11/12

Annual Investment Report

Fiscal Year Ended June 30, 2012

California Public Employees' Retirement System
A Component Unit of the State of California

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as of June 30, 2012

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Chief Investment Officer's Letter

December 31, 2012

The Board of Administration of the California Public Employees' Retirement System

On behalf of CalPERS Investment Office, I am reporting on CalPERS investment performance, operations, and initiatives for the one-year period ending on June 30, 2012. The CalPERS Fund earned a net 0.1 percent return this fiscal year, with total net assets for the PERF at $237.0 billion. Continued volatility in global markets, fueled by the European debt crisis and slowing global economic growth, was a contributing factor to our performance.

Bright spots in our portfolio include real assets, which generated a 9.3 percent return. This return was buoyed by a 12.2 percent return in our real estate portfolio, which outperformed the benchmark by 160 basis points. This second consecutive year of positive growth in real estate resulted from the stabilization and strides toward recovery in that market. We also saw gains in domestic debt securities with returns of 13.8 percent. International equity was the largest drag on overall performance with a negative 14.8 percent return for the year.

Since the financial downturn, the Investment Office has been intensely focused on asset allocation and risk management. The financial crisis challenged existing models, and institutional investors looked for new approaches to allocating investments. To address these concerns, we are developing an integrated decision-making framework for the Board, looking at both investment assets and pension liabilities. We shifted to a new risk-based asset allocation that positions us better to manage the Fund in varying market conditions.

The Investment Office shifted $7 billion in assets to internal management and moved to in-house monitoring capabilities for 340 investments in order to reduce costs. And we continue to promote environmental, social, and governance (ESG) principles in investing, publishing CalPERS first total fund report on ESG, *Towards Sustainable Investment – Taking Responsibility*.

We remain committed to our emerging manager programs and staff began working on the Emerging Manager Five-Year Plan, which will help improve alignment between our culture of valuing diversity and our business strategies related to investment performance with emerging managers. CalPERS currently has $9.7 billion invested with more than 300 emerging managers, representing more than 11 percent of our externally managed capital.

We reaffirmed our commitment to California with an $800 million allocation for California infrastructure investment. As part of this effort, we began engaging the California business community to better understand how CalPERS can help. And we held four roundtable discussions throughout California to explore opportunities for infrastructure investments in energy, water and transportation, as well as the obstacles and challenges to investing in the infrastructure sector.

We continue to work to provide our members, beneficiaries and employers with long-term risk-adjusted returns. While returns in any one year may have significant fluctuations due to market conditions, we continue to improve upon our ability to deliver results for years to come. We are a long-term investor. We have averaged a net return on investments of 7.7 percent over the past 20 years.

Our Investment Office staff, pension consultant Wilshire Associates, and State Street Bank & Trust, our master custodian, compiled the investment data presented on the next pages as required by the Public Employees' Retirement Law.

Joseph A. Dear
Chief Investment Officer

CalPERS 2011-2012 Annual Investment Report
Domestic Cash Equivalents

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BARCLAYS CAPITAL INC	0.05	12/31/2030	2,009,000	$ 2,009,000	$ 2,009,000
BARCLAYS/BZW TRI PARTY REPO	0.08	07/02/2012	232,478,300	232,478,300	232,478,300
BARCLAYS/BZW TRI PARTY REPO	0.10	07/06/2012	194,642,922	194,642,922	194,642,922
BARCLAYS/BZW TRI PARTY REPO	0.11	07/03/2012	242,813,899	242,813,899	242,813,899
BARCLAYS/BZW TRI PARTY REPO	0.12	07/02/2012	73,177,774	73,177,774	73,177,774
BARCLAYS/BZW TRI PARTY REPO	0.14	07/05/2012	227,684,350	227,684,350	227,684,350
BARCLAYS/BZW TRI PARTY REPO	0.15	07/13/2012	99,561,597	99,561,597	99,561,597
COLLATERAL CREDIT SUISSE	0.15	12/31/2049	10,200,000	10,200,000	10,200,000
GOVERNMENT STIF	0.06	12/31/2030	5,306,031,365	5,306,031,365	5,306,031,365
J P MORGAN TERM REPO	0.22	07/02/2012	11,500,000	11,500,000	11,500,000
SMIF/PERS	5.05	12/31/2030	698,079,000	698,079,000	698,079,000
TREASURY BILL	0.01	07/12/2012	100,000,000	99,559,376	99,559,376
TREASURY BILL	0.01	09/13/2012	425,000,000	423,051,983	423,051,983
TREASURY BILL	0.01	09/20/2012	325,000,000	323,502,385	323,502,385
Grand Total				**$ 7,944,291,952**	**$ 7,944,291,952**

CalPERS 2011-2012 Annual Investment Report
International Currency

Security Name	Par Value		Book Value		Market Value
AUSTRALIAN DOLLAR	8,160,775	$	8,249,557	$	8,365,204
BRAZILIAN REAL	5,004,771		2,379,693		2,479,512
CANADIAN DOLLAR	8,819,510		8,613,569		8,651,243
CHILEAN PESO	38,176,779		75,707		76,004
COLOMBIAN PESO	123,034,972		62,319		68,935
CZECH KORUNA	8,006,378		413,966		397,943
DANISH KRONE	1,375,616		236,625		234,819
EGYPTIAN POUND	23,670,732		3,907,422		3,907,029
EURO CURRENCY	118,437,301		148,978,973		150,303,216
HONG KONG DOLLAR	48,192,255		6,292,063		6,212,864
HUNGARIAN FORINT	26,494,681		115,634		117,664
INDIAN RUPEE	136,430,155		2,411,527		2,443,452
INDONESIAN RUPIAH	12,249,681,289		1,271,088		1,304,198
ISRAELI SHEKEL	1,472,315		394,046		376,826
JAPANESE YEN	1,670,084,779		21,306,908		20,931,004
MALAYSIAN RINGGIT	2,917,010		905,316		918,599
MEXICAN PESO (NEW)	22,422,602		1,633,824		1,670,100
MOROCCAN DIRHAM	527,179		58,091		60,457
NEW TAIWAN DOLLAR	148,312,453		4,960,415		4,962,772
NEW ZEALAND DOLLAR	416,538		339,500		334,793
NORWEGIAN KRONE	3,975,940		682,607		668,849
PAKISTAN RUPEE	53,673,225		586,450		567,850
PERUVIAN NOUVEAU SOL	46,616		17,102		17,495
PHILIPPINE PESO	8,316,598		188,123		197,380
POLISH ZLOTY	3,109,829		884,388		931,840
POUND STERLING	5,037,590		7,902,204		7,901,210
SINGAPORE DOLLAR	983,782		775,080		776,588
SOUTH AFRICAN RAND	20,346,382		2,402,096		2,487,788
SOUTH KOREAN WON	1,389,530,445		1,212,617		1,213,193
SRI LANKA RUPEE	345,784		3,209		2,582
SWEDISH KRONA	11,221,625		1,742,750		1,625,757
SWISS FRANC	1,076,992		1,143,971		1,137,868
THAILAND BAHT	50,846,797		1,621,685		1,600,970
TURKISH LIRA	126,369		69,605		69,867
UAE DIRHAM	367,258		99,208		99,989
Grand Total		**$**	**231,937,338**	**$**	**233,115,861**

CalPERS 2011-2012 Annual Investment Report
Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AAMES MORTGAGE INVESTMENT TRUS	4.37	10/25/2035	580,000	$ 537,884	$ 58
ACCESS GROUP INC	1.77	10/27/2025	1,182,167	1,173,024	1,189,424
ACCREDITED MORTGAGE LOAN TRUST	5.21	01/25/2034	2,313,297	1,868,210	1,954,155
ACCREDITED MORTGAGE LOAN TRUST	1.01	01/25/2034	40,329	28,733	28,303
ACE SECURITIES CORP.	1.30	12/25/2033	437,543	439,715	349,973
ACE SECURITIES CORP.	0.58	11/25/2035	1,930,858	1,856,465	1,623,776
ACE SECURITIES CORP.	0.60	02/25/2036	201,689	181,077	183,311
ACE SECURITIES CORP.	0.65	08/25/2045	294,961	276,880	282,608
AEGIS ASSET BACKED SECURITIES	1.30	01/25/2034	67,806	68,047	57,432
AFC HOME EQUITY LOAN TRUST	0.52	04/25/2028	92,938	70,952	79,893
AFC HOME EQUITY LOAN TRUST	0.64	06/25/2030	397,663	249,930	242,956
AMERICAN HOME MORTGAGE INVESTM	0.70	07/25/2046	1,593,549	503,743	448,818
AMERICAN HOME MORTGAGE INVESTM	0.65	01/25/2047	1,160,524	290,481	126,655
AMERIQUEST MORTGAGE SECURITIES	1.60	03/25/2033	487,226	489,508	360,203
ARGENT SECURITIES INC.	0.95	10/25/2033	244,156	246,028	219,788
ARGENT SECURITIES INC.	1.28	03/25/2034	641,798	644,792	547,238
ASSET BACKED FUNDING CERTIFICA	1.37	05/25/2032	276,579	233,035	238,014
ASSET BACKED FUNDING CERTIFICA	0.56	12/25/2034	1,005,321	869,773	921,403
ASSET BACKED FUNDING CORPORATI	6.00	07/26/2035	314,228	311,688	3
ASSET BACKED SECURITIES CORP H	1.37	09/15/2033	701,079	704,028	529,331
BAYVIEW FINANCIAL ACQUISITION	5.66	12/28/2036	2,625,434	2,541,020	2,695,785
BAYVIEW FINANCIAL ACQUISITION	0.53	12/28/2036	1,925,790	1,351,881	1,404,402
BAYVIEW FINANCIAL ACQUISITION	0.60	05/28/2037	2,547,667	1,471,261	1,023,059
BAYVIEW FINANCIAL ACQUISITION	1.25	05/28/2039	1,892,407	1,101,936	1,044,540
BAYVIEW FINANCIAL ASSET TRUST	0.70	03/25/2037	2,119,696	1,587,317	1,536,779
BAYVIEW FINANCIAL ASSET TRUST	1.40	03/25/2037	618,245	319,635	333,852
BAYVIEW FINANCIAL ASSET TRUST	1.75	03/25/2037	485,764	218,294	228,309
BAYVIEW FINANCIAL ASSET TRUST	0.85	12/25/2039	1,122,854	888,853	909,511
BEAR STEARNS ASSET BACKED SECU	0.77	06/25/2034	572,241	552,301	560,990
BEAR STEARNS ASSET BACKED SECU	0.80	10/25/2034	1,482,257	1,414,784	1,470,651
BEAR STEARNS ASSET BACKED SECU	0.65	03/25/2035	1,530,907	1,346,653	1,297,038
BEAR STEARNS ASSET BACKED SECU	5.50	12/25/2035	87,300	85,363	1
BEAR STEARNS ASSET BACKED SECU	0.41	08/25/2036	2,881,423	2,781,930	1,522,694
BEAR STEARNS ASSET BACKED SECU	0.65	09/25/2046	1,599,956	856,916	914,505
BEAR STEARNS SECOND LIEN TRUST	0.47	12/25/2036	180,949	172,080	178,931
BLACK DIAMOND CLO LTD	0.72	04/29/2013	620,000	616,829	615,350
CARRINGTON MORTGAGE LOAN TRUST	0.37	02/25/2037	277,684	277,684	272,490
CHASE ISSUANCE TRUST	0.28	07/15/2014	25,000,000	25,003,354	25,000,425
CITIBANK CREDIT CARD ISSUANCE	5.65	09/20/2019	115,200,000	115,232,129	139,660,346
CITIBANK CREDIT CARD ISSUANCE	6.15	06/15/2039	138,240,000	140,859,058	188,244,276
CITIGROUP MORTGAGE LOAN TRUST	0.65	11/25/2046	3,274,061	1,633,257	1,584,508
COACHELLA HOUSING	8.40	08/01/2020	937,270	937,270	943,815
COUNTRY MANOR APTS	8.13	01/01/2028	444,092	444,092	464,864
COUNTRYWIDE ASSET BACKED CERTI	5.55	08/25/2021	411,161	411,157	559,178
COUNTRYWIDE ASSET BACKED CERTI	0.91	04/25/2032	327,066	181,169	176,110
COUNTRYWIDE ASSET BACKED CERTI	0.70	06/25/2033	177,446	157,416	155,739
COUNTRYWIDE ASSET BACKED CERTI	0.48	09/25/2034	244,735	244,933	237,010
COUNTRYWIDE ASSET BACKED CERTI	0.59	04/25/2036	1,630,000	846,019	991,813
COUNTRYWIDE ASSET BACKED CERTI	0.90	02/25/2037	1,252,000	176,730	79,423
COUNTRYWIDE ASSET BACKED CERTI	1.25	08/25/2047	1,881,456	1,151,887	1,152,452
COUNTRYWIDE ASSET BACKED CERTI	1.15	10/25/2047	2,647,624	1,777,780	1,788,716
COUNTRYWIDE HOME EQUITY LOAN T	0.61	12/15/2028	154,045	143,983	149,772
COUNTRYWIDE HOME EQUITY LOAN T	0.59	03/15/2029	586,720	555,017	568,081
COUNTRYWIDE HOME EQUITY LOAN T	0.53	12/15/2033	171,675	129,822	123,657
COUNTRYWIDE HOME EQUITY LOAN T	0.52	02/15/2034	403,926	248,737	246,180

CalPERS 2011-2012 Annual Investment Report
Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
COUNTRYWIDE HOME EQUITY LOAN T	0.52	02/15/2034	712,825	434,557	402,255
CREDIT BASED ASSET SERVICING A	0.69	04/25/2036	164,132	153,160	146,251
CREDIT SUISSE MORTGAGE CAPITAL	0.52	10/25/2036	1,109,050	936,748	985,104
CS FIRST BOSTON MORTGAGE SECUR	0.72	05/25/2044	41,652	40,425	40,487
EMC MORTGAGE LOAN TRUST	0.99	05/25/2039	680,307	545,686	576,414
EQUITY ONE ABS INC	5.91	02/25/2033	113,296	113,336	48,429
FBR SECURITIZATION TRUST	2.50	09/25/2035	300,000	261,279	30
FBR SECURITIZATION TRUST	2.50	11/25/2035	570,753	566,735	57
FIRST FRANKLIN MORTGAGE LOAN N	6.50	09/25/2035	198,940	197,866	20
FIRST FRANKLIN MORTGAGE LOAN N	5.68	12/25/2035	42,874	42,874	-
FIRST FRANKLIN MTG LOAN ASSET	0.38	12/25/2026	1,797,782	1,797,782	223,432
FIRST FRANKLIN MTG LOAN ASSET	0.79	09/25/2034	718,777	662,871	698,838
FIRST FRANKLIN MTG LOAN ASSET	0.76	09/25/2035	4,181,000	4,194,396	3,931,729
GE WMC MORTGAGE SECURITIES NIM	5.50	01/25/2036	103,549	103,258	1
GOLDENTREE LOAN OPPORTUNITIES	1.71	04/17/2022	210,000,000	210,000,000	208,964,700
GRAYSON CLO LTD	0.71	11/01/2021	208,972,810	181,282,353	191,759,719
GREENPOINT MORTGAGE FUNDING TR	0.85	09/25/2034	802,447	712,703	774,857
GREENPOINT MORTGAGE FUNDING TR	1.27	09/25/2034	208,059	8,868	394
GSAMP NIM TRUST	5.50	11/25/2035	539,975	533,822	5
GSAMP TRUST	0.55	05/25/2036	1,353,844	1,110,070	1,285,419
GSAMP TRUST	0.75	05/25/2036	3,104,000	1,153,599	1,267,863
GSAMP TRUST	0.55	12/25/2036	2,395,539	1,426,611	1,516,604
GSAMP TRUST	0.37	03/25/2047	343,179	343,179	257,385
HEAT EQUITY ASSET TRUST NIM	6.00	01/27/2036	419,282	415,807	4
HEAT EQUITY ASSET TRUST NIM	6.50	05/27/2036	131,313	131,186	328
HOME EQUITY ASSET TRUST	2.65	10/25/2033	72,348	73,329	46,949
HOME EQUITY ASSET TRUST	0.40	10/25/2036	3,190,000	1,585,381	1,688,100
HOME EQUITY MORTGAGE TRUST	5.50	01/25/2037	3,977,038	3,975,035	978,701
INDYMAC HOME EQUITY LOAN ASSET	1.14	06/25/2031	721,474	522,729	522,504
ING INVESTMENT MANAGEMENT CLO	1.72	06/22/2021	160,000,000	159,712,850	158,125,120
ING INVESTMENT MANAGEMENT CLO	2.18	03/14/2022	177,000,000	176,828,000	175,303,632
IRWIN HOME EQUITY	0.40	08/25/2037	1,828,173	1,828,173	1,556,062
IXIS REAL ESTATE CAPITAL TRUST	0.41	08/25/2036	5,397,327	1,855,264	1,453,198
JP MORGAN MORTGAGE ACQUISITION	0.33	08/25/2036	26,573	26,573	7,441
JP MORGAN MORTGAGE ACQUISITION	0.53	01/25/2037	7,150,000	7,138,475	1,281,559
LCM LTD PARTNERSHIP	2.16	04/15/2022	174,000,000	174,000,000	170,946,996
LCM LTD PARTNERSHIP	1.63	04/19/2022	205,000,000	205,000,000	204,117,680
LCM LTD PARTNERSHIP	1.67	07/14/2022	364,000,000	362,310,837	352,957,332
LEHMAN XS TRUST	0.95	12/25/2035	496,595	19,865	1,025
LOCAT SECURITISATION VEHICLE S	0.84	12/12/2024	186,374	269,168	234,692
LONG BEACH MORTGAGE LOAN TRUST	1.07	09/25/2031	1,113,263	806,884	725,439
LONG BEACH MORTGAGE LOAN TRUST	0.72	08/25/2035	1,650,000	1,505,895	1,526,529
LONG BEACH MORTGAGE LOAN TRUST	0.49	01/25/2046	675,451	512,029	451,186
MADISON PARK FUNDING LTD	2.19	04/22/2022	175,000,000	174,752,413	174,118,175
MASTR SPECIALIZED LOAN TRUST	0.65	07/25/2034	1,106,631	995,501	992,930
MASTR SPECIALIZED LOAN TRUST	0.62	01/25/2037	2,492,432	965,202	858,538
MERRILL LYNCH MORTGAGE INVESTO	0.37	02/25/2037	878,971	878,971	272,786
MERRILL LYNCH MORTGAGE INVESTO	0.55	02/25/2037	4,164,298	4,164,298	394,242
MERRILL LYNCH MORTGAGE INVESTO	0.65	03/25/2037	3,100,000	289,307	57,496
MERRILL LYNCH MORTGAGE INVESTO	5.67	05/25/2046	230,885	228,131	228,551
MERRILL LYNCH MORTGAGE INVESTO	0.53	01/25/2047	1,453,055	974,717	784,628
MORGAN STANLEY CAPITAL INC	0.78	09/25/2034	95,008	73,188	74,204
MORGAN STANLEY CAPITAL INC	0.57	11/25/2035	2,405,238	2,306,524	2,199,215
MORGAN STANLEY CAPITAL INC	0.55	12/25/2035	2,660,000	1,803,802	1,840,095
MORGAN STANLEY DEAN WITTER CAP	3.32	11/25/2032	292,899	294,565	129,334

CalPERS 2011-2012 Annual Investment Report
Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
NATIONAL COLLEGIATE STUDENT LO	0.72	02/25/2032	2,500,000	2,500,000	37,500
NEW CENTURY HOME EQUITY LOAN T	1.22	10/25/2033	1,089,124	1,095,039	891,302
NOMURA HOME EQUITY LOAN INC	6.06	02/25/2037	1,371,039	625,830	644,862
NOVASTAR HOME EQUITY LOAN	0.35	03/25/2037	267,955	267,955	265,256
OCTAGON INVESTMENT PARTNERS XI	2.28	05/05/2023	50,000,000	49,936,663	49,393,700
OPTION ONE MORTGAGE LOAN TRUST	0.65	02/25/2035	804,149	670,791	708,914
OPTION ONE MORTGAGE SECURITIES	5.44	08/26/2035	213,614	212,678	2
ORIGEN MANUFACTURED HOUSING	0.39	11/15/2018	271,521	267,356	267,671
OWNIT MORTGAGE LOAN NIM	5.00	08/25/2036	939,567	928,026	94
PROVIDENT BANK HOME EQUITY LOA	0.79	08/25/2031	691,766	376,119	391,460
RAAC SERIES	0.54	05/25/2046	1,920,300	1,214,620	1,157,376
RAAC SERIES	0.63	10/25/2046	2,144,838	1,299,297	1,182,183
RAAC SERIES	1.45	09/25/2047	1,231,636	982,239	1,006,729
RESIDENTIAL ASSET MORTGAGE PRO	1.03	02/25/2033	88,732	43,145	43,982
RESIDENTIAL ASSET SECURITIES C	0.85	06/25/2032	357,255	191,926	184,071
RESIDENTIAL ASSET SECURITIES C	0.57	01/25/2036	1,800,000	1,744,663	1,416,508
RESMAE MORTGAGE LOAN TRUST	0.40	02/25/2036	1,375,638	1,375,638	361,778
SAXON ASSET SECURITIES TRUST	2.83	12/25/2032	276,655	197,133	130,380
SB FINANCE NIM TRUST	7.50	06/25/2036	111,419	111,340	1
SECURITIZED ASSET BACKED RECEI	0.58	10/25/2035	270,985	263,222	253,008
SHARPS SP I LLC NET INTEREST M	5.00	05/25/2035	428,624	427,863	4
SLATER MILL LOAN FUND LP	1.76	08/17/2022	97,000,000	96,467,076	96,466,500
SLM STUDENT LOAN TRUST	0.86	12/15/2039	2,100,000	2,100,000	658,106
SMALL BUSINESS ADMINISTRATION	5.94	08/10/2018	4,684,911	4,684,911	5,151,925
SMALL BUSINESS ADMINISTRATION	5.17	01/01/2028	3,311,786	3,311,786	3,748,624
SMALL BUSINESS ADMINISTRATION	5.49	03/01/2028	1,250,155	1,250,155	1,425,448
SMALL BUSINESS ADMINISTRATION	5.68	06/01/2028	3,805,692	3,805,692	4,412,065
SMALL BUSINESS ADMINISTRATION	5.87	07/01/2028	1,627,467	1,627,467	1,895,386
SMALL BUSINESS ADMINISTRATION	6.02	08/01/2028	2,780,288	2,780,288	3,249,369
STANFIELD DAYTONA CLO LTD	0.72	04/27/2013	990,000	982,215	984,134
STONY HILL CDO LTD	1.03	10/15/2013	17,061	17,010	16,975
STRUCTURED ASSET INVESTMENT LO	0.70	11/25/2034	4,265,363	4,270,339	2,742,875
STRUCTURED ASSET SECURITIES CO	0.40	05/25/2036	671,332	632,010	435,348
STRUCTURED ASSET SECURITIES CO	0.38	02/25/2037	3,250,000	3,005,773	1,218,064
SYMPHONY CLO LTD	1.72	07/28/2021	184,000,000	184,000,000	180,140,600
SYMPHONY CLO LTD	1.67	04/16/2022	252,000,000	252,000,000	251,000,064
SYMPHONY CLO LTD	2.31	01/09/2023	123,000,000	123,000,000	122,055,483
TERWIN MORTGAGE TRUST	2.52	03/25/2037	2,558,075	2,544,778	1,022,800
TERWIN MORTGAGE TRUST	2.85	05/25/2037	4,246,097	4,208,217	2,003,232
TERWIN MORTGAGE TRUST	2.55	07/25/2037	4,336,415	4,295,585	2,041,610
TERWIN MORTGAGE TRUST	0.33	01/25/2038	180,639	180,564	167,364
WAMU ASSET BACKED CERTIFICATES	0.63	05/25/2047	3,200,000	101,022	13,370
WELLS FARGO HOME EQUITY TRUST	0.62	04/25/2034	3,750,000	3,736,958	2,720,220
WELLS FARGO HOME EQUITY TRUST	3.25	10/25/2034	389,833	390,778	173,171
Grand Total				**$ 2,775,752,982**	**$ 2,796,352,770**

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99 CENTS ONLY STORES	11.00	12/15/2019	1,190,246	$ 1,197,735	$ 1,285,466
ACADIA HEALTHCARE	12.88	11/01/2018	267,149	263,094	304,549
ACCESS MIDSTREAM PARTNER	5.88	04/15/2021	246,599	246,599	239,201
ACCURIDE CORP	9.50	08/01/2018	431,548	432,823	444,494
ACE CAPITAL TRUST II	9.70	04/01/2030	25,051,200	21,268,781	33,935,847
ACE CASH EXPRESS INC	11.00	02/01/2019	369,898	369,898	325,973
ACL I CORP	10.63	02/15/2016	327,017	318,252	327,017
ACTUANT CORPORATION	5.63	06/15/2022	603,299	483,963	620,491
ADS TACTICAL INC	11.00	04/01/2018	1,545,000	1,545,000	1,575,900
ADT CORP	3.50	07/15/2022	311,000	310,266	313,327
AES CORPORATION	7.75	03/01/2014	480,998	481,835	521,883
AES CORPORATION	8.00	06/01/2020	1,920,000	1,340,911	2,207,262
AES EASTERN ENERGY	9.67	01/02/2029	37,248,000	14,563,617	6,343,834
AFFINIA GROUP INC	9.00	11/30/2014	143,849	143,849	145,108
AFFINION GROUP HOLDINGS	11.63	11/15/2015	1,089,144	1,077,549	860,424
AFFINION GROUP INC	7.88	12/15/2018	965,845	946,173	823,383
AFFINITY GAMING LLC/FIN	9.00	05/15/2018	719,246	719,246	719,246
AFLAC INC	8.50	05/15/2019	24,000,000	18,033,186	31,396,242
AGFC CAPITAL TRUST I	6.00	01/15/2067	410,998	247,681	205,499
AGILENT TECHNOLOGIES INC	5.00	07/15/2020	253,000	252,053	285,794
AGUILA 3 SA	7.88	01/31/2018	308,248	308,248	317,496
AGUILA 3 SA	7.88	01/31/2018	123,299	126,915	126,998
AGY HOLDING CORP	11.00	11/15/2014	534,297	320,512	237,762
AHERN RENTALS INC	9.25	08/15/2013	1,459,042	1,217,881	919,196
AHOLD FINANCE USA LLC	6.88	05/01/2029	846,000	925,696	1,045,978
AIR CANADA	9.25	08/01/2015	863,095	849,097	843,676
AIR CANADA	12.00	02/01/2016	1,048,044	1,021,756	924,899
AIRCASTLE LTD	6.75	04/15/2017	41,100	41,100	41,511
AK STEEL CORP	8.38	04/01/2022	664,949	527,457	565,959
AK STEEL CORP	7.63	05/15/2020	4,320,000	3,234,686	3,657,130
ALCATEL LUCENT USA INC	6.50	01/15/2028	164,399	96,420	110,969
ALCATEL LUCENT USA INC	6.45	03/15/2029	390,448	301,011	265,505
ALCOA INC	6.15	08/15/2020	28,800,000	21,701,313	30,237,107
ALERIS INTL INC	7.63	02/15/2018	575,397	575,397	584,028
ALLEN SYSTEMS GROUP INC	10.50	11/15/2016	739,796	741,477	606,633
ALLIANCE DATA SYSTEMS CO	6.38	04/01/2020	1,918,594	1,918,594	1,945,187
ALLIANCE HEALTHCARE SVCS	8.00	12/01/2016	575,397	570,639	430,109
ALLIANT HOLDINGS I INC	11.00	05/01/2015	2,450,000	2,471,076	2,541,875
ALLIANT TECHSYSTEMS INC	6.75	04/01/2016	1,920,000	1,421,035	1,971,628
ALLIANT TECHSYSTEMS INC	6.88	09/15/2020	164,399	164,399	175,085
ALLISON TRANSMISSION INC	7.13	05/15/2019	3,760,448	3,748,726	3,920,267
ALLY FINANCIAL INC	8.00	11/01/2031	883,645	998,561	1,036,074
ALLY FINANCIAL INC	6.75	12/01/2014	390,448	384,305	410,946
ALLY FINANCIAL INC	5.50	02/15/2017	534,297	542,291	542,707
ALLY FINANCIAL INC	4.63	06/26/2015	452,098	448,992	454,898
ALLY FINANCIAL INC	7.50	09/15/2020	390,000	450,982	438,263
ALLY FINANCIAL INC	8.00	03/15/2020	2,951,000	3,096,921	3,393,650
ALPHA NATURAL RESOURCES	6.00	06/01/2019	308,248	289,477	262,782
ALTA MESA HLDGS/FINANC S	9.63	10/15/2018	842,545	840,817	832,014
ALTRA HOLDINGS INC	8.13	12/01/2016	500,000	499,106	536,875
AMC ENTERTAINMENT INC	9.75	12/01/2020	1,697,996	1,704,445	1,833,835
AMC ENTERTAINMENT INC	8.75	06/01/2019	686,000	707,853	735,735
AMC NETWORKS INC	7.75	07/15/2021	1,484,000	1,529,019	1,636,110
AMER GENL INSTIT CAP A	7.57	12/01/2045	1,479,592	1,399,605	1,483,291
AMERICAN AXLE + MFG INC	9.25	01/15/2017	497,307	509,929	555,741

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AMERICAN EXPRESS CO	8.15	03/19/2038	52,800,000	39,816,422	82,583,850
AMERICAN GREETINGS	7.38	12/01/2021	123,299	123,299	130,697
AMERICAN INTL GROUP	8.25	08/15/2018	44,000,000	34,453,098	53,139,744
AMERICAN INTL GROUP	6.25	03/15/2087	76,800,000	49,371,100	70,016,850
AMERICAN INTL GROUP	5.85	01/16/2018	20,640,000	15,143,798	22,799,721
AMERICAN INTL GROUP	8.18	05/15/2068	308,248	319,411	330,596
AMERICAN INTL GROUP	6.82	11/15/2037	269,615	306,728	317,564
AMERICAN MUNI PWR OHIO INC OH	7.73	02/15/2033	3,000,000	3,080,665	4,029,150
AMERICAN MUNI PWR OHIO INC OH	7.83	02/15/2041	2,405,000	2,676,554	3,333,907
AMERICAN PETROLEUM TAN	10.25	05/01/2015	1,050,000	1,046,903	1,094,625
AMERICAN RENAL ASSOCIATE	9.75	03/01/2016	691,771	682,595	735,007
AMERICAN RENAL HOLDINGS	8.38	05/15/2018	928,000	949,473	981,360
AMERICAN TOWER CORP	4.70	03/15/2022	11,520,000	8,639,982	11,847,248
AMERICAN TOWER CORP	7.25	05/15/2019	1,920,000	1,424,776	2,256,545
AMERICAN TOWER CORP	5.90	11/01/2021	4,800,000	3,849,986	5,370,936
AMERICAN TOWER CORP	7.00	10/15/2017	1,920,000	1,433,258	2,237,821
AMERICAN WATER CAP CORP	6.59	10/15/2037	51,840,000	38,951,682	64,954,231
AMERIGROUP CORP	7.50	11/15/2019	428,000	453,080	460,100
AMERISOURCEBERGEN CORP	5.88	09/15/2015	110,000	123,343	125,359
AMERISTAR CASINOS INC	7.50	04/15/2021	246,599	253,848	263,861
AMKOR TECHNOLOGIES INC	7.38	05/01/2018	1,920,000	1,442,655	1,998,077
AMR CORP	6.25	10/15/2014	102,749	61,864	62,677
AMSTED INDUSTRIES	8.13	03/15/2018	928,000	923,234	981,360
ANADARKO PETROLEUM CORP	6.45	09/15/2036	27,840,000	20,819,510	31,985,189
ANADARKO PETROLEUM CORP	8.70	03/15/2019	14,400,000	12,668,870	18,913,636
ANHEUSER BUSCH COS LLC	5.75	04/01/2036	13,440,000	10,080,074	16,215,946
ANTERO RESOURCES FINANCE	7.25	08/01/2019	1,129,000	1,175,687	1,168,515
ANTERO RESOURCES FINANCE	9.38	12/01/2017	910,000	983,669	1,005,550
AON CORP	5.00	09/30/2020	19,200,000	14,383,590	21,386,073
APERAM	7.38	04/01/2016	226,049	226,857	194,402
APERAM	7.75	04/01/2018	205,499	206,258	174,674
APPLETON PAPERS INC	9.75	06/15/2014	739,796	735,973	591,837
ARAMARK HOLDINGS CORP	8.63	05/01/2016	234,000	233,899	239,560
ARCELORMITTAL	7.00	10/15/2039	19,200,000	15,079,622	18,532,398
ARCELORMITTAL	5.25	08/05/2020	33,600,000	24,931,537	32,036,573
ARCELORMITTAL	6.75	03/01/2041	19,200,000	14,312,906	17,839,991
ARCELORMITTAL	5.50	03/01/2021	19,200,000	13,891,308	18,142,878
ARCELORMITTAL	4.50	02/25/2017	82,200	81,963	80,408
ARCELORMITTAL	6.25	02/25/2022	102,749	102,039	100,839
ARCH COAL INC	7.25	10/01/2020	267,149	267,857	225,741
ARCH COAL INC	7.00	06/15/2019	41,100	40,318	34,729
ARCH COAL INC	7.25	06/15/2021	766,000	757,247	641,525
ARCHER DANIELS	4.54	03/26/2042	18,137,280	13,993,379	19,166,992
ARD FINANCE SA	11.13	06/01/2018	238,622	238,346	221,918
ARIZONA PUB SERV	8.00	12/30/2015	17,517,120	13,241,910	18,355,285
ARMORED AUTOGROUP INC	9.50	11/01/2018	965,845	962,531	833,041
AS AMERICAS	10.75	01/15/2016	328,798	299,377	285,232
ASBURY AUTOMOTIVE GROUP	7.63	03/15/2017	390,448	372,360	404,114
ASBURY AUTOMOTIVE GROUP	8.38	11/15/2020	582,149	586,844	634,542
ASHTEAD CAPITAL INC	9.00	08/15/2016	678,146	666,612	702,729
ASURION CORPORATION	0.00	08/16/2019	1,975,000	1,973,910	2,044,125
ASURION LLC	1.00	05/24/2018	623,521	613,723	621,214
AT+T INC	6.30	01/15/2038	56,640,000	42,399,118	70,557,977
AT+T INC	6.15	09/15/2034	66,720,000	50,069,658	79,287,053
AT+T INC	5.55	08/15/2041	33,600,000	30,453,674	40,233,287

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ATKORE INTERNATIONAL INC	9.88	01/01/2018	2,245,000	2,258,574	2,177,650
ATLANTIC POWER CORP	9.00	11/15/2018	41,100	40,158	42,025
ATWOOD OCEANICS INC	6.50	02/01/2020	1,261,000	1,153,064	1,318,670
AUGUST LUXUK HLDG CO	1.00	04/27/2019	174,160	169,806	174,160
AUGUST US HLDG CO INC	1.00	04/27/2019	134,088	130,736	134,088
AURORA USA OIL + GAS INC	9.88	02/15/2017	698,696	707,155	716,164
AVAYA INC	9.75	11/01/2015	780,896	675,023	646,191
AVAYA INC	10.13	11/01/2015	3,890,448	3,896,663	3,229,072
AVAYA INC	7.00	04/01/2019	369,898	342,028	343,080
AVIATION CAPITAL GROUP	7.13	10/15/2020	2,400,000	2,399,940	2,448,432
AVIS BUDGET CAR RENTAL	8.25	01/15/2019	758,248	756,354	813,221
AVIS BUDGET CAR RENTAL	9.75	03/15/2020	529,200	536,197	588,073
AVIS BUDGET CAR RENTAL	9.63	03/15/2018	559,000	563,076	612,105
AVIV HLTH PROP/AVIV HLTH	7.75	02/15/2019	123,299	125,354	126,998
AXA SA	6.38	12/31/2049	24,000,000	16,026,338	18,754,513
AXA SA	8.60	12/15/2030	3,840,000	2,979,212	4,154,846
B/E AEROSPACE INC	5.25	04/01/2022	308,248	313,964	317,496
B+G FOODS INC	7.63	01/15/2018	226,049	224,903	243,002
BAC CAPITAL TRUST XIII	4.00	12/31/2049	810,000	461,972	552,275
BAE SYSTEMS PLC	5.80	10/11/2041	48,000,000	35,882,993	54,069,406
BAKER + TAYLOR INC	11.50	07/01/2013	986,395	986,395	569,643
BAKERCORP	8.25	06/01/2019	472,647	472,647	469,103
BALL CORP	5.00	03/15/2022	1,455,000	1,345,314	1,514,120
BALL CORP	7.38	09/01/2019	960,000	733,527	1,062,756
BALL CORP	5.75	05/15/2021	1,920,000	1,442,655	2,067,805
BANK OF AMERICA CORP	7.38	05/15/2014	2,000,000	1,995,853	2,149,977
BANK OF AMERICA CORP	5.88	02/07/2042	33,600,000	24,979,649	36,483,994
BANK OF AMERICA CORP	8.00	12/31/2049	431,548	432,504	449,535
BANKAMERICA CAPITAL II	8.00	12/15/2026	558,957	557,727	571,701
BARCLAYS BANK PLC	0.67	09/11/2017	2,000,000	1,930,571	1,950,000
BARCLAYS BANK PLC	6.05	12/04/2017	37,440,000	28,091,017	37,900,734
BASIC ENERGY SERVICES	7.75	02/15/2019	61,650	61,983	59,184
BEAM INC	5.88	01/15/2036	26,383,680	19,109,065	30,170,547
BEAR STEARNS COMMERCIAL MORTGA	1.95	11/11/2035	33,721,581	93,568	38,885
BEAR STEARNS COS LLC	5.55	01/22/2017	43,200,000	31,534,197	47,024,928
BEAZER HOMES USA	8.13	06/15/2016	410,998	389,784	393,530
BERRY PLASTICS CORP	9.75	01/15/2021	1,313,000	1,392,031	1,427,888
BICENT POWER LLC	7.36	07/31/2014	68,576	68,576	40,232
BILL BARRETT CORP	7.00	10/15/2022	960,000	721,327	918,490
BIO RAD LABS	8.00	09/15/2016	164,399	167,739	181,661
BIOMET INC	10.00	10/15/2017	41,100	44,034	43,900
BIOMET INC	10.38	10/15/2017	821,996	889,877	878,508
BIOMET INC	11.63	10/15/2017	1,955,000	2,081,686	2,108,956
BLOCK COMMUNICATIONS INC	7.25	02/01/2020	480,000	360,664	488,098
BOEING CO	8.75	09/15/2031	29,568,000	25,557,640	45,652,233
BONTEN MEDIA ACQUISITION	9.00	06/01/2015	501,509	492,671	341,026
BOSTON GENERATING LLC	1.00	06/20/2014	365,234	369,854	9,131
BOSTON SCIENTIFIC CORP	6.00	01/15/2020	23,040,000	17,186,454	27,192,886
BOSTON SCIENTIFIC CORP	7.38	01/15/2040	24,000,000	18,013,212	32,714,742
BOYD GAMING CORP	6.75	04/15/2014	65,000	64,126	65,081
BOYD GAMING CORP	7.13	02/01/2016	280,000	257,469	270,200
BRESNAN BROADBAND HOLDIN	8.00	12/15/2018	1,575,000	1,608,901	1,645,875
BRIGHTSTAR CORP	9.50	12/01/2016	1,851,049	1,890,119	1,897,325
BRISTOL BAY FDG LTD	0.00	03/20/2015	48,000	32,242,046	14,426,549
BRITISH TELECOM PLC	9.63	12/15/2030	48,017,000	34,039,357	73,089,445

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BRODER BROTHERS CO	12.00	10/15/2013	805,575	883,371	801,547
BROWN SHOE CO INC	7.13	05/15/2019	534,297	525,479	525,615
BUCKEYE OH TOBACCO SETTLEMENT	5.88	06/01/2047	2,000,000	1,963,471	1,530,880
BUFFALO THUNDER DEV AUTH	9.38	12/15/2014	2,712,585	2,076,355	962,968
BUILDING MATERIALS CORP	6.75	05/01/2021	143,849	142,714	153,919
BUMBLE BEE HOLDCO SCA	9.63	03/15/2018	164,399	161,910	150,425
BUNGE LIMITED FINANCE CO	8.50	06/15/2019	485,000	486,719	606,951
BURLINGTON COAT FACTORY	10.00	02/15/2019	4,161,000	4,090,774	4,410,660
BURLINGTON RESOURCES FIN	7.20	08/15/2031	65,280,000	49,739,134	91,443,259
BVPS II FUNDING CORP	8.68	06/01/2017	14,656,320	11,342,822	15,457,300
BVPS II FUNDING CORP	8.89	06/01/2017	27,712,320	21,692,615	30,670,722
BWAY PARENT COMPANY INC	10.13	11/01/2015	220,832	216,924	224,145
CABLEVISION SYSTEMS CORP	8.00	04/15/2020	2,522,047	2,646,495	2,723,810
CABLEVISION SYSTEMS CORP	8.63	09/15/2017	238,379	238,118	265,792
CAESARS ENTERTAINMENT CORP	1.00	02/24/2017	827,000	820,344	810,460
CAESARS ENTERTAINMENT OP	10.75	02/01/2016	205,499	187,227	162,344
CAESARS ENTERTAINMENT OP	11.25	06/01/2017	1,655,299	1,777,932	1,806,345
CAESARS ENTERTAINMENT OP	10.00	12/15/2015	205,499	205,139	180,839
CAESARS ENTERTAINMENT OP	12.75	04/15/2018	8,263,146	6,847,850	6,486,570
CAESARS ENTERTAINMENT OP	8.50	02/15/2020	2,125,193	2,152,131	2,141,132
CALFRAC HOLDINGS LP	7.50	12/01/2020	20,550	20,550	19,625
CALPERS MARINER FIXED FUND LLC	0.00	12/31/2030	72,000,000	50,000,000	77,737,014
CALPINE CORP	7.88	01/15/2023	554,847	555,895	604,783
CALUMET SPECIALTY PROD	9.63	08/01/2020	226,049	222,096	229,439
CANADIAN NATL RESOURCES	6.75	02/01/2039	17,280,000	12,967,546	22,073,699
CANADIAN NATL RESOURCES	6.25	03/15/2038	12,000,000	8,965,964	14,600,726
CAPITAL ONE CAPITAL V	10.25	08/15/2039	19,200,000	14,276,173	19,620,106
CAPITAL ONE CAPITAL VI	8.88	05/15/2040	24,000,000	17,819,800	24,434,967
CAPMARK FINANCIAL	1.00	12/31/2049	3,439,348	60,168	413
CAPMARK FINANCIAL ESCROW	7.88	05/10/2012	200,000	200,000	2
CAPMARK FINANCIAL ESCROW	6.30	05/10/2017	100,000	-	1
CAPMARK FINANCIAL GROUP	9.00	09/30/2015	109,298	141,647	109,366
CARDTRONICS INC	8.25	09/01/2018	960,000	721,327	1,057,947
CARGILL INC	8.89	03/31/2022	24,000,000	20,534,944	29,238,527
CARLSON WAGONLIT BV	6.88	06/15/2019	308,248	308,248	315,955
CARMIKE CINEMAS INC	7.38	05/15/2019	267,149	267,149	276,499
CARRIZO OIL + GAS INC	8.63	10/15/2018	923,000	926,247	964,535
CARROLS RESTAURANT GROUP	11.25	05/15/2018	825,000	827,586	866,250
CASCADES INC	7.75	12/15/2017	431,548	427,250	434,784
CASTLE (AM) + CO	12.75	12/15/2016	226,049	218,999	241,872
CATALYST PAPER C	11.00	12/15/2016	1,919,728	1,650,692	940,667
CATALYST PAPER CORP	7.38	03/01/2014	472,647	404,364	8,271
CB SMURFIT STONE	8.00	03/15/2017	2,000,000	534,763	40,000
CBS CORP	7.88	07/30/2030	72,960,000	58,232,982	94,209,589
CCO HLDGS LLC/CAP CORP	6.50	04/30/2021	1,920,000	1,442,655	2,048,570
CCO HLDGS LLC/CAP CORP	7.38	06/01/2020	480,000	360,664	528,372
CCO HLDGS LLC/CAP CORP	6.63	01/31/2022	960,000	717,876	1,029,094
CCO HLDGS LLC/CAP CORP	8.13	04/30/2020	1,029,650	1,040,928	1,148,059
CDW LLC/CDW FINANCE	8.50	04/01/2019	2,291,000	2,291,380	2,439,915
CEDAR FAIR LP/CANADA S W	9.13	08/01/2018	756,236	754,640	839,422
CELANESE US HOLDINGS LLC	5.88	06/15/2021	480,000	360,664	515,749
CEMEX FINANCE LLC	9.50	12/14/2016	205,499	196,482	200,361
CENGAGE LEARNING ACQ INC	10.50	01/15/2015	3,694,898	3,397,747	2,808,122
CENGAGE LEARNING ACQ INC	11.50	04/15/2020	246,599	249,051	255,230
CENTERPOINT ENER HOUSTON	9.15	03/15/2021	25,065,600	19,798,242	36,229,415

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CENTERPOINT ENER HOUSTON	6.95	03/15/2033	7,512,000	6,227,175	10,103,458
CENTERPOINT ENERGY RESOU	6.63	11/01/2037	29,760,000	22,171,523	37,689,544
CENTRAL GARDEN + PET CO	8.25	03/01/2018	246,599	243,003	247,215
CENTURYLINK INC	6.88	01/15/2028	35,520,000	24,758,432	34,320,882
CENTURYLINK INC	6.45	06/15/2021	1,443,000	1,438,593	1,506,605
CENVEO CORP	8.88	02/01/2018	2,496,599	2,365,696	2,234,456
CEQUEL COM HLDG I/CAP CP	8.63	11/15/2017	1,089,000	1,114,473	1,173,398
CERIDIAN CORP	8.88	07/15/2019	287,698	287,698	297,049
CGG VERITAS	7.75	05/15/2017	90,000	90,191	93,150
CHAPARRAL ENERGY INC	9.88	10/01/2020	904,195	886,904	1,004,787
CHAPARRAL ENERGY INC	7.63	11/15/2022	630,949	631,455	642,181
CHAPARRAL ENERGY INC	8.25	09/01/2021	1,625,000	1,635,789	1,718,438
CHC HELICOPTER SA	9.25	10/15/2020	502,239	492,528	490,939
CHEMTURA CORP	7.88	09/01/2018	575,397	577,620	604,886
CHESAPEAKE ENERGY CORP	7.63	07/15/2013	960,000	746,948	991,825
CHESAPEAKE ENERGY CORP	6.78	03/15/2019	1,981,650	1,485,685	1,935,560
CHESAPEAKE ENERGY CORP	6.50	08/15/2017	4,800,000	3,272,685	4,784,805
CHESAPEAKE ENERGY CORP	6.88	11/15/2020	349,348	335,852	344,108
CHESAPEAKE ENERGY CORP	7.25	12/15/2018	41,100	38,883	41,922
CHESAPEAKE ENERGY CORP	6.63	08/15/2020	2,582,749	2,362,424	2,556,922
CHESAPEAKE ENERGY CORP	1.00	12/02/2017	2,500,000	2,425,076	2,477,850
CHESTER DOWNS + MARINA	9.25	02/01/2020	2,384,000	2,472,298	2,485,320
CHICAGO IL O HARE INTERNATIONA	6.40	01/01/2040	2,200,000	2,144,069	2,787,752
CHOCTAW RESORT DEVEL ENT	7.25	11/15/2019	205,499	207,310	171,078
CHOICE HOTELS INTL INC	5.75	07/01/2022	308,248	314,534	322,298
CHRYSLER GP/CG CO ISSUER	8.25	06/15/2021	2,046,998	2,001,584	2,103,290
CHRYSLER GP/CG CO ISSUER	8.00	06/15/2019	1,144,000	1,130,527	1,175,460
CHS COMMUNITY HEALTH SYS INC	6.00	07/13/2014	774,144	774,144	759,628
CHS/COMMUNITY HEALTH SYS	8.88	07/15/2015	838,000	859,043	859,998
CHS/COMMUNITY HEALTH SYS	8.00	11/15/2019	1,169,000	1,171,663	1,244,985
CIMAREX ENERGY CO	5.88	05/01/2022	246,599	250,274	256,154
CINCINNATI BELL INC	7.00	02/15/2015	120,000	118,423	121,500
CINCINNATI BELL INC	8.25	10/15/2017	271,259	276,539	282,109
CINCINNATI BELL INC	8.75	03/15/2018	205,499	203,352	197,793
CINEMARK USA INC	8.63	06/15/2019	184,949	184,192	204,831
CINEMARK USA INC	7.38	06/15/2021	1,121,000	1,203,192	1,216,285
CIT GROUP INC	7.00	05/02/2016	226,049	216,613	226,614
CIT GROUP INC	5.25	03/15/2018	123,299	123,299	127,307
CIT GROUP INC	5.38	05/15/2020	205,499	205,499	209,609
CIT GROUP INC	5.00	05/15/2017	164,399	164,399	169,331
CITIGROUP INC	4.50	01/14/2022	17,008,000	12,569,519	17,581,774
CITIGROUP INC	5.00	09/15/2014	3,400,000	3,490,558	3,491,672
CITIGROUP INC	8.13	07/15/2039	28,800,000	21,243,820	38,641,045
CITIGROUP INC	5.50	02/15/2017	7,680,000	5,659,836	8,018,129
CITIGROUP INC	6.00	08/15/2017	9,600,000	7,215,217	10,556,143
CITIGROUP INC	6.88	03/05/2038	72,000,000	53,547,182	86,134,466
CKE INC	10.50	03/14/2016	1,000,000	1,075,979	1,095,000
CLAIRE S STORES INC	9.25	06/01/2015	883,645	831,156	748,889
CLAYTON WILLIAMS ENERGY	7.75	04/01/2019	1,048,044	1,048,044	1,027,083
CLEAR CHANNEL COMMUNICAT	5.50	09/15/2014	632,698	556,530	540,957
CLEAR CHANNEL COMMUNICAT	11.00	08/01/2016	82,200	59,126	50,964
CLEAR CHANNEL COMMUNICAT	9.00	03/01/2021	226,049	214,989	196,662
CLEAR CHANNEL COMMUNICAT	10.75	08/01/2016	370,000	362,306	233,100
CLEAR CHANNEL WORLDWIDE	9.25	12/15/2017	246,599	268,614	268,793
CLEAR CHANNEL WORLDWIDE	7.63	03/15/2020	1,882,550	1,853,591	1,802,542

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CLEAR CHANNEL WORLDWIDE	7.63	03/15/2020	2,467,548	2,456,601	2,412,028
CLEARWATER PAPER CORP	7.13	11/01/2018	480,000	360,664	507,334
CLEARWIRE COMM/FINANCE	8.25	12/01/2040	143,849	143,849	89,546
CLEARWIRE COMM/FINANCE	12.00	12/01/2015	3,003,991	2,608,751	2,733,632
CLEARWIRE COMM/FINANCE	12.00	12/01/2015	20,550	19,567	18,598
CLEARWIRE COMM/FINANCE	14.75	12/01/2016	678,146	696,228	664,583
CLEARWIRE COMM/FINANCE	12.00	12/01/2017	2,735,000	2,708,297	2,229,025
CLEAVER BROOKS INC	12.25	05/01/2016	904,195	904,195	960,707
CMA CGM	8.50	04/15/2017	246,599	168,296	135,629
CMS ENERGY CORP	1.42	01/15/2013	2,000,000	2,000,000	2,000,020
CMS ENERGY CORP	2.75	05/15/2014	1,920,000	1,446,350	1,933,490
CMS ENERGY CORP	8.75	06/15/2019	3,229,348	2,591,785	3,990,128
CNG HOLDINGS INC	9.38	05/15/2020	164,399	164,399	165,632
CNH CAPITAL LLC	6.25	11/01/2016	726,599	607,262	778,407
CNL LIFESTYLE PROPERTIES	7.25	04/15/2019	2,880,000	2,150,242	2,654,485
COFFEYVILLE RESOURC/FIN	9.00	04/01/2015	162,755	162,316	173,334
COFFEYVILLE RESOURC/FIN	10.88	04/01/2017	205,499	203,838	229,131
COGENT COMMUNICATIONS GR	8.38	02/15/2018	205,499	205,499	219,370
COLT DEFENSE/FINANCE	8.75	11/15/2017	2,050,448	1,840,275	1,273,841
COLUMBIA FAMILY APARTMENTS	8.12	07/01/2017	998,489	998,489	1,025,215
COLUMBUS MCKINNON CORP	7.88	02/01/2019	250,000	249,908	265,000
COMCAST CORP	4.65	07/15/2042	38,400,000	28,829,438	38,410,076
COMCAST CORP	5.65	06/15/2035	9,600,000	7,200,532	10,704,774
COMCAST CORP	6.45	03/15/2037	25,920,000	19,333,974	31,232,337
COMCAST CORP	6.40	03/01/2040	14,400,000	13,897,519	17,534,615
COMM MORTGAGE TRUST	0.20	12/10/2046	141,798,265	2,875,619	1,856,152
COMMONWEALTH EDISON	6.45	01/15/2038	44,160,000	33,095,744	60,519,781
COMMONWEALTH EDISON	5.90	03/15/2036	6,720,000	5,003,713	8,667,375
COMMSCOPE INC	8.25	01/15/2019	1,022,499	1,008,284	1,081,293
COMMUNITY CHOICE FINANCI	10.75	05/01/2019	1,048,044	1,061,327	1,037,564
COMPUCOM SYSTEMS INC	12.50	10/01/2015	431,548	422,287	448,270
COMSTOCK RESOURCES INC	9.50	06/15/2020	1,070,000	1,020,198	1,053,950
CONAGRA FOODS INC	9.75	03/01/2021	5,928,960	5,105,748	8,108,284
CONCHO RESOURCES INC	6.50	01/15/2022	2,584,949	1,988,268	2,692,949
CONS CNT CO/CONS CNT CAP	10.13	07/15/2020	945,295	945,295	973,654
CONSOL ENERGY INC	8.25	04/01/2020	3,393,747	2,703,676	3,569,010
CONSOL ENERGY INC	8.00	04/01/2017	2,400,000	1,803,319	2,494,591
CONSOL ENERGY INC	6.38	03/01/2021	349,348	349,348	328,387
CONSOLIDATEC COMM FIN CO	10.88	06/01/2020	493,197	492,585	512,925
CONSTELLATION BRANDS INC	7.25	05/15/2017	3,840,000	2,794,313	4,400,097
CONSTELLATION BRANDS INC	6.00	05/01/2022	143,849	153,891	154,638
CONSTELLATION ENERGY GRO	5.15	12/01/2020	605,000	604,693	668,095
CONSTELLATION ENTERPRISE	10.63	02/01/2016	493,197	488,195	498,129
CONTINENTAL RESOURCES	7.38	10/01/2020	1,922,000	1,434,617	2,146,977
CONTINENTAL RESOURCES	7.13	04/01/2021	564,998	581,642	629,973
CONTINENTAL RESOURCES	5.00	09/15/2022	906,000	906,000	919,590
CONTL AIRLINES 2007 1	7.34	04/19/2014	1,020,770	974,264	1,030,978
CONTL AIRLINES 2012 B	6.25	10/22/2021	20,550	20,550	20,755
COPANO ENERGY LLC/FIN CO	7.13	04/01/2021	648,248	649,575	667,696
CORELOGIC INC	7.25	06/01/2021	1,920,000	1,442,655	1,971,628
COTT BEVERAGES INC	8.13	09/01/2018	844,949	869,502	922,051
COVANTA HOLDING CORP	6.38	10/01/2022	480,000	360,664	508,293
COVENTRY HEALTH CARE INC	6.30	08/15/2014	1,106,000	1,094,564	1,201,583
COX COMMUNICATIONS INC	8.38	03/01/2039	28,800,000	21,565,447	40,604,733
CPM HOLDINGS INC	10.63	09/01/2014	1,440,000	1,480,399	1,526,400

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CRC HEALTH CORP	10.75	02/01/2016	5,460,091	5,207,934	4,804,880
CRICKET COMMUNICATIONS I	7.75	05/15/2016	2,880,000	2,119,199	3,062,035
CRICKET COMMUNICATIONS I	7.75	10/15/2020	3,923,000	3,737,280	3,746,465
CROSSTEX ENERGY LP/CROSS	7.13	06/01/2022	226,049	226,049	222,658
CROWN AMER/CAP CORP III	6.25	02/01/2021	2,880,000	2,163,982	3,152,201
CROWN MEDIA HOLDINGS INC	10.50	07/15/2019	61,650	61,650	66,582
CSC HOLDINGS LLC	7.63	07/15/2018	145,000	152,287	162,038
CSC HOLDINGS LLC	7.88	02/15/2018	2,880,000	2,129,252	3,238,760
CSX CORP	6.80	12/01/2028	22,272,000	16,598,205	27,521,199
CSX CORP	6.22	04/30/2040	20,899,200	15,734,623	25,699,745
CSX CORP	6.15	05/01/2037	1,920,000	1,127,320	2,332,920
CUMULUS MEDIA	0.00	02/11/2019	1,222,000	1,203,832	1,228,880
CUMULUS MEDIA HOLDINGS	7.75	05/01/2019	164,399	160,750	154,946
CVS PASS THROUGH TRUST	6.12	01/10/2013	1,290,672	1,315,046	1,321,325
DAIMLER FINANCE NA LLC	8.50	01/18/2031	58,560,000	48,631,602	89,048,188
DAVE + BUSTER S INC	11.00	06/01/2018	3,730,499	3,869,832	4,066,244
DAVE + BUSTERS ENTERTAIN	0.01	02/15/2016	698,696	471,435	476,860
DAVITA HEALTHCARE PARTNE	6.63	11/01/2020	2,400,000	1,773,494	2,506,613
DAVITA HEALTHCARE PARTNE	6.38	11/01/2018	2,687,698	2,150,384	2,779,617
DCP MIDSTREAM LLC	5.35	03/15/2020	467,000	466,612	509,666
DCP MIDSTREAM LLC	6.75	09/15/2037	44,160,000	33,046,103	53,402,309
DEAN FOODS CO	9.75	12/15/2018	308,248	308,248	343,697
DELHAIZE GROUP	5.70	10/01/2040	12,264,000	9,202,454	10,490,015
DELTA AIR LINES	12.25	03/15/2015	1,965,000	1,970,330	2,136,938
DELUXE CORP	7.00	03/15/2019	217,829	217,829	225,453
DENBURY RESOURCES INC	8.25	02/15/2020	956,160	723,924	1,048,926
DENBURY RESOURCES INC	6.38	08/15/2021	1,440,000	1,081,991	1,500,361
DEUTSCHE TELEKOM INT FIN	4.88	03/06/2042	1,482,000	1,462,521	1,407,964
DEUTSCHE TELEKOM INT FIN	8.75	06/15/2030	26,400,000	22,610,896	36,705,460
DEUTSCHE TELEKOM INT FIN	9.25	06/01/2032	46,477,440	42,217,131	68,945,552
DEVON ENERGY CORPORATION	5.60	07/15/2041	9,600,000	7,290,918	11,154,741
DEVON FINANCING CO LLC	7.88	09/30/2031	56,640,000	51,139,093	81,134,770
DEX ONE CORP	14.00	01/29/2017	157,700	77,960	37,848
DEXIA CREDIT LOCAL	2.75	01/10/2014	17,400,000	17,319,561	17,205,103
DEXIA CREDIT LOCAL	2.75	04/29/2014	16,010,000	16,021,719	15,623,198
DEXIA CREDIT LOCAL	0.95	04/29/2014	300,000	280,878	282,229
DILLARD KENNER LA	9.25	01/15/2013	574,147	431,404	575,205
DIRECTBUY HOLDINGS INC	12.00	02/01/2017	1,500,142	975,359	307,529
DIRECTV HOLDINGS/FING	3.80	03/15/2022	1,360,000	1,359,447	1,369,705
DIRECTV HOLDINGS/FING	6.00	08/15/2040	38,400,000	28,490,333	42,012,554
DISCOVER FINANCIAL SVS	6.45	06/12/2017	200,000	199,798	226,778
DISH DBS CORP	6.63	10/01/2014	70,000	71,514	75,075
DISH DBS CORP	7.13	02/01/2016	160,000	163,541	175,600
DISH DBS CORP	6.75	06/01/2021	1,920,000	1,431,074	2,077,423
DISH DBS CORP	7.75	05/31/2015	2,880,000	2,117,682	3,202,694
DISH DBS CORP	7.88	09/01/2019	960,000	753,936	1,108,440
DISH DBS CORP	4.63	07/15/2017	349,348	349,348	349,785
DISH DBS CORP	5.88	07/15/2022	267,149	267,149	270,488
DJO FIN LLC/DJO FIN CORP	8.75	03/15/2018	875,000	884,671	892,500
DOLLAR GENERAL CORP	4.13	07/15/2017	184,949	184,949	187,492
DPL INC	7.25	10/15/2021	2,880,000	2,163,982	3,202,694
DUKE ENERGY OHIO INC	6.90	06/01/2025	35,520,000	26,905,578	46,371,270
DYNACAST INTL LLC/FIN IN	9.25	07/15/2019	554,847	564,121	575,654
DYNCORP INTERNTL INC	10.38	07/01/2017	2,490,000	2,551,806	2,128,950
DYNEGY HOLDINGS LLC	7.75	06/01/2019	300,000	201,411	201,000

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E TRADE FINANCIAL CORP	12.50	11/30/2017	5,072,000	5,540,195	5,813,780
E TRADE FINANCIAL CORP	7.88	12/01/2015	980,000	940,692	994,700
EARTHLINK INC	8.88	05/15/2019	287,698	278,793	280,146
EASTMAN CHEMICAL CO	2.40	06/01/2017	409,000	407,645	412,218
EASTMAN CHEMICAL CO	3.60	08/15/2022	422,000	422,836	428,730
EASTMAN KODAK CO	9.75	03/01/2018	205,499	183,529	129,464
EDISON MISSION ENERGY	7.50	06/15/2013	242,489	221,275	147,918
EDISON MISSION ENERGY	7.20	05/15/2019	312,358	227,262	174,140
EDISON MISSION ENERGY	7.00	05/15/2017	534,297	372,456	299,206
EL PASO LLC	7.75	01/15/2032	2,880,000	1,817,024	3,244,098
EL PASO LLC	7.00	06/15/2017	960,000	680,626	1,090,989
EL PASO LLC	7.25	06/01/2018	2,880,000	2,054,493	3,328,329
EL PASO PIPELINE PART OP	7.50	11/15/2040	72,000,000	53,761,732	90,766,031
ELDORADO RESORTS LLC/CAP	8.63	06/15/2019	102,749	102,749	97,612
ELECTRICITE DE FRANCE	6.95	01/26/2039	57,600,000	42,724,182	68,342,889
EMBARQ CORP	8.00	06/01/2036	50,400,000	37,159,041	52,902,352
EMDEON INC	11.00	12/31/2019	925,000	942,674	1,036,000
EMERGENCY MEDICAL SERVIC	8.13	06/01/2019	246,599	246,521	257,387
EMPIRE TODAY LLC	11.38	02/01/2017	205,499	203,836	208,068
ENDO HEALTH SOLUTIONS IN	7.25	01/15/2022	493,197	493,197	534,503
ENERGY FUTURE HOLDINGS	10.88	11/01/2017	82,200	71,672	69,664
ENERGY FUTURE HOLDINGS	11.25	11/01/2017	276,621	240,803	239,969
ENERGY FUTURE HOLDINGS	5.55	11/15/2014	2,100,000	1,803,553	1,506,750
ENERGY FUTURE/EFIH FINAN	10.00	12/01/2020	4,561,000	4,659,586	4,960,088
ENERGY N W WA ELEC REVENUE	5.71	07/01/2024	2,700,000	2,700,000	3,271,563
ENERGY TRANSFER PARTNERS	6.63	10/15/2036	13,440,000	10,021,312	14,424,631
ENERGY TRANSFER PARTNERS	7.50	07/01/2038	22,080,000	16,441,711	25,001,031
ENERGY XXI GULF COAST IN	9.25	12/15/2017	1,657,098	1,668,680	1,773,094
ENERGYSOLUTIONS INC/LLC	10.75	08/15/2018	3,395,947	3,440,458	2,835,616
ENTEGRA HLDGS LLC	1.00	10/19/2015	408,166	287,414	224,491
ENTERPRISE PRODUCTS OPER	6.13	10/15/2039	8,640,000	6,523,966	9,871,229
ENTERPRISE PRODUCTS OPER	6.45	09/01/2040	48,000,000	25,383,332	58,063,612
ENTERPRISE PRODUCTS OPER	6.88	03/01/2033	8,640,000	6,095,673	10,591,463
ENTERPRISE PRODUCTS OPER	6.65	10/15/2034	13,440,000	9,940,367	16,204,058
EP ENERGY/EP FINANCE INC	9.38	05/01/2020	1,369,499	1,381,676	1,419,143
EP ENERGY/EP FINANCE INC	6.88	05/01/2019	519,000	520,167	542,355
EQUINIX INC	7.00	07/15/2021	1,920,000	1,442,655	2,115,894
EQUINOX HOLDINGS INC	9.50	02/01/2016	2,500,000	2,526,870	2,650,000
ESC LEHMAN BRTH HLDH PROD	1.00	04/04/2016	575,000	-	130,813
ESC LEHMAN BRTH HLDH PROD	1.00	05/02/2018	2,342,687	-	544,675
ESSAR STEEL ALGOMA INC	9.88	06/15/2015	184,949	184,619	156,744
ESSAR STEEL ALGOMA INC	9.38	03/15/2015	575,397	572,493	555,258
ESTERLINE TECHNOLOGIES C	7.00	08/01/2020	960,000	721,327	1,057,947
EV ENERGY PARTNERS/FINAN	8.00	04/15/2019	123,299	126,841	122,375
EVERTEC LLC/EVERTEC FIN	11.00	10/01/2018	3,250,000	3,291,196	3,420,625
EXELON CORP	5.63	06/15/2035	36,480,000	27,231,177	39,593,496
EXIDE TECHNOLOGIES	8.63	02/01/2018	534,297	432,229	421,427
EXOPACK HOLDNG CORP	10.00	06/01/2018	945,295	945,295	947,658
EXPRESS LLC/EXPRESS FIN	8.75	03/01/2018	472,647	473,380	510,459
EXPRO FINANCE LUXEMBOURG	8.50	12/15/2016	468,537	461,958	448,625
FAGE DAIRY INDU/FAGE USA	9.88	02/01/2020	1,450,000	1,381,918	1,276,000
FEDERAL EXPRESS CORP	11.13	12/26/2015	15,921,229	13,120,272	21,533,286
FEDERAL EXPRESS CORP	10.70	03/11/2013	5,664,445	4,341,017	8,512,333
FERRARA CANDY COMPANY	1.00	06/18/2018	278,000	268,270	276,696
FERRELLGAS PARTNERS LP	8.63	06/15/2020	307,426	307,426	273,609

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FGI OPERATING CO LLC	1.00	04/19/2019	205,499	203,444	206,280
FGI OPERATING CO LLC/FIN	7.88	05/01/2020	431,548	436,958	449,888
FHLMC MULTIFAMILY STRUCTURED P	4.76	11/25/2044	8,688,000	2,677,162	2,368,581
FHLMC MULTIFAMILY STRUCTURED P	3.33	02/25/2042	43,200,000	9,754,330	8,559,762
FIDELITY NATIONAL INFORM	7.63	07/15/2017	246,599	258,583	270,642
FIESTA RESTAURANT GROUP	8.88	08/15/2016	369,898	369,898	388,393
FIFTH + PACIFIC CO INC	10.50	04/15/2019	82,200	88,919	91,447
FINANCE FOR DANISH IND	1.75	12/06/2012	2,500,000	2,509,313	2,512,828
FIRST DATA CORPORATION	7.38	06/15/2019	1,120,798	1,061,598	1,143,666
FIRST DATA CORPORATION	9.88	09/24/2015	82,200	80,814	83,227
FIRST DATA CORPORATION	10.55	09/24/2015	3,888,396	3,916,380	3,975,885
FIRST DATA CORPORATION	11.25	03/31/2016	4,315,193	3,996,193	4,067,069
FIRST DATA CORPORATION	9.88	09/24/2015	143,849	146,286	144,928
FIRST DATA CORPORATION	8.75	01/15/2022	332,086	305,241	334,577
FIRST DATA CORPORATION	12.63	01/15/2021	4,599,663	4,368,163	4,605,413
FIRST DATA CORPORATION	8.88	08/15/2020	900,000	888,193	974,250
FIRST DATA CORPORATION	8.25	01/15/2021	400,000	361,162	400,000
FIRST WIND CAPITAL LLC	10.25	06/01/2018	226,049	226,049	226,049
FIRSTENERGY CORP	7.38	11/15/2031	15,001,920	12,836,396	18,968,446
FLORIDA EAST COAST HLDGS	10.50	08/01/2017	1,028,652	1,015,934	874,354
FLORIDA POWER + LIGHT	6.20	06/01/2036	17,280,000	12,981,315	23,601,038
FLORIDA POWER + LIGHT	5.65	02/01/2037	39,840,000	29,849,345	51,192,302
FLORIDA POWER CORP	6.35	09/15/2037	13,440,000	10,087,381	18,171,164
FMG RESOURCES AUG 2006	8.25	11/01/2019	760,346	794,791	805,967
FMG RESOURCES AUG 2006	6.00	04/01/2017	369,898	357,172	371,747
FORBES ENERGY SERVICES	9.00	06/15/2019	3,019,745	2,976,897	2,853,659
FORD HOLDINGS INC	9.30	03/01/2030	24,739,200	24,573,324	33,831,267
FORD MOTOR COMPANY	9.22	09/15/2021	410,998	390,942	524,536
FORD MOTOR COMPANY	7.45	07/16/2031	452,098	571,597	566,252
FORD MOTOR CREDIT CO LLC	8.00	12/15/2016	698,696	697,056	826,387
FORD MOTOR CREDIT CO LLC	6.63	08/15/2017	225,227	254,617	256,190
FORD MOTOR CREDIT CO LLC	3.88	01/15/2015	164,399	163,911	169,300
FOREST CITY ENTERPRISES	7.63	06/01/2015	20,000	19,730	19,850
FOREST CITY ENTERPRISES	6.50	02/01/2017	52,000	49,432	49,790
FREESCALE SEMICONDUCTOR	10.75	08/01/2020	1,092,000	1,192,380	1,173,900
FREESCALE SEMICONDUCTOR	9.25	04/15/2018	1,325,000	1,381,836	1,417,750
FRESENIUS MED CARE II	5.88	01/31/2022	369,898	369,898	385,156
FRESENIUS MED CARE US	6.88	07/15/2017	220,000	227,503	244,475
FRESENIUS MED CARE US	6.50	09/15/2018	960,000	712,525	1,045,925
FRONTIER COMMUNICATIONS	7.13	03/15/2019	5,000	4,917	5,050
FRONTIER COMMUNICATIONS	7.88	01/15/2027	110,000	99,621	96,800
FRONTIER COMMUNICATIONS	8.40	10/15/2029	22,080,000	18,271,331	17,934,630
FRONTIER COMMUNICATIONS	8.25	04/15/2017	960,000	721,327	1,033,903
FRONTIER COMMUNICATIONS	8.13	10/01/2018	1,253,543	1,279,804	1,331,890
FRONTIER COMMUNICATIONS	8.75	04/15/2022	242,000	248,054	254,100
FRONTIER COMMUNICATIONS	8.50	04/15/2020	73,000	75,513	77,380
FTI CONSULTING INC	6.75	10/01/2020	3,167,698	2,451,681	3,347,524
GAMCO INVESTORS INC	0.00	12/31/2015	18,100	18,100	15,759
GANNETT CO INC	8.75	11/15/2014	20,550	20,404	23,170
GANNETT CO INC	9.38	11/15/2017	328,798	330,519	366,610
GARDA WORLD SECURITY COR	9.75	03/15/2017	452,098	448,781	478,093
GCB JEFFERSON SMURFIT	8.25	10/01/2012	2,863,095	1,689,563	57,262
GCB US ONCOLOGY INC	0.00	08/15/2017	1,582,341	333,160	23,735
GCB144A3C7 GLITNIR F	6.69	06/15/2016	130,000	663	13
GCI INC	8.63	11/15/2019	760,346	761,173	796,462

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GE COMMERCIAL MORTGAGE CORPORA	0.75	03/10/2040	220,363,005	4,764,607	1,843,203
GENERAL CABLE CORP	7.13	04/01/2017	1,920,000	1,428,336	1,971,628
GENERAL ELEC CAP CORP	6.38	11/15/2067	51,855,000	39,004,091	53,312,462
GENERAL ELEC CAP CORP	6.15	08/07/2037	109,008,000	81,078,292	128,625,487
GENERAL ELEC CAP CORP	5.88	01/14/2038	66,240,000	46,532,822	76,157,034
GENESIS ENERGY LP/GENESI	7.88	12/15/2018	1,240,000	1,244,468	1,271,000
GENON ENERGY INC	7.63	06/15/2014	164,399	161,610	167,687
GENON ENERGY INC	9.88	10/15/2020	267,149	268,986	260,470
GENON ENERGY INC	9.50	10/15/2018	1,260,448	1,267,522	1,246,268
GENON REMA LLC	9.68	07/02/2026	45,120,000	28,995,995	42,943,027
GENWORTH FINANCIAL INC	5.75	06/15/2014	635,000	632,821	644,525
GEOEYE INC	9.63	10/01/2015	123,299	121,464	129,156
GEOKINETICS HOLDINGS USA	9.75	12/15/2014	123,299	122,139	69,048
GEORGIA PACIFIC LLC	5.40	11/01/2020	43,416,000	32,280,189	50,471,462
GIBRALTAR INDUSTRIES INC	8.00	12/01/2015	1,363,000	1,326,263	1,393,668
GLOBAL AVIATION HLDG INC	14.00	08/15/2013	197,279	196,358	64,116
GLOBAL AVIATION HOLDINGS INC	1.00	09/27/2012	82,200	82,200	83,022
GLOBAL BRASS AND COPPER	9.50	06/01/2019	945,295	949,204	947,658
GLOBO COMMUNICACOES PART	5.31	05/11/2022	279,000	277,784	295,740
GOLDEN ST TOBACCO SECURITIZATI	0.00	06/01/2037	300,000	205,526	224,205
GOLDEN ST TOBACCO SECURITIZATI	5.75	06/01/2047	2,900,000	2,730,449	2,328,352
GOLDMAN SACHS CAP III	1.24	12/31/2049	3,620,000	2,717,030	2,400,350
GOLDMAN SACHS GROUP INC	5.75	01/24/2022	2,370,000	2,472,305	2,492,473
GOLDMAN SACHS GROUP INC	6.25	02/01/2041	19,200,000	14,374,741	19,861,754
GOLDMAN SACHS GROUP INC	5.95	01/15/2027	13,440,000	10,080,105	13,321,035
GOLDMAN SACHS GROUP INC	6.75	10/01/2037	110,400,000	80,824,008	106,577,066
GOODMAN NETWORKS INC	12.13	07/01/2018	566,000	558,917	582,980
GOODRICH PETROLEUM CORP	8.88	03/15/2019	326,000	326,000	310,515
GOODYEAR TIRE + RUBBER	7.00	05/15/2022	568,000	568,000	567,290
GREAT LAKES DREDGE+DOCK	7.38	02/01/2019	205,499	205,499	205,499
GREEKTOWN SUPERHOLDINGS	13.00	07/01/2015	1,023,384	1,015,671	1,118,047
GREEN FIELD ENERGY SVCS	13.00	11/15/2016	645,000	616,904	554,700
GREIF INC	7.75	08/01/2019	184,949	180,548	210,842
GRIFOLS INC	8.25	02/01/2018	942,949	962,087	1,011,313
GS MORTGAGE SECURITIES TRUST	0.81	11/10/2039	162,377,199	5,286,065	3,437,844
GULFMARK OFFSHORE INC	6.38	03/15/2022	342,749	283,081	346,624
GYMBOREE CORP	9.13	12/01/2018	328,798	307,275	304,960
HANESBRANDS INC	4.11	12/15/2014	669,000	675,030	669,007
HANESBRANDS INC	6.38	12/15/2020	1,680,000	1,262,323	1,771,460
HANGER INC	7.13	11/15/2018	1,118,000	1,127,042	1,151,540
HAPAG LLOYD AG	9.75	10/15/2017	123,299	107,809	112,202
HARMONY CREEK SENIOR APTS	8.38	06/01/2013	1,332,296	1,332,296	1,341,599
HARRAHS OPERATING CO INC	1.00	10/31/2016	904,893	903,161	919,733
HARRON COMM/HARRON FIN	9.13	04/01/2020	575,397	580,436	601,290
HARTFORD FINL SVCS GRP	6.30	03/15/2018	1,575,000	1,403,649	1,717,788
HARTFORD FINL SVCS GRP	6.63	04/15/2042	9,600,000	7,205,617	9,889,901
HAWKER BEECHCRAFT ACQ CO	9.75	04/01/2017	287,698	204,301	1,438
HAWKER BEECHCRAFT ACQ CO	8.88	04/01/2015	226,049	134,046	36,168
HCA HOLDINGS INC	7.75	05/15/2021	1,370,000	1,407,809	1,469,325
HCA INC	6.50	02/15/2016	630,000	626,825	678,825
HCA INC	7.69	06/15/2025	230,000	215,453	221,375
HCA INC	6.50	02/15/2020	1,920,000	1,494,055	2,084,636
HCA INC	5.88	03/15/2022	2,146,049	1,668,956	2,246,320
HCA INC	7.88	02/15/2020	143,849	142,028	159,673
HCA INC	9.00	12/15/2014	2,350,000	2,385,414	2,573,250

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HCA INC	7.19	11/15/2015	1,350,000	1,336,819	1,424,250
HCA INC	7.50	02/15/2022	2,214,000	2,217,278	2,413,260
HCP INC	5.38	02/01/2021	985,000	983,292	1,087,566
HD SUPPLY INC	11.00	04/15/2020	226,049	237,842	243,285
HEADWATERS INC	7.63	04/01/2019	246,599	246,599	242,283
HEALTH MANAGEMENT ASSOC	7.38	01/15/2020	382,000	383,026	406,353
HEALTHSOUTH CORP	8.13	02/15/2020	962,000	951,949	1,050,985
HECHINGER COLUMBIA MD	9.43	01/01/2020	5,037,653	4,337,357	6,857,188
HECHINGER FAIRFAX VIRGINIA	9.43	01/01/2020	4,979,749	4,253,391	6,502,420
HECHINGER INDEPENDENCE MO	9.43	01/01/2020	3,879,572	3,346,981	5,309,826
HECHINGER LENEXA KANSAS	9.43	01/01/2020	6,079,926	5,234,741	8,275,916
HECHINGER ST MATTHEWS KENTUCKY	9.43	01/01/2020	3,937,476	3,390,118	5,359,641
HECHINGER WYOMISSING PA	9.43	01/01/2020	3,358,435	2,875,939	4,464,809
HERBST GAMING PRIVATE EQUITY	0.00	01/01/2020	790,548	8,118,061	8,118,061
HERCULES OFFSHORE INC	7.13	04/01/2017	184,949	184,949	179,401
HERCULES OFFSHORE INC	10.25	04/01/2019	431,548	431,548	412,128
HERCULES OFFSHORE LLC	10.50	10/15/2017	143,849	128,107	143,849
HERTZ CORP	7.50	10/15/2018	480,000	360,664	515,749
HERTZ CORP	6.75	04/15/2019	2,605,499	2,006,827	2,714,321
HERTZ CORP	7.38	01/15/2021	2,984,849	2,507,504	3,197,576
HERTZ CORP	6.75	04/15/2019	960,000	748,955	1,000,241
HEWLETT PACKARD CO	4.65	12/09/2021	29,582,000	22,359,814	31,038,600
HEWLETT PACKARD CO	4.05	09/15/2022	10,176,000	7,727,247	10,201,694
HEXION US FIN/NOVA SCOTI	9.00	11/15/2020	267,149	264,434	230,416
HEXION US FIN/NOVA SCOTI	8.88	02/01/2018	764,000	756,898	779,280
HEXION US FINANCE CORP	6.63	04/15/2020	639,399	639,399	655,384
HIGHLAND CREDIT OPPORTUNITIES	0.00	03/20/2016	47,701,674	35,391,375	21,175,198
HIGHLAND CREDIT OPPORTUNITIES	0.00	12/31/2020	9,817,982	9,836,083	9,836,083
HIGHLAND RESTORATION CAP PTNRS	0.00	12/31/2020	48,440,584	39,870,649	79,473,765
HILCORP ENERGY I/HILCORP	7.63	04/15/2021	1,928,000	1,689,327	2,055,205
HILCORP ENERGY I/HILCORP	8.00	02/15/2020	287,698	280,977	309,995
HISTORIC TW INC	9.15	02/01/2023	16,800,000	13,569,686	23,256,596
HOLLY ENERGY PARTNERS LP	6.50	03/01/2020	960,000	721,327	968,983
HOME DEPOT INC	5.88	12/16/2036	56,640,000	42,072,420	72,105,565
HOMER CITY FUNDING LLC	8.73	10/01/2026	34,605,312	23,981,132	33,369,021
HORIZON LINES LLC	13.00	10/15/2016	1,737,458	1,737,458	1,633,211
HORNBECK OFFSHORE SERV	5.88	04/01/2020	1,440,000	1,081,991	1,431,835
HORNBECK OFFSHORE SERV	8.00	09/01/2017	719,246	694,790	772,290
HOST HOTELS + RESORTS LP	9.00	05/15/2017	2,125,499	1,604,589	2,357,910
HSBC BANK USA NA	4.88	08/24/2020	76,800,000	57,680,339	78,828,157
HSBC FINANCE CORP	6.68	01/15/2021	23,009,120	19,021,713	24,767,286
HSBC HOLDINGS PLC	4.00	03/30/2022	1,735,000	1,724,086	1,789,939
HSBC HOLDINGS PLC	4.88	01/14/2022	17,280,000	12,972,801	18,990,081
HSBC HOLDINGS PLC	6.80	06/01/2038	19,968,000	14,457,481	22,495,073
HUB INTL HOLDINGS	10.25	06/15/2015	3,650,000	3,547,474	3,718,438
HUGHES SATELITE SYSTEMS	6.50	06/15/2019	1,920,000	1,489,236	2,043,761
HUGHES SATELLITE SYSTEMS	7.63	06/15/2021	3,050,000	3,083,976	3,316,875
HUNTINGTON INGALLS INDUS	7.13	03/15/2021	1,440,000	1,081,991	1,507,574
HUNTINGTON INGALLS INDUS	6.88	03/15/2018	2,400,000	1,803,319	2,506,613
HUNTSMAN INTERNATIONAL L	8.63	03/15/2021	358,000	399,171	403,645
HUSKY ENERGY INC	7.25	12/15/2019	6,720,000	5,041,014	8,330,926
IASIS HEALTHCARE/CAP CRP	8.38	05/15/2019	1,792,596	1,775,816	1,774,670
IBM INTL GROUP CAPITAL	5.05	10/22/2012	390,000	395,461	395,704
ICON HEALTH + FITNESS	11.88	10/15/2016	164,399	163,776	143,438
IFM US COLONIAL PIPELINE	6.45	05/01/2021	226,049	225,939	248,842

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ILFC E CAPITAL TRUST I	4.28	12/21/2065	410,998	299,495	277,152
ILLINOIS ST	7.35	07/01/2035	700,000	681,217	813,484
INC RESEARCH LLC	11.50	07/15/2019	760,346	760,346	737,535
INEOS FINANCE PLC	7.50	05/01/2020	102,749	102,749	103,520
INEOS GROUP HOLDINGS SA	8.50	02/15/2016	1,006,945	942,269	923,872
INEOS US FIN LLC	1.00	05/04/2015	389,472	385,577	392,899
INFOR US INC	9.38	04/01/2019	2,828,798	2,833,116	3,018,920
ING BANK NV	3.75	03/07/2017	1,670,000	1,661,962	1,662,166
INMARSAT FINANCE PLC	7.38	12/01/2017	82,200	86,938	87,748
INMET MINING CORP	8.75	06/01/2020	1,155,000	1,138,890	1,143,450
INN OF THE MOUNTAIN GODS	8.75	11/30/2020	63,142	58,367	60,932
INN OF THE MOUNTAIN GODS	1.25	11/30/2020	1,007,139	608,829	785,569
INTEGRA TELECOM HLDGS IN	10.75	04/15/2016	1,350,596	1,316,702	1,316,832
INTELSAT JACKSON HLDG	8.50	11/01/2019	776,786	774,462	860,290
INTELSAT JACKSON HLDG	7.25	10/15/2020	308,248	314,390	323,661
INTELSAT LUXEMBOURG SA	11.50	02/04/2017	2,841,497	2,911,897	2,933,845
INTELSAT LUXEMBOURG SA	11.50	02/04/2017	1,949,598	1,907,580	2,012,960
INTERACTIVE DATA CORP	10.25	08/01/2018	1,685,000	1,729,224	1,874,563
INTERLINE BRANDS INC/NJ	7.00	11/15/2018	488,000	505,793	507,520
INTERNATIONAL WIRE GROUP	9.75	04/15/2015	267,149	265,288	279,170
INTERTAPE POLYMER US INC	8.50	08/01/2014	575,397	561,355	576,835
INTL LEASE FINANCE CORP	6.38	03/25/2013	887,698	898,826	906,562
INTL LEASE FINANCE CORP	6.25	05/15/2019	965,845	963,361	983,954
INTL LEASE FINANCE CORP	8.63	01/15/2022	349,348	349,348	404,570
INTL LEASE FINANCE CORP	8.75	03/15/2017	155,000	158,501	173,988
INTL LEASE FINANCE CORP	8.88	09/01/2017	900,000	895,721	1,014,750
INTL LEASE FINANCE CORP	8.25	12/15/2020	595,000	594,921	681,378
INTL PAPER CO	7.95	06/15/2018	1,255,000	1,254,911	1,573,568
INTL PAPER CO	7.30	11/15/2039	32,640,000	24,467,056	40,651,421
INVENTIV HEALTH INC	10.00	08/15/2018	3,175,397	3,122,253	2,714,964
INVENTIV HEALTH INC	10.00	08/15/2018	1,191,894	1,140,444	1,025,028
IPAYMENT HOLDINGS INC	15.00	11/15/2018	4,143,613	4,273,829	3,480,635
IPAYMENT INC	10.25	05/15/2018	61,650	61,837	56,101
IPIC GMTN LTD	5.50	03/01/2022	1,700,000	1,693,701	1,853,000
IPIC GMTN LTD	6.88	11/01/2041	48,000,000	35,747,915	56,143,319
ISLE OF CAPRI CASINOS	7.75	03/15/2019	267,149	265,506	273,827
ISTAR FINANCIAL INC	5.88	03/15/2016	580,000	570,851	523,450
ITC DELTACOM INC	10.50	04/01/2016	226,049	222,595	240,742
J CREW GROUP	8.13	03/01/2019	623,000	632,385	643,248
J.B. POINDEXTER + CO	9.00	04/01/2022	20,550	20,550	20,550
JAGUAR HOLDING CO/MERGER	9.50	12/01/2019	633,000	653,651	692,344
JAGUAR LAND ROVER AUTOMO	8.13	05/15/2021	267,149	271,142	275,831
JAGUAR LAND ROVER AUTOMO	7.75	05/15/2018	123,299	120,737	126,998
JAMES RIVER COAL CO	7.88	04/01/2019	678,146	684,411	342,464
JARDEN CORP	8.00	05/01/2016	960,000	742,058	1,048,329
JARDEN CORP	7.50	01/15/2020	500,000	534,584	546,250
JBS USA LLC/JBS USA FINA	8.25	02/01/2020	3,335,448	2,831,803	3,247,166
JC PENNEY CORP INC	7.40	04/01/2037	24,179,600	17,730,318	20,287,673
JC PENNEY CORP INC	7.95	04/01/2017	3,840,000	3,202,061	3,847,080
JC PENNEY CORP INC	5.65	06/01/2020	1,920,000	1,470,349	1,654,244
JM HUBER CORP	9.88	11/01/2019	837,000	850,198	899,775
JMC STEEL GROUP	8.25	03/15/2018	1,734,095	1,761,249	1,721,090
JO ANN STORES INC	8.13	03/15/2019	1,230,650	1,191,317	1,224,496
JOHNSON CONTROLS INC	6.00	01/15/2036	45,120,000	33,514,585	54,172,069
JP MORGAN CHASE COMMERCIAL MOR	1.19	10/12/2035	3,933,585	107,047	103,565

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JP MORGAN CHASE COMMERCIAL MOR	1.42	10/12/2037	21,178,326	365,939	186,331
JP MORGAN CHASE COMMERCIAL MOR	0.64	01/15/2042	256,187,410	5,264,062	2,314,814
JPMC CAPITAL XVIII	6.95	08/01/2066	5,760,000	3,749,349	5,782,161
JPMORGAN CHASE + CO	4.95	03/25/2020	1,100,000	1,144,034	1,198,539
JPMORGAN CHASE + CO	4.50	01/24/2022	2,405,000	2,476,756	2,586,602
JPMORGAN CHASE + CO	7.90	12/31/2049	91,200,000	68,118,316	100,165,981
JPMORGAN CHASE CAPT XX	6.55	09/15/2066	8,765,760	5,432,785	8,799,485
K HOVNANIAN ENTERPRISES	6.25	01/15/2016	226,049	180,617	148,062
K HOVNANIAN ENTERPRISES	7.50	05/15/2016	900,907	709,282	590,094
K HOVNANIAN ENTERPRISES	10.63	10/15/2016	164,399	154,535	156,590
K HOVNANIAN ENTERPRISES	11.88	10/15/2015	554,847	483,458	467,459
K MART GASTONIA NC	9.80	09/15/2018	2,631,402	1,919,414	2,636,254
KB HOME	5.88	01/15/2015	143,849	142,414	142,411
KB HOME	9.10	09/15/2017	267,149	268,006	279,170
KB HOME	8.00	03/15/2020	1,181,698	1,183,516	1,205,332
KENNEDY WILSON INC	8.75	04/01/2019	493,197	492,567	507,993
KEY ENERGY SERVICES INC	6.75	03/01/2021	582,749	474,592	566,125
KEY ENERGY SERVICES INC	6.75	03/01/2021	287,698	287,698	280,506
KINCAID GENERATION LLC	7.33	06/15/2020	11,024,897	8,081,165	12,668,705
KINDRED HEALTHCARE INC	8.25	06/01/2019	164,399	146,181	152,480
KINETICS CONCEPT/KCI USA	12.50	11/01/2019	2,142,193	2,093,381	1,938,685
KINETICS CONCEPT/KCI USA	10.50	11/01/2018	1,494,000	1,490,516	1,568,700
KINROSS GOLD CORP	6.88	09/01/2041	48,000,000	35,779,445	49,508,107
KODIAK OIL + GAS CORP	8.13	12/01/2019	2,470,348	2,541,845	2,544,459
KONINKLIJKE KPN NV	8.38	10/01/2030	34,560,000	27,694,739	44,072,533
KOPPERS INC	7.88	12/01/2019	760,346	756,084	819,273
KRAFT FOODS GROUP INC	5.00	06/04/2042	28,800,000	21,487,207	30,524,819
KRATOS DEFENSE + SEC	10.00	06/01/2017	2,344,000	2,437,413	2,525,660
KROGER CO/THE	6.90	04/15/2038	12,480,000	9,332,354	15,277,027
KROGER CO/THE	7.50	04/01/2031	42,240,000	34,487,742	54,122,247
L 3 COMMUNICATIONS CORP	6.38	10/15/2015	2,007,520	1,565,136	2,055,028
LANDRY S INC	9.38	05/01/2020	1,274,093	1,274,093	1,293,204
LANDRYS INC	1.00	04/24/2018	655,952	646,320	658,642
LANDSBANKI ISLANDS HF	1.00	08/25/2009	3,330,000	304,016	166,500
LAREDO PETROLEUM INC	9.50	02/15/2019	2,182,550	2,230,967	2,433,543
LAREDO PETROLEUM INC	7.38	05/01/2022	297,200	297,450	308,677
LAWSON SOFTWARE INC	1.00	04/05/2018	719,246	712,054	724,137
LB UBS COMMERCIAL MORTGAGE TRU	1.63	07/15/2035	2,809,029	7,174	4,280
LEHMAN BRTH HLD	6.50	07/19/2017	1,140,000	119,151	114
LEHMAN BRTH HLD ESCROW	1.00	11/30/2056	4,950,000	80,137	495
LENNAR CORP	5.60	05/31/2015	1,000,000	962,601	1,050,000
LENNAR CORP	6.95	06/01/2018	476,757	463,600	508,939
LEVEL 3 COMMUNICATIONS	11.88	02/01/2019	2,477,650	2,679,360	2,743,997
LEVEL 3 FINANCING INC	8.13	07/01/2019	2,880,000	2,223,098	2,961,049
LEVEL 3 FINANCING INC	4.51	02/15/2015	82,200	82,200	79,323
LEVEL 3 FINANCING INC	8.63	07/15/2020	2,248,044	2,268,793	2,360,447
LEVEL 3 FINANCING INC	9.38	04/01/2019	650,000	630,340	702,000
LEVEL 3 FINANCING INC	10.00	02/01/2018	745,000	746,489	806,463
LIBBEY GLASS INC	6.88	05/15/2020	442,399	443,597	455,387
LIBERTY MUTUAL GROUP INC	6.50	05/01/2042	14,400,000	10,794,619	14,602,495
LIBERTY TIRE RECYCLING	11.00	10/01/2016	3,315,000	3,340,194	3,049,800
LIFEPOINT HOSPITALS INC	6.63	10/01/2020	960,000	721,327	1,021,881
LIMITED BRANDS INC	8.50	06/15/2019	2,880,000	2,112,260	3,390,239
LIMITED BRANDS INC	7.00	05/01/2020	924,745	972,936	1,026,467
LIMITED BRANDS INC	5.63	02/15/2022	821,996	821,996	846,655

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LIN TELEVISION CORP	8.38	04/15/2018	382,228	385,819	390,828
LINCOLN NATIONAL CORP	6.25	02/15/2020	17,280,000	12,969,403	19,507,632
LINCOLN NATIONAL CORP	7.00	06/15/2040	24,000,000	17,997,720	28,275,235
LINCOLN NATIONAL CORP	6.30	10/09/2037	14,400,000	10,772,424	15,617,966
LINN ENERGY LLC/FIN CORP	6.50	05/15/2019	1,225,000	1,224,796	1,212,750
LINN ENERGY LLC/FIN CORP	7.75	02/01/2021	990,000	998,693	1,034,550
LINN ENERGY LLC/FIN CORP	6.25	11/01/2019	1,575,000	1,574,834	1,543,500
LIONS GATE ENTERTAINMENT	10.25	11/01/2016	924,745	931,580	1,012,596
LISTRINDO CAPITAL BV	6.95	02/21/2019	786,000	786,000	804,204
LL FDC 140924B1	7.95	09/24/2014	486,250	480,787	461,938
LLOYDS BANKING GROUP PLC	5.92	12/31/2049	390,448	264,249	234,269
LLOYDS TSB BANK PLC	6.50	09/14/2020	57,600,000	43,063,760	56,837,832
LOCAL INSIGHT REGATTA HL	11.00	12/01/2017	904,195	678,557	90
LOCKHEED MARTIN TACTICAL	7.00	09/15/2023	6,000,000	4,544,430	7,713,130
LONESTAR INTER SUPER HLDGS LLC	1.00	09/02/2019	945,295	916,936	983,107
LONGHORN A	1.00	11/01/2027	226,560,000	159,892,259	259,643,562
LONGHORN B MULTI STRATEGY CRDT	1.00	11/01/2027	132,085,634	93,297,221	137,310,626
LOS ANGELES CNTY CA MET TRANSP	5.74	06/01/2039	2,900,000	2,900,000	3,607,281
LOUISIANA PACIFIC CORP	7.50	06/01/2020	308,248	311,742	322,890
LS POWER FUNDING	8.08	12/30/2016	16,855,776	12,728,587	18,333,718
LYONDELLBASELL	9.62	05/31/2015	5,250	5,053	3,102
LYONDELLBASELL IND NV	5.75	04/15/2024	164,399	172,179	175,907
MACDERMID INC	9.50	04/15/2017	3,825,000	3,791,245	3,997,125
MACQUARIE GROUP LTD	7.63	08/13/2019	24,000,000	17,977,488	25,851,606
MAGNUM HUNTER RESOURCES	9.75	05/15/2020	760,346	755,825	735,635
MANDALAY RESORT GROUP	7.63	07/15/2013	2,200,000	2,151,441	2,255,000
MANITOWOC COMPANY INC	8.50	11/01/2020	698,696	700,128	754,592
MANITOWOC COMPANY INC	9.50	02/15/2018	-	1	-
MARATHON OIL CORP	6.80	03/15/2032	21,067,200	16,545,498	26,570,772
MARATHON PETROLEUM CORP	6.50	03/01/2041	9,600,000	7,155,185	10,896,269
MARINA DISTRICT FINANCE	9.88	08/15/2018	24,660	24,878	23,242
MARINA DISTRICT FINANCE	9.50	10/15/2015	1,725,000	1,648,420	1,673,250
MARKWEST ENERGY PART/FIN	6.25	06/15/2022	623,849	504,513	643,476
MARKWEST ENERGY PART/FIN	6.50	08/15/2021	2,400,000	1,803,319	2,506,613
MARQUETTE TRANS CO/FINAN	10.88	01/15/2017	308,248	305,865	324,431
MARSICO HLDGS LLC	10.63	01/15/2020	2,514,941	1,732,792	264,069
MASCO CORP	5.95	03/15/2022	102,749	102,749	105,769
MASONITE INTERNATIONAL C	8.25	04/15/2021	226,049	233,689	232,830
MASS MUTUAL LIFE INS CO	8.88	06/01/2039	50,880,000	37,787,864	73,038,990
MAXIM CRANE WORKS LP/FIN	12.25	04/15/2015	1,274,093	1,255,897	1,254,982
MCCLATCHY CO	11.50	02/15/2017	628,827	639,709	652,408
MCRON FINANCE SUB LLC/MC	8.38	05/15/2019	184,949	184,949	184,949
MEAD PROD/ACCO BRANDS	6.75	04/30/2020	96,000	72,133	101,467
MEDIMEDIA USA INC	11.38	11/15/2014	780,896	769,630	702,806
MEG ENERGY CORP	6.50	03/15/2021	715,000	715,000	730,194
MEMC ELECTRONICS MATERIA	7.75	04/01/2019	349,348	332,086	275,985
MERITAGE HOMES CORP	7.15	04/15/2020	1,920,000	1,414,512	2,000,481
MERITAGE HOMES CORP	7.00	04/01/2022	363,849	363,849	374,765
MERITOR INC	10.63	03/15/2018	1,109,694	1,115,429	1,179,050
MERRILL LYNCH + CO	7.75	05/14/2038	114,240,000	85,176,784	129,733,242
MET LIFE GLOB FUNDING I	0.69	08/13/2012	1,390,000	1,389,849	1,389,636
METHANEX CORP	6.00	08/15/2015	226,049	225,905	239,598
METLIFE CAPITAL TRUST X	9.25	04/08/2068	48,000,000	37,571,328	58,908,407
METLIFE INC	10.75	08/01/2069	42,240,000	31,732,676	58,821,848
METROPCS WIRELESS INC	6.63	11/15/2020	1,380,000	1,363,130	1,359,300

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METROPCS WIRELESS INC	7.88	09/01/2018	1,655,000	1,656,663	1,717,063
MGM RESORTS INTL	9.00	03/15/2020	960,000	746,065	1,067,565
MGM RESORTS INTL	6.63	07/15/2015	821,996	805,589	846,655
MGM RESORTS INTL	6.75	04/01/2013	102,749	98,091	105,190
MGM RESORTS INTL	13.00	11/15/2013	493,197	551,365	562,245
MGM RESORTS INTL	10.00	11/01/2016	780,896	816,860	864,842
MGM RESORTS INTL	8.63	02/01/2019	82,200	85,868	87,954
MGM RESORTS INTL	11.38	03/01/2018	2,752,000	2,725,833	3,240,480
MICHAELS STORES INC	7.75	11/01/2018	860,000	863,961	907,300
MIDAMERICAN ENERGY HLDGS	8.48	09/15/2028	92,112,000	73,802,094	134,076,551
MIDWEST GENERATION LLC	8.56	01/02/2016	35,240,553	23,838,478	33,716,776
MIDWEST VANADIUM PTY LTD	11.50	02/15/2018	1,308,849	1,317,212	811,487
MILLAR WESTERN FOREST	8.50	04/01/2021	184,949	184,949	141,486
MIRABELA NICKEL LTD	8.75	04/15/2018	267,149	267,149	182,997
MIRANT AMERICAS GENR LLC	9.13	05/01/2031	246,599	230,412	219,473
MIRANT MID ATLANTIC TRST	10.06	12/30/2028	44,895,487	26,068,905	45,877,824
ML CFC COMMERCIAL MORTGAGE TRU	0.26	07/12/2046	405,548,716	8,771,674	4,944,221
MOBILE MINI INC	6.88	05/01/2015	534,297	535,967	540,308
MOHEGAN TRIBAL GAMING	7.13	08/15/2014	82,200	67,866	63,705
MOHEGAN TRIBAL GAMING	6.88	02/15/2015	637,047	656,834	471,414
MOMENTIVE PERFORMANCE	11.50	12/01/2016	780,896	722,825	581,767
MOMENTIVE PERFORMANCE	9.00	01/15/2021	513,747	523,688	389,164
MOMENTIVE PERFORMANCE	12.50	06/15/2014	782,000	813,730	815,235
MONDELEZ INTERNATIONAL	7.00	08/11/2037	21,120,000	16,067,305	27,500,921
MONITRONICS INTERNATIONA	9.13	04/01/2020	1,870,448	1,890,618	1,795,630
MORGAN STANLEY	0.77	01/09/2014	2,870,000	2,774,463	2,729,511
MORGAN STANLEY	4.75	04/01/2014	870,000	853,539	874,832
MORGAN STANLEY	5.63	09/23/2019	48,000,000	35,958,173	47,841,156
MORGAN STANLEY	5.50	07/28/2021	47,904,000	26,155,782	46,948,096
MORGAN STANLEY	6.63	04/01/2018	56,640,000	42,558,319	59,478,805
MPL 2 ACQUISITION CANCO	9.88	08/15/2018	595,947	597,186	496,126
MPT OPER PARTNERSP/FINL	6.88	05/01/2021	595,947	595,947	621,274
MRT MID PART/MRT MID FIN	8.88	04/01/2018	998,000	999,890	1,007,980
MUFG CAPITAL FIN 1 LTD	6.35	12/31/2049	1,150,000	1,169,349	1,236,190
MULTIPLAN INC	9.88	09/01/2018	1,528,000	1,547,203	1,673,160
MUNI ELEC AUTH OF GEORGIA	6.66	04/01/2057	2,800,000	2,723,533	3,209,248
MURPHY OIL CORP	4.00	06/01/2022	24,000,000	17,995,058	24,415,095
MYLAN INC	7.88	07/15/2020	2,880,000	2,202,244	3,235,154
NABORS INDUSTRIES INC	5.00	09/15/2020	28,800,000	21,562,412	30,725,652
NAI ENTER HOLDINGS LLC	8.25	12/15/2017	1,268,248	1,029,576	1,403,370
NATIONAL CINEMEDIA LLC	6.00	04/15/2022	2,103,497	1,868,868	2,142,109
NATIONAL CINEMEDIA LLC	7.88	07/15/2021	712,000	720,327	754,720
NATIONAL ENERGY	0.00	10/15/2015	683,455	6,847	6,847
NATIONAL FUEL GAS CO	4.90	12/01/2021	43,200,000	32,419,081	46,270,426
NATIONSTAR MORT/CAP CORP	10.88	04/01/2015	1,089,144	1,069,253	1,176,276
NATIONSTAR MORT/CAP CORP	9.63	05/01/2019	123,299	123,299	130,389
NATIONWIDE MUTUAL INSURA	9.38	08/15/2039	63,785,000	48,269,975	84,071,691
NAVISTAR INTL CORP	8.25	11/01/2021	1,246,738	1,012,613	1,197,006
NBTY INC	9.00	10/01/2018	1,135,000	1,150,733	1,254,175
NEEDLES HOUSING INVESTORS LP	8.04	02/01/2021	584,686	584,686	588,808
NEENAH FOUNDRY CO	15.00	07/29/2015	52,863	44,915	52,070
NEFF RENTAL LLC/NEFF FIN	9.63	05/15/2016	1,522,647	1,515,663	1,515,034
NELL AF SARL F	8.38	12/30/2049	595,947	-	74,493
NES RENTALS HOLDINGS	12.25	04/15/2015	1,726,191	1,682,037	1,674,405
NEUBERGER BERMAN GRP/FIN	5.63	03/15/2020	2,084,399	1,607,054	2,176,676

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NEUBERGER BERMAN GRP/FIN	5.88	03/15/2022	2,880,000	2,189,137	3,015,149
NEVADA POWER CO	5.38	09/15/2040	4,800,000	3,596,092	5,684,133
NEVADA POWER CO	6.75	07/01/2037	33,600,000	28,517,120	45,523,161
NEW ENTERPRISE STONE + L	11.00	09/01/2018	945,295	942,331	597,899
NEW ENTERPRISE STONE + L	13.00	03/15/2018	431,548	433,501	427,232
NEW JERSEY ST TURNPIKE AUTH	7.10	01/01/2041	3,750,000	4,077,949	5,287,013
NEW YORK LIFE INSURANCE	6.75	11/15/2039	38,400,000	28,792,491	50,851,430
NEW YORK NY	5.69	12/01/2023	400,000	400,000	494,888
NEW YORK NY	6.65	12/01/2031	4,900,000	4,967,273	5,797,288
NEWARK GROUP INC THE	1.00	03/31/2014	1,571,659	1,556,736	1,493,076
NEWFIELD EXPLORATION CO	5.63	07/01/2024	5,733,000	4,550,196	5,871,041
NEWFIELD EXPLORATION CO	5.75	01/30/2022	9,600,000	7,210,332	10,050,496
NEWFIELD EXPLORATION CO	6.63	04/15/2016	5,760,000	4,278,169	5,914,885
NEWPAGE CORP	12.00	05/01/2013	883,645	626,677	3,314
NEWPAGE CORP	10.00	05/01/2049	1,746,740	1,947,822	69,870
NEWPORT BEACH CA COPS	7.17	07/01/2040	2,700,000	2,700,000	3,174,309
NEWS AMERICA INC	8.45	08/01/2034	42,124,800	33,838,349	51,677,255
NEWS AMERICA INC	6.90	08/15/2039	12,000,000	8,984,799	14,264,392
NEWS AMERICA INC	6.75	01/09/2038	19,200,000	14,263,175	21,331,384
NEWS AMERICA INC	7.75	12/01/2045	26,181,120	18,177,014	32,326,742
NEWS AMERICA INC	6.40	12/15/2035	4,224,000	3,177,933	4,815,475
NEXEN INC	7.50	07/30/2039	27,840,000	24,900,275	32,660,508
NEXEN INC	6.40	05/15/2037	37,440,000	28,029,262	39,483,113
NEXTEL COMMUNICATIONS	7.38	08/01/2015	308,248	308,395	308,634
NFR ENERGY LLC/FIN CORP	9.75	02/15/2017	1,150,794	1,136,019	955,159
NFR ENERGY LLC/FIN CORP	9.75	02/15/2017	184,949	183,391	153,508
NIBC BANK NV	0.85	12/02/2014	10,000,000	10,000,000	9,908,990
NII CAPITAL CORP	7.63	04/01/2021	1,805,000	1,795,347	1,547,788
NOBLE ENERGY INC	6.00	03/01/2041	26,236,800	19,820,087	30,001,706
NOBLE HOLDING INTL LTD	6.20	08/01/2040	11,520,000	8,653,662	12,850,076
NOKIA CORP	6.63	05/15/2039	975,000	749,643	753,112
NOMURA HOLDINGS INC	6.70	03/04/2020	19,200,000	14,403,413	21,347,020
NORANDA ALUMINIUM ACQUIS	4.73	05/15/2015	261,042	253,834	249,295
NORCRAFT COS/FINANCE	10.50	12/15/2015	1,324,000	1,326,530	1,310,760
NORDEA BANK AB	3.13	03/20/2017	1,731,000	1,729,791	1,738,390
NORTEK INC	10.00	12/01/2018	178,000	181,101	186,900
NORTEK INC	8.50	04/15/2021	995,000	988,558	972,613
NORTH AMERICAN ENERGY AL	10.88	06/01/2016	267,149	266,234	293,196
NORTH ATLANTIC TRADING	11.50	07/15/2016	230,159	226,416	227,857
NORTH ATLANTIC TRADING	19.00	01/15/2017	287,698	280,532	267,560
NORTHERN TIER ENERGY LLC	10.50	12/01/2017	308,248	308,248	329,826
NORTHWEST AIR 2001 2 A	0.95	02/06/2015	1,971,424	1,904,958	1,902,424
NOVELIS INC	8.38	12/15/2017	1,221,497	1,243,112	1,307,001
NOVELIS INC	8.75	12/15/2020	958,000	982,830	1,032,245
NPC INTL/OPER CO A+B INC	10.50	01/15/2020	1,625,000	1,664,072	1,799,688
NRG ENERGY INC	7.38	01/15/2017	20,000	20,587	20,800
NRG ENERGY INC	8.50	06/15/2019	7,685,845	5,955,496	8,044,655
NRG ENERGY INC	8.25	09/01/2020	328,798	318,648	340,306
NRG ENERGY INC	7.63	05/15/2019	410,998	413,169	416,135
NUVEEN INVESTMENTS INC	10.50	11/15/2015	2,773,696	2,821,373	2,815,302
NUVEEN INVESTMENTS, INC.	0.00	03/14/2019	445,000	440,550	445,556
NUVEEN INVTS INC	1.00	02/28/2019	554,847	549,299	557,954
NXP B V	1.00	03/19/2019	286,979	282,912	286,262
NXP BV/NXP FUNDING LLC	10.00	07/15/2013	6,000	6,347	6,450
OAK HILLS APARTMENTS	8.12	09/01/2017	1,047,590	1,047,590	1,054,679

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OAK RIDGE APARTMENTS	7.50	06/01/2014	1,371,625	1,371,625	1,435,063
OASIS PETROLEUM INC	6.88	01/15/2023	102,000	102,269	102,383
OASIS PETROLEUM INC	6.50	11/01/2021	401,000	403,452	396,990
OASIS PETROLEUM INC	7.25	02/01/2019	1,463,000	1,480,786	1,499,575
OCEAN GATE LIFE SETTLEMENT	0.00	12/31/2014	191,917,776	135,941,758	74,457,757
OCEAN GATE LIFE SETTLEMENT	0.00	12/31/2014	9,035,052	9,051,710	9,051,710
OCEAN GATE LIFE SETTLEMENT	0.00	12/31/2014	26,056,320	26,104,359	26,104,359
OCEAN GATE LIFE SETTLEMENT	0.00	12/31/2014	62,970,722	43,058,945	63,086,819
OCEAN GATE LIFE SETTLEMENT	0.00	12/31/2014	10,323,873	10,342,907	10,342,907
ODEBRECHT FINANCE LTD	6.00	04/05/2023	1,315,000	1,352,564	1,385,090
OFFSHORE GROUP INVST LTD	11.50	08/01/2015	2,313,248	2,324,465	2,509,874
OFFSHORE GROUP INVST LTD	11.50	08/01/2015	821,996	883,291	891,865
OMNOVA SOLUTIONS INC	7.88	11/01/2018	41,100	41,100	41,203
ONCOR ELECTRIC DELIVERY	7.50	09/01/2038	19,200,000	14,388,141	25,154,343
ONCOR ELECTRIC DELIVERY	7.00	05/01/2032	27,916,800	22,639,842	33,719,934
ONCOR ELECTRIC DELIVERY	7.00	09/01/2022	16,320,000	12,944,730	20,088,380
ONCURE HOLDINGS INC	11.75	05/15/2017	3,502,494	3,366,000	2,504,283
ONEOK PARTNERS LP	6.85	10/15/2037	72,960,000	54,678,314	88,076,145
OPEN SOLUTIONS INC	9.75	02/01/2015	267,149	267,808	235,091
OPPENHEIMER HOLDINGS INC	8.75	04/15/2018	2,263,747	2,272,453	2,252,428
ORION ENGINEERED CARBONS	9.63	06/15/2018	82,200	82,200	84,666
OSHKOSH CORP	8.25	03/01/2017	267,149	267,149	292,528
OSHKOSH CORP	8.50	03/01/2020	267,149	267,149	296,535
OWENS BROCKWAY	7.38	05/15/2016	960,000	708,230	1,072,373
OWENS ILLINOIS INC	7.80	05/15/2018	534,297	577,609	608,431
PACE WAREHOUSE BALTIMORE MD	9.00	03/15/2017	3,464,677	2,817,157	4,012,585
PACIFIC GAS + ELECTRIC	6.05	03/01/2034	48,960,000	37,855,166	62,201,954
PACIFIC LIFE INSURANCE C	9.25	06/15/2039	55,680,000	42,936,515	70,842,968
PAETEC HOLDING CORP	9.88	12/01/2018	2,297,698	2,333,682	2,567,678
PALACE ENT HLDG LLC/CORP	8.88	04/15/2017	760,346	773,515	794,561
PARKER DRILLING CO	9.13	04/01/2018	308,248	316,476	325,973
PARKER DRILLING CO	9.13	04/01/2018	82,200	85,386	86,926
PATHEON INC	8.63	04/15/2017	513,747	513,747	498,335
PDC ENERGY INC	12.00	02/15/2018	226,049	227,108	241,872
PEABODY ENERGY CORP	6.25	11/15/2021	2,021,242	1,881,582	2,001,905
PEABODY ENERGY CORP	6.00	11/15/2018	2,728,798	2,205,670	2,719,557
PEABODY ENERGY CORP	7.38	11/01/2016	960,000	717,017	1,057,947
PEACHTREE INN	8.02	12/07/2015	2,671,474	2,671,474	2,796,187
PENN VIRGINIA RESOURCE	8.25	04/15/2018	143,849	143,849	145,288
PENN VIRGINIA RESOURCE	8.38	06/01/2020	1,055,000	1,062,108	1,070,825
PERRY ELLIS INTL INC	7.88	04/01/2019	184,949	184,949	186,336
PETROBAKKEN ENERGY LTD	8.63	02/01/2020	267,149	265,883	265,813
PETROBRAS INTL FIN CO	5.38	01/27/2021	1,685,000	1,755,211	1,814,777
PETROBRAS INTL FIN CO	6.75	01/27/2041	19,200,000	16,021,170	22,370,154
PETROBRAS INTL FIN CO	5.88	03/01/2018	61,440,000	46,003,844	68,456,848
PETROLEOS MEXICANOS	5.50	06/27/2044	644,000	641,116	666,540
PETROLEOS MEXICANOS	4.88	01/24/2022	48,000,000	35,762,457	52,236,125
PETROLEOS MEXICANOS	6.50	06/02/2041	9,600,000	7,163,350	11,324,841
PETROLEOS MEXICANOS	6.50	06/02/2041	9,600,000	7,363,338	11,324,841
PETROPLUS FINANCE LTD	6.75	05/01/2014	61,650	37,418	7,090
PETROPLUS FINANCE LTD	7.00	05/01/2017	1,068,594	500,261	122,888
PFIZER INC	7.20	03/15/2039	48,000,000	36,047,737	72,043,026
PHH CORP	9.25	03/01/2016	719,246	712,911	764,199
PHIBRO ANIMAL HEALTH COR	9.25	07/01/2018	369,898	366,082	362,500
PHILLIPS 66	4.30	04/01/2022	1,645,000	1,663,941	1,737,318

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PHYSIO CONTROL INTERNATI	9.88	01/15/2019	1,155,499	1,191,179	1,230,606
PHYSIOTHERAPY MERGER SUB INC	1.00	04/30/2018	308,248	302,083	306,954
PHYSIOTHERAY ASSOC HOLD	11.88	05/01/2019	563,049	558,431	569,522
PINNACLE ENTERTAINMENT	8.63	08/01/2017	2,285,788	1,809,123	2,489,644
PINNACLE ENTERTAINMENT	8.75	05/15/2020	739,796	734,406	810,077
PINNACLE ENTERTAINMENT	7.75	04/01/2022	82,200	82,264	87,851
PINNACLE FOODS FINANCE L	9.25	04/01/2015	1,450,000	1,482,135	1,489,875
PINNACLE FOODS FINANCE L	8.25	09/01/2017	415,000	427,911	438,863
PIONEER DRILLING COMPANY	9.88	03/15/2018	226,049	228,091	237,351
PIONEER ENERGY SERVICES	9.88	03/15/2018	82,200	79,713	86,310
PIONEER NATURAL RESOURCE	3.95	07/15/2022	6,720,000	5,021,055	6,748,675
PIONEER NATURAL RESOURCE	6.88	05/01/2018	82,200	89,679	96,735
PLAINS EXPLORATION + PRO	7.63	06/01/2018	2,166,599	1,593,852	2,305,772
PLAINS EXPLORATION + PRO	7.63	04/01/2020	2,146,049	1,673,849	2,267,816
PLAINS EXPLORATION + PRO	6.63	05/01/2021	960,000	721,327	971,388
PLAINS EXPLORATION + PRO	8.63	10/15/2019	143,849	142,418	158,774
PLAINS EXPLORATION + PRO	6.13	06/15/2019	205,499	205,499	206,526
PLAYBOY ENTERPRISEES INC	1.00	03/02/2017	2,752,601	2,709,603	2,697,549
PLY GEM INDUSTRIES	13.13	07/15/2014	554,847	549,329	561,783
PNPP II FDG CRP	9.12	05/30/2016	8,152,320	6,351,315	8,723,057
POLYONE CORP	7.38	09/15/2020	452,098	453,389	480,354
POLYPORE INTERNATIONAL I	7.50	11/15/2017	695,000	704,705	737,569
POWDERHOUND	1.00	03/31/2028	192,000,000	136,000,000	139,549,051
PRESTIGE BRANDS INC	8.13	02/01/2020	20,550	20,550	22,554
PRESTIGE BRANDS INC	8.25	04/01/2018	1,635,000	1,656,622	1,790,325
PRIDE INTERNATIONAL INC	8.50	06/15/2019	2,000,000	2,239,001	2,578,098
PRINCIPAL FINANCIAL GROU	8.88	05/15/2019	59,520,000	44,722,301	76,895,052
PROQUEST LLC/PROQUEST	9.00	10/15/2018	657,596	657,596	585,261
PROVIDENT FDG/PFG FIN	10.13	02/15/2019	102,749	102,749	95,557
PRUDENTIAL FINANCIAL INC	8.88	06/15/2068	72,000,000	38,055,461	85,116,632
PRUDENTIAL FINANCIAL INC	6.63	12/01/2037	17,280,000	12,893,344	19,548,685
PSS WORLD MEDICAL INC	6.38	03/01/2022	287,698	296,127	294,891
PUB SVC ELEC + GAS	9.25	06/01/2021	35,520,000	29,436,594	52,817,225
PUBLIC SERVICE CO OF NEW	7.95	05/15/2018	184,949	184,949	221,477
PUGET ENERGY INC	6.50	12/15/2020	4,800,000	3,606,546	5,238,520
PUGET ENERGY INC	6.00	09/01/2021	226,049	226,049	240,600
PUGET ENERGY INC	5.63	07/15/2022	123,299	123,291	126,690
PUGET SOUND ENERGY INC	6.27	03/15/2037	15,360,000	11,551,333	20,818,327
PXRE CAPITAL TRUST I	8.85	02/01/2027	534,297	531,259	482,203
QEP RESOURCES INC	5.38	10/01/2022	960,000	721,327	964,174
QUADRA FNX MINING LTD	7.75	06/15/2019	287,698	287,698	300,645
QUICKSILVER RESOURCES IN	9.13	08/15/2019	328,798	327,774	286,054
QUIKSILVER INC	6.88	04/15/2015	1,500,000	1,369,111	1,447,500
QVC INC	7.13	04/15/2017	369,898	369,898	392,941
QVC INC	5.13	07/02/2022	41,100	41,100	41,951
QWEST CORP	3.72	06/15/2013	930,000	931,825	930,873
QWEST CORP	7.13	11/15/2043	11,059,200	6,544,924	10,968,794
QWEST CORP	6.88	09/15/2033	21,293,760	13,767,258	21,333,019
RABOBANK NEDERLAND	3.88	02/08/2022	54,400,000	41,916,570	55,202,477
RABOBANK NEDERLAND	5.25	05/24/2041	46,080,000	34,098,832	50,079,256
RABOBANK NEDERLAND	11.00	12/29/2049	14,400,000	10,819,912	18,148,598
RADIATION THERAPY SERVIC	9.88	04/15/2017	616,497	613,839	482,409
RADIOSHACK CORP	6.75	05/15/2019	575,397	540,998	427,232
RADNET MANAGEMENT INC	10.38	04/01/2018	1,000,000	968,024	1,000,000
RAIN CII CARBON LLC/CII	8.00	12/01/2018	1,049,149	1,054,995	1,059,640

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RANGE RESOURCES CORP	5.75	06/01/2021	1,920,000	1,442,655	2,010,099
RANGE RESOURCES CORP	5.00	08/15/2022	1,426,000	1,306,664	1,409,049
RANGE RESOURCES CORP	7.50	10/01/2017	1,920,000	1,397,560	2,010,099
RANGE RESOURCES CORP	8.00	05/15/2019	1,350,448	1,112,684	1,477,298
RANGE RESOURCES CORP	6.75	08/01/2020	480,000	360,664	521,760
RAYTHEON COMPANY	7.20	08/15/2027	4,320,000	3,323,218	6,064,070
REALOGY CORP	1.00	10/15/2017	1,089,144	1,089,144	1,119,967
REALOGY GROUP LLC	11.50	04/15/2017	2,116,638	1,890,455	2,005,515
REALOGY GROUP LLC	9.00	01/15/2020	986,000	996,470	1,015,580
RELIANCE HOLDINGS USA	5.40	02/14/2022	1,700,000	1,709,994	1,699,896
RELIANCE INTERMEDIATE HO	9.50	12/15/2019	782,200	829,363	860,420
RENT A CENTER INC	6.63	11/15/2020	960,000	704,836	1,024,285
RES CARE INC	10.75	01/15/2019	472,647	472,647	523,457
RESOLUTE ENERGY CORP	8.50	05/01/2020	1,050,000	1,059,086	1,042,125
RESONA PFD GLOBAL SECS	7.19	12/31/2049	1,610,000	1,568,761	1,656,732
REXEL SA	6.13	12/15/2019	390,448	391,650	393,376
REYNOLDS GRP ISS/REYNOLD	7.88	08/15/2019	480,000	358,319	520,558
REYNOLDS GRP ISS/REYNOLD	7.75	10/15/2016	960,000	745,788	1,012,263
REYNOLDS GRP ISS/REYNOLD	6.88	02/15/2021	1,768,798	1,410,789	1,842,311
REYNOLDS GRP ISS/REYNOLD	8.50	05/15/2018	904,195	903,469	886,111
REYNOLDS GRP ISS/REYNOLD	9.75	04/15/2019	2,270,998	2,295,717	2,265,320
REYNOLDS GRP ISS/REYNOLD	8.50	02/15/2021	1,109,694	1,075,178	1,054,209
REYNOLDS GRP ISS/REYNOLD	9.88	08/15/2019	510,698	511,973	529,850
REYNOLDS GRP ISS/REYNOLD	9.88	08/15/2019	1,985,000	1,959,874	2,059,438
RGS (AEGCO) FUNDING CO	9.81	12/07/2022	17,253,201	13,981,564	21,026,696
RGS (I+M) FUNDING CORP	9.81	12/07/2022	23,781,438	19,184,704	28,982,742
RITE AID 1998 CTL 6	7.15	01/10/2021	48,369,840	28,680,214	42,013,969
RITE AID CORP	7.70	02/15/2027	2,920,599	2,107,501	2,424,097
RITE AID CORP	6.88	12/15/2028	184,949	112,639	145,647
RITE AID CORP	6.88	08/15/2013	390,448	368,612	402,161
RITE AID CORP	9.25	03/15/2020	2,191,197	2,196,243	2,196,675
RITE AID CORP	9.25	03/15/2020	1,277,947	1,293,659	1,277,947
RITE AID CORP	8.00	08/15/2020	1,020,000	1,051,436	1,155,150
RITE AID CORP	9.50	06/15/2017	510,000	474,817	521,475
RIVERS PITTSBURGH LP/FIN	9.50	06/15/2019	2,537,047	2,558,527	2,635,357
ROC FINANCE LLC/ROC FIN	12.13	09/01/2018	2,887,548	2,950,229	3,248,491
ROCK OHIO CAESARS LLC	1.00	07/27/2017	283,000	275,717	284,415
ROHM + HAAS COMPANY	6.00	09/15/2017	1,200,000	1,164,217	1,389,158
ROOFING SUPPLY/FINANCE	10.00	06/01/2020	184,949	184,949	193,272
ROTECH HEALTHCARE INC	10.50	03/15/2018	246,599	242,974	123,299
ROYAL BK OF SCOTLAND PLC	6.13	01/11/2021	37,440,000	28,224,032	41,059,609
ROYAL BK SCOTLND GRP PLC	7.64	12/31/2049	657,596	446,305	437,302
ROYAL CARIBBEAN CRUISES	7.25	06/15/2016	2,880,000	2,112,553	3,116,135
RR DONNELLEY + SONS CO	7.25	05/15/2018	1,440,000	1,081,991	1,374,129
RR DONNELLEY + SONS CO	8.25	03/15/2019	548,248	490,940	537,717
RSC EQUIP RENT/RSC HLDGS	10.25	11/15/2019	1,640,499	1,618,833	1,845,561
RUGBY PLAZA SENIOR APTS	8.38	09/01/2016	2,971,553	2,971,553	3,111,154
RURAL METRO CORP	10.13	07/15/2019	449,000	449,000	435,530
RYERSON INC	12.00	11/01/2015	246,599	245,567	247,832
SABINE PASS LNG LP	7.50	11/30/2016	493,197	437,473	498,129
SABLE INTL FINANCE LTD	8.75	02/01/2020	164,399	164,399	175,907
SABRA HEALTH/CAPTL CORP	8.13	11/01/2018	205,499	205,499	223,994
SABRE INC	8.50	05/15/2019	246,599	246,599	250,298
SAFEWAY INC	7.25	02/01/2031	29,760,000	23,639,020	31,672,940
SAIL NET INTEREST MARGIN NOTES	7.35	11/27/2033	85,559	11,258	1

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SALEM COMMUNICATIONS	9.63	12/15/2016	949,431	968,390	1,047,934
SALLY HOLDINGS/SALLY CAP	5.75	06/01/2022	980,248	814,275	1,026,881
SALLY HOLDINGS/SALLY CAP	6.88	11/15/2019	480,000	360,664	522,962
SAMS CLUB GASTONIA NC	9.18	07/15/2018	3,850,469	3,195,486	4,627,963
SAMSON INVESTMENT COMPAN	9.75	02/15/2020	1,010,000	1,017,324	1,004,950
SANDRIDGE ENERGY INC	7.50	03/15/2021	472,647	474,920	466,739
SANMINA CORP	7.00	05/15/2019	960,000	742,003	932,917
SANTA FE TOPEKA, KS 10.32PCT	10.32	01/01/2014	5,463,813	4,256,928	5,744,241
SAPPI PAPIER HOLDNG GMBH	6.63	04/15/2021	246,599	246,599	233,036
SAPPI PAPIER HOLDNG GMBH	8.38	06/15/2019	328,798	328,798	329,209
SAPPI PAPIER HOLDNG GMBH	7.75	07/15/2017	575,397	575,397	582,589
SCHAEFFLER AG	1.00	01/27/2017	328,798	322,222	329,423
SCHAEFFLER FINANCE BV	8.50	02/15/2019	573,299	596,937	611,997
SCIENTIFIC GAMES CORP	8.13	09/15/2018	480,000	360,664	515,749
SCOTTS MIRACLE GRO CO/TH	6.63	12/15/2020	960,000	721,327	1,031,498
SEAGATE HDD CAYMAN	6.88	05/01/2020	1,440,000	1,081,991	1,550,854
SEAGATE TECHNOLOGY HDD H	6.80	10/01/2016	960,000	721,327	1,068,767
SEALED AIR CORP	8.38	09/15/2021	960,000	738,894	1,086,800
SEALED AIR CORP	8.13	09/15/2019	431,548	461,152	481,176
SEALY MATTRESS CO	8.25	06/15/2014	747,000	744,954	737,663
SEITEL INC	9.75	02/15/2014	229,337	223,313	231,343
SENECA GAMING CORP	8.25	12/01/2018	1,199,000	1,208,148	1,228,975
SERVICE CORP INTL	6.75	04/01/2016	60,000	62,922	65,400
SERVICE CORP INTL	7.50	04/01/2027	140,000	131,077	143,500
SERVICE CORP INTL	8.00	11/15/2021	236,735	233,253	271,653
SERVICE CORP INTL	7.00	05/15/2019	287,698	287,698	309,276
SERVICEMASTER COMPANY	8.00	02/15/2020	2,043,000	2,043,000	2,224,316
SESI LLC	6.88	06/01/2014	267,149	266,185	267,149
SESI LLC	7.13	12/15/2021	164,399	164,399	178,784
SHEA HOMES LP/FNDG CP	8.63	05/15/2019	404,000	404,000	434,300
SHERIDAN GROUP INC/THE	12.50	04/15/2014	279,822	269,819	235,051
SILGAN HOLDINGS INC	5.00	04/01/2020	184,949	184,949	189,110
SILVER CREEK FDG LTD	0.00	06/11/2013	37,440	24,654	12,002,889
SIMMONS FOODS INC	10.50	11/01/2017	2,500,000	2,478,109	2,350,000
SIMON PROPERTY GROUP LP	5.75	12/01/2015	580,000	573,708	652,409
SINCLAIR TELEVISION GROU	9.25	11/01/2017	472,647	464,974	522,275
SITEL LLC/SITEL FIN CORP	11.00	08/01/2017	82,200	79,034	79,528
SIZZLING PLATT/FIN CO	12.25	04/15/2016	1,006,945	985,463	1,047,222
SLM CORP	0.77	01/27/2014	1,010,000	946,237	964,807
SLM CORP	6.00	01/25/2017	102,749	101,755	102,749
SLM CORP	7.25	01/25/2022	445,000	442,807	462,800
SLM CORP	8.00	03/25/2020	914,000	986,021	991,690
SM ENERGY CO	6.50	01/01/2023	644,399	525,063	650,124
SM ENERGY CO	6.63	02/15/2019	960,000	721,327	985,814
SNOQUALMIE ENT AUTH	9.13	02/01/2015	102,749	93,659	103,135
SOMERSET CAYUGA HLDG CO	20.00	06/15/2017	7,066,560	7,079,588	7,079,588
SOMERSET CAYUGA HLDG CO INC	0.00	10/15/2015	127,796	-	-
SONIC AUTOMOTIVE INC	9.00	03/15/2018	924,745	924,171	1,005,660
SONIC AUTOMOTIVE INC	7.00	07/15/2022	1,428,144	1,425,187	1,478,129
SONOMA CREEKSIDE TOWNHOMES	9.00	01/01/2019	1,212,332	1,212,332	1,217,181
SOPHIA LP/FIN INC	9.75	01/15/2019	1,741,100	1,763,313	1,849,919
SORENSON COMMUNICATIONS	10.50	02/01/2015	554,847	468,881	430,006
SOUTHERN NATURAL GAS	5.90	04/01/2017	600,000	688,357	688,488
SOUTHWESTERN ELEC POWER	6.20	03/15/2040	22,080,000	16,876,284	27,191,171
SOUTHWESTERN ENERGY CO	4.10	03/15/2022	19,637,000	14,845,856	19,731,991

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SPANSION INC/OLD	2.25	06/15/2016	3,500,000	1,189,956	459,375
SPECTRUM BRANDS INC	6.75	03/15/2020	228,200	228,200	235,616
SPEEDWAY MOTORSPORTS INC	6.75	02/01/2019	1,920,000	1,428,149	2,007,695
SPENCER SPIRIT HLDG/GIFT	11.00	05/01/2017	267,149	267,149	276,499
SPIRIT AEROSYSTEMS INC	6.75	12/15/2020	4,004,399	3,049,764	4,372,512
SPRINGLEAF FINANCE CORP	6.90	12/15/2017	2,402,000	2,252,815	1,917,084
SPRINT CAPITAL CORP	6.88	11/15/2028	575,397	552,471	463,194
SPRINT CAPITAL CORP	8.75	03/15/2032	5,594,938	5,019,249	5,091,393
SPRINT NEXTEL CORP	7.00	03/01/2020	1,970,000	1,610,203	2,051,561
SPRINT NEXTEL CORP	8.38	08/15/2017	1,397,392	1,381,024	1,432,327
SPRINT NEXTEL CORP	9.13	03/01/2017	425,200	425,200	446,460
SPRINT NEXTEL CORP	11.50	11/15/2021	6,280,000	6,326,380	7,002,200
SPRINT NEXTEL CORP	9.00	11/15/2018	385,000	390,881	430,238
SRA INTERNATIONAL INC	11.00	10/01/2019	493,197	497,537	493,197
STALLION OILFIELD HLDNGS	10.50	02/15/2015	105,215	109,148	111,528
STANADYNE HOLDINGS INC	12.00	02/15/2015	1,890,590	1,649,358	1,335,229
STANDARD PACIFIC CORP	8.38	01/15/2021	205,499	214,777	222,966
STAR GAS PARTNER/FINANCE	8.88	12/01/2017	349,348	347,601	342,361
STATE STREET CAPITAL TRU	5.46	12/31/2049	3,200,000	3,200,000	3,208,896
STATION CASINOS INC	6.88	03/01/2016	30,000	5,762	3
STATION CASINOS INC	6.63	03/15/2018	2,445,437	2,320,165	245
STEEL DYNAMICS INC	6.75	04/01/2015	160,000	161,215	162,400
STEEL DYNAMICS INC	7.75	04/15/2016	2,880,000	2,085,936	2,971,869
STEEL DYNAMICS INC	7.63	03/15/2020	960,000	721,327	1,029,094
STEWART ENTERPRISES	6.50	04/15/2019	561,898	514,163	579,120
STHI HOLDING CORP	8.00	03/15/2018	245,000	245,000	259,088
STONERIDGE INC	9.50	10/15/2017	123,299	123,925	126,536
STRATUS TECHNOLOGIES BER	12.00	03/29/2015	641,979	595,560	558,521
SUGAR HSP GMNG PROP/FIN	8.63	04/15/2016	801,446	818,904	845,525
SUNCOKE ENERGY INC	7.63	08/01/2019	184,949	184,949	180,788
SUNCOR ENERGY INC	6.50	06/15/2038	3,840,000	2,892,525	4,623,742
SUNCOR ENERGY INC	5.95	12/01/2034	17,280,000	12,902,116	19,288,759
SW AIRLINES 94 A TRUST	9.15	07/01/2016	25,880,300	20,129,417	28,667,076
SW AIRLINES 95 A TRUST	7.22	07/01/2013	2,154,297	1,608,137	2,168,089
SYMANTEC CORP	3.95	06/15/2022	24,000,000	17,889,592	23,924,060
SYMBION INC	8.00	06/15/2016	205,499	203,049	204,471
SYNIVERSE HOLDINGS INC	9.13	01/15/2019	1,295,000	1,313,837	1,405,075
SYNOVUS FINANCIAL CORP	7.88	02/15/2019	398,000	402,278	418,895
TALISMAN ENERGY	7.25	10/15/2027	68,160,000	50,596,971	83,409,809
TAMINCO GLOBAL CHEMICAL	9.75	03/31/2020	3,267,098	3,356,831	3,356,943
TARGA RESOURCES PARTNERS	8.25	07/01/2016	456,208	456,208	474,456
TARGA RESOURCES PARTNERS	7.88	10/15/2018	575,397	575,397	621,429
TARGET CORP	7.00	01/15/2038	59,520,000	44,462,589	84,323,529
TAYLOR MORRISON COMM/MON	7.75	04/15/2020	474,000	476,779	495,330
TC PIPELINES LP	4.65	06/15/2021	11,520,000	8,643,056	11,976,709
TCI COMMUNICATIONS INC	7.88	02/15/2026	27,840,000	23,772,495	37,360,169
TEACHERS INSUR + ANNUITY	6.85	12/16/2039	27,840,000	20,894,179	36,015,039
TECK RESOURCES LIMITED	6.25	07/15/2041	19,200,000	14,386,790	21,196,632
TEKNI PLEX INC	9.75	06/01/2019	1,582,341	1,565,775	1,598,165
TELECOM ITALIA CAPITAL	6.18	06/18/2014	3,350,000	3,425,029	3,375,125
TELECOM ITALIA CAPITAL	7.72	06/04/2038	19,200,000	14,379,225	16,830,974
TELECOM ITALIA CAPITAL	6.00	09/30/2034	75,840,000	56,253,973	58,504,464
TELECOM ITALIA CAPITAL	7.20	07/18/2036	20,160,000	15,091,356	17,268,579
TELEFLEX INC	6.88	06/01/2019	1,165,499	926,826	1,240,223
TELEFONICA EMISIONES SAU	7.05	06/20/2036	19,200,000	15,979,465	16,879,062

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TELEFONICA EUROPE BV	8.25	09/15/2030	82,272,000	67,648,325	79,950,971
TELESAT CANADA/TELESAT L	6.00	05/15/2017	410,998	410,998	418,190
TELESAT CANADA/TELESAT L	12.50	11/01/2017	3,175,000	3,507,780	3,540,125
TEMBEC INDUSTRIES INC	11.25	12/15/2018	82,200	86,486	81,994
TEMPEL STEEL COMPANY	12.00	08/15/2016	842,545	831,305	801,471
TENET HEALTHCARE CORP	8.00	08/01/2020	655,000	670,457	677,925
TEREX CORP	8.00	11/15/2017	70,000	68,795	72,625
TEREX CORP	10.88	06/01/2016	960,000	762,004	1,078,385
TESORO CORP	6.50	06/01/2017	534,297	549,641	548,990
TEXAS COMPETITIVE/TCEH	10.25	11/01/2015	2,137,188	1,233,538	550,326
TEXAS COMPETITIVE/TCEH	10.25	11/01/2015	287,698	242,060	69,048
TEXAS PETROCHEMICAL CORP	8.25	10/01/2017	493,197	494,863	521,556
THOMPSON CREEK METALS CO	7.38	06/01/2018	431,548	431,548	346,317
TICKETMASTER ENTERTAINME	10.75	08/01/2016	2,025,000	2,171,242	2,146,500
TIME WARNER CABLE INC	6.75	06/15/2039	33,600,000	24,594,816	40,845,416
TIME WARNER CABLE INC	5.50	09/01/2041	57,600,000	44,583,987	62,166,820
TIME WARNER CABLE INC	7.30	07/01/2038	7,680,000	5,755,932	9,775,448
TIME WARNER ENT	8.38	03/15/2023	6,660,480	5,531,013	9,012,159
TIME WARNER INC	6.50	11/15/2036	17,280,000	12,975,562	20,643,712
TIME WARNER INC	7.63	04/15/2031	35,520,000	28,074,389	46,055,285
TIME WARNER INC	7.70	05/01/2032	44,160,000	36,563,437	58,087,874
TITAN INTERNATIONAL INC	7.88	10/01/2017	1,756,497	1,762,817	1,809,192
TNK BP FINANCE SA	7.50	03/13/2013	710,000	729,748	736,625
TOLL BROS FINANCE CORP	8.91	10/15/2017	246,599	245,886	303,129
TOLL BROS FINANCE CORP	6.75	11/01/2019	102,749	102,739	113,785
TOLL BROS FINANCE CORP	5.88	02/15/2022	143,849	143,846	151,299
TOYS R US DELAWARE INC	7.38	09/01/2016	164,399	164,399	162,755
TRANS CANADA PIPELINES	7.70	06/15/2029	22,080,000	17,243,099	29,759,829
TRANS UNION LLC/TRANSUNI	11.38	06/15/2018	431,548	442,071	507,608
TRANSCONT GAS PIPE LINE	5.40	08/15/2041	24,000,000	17,917,335	27,046,664
TRANSDIGM INC	7.75	12/15/2018	1,054,000	1,100,193	1,156,765
TRANSOCEAN INC	7.35	12/15/2041	4,800,000	3,606,496	5,847,619
TRANSOCEAN INC	6.80	03/15/2038	33,600,000	25,219,439	37,835,739
TRAVELPORT LLC	9.88	09/01/2014	287,698	282,955	210,379
TRIBUNE CO	1.00	06/04/2014	1,027,494	805,009	684,620
TRIMAS CORP	9.75	12/15/2017	286,876	282,928	315,564
TRINIDAD DRILLING LTD	7.88	01/15/2019	102,749	102,122	109,171
TRIUMPH GROUP INC	8.00	11/15/2017	489,087	488,041	533,105
TRUVEN HEALTH ANALYTICS	10.63	06/01/2020	288,000	286,130	299,520
TRW AUTOMOTIVE INC	8.88	12/01/2017	698,696	723,094	770,313
TUNICA BILOXI GAMING AU	9.00	11/15/2015	802,000	762,384	749,870
TXU US HLDGS CO	1.00	10/10/2017	1,459,042	866,008	876,301
TXU US HLDGS CO	1.00	10/10/2014	164,399	110,668	103,571
TYCO ELECTRONICS GROUP S	7.13	10/01/2037	13,440,000	10,059,847	17,518,779
TYSON FOODS INC	4.50	06/15/2022	19,200,000	14,348,742	19,809,245
UAL 1991 EQUIP TRUST	9.76	05/13/2008	1,141,776	857,911	15,442
UAL 1991 PASS TRUST	9.20	03/29/2049	2,962,209	1,026,690	1,498,674
UAL 1992 PASS TRUST	8.25	04/22/2009	30,484,822	2,002,719	6,871,731
UAL 1992 PASS TRUST	8.70	07/01/2014	13,989,647	9,504,682	2,803,088
UAL 1993 PASS TRUST	8.39	01/21/2011	8,303,468	8,318,777	29,116
UAL 1995 PASS TRUST	9.02	04/19/2012	4,416,721	4,424,864	1,150,465
UAL 2007 PASS TRUST	7.34	01/02/2021	1,881,929	1,674,677	1,863,110
UBS AG STAMFORD CT	4.88	08/04/2020	24,000,000	18,001,229	25,637,625
UCI INTERNATIONAL INC	8.63	02/15/2019	1,830,000	1,855,185	1,841,438
UNION PACIFIC CORP	5.78	07/15/2040	32,640,000	24,490,402	40,295,910

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UNION PACIFIC CORP	6.15	05/01/2037	9,888,000	7,018,736	12,544,276
UNION PACIFIC CORP	6.25	05/01/2034	3,840,000	2,854,974	4,801,608
UNIT CORP	6.63	05/15/2021	287,698	287,698	286,260
UNITED AIRLINES	8.31	06/17/2009	3,022,627	198,608	303
UNITED AIRLINES	8.31	03/26/2009	3,023,970	199,838	303
UNITED AIRLINES INC	12.00	11/01/2013	439,768	433,090	458,458
UNITED MARITIME LLC/CORP	11.75	06/15/2015	205,499	205,499	224,508
UNITED REFINING	10.50	02/28/2018	534,297	528,662	547,655
UNITED RENTALS NORTH AME	8.38	09/15/2020	546,000	546,000	574,665
UNITED SURGICAL PARTNERS	9.00	04/01/2020	998,000	1,004,787	1,057,880
UNITED TECHNOLOGIES CORP	4.50	06/01/2042	24,000,000	17,811,446	26,353,950
UNIVERSAL HOSPITAL SERVI	8.50	06/01/2015	143,849	143,953	146,636
UNIVISION COMMUNICATIONS	8.50	05/15/2021	4,068,798	4,018,529	4,099,314
UNIVISION COMMUNICATIONS	6.88	05/15/2019	682,100	677,459	702,563
UNIVISION COMMUNICATIONS	7.88	11/01/2020	1,300,000	1,312,542	1,391,000
UNIVISION COMMUNICATIONS INC	1.00	03/31/2017	664,654	533,334	630,557
UR MERGER SUB CORP	7.63	04/15/2022	1,754,000	1,777,912	1,837,315
UR MERGER SUB CORP	7.38	05/15/2020	454,000	454,000	474,430
UR MERGER SUB CORP	8.25	02/01/2021	380,000	380,000	404,700
UR MERGER SUB CORP	9.25	12/15/2019	1,228,000	1,214,668	1,363,080
US AIRWAYS 1998 1A PASS	6.85	07/30/2019	356,730	340,847	353,162
US STEEL CORP	7.38	04/01/2020	1,440,000	1,074,680	1,392,162
USB CAPITAL XIII TRUST	6.63	12/15/2039	27,840,000	20,849,031	28,170,241
VAIL RESORTS INC	6.50	05/01/2019	1,056,000	793,460	1,110,844
VALASSIS COMMUNICATION	6.63	02/01/2021	287,698	287,698	279,067
VALE OVERSEAS LIMITED	4.38	01/11/2022	1,407,000	1,390,965	1,438,232
VALE OVERSEAS LIMITED	6.88	11/10/2039	43,200,000	35,771,673	50,752,954
VALEANT PHARMACEUTICALS	6.75	08/15/2021	1,920,000	1,442,655	1,885,069
VALERO ENERGY CORP	10.50	03/15/2039	19,200,000	14,394,183	28,395,077
VANGUARD HLT HDG LLC/INC	7.75	02/01/2019	287,698	287,698	290,575
VANGUARD HLT HDG LLC/INC	8.00	02/01/2018	3,677,000	3,629,114	3,759,733
VANGUARD HLT HDG LLC/INC	7.75	02/01/2019	342,000	339,530	345,420
VENOCO INC	11.50	10/01/2017	1,089,144	1,075,288	1,143,601
VERIZON COMMUNICATIONS	6.40	02/15/2038	48,000,000	35,774,095	62,249,808
VERIZON COMMUNICATIONS	5.85	09/15/2035	24,960,000	18,368,395	30,203,333
VERSO PAPER HLDGS LLC/IN	11.75	01/15/2019	2,590,000	2,537,788	2,616,347
VERSO PAPER HLDGS LLC/IN	8.75	01/15/2019	369,898	347,371	146,110
VIACOM INC	6.88	04/30/2036	72,000,000	53,800,861	93,734,110
VIASYSTEMS INC	7.88	05/01/2019	480,000	360,664	480,885
VIDEOTRON LTEE	5.00	07/15/2022	192,000	144,265	195,239
VIDEOTRON LTEE	6.38	12/15/2015	20,550	20,515	20,910
VIRGIN MEDIA FINANCE PLC	5.25	02/15/2022	240,000	180,332	245,852
VIRGIN MEDIA SECURED FIN	5.25	01/15/2021	6,720,000	5,026,662	7,521,070
VIRGINIA ELEC + POWER CO	6.00	01/15/2036	45,120,000	33,828,056	58,418,276
VISANT CORP	10.00	10/01/2017	2,050,000	2,043,113	2,034,625
VISKASE COS INC	9.88	01/15/2018	369,898	368,132	384,694
VISTEON CORP	6.75	04/15/2019	1,854,000	1,829,688	1,803,015
VODAFONE GROUP PLC	7.88	02/15/2030	41,280,000	35,806,837	59,233,384
WACHOVIA BANK NA	6.60	01/15/2038	25,920,000	19,127,324	32,538,128
WACHOVIA CAP TRUST III	5.57	12/31/2049	5,990,000	5,258,582	5,720,450
WAL MART STORES INC	6.50	08/15/2037	24,960,000	18,742,568	34,806,606
WAL MART STORES INC	5.25	09/01/2035	46,080,000	34,241,554	55,140,467
WAMU COMMERCIAL MORTGAGE SECUR	0.85	12/27/2049	75,089,994	2,895,610	1,204,558
WAMU COMMERCIAL MORTGAGE SECUR	0.96	11/23/2043	38,464,872	2,030,385	825,645
WASHINGTON MUTUAL BANK N	1.00	05/01/2009	1,710,000	662,862	534,375

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WASTE MANAGEMENT INC	7.00	07/15/2028	38,352,000	27,863,878	49,519,886
WASTE MANAGEMENT INC	7.75	05/15/2032	4,800,000	4,196,101	6,643,286
WEATHERFORD BERMUDA	6.75	09/15/2040	19,200,000	14,371,438	21,439,107
WELLS FARGO + COMPANY	7.98	12/31/2049	100,800,000	68,566,212	110,831,961
WEST CORP	7.88	01/15/2019	349,348	349,348	365,069
WESTERN HEIGHTS APARTMENTS	8.05	02/01/2016	454,384	454,384	457,432
WESTPAC BANKING CORP	2.70	12/09/2014	9,800,000	9,798,661	10,177,565
WESTSIDE VILLAGE RENTAL HOMES	8.25	02/01/2017	947,781	947,781	992,209
WEYERHAEUSER CO	7.38	03/15/2032	84,480,000	69,684,090	94,532,296
WHITING PETROLEUM CORP	6.50	10/01/2018	1,953,000	1,476,933	2,083,715
WILLIAMS COS INC	7.75	06/15/2031	4,113,600	3,219,596	5,114,663
WILLIAMS COS INC	8.75	06/15/2031	21,492,480	18,013,582	29,371,505
WILMINGTON TRUST UAL	8.90	03/03/2013	24,074,547	8,283,257	2,412
WIND ACQUISITION FIN SA	11.75	07/15/2017	205,499	185,771	165,940
WIND ACQUISITION FIN SA	7.25	02/15/2018	410,998	372,101	359,623
WIND ACQUISITION HOLDING	12.25	07/15/2017	2,124,336	2,103,764	1,455,170
WINDSTREAM CORP	7.50	06/01/2022	960,000	721,327	990,623
WINDSTREAM CORP	7.50	04/01/2023	1,920,000	1,509,083	1,971,628
WINDSTREAM CORP	8.13	09/01/2018	616,497	616,142	662,734
WMG ACQUISITION CORP	9.50	06/15/2016	2,880,000	2,183,157	3,144,988
WMG ACQUISITION CORP	11.50	10/01/2018	1,500,000	1,480,302	1,657,500
WMG HOLDINGS CORP	13.75	10/01/2019	472,647	472,647	497,461
WOK ACQUISITION CORP	10.25	06/30/2020	328,798	326,597	336,196
WPX ENERGY INC	5.25	01/15/2017	1,920,000	1,442,655	1,947,584
WPX ENERGY INC	6.00	01/15/2022	2,880,000	2,163,982	2,870,883
WYLE SERVICES CORP	10.50	04/01/2018	61,650	61,064	66,582
WYNN LAS VEGAS LLC/CORP	5.38	03/15/2022	1,154,949	1,152,065	1,160,724
XEROX CORPORATION	6.75	02/01/2017	40,000	46,351	46,788
XM SATELLITE RADIO INC	13.00	08/01/2014	123,299	134,745	137,479
XSTRATA FINANCE CANADA	6.00	11/15/2041	14,400,000	10,690,620	14,411,415
YCC HOLDINGS/YANKEE FINA	10.25	02/15/2016	883,645	884,160	899,109
YONKERS RACING CORP	11.38	07/15/2016	1,225,000	1,284,722	1,301,563
ZAYO BANDWIDTH, LLC	0.00	07/05/2019	233,000	230,880	233,541
ZAYO GROUP LLC/ZAYO CAP	10.13	07/01/2020	854,548	860,321	907,957
ZAYO GROUP LLC/ZAYO CAP	8.13	01/01/2020	571,647	571,647	597,372
Grand Total				**$ 7,731,353,747**	**$ 11,169,880,708**

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BRITISH COLUMBIA PROV OF	6.50	01/15/2026	10,176,000	$ 9,499,707	$ 14,619,260
BRITISH COLUMBIA PROV OF	2.65	09/22/2021	16,320,000	12,827,067	17,285,312
BUNDESREPUB. DEUTSCHLAND	2.00	01/04/2022	4,800,000	4,860,932	6,359,898
BUONI POLIENNALI DEL TES	5.00	03/01/2022	13,248,000	12,118,954	16,069,587
FED REPUBLIC OF BRAZIL	8.88	04/15/2024	19,680,000	18,331,472	30,510,948
FED REPUBLIC OF BRAZIL	8.25	01/20/2034	4,320,000	3,804,980	6,816,544
FED REPUBLIC OF BRAZIL	8.88	10/14/2019	14,592,000	12,563,271	20,780,769
FED REPUBLIC OF BRAZIL	8.75	02/04/2025	11,040,000	9,766,885	17,171,200
FED REPUBLIC OF BRAZIL	7.13	01/20/2037	17,280,000	13,594,996	24,885,797
FED REPUBLIC OF BRAZIL	5.63	01/07/2041	41,760,000	34,636,639	51,354,907
FED REPUBLIC OF BRAZIL	4.88	01/22/2021	76,512,000	64,076,430	88,419,306
FRANCE (GOVT OF)	3.00	04/25/2022	7,872,000	7,800,164	10,274,603
GOVT OF BERMUDA	4.14	01/03/2023	9,720,000	8,049,292	9,735,175
HOUSING URBAN DEVELOPMNT	5.38	08/01/2027	2,800,000	2,788,958	3,320,148
HYDRO QUEBEC	9.40	02/01/2021	9,600,000	9,502,767	14,514,199
HYDRO QUEBEC	8.05	07/07/2024	18,168,000	16,773,456	27,273,729
HYDRO QUEBEC	9.38	04/15/2030	72,960	74,307	127,355
HYDRO QUEBEC	9.40	02/01/2021	9,600,000	9,077,145	14,138,749
ITALY GOV T INT BOND	6.88	09/27/2023	11,904,000	9,749,845	11,963,777
ITALY GOV T INT BOND	5.38	06/15/2033	3,840,000	2,741,184	3,430,011
KFW	2.63	01/25/2022	72,000,000	54,538,907	74,501,367
KFW	0.00	04/18/2036	24,000,000	6,181,597	11,321,299
KFW	2.38	08/25/2021	7,200,000	5,399,257	7,325,237
KINGDOM OF BAHRAIN	6.13	07/05/2022	9,600,000	7,203,681	9,599,906
KOMMUNALBANKEN AS	2.75	05/05/2015	4,500,000	4,720,939	4,725,194
KOMMUNALBANKEN AS	1.38	06/08/2017	1,000,000	995,073	996,244
MUNICIPALITY FINANCE PLC	2.38	05/16/2016	4,550,000	4,715,167	4,722,290
NETHERLANDS GOVERNMENT	2.25	07/15/2022	6,720,000	6,612,762	8,649,399
ONTARIO (PROVINCE OF)	4.40	04/14/2020	17,088,000	14,936,419	19,900,210
ONTARIO (PROVINCE OF)	2.45	06/29/2022	24,000,000	17,963,436	23,869,833
PROVINCE OF QUEBEC	2.75	08/25/2021	14,400,000	11,125,367	14,963,009
PROVINCE OF QUEBEC	7.13	02/09/2024	17,184,000	15,387,647	24,318,687
REPUBLIC OF CHILE	3.25	09/14/2021	14,400,000	10,938,997	15,250,737
REPUBLIC OF COLOMBIA	8.13	05/21/2024	11,040,000	9,551,868	16,037,513
REPUBLIC OF COLOMBIA	7.38	09/18/2037	18,624,000	16,151,254	27,894,213
REPUBLIC OF COLOMBIA	6.13	01/18/2041	14,400,000	12,942,684	18,934,845
REPUBLIC OF COLOMBIA	4.38	07/12/2021	19,680,000	16,018,289	22,082,237
REPUBLIC OF FINLAND	1.13	05/02/2017	2,900,000	2,890,773	2,920,880
REPUBLIC OF ICELAND	5.88	05/11/2022	9,600,000	7,113,070	9,327,062
REPUBLIC OF INDONESIA	3.75	04/25/2022	19,200,000	14,157,867	19,187,310
REPUBLIC OF ITALY	3.13	01/26/2015	1,100,000	1,083,733	1,064,478
REPUBLIC OF ITALY	4.75	01/25/2016	1,300,000	1,312,005	1,291,946
REPUBLIC OF ITALY	5.25	09/20/2016	900,000	920,064	903,804
REPUBLIC OF ITALY	6.88	09/27/2023	600,000	619,506	601,903
REPUBLIC OF KOREA	5.63	11/03/2025	7,680,000	5,717,928	9,553,812
REPUBLIC OF PANAMA	7.13	01/29/2026	4,916,000	5,991,399	6,617,019
REPUBLIC OF PANAMA	6.70	01/26/2036	22,368,000	19,545,360	30,364,519
REPUBLIC OF PANAMA	5.20	01/30/2020	27,552,000	22,066,367	31,922,635
REPUBLIC OF PERU	7.35	07/21/2025	50,112,000	42,400,172	70,411,657
REPUBLIC OF PERU	5.63	11/18/2050	14,400,000	11,678,435	17,600,389
REPUBLIC OF POLAND	6.38	07/15/2019	12,480,000	9,641,879	14,738,547

CalPERS 2011-2012 Annual Investment Report
Sovereign Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
REPUBLIC OF POLAND	5.13	04/21/2021	16,320,000	12,412,255	18,087,287
REPUBLIC OF POLAND	5.00	03/23/2022	22,368,000	16,977,534	24,442,653
REPUBLIC OF SOUTH AFRICA	5.88	05/30/2022	8,160,000	6,709,880	9,718,084
REPUBLIC OF SOUTH AFRICA	6.88	05/27/2019	10,848,000	9,069,371	13,394,809
REPUBLIC OF SOUTH AFRICA	5.50	03/09/2020	13,440,000	10,043,858	15,467,664
REPUBLIC OF SOUTH AFRICA	4.67	01/17/2024	14,400,000	10,922,059	15,562,639
REPUBLIC OF TURKEY	6.00	01/14/2041	9,600,000	9,952,427	10,122,628
REPUBLIC OF URUGUAY	8.00	11/18/2022	8,736,000	8,997,716	12,318,590
REPUBLICA ORIENT URUGUAY	7.63	03/21/2036	15,840,000	16,405,362	22,851,653
RUSSIA FOREIGN BOND	5.00	04/29/2020	6,600,000	7,106,449	7,177,500
RUSSIAN FEDERATION	5.63	04/04/2042	9,696,000	7,264,512	10,391,905
SLOVAK REPUBLIC	4.38	05/21/2022	9,600,000	7,028,372	9,473,434
STATE OF ISRAEL	4.00	06/30/2022	14,400,000	10,847,165	15,039,677
UNITED MEXICAN STATES	3.63	03/15/2022	39,208,000	30,283,801	41,635,146
UNITED MEXICAN STATES	4.75	03/08/2044	44,416,000	33,826,489	47,609,588
UNITED MEXICAN STATES	8.13	12/30/2019	9,600,000	8,123,948	13,705,221
UNITED MEXICAN STATES	8.30	08/15/2031	13,248,000	9,972,055	20,306,810
UNITED MEXICAN STATES	7.50	04/08/2033	14,225,280	10,911,025	20,593,427
UNITED MEXICAN STATES	6.75	09/27/2034	3,840,000	3,246,283	5,212,793
UNITED MEXICAN STATES	6.05	01/11/2040	9,888,000	7,688,281	12,660,162
UNITED MEXICAN STATES	5.13	01/15/2020	14,664,000	12,153,767	17,151,784
UNITED MEXICAN STATES	5.75	10/12/2049	22,560,000	17,189,199	25,652,808
Grand Total				**$ 890,292,159**	**$ 1,299,225,720**

CalPERS 2011-2012 Annual Investment Report
U.S. Treasuries and Agencies

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FANNIE MAE	0.00	10/09/2019	387,456,000	$ 237,868,966	$ 319,066,663
FANNIE MAE	7.25	05/15/2030	72,000,000	79,765,950	115,292,679
FANNIE MAE	6.63	11/15/2030	36,384,000	37,152,606	55,337,066
FARMER MAC GTD TR 07 1	5.13	04/19/2017	38,400,000	33,699,890	45,254,852
FREDDIE MAC	0.00	12/11/2025	144,000,000	65,111,131	94,082,117
FREDDIE MAC	2.38	01/13/2022	216,000,000	182,917,794	222,333,775
GOVT TRUST CERT TUNISIA	9.80	12/31/2014	1,545,397	1,610,264	1,685,452
TENN VALLEY AUTHORITY	5.88	04/01/2036	315,297,600	297,057,389	439,568,931
TENN VALLEY AUTHORITY	5.38	04/01/2056	72,000,000	64,244,144	99,274,860
TENN VALLEY AUTHORITY	4.88	01/15/2048	111,360,000	90,729,243	139,542,365
TENN VALLEY AUTHORITY	5.25	09/15/2039	86,400,000	83,356,210	112,674,681
TSY INFL IX N/B	3.63	04/15/2028	362,567,618	391,141,132	559,462,464
TSY INFL IX N/B	2.38	01/15/2025	178,311,183	166,184,424	235,394,464
TSY INFL IX N/B	2.00	01/15/2026	494,322,030	437,962,401	632,698,137
TSY INFL IX N/B	2.38	01/15/2027	78,343,276	71,346,892	105,286,623
TSY INFL IX N/B	2.13	02/15/2040	148,151,952	177,721,913	210,879,406
TSY INFL IX N/B	2.13	02/15/2041	92,439,600	98,884,992	132,116,525
TSY INFL IX N/B	2.00	07/15/2014	57,968,525	50,553,056	61,464,607
TSY INFL IX N/B	2.63	07/15/2017	25,528,160	22,778,610	30,362,683
TSY INFL IX N/B	1.25	04/15/2014	519,571,660	458,364,300	536,863,005
TSY INFL IX N/B	0.50	04/15/2015	322,692,960	281,589,227	335,145,681
TSY INFL IX N/B	1.25	07/15/2020	298,722,192	262,752,264	348,090,336
TSY INFL IX N/B	1.13	01/15/2021	388,036,710	341,633,517	447,092,017
TSY INFL IX N/B	0.13	04/15/2016	41,686,800	37,293,431	43,425,973
TSY INFL IX N/B	0.13	01/15/2022	1,069,709,098	948,054,166	1,134,082,387
TSY INFL IX N/B	0.13	04/15/2017	38,486,400	34,679,807	40,651,260
US TREASURY N/B	3.75	08/15/2041	1,100,000	1,343,816	1,325,632
US TREASURY N/B	3.75	08/15/2041	270,240,000	256,881,771	326,272,039
US TREASURY N/B	3.13	11/15/2041	800,000	871,774	859,464
US TREASURY N/B	3.13	11/15/2041	2,593,920,000	2,220,395,853	2,791,863,833
US TREASURY N/B	3.13	02/15/2042	36,480,000	30,573,907	39,236,405
US TREASURY N/B	6.00	05/15/2042	100,000	105,698	104,703
US TREASURY N/B	0.63	06/30/2012	1,197,000	1,197,000	1,197,000
US TREASURY N/B	2.63	11/15/2020	13,408,000	14,355,174	14,736,464
US TREASURY N/B	2.00	04/30/2016	2,188,000,000	2,248,961,322	2,307,705,502
US TREASURY N/B	1.50	06/30/2016	1,045,000,000	1,073,694,733	1,082,484,129
US TREASURY N/B	0.38	11/15/2014	658,000,000	657,212,542	658,401,360
US TREASURY N/B	2.00	11/15/2021	1,042,000,000	1,046,021,844	1,080,158,071
US TREASURY N/B	2.00	11/15/2021	1,396,800,000	1,207,407,120	1,450,620,392
US TREASURY N/B	0.88	12/31/2016	1,104,960,000	936,009,811	1,116,882,637
US TREASURY N/B	0.25	01/15/2015	105,000,000	104,646,486	104,704,952
US TREASURY N/B	1.00	03/31/2017	180,480,000	156,090,880	183,277,235
US TREASURY N/B	1.75	05/15/2022	3,574,560,000	3,080,668,632	3,609,978,295
US TREASURY N/B	0.63	05/31/2017	20,160,000	17,095,368	20,103,656
US TREASURY N/B	1.00	05/15/2014	4,800,000	3,406,157	4,832,016
US TREASURY N/B	1.75	05/31/2016	205,440,000	146,240,061	205,770,765
US TREASURY N/B	0.75	06/15/2014	11,520,000	8,195,601	11,506,061
Grand Total				**$ 18,165,829,266**	**$ 21,509,149,621**

CalPERS 2011-2012 Annual Investment Report
Mortgage Loans

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DEFAULT MHLP	8.00	01/01/2020	2,198,631	$ 2,198,631	$ 2,198,631
JUMBO MHLP 15 YEAR 912	5.31	12/10/2024	504,094	503,393	479,037
JUMBO MHLP 30 YEAR 906	6.63	03/13/2039	4,297,138	4,283,888	4,010,787
JUMBO MHLP 30 YEAR 917	5.08	06/15/2040	896,894	896,894	806,365
JUMBO MHLP 885	1.00	12/14/2036	10,096,637	10,065,396	8,402,669
JUMBO MHLP 15 YEAR 889	5.73	06/15/2022	248,678	247,846	238,583
JUMBO MHLP 15 YEAR 891	5.72	09/20/2022	241,850	239,491	233,334
JUMBO MHLP 15 YEAR 894	5.96	12/20/2022	542,442	542,442	414,328
JUMBO MHLP 15 YEAR 896	5.16	03/20/2023	272,386	272,053	260,998
JUMBO MHLP 15 YEAR 900	4.72	09/19/2023	916,001	913,263	852,815
JUMBO MHLP 15 YEAR 903	5.83	12/12/2023	565,346	565,346	536,033
JUMBO MHLP 15 YEAR 907	5.22	06/18/2024	264,358	263,286	251,784
JUMBO MHLP 15 YEAR 910	5.27	09/10/2024	53,622	53,622	51,534
JUMBO MHLP 15 YR 887	1.00	03/15/2022	734,426	734,426	667,581
JUMBO MHLP 30 YEAR 890	6.09	06/15/2037	5,827,760	5,794,769	4,614,939
JUMBO MHLP 30 YEAR 892	6.23	09/20/2037	2,817,385	2,802,623	2,141,694
JUMBO MHLP 30 YEAR 895	6.15	12/20/2037	14,480,262	14,387,180	11,087,785
JUMBO MHLP 30 YEAR 897	6.02	03/20/2038	16,689,027	16,656,560	13,943,156
JUMBO MHLP 30 YEAR 898	6.21	06/20/2038	6,547,038	6,511,796	5,198,005
JUMBO MHLP 30 YEAR 901	5.90	08/19/2038	23,246,427	23,246,427	19,639,752
JUMBO MHLP 30 YEAR 904	6.28	12/12/2038	41,612,947	41,552,830	34,709,226
JUMBO MHLP 30 YEAR 908	5.58	06/18/2039	3,372,530	3,371,926	2,810,803
JUMBO MHLP 30 YEAR 911	4.99	09/10/2039	809,057	806,228	641,537
JUMBO MHLP 30 YEAR 913	1.00	12/10/2039	11,432,007	11,414,748	9,790,818
JUMBO MHLP 30 YEAR 915	4.27	03/12/2040	1,951,577	1,946,341	1,629,197
JUMBO MHLP 30 YEAR ARM 899	6.25	06/20/2038	225,401	224,309	78,915
JUMBO MHLP 30 YEAR ARM 902	6.04	09/19/2038	202,351	202,351	92,883
JUMBO MHLP 30 YEAR ARM 905	6.31	12/12/2038	581,906	581,906	513,044
JUMBO MHLP 30 YEAR ARM 91	6.38	06/15/2040	312,561	312,561	244,713
JUMBO MHLP 30 YR 888	1.00	03/15/2037	19,121,743	19,035,921	15,439,652
JUMBO MHLP 844	9.14	07/01/2029	25,054	25,054	27,639
JUMBO MHLP 846	7.76	06/01/2030	80,595	80,595	78,884
JUMBO MHLP 847	7.06	08/01/2016	33,704	33,704	33,197
JUMBO MHLP 848	7.55	08/01/2031	312,387	312,387	313,586
JUMBO MHLP 850	1.00	01/01/2032	551,216	551,216	547,847
JUMBO MHLP 851	1.00	05/01/2032	1,863,785	1,860,768	1,816,463
JUMBO MHLP 853	5.73	02/01/2018	1,236,719	1,233,675	1,214,170
JUMBO MHLP 854	6.21	02/01/2033	3,205,864	3,200,862	3,087,709
JUMBO MHLP 855	5.40	06/01/2018	388,418	388,383	377,325
JUMBO MHLP 856	5.93	06/01/2033	5,263,516	5,262,677	4,828,089
JUMBO MHLP 857	5.05	09/01/2018	342,553	341,837	328,456
JUMBO MHLP 858	5.64	09/01/2033	13,692,519	13,657,589	12,683,851
JUMBO MHLP 859	5.06	12/15/2018	783,105	780,592	728,626
JUMBO MHLP 860	1.00	12/15/2033	10,862,521	10,822,216	9,964,328
JUMBO MHLP 864	5.00	07/25/2034	1,791,337	1,791,337	1,670,634
JUMBO MHLP 865	5.30	09/24/2019	92,802	92,680	87,208
JUMBO MHLP 866	5.30	09/24/2034	1,145,834	1,145,328	942,377
JUMBO MHLP 867	5.00	12/30/2015	552,341	552,341	527,357
JUMBO MHLP 868	5.00	12/30/2030	1,758,644	1,755,619	1,526,688
JUMBO MHLP 869	3.50	03/25/2020	33,714	33,714	33,279

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Mortgage Loans

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
JUMBO MHLP 870	3.50	03/25/2035	2,170,540	2,166,982	1,946,042
JUMBO MHLP 871	1.00	07/19/2025	599,465	597,521	564,582
JUMBO MHLP 872	1.00	07/25/2034	7,958,114	7,938,705	7,128,101
JUMBO MHLP 873	1.00	07/25/2034	897,720	895,746	855,943
JUMBO MHLP 874	5.81	07/25/2034	7,917,646	7,911,714	7,129,619
JUMBO MHLP 875	1.00	12/19/2020	949,078	949,078	908,641
JUMBO MHLP 876	1.00	12/19/2035	9,651,538	9,611,129	8,137,568
JUMBO MHLP 877	1.00	12/19/2035	219,425	219,425	168,481
JUMBO MHLP 879	5.00	03/24/2036	4,260,955	4,226,252	3,341,856
JUMBO MHLP 882	1.00	09/19/2036	2,431,261	2,418,929	1,914,111
JUMBO MHLP 883	1.00	09/19/2021	119,702	119,702	114,758
JUMBO MHLP 884	1.00	12/14/2021	265,556	264,890	259,947
JUMBO MHLP 886	1.00	12/14/2036	748,469	748,469	541,057
JUMBO MHLP ARM 893	6.22	09/20/2037	1,271,390	1,269,584	820,259
PERSONAL LOAN MHLP	6.88	02/01/2021	21,617,766	21,617,766	22,119,730
Grand Total				**$ 275,506,916**	**$ 238,749,006**

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Derivatives

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BCP07S742 CDS USD P F .35000	0.35	06/20/2014	(7,700,000)	$ (7,700,000)	$ (7,700,000)
BCP07S742 CDS USD R V 03MEVENT	1.00	06/20/2014	7,700,000	7,904,771	7,700,000
BCP07S7S9 CDS USD P F .20000	0.20	06/20/2014	(2,000,000)	(2,000,000)	(2,000,000)
BCP07S7S9 CDS USD R V 03MEVENT	1.00	06/20/2014	2,000,000	2,001,114	2,000,000
BCP07S841 CDS USD P F .72000	0.72	09/20/2012	(4,300,000)	(4,300,000)	(4,300,000)
BCP07S841 CDS USD R V 03MEVENT	1.00	09/20/2012	4,300,000	4,295,903	4,300,000
BCP07SPQ3 CDS USD P F .62000	0.62	12/25/2049	(1,000,000)	(1,000,000)	(755,509)
BCP07SPQ3 CDS USD R V 01MEVENT	1.00	12/25/2049	1,000,000	1,810,292	1,000,000
BCP07SQ82 CDS USD P F .82000	0.82	12/25/2049	(3,000,000)	(3,000,000)	(3,000,000)
BCP07SQ82 CDS USD R V 01MEVENT	1.00	12/25/2049	3,000,000	5,430,875	3,754,624
BCP07SQE9 CDS USD P F .62000	0.62	12/25/2049	(6,000,000)	(6,000,000)	(4,489,149)
BCP07SQE9 CDS USD R V 01MEVENT	1.00	12/25/2049	6,000,000	10,861,750	6,000,000
BCP17BLS8 TRS USD P F .09000	0.09	07/31/2012	(121,843,668)	(121,843,668)	(121,843,668)
BCP17BLS8 TRS USD R F .00000	0.00	07/31/2012	121,843,668	121,843,668	123,298,921
BCP17G530 TRS USD P F .09000	0.09	07/31/2012	(121,843,668)	(121,843,668)	(121,843,668)
BCP17G530 TRS USD R F .00000	0.00	07/31/2012	121,843,668	121,843,668	123,298,921
BCP17G571 TRS USD P F .08000	0.08	08/31/2012	(121,874,102)	(121,874,102)	(121,874,102)
BCP17G571 TRS USD R F .00000	0.00	08/31/2012	121,874,102	121,874,102	123,316,210
BCP17H207 TRS USD P F .08000	0.08	08/31/2012	(204,273,129)	(204,273,129)	(204,273,129)
BCP17H207 TRS USD R F .00000	0.00	08/31/2012	204,273,129	204,273,129	206,704,536
BCP17K523 TRS USD P F .08000	0.08	09/28/2012	(106,984,334)	(106,984,334)	(106,984,334)
BCP17K523 TRS USD R F .00000	0.00	09/28/2012	106,984,334	106,984,334	108,257,740
BCP17K556 TRS USD P F .08000	0.08	08/31/2012	(183,825,661)	(183,825,661)	(183,825,661)
BCP17K556 TRS USD R F .00000	0.00	08/31/2012	183,825,661	183,825,661	186,034,083
BCP17K580 TRS USD P F .08000	0.08	10/28/2012	(107,073,754)	(107,073,754)	(107,073,754)
BCP17K580 TRS USD R F .00000	0.00	10/28/2012	107,073,754	107,073,754	108,360,104
BCP17K5E7 TRS USD P F .75000	0.75	09/28/2012	(101,301,009)	(101,301,009)	(101,301,009)
BCP17K5E7 TRS USD R F .00000	1.00	09/28/2012	101,301,009	101,301,009	99,932,550
BCP17K5H0 TRS USD P F .75000	0.75	09/28/2012	(34,865,426)	(34,865,426)	(34,865,426)
BCP17K5H0 TRS USD R F .00000	0.00	09/28/2012	34,865,426	34,865,426	34,394,435
BCP17K7F2 TRS USD P F .07000	0.07	10/31/2012	(176,382,609)	(176,382,609)	(176,382,609)
BCP17K7F2 TRS USD R F .00000	0.00	10/31/2012	176,382,609	176,382,609	178,501,613
BCP17K7J4 TRS USD P F .08000	0.08	10/31/2012	(86,095,963)	(86,095,963)	(86,095,963)
BCP17K7J4 TRS USD R F .00000	0.00	10/31/2012	86,095,963	86,095,963	87,130,293
BCP17K7M7 TRS USD P F .07000	0.07	10/31/2012	(130,164,209)	(130,164,209)	(130,164,209)
BCP17K7M7 TRS USD R F .00000	0.00	10/31/2012	130,164,209	130,164,209	131,727,960
BCP17K7Q8 TRS USD P F .08000	0.08	10/31/2012	(173,552,278)	(173,552,278)	(173,552,278)
BCP17K7Q8 TRS USD R F .00000	0.00	10/31/2012	173,552,278	173,552,278	175,637,280
BCP17K895 TRS USD P F .08000	0.08	10/31/2012	(42,379,445)	(42,379,445)	(42,379,445)
BCP17K895 TRS USD R F .00000	0.00	10/31/2012	42,379,445	42,379,445	42,888,578
BCP17K8C8 TRS USD P F .07000	0.07	10/31/2012	(84,758,890)	(84,758,890)	(84,758,890)
BCP17K8C8 TRS USD R F .00000	0.00	10/31/2012	84,758,890	84,758,890	85,777,156
BCP17K8J3 TRS USD P F .07000	0.07	10/31/2012	(105,960,229)	(105,960,229)	(105,960,229)
BCP17K8J3 TRS USD R F .00000	0.00	10/31/2012	105,960,229	105,960,229	107,221,445
BCP17K8M6 TRS USD P F .07000	0.07	12/14/2012	(178,118,596)	(178,118,596)	(178,118,596)
BCP17K8M6 TRS USD R F .00000	0.00	12/14/2012	178,118,596	178,118,596	180,258,456
BCP17KY62 TRS USD P F .07000	0.07	12/14/2012	(236,007,139)	(236,007,139)	(236,007,139)
BCP17KY62 TRS USD R F .00000	0.00	12/14/2012	236,007,139	236,007,139	238,842,454
BCP17KY96 TRS USD P F .07000	0.07	12/14/2012	(25,576,838)	(25,576,838)	(25,576,838)
BCP17KY96 TRS USD R F .00000	0.00	12/14/2012	25,576,838	25,576,838	25,884,110
BCP17KYV7 TRS USD P F .07000	0.07	03/29/2013	(237,965,136)	(237,965,136)	(237,965,136)
BCP17KYV7 TRS USD R F .00000	0.00	03/29/2013	237,965,136	237,965,136	240,823,973
BCP17KYZ8 TRS USD P F 1.25000	1.25	03/29/2013	(119,122,306)	(119,122,306)	(119,122,306)

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BCP17KYZ8 TRS USD R F .00000	0.00	03/29/2013	119,122,306	119,122,306	116,584,674
BCP17YV65 TRS USD P F .07000	0.07	12/14/2012	(44,529,649)	(44,529,649)	(44,529,649)
BCP17YV65 TRS USD R F .00000	0.00	12/14/2012	44,529,649	44,529,649	45,064,614
BCP1A41B9 TRS USD P F .07000	0.07	04/30/2013	(134,638,154)	(134,638,154)	(134,638,154)
BCP1A41B9 TRS USD R F .00000	0.00	04/30/2013	134,638,154	134,638,154	136,255,654
BCP1C9WM8 TRS USD P F .07000	0.07	12/14/2012	(149,063,420)	(149,063,420)	(149,063,420)
BCP1C9WM8 TRS USD R F .00000	0.00	12/14/2012	149,063,420	149,063,420	153,374,076
IS0AWJ1 CDS USD P F 1.00000	1.00	06/20/2014	(3,850,000)	(3,600,687)	(3,615,368)
IS0AWJ1 CDS USD R V 00MEVENT	1.00	06/20/2014	3,850,000	3,850,000	3,850,000
IS0BHV1 CDS USD P F .25000	0.25	12/20/2016	(15,640,000)	(15,640,000)	(15,318,590)
IS0BHV1 CDS USD R V 00MEVENT	1.00	12/20/2016	15,640,000	15,826,348	15,640,000
IS0BHX3 CDS USD P V 00MEVENT	1.00	12/20/2016	(15,640,000)	(15,640,000)	(15,640,000)
IS0BHX3 CDS USD R F .25000	0.25	12/20/2016	15,640,000	15,633,017	15,427,058
IS0CIU0 IRS USD P F 1.97375	1.97	02/01/2022	(11,110,000)	(11,110,000)	(11,110,000)
IS0CIU0 IRS USD R V 03MLIBOR	0.47	02/01/2022	11,110,000	10,837,919	11,110,000
IS0CMK8 IRS USD P F 2.04125	2.04	02/07/2022	(10,060,000)	(10,060,000)	(10,060,000)
IS0CMK8 IRS USD R V 03MLIBOR	0.47	02/07/2022	10,060,000	9,780,839	10,060,000
IS0DMJ0 IRS USD P F 2.09625	2.10	04/26/2022	(9,840,000)	(9,840,000)	(9,840,000)
IS0DMJ0 IRS USD R V 03MLIBOR	0.47	04/26/2022	9,840,000	9,595,497	9,840,000
IS0E4C0 IRS AUD P F 3.10000	3.10	06/29/2014	(22,650,000)	(23,217,386)	(22,705,492)
IS0E4C0 IRS AUD R V 03MBBSW	3.49	06/29/2014	22,650,000	23,217,386	22,705,492
SWAPTION BCP1BMFC1	0.00	07/31/2012	(372,535,519)	(5,066,483)	(12,811)
SWAPTION BCP1BMTH5	0.00	09/04/2012	(186,267,759)	(2,402,854)	(11,998)
SWAPTION BCP1C32S1	0.00	08/13/2012	(186,267,759)	(3,632,221)	(34,910)
SWPC005H5 CDS USD P V 03MEVENT	1.00	06/20/2015	(1,100,000)	(1,100,000)	(1,100,000)
SWPC005H5 CDS USD R F 1.00000	1.00	06/20/2015	1,100,000	1,122,819	1,108,701
SWPC009H1 CDS USD P V 03MEVENT	1.00	06/20/2015	(5,600,000)	(5,600,000)	(5,600,000)
SWPC009H1 CDS USD R F 1.00000	1.00	06/20/2015	5,600,000	5,716,169	5,641,616
SWPC012F0 CDS USD P V 03MEVENT	1.00	12/20/2012	(6,300,000)	(6,300,000)	(6,300,000)
SWPC012F0 CDS USD R F 1.00000	1.00	12/20/2012	6,300,000	6,313,070	6,276,237
SWPC237E2 CDS USD P F 1.00000	1.00	06/20/2016	(1,900,000)	(1,900,000)	(1,900,000)
SWPC237E2 CDS USD R V 03MEVENT	1.00	06/20/2016	1,900,000	1,920,500	1,865,259
SWPC247H3 CDS USD P V 03MEVENT	1.00	06/20/2015	(6,400,000)	(6,400,000)	(6,400,000)
SWPC247H3 CDS USD R F 1.00000	1.00	06/20/2015	6,400,000	6,532,842	6,533,957
SWPC269H6 CDS USD P V 03MEVENT	1.00	06/20/2015	(1,200,000)	(1,200,000)	(1,200,000)
SWPC269H6 CDS USD R F 1.00000	1.00	06/20/2015	1,200,000	1,224,893	1,211,284
SWPC297H2 CDS USD P V 03MEVENT	1.00	06/20/2015	(3,000,000)	(3,000,000)	(3,000,000)
SWPC297H2 CDS USD R F 1.00000	1.00	06/20/2015	3,000,000	3,062,234	3,028,621
SWPC303T8 CDS USD P V 03MEVENT	1.00	06/20/2015	(8,400,000)	(8,400,000)	(8,400,000)
SWPC303T8 CDS USD R F 1.00000	1.00	06/20/2015	8,400,000	8,574,254	8,580,358
SWPC31C74 CDS USD P V 03MEVENT	1.00	03/20/2021	(2,000,000)	(2,000,000)	(2,000,000)
SWPC31C74 CDS USD R F 2.90000	2.90	03/20/2021	2,000,000	2,066,262	2,000,000
SWPC36852 CDS USD P F 1.03000	1.03	06/20/2014	(1,300,000)	(1,300,000)	(1,300,000)
SWPC36852 CDS USD R V 03MEVENT	1.00	06/20/2014	1,300,000	1,370,342	1,300,000
SWPC62B88 CDS USD P V 03MEVENT	1.00	03/20/2021	(2,800,000)	(2,800,000)	(2,800,000)
SWPC62B88 CDS USD R F 2.80000	2.80	03/20/2021	2,800,000	2,931,668	2,800,000
SWPC671S4 CDS USD P V 03MEVENT	1.00	06/20/2017	(6,900,000)	(6,900,000)	(6,900,000)
SWPC671S4 CDS USD R F .25000	0.25	06/20/2017	6,900,000	6,630,510	6,590,117
SWPC685S8 CDS USD P V 03MEVENT	1.00	06/20/2017	(2,000,000)	(2,000,000)	(2,000,000)
SWPC685S8 CDS USD R F .25000	0.25	06/20/2017	2,000,000	1,921,887	1,910,179
SWPC776D1 CDS USD P F 1.00000	1.00	09/20/2017	(1,200,000)	(1,200,000)	(1,200,000)
SWPC776D1 CDS USD R V 03MEVENT	1.00	09/20/2017	1,200,000	1,172,433	1,185,026
SWPC819S7 CDS USD P V 03MEVENT	1.00	06/20/2017	(4,500,000)	(4,500,000)	(4,500,000)

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
SWPC819S7 CDS USD R F 1.00000	1.00	06/20/2017	4,500,000	3,802,587	3,746,048
SWPC831J1 CDS USD P V 03MEVENT	1.00	12/20/2015	(4,100,000)	(4,100,000)	(4,100,000)
SWPC831J1 CDS USD R F 1.00000	1.00	12/20/2015	4,100,000	4,126,375	4,193,588
SWPC844J6 CDS USD P V 03MEVENT	1.00	12/20/2012	(1,050,000)	(1,050,000)	(1,050,000)
SWPC844J6 CDS USD R F 1.00000	1.00	12/20/2012	1,050,000	1,052,178	1,046,450
SWPC964G6 CDS USD P V 03MEVENT	1.00	06/20/2015	(2,600,000)	(2,600,000)	(2,600,000)
SWPC964G6 CDS USD R F 1.00000	1.00	06/20/2015	2,600,000	2,653,936	2,626,090
SWU000MP8 IRS MXN P V 01MTIIE	1.00	09/13/2017	(25,400,000)	(1,891,866)	(1,851,103)
SWU000MP8 IRS MXN R F 5.50000	5.50	09/13/2017	25,400,000	1,910,235	1,867,763
SWU0030V3 IRS JPY P V 06MLIBOR	0.33	12/21/2041	(2,150,000,000)	(26,945,733)	(26,073,248)
SWU0030V3 IRS JPY R F 2.00000	2.00	12/21/2041	2,150,000,000	28,951,129	26,351,318
SWU0076T3 IRS MXN P V 01MTIIE	4.77	06/02/2021	(218,000,000)	(16,237,273)	(17,214,898)
SWU0076T3 IRS MXN R F 6.65000	6.65	06/02/2021	218,000,000	17,321,330	17,327,955
SWU0086W4 IRS JPY P V 06MLIBOR	0.33	12/21/2041	(2,100,000,000)	(26,319,088)	(25,752,652)
SWU0086W4 IRS JPY R F 2.00000	2.00	12/21/2041	2,100,000,000	28,277,847	26,925,744
SWU0144Q7 IRS MXN P V 01MTIIE	4.75	07/27/2020	(451,300,000)	(33,614,134)	(38,476,571)
SWU0144Q7 IRS MXN R F 6.96000	6.96	07/27/2020	451,300,000	36,634,132	36,790,779
SWU0701U3 IRS USD P F 2.25000	2.25	06/20/2022	(18,200,000)	(18,200,000)	(18,200,000)
SWU0701U3 IRS USD R V 03MLIBOR	0.47	06/20/2022	18,200,000	17,392,382	18,116,724
SWU0878U0 IRS USD P F 2.25000	2.25	06/20/2022	(38,000,000)	(38,000,000)	(38,000,000)
SWU0878U0 IRS USD R V 03MLIBOR	0.47	06/20/2022	38,000,000	36,313,764	37,651,333
SWU0911V7 IRS JPY P V 06MLIBOR	1.00	09/19/2022	(4,200,000,000)	(52,638,175)	(51,194,539)
SWU0911V7 IRS JPY R F 1.00000	1.00	09/19/2022	4,200,000,000	53,258,910	50,419,551
10YR AUSTRALIAN TBOND FUTURES	0.00	09/17/2012	(8,100,000)	-	52,290
10YR GOVT OF CANADA BOND FTRS	0.00	09/19/2012	12,400,000	-	(88,132)
10YR JAPAN GOVT BOND FTRS TSE	0.00	09/10/2012	1,200,000,000	-	(18,484)
317U149D6 IRO 10Y P 0.78 FBF	0.00	07/03/2012	(5,500,000,000)	(593,381)	(399,524)
317U730C3 IRO JPY 10Y P .9 FBF	0.00	07/23/2012	(10,000,000,000)	(3,139,879)	(196,015)
317U974C8 IRO 10Y P 0.8 FBF	0.00	09/14/2012	(12,000,000,000)	(2,598,954)	(1,488,006)
3YR AUSTRALIAN TBOND FUTURES	0.00	09/17/2012	(24,000,000)	-	52,780
ASX SPI 200 INDEX FUTURES	0.00	09/20/2012	11,150	-	405,029
ASX SPI 200 INDEX FUTURES	0.00	09/20/2012	97,975	-	3,555,016
EURO BTP ITALIAN GOVT BND FTRS	0.00	09/06/2012	2,500,000	-	-
EURO STOXX 50 INDEX FUTURES	0.00	09/21/2012	15,550	-	2,078,184
EURO STOXX 50 INDEX FUTURES	0.00	09/21/2012	123,510	-	16,485,157
FTSE 100 INDEX FUTURES	0.00	09/21/2012	9,110	-	1,112,605
FTSE 100 INDEX FUTURES	0.00	09/21/2012	104,660	-	12,799,965
GERMAN EURO BOBL FUTURES	0.00	09/06/2012	5,500,000	-	(22,290)
GERMAN EURO BOBL FUTURES	0.00	09/06/2012	5,000,000	-	(365,946)
GERMAN EURO BUND FUTURES	0.00	09/06/2012	(28,700,000)	-	304,605
GERMAN EURO BUND FUTURES	0.00	07/27/2012	(7,500,000)	-	15,227
GERMAN EURO BUND FUTURES	0.00	09/06/2012	42,700,000	-	-
GERMAN EURO SCHATZ FUTURES	0.00	09/06/2012	(100,000)	-	-
TOPIX INDEX FUTURES	0.00	09/14/2012	5,680,000	-	731,247
TOPIX INDEX FUTURES	0.00	09/14/2012	61,020,000	-	7,797,799
UK LONG GILT BOND FUTURES	0.00	09/26/2012	7,800,000	-	(113,397)
UK LONG GILT BOND FUTURES	0.00	09/26/2012	500,000	-	(7,183)
Grand Total				**$ (3,437,716)**	**$ 74,836,189**

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ADJUSTABLE RATE MORTGAGE TRUST	3.11	04/25/2035	168,791	$ 154,630	$ 145,009
ADJUSTABLE RATE MORTGAGE TRUST	2.91	02/25/2036	981,630	838,312	803,415
AMERICAN HOME MORTGAGE ASSETS	2.70	11/25/2035	302,773	182,511	303,112
AMERICAN HOME MORTGAGE INVESTM	2.74	06/25/2045	566,765	461,855	566,689
AMERICAN HOME MORTGAGE INVESTM	2.49	11/25/2045	4,173,231	2,950,566	4,168,731
ARENA BV	0.78	12/17/2064	4,715,782	5,962,007	6,850,264
AUBURN SECURITIES PLC	1.07	10/01/2041	737,826	972,903	1,012,549
BANC OF AMERICA COMMERCIAL MOR	6.35	06/11/2035	3,100,000	3,061,675	3,147,054
BANC OF AMERICA COMMERCIAL MOR	0.43	03/11/2041	166,792,715	11,229,720	564,427
BANC OF AMERICA COMMERCIAL MOR	5.89	07/10/2044	1,732,000	1,948,017	1,760,398
BANC OF AMERICA COMMERCIAL MOR	5.92	05/10/2045	1,783,000	2,029,460	1,814,523
BANC OF AMERICA COMMERCIAL MOR	0.25	10/10/2045	280,695,076	704,567	2,459,170
BANC OF AMERICA COMMERCIAL MOR	0.04	04/10/2049	1,036,769,878	1,295,631	400,193
BANC OF AMERICA FUNDING CORPOR	2.84	12/20/2034	338,065	179,715	207,139
BANC OF AMERICA MORTGAGE SECUR	5.00	12/25/2019	522,959	541,345	514,001
BAYVIEW COMMERCIAL ASSET TRUST	0.68	08/25/2034	545,543	458,390	453,243
BAYVIEW COMMERCIAL ASSET TRUST	0.65	11/25/2035	1,229,108	775,093	950,058
BEAR STEARNS ADJUSTABLE RATE M	2.75	01/25/2035	366,871	329,156	322,309
BEAR STEARNS COMMERCIAL MORTGA	0.72	05/11/2039	128,813,114	1,199,497	1,056,654
BEAR STEARNS COMMERCIAL MORTGA	5.69	06/11/2050	24,000,000	18,421,734	27,641,281
BEAR STEARNS MORTGAGE FUNDING	0.55	12/25/2036	640,722	123,104	640,722
BEAR STEARNS MORTGAGE FUNDING	0.51	08/25/2036	2,947,433	434,452	851,367
CBA COMMERCIAL SMALL BALANCE C	0.63	12/25/2036	659,337	329,668	340,989
CBA COMMERCIAL SMALL BALANCE C	0.57	07/25/2035	1,353,608	740,285	720,422
CD COMMERCIAL MORTGAGE TRUST	0.01	07/15/2044	1,579,428,862	526,013	157,943
CD COMMERCIAL MORTGAGE TRUST	5.32	12/11/2049	139,200,000	140,059,695	153,372,214
CD COMMERCIAL MORTGAGE TRUST	5.32	12/11/2049	48,844,370	38,691,527	53,718,269
CD COMMERCIAL MORTGAGE TRUST	0.20	12/11/2049	125,079,271	457,630	986,500
CD COMMERCIAL MORTGAGE TRUST	0.57	12/11/2049	149,288,162	1,554,794	1,976,277
CD COMMERCIAL MORTGAGE TRUST	5.89	11/15/2044	19,537,748	15,154,794	22,440,024
CITIGROUP COMMERCIAL MORTGAGE	5.43	10/15/2049	39,075,496	29,235,578	44,460,707
CITIGROUP COMMERCIAL MORTGAGE	5.89	12/10/2049	318,864,000	246,586,163	365,416,036
CITIGROUP COMMERCIAL MORTGAGE	5.89	12/10/2049	44,829,363	35,202,127	51,279,611
CITIGROUP MORTGAGE LOAN TRUST	2.34	09/25/2035	707,626	621,084	685,700
CITIGROUP MORTGAGE LOAN TRUST	2.84	04/25/2037	3,394,029	2,283,499	3,359,501
CITIGROUP MORTGAGE LOAN TRUST	2.56	03/25/2037	1,816,415	875,695	977,967
COBALT CMBS COMMERCIAL MORTGAG	5.48	04/15/2047	232,320,000	181,870,425	253,303,648
COLLEGE + UNIVERSITY FACILITY	4.00	06/01/2018	4,695,951	3,741,804	3,991,559
COMM MORTGAGE TRUST	2.45	05/15/2045	88,062,496	10,298,987	12,158,525
COMM MORTGAGE TRUST	0.99	03/10/2039	131,194,951	1,653,707	2,098,332
COMMERCIAL MORTGAGE PASS THROU	0.74	07/16/2034	27,720	27,706	27,719
COUNTRYWIDE ALTERNATIVE LOAN T	0.46	06/25/2046	1,714,104	691,643	754,823
COUNTRYWIDE ALTERNATIVE LOAN T	2.86	12/25/2034	234,945	190,493	235,239
COUNTRYWIDE ALTERNATIVE LOAN T	3.00	12/25/2034	154,168	128,884	118,786
COUNTRYWIDE ALTERNATIVE LOAN T	1.71	08/25/2035	1,823,558	1,118,204	1,145,777
COUNTRYWIDE ALTERNATIVE LOAN T	1.03	01/25/2036	2,327,885	8,725	162,854
COUNTRYWIDE ALTERNATIVE LOAN T	5.50	03/25/2036	697,655	13,860	88,394
COUNTRYWIDE HOME LOANS	2.88	02/25/2047	1,148,699	616,508	1,129,724
COUNTRYWIDE HOME LOANS	0.65	09/25/2035	1,476,601	1,231,510	1,256,745
COUNTRYWIDE HOME LOANS	2.75	02/25/2034	535,548	472,889	432,092
COUNTRYWIDE HOME LOANS	2.55	11/25/2034	1,175,030	652,729	730,083
COUNTRYWIDE HOME LOANS	0.58	02/25/2035	764,090	459,678	474,872
COUNTRYWIDE HOME LOANS	0.64	02/25/2035	3,685,770	1,724,940	3,685,770
COUNTRYWIDE HOME LOANS	0.54	04/25/2035	1,091,017	687,886	685,225
COUNTRYWIDE HOME LOANS	3.40	03/25/2037	3,932,522	1,935,977	3,932,522

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CREDIT SUISSE COMMERCIAL MORTG	0.21	12/15/2039	105,179,793	727,684	1,580,432
CREDIT SUISSE MORTGAGE CAPITAL	6.01	06/15/2038	4,167,000	4,701,540	4,257,891
CS FIRST BOSTON COMMERCIAL MOR	1.43	12/15/2035	79,984,779	1,867,990	183,965
CS FIRST BOSTON COMMERCIAL MOR	1.19	10/15/2039	95,632,441	1,145,776	1,774,842
DBUBS MORTGAGE TRUST	1.57	11/10/2046	142,459,168	7,551,837	7,703,337
DBUBS MORTGAGE TRUST	1.64	08/10/2044	134,588,281	9,127,052	7,113,664
DSLA MORTGAGE LOAN TRUST	0.64	11/19/2044	369,014	208,714	130,577
EUROSAIL PLC	1.15	03/13/2045	3,613,304	4,705,056	4,702,081
FANNIE MAE	0.00	09/25/2023	677,429	460,991	633,909
FANNIE MAE	6.50	09/25/2023	450,327	369,299	512,612
FANNIE MAE	6.50	08/18/2028	1,296,873	1,056,583	1,479,416
FANNIE MAE	7.00	11/25/2029	4,029,317	3,601,894	4,680,870
FANNIE MAE	7.00	03/25/2020	123,151	100,449	138,603
FANNIE MAE	6.50	11/25/2031	7,101,838	5,865,029	8,150,154
FANNIE MAE	5.50	02/25/2033	4,121,263	3,347,733	4,348,587
FANNIEMAE STRIP	3.00	10/01/2036	43,190,122	**28,929,507**	44,054,479
FANNIEMAE STRIP	5.00	03/01/2036	504,962	67,370	196,715
FANNIEMAE STRIP	5.00	04/01/2036	559,199	75,267	225,856
FANNIEMAE WHOLE LOAN	2.88	04/25/2045	1,380,164	1,408,493	1,435,127
FED HM LN PC POOL	6.04	07/01/2037	6,403,230	5,117,571	6,970,428
FED HM LN PC POOL	5.84	05/01/2037	2,074,079	1,640,397	2,250,707
FED HM LN PC POOL	5.51	06/01/2037	15,201,800	11,928,860	16,469,326
FED HM LN PC POOL	5.76	05/01/2037	8,457,013	6,751,762	9,176,916
FED HM LN PC POOL	5.70	07/01/2037	12,442,825	9,796,986	13,509,030
FED HM LN PC POOL	5.80	07/01/2037	16,027,807	12,685,916	17,376,342
FED HM LN PC POOL	5.74	08/01/2037	38,072,151	30,007,114	41,309,121
FED HM LN PC POOL	7.00	05/01/2017	5,640	4,613	6,119
FED HM LN PC POOL	7.00	05/01/2017	44,037	36,023	48,206
FED HM LN PC POOL	5.16	02/01/2034	5,498,784	4,440,164	5,913,597
FED HM LN PC POOL	2.75	07/01/2031	435,236	356,502	447,314
FED HM LN PC POOL	6.00	07/01/2033	7,821	6,978	8,687
FED HM LN PC POOL	5.00	08/01/2033	10,305	8,778	11,119
FED HM LN PC POOL	5.00	08/01/2033	525,443	452,573	566,926
FED HM LN PC POOL	5.00	08/01/2033	6,238	5,314	6,731
FED HM LN PC POOL	6.00	09/01/2033	1,667	1,435	1,851
FED HM LN PC POOL	5.00	09/01/2033	10,353,286	8,952,802	11,170,674
FED HM LN PC POOL	5.00	09/01/2033	8,796	7,493	9,491
FED HM LN PC POOL	5.50	10/01/2033	6,244	5,471	6,832
FED HM LN PC POOL	6.00	11/01/2033	7,770	6,933	8,631
FED HM LN PC POOL	6.00	02/01/2034	4,189,707	3,429,260	4,643,351
FED HM LN PC POOL	5.00	03/01/2034	12,218	10,408	13,163
FED HM LN PC POOL	6.50	06/01/2034	122,375	111,112	139,196
FED HM LN PC POOL	6.00	07/01/2034	5,514,767	4,514,301	6,111,883
FED HM LN PC POOL	6.50	08/01/2034	74,820	61,908	85,105
FED HM LN PC POOL	6.00	08/01/2034	5,558,867	4,960,129	6,160,758
FED HM LN PC POOL	6.00	08/01/2034	2,742,988	2,245,181	3,039,987
FED HM LN PC POOL	6.00	10/01/2034	4,024	3,467	4,460
FED HM LN PC POOL	7.00	03/01/2032	6,050	5,455	7,022
FED HM LN PC POOL	4.50	04/01/2035	48,230	37,014	51,464
FED HM LN PC POOL	6.00	07/01/2035	5,589	4,985	6,176
FED HM LN PC POOL	5.50	02/01/2036	9,335	8,106	10,123
FED HM LN PC POOL	6.00	04/01/2036	5,636	5,015	6,164
FED HM LN PC POOL	7.00	04/01/2036	86,786	77,748	98,627
FED HM LN PC POOL	4.50	07/01/2035	1,329,459	1,042,326	1,418,608
FED HM LN PC POOL	7.00	07/01/2036	66,759	54,575	75,867

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FED HM LN PC POOL	6.00	08/01/2036	14,822,417	13,024,707	16,211,246
FED HM LN PC POOL	7.00	09/01/2036	322,121	288,594	366,069
FED HM LN PC POOL	7.00	09/01/2036	4,538	4,066	5,157
FED HM LN PC POOL	7.00	11/01/2036	193,672	173,518	220,095
FED HM LN PC POOL	7.00	12/01/2036	10,163	9,105	11,549
FED HM LN PC POOL	7.00	12/01/2036	12,550	11,244	14,262
FED HM LN PC POOL	6.00	01/01/2037	424,085	377,240	464,001
FED HM LN PC POOL	5.50	12/01/2036	49,681,869	43,451,435	53,878,189
FED HM LN PC POOL	5.00	03/01/2037	9,687	8,254	10,394
FED HM LN PC POOL	6.00	03/01/2037	595,165	471,523	651,184
FED HM LN PC POOL	7.00	04/01/2037	16,661	14,924	18,924
FED HM LN PC POOL	6.00	05/01/2037	366,169	325,737	400,634
FED HM LN PC POOL	6.00	05/01/2037	18,435	15,542	20,170
FED HM LN PC POOL	6.00	06/01/2037	704,779	626,965	771,115
FED HM LN PC POOL	6.00	06/01/2037	17,710	14,917	19,377
FED HM LN PC POOL	6.00	06/01/2037	64,723	57,577	70,815
FED HM LN PC POOL	6.00	06/01/2037	19,721	17,000	21,577
FED HM LN PC POOL	6.00	05/01/2037	311,199	276,836	340,490
FED HM LN PC POOL	6.00	07/01/2037	1,588,667	1,413,279	1,738,198
FED HM LN PC POOL	6.00	04/01/2037	324,388	288,566	354,920
FED HM LN PC POOL	6.00	07/01/2037	8,125,827	7,228,738	8,890,655
FED HM LN PC POOL	6.00	06/01/2037	84,221	74,922	92,148
FED HM LN PC POOL	6.00	07/01/2037	108,596	86,034	118,818
FED HM LN PC POOL	6.00	06/01/2037	900,854	801,391	985,646
FED HM LN PC POOL	6.00	07/01/2037	22,016	19,585	24,088
FED HM LN PC POOL	6.00	07/01/2037	285,527	254,004	312,401
FED HM LN PC POOL	7.00	07/01/2037	429,316	384,582	487,618
FED HM LN PC POOL	6.00	07/01/2037	143,089	127,292	156,557
FED HM LN PC POOL	6.00	07/01/2037	180,743	160,789	197,755
FED HM LN PC POOL	6.50	08/01/2037	371,403	302,545	416,970
FED HM LN PC POOL	6.00	08/01/2037	6,350,248	5,030,893	6,947,953
FED HM LN PC POOL	6.00	08/01/2037	303,651	267,415	332,231
FED HM LN PC POOL	6.00	08/01/2037	381,109	339,039	416,980
FED HM LN PC POOL	7.00	08/01/2037	1,415,738	1,268,235	1,607,996
FED HM LN PC POOL	7.00	08/01/2037	609,224	545,750	691,957
FED HM LN PC POOL	7.00	08/01/2037	386,267	346,023	438,723
FED HM LN PC POOL	7.00	08/01/2037	101,902	91,285	115,741
FED HM LN PC POOL	7.00	08/01/2037	436,369	356,766	495,628
FED HM LN PC POOL	6.50	09/01/2037	27,204	22,161	30,542
FED HM LN PC POOL	6.00	10/01/2037	2,933,779	2,358,208	3,209,915
FED HM LN PC POOL	6.00	10/01/2037	39,540	35,176	43,261
FED HM LN PC POOL	6.00	10/01/2037	5,145,438	4,135,968	5,629,742
FED HM LN PC POOL	6.00	10/01/2037	123,839	106,763	135,495
FED HM LN PC POOL	6.50	11/01/2037	257,800	210,009	289,429
FED HM LN PC POOL	6.00	11/01/2037	5,910	5,258	6,466
FED HM LN PC POOL	6.50	11/01/2037	22,379,832	20,306,416	25,125,598
FED HM LN PC POOL	6.50	10/01/2037	278,721	227,050	312,917
FED HM LN PC POOL	6.00	11/01/2037	20,050	17,837	21,937
FED HM LN PC POOL	6.00	11/01/2037	15,076	13,413	16,496
FED HM LN PC POOL	6.50	12/01/2037	224,186	203,419	251,692
FED HM LN PC POOL	6.50	12/01/2037	1,869,381	1,522,853	2,098,734
FED HM LN PC POOL	7.00	12/01/2037	120,454	107,909	136,812
FED HM LN PC POOL	6.50	12/01/2037	1,147,359	934,673	1,288,128
FED HM LN PC POOL	6.50	12/01/2037	47,778	38,921	53,640
FED HM LN PC POOL	6.00	12/01/2037	783,617	675,586	857,373

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FED HM LN PC POOL	6.50	01/01/2038	196,980	160,468	221,148
FED HM LN PC POOL	6.00	01/01/2038	1,870,423	1,527,861	2,046,473
FED HM LN PC POOL	6.00	01/01/2038	177,134	152,717	193,807
FED HM LN PC POOL	6.00	11/01/2037	52,622	44,368	57,575
FED HM LN PC POOL	7.00	02/01/2038	131,497	117,805	149,528
FED HM LN PC POOL	7.00	02/01/2038	43,572	36,358	49,547
FED HM LN PC POOL	4.50	03/01/2038	505,684	409,044	539,084
FED HM LN PC POOL	6.00	03/01/2038	6,910	6,147	7,561
FED HM LN PC POOL	7.00	03/01/2038	133,712	119,791	152,047
FED HM LN PC POOL	5.50	04/01/2038	7,598,990	6,466,746	8,242,704
FED HM LN PC POOL	5.50	05/01/2038	114,477	97,656	124,174
FED HM LN PC POOL	5.00	04/01/2033	24,313	20,709	26,077
FED HM LN PC POOL	6.00	05/01/2038	1,087,120	967,073	1,189,516
FED HM LN PC POOL	5.50	05/01/2038	42,515	36,268	46,117
FED HM LN PC POOL	7.00	06/01/2038	395,375	354,223	449,588
FED HM LN PC POOL	7.00	05/01/2038	509,995	456,907	579,924
FED HM LN PC POOL	7.00	05/01/2038	211,945	189,883	241,006
FED HM LN PC POOL	7.00	06/01/2038	133,635	119,725	151,958
FED HM LN PC POOL	5.00	01/01/2034	66,865	57,204	72,144
FED HM LN PC POOL	5.50	11/01/2037	1,622,010	1,380,263	1,759,465
FED HM LN PC POOL	5.50	06/01/2038	162,768	141,696	176,556
FED HM LN PC POOL	5.50	07/01/2038	8,014,576	6,840,012	8,693,494
FED HM LN PC POOL	6.50	10/01/2037	11,149,869	10,116,737	12,517,839
FED HM LN PC POOL	6.50	09/01/2037	246,166	200,529	276,368
FED HM LN PC POOL	7.00	11/01/2037	119,549	107,097	135,784
FED HM LN PC POOL	6.00	08/01/2038	29,851	26,555	32,663
FED HM LN PC POOL	6.00	08/01/2038	25,494	22,452	27,895
FED HM LN PC POOL	6.00	09/01/2038	266,797	237,346	291,927
FED HM LN PC POOL	5.50	09/01/2038	1,104,292	942,078	1,197,838
FED HM LN PC POOL	6.00	10/01/2038	330,775	294,264	361,931
FED HM LN PC POOL	6.00	10/01/2038	348,571	300,564	381,403
FED HM LN PC POOL	5.50	12/01/2038	134,104	114,409	145,464
FED HM LN PC POOL	6.00	12/01/2038	31,499	26,563	34,466
FED HM LN PC POOL	5.50	12/01/2038	120,912	103,154	131,154
FED HM LN PC POOL	6.00	12/01/2038	65,588	55,311	71,766
FED HM LN PC POOL	6.00	01/01/2039	7,384	6,367	8,105
FED HM LN PC POOL	5.00	03/01/2039	202,925	175,130	218,566
FED HM LN PC POOL	5.00	04/01/2039	17,750	15,319	19,118
FED HM LN PC POOL	6.00	06/01/2039	402,446	347,060	441,755
FED HM LN PC POOL	4.50	06/01/2039	2,636,808	2,250,075	2,814,145
FED HM LN PC POOL	5.00	07/01/2039	117,612	101,503	126,678
FED HM LN PC POOL	6.00	07/01/2039	524,995	467,823	576,274
FED HM LN PC POOL	5.00	08/01/2039	74,923	64,661	80,698
FED HM LN PC POOL	6.00	09/01/2039	18,473	16,462	20,277
FED HM LN PC POOL	5.00	09/01/2039	660,095	569,683	710,974
FED HM LN PC POOL	6.00	09/01/2039	42,055	37,476	46,162
FED HM LN PC POOL	6.00	10/01/2039	736,388	656,215	808,316
FED HM LN PC POOL	5.00	10/01/2039	293,132	249,813	315,727
FED HM LN PC POOL	5.00	01/01/2040	1,479,993	1,261,297	1,603,304
FED HM LN PC POOL	4.50	01/01/2040	292,689	234,980	312,901
FED HM LN PC POOL	5.00	01/01/2040	88,784	77,082	96,182
FED HM LN PC POOL	5.00	02/01/2040	947,791	821,523	1,026,760
FED HM LN PC POOL	6.00	03/01/2040	163,974	145,806	179,751
FED HM LN PC POOL	5.50	03/01/2040	3,583,468	3,165,932	3,970,352
FED HM LN PC POOL	5.00	04/01/2040	334,126	289,613	361,965

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FED HM LN PC POOL	5.00	04/01/2040	497,019	430,805	538,430
FED HM LN PC POOL	5.00	04/01/2040	38,660	33,510	41,881
FED HM LN PC POOL	4.50	06/01/2040	46,036	36,851	49,215
FED HM LN PC POOL	4.50	06/01/2040	456,126	365,850	487,625
FED HM LN PC POOL	4.50	06/01/2040	36,157	29,069	38,654
FED HM LN PC POOL	5.00	07/01/2040	41,490	35,963	44,947
FED HM LN PC POOL	5.00	07/01/2040	380,000	323,858	411,661
FED HM LN PC POOL	5.00	07/01/2040	1,206,829	1,046,053	1,307,381
FED HM LN PC POOL	6.00	07/01/2040	147,594	131,246	161,795
FED HM LN PC POOL	5.00	08/01/2040	834,849	723,629	904,408
FED HM LN PC POOL	5.00	09/01/2040	59,061	51,193	63,982
FED HM LN PC POOL	4.50	09/01/2040	18,738,047	15,851,377	20,032,073
FED HM LN PC POOL	5.00	10/01/2040	122,890	106,698	133,128
FED HM LN PC POOL	5.00	11/01/2040	1,011,287	878,051	1,095,546
FED HM LN PC POOL	4.50	11/01/2040	6,002,803	5,078,973	6,417,350
FED HM LN PC POOL	5.00	12/01/2040	993,121	862,284	1,075,867
FED HM LN PC POOL	3.50	01/01/2041	28,943,984	24,022,588	30,434,131
FED HM LN PC POOL	4.00	01/01/2041	7,061,311	5,990,223	7,499,957
FED HM LN PC POOL	5.00	02/01/2041	41,452	35,961	44,978
FED HM LN PC POOL	5.00	02/01/2041	154,076	131,317	167,182
FED HM LN PC POOL	5.00	11/01/2018	22,489	19,312	24,218
FED HM LN PC POOL	5.00	04/01/2014	112,334	95,030	121,060
FED HM LN PC POOL	5.00	06/01/2020	110,623	95,301	119,198
FED HM LN PC POOL	7.00	01/01/2030	12,222	10,012	14,155
FED HM LN PC POOL	7.00	05/01/2032	5,949	5,349	6,890
FED HM LN PC POOL	5.50	05/01/2037	457,991	390,631	496,803
FED HM LN PC POOL	6.00	10/01/2039	419,713	374,017	460,709
FED HM LN PC POOL	5.50	10/01/2039	56,671,874	49,940,776	62,226,885
FED HM LN PC POOL	5.00	06/01/2040	523,341	449,390	566,945
FED HM LN PC POOL	5.00	10/01/2040	284,742	246,809	308,467
FED HM LN PC POOL	4.50	09/01/2041	18,508,167	15,587,832	19,821,319
FED HM LN PC POOL	3.50	02/01/2042	10,496,194	8,718,252	11,039,691
FED HM LN PC POOL	3.50	04/01/2042	34,545,893	28,382,528	36,334,695
FED HM LN PC POOL	3.50	06/01/2042	16,320,000	13,561,605	17,171,645
FED HM LN PC POOL	3.50	06/01/2042	106,841,189	88,825,200	112,416,605
FED HM LN PC POOL	7.50	11/01/2029	1,900	1,560	2,185
FED HM LN PC POOL	7.00	01/01/2030	33,094	27,110	38,327
FED HM LN PC POOL	7.00	01/01/2030	20,613	18,579	23,872
FED HM LN PC POOL	7.50	01/01/2030	43,117	35,416	49,583
FED HM LN PC POOL	7.00	03/01/2030	21,823	19,669	25,263
FED HM LN PC POOL	7.50	07/01/2030	3,956	3,250	4,549
FED HM LN PC POOL	7.50	01/01/2031	19,289	15,849	22,181
FED HM LN PC POOL	7.50	01/01/2031	6,605	5,427	6,625
FED HM LN PC POOL	7.50	01/01/2031	17,139	14,082	19,709
FED HM LN PC POOL	6.00	01/01/2025	6,725	5,875	7,408
FED HM LN PC POOL	7.50	02/01/2031	5,298	4,353	6,093
FED HM LN PC POOL	7.50	01/01/2031	65,390	53,728	68,031
FED HM LN PC POOL	7.50	03/01/2031	3,045	2,502	3,261
FED HM LN PC POOL	7.50	03/01/2031	38,791	31,875	40,014
FED HM LN PC POOL	7.50	04/01/2031	3,458	2,842	3,539
FED HM LN PC POOL	7.50	04/01/2031	8,473	6,963	8,813
FED HM LN PC POOL	7.50	05/01/2031	14,142	11,621	14,675
FED HM LN PC POOL	6.00	01/01/2029	1,428	1,274	1,572
FED HM LN PC POOL	5.00	02/01/2033	10,616	9,042	11,454
FED HM LN PC POOL	5.00	03/01/2033	5,898	5,023	6,363

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL	5.00	11/01/2027	12,314	10,480	13,235
FED HM LN PC POOL	5.00	01/01/2028	28,209	24,009	30,301
FED HM LN PC POOL	5.00	04/01/2028	13,146	11,189	14,121
FED HM LN PC POOL	5.00	12/01/2028	115,598	98,699	124,170
FED HM LN PC POOL	5.00	10/01/2028	128,962	110,145	138,526
FED HM LN PC POOL	5.00	07/01/2027	83,120	70,074	89,338
FED HM LN PC POOL	5.00	03/01/2028	52,483	44,255	56,375
FED HM LN PC POOL	5.00	01/01/2030	108,064	92,006	116,211
FED HM LN PC POOL	5.00	02/01/2014	9,813	8,054	10,118
FED HM LN PC POOL	5.00	03/01/2014	114,536	94,078	123,059
FED HM LN PC POOL	5.00	05/01/2016	6,110	5,107	6,464
FED HM LN PC POOL	5.00	08/01/2017	59,659	51,022	64,119
FED HM LN PC POOL	5.00	06/01/2015	69,362	59,135	74,739
FED HM LN PC POOL	5.00	04/01/2016	5,401	4,611	5,824
FED HM LN PC POOL	3.50	07/01/2026	10,154	8,380	10,683
FED HM LN PC POOL	5.00	02/01/2017	4,524	3,865	4,862
FED HM LN PC POOL	5.00	09/01/2017	38,326	32,144	41,191
FED HM LN PC POOL	5.00	09/01/2012	900	729	967
FED HM LN PC POOL	5.00	10/01/2012	4,277	3,484	4,596
FED HM LN PC POOL	5.00	12/01/2017	97,151	83,134	104,413
FED HM LN PC POOL	5.00	10/01/2012	4,611	3,755	4,955
FED HM LN PC POOL	5.00	03/01/2018	985	827	1,058
FED HM LN PC POOL	8.00	06/01/2021	219,027	182,845	255,017
FED HM LN PC POOL	7.00	06/01/2026	603	551	712
FED HM LN PC POOL	7.00	10/01/2031	38,141	31,151	44,152
FED HM LN PC POOL	5.00	02/01/2034	1,911,756	1,635,536	2,062,688
FED HM LN PC POOL	6.00	12/01/2033	5,618	4,839	6,240
FED HM LN PC POOL	5.50	12/01/2034	18,645,463	16,314,209	20,373,966
FED HM LN PC POOL	5.50	01/01/2035	88,348,433	77,414,762	96,538,658
FED HM LN PC POOL	5.00	12/01/2035	83,419	71,970	89,718
FED HM LN PC POOL	6.50	12/01/2035	129,865	105,767	146,431
FED HM LN PC POOL	6.50	08/01/2036	1,815,022	1,478,349	2,036,917
FED HM LN PC POOL	6.50	10/01/2036	34,364	31,170	38,565
FED HM LN PC POOL	6.00	11/01/2036	22,365	19,277	24,460
FED HM LN PC POOL	6.00	12/01/2036	2,683,474	2,357,469	2,934,910
FED HM LN PC POOL	6.00	02/01/2037	556,409	479,621	608,543
FED HM LN PC POOL	7.00	03/01/2037	1,112,728	909,906	1,264,541
FED HM LN PC POOL	6.00	04/01/2037	7,219,605	6,342,791	7,899,136
FED HM LN PC POOL	6.00	06/01/2037	240,894	207,663	263,567
FED HM LN PC POOL	6.00	05/01/2037	5,122,479	4,058,275	5,604,623
FED HM LN PC POOL	6.00	08/01/2037	349,965	311,333	382,905
FED HM LN PC POOL	6.00	08/01/2037	849,610	682,004	929,578
FED HM LN PC POOL	5.50	09/01/2037	3,602,258	3,065,307	3,907,526
FED HM LN PC POOL	6.00	09/01/2037	251,612	223,840	275,295
FED HM LN PC POOL	6.00	08/01/2037	9,233	7,960	10,102
FED HM LN PC POOL	5.50	09/01/2037	30,703,257	24,323,444	33,305,166
FED HM LN PC POOL	6.00	09/01/2037	4,157,217	3,698,346	4,548,507
FED HM LN PC POOL	6.50	07/01/2037	909,365	825,072	1,020,935
FED HM LN PC POOL	6.00	11/01/2037	235,768	203,262	257,959
FED HM LN PC POOL	6.50	12/01/2037	2,278,225	1,855,909	2,557,739
FED HM LN PC POOL	6.50	12/01/2037	3,027,550	2,727,711	3,398,998
FED HM LN PC POOL	5.50	11/01/2037	5,087,873	4,329,567	5,519,038
FED HM LN PC POOL	5.50	01/01/2038	703,693	598,825	763,326
FED HM LN PC POOL	6.00	12/01/2037	306,618	272,782	335,477
FED HM LN PC POOL	6.00	01/01/2038	8,072,853	6,960,033	8,832,695

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL	5.50	01/01/2038	12,266,683	10,438,647	13,306,208
FED HM LN PC POOL	6.00	01/01/2038	37,965,073	32,775,718	41,538,461
FED HM LN PC POOL	6.00	02/01/2038	2,664,888	2,341,478	2,915,715
FED HM LN PC POOL	5.50	05/01/2038	4,086,376	3,477,543	4,432,534
FED HM LN PC POOL	5.50	03/01/2038	6,120,156	5,208,204	6,638,597
FED HM LN PC POOL	5.50	04/01/2038	1,032,208	878,410	1,119,682
FED HM LN PC POOL	5.50	04/01/2038	936,292	798,704	1,015,606
FED HM LN PC POOL	5.50	07/01/2038	2,761,528	2,355,812	2,995,458
FED HM LN PC POOL	5.50	06/01/2038	396,752	337,643	430,361
FED HM LN PC POOL	5.50	07/01/2038	40,876	34,871	44,339
FED HM LN PC POOL	6.00	08/01/2038	844,151	750,958	923,661
FED HM LN PC POOL	6.00	11/01/2037	128,345	110,649	140,425
FED HM LN PC POOL	6.00	07/01/2038	194,962	168,103	213,326
FED HM LN PC POOL	5.50	01/01/2038	123,516	107,259	133,949
FED HM LN PC POOL	6.00	09/01/2038	124,162	104,702	135,849
FED HM LN PC POOL	4.50	09/01/2038	139,836	112,736	149,182
FED HM LN PC POOL	5.50	01/01/2039	12,508,188	10,677,928	13,567,762
FED HM LN PC POOL	5.00	02/01/2033	35,701,374	30,540,671	38,519,983
FED HM LN PC POOL	6.00	02/01/2039	86,597	73,030	95,056
FED HM LN PC POOL	6.00	01/01/2039	282,663	251,471	309,287
FED HM LN PC POOL	5.50	12/01/2038	89,606,490	76,446,653	97,197,092
FED HM LN PC POOL	6.00	02/01/2039	5,615	4,842	6,143
FED HM LN PC POOL	6.00	04/01/2039	19,921	16,801	21,867
FED HM LN PC POOL	4.50	06/01/2039	110,097,764	93,230,513	117,502,337
FED HM LN PC POOL	4.50	10/01/2039	180,708,957	153,147,584	192,862,453
FED HM LN PC POOL	5.00	04/01/2035	149,118,449	128,346,508	160,891,289
FED HM LN PC POOL	6.00	03/01/2038	14,984	13,331	16,394
FED HM LN PC POOL	6.00	12/01/2039	5,025,503	4,416,498	5,498,852
FED HM LN PC POOL	5.00	03/01/2040	121,658	103,682	131,795
FED HM LN PC POOL	5.50	02/01/2040	9,070,489	7,739,987	9,838,854
FED HM LN PC POOL	6.00	04/01/2040	21,078	18,179	23,062
FED HM LN PC POOL	5.00	08/01/2040	1,255,354	1,085,938	1,359,949
FED HM LN PC POOL	6.00	05/01/2040	63,664	56,647	69,660
FED HM LN PC POOL	3.50	11/01/2040	60,464,195	49,841,847	63,572,260
FED HM LN PC POOL	5.00	04/01/2040	625,742	538,634	671,138
FED HM LN PC POOL	4.50	02/01/2041	8,344,408	7,128,948	8,920,662
FED HM LN PC POOL	4.00	10/01/2041	57,888	48,099	61,528
FED HM LN PC POOL	3.50	10/01/2041	430,481	355,294	452,644
FED HM LN PC POOL	6.00	07/01/2034	5,625,067	5,019,123	6,234,126
FED HM LN PC POOL	5.50	07/01/2035	7,281,495	6,352,996	7,933,916
FED HM LN PC POOL	7.00	08/01/2036	466,351	381,224	529,976
FED HM LN PC POOL	7.00	11/01/2036	659,491	590,864	749,468
FED HM LN PC POOL	6.00	04/01/2037	533,067	459,516	583,241
FED HM LN PC POOL	6.00	07/01/2037	221,604	197,139	242,462
FED HM LN PC POOL	6.00	10/01/2037	25,338	22,542	27,723
FED HM LN PC POOL	6.00	11/01/2037	9,110	7,854	9,967
FED HM LN PC POOL	5.50	12/01/2038	29,213,633	24,923,243	31,688,332
FED HM LN PC POOL	5.00	08/01/2040	34,453	29,363	37,324
FED HM LN PC POOL	4.50	02/01/2041	17,975,846	15,226,603	19,251,230
FED HM LN PC POOL	3.50	12/01/2041	11,396,697	9,470,426	11,983,442
FED HM LN PC POOL	3.50	01/01/2042	60,588,744	50,533,592	63,726,055
FED HM LN PC POOL	3.50	03/01/2042	1,328,858	1,098,865	1,397,667
FED HM LN PC POOL	3.50	04/01/2042	97,436,308	80,398,361	102,481,603
FED HM LN PC POOL	3.50	05/01/2042	234,102,960	193,910,839	246,224,914
FED HM LN PC POOL	3.50	06/01/2042	18,562,806	15,468,277	19,523,996

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL	5.00	10/01/2012	2,345	1,910	2,521
FED HM LN PC POOL	5.00	09/01/2013	11,347	9,321	12,219
FED HM LN PC POOL	5.00	04/01/2014	87,314	72,161	94,025
FED HM LN PC POOL	5.00	08/01/2020	157,851	132,943	170,087
FED HM LN PC POOL	5.00	05/01/2016	168,898	144,231	182,100
FED HM LN PC POOL	5.00	07/01/2014	14,832	12,282	15,985
FED HM LN PC POOL	5.00	12/01/2012	53,152	43,638	57,125
FED HM LN PC POOL	5.00	06/01/2021	19,409	16,326	20,926
FED HM LN PC POOL	5.00	11/01/2014	200,519	170,469	216,095
FED HM LN PC POOL	5.00	11/01/2017	326,287	278,690	348,963
FED HM LN PC POOL	5.00	08/01/2022	139,958	118,006	150,716
FED HM LN PC POOL	5.00	08/01/2017	20,991	17,964	22,605
FED HM LN PC POOL	5.00	12/01/2017	164,517	141,287	177,269
FED HM LN PC POOL	5.00	10/01/2022	124,966	107,497	134,571
FED HM LN PC POOL	5.00	09/01/2022	26,711	22,523	28,799
FED HM LN PC POOL	5.00	03/01/2023	645,833	544,234	695,474
FED HM LN PC POOL	5.00	02/01/2023	4,590	3,842	4,941
FED HM LN PC POOL	5.00	04/01/2023	59,647	50,270	64,212
FED HM LN PC POOL	5.00	06/01/2023	1,119,900	961,490	1,205,606
FED HM LN PC POOL	5.00	06/01/2023	354,652	299,067	381,793
FED HM LN PC POOL	5.00	07/01/2023	374,509	316,113	403,171
FED HM LN PC POOL	5.00	06/01/2023	2,601,421	2,192,112	2,800,508
FED HM LN PC POOL	5.00	08/01/2023	120,516	101,531	129,739
FED HM LN PC POOL	5.00	07/01/2023	424,786	357,879	457,295
FED HM LN PC POOL	5.00	11/01/2023	1,919,015	1,619,199	2,065,877
FED HM LN PC POOL	5.00	12/01/2023	1,138,223	960,302	1,225,332
FED HM LN PC POOL	5.00	01/01/2024	1,014,694	855,548	1,092,348
FED HM LN PC POOL	5.00	01/01/2024	2,200,931	1,856,320	2,369,369
FED HM LN PC POOL	5.00	12/01/2022	12,775	11,000	13,773
FED HM LN PC POOL	5.00	04/01/2024	453,574	382,795	488,286
FED HM LN PC POOL	5.00	06/01/2024	211,964	182,060	228,186
FED HM LN PC POOL	5.00	07/01/2024	2,318,833	1,954,949	2,496,293
FED HM LN PC POOL	5.00	02/01/2024	369,841	311,930	398,145
FED HM LN PC POOL	5.00	10/01/2024	475,246	401,198	511,616
FED HM LN PC POOL	5.00	10/01/2024	22,237	18,778	23,946
FED HM LN PC POOL	5.00	12/01/2024	36,611	31,465	39,434
FED HM LN PC POOL	5.00	01/01/2025	215,135	185,248	231,671
FED HM LN PC POOL	5.00	03/01/2025	336,506	284,279	362,371
FED HM LN PC POOL	5.00	06/01/2025	17,467,044	14,940,616	18,803,800
FED HM LN PC POOL	5.00	06/01/2025	2,573,182	2,173,447	2,770,108
FED HM LN PC POOL	5.00	12/01/2021	25,329	21,799	27,309
FED HM LN PC POOL	5.00	04/01/2023	459,051	394,087	494,182
FED HM LN PC POOL	5.00	03/01/2024	1,563,016	1,317,245	1,683,560
FED HM LN PC POOL	6.00	03/03/2018	15,233	12,949	16,699
FED HM LN PC POOL	5.00	08/01/2027	10,372	8,827	11,269
FED HM LN PC POOL	5.00	11/01/2028	96,813	81,650	103,992
FED HM LN PC POOL	5.00	04/01/2016	75,879	63,379	81,810
FED HM LN PC POOL	5.00	06/01/2016	183,590	153,427	197,940
FED HM LN PC POOL	5.00	07/01/2015	20,915	17,419	22,536
FED HM LN PC POOL	5.00	06/01/2016	101,302	84,658	109,220
FED HM LN PC POOL	5.00	07/01/2016	213,424	178,481	230,106
FED HM LN PC POOL	5.00	12/01/2021	111,216	93,776	119,910
FED HM LN PC POOL	5.00	01/01/2022	49,097	41,401	52,871
FED HM LN PC POOL	5.00	02/01/2022	8,870	7,480	9,552
FED HM LN PC POOL	5.00	02/01/2022	49,641	41,862	53,456

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FED HM LN PC POOL	5.00	03/01/2022	23,248	19,991	25,035
FED HM LN PC POOL	5.00	04/01/2017	156,188	130,817	168,193
FED HM LN PC POOL	5.00	04/01/2017	752,109	630,221	809,919
FED HM LN PC POOL	5.00	09/01/2022	92,708	79,745	99,834
FED HM LN PC POOL	5.00	12/01/2022	30,784	26,484	33,151
FED HM LN PC POOL	5.00	01/01/2023	947,120	798,600	1,019,604
FED HM LN PC POOL	5.00	02/01/2023	163,057	137,451	175,536
FED HM LN PC POOL	5.00	01/01/2023	5,082	4,286	5,473
FED HM LN PC POOL	5.00	02/01/2018	130,112	108,991	140,069
FED HM LN PC POOL	5.00	01/01/2023	14,639	12,353	15,760
FED HM LN PC POOL	5.00	02/01/2023	214,097	180,547	230,482
FED HM LN PC POOL	5.00	02/01/2023	53,670	45,272	57,778
FED HM LN PC POOL	5.00	03/01/2023	684,663	587,748	737,061
FED HM LN PC POOL	5.00	04/01/2023	344,239	295,523	370,583
FED HM LN PC POOL	5.00	04/01/2023	220,239	185,796	237,094
FED HM LN PC POOL	5.00	04/01/2023	154,068	132,265	165,859
FED HM LN PC POOL	5.00	05/01/2023	29,808	25,590	32,089
FED HM LN PC POOL	5.00	05/01/2023	1,202,412	1,013,311	1,294,432
FED HM LN PC POOL	5.00	05/01/2023	204,768	172,822	220,439
FED HM LN PC POOL	5.00	07/01/2023	3,993,379	3,364,143	4,298,993
FED HM LN PC POOL	5.00	06/01/2018	410,281	343,835	441,680
FED HM LN PC POOL	5.00	06/01/2023	89,777	75,627	96,648
FED HM LN PC POOL	5.00	12/01/2022	218,299	187,800	235,078
FED HM LN PC POOL	5.00	12/01/2022	201,756	170,230	217,526
FED HM LN PC POOL	5.00	07/01/2023	550,127	463,443	592,228
FED HM LN PC POOL	5.00	03/01/2021	232,764	200,770	250,845
FED HM LN PC POOL	5.00	07/01/2018	61,837	51,830	66,570
FED HM LN PC POOL	5.00	08/01/2018	92,261	77,508	99,322
FED HM LN PC POOL	5.00	09/01/2023	1,020,503	860,543	1,098,602
FED HM LN PC POOL	5.00	09/01/2020	96,475	83,181	103,969
FED HM LN PC POOL	5.00	10/01/2018	8,606	7,216	9,265
FED HM LN PC POOL	5.00	02/01/2024	1,522,781	1,284,866	1,640,222
FED HM LN PC POOL	5.00	09/01/2018	81,031	68,050	87,365
FED HM LN PC POOL	5.00	03/01/2019	80,969	68,079	87,213
FED HM LN PC POOL	5.00	06/01/2019	337,795	284,117	363,847
FED HM LN PC POOL	5.00	08/01/2019	156,680	131,533	168,764
FED HM LN PC POOL	5.00	11/01/2024	46,498	39,962	50,085
FED HM LN PC POOL	5.00	12/01/2024	24,129	20,343	25,990
FED HM LN PC POOL	5.00	06/01/2025	1,038,771	892,284	1,110,960
FED HM LN PC POOL	4.00	03/01/2026	11,639,672	9,827,777	12,303,141
FED HM LN PC POOL	3.50	04/01/2026	7,556,086	6,365,875	7,955,396
FED HM LN PC POOL	4.00	04/01/2026	53,061,250	44,727,310	56,085,774
FED HM LN PC POOL	4.00	08/01/2026	426,388	360,044	450,692
FED HM LN PC POOL	4.00	08/01/2026	2,511,306	2,120,562	2,654,452
FED HM LN PC POOL	4.00	09/01/2026	935,817	790,222	989,159
FED HM LN PC POOL	6.50	01/01/2048	5,394,748	4,425,124	6,003,576
FED HM LN PC POOL	5.00	04/01/2041	22,245	18,959	24,137
FED HM LN PC POOL	4.00	04/01/2041	1,049,684	890,988	1,115,671
FED HM LN PC POOL	5.00	05/01/2041	33,059	28,176	35,871
FED HM LN PC POOL	5.00	06/01/2041	85,147	73,868	92,390
FED HM LN PC POOL	4.50	06/01/2041	2,165,416	1,835,320	2,319,052
FED HM LN PC POOL	4.50	06/01/2041	10,468,805	8,872,942	11,211,566
FED HM LN PC POOL	4.50	06/01/2041	6,328,889	5,414,915	6,777,923
FED HM LN PC POOL	4.50	07/01/2041	919,454	779,296	984,689
FED HM LN PC POOL	4.50	07/01/2041	10,915,936	9,251,952	11,690,421

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL	5.00	07/01/2041	864,981	750,399	938,558
FED HM LN PC POOL	4.50	08/01/2041	4,608,782	3,906,254	4,935,775
FED HM LN PC POOL	4.50	08/01/2041	11,758,044	9,965,736	12,592,276
FED HM LN PC POOL	4.50	08/01/2036	6,281,821	5,374,471	6,727,515
FED HM LN PC POOL	4.50	08/01/2036	7,818,843	6,689,485	8,373,589
FED HM LN PC POOL	4.50	08/01/2041	313,732	268,425	335,992
FED HM LN PC POOL	4.50	08/01/2041	12,929,901	11,062,663	13,847,276
FED HM LN PC POOL	4.50	09/01/2041	1,068,016	903,676	1,143,792
FED HM LN PC POOL	4.50	09/01/2041	261,306,614	221,223,206	279,846,287
FED HM LN PC POOL	4.50	10/01/2041	5,499,751	4,653,492	5,889,957
FED HM LN PC POOL	4.50	07/01/2041	2,694,591	2,305,458	2,885,772
FED HM LN PC POOL	4.50	10/01/2041	62,716,155	53,659,215	67,165,859
FED HM LN PC POOL	3.50	10/01/2041	138,851	114,107	146,000
FED HM LN PC POOL	4.00	10/01/2041	8,505,915	7,219,972	9,040,627
FED HM LN PC POOL	4.00	10/01/2041	9,498,547	8,062,536	10,095,659
FED HM LN PC POOL	4.00	11/01/2041	4,249,731	3,607,249	4,516,884
FED HM LN PC POOL	4.50	11/01/2041	46,720,152	39,973,239	50,034,941
FED HM LN PC POOL	3.50	11/01/2041	59,931	48,659	63,016
FED HM LN PC POOL	3.50	11/01/2041	1,403,251	1,157,421	1,475,495
FED HM LN PC POOL	3.50	11/01/2041	355,295	291,981	373,587
FED HM LN PC POOL	3.50	11/01/2041	3,505,340	2,887,477	3,685,808
FED HM LN PC POOL	4.00	11/01/2041	356,559,173	296,052,405	378,973,738
FED HM LN PC POOL	4.00	12/01/2041	124,380,403	103,311,857	132,199,393
FED HM LN PC POOL	4.50	11/01/2041	2,830,186	2,398,873	3,030,988
FED HM LN PC POOL	3.50	12/01/2041	1,137,193	943,398	1,195,740
FED HM LN PC POOL	3.50	12/01/2041	486,736	404,467	511,795
FED HM LN PC POOL	3.50	12/01/2041	134,341,914	112,046,764	141,258,347
FED HM LN PC POOL	3.50	12/01/2041	3,120,000	2,583,296	3,280,630
FED HM LN PC POOL	3.50	12/01/2041	25,903,917	21,278,953	27,237,549
FED HM LN PC POOL	3.50	12/01/2041	4,079,996	3,390,395	4,290,050
FED HM LN PC POOL	3.50	12/01/2041	12,297,970	10,219,366	12,931,116
FED HM LN PC POOL	3.50	12/01/2041	12,139,437	10,087,629	12,764,422
FED HM LN PC POOL	4.50	12/01/2041	4,208,871	3,570,043	4,507,490
FED HM LN PC POOL	3.50	12/01/2041	10,471,096	8,701,270	11,010,188
FED HM LN PC POOL	3.50	01/01/2042	7,226,394	6,004,265	7,598,436
FED HM LN PC POOL	4.00	01/01/2042	29,043,321	24,681,489	30,995,552
FED HM LN PC POOL	3.50	02/01/2042	200,009	166,804	210,365
FED HM LN PC POOL	3.50	02/01/2042	2,472,083	2,046,308	2,600,089
FED HM LN PC POOL	3.50	02/01/2042	3,625,228	3,000,842	3,812,944
FED HM LN PC POOL	4.00	02/01/2042	3,638,273	3,096,316	3,882,830
FED HM LN PC POOL	3.50	03/01/2042	463,270	380,557	487,258
FED HM LN PC POOL	3.50	03/01/2042	10,757,949	8,905,076	11,315,000
FED HM LN PC POOL	3.50	03/01/2042	478,301	393,068	503,068
FED HM LN PC POOL	3.50	12/01/2041	215,583	177,166	226,682
FED HM LN PC POOL	3.50	03/01/2042	1,031,267	847,143	1,084,666
FED HM LN PC POOL	3.50	04/01/2042	1,211,665	995,332	1,274,405
FED HM LN PC POOL	3.50	04/01/2042	1,289,635	1,059,382	1,356,413
FED HM LN PC POOL	3.50	04/01/2042	14,155,271	11,698,020	14,888,237
FED HM LN PC POOL	3.50	04/01/2042	12,220,359	10,191,547	12,853,135
FED HM LN PC POOL	3.50	04/01/2042	1,359,918	1,117,117	1,430,336
FED HM LN PC POOL	3.50	04/01/2042	2,634,519	2,176,238	2,770,935
FED HM LN PC POOL	3.50	04/01/2042	1,082,151	888,942	1,138,185
FED HM LN PC POOL	3.50	04/01/2042	42,849,296	35,365,385	45,068,051
FED HM LN PC POOL	3.50	04/01/2042	1,013,979	832,942	1,066,483
FED HM LN PC POOL	3.50	04/01/2042	748,692	619,743	787,459

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL	3.50	04/01/2042	13,612,097	11,186,427	14,316,937
FED HM LN PC POOL	3.50	04/01/2042	1,073,268	888,416	1,128,842
FED HM LN PC POOL	3.50	04/01/2042	12,031,920	9,939,698	12,654,938
FED HM LN PC POOL	3.50	04/01/2042	699,256	578,821	735,463
FED HM LN PC POOL	3.50	04/01/2042	13,565,717	11,229,261	14,268,156
FED HM LN PC POOL	3.50	04/01/2042	1,231,054	1,016,903	1,294,799
FED HM LN PC POOL	3.50	04/01/2042	927,856	768,049	975,901
FED HM LN PC POOL	3.50	04/01/2042	324,482	269,638	341,283
FED HM LN PC POOL	3.50	04/01/2042	9,099,256	7,518,152	9,570,420
FED HM LN PC POOL	3.50	04/01/2042	13,190,969	11,001,017	13,874,003
FED HM LN PC POOL	3.50	04/01/2042	1,363,527	1,120,081	1,434,131
FED HM LN PC POOL	3.50	04/01/2042	478,463	394,896	503,238
FED HM LN PC POOL	3.50	04/01/2042	1,643,929	1,350,981	1,729,052
FED HM LN PC POOL	3.50	04/01/2042	957,142	792,291	1,006,703
FED HM LN PC POOL	3.50	04/01/2042	7,633,759	6,318,978	8,029,039
FED HM LN PC POOL	3.50	04/01/2042	1,010,062	830,069	1,062,363
FED HM LN PC POOL	3.50	04/01/2042	1,089,478	901,834	1,145,891
FED HM LN PC POOL	3.50	04/01/2042	1,381,331	1,135,179	1,452,857
FED HM LN PC POOL	3.50	05/01/2042	484,533	402,637	509,622
FED HM LN PC POOL	3.50	06/01/2042	636,932	529,278	669,912
FED HM LN PC POOL	3.50	06/01/2042	44,096,874	36,775,969	46,398,032
FED HM LN PC POOL	3.50	06/01/2042	1,920,000	1,595,483	2,020,194
FED HM LN PC POOL	3.50	03/01/2042	960,000	797,741	1,010,097
FED HM LN PC POOL	3.50	05/01/2042	12,233,798	10,166,048	12,872,208
FED HM LN PC POOL	3.50	06/01/2042	11,439,233	9,505,782	12,036,179
FED HM LN PC POOL	3.50	05/01/2042	1,920,000	1,595,483	2,020,194
FED HM LN PC POOL	3.50	06/01/2042	4,515,732	3,751,152	4,751,382
FED HM LN PC POOL	3.50	06/01/2042	192,000	160,124	202,019
FED HM LN PC POOL	3.50	06/01/2042	96,000	79,486	101,010
FED HM LN PC POOL	3.50	06/01/2042	192,000	159,443	202,019
FED HM LN PC POOL	3.50	06/01/2042	46,947,067	39,152,977	49,396,960
FED HM LN PC POOL	3.50	06/01/2042	1,728,112	1,436,028	1,818,292
FED HM LN PC POOL	3.50	06/01/2042	960,000	797,741	1,010,097
FED HM LN PC POOL	3.50	06/01/2042	959,969	800,596	1,010,064
FED HM LN PC POOL	3.50	06/01/2042	43,433,013	36,048,284	45,699,528
FED HM LN PC POOL	3.50	06/01/2042	88,225,482	73,314,809	92,829,453
FED HM LN PC POOL	3.50	06/01/2042	101,855,513	84,928,024	107,170,756
FED HM LN PC POOL	3.50	06/01/2042	4,970,686	4,145,459	5,230,077
FEDERAL NATL MTG ASSN TBA	3.50	08/01/2041	1,000,000	838,625	1,048,750
FEDERAL NATL MTG ASSN TBA	3.50	08/01/2041	83,035,430	69,656,346	87,044,488
FHLMC TBA AUG 30 GOLD SINGLE	5.50	12/01/2099	45,425,264	39,542,693	49,329,000
FHLMC GNMA	7.00	03/25/2024	335,676	273,213	404,432
FHLMC GOLD CONV INTER	2.50	12/01/2099	34,679,503	28,393,843	35,644,027
FHLMC GOLD TBA	3.00	12/01/2099	258,875,163	215,711,393	270,645,906
FHLMC GOLD TBA 15 YR	3.50	12/01/2099	50,773,723	42,569,007	53,391,743
FHLMC GOLD TBA 30 YR TBA	4.00	12/01/2099	329,455,278	277,891,337	349,582,953
FHLMC GOLD TBA 30YR	3.50	12/01/2099	483,559,267	401,519,652	507,283,893
FHLMC MULTIFAMILY STRUCTURED P	2.26	05/25/2018	66,794,488	11,488,168	6,830,805
FHLMC MULTIFAMILY STRUCTURED P	1.88	08/25/2016	46,185,557	2,157,235	2,502,518
FIRST HORIZON ALTERNATIVE MORT	2.50	11/25/2036	3,516,107	1,878,308	3,516,997
FIRST HORIZON MORTGAGE PASS TH	2.03	11/25/2036	1,053,296	695,177	1,054,996
FNMA TBA AUG 30 SINGLE FAM	5.00	12/01/2099	155,569,320	134,411,892	168,330,865
FNMA TBA JUL 30 SINGLE FAM	4.50	12/01/2099	174,970,304	149,708,966	187,682,981
FNMA TBA JUL 30 SINGLE FAM	5.50	12/01/2099	134,810,462	117,453,615	147,048,718
FNMA POOL	7.50	02/01/2017	2,973	2,437	2,981

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	7.50	02/01/2017	2,551	2,090	2,580
FNMA POOL	7.50	04/01/2017	1,853	1,519	1,890
FNMA POOL	7.50	03/01/2017	919	754	922
FNMA POOL	7.50	03/01/2017	8,589	7,039	8,611
FNMA POOL	7.50	05/01/2017	24,229	19,872	24,467
FNMA POOL	7.50	04/01/2017	13,116	10,747	13,245
FNMA POOL	7.50	05/01/2017	8,533	6,996	9,271
FNMA POOL	7.50	03/01/2017	31,263	25,630	31,736
FNMA POOL	7.50	04/01/2017	3,991	3,273	4,001
FNMA POOL	7.50	05/01/2017	9,545	7,831	9,569
FNMA POOL	7.50	05/01/2017	5,470	4,481	5,483
FNMA POOL	7.50	06/01/2017	35,258	28,930	35,895
FNMA POOL	7.50	06/01/2017	13,576	11,139	13,610
FNMA POOL	7.50	06/01/2017	43,754	35,891	47,810
FNMA POOL	7.50	09/01/2022	10,974	9,159	12,812
FNMA POOL	7.50	11/01/2022	1,740	1,453	2,030
FNMA POOL	7.50	08/01/2023	7,570	6,328	8,863
FNMA POOL	7.50	02/01/2024	1,917	1,598	2,252
FNMA POOL	7.50	07/01/2017	21,058	17,285	21,112
FNMA POOL	7.50	08/01/2022	1,327	1,107	1,540
FNMA POOL	8.75	07/01/2021	36,713	29,843	38,169
FNMA POOL	8.50	10/01/2021	85,665	73,703	88,896
FNMA POOL	8.50	11/01/2021	46,420	38,142	48,180
FNMA POOL	7.50	01/01/2022	2,661	2,218	2,667
FNMA POOL	7.50	03/01/2022	4,810	4,011	4,942
FNMA POOL	8.50	05/01/2022	41,817	34,156	43,445
FNMA POOL	8.50	06/01/2022	46,210	37,911	47,999
FNMA POOL	8.50	05/01/2020	67,919	57,188	70,355
FNMA POOL	7.50	04/01/2021	4,719	3,928	4,731
FNMA POOL	8.50	05/01/2020	56,893	46,992	58,892
FNMA POOL	6.00	09/01/2038	2,496,956	2,202,553	2,738,846
FNMA POOL	7.50	07/01/2019	16,297	13,504	16,749
FNMA POOL	7.50	06/01/2019	20,840	17,265	21,040
FNMA POOL	7.50	09/01/2023	17,656	14,761	17,702
FNMA POOL	6.00	04/01/2026	543,088	484,570	604,253
FNMA POOL	6.00	05/01/2026	648,207	530,887	721,211
FNMA POOL	6.00	06/01/2026	581,014	518,448	642,274
FNMA POOL	7.00	01/01/2018	2,020	1,664	2,247
FNMA POOL	6.00	02/01/2032	43,033	38,367	47,803
FNMA POOL	6.50	02/01/2022	879	710	990
FNMA POOL	6.50	05/01/2022	937	756	1,055
FNMA POOL	5.50	08/01/2012	2,845	2,286	3,034
FNMA POOL	6.00	08/01/2012	288	232	288
FNMA POOL	5.50	09/01/2012	2,343	1,890	2,345
FNMA POOL	5.50	10/01/2012	11,687	9,461	12,562
FNMA POOL	5.50	11/01/2012	2,769	2,249	2,954
FNMA POOL	5.00	01/01/2033	5,376	4,631	5,829
FNMA POOL	6.00	03/01/2033	1,093,457	975,411	1,215,172
FNMA POOL	3.50	10/01/2013	3,969	3,334	4,142
FNMA POOL	6.00	11/01/2033	9,713	7,901	10,794
FNMA POOL	6.00	12/01/2033	216,775	193,401	240,905
FNMA POOL	4.50	11/01/2023	32,534	27,655	35,403
FNMA POOL	6.00	01/01/2034	43,462	35,357	48,300
FNMA POOL	5.00	05/01/2019	39,396	33,954	42,566
FNMA POOL	4.50	04/01/2024	157,936	134,258	171,420

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	6.00	06/01/2034	154,934	138,266	172,052
FNMA POOL	6.00	07/01/2034	607,212	541,895	674,300
FNMA POOL	5.50	08/01/2014	33,836	28,318	34,853
FNMA POOL	6.00	09/01/2034	61,899	50,384	68,737
FNMA POOL	5.50	07/01/2014	66,320	55,463	68,319
FNMA POOL	5.50	11/01/2014	9,083	7,616	9,874
FNMA POOL	5.50	12/01/2014	71,716	60,173	77,970
FNMA POOL	5.50	03/01/2015	54,290	45,625	59,024
FNMA POOL	5.50	05/01/2015	9,115	7,668	9,909
FNMA POOL	5.50	07/01/2015	10,763	9,063	11,701
FNMA POOL	4.50	07/01/2015	97,975	78,321	105,080
FNMA POOL	6.00	09/01/2015	258,000	220,244	269,881
FNMA POOL	4.50	03/01/2021	51,950	40,599	55,874
FNMA POOL	4.50	04/01/2021	19,293	15,076	20,751
FNMA POOL	5.50	04/01/2016	12,069	10,196	13,121
FNMA POOL	4.50	04/01/2021	301,568	257,384	324,346
FNMA POOL	6.00	05/01/2016	67,535	57,793	71,324
FNMA POOL	6.00	09/01/2036	30,601	26,993	33,576
FNMA POOL	5.50	10/01/2016	72,014	60,944	78,286
FNMA POOL	6.00	11/01/2016	21,959	18,818	23,291
FNMA POOL	6.00	01/01/2017	1,545,108	1,324,690	1,641,575
FNMA POOL	5.00	04/01/2037	732,960	631,447	791,401
FNMA POOL	6.00	03/01/2017	503,129	431,519	534,965
FNMA POOL	5.50	05/01/2017	225,280	190,967	244,903
FNMA POOL	6.00	06/01/2037	35,673	31,467	39,140
FNMA POOL	5.00	06/01/2027	487,917	420,303	533,071
FNMA POOL	5.50	07/01/2017	242,542	205,686	263,669
FNMA POOL	5.50	08/01/2017	210,100	178,210	228,401
FNMA POOL	6.00	08/01/2017	1,737,510	1,491,533	1,855,974
FNMA POOL	5.50	09/01/2022	14,271	12,375	15,518
FNMA POOL	5.50	10/01/2017	190,731	161,843	207,363
FNMA POOL	5.00	10/01/2037	110,939	95,574	119,784
FNMA POOL	5.50	11/01/2017	11,501	9,761	12,502
FNMA POOL	6.00	12/01/2022	49,456	43,023	54,378
FNMA POOL	5.50	12/01/2017	29,613	25,137	32,193
FNMA POOL	5.00	01/01/2038	922,160	794,446	995,686
FNMA POOL	5.50	01/01/2018	911,055	773,495	990,413
FNMA POOL	6.00	02/01/2038	834,721	736,300	915,846
FNMA POOL	5.50	01/01/2023	42,634	34,144	46,361
FNMA POOL	4.50	01/01/2023	162,406	138,409	173,868
FNMA POOL	5.50	01/01/2018	494,434	419,779	537,502
FNMA POOL	6.00	03/01/2028	326,246	287,747	358,204
FNMA POOL	5.50	03/01/2018	32,098	27,261	34,894
FNMA POOL	5.50	04/01/2018	425,619	361,535	462,692
FNMA POOL	5.00	05/01/2038	194,984	167,980	210,512
FNMA POOL	6.00	06/01/2028	455,149	401,440	499,733
FNMA POOL	5.00	07/01/2028	1,613,277	1,389,734	1,742,998
FNMA POOL	6.00	09/01/2038	934,791	824,575	1,025,348
FNMA POOL	5.50	08/01/2018	60,191	51,160	65,434
FNMA POOL	5.50	09/01/2018	6,538	5,558	7,107
FNMA POOL	6.00	09/01/2028	238,431	210,296	261,787
FNMA POOL	6.00	11/01/2028	76,139	67,155	83,597
FNMA POOL	6.00	11/01/2028	467,692	412,506	513,505
FNMA POOL	6.00	01/01/2019	162,696	139,978	175,781
FNMA POOL	7.50	06/01/2024	3,011	2,511	3,435

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	6.50	03/01/2016	3,059	2,462	3,444
FNMA POOL	6.00	04/01/2014	509,208	430,608	557,448
FNMA POOL	4.50	06/01/2036	705,140	604,309	757,258
FNMA POOL	7.00	07/01/2015	3,237	2,647	3,459
FNMA POOL	6.00	02/01/2029	518,315	461,749	575,588
FNMA POOL	6.00	07/01/2014	34,087	28,893	36,295
FNMA POOL	6.00	07/01/2029	503,587	448,684	559,232
FNMA POOL	6.00	04/01/2026	40,691	36,016	45,007
FNMA POOL	6.00	11/01/2025	89,791	73,571	99,764
FNMA POOL	6.00	02/01/2026	59,567	53,090	65,885
FNMA POOL	6.00	02/01/2026	8,831	7,879	9,774
FNMA POOL	6.00	02/01/2026	308,518	275,255	343,264
FNMA POOL	6.00	03/01/2026	38,950	34,715	43,081
FNMA POOL	6.00	03/01/2026	179,704	160,335	200,224
FNMA POOL	6.00	03/01/2026	415,679	370,875	459,593
FNMA POOL	6.00	03/01/2026	35,637	31,796	39,651
FNMA POOL	6.00	03/01/2026	36,704	32,748	40,837
FNMA POOL	6.00	05/01/2026	38,955	34,723	43,087
FNMA POOL	6.00	05/01/2026	29,556	26,345	32,691
FNMA POOL	6.00	05/01/2026	3,977	3,545	4,399
FNMA POOL	6.00	05/01/2026	1,746	1,558	1,947
FNMA POOL	6.00	12/01/2023	30,398	26,715	33,195
FNMA POOL	6.00	09/01/2032	352,011	313,923	391,010
FNMA POOL	5.00	08/01/2018	283,205	225,600	305,272
FNMA POOL	6.00	07/01/2034	215,708	175,498	239,541
FNMA POOL	6.00	08/01/2034	159,893	130,090	177,559
FNMA POOL	6.00	01/01/2035	517,284	456,281	574,436
FNMA POOL	6.00	04/01/2035	19,746	17,625	21,928
FNMA POOL	6.00	05/01/2035	11,646	10,388	12,864
FNMA POOL	6.00	06/01/2035	371,096	327,334	409,912
FNMA POOL	6.00	03/01/2025	22,693	19,956	24,781
FNMA POOL	6.00	06/01/2024	67,788	60,112	74,681
FNMA POOL	6.00	04/01/2028	19,965	17,781	22,171
FNMA POOL	6.00	03/01/2028	37,724	33,597	41,893
FNMA POOL	6.00	04/01/2028	13,678	12,182	15,190
FNMA POOL	6.00	06/01/2028	24,466	21,791	27,169
FNMA POOL	6.00	05/01/2028	29,392	26,178	32,640
FNMA POOL	6.00	06/01/2028	4,919	4,381	5,462
FNMA POOL	6.00	06/01/2028	14,270	12,711	15,846
FNMA POOL	6.00	11/01/2018	31,923	25,808	35,099
FNMA POOL	5.50	02/01/2014	11,521	9,595	12,512
FNMA POOL	6.00	01/01/2029	368,768	328,514	409,516
FNMA POOL	6.00	11/01/2028	8,789	7,829	9,760
FNMA POOL	6.00	12/01/2028	229,902	188,165	255,306
FNMA POOL	6.00	11/01/2028	22,496	20,040	24,982
FNMA POOL	6.00	01/01/2029	1,157	935	1,286
FNMA POOL	6.00	12/01/2028	117,848	104,981	130,870
FNMA POOL	5.50	03/01/2014	3,430	2,859	3,725
FNMA POOL	6.00	12/01/2028	19,303	17,195	21,436
FNMA POOL	6.00	02/01/2029	185,696	165,468	206,446
FNMA POOL	6.00	02/01/2029	96,938	86,379	107,770
FNMA POOL	6.00	01/01/2029	630,871	562,007	700,581
FNMA POOL	6.00	02/01/2029	153,168	136,483	170,283
FNMA POOL	5.50	03/01/2014	798	665	866
FNMA POOL	5.50	02/01/2014	1,416	1,179	1,538

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	6.00	02/01/2029	126,065	101,950	140,152
FNMA POOL	5.50	05/01/2014	5,811	4,852	6,311
FNMA POOL	5.50	03/01/2014	4,263	3,553	4,630
FNMA POOL	5.50	03/01/2014	22,960	19,138	24,936
FNMA POOL	5.50	05/01/2014	11,623	9,705	12,623
FNMA POOL	6.00	08/01/2016	188,273	160,294	202,378
FNMA POOL	6.00	01/01/2016	65,322	55,837	69,553
FNMA POOL	6.00	04/01/2016	11,153	9,542	11,875
FNMA POOL	6.00	04/01/2031	9,150	8,158	10,173
FNMA POOL	6.00	12/01/2013	93,093	78,416	93,696
FNMA POOL	6.00	11/01/2032	133,692	119,231	148,504
FNMA POOL	6.00	01/01/2033	15,283	13,630	16,976
FNMA POOL	4.50	04/01/2018	129,732	110,479	138,973
FNMA POOL	6.00	05/01/2033	5,129	4,575	5,697
FNMA POOL	4.50	08/01/2033	601,821	511,936	645,378
FNMA POOL	4.50	10/01/2033	173,286	147,492	185,827
FNMA POOL	6.00	10/01/2031	329,504	293,690	366,033
FNMA POOL	6.50	09/01/2031	112,231	102,866	128,325
FNMA POOL	6.00	09/01/2016	124,754	106,216	134,100
FNMA POOL	5.00	02/01/2017	109,953	94,848	118,490
FNMA POOL	5.00	02/01/2017	44,496	38,384	47,951
FNMA POOL	6.00	09/01/2031	32,228	28,730	35,800
FNMA POOL	6.50	08/01/2031	222,947	184,203	247,107
FNMA POOL	6.00	01/01/2032	5,563	4,961	6,180
FNMA POOL	6.00	02/01/2032	65,644	58,533	72,916
FNMA POOL	5.50	09/01/2017	30,475	26,496	33,068
FNMA POOL	5.00	10/01/2017	158,288	136,563	170,579
FNMA POOL	4.50	11/01/2017	107,981	92,720	115,666
FNMA POOL	5.00	11/01/2017	97,349	83,989	104,908
FNMA POOL	5.00	11/01/2017	234,925	202,685	253,166
FNMA POOL	4.50	03/01/2013	36,702	29,547	36,690
FNMA POOL	6.00	01/01/2032	243,417	216,960	270,402
FNMA POOL	6.50	05/01/2032	77,847	71,352	89,006
FNMA POOL	6.50	07/01/2032	296,672	271,924	339,200
FNMA POOL	6.00	02/01/2032	128,523	114,602	142,762
FNMA POOL	6.00	07/01/2032	167,861	136,516	186,458
FNMA POOL	6.00	06/01/2032	19,368	17,272	21,514
FNMA POOL	6.00	08/01/2032	25,079	20,924	25,605
FNMA POOL	6.00	09/01/2032	51,891	46,252	57,640
FNMA POOL	6.00	09/01/2032	91,971	81,976	102,160
FNMA POOL	6.00	10/01/2032	24,835	22,148	27,586
FNMA POOL	6.00	10/01/2032	46,113	41,124	51,222
FNMA POOL	6.00	10/01/2032	65,665	53,651	72,940
FNMA POOL	6.00	03/01/2033	239,206	213,382	265,832
FNMA POOL	6.00	10/01/2032	4,209	3,754	4,676
FNMA POOL	6.00	11/01/2032	366,005	326,414	406,555
FNMA POOL	6.00	11/01/2032	51,830	42,155	57,573
FNMA POOL	6.00	11/01/2032	187,220	166,969	207,963
FNMA POOL	5.00	12/01/2032	7,327	6,312	7,945
FNMA POOL	6.00	06/01/2032	38,652	34,468	42,934
FNMA POOL	6.00	12/01/2032	345,117	307,791	383,353
FNMA POOL	6.00	02/01/2033	108,752	97,010	120,858
FNMA POOL	6.00	01/01/2033	59,274	52,864	65,841
FNMA POOL	6.00	01/01/2033	155,563	126,583	172,879
FNMA POOL	6.00	03/01/2033	88,942	79,340	98,842

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	5.50	10/01/2012	1,204	975	1,205
FNMA POOL	6.00	02/01/2033	97,048	86,569	107,850
FNMA POOL	4.50	06/01/2033	2,533,087	2,172,824	2,716,422
FNMA POOL	4.50	07/01/2033	2,090,130	1,792,867	2,241,406
FNMA POOL	4.50	08/01/2033	6,457,196	5,538,844	6,924,543
FNMA POOL	4.50	08/01/2033	3,876,859	3,325,486	4,157,451
FNMA POOL	4.50	08/01/2033	13,382,841	11,479,513	14,351,439
FNMA POOL	4.50	09/01/2033	4,326,385	3,711,083	4,639,512
FNMA POOL	4.50	09/01/2033	10,979,892	9,418,324	11,774,574
FNMA POOL	4.50	09/01/2033	349,847	300,091	375,167
FNMA POOL	4.50	10/01/2033	3,616,641	3,102,283	3,878,400
FNMA POOL	4.50	10/01/2033	639,255	548,340	685,522
FNMA POOL	4.50	03/01/2018	938,521	804,524	1,005,376
FNMA POOL	4.50	03/01/2013	21,700	17,488	21,695
FNMA POOL	4.50	04/01/2013	15,584	12,573	15,586
FNMA POOL	4.50	05/01/2018	651,840	558,787	698,274
FNMA POOL	4.50	04/01/2018	813,065	696,989	870,984
FNMA POOL	4.50	05/01/2013	24,000	19,321	23,997
FNMA POOL	4.50	05/01/2018	1,237,331	1,060,698	1,325,473
FNMA POOL	4.50	05/01/2018	490,708	420,658	525,664
FNMA POOL	4.50	06/01/2013	24,259	19,572	24,265
FNMA POOL	4.50	06/01/2018	952,880	816,862	1,020,758
FNMA POOL	4.50	06/01/2018	773,376	662,981	828,468
FNMA POOL	4.00	07/01/2013	118,184	95,453	118,164
FNMA POOL	4.50	07/01/2018	334,190	286,490	357,996
FNMA POOL	4.00	08/01/2013	13,550	10,935	13,546
FNMA POOL	4.00	08/01/2013	78,975	63,785	78,896
FNMA POOL	4.00	09/01/2013	111,663	90,260	111,651
FNMA POOL	4.00	09/01/2013	75,925	61,372	75,848
FNMA POOL	4.00	10/01/2013	64,736	52,412	64,655
FNMA POOL	4.50	10/01/2018	468,175	401,363	501,525
FNMA POOL	5.00	10/01/2018	76,691	66,175	82,666
FNMA POOL	4.50	11/01/2018	389,687	334,079	417,447
FNMA POOL	6.00	02/01/2033	49,253	40,078	54,735
FNMA POOL	5.00	06/01/2019	113,335	97,690	122,456
FNMA POOL	6.00	02/01/2033	225,897	201,507	251,042
FNMA POOL	6.00	03/01/2033	29,952	26,718	33,286
FNMA POOL	5.50	04/01/2018	14,596	12,615	15,838
FNMA POOL	6.00	03/01/2033	5,522	4,494	6,137
FNMA POOL	6.00	04/01/2033	209,705	187,069	233,048
FNMA POOL	6.00	05/01/2033	40,201	35,862	44,676
FNMA POOL	5.00	04/01/2033	411,058	354,118	445,590
FNMA POOL	6.00	04/01/2033	187,940	167,653	208,860
FNMA POOL	6.00	05/01/2033	403,381	359,846	448,283
FNMA POOL	6.00	06/01/2033	197,642	176,314	219,642
FNMA POOL	5.00	06/01/2033	520,012	447,980	563,697
FNMA POOL	6.00	08/01/2034	8,422	7,516	9,352
FNMA POOL	6.00	02/01/2034	517,035	420,773	574,587
FNMA POOL	6.00	03/01/2034	41,666	37,169	46,304
FNMA POOL	6.00	05/01/2018	101,238	87,019	109,943
FNMA POOL	5.00	07/01/2019	106,757	92,029	115,348
FNMA POOL	6.00	08/01/2034	6,480,405	5,783,403	7,196,391
FNMA POOL	6.00	08/01/2034	135,761	110,504	150,761
FNMA POOL	6.00	08/01/2034	377,836	307,479	419,894
FNMA POOL	5.00	10/01/2019	2,605,476	2,246,635	2,815,148

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	5.00	11/01/2019	1,263,361	1,089,462	1,365,028
FNMA POOL	6.00	11/01/2034	164,588	133,962	182,773
FNMA POOL	6.00	08/01/2033	112,698	100,540	125,243
FNMA POOL	6.00	08/01/2033	312,281	278,591	347,042
FNMA POOL	6.00	12/01/2032	58,128	47,278	64,568
FNMA POOL	5.50	12/01/2034	97,557,179	85,660,032	106,943,851
FNMA POOL	6.00	11/01/2034	48,890	39,795	54,292
FNMA POOL	6.00	01/01/2035	223,313	199,309	247,985
FNMA POOL	6.00	04/01/2035	7,029,522	6,274,180	7,806,176
FNMA POOL	6.00	04/01/2035	21,945,874	19,587,730	24,370,557
FNMA POOL	5.00	04/01/2035	214,941,118	185,989,068	232,859,566
FNMA POOL	5.00	07/01/2035	130,125,955	112,801,772	140,973,834
FNMA POOL	5.00	07/01/2019	132,078	113,856	142,707
FNMA POOL	6.00	08/01/2033	40,802	36,400	45,344
FNMA POOL	6.00	10/01/2033	137,251	111,650	152,529
FNMA POOL	5.00	09/01/2033	932,573	803,395	1,010,916
FNMA POOL	5.00	09/01/2033	5,693	4,904	6,171
FNMA POOL	6.00	09/01/2033	108,837	97,097	120,952
FNMA POOL	6.00	09/01/2033	57,370	46,668	63,756
FNMA POOL	6.00	11/01/2033	225,912	201,550	251,059
FNMA POOL	6.00	10/01/2033	7,342	6,550	8,159
FNMA POOL	6.00	10/01/2033	571,080	509,487	634,648
FNMA POOL	5.00	06/01/2019	15,476	13,340	16,722
FNMA POOL	5.00	10/01/2018	2,150,929	1,849,559	2,318,529
FNMA POOL	6.00	10/01/2033	70,247	62,670	78,066
FNMA POOL	6.00	10/01/2033	510,014	455,007	566,785
FNMA POOL	6.00	11/01/2033	499,266	410,950	554,841
FNMA POOL	5.00	07/01/2019	162,829	140,364	175,933
FNMA POOL	5.00	06/01/2019	11,103	9,571	11,997
FNMA POOL	6.00	08/01/2033	66,144	59,008	73,507
FNMA POOL	6.00	12/01/2033	1,257,114	1,121,565	1,397,046
FNMA POOL	6.00	10/01/2033	51,419	45,874	57,143
FNMA POOL	6.00	12/01/2033	310,349	276,885	344,894
FNMA POOL	6.00	11/01/2033	35,529	31,698	39,484
FNMA POOL	6.00	12/01/2033	246,525	219,943	273,966
FNMA POOL	6.00	12/01/2033	127,728	113,956	141,946
FNMA POOL	6.00	11/01/2033	126,743	113,075	140,851
FNMA POOL	5.00	04/01/2034	4,326,496	3,750,441	4,687,172
FNMA POOL	5.00	05/01/2034	2,224,063	1,927,941	2,409,471
FNMA POOL	5.00	07/01/2034	2,457,639	2,130,421	2,662,519
FNMA POOL	5.00	05/01/2034	1,453,569	1,260,034	1,574,745
FNMA POOL	5.00	10/01/2034	4,964,102	4,303,177	5,377,932
FNMA POOL	5.50	10/01/2034	1,213,667	1,065,658	1,330,443
FNMA POOL	5.50	10/01/2034	3,383,522	2,970,893	3,709,075
FNMA POOL	4.50	12/01/2013	52,331	42,435	52,292
FNMA POOL	4.50	01/01/2019	786,773	674,514	842,819
FNMA POOL	4.50	02/01/2019	658,546	565,240	705,495
FNMA POOL	4.50	05/01/2014	81,394	66,244	81,383
FNMA POOL	4.50	02/01/2019	316,092	271,306	338,626
FNMA POOL	4.50	05/01/2019	597,760	513,080	640,376
FNMA POOL	4.50	10/01/2019	542,013	465,249	580,654
FNMA POOL	5.00	09/01/2019	542,617	469,339	586,284
FNMA POOL	4.50	12/01/2019	949,770	815,268	1,017,481
FNMA POOL	4.50	01/01/2020	403,976	346,770	432,776
FNMA POOL	4.50	02/01/2020	269,648	231,733	288,790

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	4.50	03/01/2015	108,282	92,898	108,135
FNMA POOL	4.50	04/01/2020	472,807	406,330	506,369
FNMA POOL	5.00	06/01/2020	577,531	500,146	623,998
FNMA POOL	6.00	09/01/2034	16,400	14,636	18,212
FNMA POOL	6.00	01/01/2034	109,664	97,841	121,871
FNMA POOL	6.00	01/01/2034	62,404	50,766	69,350
FNMA POOL	6.00	01/01/2034	38,998	34,794	43,339
FNMA POOL	5.50	01/01/2019	35,826	30,472	38,981
FNMA POOL	5.00	05/01/2019	30,620	26,390	33,084
FNMA POOL	5.00	05/01/2019	202,844	174,825	219,168
FNMA POOL	6.00	09/01/2033	436,598	389,503	485,196
FNMA POOL	6.00	02/01/2034	42,980	38,347	47,764
FNMA POOL	5.00	03/01/2034	25,063	21,591	27,152
FNMA POOL	6.00	01/01/2032	122,328	99,474	135,881
FNMA POOL	5.00	03/01/2019	3,061	2,638	3,308
FNMA POOL	6.00	01/01/2034	96,774	78,761	107,466
FNMA POOL	6.00	12/01/2031	40,396	36,023	44,910
FNMA POOL	5.00	03/01/2019	47,293	37,970	51,098
FNMA POOL	5.00	04/01/2019	4,274	3,431	4,617
FNMA POOL	5.00	07/01/2019	107,351	86,196	115,990
FNMA POOL	5.00	06/01/2019	227,979	196,508	246,326
FNMA POOL	6.00	04/01/2034	155,709	138,953	172,912
FNMA POOL	5.00	06/01/2019	26,774	23,078	28,929
FNMA POOL	6.00	06/01/2034	172,194	153,669	191,219
FNMA POOL	5.00	06/01/2019	7,259	5,829	7,844
FNMA POOL	5.00	08/01/2019	30,101	24,170	32,524
FNMA POOL	4.50	04/01/2019	3,770	2,972	4,039
FNMA POOL	6.00	04/01/2034	70,595	62,998	78,395
FNMA POOL	5.00	04/01/2019	17,543	15,118	18,955
FNMA POOL	5.00	04/01/2019	6,311	5,439	6,819
FNMA POOL	5.00	05/01/2019	8,205	7,071	8,865
FNMA POOL	5.00	05/01/2019	137,877	110,702	148,973
FNMA POOL	5.00	05/01/2019	152,884	131,766	165,187
FNMA POOL	5.00	06/01/2019	190,138	163,890	205,439
FNMA POOL	5.00	06/01/2019	13,145	11,331	14,203
FNMA POOL	5.00	06/01/2019	31,988	27,573	34,563
FNMA POOL	5.00	06/01/2019	26,888	23,176	29,051
FNMA POOL	5.00	07/01/2019	30,514	26,304	32,969
FNMA POOL	5.00	10/01/2019	463	400	501
FNMA POOL	5.00	04/01/2034	29,829	25,698	32,316
FNMA POOL	5.00	06/01/2019	179,547	154,761	193,996
FNMA POOL	6.00	08/01/2034	15,177	12,354	16,854
FNMA POOL	6.00	09/01/2034	57,179	51,030	63,496
FNMA POOL	5.00	07/01/2019	7,681	6,621	8,299
FNMA POOL	5.00	06/01/2019	174,791	150,662	188,857
FNMA POOL	6.00	08/01/2034	198,241	176,919	220,144
FNMA POOL	5.00	06/01/2019	25,105	21,640	27,126
FNMA POOL	5.00	06/01/2019	73,189	63,085	79,079
FNMA POOL	5.00	06/01/2019	10,423	8,984	11,262
FNMA POOL	5.00	07/01/2019	59,771	51,524	64,581
FNMA POOL	5.00	07/01/2019	5,222	4,193	5,642
FNMA POOL	5.00	07/01/2019	150,865	121,136	163,006
FNMA POOL	5.00	09/01/2019	166,479	143,537	179,876
FNMA POOL	5.00	06/01/2019	97,813	84,310	105,684
FNMA POOL	5.00	06/01/2019	145,168	125,128	156,850

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	5.00	06/01/2019	16,372	14,112	17,690
FNMA POOL	6.00	06/01/2034	96,686	86,284	107,369
FNMA POOL	5.00	06/01/2019	39,097	33,700	42,244
FNMA POOL	5.00	06/01/2019	183,571	158,230	198,344
FNMA POOL	5.00	07/01/2019	3,086	2,660	3,334
FNMA POOL	5.00	07/01/2019	37,028	31,919	40,007
FNMA POOL	5.00	07/01/2019	120,287	103,692	129,967
FNMA POOL	5.00	07/01/2019	19,211	15,425	20,757
FNMA POOL	5.00	06/01/2019	19,532	16,835	21,104
FNMA POOL	5.00	07/01/2019	31,888	27,489	34,454
FNMA POOL	6.00	02/01/2035	7,384	6,586	8,156
FNMA POOL	6.00	09/01/2034	4,660	4,159	5,175
FNMA POOL	6.00	09/01/2034	59,924	53,479	66,544
FNMA POOL	6.00	10/01/2034	79,106	64,363	87,846
FNMA POOL	5.50	02/01/2021	188,658	163,424	205,536
FNMA POOL	5.00	05/01/2019	138,019	110,816	149,126
FNMA POOL	5.00	06/01/2019	49,201	42,409	53,160
FNMA POOL	5.00	06/01/2019	53,365	45,999	57,660
FNMA POOL	5.00	07/01/2019	268,601	231,543	290,216
FNMA POOL	5.00	06/01/2019	80,101	69,044	86,548
FNMA POOL	5.00	07/01/2019	60,719	48,754	65,605
FNMA POOL	5.00	07/01/2019	199,638	172,095	215,703
FNMA POOL	5.00	06/01/2034	16,683	14,373	18,074
FNMA POOL	5.00	07/01/2019	14,163	12,209	15,302
FNMA POOL	5.00	06/01/2019	168,166	144,951	181,699
FNMA POOL	5.00	06/01/2019	4,964	4,279	5,363
FNMA POOL	6.00	11/01/2034	10,220	9,121	11,349
FNMA POOL	5.00	07/01/2019	108,984	93,948	117,754
FNMA POOL	5.00	06/01/2019	162,062	139,690	175,104
FNMA POOL	5.00	07/01/2019	42,899	36,980	46,351
FNMA POOL	5.00	07/01/2019	144,799	124,822	156,451
FNMA POOL	5.00	07/01/2019	37,277	32,134	40,277
FNMA POOL	5.00	11/01/2019	63,867	51,286	69,007
FNMA POOL	5.00	07/01/2019	35,779	30,843	38,659
FNMA POOL	5.00	07/01/2019	18,120	15,620	19,578
FNMA POOL	5.00	07/01/2019	60,834	52,441	65,729
FNMA POOL	4.50	07/01/2019	95,790	76,535	102,619
FNMA POOL	5.00	07/01/2019	116,557	100,476	125,937
FNMA POOL	5.00	08/01/2019	121,212	104,499	130,966
FNMA POOL	6.00	08/01/2034	47,070	42,008	52,271
FNMA POOL	5.00	06/01/2019	130,044	112,092	140,509
FNMA POOL	5.00	06/01/2019	147,823	127,416	159,719
FNMA POOL	5.00	08/01/2019	105,201	90,695	113,667
FNMA POOL	6.00	09/01/2034	18,051	16,110	20,045
FNMA POOL	6.00	10/01/2034	232,604	207,592	258,303
FNMA POOL	5.00	07/01/2019	5,801	5,001	6,268
FNMA POOL	5.00	07/01/2019	130,617	112,597	141,129
FNMA POOL	5.00	07/01/2019	176,369	152,037	190,562
FNMA POOL	5.00	08/01/2019	5,464	4,711	5,904
FNMA POOL	5.00	07/01/2019	8,209	7,077	8,870
FNMA POOL	5.00	08/01/2019	86,030	74,168	92,953
FNMA POOL	5.00	07/01/2019	140,203	120,860	151,485
FNMA POOL	6.00	10/01/2034	164,257	146,595	182,405
FNMA POOL	6.00	10/01/2034	172,332	153,523	191,372
FNMA POOL	5.00	07/01/2019	7,577	6,532	8,187

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	5.00	07/01/2019	14,521	12,518	15,689
FNMA POOL	5.00	05/01/2019	197,702	170,393	213,612
FNMA POOL	6.00	09/01/2034	53,130	43,247	59,000
FNMA POOL	6.00	09/01/2034	4,558	3,708	5,062
FNMA POOL	6.00	09/01/2034	46,083	41,127	51,175
FNMA POOL	6.00	09/01/2034	179,979	160,624	199,864
FNMA POOL	6.00	08/01/2034	63,247	56,444	70,234
FNMA POOL	6.00	09/01/2034	216,246	192,991	240,138
FNMA POOL	6.00	08/01/2034	67,235	60,004	74,664
FNMA POOL	6.00	08/01/2034	34,462	30,755	38,269
FNMA POOL	6.00	09/01/2034	272,156	221,430	302,225
FNMA POOL	6.00	09/01/2034	52,185	46,572	57,950
FNMA POOL	6.00	09/01/2034	112,802	100,671	125,265
FNMA POOL	6.00	09/01/2034	183,435	163,708	203,702
FNMA POOL	5.00	07/01/2019	196,357	169,267	212,159
FNMA POOL	5.00	08/01/2019	19,142	16,503	20,683
FNMA POOL	5.00	07/01/2019	56,848	49,005	61,423
FNMA POOL	6.00	08/01/2034	133,817	119,424	148,602
FNMA POOL	6.00	08/01/2034	5,070	4,525	5,630
FNMA POOL	6.00	08/01/2034	60,537	49,253	67,225
FNMA POOL	6.00	09/01/2034	230,982	187,931	256,502
FNMA POOL	6.00	09/01/2034	71,759	64,042	79,687
FNMA POOL	6.00	09/01/2034	108,808	97,107	120,830
FNMA POOL	5.00	07/01/2019	30,689	26,455	33,159
FNMA POOL	6.00	08/01/2034	274,667	223,470	305,014
FNMA POOL	6.00	08/01/2034	8,201	7,319	9,107
FNMA POOL	6.00	09/01/2034	157,716	140,755	175,141
FNMA POOL	6.00	09/01/2034	1,521	1,355	1,689
FNMA POOL	6.00	09/01/2034	20,518	18,311	22,785
FNMA POOL	5.00	08/01/2019	39,336	33,912	42,501
FNMA POOL	5.00	08/01/2019	328,948	283,592	355,419
FNMA POOL	5.00	08/01/2019	44,930	38,735	48,546
FNMA POOL	6.00	09/01/2034	90,799	73,875	100,830
FNMA POOL	6.00	10/01/2034	53,355	43,430	59,250
FNMA POOL	6.00	10/01/2034	111,432	99,450	123,744
FNMA POOL	5.00	10/01/2019	54,253	46,781	58,619
FNMA POOL	5.00	08/01/2019	30,222	26,055	32,654
FNMA POOL	6.00	11/01/2034	23,622	21,082	26,232
FNMA POOL	6.00	08/01/2034	82,346	73,489	91,444
FNMA POOL	6.00	07/01/2034	235,541	210,204	261,565
FNMA POOL	5.00	08/01/2019	44,247	35,528	47,808
FNMA POOL	5.00	08/01/2019	43,643	35,043	47,155
FNMA POOL	5.00	08/01/2019	197,563	170,322	213,461
FNMA POOL	5.00	09/01/2019	5,009	4,319	5,412
FNMA POOL	6.00	09/01/2034	87,797	78,355	97,498
FNMA POOL	6.00	09/01/2034	178,563	159,360	198,291
FNMA POOL	6.00	10/01/2034	7,862	7,017	8,731
FNMA POOL	6.00	09/01/2034	301,564	269,134	334,883
FNMA POOL	6.00	09/01/2034	130,866	116,792	145,324
FNMA POOL	6.00	09/01/2034	546,926	488,109	607,353
FNMA POOL	6.00	09/01/2034	148,763	132,765	165,199
FNMA POOL	6.00	09/01/2034	97,032	86,441	107,752
FNMA POOL	5.00	09/01/2019	146,890	126,648	158,711
FNMA POOL	6.00	09/01/2034	135,978	121,354	151,001
FNMA POOL	6.00	09/01/2034	625,148	508,630	694,217

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	6.00	09/01/2034	111,738	99,722	124,084
FNMA POOL	6.00	10/01/2034	65,987	58,892	73,278
FNMA POOL	6.00	09/01/2034	386,299	344,756	428,980
FNMA POOL	6.00	10/01/2034	50,535	45,101	56,119
FNMA POOL	6.00	09/01/2034	346,369	309,120	384,638
FNMA POOL	6.00	09/01/2034	29,190	26,051	32,415
FNMA POOL	6.00	09/01/2034	51,291	41,731	56,958
FNMA POOL	6.00	09/01/2034	93,614	83,546	103,957
FNMA POOL	6.00	09/01/2029	23,414	20,873	26,001
FNMA POOL	6.00	10/01/2034	570,872	464,478	633,945
FNMA POOL	6.00	10/01/2034	71,510	58,208	79,411
FNMA POOL	6.00	11/01/2034	105,453	85,821	117,103
FNMA POOL	6.00	09/01/2034	54,729	48,843	60,776
FNMA POOL	6.00	09/01/2034	88,502	78,984	98,280
FNMA POOL	6.00	09/01/2034	92,690	75,414	102,931
FNMA POOL	6.00	09/01/2034	172,877	140,662	191,977
FNMA POOL	6.00	10/01/2034	162,635	145,147	180,604
FNMA POOL	6.00	01/01/2035	100,864	89,964	111,414
FNMA POOL	5.00	09/01/2034	44,430	38,276	48,133
FNMA POOL	6.00	06/01/2035	8,243	7,353	9,106
FNMA POOL	5.00	04/01/2035	14,484	12,478	15,692
FNMA POOL	6.00	11/01/2034	17,104	15,087	18,994
FNMA POOL	6.00	04/01/2035	13,195	11,769	14,575
FNMA POOL	6.00	04/01/2035	9,973	8,895	11,016
FNMA POOL	4.50	01/01/2020	67,244	57,498	72,038
FNMA POOL	6.00	11/01/2034	177,297	158,234	196,885
FNMA POOL	6.00	11/01/2034	103,897	84,571	115,376
FNMA POOL	6.00	11/01/2034	39,093	34,889	43,412
FNMA POOL	6.00	10/01/2034	842,445	751,857	935,522
FNMA POOL	6.00	12/01/2034	3,717	3,317	4,128
FNMA POOL	6.00	12/01/2034	86,984	77,633	96,594
FNMA POOL	6.00	11/01/2034	68,444	61,085	76,006
FNMA POOL	6.00	01/01/2032	108,562	96,802	120,590
FNMA POOL	6.00	11/01/2034	67,598	60,330	75,067
FNMA POOL	6.00	10/01/2034	364,734	325,514	405,031
FNMA POOL	6.00	12/01/2034	5,589	4,548	6,207
FNMA POOL	6.00	11/01/2034	398,969	356,073	443,049
FNMA POOL	6.00	11/01/2034	993	887	1,103
FNMA POOL	6.00	08/01/2034	1,155,263	1,030,821	1,283,858
FNMA POOL	6.00	11/01/2034	233,838	208,696	259,673
FNMA POOL	6.00	11/01/2034	122,550	109,374	136,090
FNMA POOL	6.00	09/01/2034	192,760	172,031	214,058
FNMA POOL	5.00	10/01/2019	115,911	93,076	125,239
FNMA POOL	6.00	10/01/2034	44,557	39,766	49,480
FNMA POOL	6.00	12/01/2034	58,600	52,301	65,075
FNMA POOL	5.00	02/01/2037	102,478	88,285	110,649
FNMA POOL	6.00	10/01/2034	99,980	81,346	111,026
FNMA POOL	6.00	11/01/2034	739,541	601,721	821,249
FNMA POOL	6.00	11/01/2034	119,166	106,354	132,332
FNMA POOL	6.00	12/01/2034	71,829	58,444	79,765
FNMA POOL	6.00	10/01/2034	32,962	29,417	36,604
FNMA POOL	6.00	12/01/2034	132,757	118,485	147,424
FNMA POOL	6.00	11/01/2034	194,948	173,988	216,486
FNMA POOL	5.00	01/01/2020	5,565	4,469	6,013
FNMA POOL	6.00	09/01/2034	142,955	127,581	158,749

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	6.00	12/01/2034	130,172	116,178	144,554
FNMA POOL	6.00	11/01/2034	26,829	23,944	29,793
FNMA POOL	6.00	12/01/2034	59,261	52,890	65,809
FNMA POOL	6.00	12/01/2034	63,116	56,331	70,090
FNMA POOL	6.00	01/01/2035	5,291	4,722	5,875
FNMA POOL	6.00	01/01/2035	28,655	25,575	31,821
FNMA POOL	6.00	11/01/2034	32,876	29,341	36,508
FNMA POOL	6.00	12/01/2034	92,671	75,402	102,909
FNMA POOL	6.00	01/01/2032	872,010	769,150	969,451
FNMA POOL	6.00	12/01/2034	145,373	129,745	161,434
FNMA POOL	5.00	12/01/2034	92,505	79,692	100,216
FNMA POOL	6.00	03/01/2035	60,775	49,072	67,132
FNMA POOL	6.00	12/01/2034	5,418	4,836	6,017
FNMA POOL	5.00	02/01/2020	140,860	121,445	152,193
FNMA POOL	6.00	04/01/2032	160,709	143,289	178,525
FNMA POOL	6.00	05/01/2035	17,337	15,465	19,151
FNMA POOL	5.00	02/01/2035	112,180	96,642	121,293
FNMA POOL	5.00	03/01/2035	59,357	51,135	64,178
FNMA POOL	6.00	03/01/2035	33,681	30,062	37,402
FNMA POOL	5.00	02/01/2020	5,464	4,713	5,904
FNMA POOL	5.00	02/01/2020	162,873	140,424	175,977
FNMA POOL	6.00	04/01/2035	10,425	8,483	11,515
FNMA POOL	4.50	04/01/2020	180,329	144,073	187,444
FNMA POOL	5.00	11/01/2034	2,517,090	2,181,965	2,726,926
FNMA POOL	5.00	12/01/2034	1,763,858	1,529,019	1,910,901
FNMA POOL	5.00	01/01/2035	3,356,627	2,909,731	3,636,450
FNMA POOL	5.00	02/01/2035	2,568,259	2,224,727	2,776,890
FNMA POOL	6.00	04/01/2035	28,233	25,183	31,186
FNMA POOL	6.00	04/01/2035	4,662	4,158	5,149
FNMA POOL	5.00	09/01/2035	1,154,161	994,303	1,247,919
FNMA POOL	6.00	05/01/2035	48,128	42,929	53,162
FNMA POOL	5.00	07/01/2035	30,082	25,916	32,526
FNMA POOL	6.00	07/01/2035	21,050	18,776	23,251
FNMA POOL	5.00	03/01/2035	894,967	775,256	967,669
FNMA POOL	5.00	04/01/2035	3,582,751	3,103,525	3,873,793
FNMA POOL	5.00	05/01/2035	2,162,848	1,873,549	2,338,546
FNMA POOL	5.50	05/01/2035	673,516	590,712	737,290
FNMA POOL	5.00	08/01/2035	2,955,850	2,560,486	3,195,966
FNMA POOL	5.50	09/01/2035	2,230,886	1,956,622	2,442,124
FNMA POOL	5.00	07/01/2035	107,402	92,526	116,127
FNMA POOL	5.00	07/01/2035	1,556,493	1,340,908	1,682,934
FNMA POOL	6.00	06/01/2035	18,087	16,134	19,979
FNMA POOL	5.00	07/01/2035	47,152	40,621	50,983
FNMA POOL	5.00	07/01/2035	1,663,634	1,433,209	1,798,778
FNMA POOL	5.00	07/01/2035	101,063	87,065	109,273
FNMA POOL	5.00	08/01/2035	11,366	9,792	12,289
FNMA POOL	6.00	01/01/2036	361,759	319,100	396,928
FNMA POOL	6.00	01/01/2036	12,168	10,733	13,351
FNMA POOL	6.00	03/01/2021	210,915	181,853	231,383
FNMA POOL	6.00	05/01/2036	787,050	694,241	863,563
FNMA POOL	6.00	11/01/2016	23,354	20,014	24,812
FNMA POOL	5.00	07/01/2035	811,203	698,846	877,101
FNMA POOL	6.00	08/01/2035	41,520	36,623	45,862
FNMA POOL	6.00	07/01/2035	17,266	15,401	19,072
FNMA POOL	6.00	10/01/2035	7,630	6,730	8,428

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	5.00	09/01/2035	22,312	19,222	24,125
FNMA POOL	5.00	08/01/2035	119,722	95,312	129,447
FNMA POOL	6.00	06/01/2035	7,618	6,719	8,414
FNMA POOL	5.00	07/01/2035	41,099	35,406	44,438
FNMA POOL	6.00	01/01/2036	5,569	4,912	6,110
FNMA POOL	5.00	10/01/2035	130,739	106,151	141,359
FNMA POOL	4.50	01/01/2021	147,257	125,661	158,380
FNMA POOL	4.50	01/01/2021	162,859	139,202	174,420
FNMA POOL	5.00	10/01/2035	898,991	778,746	972,019
FNMA POOL	5.50	11/01/2035	2,044,104	1,792,806	2,237,656
FNMA POOL	6.00	02/01/2036	667,201	593,987	732,063
FNMA POOL	6.00	09/01/2026	124,339	109,377	124,133
FNMA POOL	6.00	01/01/2036	13,189	11,633	14,471
FNMA POOL	5.70	01/01/2036	3,304,172	2,605,429	3,585,618
FNMA POOL	5.00	12/01/2035	34,064	29,346	36,831
FNMA POOL	5.00	12/01/2035	104,644	90,150	113,144
FNMA POOL	5.00	02/01/2036	912,085	785,758	986,178
FNMA POOL	6.00	02/01/2036	523,211	461,513	574,075
FNMA POOL	4.50	02/01/2021	170,664	145,643	183,554
FNMA POOL	4.50	04/01/2021	405,066	316,528	435,662
FNMA POOL	4.50	02/01/2021	121,218	103,447	130,374
FNMA POOL	4.50	04/01/2021	143,441	122,424	154,275
FNMA POOL	4.50	04/01/2021	160,870	137,300	173,021
FNMA POOL	4.50	04/01/2021	3,967	3,386	4,267
FNMA POOL	4.50	04/01/2021	209,521	178,823	225,347
FNMA POOL	4.50	03/01/2021	226,414	193,230	247,620
FNMA POOL	4.50	03/01/2021	387,672	330,854	420,468
FNMA POOL	4.50	04/01/2021	20,808	17,759	22,352
FNMA POOL	6.00	07/01/2036	86,310	76,133	94,701
FNMA POOL	6.00	05/01/2036	249,054	219,685	273,266
FNMA POOL	5.50	06/01/2021	16,085	13,722	17,524
FNMA POOL	4.50	02/01/2021	152,626	119,287	164,154
FNMA POOL	6.00	04/01/2036	56,422	49,769	61,907
FNMA POOL	5.00	03/01/2036	269,341	232,036	290,982
FNMA POOL	4.50	03/01/2021	19,996	17,065	21,506
FNMA POOL	6.00	05/01/2036	24,164	21,315	26,513
FNMA POOL	5.00	05/01/2036	607,168	523,074	655,952
FNMA POOL	6.00	05/01/2036	202,502	178,623	222,188
FNMA POOL	6.00	06/01/2036	2,705,000	2,386,029	2,967,967
FNMA POOL	5.00	06/01/2036	131,445	113,239	142,006
FNMA POOL	6.00	12/01/2036	5,243	4,625	5,753
FNMA POOL	6.00	10/01/2016	646,101	553,577	684,160
FNMA POOL	6.00	01/01/2037	1,609,788	1,419,970	1,766,283
FNMA POOL	6.00	09/01/2037	942,310	831,201	1,033,892
FNMA POOL	5.50	08/01/2022	4,075	3,480	4,431
FNMA POOL	6.00	12/01/2017	600,176	515,530	635,518
FNMA POOL	6.00	02/01/2038	73,439	64,780	80,577
FNMA POOL	6.00	02/01/2037	1,465,920	1,293,067	1,608,430
FNMA POOL	5.00	05/01/2028	10,420	8,976	11,258
FNMA POOL	6.00	03/01/2037	318,012	280,514	348,928
FNMA POOL	5.50	05/01/2023	154,119	131,672	167,773
FNMA POOL	6.00	05/01/2038	207,690	183,202	227,810
FNMA POOL	6.00	05/01/2038	152,082	134,150	166,863
FNMA POOL	6.00	05/01/2038	673,434	594,031	738,884
FNMA POOL	4.50	12/01/2033	5,320,276	4,525,726	5,705,337

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	3.50	08/01/2025	55,647	46,796	58,805
FNMA POOL	3.50	10/01/2025	53,952	45,374	57,013
FNMA POOL	4.50	11/01/2025	81,035,970	69,144,074	87,099,972
FNMA POOL	6.00	09/01/2039	831,849	733,775	912,696
FNMA POOL	3.50	03/01/2026	53,268	44,792	56,290
FNMA POOL	3.50	12/01/2026	325,851	274,048	344,645
FNMA POOL	5.00	06/01/2036	529,472	456,139	572,013
FNMA POOL	7.00	07/01/2036	2,061	1,873	2,351
FNMA POOL	6.00	07/01/2036	92,112	81,251	101,067
FNMA POOL	7.00	08/01/2036	24,828	22,567	28,323
FNMA POOL	7.00	09/01/2036	99,474	90,415	113,478
FNMA POOL	6.00	08/01/2036	728,406	642,514	799,218
FNMA POOL	6.00	07/01/2036	885,222	780,838	971,279
FNMA POOL	7.00	07/01/2036	11,766	10,694	13,423
FNMA POOL	5.50	05/01/2022	98,946	85,786	107,596
FNMA POOL	6.00	08/01/2036	152,097	134,162	166,883
FNMA POOL	6.00	08/01/2036	596,036	525,752	653,979
FNMA POOL	7.00	09/01/2036	13,962	12,690	15,927
FNMA POOL	6.00	10/01/2036	947,469	835,747	1,039,578
FNMA POOL	5.00	11/01/2036	437,059	376,527	472,176
FNMA POOL	5.50	05/01/2037	3,771,639	2,987,810	4,077,874
FNMA POOL	5.00	04/01/2037	112,026	96,511	120,959
FNMA POOL	5.00	06/01/2037	178,990	154,200	193,261
FNMA POOL	5.00	06/01/2037	97,303	83,827	105,061
FNMA POOL	6.00	07/01/2037	120,007	105,857	131,671
FNMA POOL	5.50	08/01/2022	488,698	423,765	531,419
FNMA POOL	5.50	10/01/2021	31,523	26,900	34,343
FNMA POOL	6.50	12/01/2037	3,991,515	3,607,865	4,484,115
FNMA POOL	6.00	09/01/2036	167,572	147,812	183,862
FNMA POOL	6.00	09/01/2036	83,696	73,827	91,832
FNMA POOL	5.50	09/01/2021	17,706	15,344	19,290
FNMA POOL	5.00	11/01/2036	127,097	109,494	137,309
FNMA POOL	5.00	11/01/2036	71,587	62,004	77,339
FNMA POOL	5.00	12/01/2036	151,100	130,173	163,240
FNMA POOL	6.00	11/01/2036	5,803	5,119	6,367
FNMA POOL	5.50	01/01/2022	61,711	53,493	67,232
FNMA POOL	5.50	12/01/2021	49,964	43,308	54,433
FNMA POOL	5.50	01/01/2022	27,421	23,769	29,818
FNMA POOL	5.50	02/01/2022	47,484	41,162	51,635
FNMA POOL	6.00	02/01/2037	22,463	19,814	24,646
FNMA POOL	5.00	02/01/2037	27,023	23,281	29,178
FNMA POOL	5.00	02/01/2037	110,687	95,357	119,512
FNMA POOL	5.00	02/01/2037	47,938	41,299	51,760
FNMA POOL	6.00	02/01/2037	497,180	438,555	545,500
FNMA POOL	5.00	03/01/2037	142,278	122,572	153,622
FNMA POOL	5.00	03/01/2037	373,572	321,833	403,358
FNMA POOL	5.00	03/01/2037	634,173	546,341	684,737
FNMA POOL	5.00	03/01/2037	985,783	849,254	1,064,382
FNMA POOL	5.62	03/01/2037	7,618,150	6,067,231	8,252,921
FNMA POOL	5.00	03/01/2037	195,813	169,600	211,425
FNMA POOL	6.00	04/01/2037	394,938	348,369	433,321
FNMA POOL	5.00	06/01/2022	187,545	162,251	202,280
FNMA POOL	5.50	10/01/2022	245,140	213,732	266,569
FNMA POOL	4.50	04/01/2023	1,101,395	945,064	1,179,026
FNMA POOL	5.50	12/01/2036	617,106	538,555	671,642

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	5.50	04/01/2027	1,054,656	919,692	1,051,408
FNMA POOL	5.50	04/01/2037	911,489	795,469	991,950
FNMA POOL	5.50	07/01/2027	945,271	824,306	940,894
FNMA POOL	5.50	05/01/2037	1,492,127	1,302,200	1,623,843
FNMA POOL	5.00	06/01/2037	75,779	65,284	81,821
FNMA POOL	6.00	12/01/2036	128,796	113,609	141,317
FNMA POOL	5.46	03/01/2037	2,138,529	1,726,214	2,314,619
FNMA POOL	5.50	03/01/2022	61,943	53,699	67,358
FNMA POOL	5.00	04/01/2037	81,509	70,220	88,008
FNMA POOL	5.00	05/01/2037	12,635	10,885	13,643
FNMA POOL	6.00	05/01/2037	9,325	8,226	10,231
FNMA POOL	5.00	06/01/2037	67,270	57,953	72,633
FNMA POOL	6.00	06/01/2037	76,636	67,599	84,084
FNMA POOL	5.00	05/01/2037	95,028	77,165	102,604
FNMA POOL	5.70	05/01/2037	8,236,779	6,478,763	8,959,638
FNMA POOL	6.00	05/01/2037	14,815	13,068	16,255
FNMA POOL	5.00	05/01/2037	48,312	39,231	52,164
FNMA POOL	5.00	05/01/2037	14,303	12,388	15,443
FNMA POOL	6.00	09/01/2037	391,688	348,332	429,755
FNMA POOL	5.50	01/01/2022	789,586	684,441	860,222
FNMA POOL	6.00	11/01/2036	5,808	5,123	6,373
FNMA POOL	5.00	01/01/2037	260,976	224,831	281,945
FNMA POOL	5.00	04/01/2037	25,403	21,885	27,428
FNMA POOL	5.50	05/01/2022	231,661	200,849	251,913
FNMA POOL	5.00	04/01/2037	14,732	12,692	15,907
FNMA POOL	6.00	04/01/2037	215,466	190,060	236,407
FNMA POOL	6.00	05/01/2037	1,529,020	1,348,729	1,677,624
FNMA POOL	6.50	08/01/2037	1,266,423	1,037,670	1,418,749
FNMA POOL	5.00	05/01/2038	24,040	20,711	25,954
FNMA POOL	6.00	04/01/2017	31,860	27,331	34,007
FNMA POOL	6.00	05/01/2017	21,475	18,426	22,870
FNMA POOL	5.50	05/01/2022	122,538	106,240	133,251
FNMA POOL	5.50	01/01/2018	618,900	525,452	672,871
FNMA POOL	6.00	12/01/2037	932,380	822,444	1,022,997
FNMA POOL	5.00	04/01/2038	4,899,027	4,220,547	5,289,157
FNMA POOL	5.50	05/01/2018	58,205	49,449	63,281
FNMA POOL	5.00	05/01/2023	752,246	646,689	811,692
FNMA POOL	6.00	08/01/2038	1,156,087	1,019,779	1,268,082
FNMA POOL	6.00	08/01/2038	770,277	679,457	844,897
FNMA POOL	6.00	09/01/2018	41,856	35,996	45,189
FNMA POOL	6.00	09/01/2038	1,229,597	1,011,853	1,348,713
FNMA POOL	6.00	10/01/2038	540,942	477,163	593,345
FNMA POOL	6.00	12/01/2038	2,103,034	1,869,869	2,306,763
FNMA POOL	5.50	01/01/2024	5,646	4,825	6,146
FNMA POOL	5.50	03/01/2024	102,524	87,637	111,487
FNMA POOL	5.00	04/01/2039	344,816	297,063	373,502
FNMA POOL	5.00	05/01/2039	1,146,004	987,297	1,241,345
FNMA POOL	4.50	07/01/2039	600,586	510,895	643,699
FNMA POOL	5.50	04/01/2023	105,239	89,906	114,439
FNMA POOL	4.50	08/01/2039	6,179,355	5,266,048	6,622,941
FNMA POOL	5.00	04/01/2038	47,874	41,244	51,686
FNMA POOL	3.50	03/01/2025	97,689	82,145	103,231
FNMA POOL	5.00	01/01/2038	912,741	786,332	985,427
FNMA POOL	5.00	03/01/2038	1,023,540	881,787	1,105,049
FNMA POOL	5.00	02/01/2038	63,992	55,129	69,088

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	5.00	01/01/2038	917,323	790,279	990,373
FNMA POOL	5.00	03/01/2038	112,374	96,811	121,323
FNMA POOL	5.00	04/01/2038	396,088	341,233	427,630
FNMA POOL	5.00	03/01/2038	89,451	77,062	96,574
FNMA POOL	5.00	05/01/2038	1,763,347	1,519,137	1,903,770
FNMA POOL	5.00	05/01/2038	192,257	165,631	207,567
FNMA POOL	5.00	06/01/2038	879,403	757,612	949,433
FNMA POOL	5.00	01/01/2039	1,403,599	1,209,216	1,515,374
FNMA POOL	5.00	06/01/2038	85,594	73,740	92,411
FNMA POOL	5.00	06/01/2038	447,751	385,741	483,408
FNMA POOL	5.00	06/01/2038	46,957	40,454	50,697
FNMA POOL	5.00	06/01/2038	257,532	221,866	278,040
FNMA POOL	6.00	07/01/2038	3,281,421	2,895,191	3,599,306
FNMA POOL	6.00	09/01/2038	950,877	838,765	1,042,993
FNMA POOL	5.50	10/01/2023	35,072	30,427	38,179
FNMA POOL	6.00	10/01/2038	1,896,133	1,672,571	2,079,819
FNMA POOL	6.00	03/01/2039	42,954	37,889	47,295
FNMA POOL	4.50	04/01/2039	22,572	19,201	24,192
FNMA POOL	5.71	05/01/2037	6,323,570	5,035,193	6,878,527
FNMA POOL	5.00	05/01/2037	178,539	153,812	192,774
FNMA POOL	5.00	05/01/2037	109,702	94,508	118,449
FNMA POOL	5.50	07/01/2022	10,695	9,132	11,630
FNMA POOL	5.00	05/01/2037	243,945	210,159	263,395
FNMA POOL	5.00	05/01/2037	112,483	96,904	121,451
FNMA POOL	5.50	06/01/2022	47,923	38,380	52,112
FNMA POOL	5.00	07/01/2037	55,479	47,795	59,902
FNMA POOL	6.00	10/01/2037	48,711	42,968	53,445
FNMA POOL	6.00	10/01/2037	7,315	6,452	8,026
FNMA POOL	6.00	06/01/2037	3,356,905	2,961,085	3,683,159
FNMA POOL	6.00	07/01/2037	29,986	26,450	32,900
FNMA POOL	6.00	06/01/2037	241,014	212,596	264,438
FNMA POOL	5.50	07/01/2022	5,416	4,696	5,889
FNMA POOL	5.50	06/01/2022	135,507	117,490	147,353
FNMA POOL	5.50	06/01/2022	172,442	147,230	187,517
FNMA POOL	6.00	09/01/2037	195,046	172,048	214,002
FNMA POOL	6.00	08/01/2037	288,354	237,258	316,378
FNMA POOL	6.00	09/01/2037	429,844	353,680	471,620
FNMA POOL	6.00	07/01/2037	86,256	76,085	94,639
FNMA POOL	7.00	08/01/2037	225,258	204,735	256,996
FNMA POOL	5.50	07/01/2022	55,751	47,603	60,625
FNMA POOL	5.50	06/01/2022	193,144	164,905	210,028
FNMA POOL	6.00	07/01/2037	2,951,562	2,428,523	3,238,421
FNMA POOL	5.50	06/01/2022	74,898	64,940	81,445
FNMA POOL	7.00	07/01/2037	75,679	68,783	86,342
FNMA POOL	5.50	07/01/2022	319,244	276,812	347,153
FNMA POOL	6.00	08/01/2022	15,307	13,313	16,831
FNMA POOL	6.00	09/01/2037	629,395	517,873	690,565
FNMA POOL	6.00	09/01/2037	632,778	558,166	694,276
FNMA POOL	4.50	09/01/2022	94,700	76,815	101,384
FNMA POOL	4.50	10/01/2022	12,642	10,773	13,535
FNMA POOL	6.00	08/01/2037	85,513	75,430	93,824
FNMA POOL	7.00	09/01/2037	135,925	123,543	155,077
FNMA POOL	6.00	10/01/2037	1,387,527	1,223,923	1,522,379
FNMA POOL	5.50	09/01/2022	814,741	695,754	885,965
FNMA POOL	5.50	10/01/2022	152,390	132,155	165,711

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	6.00	12/01/2037	3,705,071	3,295,071	4,065,162
FNMA POOL	6.00	09/01/2037	850,270	750,014	932,907
FNMA POOL	6.00	09/01/2037	253,690	223,778	278,346
FNMA POOL	6.00	09/01/2037	33,612	29,649	36,879
FNMA POOL	6.00	09/01/2037	302,559	248,949	331,965
FNMA POOL	5.50	09/01/2022	576,557	499,976	626,959
FNMA POOL	6.00	09/01/2037	11,982	10,569	13,147
FNMA POOL	6.00	11/01/2022	149,354	129,920	164,219
FNMA POOL	5.50	10/01/2022	5,316	4,540	5,781
FNMA POOL	6.00	12/01/2037	62,471	55,105	68,543
FNMA POOL	6.00	10/01/2037	3,929,088	3,465,808	4,310,951
FNMA POOL	5.50	10/01/2022	117,311	100,184	127,566
FNMA POOL	6.00	11/01/2037	815,640	719,468	894,911
FNMA POOL	6.00	11/01/2037	60,573	53,431	66,460
FNMA POOL	5.50	12/01/2017	144,206	122,411	156,782
FNMA POOL	5.00	02/01/2038	90,198	77,706	97,381
FNMA POOL	7.00	11/01/2037	265,050	240,911	302,395
FNMA POOL	6.00	11/01/2037	952,820	840,473	1,045,423
FNMA POOL	6.00	11/01/2037	2,938	2,592	3,224
FNMA POOL	6.00	11/01/2037	1,465,097	1,292,348	1,607,488
FNMA POOL	6.00	11/01/2037	1,096,480	967,195	1,203,046
FNMA POOL	6.00	11/01/2037	66,898	59,010	73,400
FNMA POOL	6.00	02/01/2038	87,022	76,762	95,453
FNMA POOL	5.00	02/01/2038	216,192	175,563	233,409
FNMA POOL	5.00	05/01/2038	15,944	13,736	17,213
FNMA POOL	5.00	06/01/2023	2,759,288	2,372,191	2,977,340
FNMA POOL	5.00	05/01/2028	11,392	9,813	12,308
FNMA POOL	6.00	07/01/2038	171,954	152,881	188,612
FNMA POOL	6.00	07/01/2038	59,854	52,796	65,652
FNMA POOL	6.00	08/01/2038	293,066	258,512	321,457
FNMA POOL	6.00	08/01/2038	34,188	30,157	37,500
FNMA POOL	6.00	09/01/2038	154,815	137,646	169,813
FNMA POOL	6.00	09/01/2038	852,192	757,686	934,747
FNMA POOL	5.50	12/01/2022	139,878	112,024	152,106
FNMA POOL	5.50	01/01/2023	1,069,946	927,866	1,164,737
FNMA POOL	5.00	03/01/2038	74,310	64,019	80,228
FNMA POOL	6.00	01/01/2038	129,190	113,957	141,745
FNMA POOL	6.00	12/01/2022	63,020	54,823	69,292
FNMA POOL	6.00	12/01/2037	64,146	56,583	70,380
FNMA POOL	7.00	01/01/2038	132,175	120,141	150,799
FNMA POOL	5.50	04/01/2037	809,817	706,738	881,303
FNMA POOL	6.00	08/01/2037	424,391	373,959	465,637
FNMA POOL	5.50	10/01/2037	4,929,789	4,302,314	5,364,960
FNMA POOL	6.00	09/01/2037	2,136,775	1,882,857	2,344,445
FNMA POOL	6.00	01/01/2038	98,794	87,146	108,396
FNMA POOL	5.50	01/01/2023	380,109	329,685	413,338
FNMA POOL	7.00	12/01/2037	5,156	4,687	5,883
FNMA POOL	6.00	01/01/2038	49,171	43,374	53,935
FNMA POOL	5.00	01/01/2038	11,241	9,685	12,137
FNMA POOL	5.00	03/01/2038	71,739	61,804	77,452
FNMA POOL	6.00	01/01/2038	8,344	7,360	9,155
FNMA POOL	5.00	04/01/2038	196,057	168,904	211,670
FNMA POOL	5.50	01/01/2023	233,324	199,296	253,721
FNMA POOL	5.50	01/01/2023	555,395	474,398	603,948
FNMA POOL	5.00	01/01/2038	22,002	18,955	23,754

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	5.00	02/01/2038	107,892	92,950	116,484
FNMA POOL	5.50	02/01/2023	150,377	130,435	163,523
FNMA POOL	4.50	01/01/2023	502,816	428,521	538,306
FNMA POOL	5.50	07/01/2023	28,509	24,730	31,035
FNMA POOL	6.00	10/01/2038	22,444	19,798	24,618
FNMA POOL	5.00	11/01/2038	762,950	657,289	823,707
FNMA POOL	6.00	02/01/2038	1,316,152	1,160,967	1,443,653
FNMA POOL	5.00	03/01/2038	1,548,579	1,334,112	1,671,899
FNMA POOL	6.00	03/01/2038	43,607	38,466	47,832
FNMA POOL	5.00	03/01/2038	903,552	778,417	975,506
FNMA POOL	6.00	03/01/2038	500,211	441,232	548,669
FNMA POOL	7.00	03/01/2038	53,551	48,670	61,058
FNMA POOL	5.00	03/01/2038	146,204	125,956	157,847
FNMA POOL	5.00	03/01/2038	9,157	7,889	9,886
FNMA POOL	5.00	03/01/2038	249,614	215,044	269,492
FNMA POOL	5.00	03/01/2038	167,774	144,538	181,134
FNMA POOL	5.50	12/01/2037	2,116,804	1,847,375	2,303,663
FNMA POOL	6.00	11/01/2037	1,445,666	1,273,877	1,586,169
FNMA POOL	5.00	02/01/2038	1,943,681	1,683,498	2,098,464
FNMA POOL	4.50	04/01/2038	1,915,071	1,641,819	2,050,430
FNMA POOL	5.00	04/01/2038	4,988,915	4,321,100	5,386,203
FNMA POOL	5.50	01/01/2038	864,836	754,760	941,179
FNMA POOL	6.00	03/01/2038	267,790	236,215	293,732
FNMA POOL	5.00	02/01/2028	22,487	19,371	24,295
FNMA POOL	5.00	03/01/2038	39,802	34,289	42,971
FNMA POOL	6.00	04/01/2038	11,109	9,799	12,185
FNMA POOL	5.00	03/01/2038	927,785	799,293	1,001,668
FNMA POOL	5.50	02/01/2023	215,156	186,594	234,217
FNMA POOL	5.00	02/01/2038	109,240	94,111	117,940
FNMA POOL	5.00	02/01/2038	52,170	44,945	56,324
FNMA POOL	6.00	02/01/2038	293,066	258,511	321,457
FNMA POOL	5.00	04/01/2038	247,807	213,487	267,541
FNMA POOL	5.00	04/01/2038	759,653	654,446	820,147
FNMA POOL	6.00	03/01/2038	4,561,216	4,023,414	5,003,080
FNMA POOL	5.00	03/01/2038	814,437	701,643	879,294
FNMA POOL	5.00	04/01/2038	902,732	777,710	974,620
FNMA POOL	5.00	04/01/2038	263,638	227,126	284,633
FNMA POOL	4.50	05/01/2023	110,334	88,917	118,110
FNMA POOL	5.00	07/01/2038	5,870	5,057	6,337
FNMA POOL	6.00	03/01/2038	220,190	194,228	241,521
FNMA POOL	5.00	04/01/2028	30,765	26,502	33,239
FNMA POOL	6.00	01/01/2038	182,219	160,734	199,929
FNMA POOL	5.00	04/01/2038	925,413	797,250	999,108
FNMA POOL	5.50	08/01/2023	12,392	10,589	13,490
FNMA POOL	5.00	04/01/2038	1,198,806	1,032,780	1,294,272
FNMA POOL	5.00	04/01/2038	104,655	84,988	112,989
FNMA POOL	5.00	04/01/2038	175,122	150,869	189,068
FNMA POOL	5.00	07/01/2038	247,823	213,502	267,559
FNMA POOL	6.00	09/01/2038	41,677	36,763	45,714
FNMA POOL	5.00	05/01/2038	9,330	8,038	10,073
FNMA POOL	5.00	04/01/2038	910,178	784,125	982,659
FNMA POOL	5.00	04/01/2038	230,469	198,551	248,822
FNMA POOL	5.00	06/01/2038	219,906	189,451	237,418
FNMA POOL	6.00	06/01/2038	120,186	106,016	131,829
FNMA POOL	6.00	07/01/2038	315,053	277,907	345,574

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	5.00	05/01/2038	23,929	20,615	25,834
FNMA POOL	5.50	05/01/2023	172,836	147,663	188,148
FNMA POOL	6.00	05/01/2038	148,318	130,830	162,686
FNMA POOL	6.00	05/01/2038	23,320	20,571	25,579
FNMA POOL	5.00	05/01/2038	45,177	38,920	48,774
FNMA POOL	6.00	02/01/2038	375,061	333,564	411,512
FNMA POOL	5.00	07/01/2038	887,800	764,847	958,499
FNMA POOL	6.00	06/01/2038	8,674	7,651	9,514
FNMA POOL	6.00	08/01/2038	845,780	746,059	927,715
FNMA POOL	6.00	06/01/2038	55,720	49,151	61,118
FNMA POOL	5.00	06/01/2038	305,262	262,985	329,571
FNMA POOL	5.50	11/01/2022	829,351	719,264	901,853
FNMA POOL	5.50	09/01/2023	663,711	575,781	722,513
FNMA POOL	5.50	10/01/2023	1,292,353	1,121,184	1,406,848
FNMA POOL	5.50	07/01/2023	2,468,966	2,109,598	2,687,703
FNMA POOL	5.00	07/01/2038	225,049	193,881	242,970
FNMA POOL	5.50	08/01/2023	985,580	842,170	1,072,897
FNMA POOL	5.50	01/01/2024	126,535	109,751	137,424
FNMA POOL	5.00	07/01/2038	265,498	228,729	286,641
FNMA POOL	6.00	09/01/2038	3,756,358	3,313,467	4,120,252
FNMA POOL	5.00	11/01/2038	105,714	91,074	114,133
FNMA POOL	6.00	09/01/2038	755,302	671,541	828,709
FNMA POOL	6.00	09/01/2038	864,625	768,741	948,385
FNMA POOL	5.50	09/01/2023	592,654	514,138	645,160
FNMA POOL	6.00	08/01/2038	1,077,295	950,276	1,181,657
FNMA POOL	6.00	09/01/2038	10,478,794	9,243,296	11,493,919
FNMA POOL	6.00	09/01/2038	1,901,305	1,677,133	2,085,492
FNMA POOL	6.00	08/01/2038	17,044	15,034	18,695
FNMA POOL	6.00	09/01/2038	874,499	771,392	959,215
FNMA POOL	6.00	09/01/2038	341,911	301,598	375,033
FNMA POOL	6.00	10/01/2038	9,631	8,495	10,564
FNMA POOL	6.00	09/01/2038	18,623	16,428	20,427
FNMA POOL	6.00	09/01/2038	4,779	4,216	5,242
FNMA POOL	5.50	10/01/2023	2,947,672	2,519,027	3,208,820
FNMA POOL	5.50	09/01/2023	129,679	110,816	141,168
FNMA POOL	5.50	11/01/2023	540,246	461,708	588,108
FNMA POOL	6.00	09/01/2038	89,069	78,567	97,698
FNMA POOL	5.50	10/01/2023	686,717	595,763	747,556
FNMA POOL	6.00	10/01/2038	25,365	22,374	27,822
FNMA POOL	6.00	10/01/2038	854,009	753,317	936,740
FNMA POOL	6.00	10/01/2038	55,036	48,547	60,368
FNMA POOL	6.00	10/01/2038	2,091,849	1,845,212	2,294,496
FNMA POOL	5.00	10/01/2038	9,226	7,948	9,960
FNMA POOL	6.00	10/01/2038	92,888	81,936	101,887
FNMA POOL	6.00	10/01/2038	1,314,335	1,159,370	1,441,660
FNMA POOL	6.00	10/01/2038	35,248	31,092	38,663
FNMA POOL	5.50	11/01/2023	504,633	431,273	549,341
FNMA POOL	6.00	11/01/2038	446,100	393,503	489,316
FNMA POOL	6.00	11/01/2038	53,621	47,299	58,816
FNMA POOL	5.00	12/01/2038	34,354	29,597	37,090
FNMA POOL	6.00	10/01/2038	585,694	520,747	642,432
FNMA POOL	5.50	11/01/2023	677,387	578,913	737,400
FNMA POOL	5.50	12/01/2023	428,619	371,880	466,592
FNMA POOL	5.00	12/01/2038	84,102	72,455	90,800
FNMA POOL	6.00	12/01/2038	80,700	66,412	88,518

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	6.00	12/01/2038	2,591,819	2,304,463	2,842,899
FNMA POOL	5.00	01/01/2024	1,875,345	1,616,273	2,022,689
FNMA POOL	5.50	12/01/2023	17,557	15,005	19,127
FNMA POOL	5.50	10/01/2017	199,941	169,659	217,377
FNMA POOL	6.00	12/01/2038	13,494,094	11,903,098	14,801,323
FNMA POOL	6.00	12/01/2038	101,018	89,107	110,836
FNMA POOL	5.50	12/01/2023	6,097	5,211	6,630
FNMA POOL	4.50	04/01/2039	402,918	342,744	431,842
FNMA POOL	6.00	10/01/2038	1,265,160	1,115,993	1,388,120
FNMA POOL	5.00	06/01/2039	580,200	499,849	626,461
FNMA POOL	6.00	11/01/2038	29,347	25,887	32,199
FNMA POOL	5.00	02/01/2039	154,083,906	133,036,093	166,929,026
FNMA POOL	5.00	02/01/2039	509,558	438,990	551,950
FNMA POOL	4.50	02/01/2039	422,014	361,801	452,308
FNMA POOL	4.50	02/01/2039	793,821	680,559	850,806
FNMA POOL	6.00	11/01/2037	51,256	45,213	56,222
FNMA POOL	5.50	01/01/2024	24,845	21,236	27,046
FNMA POOL	6.00	12/01/2038	8,206	7,239	9,001
FNMA POOL	4.50	02/01/2039	1,909,304	1,627,051	2,046,363
FNMA POOL	4.50	02/01/2039	27,036	21,878	28,977
FNMA POOL	4.50	02/01/2039	347,217	297,676	372,142
FNMA POOL	5.00	03/01/2039	27,704	23,868	30,009
FNMA POOL	5.00	02/01/2024	35,716	30,739	38,645
FNMA POOL	5.00	03/01/2039	186,505	160,676	201,357
FNMA POOL	4.50	03/01/2029	848,840	728,073	910,026
FNMA POOL	4.50	05/01/2039	37,773	32,137	40,485
FNMA POOL	6.00	10/01/2038	1,435,406	1,276,236	1,574,460
FNMA POOL	4.50	03/01/2039	4,095,323	3,511,005	4,389,307
FNMA POOL	4.00	02/01/2039	800,001	680,691	851,070
FNMA POOL	5.00	03/01/2039	60,725	52,315	65,777
FNMA POOL	4.00	03/01/2024	646,169	548,913	686,676
FNMA POOL	5.00	04/01/2039	298,799	257,419	323,658
FNMA POOL	4.50	04/01/2039	1,849	1,574	1,982
FNMA POOL	5.00	04/01/2039	930,472	801,612	1,007,881
FNMA POOL	4.50	07/01/2039	7,378,721	6,277,839	7,908,404
FNMA POOL	4.50	05/01/2039	712,145	605,893	763,266
FNMA POOL	5.00	05/01/2024	52,408	45,109	56,706
FNMA POOL	6.00	11/01/2038	220,102	194,151	241,499
FNMA POOL	6.00	12/01/2038	2,337,482	2,061,885	2,563,923
FNMA POOL	3.50	08/01/2025	570,232	479,546	602,585
FNMA POOL	3.50	09/01/2025	117,800	99,056	124,483
FNMA POOL	3.50	10/01/2025	29,132	24,500	30,785
FNMA POOL	3.50	11/01/2040	39,656	32,819	41,775
FNMA POOL	3.50	11/01/2020	41,647	35,018	44,039
FNMA POOL	3.50	04/01/2021	840,990	707,133	889,283
FNMA POOL	3.50	04/01/2026	35,891,593	30,360,025	37,961,662
FNMA POOL	3.50	05/01/2026	94,115	79,152	99,543
FNMA POOL	3.50	06/01/2026	863,435	726,166	913,234
FNMA POOL	5.00	06/01/2037	649,883	559,877	702,676
FNMA POOL	3.50	08/01/2026	3,015,632	2,535,835	3,189,561
FNMA POOL	3.50	08/01/2026	1,628,866	1,369,708	1,722,812
FNMA POOL	5.00	06/01/2041	1,731,967	1,492,125	1,886,176
FNMA POOL	3.50	11/01/2026	72,535,121	61,003,129	76,718,628
FNMA POOL	3.50	11/01/2041	-	-	414
FNMA POOL	4.50	12/01/2041	4,189,021	3,598,707	4,503,854

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	3.50	12/01/2041	18,164,046	15,032,183	19,136,608
FNMA POOL	4.50	12/01/2041	5,083,891	4,367,471	5,465,979
FNMA POOL	4.50	07/01/2039	1,128,773	961,935	1,209,802
FNMA POOL	4.50	02/01/2039	1,153,215	988,674	1,235,999
FNMA POOL	5.00	12/01/2039	29,735	25,617	32,209
FNMA POOL	5.00	05/01/2040	155,916	134,324	169,799
FNMA POOL	4.50	11/01/2039	1,379,160	1,173,210	1,478,164
FNMA POOL	4.50	12/01/2039	17,733	15,085	19,006
FNMA POOL	5.50	12/01/2024	99,200	86,076	108,047
FNMA POOL	4.50	11/01/2041	1,932,597	1,660,255	2,077,844
FNMA POOL	3.50	02/01/2025	729,570	613,575	770,964
FNMA POOL	6.00	07/01/2039	52,062	45,924	57,105
FNMA POOL	6.00	09/01/2039	41,243	36,380	45,251
FNMA POOL	5.00	03/01/2035	65,351,717	56,683,557	70,841,728
FNMA POOL	6.00	10/01/2039	62,080	54,761	68,114
FNMA POOL	6.00	05/01/2024	153,801	132,850	163,764
FNMA POOL	3.50	02/01/2025	193,423	162,647	204,772
FNMA POOL	4.00	12/01/2040	860,205	725,400	915,801
FNMA POOL	3.50	10/01/2025	1,242,605	1,050,486	1,244,298
FNMA POOL	3.50	12/01/2025	109,054	91,703	115,242
FNMA POOL	4.50	09/01/2040	585,828	502,539	628,690
FNMA POOL	4.50	08/01/2040	104,147	89,340	111,767
FNMA POOL	3.50	11/01/2025	97,689	82,146	103,232
FNMA POOL	5.00	03/01/2038	270,444	232,989	292,173
FNMA POOL	5.50	09/01/2024	572,306	489,342	627,102
FNMA POOL	5.00	12/01/2039	181,836	156,654	196,963
FNMA POOL	3.50	08/01/2025	430,661	362,184	455,095
FNMA POOL	5.00	06/01/2040	1,497,707	1,290,300	1,631,058
FNMA POOL	3.50	09/01/2025	634,158	533,336	670,139
FNMA POOL	3.50	12/01/2025	63,426	53,337	67,025
FNMA POOL	5.00	08/01/2040	57,198,826	49,849,604	62,291,625
FNMA POOL	3.50	09/01/2025	129,235	108,672	136,567
FNMA POOL	6.00	04/01/2040	134,220	118,396	147,223
FNMA POOL	3.50	12/01/2025	126,441	106,323	133,615
FNMA POOL	6.00	12/01/2038	1,945,369	1,716,004	2,133,825
FNMA POOL	3.50	01/01/2026	14,395,647	12,175,182	15,212,426
FNMA POOL	4.50	02/01/2041	275,211	236,084	295,347
FNMA POOL	4.50	03/01/2041	7,368,611	6,330,203	7,922,412
FNMA POOL	4.50	08/01/2040	76,729	65,820	82,343
FNMA POOL	3.50	09/01/2025	2,914,040	2,450,386	3,079,377
FNMA POOL	3.50	10/01/2025	22,428	18,862	23,700
FNMA POOL	3.50	08/01/2025	3,552,688	2,987,416	3,754,260
FNMA POOL	3.50	12/01/2025	49,621	41,726	52,437
FNMA POOL	3.50	08/01/2026	282,158	237,266	298,432
FNMA POOL	4.50	10/01/2040	739,722	634,554	793,844
FNMA POOL	3.50	09/01/2025	386,600	325,128	408,534
FNMA POOL	3.50	09/01/2025	790,232	664,502	835,068
FNMA POOL	4.50	09/01/2040	1,470,825	1,261,714	1,578,439
FNMA POOL	3.50	10/01/2025	2,493,622	2,096,862	2,635,104
FNMA POOL	3.50	03/01/2026	122,252	102,817	129,303
FNMA POOL	3.50	10/01/2025	269,859	226,922	285,171
FNMA POOL	3.50	11/01/2025	21,073	17,720	22,268
FNMA POOL	5.00	12/01/2040	871,851	751,115	949,477
FNMA POOL	3.50	09/01/2025	2,679,870	2,253,475	2,831,920
FNMA POOL	3.50	11/01/2025	218,380	183,634	230,770

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	3.50	10/01/2025	2,878,774	2,420,732	3,042,109
FNMA POOL	3.50	11/01/2025	228,421	192,077	241,381
FNMA POOL	3.50	12/01/2025	142,000	119,410	150,057
FNMA POOL	3.50	12/01/2025	4,802,773	4,038,611	5,075,273
FNMA POOL	3.50	11/01/2025	170,542	143,413	180,218
FNMA POOL	3.50	11/01/2025	127,095	106,889	134,307
FNMA POOL	4.50	10/01/2040	329,800	282,912	353,930
FNMA POOL	3.50	11/01/2025	122,125	102,694	129,054
FNMA POOL	4.50	02/01/2041	463,854	398,486	498,715
FNMA POOL	4.50	11/01/2040	1,332,235	1,142,829	1,429,709
FNMA POOL	3.50	12/01/2025	27,998	23,547	29,587
FNMA POOL	3.50	12/01/2025	66,932	56,291	70,730
FNMA POOL	3.50	12/01/2025	36,816	30,958	38,905
FNMA POOL	4.00	12/01/2040	255,697	206,929	272,223
FNMA POOL	4.50	04/01/2041	333,921	286,864	359,017
FNMA POOL	3.50	12/01/2025	1,784,187	1,500,307	1,885,418
FNMA POOL	3.50	02/01/2026	885,065	744,251	936,111
FNMA POOL	4.00	12/01/2040	342,615	277,269	364,759
FNMA POOL	3.50	12/01/2025	801,174	673,753	846,631
FNMA POOL	4.50	01/01/2041	1,727,420	1,483,985	1,857,247
FNMA POOL	3.50	03/01/2026	14,302	12,028	15,126
FNMA POOL	4.50	03/01/2041	181,506	154,432	195,147
FNMA POOL	3.50	01/01/2026	107,407	90,318	113,501
FNMA POOL	3.50	01/01/2026	33,501	28,171	35,402
FNMA POOL	3.50	01/01/2026	50,241	42,247	53,091
FNMA POOL	3.50	01/01/2026	156,555	131,646	165,438
FNMA POOL	3.50	01/01/2026	176,641	148,558	186,829
FNMA POOL	3.50	01/01/2026	38,203	32,125	40,407
FNMA POOL	3.50	02/01/2026	69,149	58,147	73,137
FNMA POOL	3.50	01/01/2026	83,801	70,467	88,634
FNMA POOL	3.50	01/01/2026	193,027	162,315	204,160
FNMA POOL	4.50	05/01/2041	1,475,737	1,267,772	1,586,648
FNMA POOL	3.50	02/01/2026	4,471,060	3,760,240	4,728,931
FNMA POOL	4.50	09/01/2041	1,189,662	1,022,014	1,279,073
FNMA POOL	3.50	01/01/2026	52,866	44,455	55,866
FNMA POOL	3.50	03/01/2026	47,774	40,179	50,529
FNMA POOL	4.50	03/01/2041	197,843	169,962	212,712
FNMA POOL	3.50	02/01/2026	64,509	54,245	68,230
FNMA POOL	3.50	03/01/2026	154,039	129,540	162,924
FNMA POOL	4.50	06/01/2041	398,381	342,241	428,322
FNMA POOL	4.50	06/01/2041	4,406,016	3,785,112	4,737,158
FNMA POOL	3.50	02/01/2026	132,355	111,296	139,989
FNMA POOL	4.50	02/01/2041	2,311,404	1,985,672	2,485,121
FNMA POOL	4.50	03/01/2041	738,155	634,132	793,632
FNMA POOL	4.50	05/01/2041	506,947	435,507	545,047
FNMA POOL	4.50	06/01/2041	6,075,318	5,219,172	6,531,918
FNMA POOL	4.50	07/01/2041	4,315,452	3,707,312	4,639,787
FNMA POOL	4.50	08/01/2041	3,225,612	2,771,055	3,468,038
FNMA POOL	4.50	09/01/2041	963,748	827,936	1,036,180
FNMA POOL	4.50	10/01/2041	5,218,065	4,482,734	5,610,238
FNMA POOL	4.50	04/01/2041	326,988	280,908	351,563
FNMA POOL	3.50	08/01/2026	392,348	329,924	414,977
FNMA POOL	5.00	04/01/2041	275,521	237,367	300,434
FNMA POOL	3.50	05/01/2026	24,627	20,708	26,047
FNMA POOL	3.50	03/01/2026	122,931	103,372	130,021

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	5.00	06/01/2041	336,720	290,091	367,166
FNMA POOL	4.50	04/01/2041	15,341,329	13,179,386	16,494,332
FNMA POOL	4.50	07/01/2041	5,161,754	4,434,352	5,549,694
FNMA POOL	4.50	08/01/2041	2,650,851	2,277,290	2,850,080
FNMA POOL	4.50	08/01/2041	1,128,056	969,089	1,212,837
FNMA POOL	4.50	05/01/2041	148,176	127,294	159,312
FNMA POOL	4.50	06/01/2041	232,926	200,102	250,432
FNMA POOL	4.50	06/01/2041	2,703,720	2,322,707	2,906,923
FNMA POOL	4.50	08/01/2041	4,273,144	3,670,968	4,594,300
FNMA POOL	3.50	08/01/2026	6,833,326	5,746,973	7,227,442
FNMA POOL	4.50	04/01/2041	244,654	210,176	263,041
FNMA POOL	4.50	05/01/2041	516,174	443,434	554,968
FNMA POOL	4.50	07/01/2041	403,780	346,879	434,127
FNMA POOL	4.50	04/01/2041	1,007,387	865,423	1,083,099
FNMA POOL	5.00	05/01/2041	26,072	22,461	28,429
FNMA POOL	4.50	06/01/2041	232,212	199,488	249,664
FNMA POOL	3.50	05/01/2026	185,121	155,667	195,798
FNMA POOL	4.50	07/01/2041	11,008,131	9,456,848	11,835,466
FNMA POOL	4.50	05/01/2041	817,663	702,436	879,115
FNMA POOL	4.50	05/01/2041	2,354,610	2,022,793	2,531,575
FNMA POOL	4.50	08/01/2041	305,590	262,526	328,557
FNMA POOL	4.50	06/01/2041	224,616	192,963	241,498
FNMA POOL	4.50	06/01/2041	12,749,350	10,952,687	13,707,548
FNMA POOL	4.50	07/01/2041	905,552	777,941	973,611
FNMA POOL	4.50	08/01/2041	9,458,120	8,125,271	10,168,961
FNMA POOL	4.50	09/01/2041	8,293,185	7,124,504	8,916,473
FNMA POOL	4.50	10/01/2041	1,977,105	1,698,491	2,125,698
FNMA POOL	4.50	11/01/2041	1,584,664	1,361,353	1,703,762
FNMA POOL	4.50	07/01/2041	173,458	149,014	186,494
FNMA POOL	4.50	07/01/2041	807,448	693,662	868,134
FNMA POOL	4.50	07/01/2041	2,597,835	2,231,744	2,793,079
FNMA POOL	4.50	07/01/2041	886,433	761,516	953,055
FNMA POOL	3.50	08/01/2026	34,754	29,225	36,759
FNMA POOL	4.50	07/01/2041	1,200,018	1,030,910	1,290,207
FNMA POOL	3.50	07/01/2026	184,916	155,495	195,582
FNMA POOL	5.00	04/01/2041	189,817	163,531	206,980
FNMA POOL	5.00	06/01/2041	925,806	797,601	1,009,518
FNMA POOL	4.50	07/01/2041	4,739,993	4,020,329	5,096,235
FNMA POOL	3.50	07/01/2026	1,670,567	1,404,981	1,766,918
FNMA POOL	4.50	07/01/2041	21,975,747	18,878,891	23,627,371
FNMA POOL	4.50	07/01/2041	58,483	50,242	62,879
FNMA POOL	3.50	09/01/2026	13,190,428	11,091,798	13,951,194
FNMA POOL	4.50	07/01/2041	2,739,775	2,353,681	2,945,687
FNMA POOL	4.50	07/01/2041	1,388,462	1,192,798	1,492,815
FNMA POOL	4.00	08/01/2041	4,125,661	3,479,160	4,394,610
FNMA POOL	4.50	08/01/2041	1,660,027	1,426,094	1,784,789
FNMA POOL	4.50	07/01/2041	774,780	665,597	833,010
FNMA POOL	3.50	08/01/2026	676,811	569,212	715,846
FNMA POOL	4.50	07/01/2041	464,429	398,981	499,334
FNMA POOL	4.50	09/01/2041	2,647,254	2,274,201	2,846,213
FNMA POOL	3.50	07/01/2026	322,033	270,797	340,607
FNMA POOL	4.50	08/01/2036	2,706,083	2,324,658	2,909,463
FNMA POOL	3.50	08/01/2026	58,613	49,288	61,994
FNMA POOL	4.00	01/01/2042	1,956,752	1,650,136	2,094,207
FNMA POOL	4.50	08/01/2041	1,473,811	1,253,788	1,584,578

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL	4.50	09/01/2041	31,797,774	27,316,810	34,187,589
FNMA POOL	4.50	08/01/2041	123,422	106,029	132,698
FNMA POOL	4.50	09/01/2041	1,877,834	1,613,208	2,018,965
FNMA POOL	4.50	08/01/2041	13,115,564	11,267,304	14,101,287
FNMA POOL	3.50	08/01/2026	33,076	27,813	34,984
FNMA POOL	4.50	09/01/2041	23,275,661	19,891,440	25,024,982
FNMA POOL	3.50	09/01/2026	54,356	45,708	57,491
FNMA POOL	4.50	09/01/2041	6,187,722	5,315,744	6,652,771
FNMA POOL	4.50	08/01/2041	185,284	159,174	199,209
FNMA POOL	3.50	10/01/2026	285,795	240,324	302,279
FNMA POOL	3.50	09/01/2026	4,969,046	4,178,457	5,255,639
FNMA POOL	3.50	09/01/2026	49,192	41,366	52,030
FNMA POOL	3.50	03/01/2042	8,187,816	6,776,078	8,628,767
FNMA POOL	5.00	10/01/2041	944,214	813,460	1,029,590
FNMA POOL	3.50	10/01/2026	180,170	151,505	190,562
FNMA POOL	3.50	10/01/2026	147,492	124,026	155,999
FNMA POOL	3.50	09/01/2026	31,510	26,501	33,327
FNMA POOL	3.50	10/01/2026	86,394	72,648	91,377
FNMA POOL	3.50	04/01/2042	10,524,914	8,708,912	11,091,728
FNMA POOL	4.50	09/01/2041	2,895,654	2,487,596	3,113,282
FNMA POOL	3.50	10/01/2026	332,686	279,755	351,874
FNMA POOL	3.50	10/01/2026	45,563	38,319	48,191
FNMA POOL	4.50	11/01/2041	5,768,805	4,955,866	6,202,369
FNMA POOL	4.00	02/01/2042	773,741	652,500	828,094
FNMA POOL	3.50	12/01/2026	1,258,364	1,058,157	1,330,941
FNMA POOL	4.50	11/01/2041	2,025,816	1,740,338	2,178,069
FNMA POOL	3.50	12/01/2026	539,829	453,942	570,964
FNMA POOL	4.50	11/01/2041	2,998,495	2,575,948	3,223,852
FNMA POOL	3.50	04/01/2042	9,570,113	7,918,855	10,085,506
FNMA POOL	3.50	11/01/2026	1,297,342	1,090,933	1,372,167
FNMA POOL	3.50	01/01/2042	19,824,742	16,406,551	20,892,393
FNMA POOL	3.50	04/01/2042	3,412,519	2,823,712	3,596,299
FNMA POOL	4.50	12/01/2041	3,589,278	3,083,478	3,859,036
FNMA POOL	3.50	12/01/2026	408,935	343,873	432,520
FNMA POOL	3.50	11/01/2026	136,683	114,937	144,567
FNMA POOL	4.50	01/01/2042	1,938,451	1,665,286	2,084,138
FNMA POOL	3.50	02/01/2042	76,396	63,224	80,510
FNMA POOL	3.50	01/01/2042	14,878,217	12,312,908	15,674,845
FNMA POOL	3.50	02/01/2042	5,398,959	4,467,400	5,689,717
FNMA POOL	3.50	02/01/2042	11,617,209	9,612,727	12,242,848
FNMA POOL	3.50	01/01/2042	8,722,153	7,217,191	9,191,880
FNMA POOL	3.50	01/01/2027	55,791	46,915	59,003
FNMA POOL	4.50	02/01/2042	29,427	25,295	31,681
FNMA POOL	3.50	04/01/2027	96,765	81,370	102,336
FNMA POOL	3.50	03/01/2042	23,752,428	19,657,048	25,031,603
FNMA POOL	3.50	04/01/2042	8,632,314	7,142,867	9,097,203
FNMA POOL	3.50	04/01/2042	9,142,259	7,564,824	9,634,610
FNMA POOL	3.50	04/01/2042	8,732,414	7,225,696	9,202,694
FNMA POOL	3.50	04/01/2042	1,744,418	1,443,431	1,838,363
FNMA POOL	3.50	04/01/2042	13,389,025	11,078,840	14,110,084
FNMA POOL	3.50	04/01/2042	8,563,639	7,086,041	9,024,829
FNMA POOL	3.50	03/01/2042	24,563,868	20,328,581	25,886,743
FNMA POOL	4.00	03/01/2042	12,355,466	10,580,912	13,223,401
FNMA POOL	3.50	04/01/2042	8,452,874	6,994,388	8,908,099
FNMA POOL	3.50	04/01/2042	11,850,824	9,806,045	12,489,044

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FNMA POOL	3.50	03/01/2042	16,069,418	13,298,738	16,934,829
FNMA POOL	3.50	04/01/2027	50,314	42,309	53,211
FNMA POOL	3.50	05/01/2042	2,601,742	2,153,154	2,741,858
FNMA POOL	3.50	05/01/2027	618,422	520,109	654,024
FNMA POOL	6.00	10/01/2039	6,661,683	5,876,281	7,307,028
FNMA POOL	6.00	12/01/2020	324,548	279,775	352,456
FNMA POOL	6.00	07/01/2038	204,785	180,640	224,688
FNMA POOL	3.50	08/01/2026	34,143	28,711	36,112
FNMA POOL	3.50	09/01/2026	71,110	59,801	75,211
FNMA POOL	6.00	07/01/2040	31,909	28,147	35,010
FNMA POOL	3.50	10/01/2026	61,612	51,810	65,166
FNMA POOL	3.50	09/01/2026	181,931	152,985	192,424
FNMA POOL	6.00	02/01/2041	505,051	445,510	554,137
FNMA POOL	3.50	12/01/2026	88,331	74,280	93,425
FNMA POOL	3.50	12/01/2026	850,687	715,395	899,750
FNMA POOL	3.50	12/01/2026	253,283	212,986	267,892
FNMA POOL	3.50	08/01/2026	3,828,539	3,219,405	4,045,762
FNMA POOL	6.00	07/01/2040	3,655,732	3,224,741	4,011,028
FNMA POOL	6.00	01/01/2040	789,490	696,411	866,220
FNMA POOL	6.00	07/01/2040	14,145,611	12,477,921	15,520,404
FNMA POOL	6.00	07/01/2040	3,747,451	3,305,647	4,129,686
FNMA POOL	3.50	04/01/2042	4,541,394	3,757,807	4,785,968
FNMA POOL	4.00	05/01/2042	2,072,891	1,775,172	2,218,506
FNMA POOL	5.00	04/01/2029	381,524	328,662	412,577
FNMA POOL	4.50	07/01/2029	210,567	180,610	225,745
FNMA POOL	4.50	09/01/2029	33,529	28,516	35,946
FNMA POOL	4.50	10/01/2029	2,376,722	2,021,368	2,548,042
FNMA POOL	3.50	02/01/2020	94,250	79,247	99,663
FNMA POOL	3.50	05/01/2020	228,918	192,477	242,063
FNMA POOL	3.50	07/01/2020	2,522,837	2,121,248	2,667,710
FNMA POOL	3.50	09/01/2020	77,612	65,262	82,069
FNMA POOL	4.00	10/01/2030	67,228,961	55,673,174	72,257,756
FNMA POOL	3.50	10/01/2020	847,302	712,431	895,957
FNMA POOL	4.00	11/01/2030	126,884,020	105,866,470	136,375,076
FNMA POOL	3.50	11/01/2025	23,369	19,651	24,695
FNMA POOL	3.50	12/01/2020	35,356	29,733	37,387
FNMA POOL	3.50	01/01/2026	23,316	19,606	24,639
FNMA POOL	3.50	01/01/2021	160,056	134,588	169,748
FNMA POOL	3.00	12/01/2040	90,302	75,381	90,301
FNMA POOL	4.50	04/01/2031	32,535,360	27,891,139	35,228,656
FNMA POOL	3.50	05/01/2021	54,831	46,104	58,091
FNMA POOL	4.50	06/01/2031	95,296,522	81,607,515	103,185,222
FNMA POOL	4.50	08/01/2031	83,865,729	71,707,399	90,808,181
FNMA POOL	3.50	11/01/2026	281,527	236,735	297,764
FNMA POOL	3.50	02/01/2027	329,710	277,253	348,726
FNMA POOL	3.50	06/01/2032	25,317,622	21,330,598	26,772,667
FNMA TBA JUL 15YR	2.50	12/01/2099	78,150,993	63,907,974	80,519,945
FNMA TBA JUL 15YR SINGLE FAMIL	3.00	12/01/2099	39,075,496	32,554,162	40,937,686
FNMA TBA JUL 30YR SINGLE FAM	4.00	12/01/2099	259,119,385	219,294,779	275,759,721
FREDDIE MAC	4.50	03/15/2021	37,994	30,434	41,160
FREDDIE MAC	0.01	10/17/2027	1,158,895	830,071	997,708
FREDDIE MAC	6.50	04/15/2028	7,097,261	5,899,277	8,023,199
FREDDIE MAC	6.25	06/15/2028	12,353,997	10,141,144	12,711,800
FREDDIE MAC	5.00	02/15/2020	483,282	50,943	(29,929)
FREDDIEMAC STRIP	5.00	09/15/2035	494,394	69,565	96,603

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FREDDIEMAC STRIP	4.50	08/15/2035	207,900	26,692	46,886
GCCFC COMMERCIAL MORTGAGE TRUS	0.50	03/10/2039	342,818,755	3,105,802	3,683,588
GE COMMERCIAL MORTGAGE CORPORA	1.45	12/10/2037	77,514,797	1,724,314	680,967
GE COMMERCIAL MORTGAGE CORPORA	0.46	07/10/2039	183,787,119	906,026	1,073,868
GMAC COMMERCIAL MORTGAGE SECUR	0.87	04/10/2040	177,805,538	1,726,918	1,528,772
GNMA II POOL 000660	9.00	11/20/2016	134,389	111,806	150,225
GNMA II POOL 003248	5.50	06/20/2032	7,897	7,017	8,822
GNMA II POOL 003284	5.50	09/20/2032	6,331	5,626	7,073
GNMA II POOL 003320	5.50	12/20/2032	5,225	4,643	5,837
GNMA II POOL 003652	5.50	12/20/2034	12,169	10,818	13,557
GNMA II POOL 003702	5.50	04/20/2035	10,605	9,428	11,787
GNMA II POOL 003807	5.50	01/20/2036	12,933	11,499	14,374
GNMA II POOL 003965	5.50	03/20/2037	18,688	16,617	20,731
GNMA II POOL 003997	5.50	06/20/2037	171,579	152,572	190,338
GNMA II POOL 004048	5.50	11/20/2037	23,339	20,755	25,891
GNMA II POOL 004072	5.50	01/20/2038	20,091	17,867	22,288
GNMA II POOL 004098	5.50	03/20/2038	8,361	7,435	9,279
GNMA II POOL 004194	5.50	07/20/2038	929,776	826,873	1,031,858
GNMA II POOL 004221	5.50	08/20/2038	10,580	9,409	11,742
GNMA II POOL 004244	5.50	09/20/2038	977,700	869,507	1,085,043
GNMA II POOL 004315	5.50	12/20/2038	820,929	730,103	911,060
GNMA II POOL 004462	5.00	06/20/2039	438,871	372,477	436,498
GNMA II POOL 004521	5.50	08/20/2039	1,592,023	1,415,974	1,769,973
GNMA II POOL 004559	5.00	10/20/2039	61,429,930	54,534,420	67,958,045
GNMA II POOL 004600	5.50	12/20/2039	202,615	180,215	225,263
GNMA II POOL 004715	5.00	06/20/2040	27,545,930	24,123,764	30,516,910
GNMA II POOL 004748	5.50	07/20/2040	108,661	96,653	120,807
GNMA II POOL 004803	5.50	09/20/2040	12,646,921	11,249,495	14,035,450
GNMA II POOL 004834	4.50	10/20/2040	129,326,757	112,760,216	142,686,281
GNMA II POOL 004836	5.50	10/20/2040	1,241,401	1,106,360	1,377,771
GNMA II POOL 004885	5.50	12/20/2040	367,533	326,929	407,716
GNMA II POOL 004925	5.50	01/20/2041	626,379	558,253	694,862
GNMA II POOL 004949	4.00	02/20/2041	2,151,348	1,831,177	2,130,976
GNMA II POOL 004950	5.50	02/20/2041	1,326,810	1,180,245	1,472,483
GNMA II POOL 004951	3.00	12/20/2040	556,649	473,634	541,523
GNMA II POOL 004952	3.50	02/20/2041	487,188	414,363	472,057
GNMA II POOL 004953	3.00	01/20/2041	882,804	734,181	854,230
GNMA II POOL 004986	3.00	01/20/2041	576,070	478,786	556,076
GNMA II POOL 005022	3.00	01/20/2041	438,177	364,180	403,415
GNMA II POOL 005117	5.50	07/20/2041	9,744,108	8,668,030	10,813,931
GNMA II POOL 005177	5.50	09/20/2041	434,716	387,457	482,444
GNMA II POOL 005206	5.50	10/20/2041	15,706,165	13,998,805	17,423,350
GNMA II POOL 009226	8.75	12/20/2016	3,719	3,080	3,733
GNMA II POOL 009240	8.75	03/20/2017	13,349	11,070	13,966
GNMA II POOL 009245	8.75	04/20/2017	3,492	2,897	3,505
GNMA II POOL 009265	8.75	08/20/2017	4,715	3,918	4,845
GNMA II POOL 080152	1.63	01/20/2028	6,611	5,484	6,701
GNMA II POOL 080169	1.63	02/20/2028	5,138	4,262	5,208
GNMA II POOL 080174	1.63	03/20/2028	7,824	6,490	7,923
GNMA II POOL 080178	1.63	03/20/2028	17,104	14,188	17,338
GNMA II POOL 080180	1.63	03/20/2028	4,063	3,370	4,119
GNMA II POOL 080186	2.38	04/20/2028	9,033	7,505	9,171
GNMA II POOL 080197	2.38	05/20/2028	8,910	7,403	9,029
GNMA II POOL 080198	2.38	05/20/2028	20,393	16,944	20,708
GNMA II POOL 080204	2.38	06/20/2028	10,319	8,574	10,430

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GNMA II POOL 080205	2.38	06/20/2028	11,382	9,457	11,525
GNMA II POOL 080207	2.38	06/20/2028	17,317	14,389	17,582
GNMA II POOL 080221	1.63	08/20/2028	18,591	15,383	18,865
GNMA II POOL 080311	1.63	08/20/2029	6,864	5,679	6,950
GNMA II POOL 080317	1.63	09/20/2029	13,463	11,139	13,558
GNMA II POOL 080562	1.63	12/20/2031	129,684	107,491	129,686
GNMA II POOL 080932	2.00	06/20/2034	214,673	177,749	213,990
GNMA II POOL 081401	1.63	07/20/2035	145,951	120,760	145,047
GNMA II POOL 081560	2.13	12/20/2035	104,528	86,804	104,437
GNMA II POOL 081635	1.63	03/20/2036	143,098	118,704	142,369
GNMA II POOL 081734	2.13	08/20/2036	56,392	46,786	56,299
GNMA II POOL 783038	5.50	07/20/2040	503,929	448,241	559,256
GNMA II SINGLE FAMILY	3.00	12/01/2099	9,768,874	8,070,922	10,100,099
GNMA II TBA JUL 30 4.0PCT	4.00	12/01/2099	138,229,568	119,724,085	150,778,214
GNMA II TBA JUL 30YR JUMBOS	3.50	12/01/2099	107,457,615	91,135,292	114,845,315
GNMA POOL 353470	6.50	09/15/2027	777	645	908
GNMA POOL 353933	6.50	10/15/2023	34,318	28,405	40,746
GNMA POOL 375958	6.50	12/15/2023	12,525	10,369	14,871
GNMA POOL 393403	6.50	04/15/2026	2,089	1,728	2,406
GNMA POOL 412570	6.50	03/15/2026	2,446	2,024	2,813
GNMA POOL 415053	6.50	02/15/2026	169	140	197
GNMA POOL 417374	6.50	04/15/2026	1,423	1,177	1,660
GNMA POOL 426034	6.50	04/15/2026	280	231	322
GNMA POOL 433112	6.50	07/15/2026	5,163	4,273	6,021
GNMA POOL 444136	5.00	08/15/2040	1,053,375	923,550	1,163,323
GNMA POOL 487698	4.50	03/15/2039	20,797,113	18,152,723	22,779,553
GNMA POOL 562291	5.50	12/15/2033	23,555	21,153	26,296
GNMA POOL 603567	5.50	04/15/2033	267,878	217,812	299,056
GNMA POOL 603829	5.50	12/15/2032	95,826	86,022	107,062
GNMA POOL 604183	5.50	04/15/2033	11,362	9,238	12,684
GNMA POOL 604370	5.50	06/15/2033	223,879	201,034	249,936
GNMA POOL 604382	5.50	06/15/2033	75,588	67,875	84,386
GNMA POOL 604872	5.50	12/15/2033	186,389	167,387	208,083
GNMA POOL 604949	5.50	01/15/2034	28,231	25,353	31,516
GNMA POOL 606739	5.00	07/15/2040	2,470,082	2,165,636	2,727,901
GNMA POOL 609460	5.50	08/15/2033	44,161	35,910	49,301
GNMA POOL 611879	5.50	05/15/2033	11,958	10,737	13,349
GNMA POOL 619120	5.50	10/15/2034	4,262	3,466	4,752
GNMA POOL 622145	5.50	10/15/2033	18,352	16,481	20,488
GNMA POOL 622611	5.50	10/15/2033	44,135	39,634	49,271
GNMA POOL 636834	5.50	11/15/2034	29,559	26,526	32,961
GNMA POOL 696976	5.00	06/15/2040	882,516	773,738	974,630
GNMA POOL 696990	5.00	08/15/2040	2,221,646	1,947,834	2,453,533
GNMA POOL 706805	5.00	06/15/2040	1,297,590	1,137,650	1,433,028
GNMA POOL 710553	5.00	06/15/2040	1,207,737	1,058,872	1,333,796
GNMA POOL 711520	5.00	06/15/2040	1,866,453	1,636,395	2,061,267
GNMA POOL 716861	4.50	04/15/2039	66,736,589	58,251,073	73,098,112
GNMA POOL 718536	5.00	06/15/2040	1,382,103	1,211,746	1,526,363
GNMA POOL 719226	5.00	07/15/2040	6,557,336	5,749,123	7,241,769
GNMA POOL 723807	5.00	06/15/2040	963,808	845,010	1,064,407
GNMA POOL 726872	5.00	06/15/2040	461,072	404,240	509,197
GNMA POOL 730927	5.00	07/15/2040	2,185,306	1,915,960	2,413,401
GNMA POOL 732153	5.00	06/15/2040	854,305	749,004	943,474
GNMA POOL 732516	5.00	07/15/2040	2,269,407	1,989,696	2,506,281
GNMA POOL 733352	5.00	07/15/2040	3,526,861	3,092,164	3,894,983

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GNMA POOL 736055	5.00	06/15/2040	1,906,628	1,671,618	2,105,635
GNMA POOL 736107	5.00	07/15/2040	2,541,492	2,228,245	2,806,765
GNMA POOL 739192	5.00	07/15/2040	1,817,992	1,593,918	2,007,747
GNMA POOL 739669	5.00	08/15/2040	947,910	831,083	1,046,849
GNMA POOL 740478	5.00	07/15/2040	5,653,012	4,956,259	6,243,054
GNMA POOL 740494	5.00	07/15/2040	3,356,857	2,943,114	3,707,235
GNMA POOL 741230	5.00	08/15/2040	283,564	248,616	313,162
GNMA POOL 741313	5.00	06/15/2040	93,831	82,266	103,625
GNMA POOL 742393	5.00	06/15/2040	818,712	717,798	904,167
GNMA POOL 742413	5.00	07/15/2040	503,633	441,558	556,200
GNMA POOL 742419	5.00	07/15/2040	511,358	448,332	564,732
GNMA POOL 743691	5.00	06/15/2040	682,996	598,810	754,285
GNMA POOL 743742	5.00	06/15/2040	2,910,975	2,552,170	3,214,812
GNMA POOL 743744	5.00	07/15/2040	2,187,042	1,917,481	2,415,318
GNMA POOL 743802	5.00	06/15/2040	824,203	722,613	910,231
GNMA POOL 743817	5.00	07/15/2040	2,329,758	2,042,608	2,572,930
GNMA POOL 744484	5.00	07/15/2040	2,100,480	1,841,589	2,319,721
GNMA POOL 745790	5.00	07/15/2040	1,345,429	1,179,600	1,485,860
GNMA POOL 781806	9.50	05/15/2022	520,782	458,985	607,961
GNMA POOL 783292	6.00	12/15/2040	35,018,622	31,490,736	39,322,405
GOVERNMENT NATIONAL MORTGAGE A	5.00	04/20/2033	23,445,651	18,135,359	25,186,491
GS MORTGAGE SECURITIES TRUST	0.91	01/10/2040	90,875,327	1,261,400	189,657
GS MORTGAGE SECURITIES TRUST	5.98	08/10/2045	1,200,000	1,331,243	1,214,396
GSR MORTGAGE LOAN TRUST	3.16	06/25/2034	888,361	356,130	340,720
GSR MORTGAGE LOAN TRUST	1.96	05/25/2034	504,181	421,798	504,547
GSR MORTGAGE LOAN TRUST	2.65	09/25/2035	244,461	237,639	221,663
GSR MORTGAGE LOAN TRUST	4.99	09/25/2034	2,304,044	1,842,591	2,294,604
GSR MORTGAGE LOAN TRUST	2.64	08/25/2046	2,507,545	1,220,420	1,384,917
HARBORVIEW MORTGAGE LOAN TRUST	2.79	04/19/2034	598,996	553,055	563,407
HARBORVIEW MORTGAGE LOAN TRUST	0.64	11/19/2034	375,967	218,362	225,118
HARBORVIEW MORTGAGE LOAN TRUST	0.64	12/19/2034	2,318,914	1,266,129	2,318,914
HARBORVIEW MORTGAGE LOAN TRUST	0.62	01/19/2035	2,876,180	1,399,546	2,876,180
HARBORVIEW MORTGAGE LOAN TRUST	0.51	03/19/2035	763,960	484,579	506,195
HARBORVIEW MORTGAGE LOAN TRUST	0.42	11/19/2036	1,380,234	845,669	919,284
HARBORVIEW MORTGAGE LOAN TRUST	0.44	01/25/2047	2,127,830	339,176	448,702
HARBORVIEW MORTGAGE LOAN TRUST	1.25	11/25/2047	2,384,670	1,597,014	1,598,709
HOMEBANC MORTGAGE TRUST	0.62	12/25/2034	1,308,350	1,094,439	1,001,630
IMPAC CMB TRUST	1.15	03/25/2035	226,118	171,026	227,064
IMPAC CMB TRUST	0.89	04/25/2035	778,895	359,894	337,555
IMPAC SECURED ASSETS CORP.	0.36	05/25/2037	2,234,747	1,157,152	2,234,747
IMPAC SECURED ASSETS CORP.	0.36	02/25/2037	1,732,548	903,586	1,732,548
INDYMAC INDA MORTGAGE LOAN TRU	5.56	11/25/2037	1,375,237	1,086,675	1,060,882
INDYMAC INDX MORTGAGE LOAN TRU	0.49	04/25/2035	1,552,100	1,060,086	1,461,940
INDYMAC INDX MORTGAGE LOAN TRU	2.63	08/25/2035	1,230,716	681,447	693,044
INDYMAC INDX MORTGAGE LOAN TRU	1.03	12/25/2034	280,968	170,856	167,805
INDYMAC INDX MORTGAGE LOAN TRU	2.93	06/25/2036	4,034,891	2,009,783	4,035,629
JP MORGAN CHASE COMMERCIAL MOR	0.91	11/15/2035	18,220,023	230,488	87,001
JP MORGAN CHASE COMMERCIAL MOR	5.34	05/15/2047	1,085,000	1,198,566	1,063,179
JP MORGAN CHASE COMMERCIAL MOR	5.44	06/12/2047	215,108,800	205,754,963	241,174,277
JP MORGAN CHASE COMMERCIAL MOR	5.44	06/12/2047	62,076,310	47,955,584	69,834,940
JP MORGAN CHASE COMMERCIAL MOR	5.43	12/12/2043	1,700,000	1,899,834	1,675,425
JP MORGAN CHASE COMMERCIAL MOR	5.42	01/15/2049	19,537,748	14,774,238	21,754,687
JP MORGAN CHASE COMMERCIAL MOR	5.88	02/15/2051	73,266,556	58,871,675	82,131,849
JP MORGAN MORTGAGE TRUST	5.56	04/25/2036	412,558	371,591	394,137
JP MORGAN MORTGAGE TRUST	2.66	11/25/2033	58,572	58,691	55,443

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
JP MORGAN MORTGAGE TRUST	3.06	07/25/2035	274,369	249,100	241,468
JP MORGAN MORTGAGE TRUST	3.00	06/25/2036	858,540	606,300	748,604
JUMBO MHLP 862	5.00	03/15/2034	1,031,248	984,160	1,031,248
JUMBO MHLP 881	1.00	06/23/2036	3,078,142	2,560,715	3,051,323
L.A. ARENA FUNDING, LLC	7.66	12/15/2026	32,435,150	23,874,356	35,477,982
LB UBS COMMERCIAL MORTGAGE TRU	0.65	02/15/2040	63,966,917	844,327	1,051,296
LB UBS COMMERCIAL MORTGAGE TRU	0.25	02/15/2040	51,021,344	238,817	519,601
LB UBS COMMERCIAL MORTGAGE TRU	0.25	09/15/2039	302,384,525	2,272,942	5,275,098
LB UBS COMMERCIAL MORTGAGE TRU	0.33	11/15/2038	94,911,897	686,031	1,331,329
LB UBS COMMERCIAL MORTGAGE TRU	0.84	11/15/2038	97,230,496	1,782,111	2,271,013
LB UBS COMMERCIAL MORTGAGE TRU	1.26	03/15/2036	172,547,468	2,882,227	2,739,881
LB UBS COMMERCIAL MORTGAGE TRU	1.99	10/15/2035	13,504,686	351,457	46,618
LB UBS COMMERCIAL MORTGAGE TRU	0.83	08/15/2036	243,081,411	2,023,235	2,717,164
LB UBS COMMERCIAL MORTGAGE TRU	1.23	02/15/2037	100,793,945	1,897,670	723,096
LB UBS COMMERCIAL MORTGAGE TRU	5.86	07/15/2040	68,382,119	54,938,945	78,029,097
LEHMAN XS TRUST	0.38	03/25/2047	1,846,516	1,430,496	1,846,391
LUMINENT MORTGAGE TRUST	0.44	07/25/2036	2,273,474	1,174,022	1,216,187
MASTR ADJUSTABLE RATE MORTGAGE	2.75	11/25/2034	226,173	194,961	181,081
MASTR ADJUSTABLE RATE MORTGAGE	2.80	03/25/2035	718,386	501,002	718,386
MASTR ALTERNATIVE LOANS TRUST	6.50	05/25/2033	234,358	205,339	244,831
MASTR REPERFORMING LOAN TRUST	0.60	05/25/2035	2,164,471	1,698,016	1,747,484
MELLON RESIDENTIAL FUNDING COR	0.67	08/15/2032	2,970,473	2,882,841	2,784,853
MERRILL LYNCH MORTGAGE INVESTO	2.69	02/25/2034	625,668	607,712	581,315
MERRILL LYNCH MORTGAGE INVESTO	2.53	02/25/2035	5,500,000	4,775,661	4,337,659
MERRILL LYNCH MORTGAGE INVESTO	2.86	07/25/2035	1,051,320	720,257	1,051,187
MERRILL LYNCH MORTGAGE TRUST	5.39	11/12/2037	4,053,000	4,519,307	4,021,017
MERRILL LYNCH/COUNTRYWIDE COMM	5.17	12/12/2049	9,917,000	10,910,921	9,671,312
ML CFC COMMERCIAL MORTGAGE TRU	0.22	12/12/2049	310,215,631	1,499,731	3,812,240
ML CFC COMMERCIAL MORTGAGE TRU	5.38	08/12/2048	144,501,185	115,559,180	155,927,533
ML CFC COMMERCIAL MORTGAGE TRU	0.70	08/12/2048	218,321,933	3,245,380	3,985,030
ML CFC COMMERCIAL MORTGAGE TRU	6.09	06/12/2046	40,653,169	33,151,375	45,793,265
ML CFC COMMERCIAL MORTGAGE TRU	5.41	07/12/2046	168,124,800	129,760,720	189,734,063
ML CFC COMMERCIAL MORTGAGE TRU	6.16	08/12/2049	42,302,155	33,159,487	46,709,904
MORGAN STANLEY CAPITAL I TRUST	1.52	06/15/2044	101,290,994	7,963,496	6,227,472
MORGAN STANLEY CAPITAL I TRUST	5.33	11/12/2041	48,844,370	39,256,263	53,210,369
MORGAN STANLEY MORTGAGE LOAN T	2.88	07/25/2035	1,608,280	1,053,268	1,109,652
MORGAN STANLEY MORTGAGE LOAN T	2.90	08/25/2034	650,928	151,211	160,938
MORGAN STANLEY MORTGAGE LOAN T	2.86	09/25/2034	549,364	60,834	142,051
MORGAN STANLEY MORTGAGE LOAN T	1.78	10/25/2034	345,849	305,800	280,532
MORGAN STANLEY MORTGAGE LOAN T	2.20	06/25/2037	1,089,552	434,731	1,080,640
MORGAN STANLEY MORTGAGE LOAN T	6.00	08/25/2037	16,209	14,190	16,209
MORGAN STANLEY MORTGAGE LOAN T	3.79	11/25/2037	3,710,001	2,100,977	3,723,957
NCUA GUARANTEED NOTES	1.60	10/29/2020	5,696,231	5,772,560	5,691,486
NCUA GUARANTEED NOTES	2.65	10/29/2020	12,344,508	12,912,355	12,324,061
NEW YORK MORTGAGE TRUST	0.58	08/25/2035	1,301,413	1,191,310	1,102,437
NEWGATE FUNDING PLC	1.18	12/01/2050	1,000,000	1,260,093	1,245,028
NOMURA ASSET ACCEPTANCE CORPOR	6.00	03/25/2047	1,453,039	888,375	1,452,995
OPERA FINANCE (CMH) PLC	0.95	01/15/2015	2,900,000	2,681,386	4,211,218
PARAGON MORTGAGES PLC	1.37	05/15/2041	1,125,849	1,420,126	1,448,338
PRUDENTIAL SECURITIES SECURED	6.97	04/15/2013	5,583,858	3,382,625	5,587,454
RESI FINANCE LIMITED PARTNERSH	1.64	09/10/2035	3,999,080	1,288,669	2,966,407
RESIDENTIAL ACCREDIT LOANS, IN	6.00	06/25/2036	2,851,476	1,795,916	1,898,009
RESIDENTIAL ACCREDIT LOANS, IN	5.50	08/25/2035	188,142	150,436	165,950
RESIDENTIAL ACCREDIT LOANS, IN	1.65	08/25/2035	1,605,809	1,030,926	1,058,519
RESIDENTIAL ASSET MORTGAGE PRO	7.50	05/25/2032	663,826	613,255	653,524

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RMAC SECURITIES PLC	1.16	06/12/2044	400,000	513,890	499,747
SALOMON BROTHERS MORTGAGE SECU	2.62	09/25/2032	726,037	589,141	728,799
SEQUOIA MORTGAGE TRUST	0.88	01/20/2034	282,543	245,869	233,715
SEQUOIA MORTGAGE TRUST	0.97	11/22/2024	33,495	30,681	28,646
SEQUOIA MORTGAGE TRUST	0.51	01/20/2035	642,672	531,809	496,449
STRUCTURED ADJUSTABLE RATE MOR	0.75	10/25/2034	3,402,366	1,582,403	3,396,815
STRUCTURED ADJUSTABLE RATE MOR	2.76	01/25/2035	563,215	398,305	404,258
STRUCTURED ADJUSTABLE RATE MOR	2.77	03/25/2035	1,776,942	1,488,370	1,508,006
STRUCTURED ADJUSTABLE RATE MOR	2.80	04/25/2035	1,062,321	818,093	785,055
STRUCTURED ADJUSTABLE RATE MOR	2.69	07/25/2035	1,502,609	990,369	1,070,464
STRUCTURED ADJUSTABLE RATE MOR	0.59	08/25/2035	511,377	420,915	407,031
STRUCTURED ADJUSTABLE RATE MOR	1.15	08/25/2035	470,058	1,880	472,878
STRUCTURED ADJUSTABLE RATE MOR	0.55	10/25/2035	671,065	493,032	513,792
STRUCTURED ADJUSTABLE RATE MOR	2.82	04/25/2034	1,095,149	969,424	914,888
STRUCTURED ADJUSTABLE RATE MOR	4.67	10/25/2047	3,336,108	1,909,918	3,338,908
STRUCTURED ASSET MORTGAGE INVE	0.56	12/25/2035	351,064	186,170	202,338
STRUCTURED ASSET MORTGAGE INVE	0.48	02/25/2036	1,658,495	891,940	877,210
STRUCTURED ASSET MORTGAGE INVE	0.46	08/25/2036	3,004,048	1,651,926	1,840,129
STRUCTURED ASSET SECURITIES CO	2.60	01/25/2032	20,517	16,382	15,189
STRUCTURED ASSET SECURITIES CO	2.42	04/25/2032	226,089	183,578	220,551
STRUCTURED ASSET SECURITIES CO	3.02	11/25/2032	672,596	546,747	549,578
STRUCTURED ASSET SECURITIES CO	2.83	06/25/2033	1,095,271	1,081,909	1,008,326
THORNBURG MORTGAGE SECURITIES	5.46	09/25/2037	1,200,288	1,079,538	1,013,810
VENDEE MORTGAGE TRUST	6.50	10/15/2029	12,964,683	10,530,402	15,429,815
WACHOVIA BANK COMMERCIAL MORTG	0.52	11/15/2035	166,895,680	1,012,202	689,279
WACHOVIA BANK COMMERCIAL MORTG	0.69	12/15/2043	108,766,227	1,487,821	2,132,688
WAMU MORTGAGE PASS THROUGH CER	2.42	08/25/2033	1,167,365	1,148,339	1,103,854
WAMU MORTGAGE PASS THROUGH CER	1.35	11/25/2042	26,813	23,033	25,671
WAMU MORTGAGE PASS THROUGH CER	2.48	01/25/2033	318,436	310,253	296,028
WAMU MORTGAGE PASS THROUGH CER	0.57	08/25/2045	1,199,790	979,626	949,726
WAMU MORTGAGE PASS THROUGH CER	0.65	08/25/2045	1,118,448	849,575	807,878
WAMU MORTGAGE PASS THROUGH CER	2.45	12/25/2035	395,051	387,466	375,328
WAMU MORTGAGE PASS THROUGH CER	0.61	10/25/2045	1,164,406	818,227	766,374
WAMU MORTGAGE PASS THROUGH CER	0.63	11/25/2034	1,212,092	855,492	1,212,092
WAMU MORTGAGE PASS THROUGH CER	2.45	09/25/2033	2,406,139	2,415,032	2,258,328
WAMU MORTGAGE PASS THROUGH CER	0.52	07/25/2045	108,734	86,585	84,951
WAMU MORTGAGE PASS THROUGH CER	0.57	07/25/2045	468,282	384,275	376,656
WAMU MORTGAGE PASS THROUGH CER	0.63	07/25/2044	964,361	738,413	749,072
WAMU MORTGAGE PASS THROUGH CER	0.58	10/25/2044	325,173	254,285	256,065
WAMU MORTGAGE PASS THROUGH CER	2.71	02/25/2037	3,860,114	2,817,501	2,749,603
WAMU MORTGAGE PASS THROUGH CER	2.66	12/25/2036	2,928,095	2,007,973	2,111,667
WAMU MORTGAGE PASS THROUGH CER	2.66	12/25/2036	1,780	0	220
WAMU MORTGAGE PASS THROUGH CER	2.53	06/25/2037	5,355,196	3,303,465	5,355,136
WAMU MORTGAGE PASS THROUGH CER	2.50	08/25/2046	865,860	607,139	685,886
WAMU MORTGAGE PASS THROUGH CER	5.35	08/25/2036	698,033	644,353	656,148
WAMU MORTGAGE PASS THROUGH CER	2.65	03/25/2037	3,268,086	2,053,668	2,086,390
WAMU MORTGAGE PASS THROUGH CER	2.45	04/25/2037	6,125,683	3,952,542	6,131,815
WAMU MORTGAGE PASS THROUGH CER	6.10	10/25/2036	31,068	30,938	30,016
WAMU MORTGAGE PASS THROUGH CER	2.25	11/25/2036	1,032,263	732,496	842,221
WAMU MORTGAGE PASS THROUGH CER	2.64	09/25/2046	2,937,947	2,228,733	2,166,684
WAMU MORTGAGE PASS THROUGH CER	2.76	07/25/2037	1,385,613	862,961	859,032
WAMU MORTGAGE PASS THROUGH CER	2.45	01/25/2035	2,066,894	2,003,234	1,908,352
WAMU MORTGAGE PASS THROUGH CER	0.61	01/25/2045	2,254,004	1,648,349	2,254,004
WARREN BUSINESS CENTER	7.26	05/10/2014	8,802,965	6,930,046	9,285,455
WASHINGTON MUTUAL MORTGAGE PAS	3.24	04/25/2037	2,766,741	1,385,861	2,743,693

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WASHINGTON MUTUAL MORTGAGE PAS	0.51	12/25/2035	2,252,891	1,274,684	1,405,781
WASHINGTON MUTUAL MORTGAGE PAS	1.14	06/25/2046	1,333,131	573,378	629,942
WASHINGTON MUTUAL MORTGAGE PAS	1.11	08/25/2046	2,335,581	1,042,465	1,265,014
WELLS FARGO MORTGAGE BACKED SE	4.69	12/25/2033	13,274	13,360	12,837
WELLS FARGO MORTGAGE BACKED SE	5.03	03/25/2036	613,431	602,879	557,841
WELLS FARGO MORTGAGE BACKED SE	2.76	10/25/2036	757,853	559,448	578,172
WF RBS COMMERCIAL MORTGAGE TRU	2.69	04/15/2045	97,897,471	12,179,799	14,484,225
Grand Total				**$ 9,787,419,942**	**$ 12,464,407,156**

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AFRICAN DEVELOPMENT BANK	5.25	03/23/2022	2,000,000	$ 2,213,307	$ 2,121,031
AMERICAN INTL GROUP	6.80	11/15/2017	1,567,000	2,162,107	2,884,800
AUSTRALIAN GOVERNMENT	6.00	02/15/2017	14,000,000	16,526,269	12,927,384
AUSTRALIAN GOVERNMENT	4.50	04/15/2020	20,700,000	23,641,696	19,719,912
BANK OF SCOTLAND PLC	4.50	10/23/2013	200,000	264,726	251,048
BARCLAYS BANK PLC	4.88	12/31/2049	1,360,000	949,249	1,713,321
BARCLAYS BANK PLC	6.00	01/23/2018	1,150,000	1,427,645	1,808,046
BARCLAYS BANK PLC	5.75	08/17/2021	1,400,000	2,429,515	2,180,198
BELGIUM KINGDOM	5.50	03/28/2028	4,893,000	7,558,728	7,208,623
BELGIUM KINGDOM	5.50	09/28/2017	4,415,000	6,514,889	6,613,386
BELGIUM KINGDOM	3.50	06/28/2017	9,200,000	12,397,959	12,264,669
BELGIUM KINGDOM	4.00	03/28/2019	9,460,000	13,049,667	13,367,738
BHP BILLITON FINANCE LTD	2.13	11/29/2018	3,250,000	4,115,017	4,052,672
BMW FINANCE NV	3.63	01/29/2018	2,950,000	4,047,828	3,982,157
BONOS Y OBLIG DEL ESTADO	5.50	07/30/2017	2,600,000	3,250,341	3,482,869
BONOS Y OBLIG DEL ESTADO	4.00	04/30/2020	10,800,000	11,909,192	13,040,563
BONOS Y OBLIG DEL ESTADO	5.50	04/30/2021	4,300,000	5,132,993	4,989,497
BONOS Y OBLIG DEL ESTADO	5.85	01/31/2022	8,250,000	10,061,262	11,051,073
BONOS Y OBLIG DEL ESTADO	3.80	01/31/2017	2,970,000	3,479,236	3,721,976
BONOS Y OBLIG DEL ESTADO	4.70	07/30/2041	1,900,000	1,752,457	1,913,058
BRITISH COLUMBIA PROV OF	3.25	12/18/2021	6,010,000	6,236,735	6,100,129
BRITISH COLUMBIA PROV OF	4.10	12/18/2019	5,985,000	6,611,709	6,488,797
BUNDESOBLIGATION	4.25	10/12/2012	3,450,000	4,428,134	4,434,873
BUNDESOBLIGATION	2.50	02/27/2015	14,640,000	19,711,090	20,326,141
BUNDESOBLIGATION I/L	0.75	04/15/2018	32,984,595	47,271,674	44,161,352
BUNDESREPUB. DEUTSCHLAND	6.50	07/04/2027	24,100,000	47,802,040	47,901,462
BUNDESREPUB. DEUTSCHLAND	4.75	07/04/2028	26,270,000	44,575,832	42,818,960
BUNDESREPUB. DEUTSCHLAND	5.00	07/04/2012	1,730,000	2,195,457	2,199,605
BUNDESREPUB. DEUTSCHLAND	4.50	01/04/2013	4,100,000	5,319,915	5,231,167
BUNDESREPUB. DEUTSCHLAND	4.75	07/04/2034	11,742,000	21,055,673	19,487,230
BUNDESREPUB. DEUTSCHLAND	2.50	01/04/2021	17,000,000	23,569,432	23,600,773
BUNDESREPUB. DEUTSCHLAND	2.25	09/04/2021	7,569,000	10,236,517	10,428,728
BUNDESREPUB. DEUTSCHLAND	2.00	01/04/2022	16,158,000	21,369,609	21,646,636
BUNDESREPUB. DEUTSCHLAND	3.25	07/04/2015	10,500,000	14,522,945	14,687,493
BUNDESREPUB. DEUTSCHLAND	4.00	07/04/2016	2,000,000	2,896,328	2,922,682
BUNDESREPUB. DEUTSCHLAND	4.25	07/04/2039	3,090,000	5,423,639	5,508,243
BUNDESREPUB. DEUTSCHLAND	3.75	01/04/2019	12,000,000	17,870,762	17,560,854
BUNDESREPUB. DEUTSCHLAND	3.00	07/04/2020	5,561,000	7,986,407	8,283,983
BUNDESREPUB. DEUTSCHLAND	3.50	07/04/2019	1,250,000	1,842,677	1,852,532
BUNDESREPUB. DEUTSCHLAND	3.25	01/04/2020	3,700,000	5,390,370	5,431,191
BUONI POLIENNALI DEL TES	5.25	11/01/2029	5,287,000	6,112,634	7,001,954
BUONI POLIENNALI DEL TES	6.00	05/01/2031	3,200,000	3,948,264	4,106,468
BUONI POLIENNALI DEL TES	5.25	08/01/2017	13,500,000	17,267,639	18,161,931
BUONI POLIENNALI DEL TES	4.25	02/01/2019	5,500,000	6,578,012	6,958,332
BUONI POLIENNALI DEL TES	5.00	08/01/2034	1,600,000	1,737,116	1,829,486
BUONI POLIENNALI DEL TES	2.00	12/15/2012	15,000,000	18,973,504	19,913,715
BUONI POLIENNALI DEL TES	2.10	09/15/2021	24,979,032	29,742,732	24,772,002
BUONI POLIENNALI DEL TES	3.75	03/01/2021	6,072,000	6,834,314	7,435,311
BUONI POLIENNALI DEL TES	4.25	07/01/2014	5,700,000	7,302,398	7,404,195
BUONI POLIENNALI DEL TES	5.00	03/01/2022	8,055,000	9,752,590	10,094,286
BUONI POLIENNALI DEL TES	4.75	09/15/2016	10,050,000	12,738,112	13,229,241
BUONI POLIENNALI DEL TES	4.75	05/01/2017	16,390,000	20,553,877	21,245,882
BUONI POLIENNALI DEL TES	5.50	09/01/2022	8,700,000	10,839,683	11,094,670

*** Yield calculation unavailable due to lack of data.

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BUONI POLIENNALI DEL TES	2.50	03/01/2015	15,200,000	18,491,628	19,478,499
BUONI POLIENNALI DEL TES	4.50	02/01/2020	9,500,000	11,373,004	11,850,236
BUONI POLIENNALI DEL TES	3.75	08/01/2015	3,000,000	3,744,229	3,949,338
BUONI POLIENNALI DEL TES	3.75	08/01/2021	1,700,000	1,888,562	1,986,609
BUONI POLIENNALI DEL TES	2.10	09/15/2017	21,070,392	30,040,642	23,324,228
BUONI POLIENNALI DEL TES	2.60	09/15/2023	30,934,750	39,134,702	30,595,602
BUONI POLIENNALI DEL TES	4.50	08/01/2018	9,100,000	11,106,642	11,029,709
BUONI POLIENNALI DEL TES	2.35	09/15/2019	22,904,910	24,522,355	24,510,278
BUONI POLIENNALI DEL TES	4.50	03/01/2019	2,600,000	3,141,077	3,326,795
BUONI POLIENNALI DEL TES	4.75	09/01/2021	16,350,000	19,526,024	20,519,381
BUONI POLIENNALI DEL TES	4.25	09/01/2019	2,900,000	3,440,054	3,320,354
BUONI POLIENNALI DEL TES	5.00	09/01/2040	19,004,000	20,249,451	21,737,089
BUONI POLIENNALI DEL TES	3.00	04/15/2015	5,000,000	6,142,126	6,445,358
CANADA GOV T REAL RETURN	4.25	12/01/2021	24,263,580	33,253,718	33,716,725
CANADA GOVT REAL RETURN	2.00	12/01/2041	24,165,680	30,978,764	33,875,569
CANADA GOVT REAL RETURN	1.50	12/01/2044	12,681,720	15,918,167	16,146,941
CANADA HOUSING TRUST	3.80	06/15/2021	3,600,000	3,996,567	3,788,367
CANADA HOUSING TRUST	2.05	06/15/2017	10,245,000	10,238,870	10,168,582
CANADA T BILL	0.00	08/02/2012	10,125,000	9,923,781	10,104,210
CANADIAN GOVERNMENT	5.75	06/01/2033	3,800,000	5,848,858	5,544,262
CANADIAN GOVERNMENT	3.75	06/01/2019	19,004,000	21,434,469	19,334,478
CANADIAN GOVERNMENT	2.00	12/01/2014	25,750,000	25,815,673	26,323,276
CANADIAN GOVERNMENT	3.25	06/01/2021	50,305,000	55,932,824	54,769,944
CANADIAN GOVERNMENT	2.00	06/01/2016	11,000,000	11,112,109	11,028,048
CITIGROUP INC	2.40	10/31/2025	87,100,000	1,050,600	726,035
COUNCIL OF EUROPE	6.00	10/08/2020	2,600,000	2,855,288	2,728,289
DEPFA ACS BANK	3.88	07/15/2013	4,600,000	5,903,595	6,127,666
DEUTSCHE BANK AG	5.13	08/31/2017	2,700,000	3,890,032	4,173,192
DEUTSCHLAND I/L BOND	0.10	04/15/2023	21,730,473	29,189,207	27,863,859
DEUTSCHLAND I/L BOND	1.50	04/15/2016	22,559,061	33,412,886	30,658,343
DEUTSCHLAND I/L BOND	1.75	04/15/2020	35,620,530	53,913,992	51,859,654
DNB BOLIGKREDITT AS	3.38	01/20/2017	2,850,000	3,907,453	4,100,796
DR REDDY S LABORATORIES	9.25	03/24/2014	3,964,319	32,693	64,947
EUROPEAN INVESTMENT BANK	6.00	08/14/2013	8,800,000	9,245,628	8,051,443
EUROPEAN UNION	2.50	12/04/2015	8,700,000	11,642,301	12,557,758
EUROPEAN UNION	2.38	09/22/2017	4,100,000	5,465,186	5,471,067
EUROPEAN UNION	2.75	06/03/2016	3,700,000	4,998,813	5,033,837
FINNISH GOVERNMENT	3.38	04/15/2020	4,620,000	6,536,378	6,796,005
FINNISH GOVERNMENT	3.50	04/15/2021	2,450,000	3,494,399	3,468,455
FINNISH GOVERNMENT	3.88	09/15/2017	18,575,000	26,761,742	27,369,285
FMS WERTMANAGEMENT	0.81	02/18/2015	12,100,000	15,354,108	17,478,819
FORTIS BANK NEDERLAND NV	3.38	05/19/2014	6,352,000	8,465,217	8,869,171
FRANCE (GOVT OF)	4.25	04/25/2019	18,300,000	26,416,166	26,721,159
FRANCE (GOVT OF)	2.25	07/25/2020	33,820,980	49,785,960	47,427,170
FRANCE (GOVT OF)	1.30	07/25/2019	20,174,948	29,402,547	26,788,438
FRANCE (GOVT OF)	3.50	04/25/2026	11,600,000	15,259,474	15,490,617
FRANCE (GOVT OF)	1.10	07/25/2022	44,623,235	62,449,593	56,855,634
FRANCE (GOVT OF)	3.00	04/25/2022	4,195,000	5,465,274	5,452,841
FRANCE (GOVT OF)	3.00	04/25/2022	32,000,000	42,321,151	41,689,816
FRANCE (GOVT OF)	4.75	04/25/2035	14,100,000	21,319,157	21,639,070
FRANCE (GOVT OF)	1.60	07/25/2015	7,905,387	12,236,076	10,574,077
FRANCE (GOVT OF)	1.00	07/25/2017	17,161,955	24,331,422	22,637,487
FRANCE (GOVT OF)	4.25	10/25/2018	835,000	1,205,572	1,221,149

*** Yield calculation unavailable due to lack of data.

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FRANCE (GOVT OF)	3.25	10/25/2021	29,044,000	38,856,377	39,060,050
FRANCE (GOVT OF)	4.50	04/25/2041	12,730,000	18,814,606	19,653,285
FRENCH TREASURY NOTE	0.45	07/25/2016	24,955,920	35,789,789	32,227,708
FRENCH TREASURY NOTE	1.75	02/25/2017	18,960,000	24,390,827	24,225,064
FRENCH TREASURY NOTE	2.50	01/12/2014	10,244,445	13,425,486	14,205,972
GERMAN POSTAL PENSION 2	4.25	01/18/2017	2,000,000	2,828,256	2,888,510
GERMAN POSTAL PENSIONS	3.38	01/18/2016	4,800,000	6,518,042	6,805,481
ING BANK NV	3.38	03/03/2014	1,161,000	1,538,841	1,626,083
INSTITUT CREDITO OFICIAL	4.38	03/31/2014	4,600,000	5,788,857	6,655,386
INSTITUT CREDITO OFICIAL	2.41	03/25/2014	7,300,000	8,862,616	10,318,911
INSTITUT CREDITO OFICIAL	6.13	02/27/2014	5,000,000	4,823,999	4,767,786
INTL FINANCE CORP	5.75	07/28/2020	5,800,000	6,641,277	6,406,014
INVESTEC BANK AU LTD	5.00	02/27/2014	14,300,000	14,998,801	9,097,948
JAPAN 16(30 YEAR ISSUE)	2.50	09/20/2034	1,950,000,000	27,791,520	24,342,959
JAPAN 318 (10 YR ISSUE)	1.00	09/20/2021	633,700,000	8,119,485	8,115,571
JAPAN 48(20 YEAR ISSUE)	2.50	12/21/2020	4,499,900,000	64,984,726	60,743,473
JAPAN 60(20 YEAR ISSUE)	1.40	12/20/2022	730,350,000	9,613,563	9,624,891
JAPAN 112 (20 YR ISSUE)	2.10	06/20/2029	5,844,700,000	79,614,498	71,293,528
JAPAN 113 (20 YR ISSUE)	2.10	09/20/2029	2,655,000,000	36,209,921	35,088,764
JAPAN 19 (30 YEAR ISSUE)	2.30	06/20/2035	6,115,500,000	84,369,910	77,365,081
JAPAN 244(10 YEAR ISSUE)	1.00	12/20/2012	7,200,000,000	90,608,557	89,174,634
JAPAN 250(10 YEAR ISSUE)	0.50	06/20/2013	2,500,000,000	31,450,558	30,672,311
JAPAN 268(10 YEAR ISSUE)	1.50	03/20/2015	2,932,450,000	38,134,566	26,352,948
JAPAN 272(10 YEAR ISSUE)	1.40	09/20/2015	2,225,000,000	29,029,348	27,904,126
JAPAN 280(10 YEAR ISSUE)	1.90	06/20/2016	2,546,850,000	34,129,450	33,464,004
JAPAN 284(10 YEAR ISSUE)	1.70	12/20/2016	5,097,550,000	68,216,195	55,936,798
JAPAN 288(10 YEAR ISSUE)	1.70	09/20/2017	1,717,600,000	23,153,524	21,214,740
JAPAN 289(10 YEAR ISSUE)	1.50	12/20/2017	4,300,000,000	57,461,236	47,750,845
JAPAN 302 (10 YR ISSUE)	1.40	06/20/2019	5,130,000,000	68,489,261	57,717,903
JAPAN 303 (10 YR ISSUE)	1.40	09/20/2019	849,500,000	11,340,149	10,712,587
JAPAN 78 (20 YEAR ISSUE)	1.90	06/20/2025	2,400,000,000	32,733,666	31,358,743
JAPAN TREASURY DISC BILL	0.01	07/20/2012	5,900,000,000	73,940,850	73,601,129
JAPAN TREASURY DISC BILL	0.01	07/02/2012	11,110,000,000	139,240,506	134,732,584
JAPAN TREASURY DISC BILL	0.01	08/20/2012	15,400,000,000	192,981,938	194,681,675
JAPAN TREASURY DISC BILL	0.01	09/24/2012	11,110,000,000	139,209,595	140,051,139
JOHN DEERE BANK SA	3.25	06/22/2016	1,500,000	2,031,115	2,015,834
KFW	6.25	05/19/2021	5,700,000	6,618,866	6,227,405
KFW	3.75	09/25/2015	80,900,000	14,206,919	14,792,955
KFW	2.75	09/07/2015	2,600,000	4,288,149	4,273,546
KFW	5.50	02/09/2022	14,700,000	16,276,544	15,555,632
KFW	1.38	02/21/2017	-	-	(10)
KFW	5.50	07/25/2016	12,000,000	13,052,649	10,112,779
KFW	4.00	03/04/2016	4,000,000	707,368	736,432
KINGDOM OF DENMARK	7.00	11/10/2024	20,000,000	5,405,486	4,424,011
KINGDOM OF SPAIN	5.25	04/06/2029	800,000	979,222	1,056,772
KOMMUNALBANKEN AS	6.50	04/12/2021	4,400,000	5,141,183	5,022,477
KOMMUNINVEST I SVERIGE	2.75	08/12/2015	25,000,000	3,715,722	3,725,321
LOJAS AMERICANAS SA	13.15	09/15/2017	8,200	106,903	89,838
MACQUARIE BANK LTD	5.00	02/25/2014	4,000,000	4,199,786	3,307,990
MERRILL LYNCH + CO	0.98	08/25/2014	300,000	359,750	353,954
MERRILL LYNCH + CO	0.98	01/31/2014	4,200,000	5,125,455	5,006,328
MERRILL LYNCH + CO	0.97	05/30/2014	3,200,000	3,869,721	3,716,979
MERRILL LYNCH + CO	6.75	05/21/2013	700,000	919,873	977,080

*** Yield calculation unavailable due to lack of data.

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MEX BONOS DESARR FIX RT	8.00	06/11/2020	349,632,000	30,753,731	28,825,088
MEX BONOS DESARR FIX RT	6.50	06/10/2021	386,200,000	31,111,395	30,073,399
MEX BONOS DESARR FIX RT	6.25	06/16/2016	13,000,000	1,018,288	999,345
MEX BONOS DESARR FIX RT	10.00	12/05/2024	148,000,000	15,445,623	14,634,608
MORGAN STANLEY	1.16	04/13/2016	4,000,000	4,497,056	4,998,798
NATIONAL AUSTRALIA BANK	4.75	02/12/2014	3,000,000	3,141,076	1,983,520
NETHERLANDS GOVERNMENT	5.50	01/15/2028	8,600,000	15,064,709	12,926,786
NETHERLANDS GOVERNMENT	4.25	07/15/2013	5,000,000	6,611,751	7,130,086
NETHERLANDS GOVERNMENT	2.50	01/15/2017	4,000,000	5,387,128	5,538,233
NETHERLANDS GOVERNMENT	2.25	07/15/2022	9,460,000	12,153,682	12,360,275
NETHERLANDS GOVERNMENT	3.75	01/15/2023	20,000,000	29,104,901	28,295,701
NETHERLANDS GOVERNMENT	4.50	07/15/2017	1,700,000	2,497,605	2,451,650
NETHERLANDS GOVERNMENT	4.00	07/15/2018	1,000,000	1,451,006	1,448,171
NETHERLANDS GOVERNMENT	4.00	07/15/2019	2,900,000	4,241,644	3,980,041
NETHERLANDS GOVERNMENT	3.25	07/15/2021	19,700,000	27,599,065	27,078,312
NEW S WALES TREASURY CRP	5.50	08/01/2014	9,100,000	9,875,638	8,130,446
NEW S WALES TREASURY CRP	5.50	08/01/2014	8,800,000	9,495,458	7,514,144
NEW S WALES TREASURY CRP	5.50	03/01/2017	10,000,000	11,210,154	8,313,750
NEW ZEALAND GOVERNMENT	5.00	03/15/2019	40,900,000	36,481,884	31,363,387
NEW ZEALAND GOVERNMENT	6.00	05/15/2021	13,200,000	12,756,650	11,150,695
NIBC BANK NV	3.50	04/07/2014	5,240,000	6,977,851	7,170,080
NORDEA BANK AB	6.25	09/10/2018	1,750,000	2,293,921	2,403,660
NORDEA HYPOTEK AB	3.50	01/18/2017	2,000,000	2,764,103	2,860,101
NORWEGIAN GOVERNMENT	4.25	05/19/2017	27,400,000	5,192,423	5,169,015
ONTARIO (PROVINCE OF)	6.20	06/02/2031	400,000	546,758	523,580
ONTARIO (PROVINCE OF)	4.00	06/02/2021	6,700,000	7,279,534	7,163,321
ONTARIO (PROVINCE OF)	3.15	06/02/2022	2,800,000	2,836,337	2,788,300
POLAND GOVERNMENT BOND	5.00	10/24/2013	50,000,000	15,042,100	16,393,878
POLAND GOVERNMENT BOND	6.25	10/24/2015	50,000,000	15,719,294	15,450,763
POLAND GOVERNMENT BOND	5.50	10/25/2019	65,175,000	20,193,255	19,849,405
PROVINCE OF QUEBEC	5.00	12/01/2041	300,000	371,742	353,264
QUEENSLAND TREASURY CORP	6.00	10/14/2015	9,800,000	10,919,450	9,248,444
QUEENSLAND TREASURY CORP	6.25	06/14/2019	6,750,000	7,964,148	6,348,303
REPUBLIC OF AUSTRIA	3.65	04/20/2022	5,800,000	8,137,243	8,052,904
REPUBLIC OF AUSTRIA	3.50	09/15/2021	7,460,000	10,380,690	10,698,071
REPUBLIC OF AUSTRIA	4.00	09/15/2016	5,669,000	8,027,122	8,104,172
REPUBLIC OF AUSTRIA	4.35	03/15/2019	3,385,000	4,935,369	4,964,978
REPUBLIC OF AUSTRIA	3.40	10/20/2014	10,500,000	14,195,149	15,214,887
REPUBLIC OF CHILE	5.50	08/05/2020	495,500,000	1,049,201	959,799
REPUBLIC OF ITALY	6.00	08/04/2028	900,000	1,197,888	1,312,240
REPUBLIC OF SOUTH AFRICA	8.25	09/15/2017	340,863,000	44,678,747	46,694,248
REPUBLIC OF SOUTH AFRICA	8.00	12/21/2018	30,200,000	3,905,672	3,995,638
REPUBLIC OF SOUTH AFRICA	6.75	03/31/2021	50,000,000	5,903,894	6,263,745
SHELL INTERNATIONAL FIN	4.50	02/09/2016	1,100,000	1,560,225	1,550,506
SHELL INTERNATIONAL FIN	4.63	05/22/2017	2,600,000	3,780,192	3,962,133
SINGAPORE GOVERNMENT	2.25	06/01/2021	20,000,000	16,867,588	16,776,525
SNS BANK NV	3.50	03/10/2014	3,142,000	4,172,305	4,296,448
STANDARD CHARTERED PLC	3.63	12/15/2015	2,000,000	2,692,924	2,448,446
SUNCORP METWAY LTD	4.00	01/16/2014	8,400,000	13,800,794	11,938,418
SVENSKA HANDELSBANKEN AB	3.38	07/17/2017	1,450,000	1,950,696	1,938,292
SWEDISH GOVERNMENT	3.00	07/12/2016	120,000,000	18,659,597	19,047,779
SWEDISH GOVERNMENT	4.25	03/12/2019	24,250,000	4,162,544	3,625,160
SWEDISH GOVERNMENT	3.50	06/01/2022	137,850,000	23,421,399	23,058,963

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TELENET FINANCE III LUX	6.63	02/15/2021	705,000	$ 885,733	$ 967,839
TEVA PHARM FIN IV BV	2.88	04/15/2019	3,150,000	4,114,595	4,119,385
TSY 0 3/8 2062 I/L GILT	0.38	03/22/2062	308,199	547,300	559,642
TSY 0 5/8 2040 I/L GILT	0.63	03/22/2040	36,046,290	60,818,792	65,096,488
TSY 0 5/8 2042 I/L GILT	0.63	11/22/2042	28,920,041	53,231,416	53,048,107
TSY 1 1/4 2017 I/L GILT	1.25	11/22/2017	12,837,209	23,019,802	22,172,840
TSY 1 1/8 2037 I/L GILT	1.13	11/22/2037	179,821,440	329,450,917	358,474,101
TSY 1 7/8 2022 I/L GILT	1.88	11/22/2022	1,638,240	2,993,625	3,254,269
TSY 2 2035 I/L STOCK	2.75	01/26/2035	22,800,400	70,088,522	70,993,322
UBS AG LONDON	3.00	06/06/2016	2,850,000	3,860,268	3,999,245
UK TSY 1 3/4 2017	1.75	01/22/2017	7,125,000	11,672,729	11,873,830
UK TSY 2 2016	2.00	01/22/2016	3,686,000	6,071,125	5,998,111
UK TSY 3 3/4 2020	3.75	09/07/2020	15,522,000	28,566,993	25,339,590
UK TSY 4 2016	4.00	09/07/2016	3,275,000	5,849,542	5,645,609
UK TSY 4 2022	4.00	03/07/2022	13,335,000	25,109,427	24,567,206
UK TSY 4 1/2 2019	4.50	03/07/2019	8,484,127	16,173,777	14,011,632
UK TSY 4 1/2 2034	4.50	09/07/2034	1,700,000	3,394,550	3,363,131
UK TSY 4 1/2 2042	4.50	12/07/2042	5,310,000	10,726,238	10,744,891
UK TSY 4 1/4 2046	4.25	12/07/2046	6,400,000	12,472,317	11,001,225
UK TSY 4 1/4 2027	4.25	12/07/2027	11,000,000	21,424,027	21,390,312
UK TSY 4 1/4 2032	4.25	06/07/2032	7,700,000	14,909,623	14,439,911
UK TSY 4 1/4 2036	4.25	03/07/2036	1,100,000	2,127,117	2,095,251
UK TSY 4 1/4 2039	4.25	09/07/2039	4,300,000	8,309,427	8,169,694
UK TSY 4 1/4 2040	4.25	12/07/2040	7,900,000	15,256,740	15,325,629
UK TSY 4 1/4 2055	4.25	12/07/2055	2,000,000	3,949,923	3,911,261
UK TSY 4 3/4 2030	4.75	12/07/2030	34,015,000	70,094,464	62,274,334
UK TSY 4 3/4 2038	4.75	12/07/2038	23,750,000	49,606,750	44,923,114
UK TSY 5 2014	5.00	09/07/2014	3,100,000	5,360,766	5,400,790
Grand Total				**$ 4,567,818,713**	**$ 4,434,600,886**

*** Yield calculation unavailable due to lack of data.

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Domestic Equity and Options

Security Name	Shares	Book Value	Market Value
1 800 FLOWERS.COM INC CL A	220,650	$ 444,880	$ 770,068
1ST CONSTITUTION BANCORP	6,594	32,487	62,048
1ST SOURCE CORP	23,467	577,306	530,346
1ST UNITED BANCORP INC/NORTH	75,799	697,917	470,714
21ST CENTURY HOLDING CO	61,808	480,706	247,233
21VIANET GROUP INC ADR	141,168	2,376,177	1,616,368
3D SYSTEMS CORP	134,722	2,865,373	4,599,423
3M CO	2,037,470	139,174,245	182,557,306
3SBIO INC ADR	12,815	291,502	174,929
47 DEGREES NORTH FND	202,573,748	200,000,000	191,301,734
4KIDS ENTERTAINMENT INC	40,409	181,480	28,286
51JOB INC ADR	44,677	3,438,790	2,035,045
7 DAYS GROUP HOLDINGS LT ADR	104,998	3,554,649	1,108,776
8X8 INC	187,342	1,171,070	786,838
A123 SYSTEMS INC	311,726	4,082,151	392,775
AAON INC	56,625	1,151,347	1,067,383
AAR CORP	111,570	2,454,917	1,503,961
AARON S INC	267,759	6,594,331	7,580,263
AASTROM BIOSCIENCES INC	129,543	310,023	278,517
ABAXIS INC	86,774	2,480,018	3,210,633
ABBOTT LABORATORIES	4,611,965	194,858,024	297,333,353
ABERCROMBIE + FITCH CO CL A	294,934	12,940,728	10,069,031
ABIOMED INC	181,593	4,300,689	4,143,941
ABM INDUSTRIES INC	115,690	1,985,181	2,262,899
ABOVENET INC	55,849	5,793,548	4,691,309
ABRAXAS PETROLEUM CORP	364,406	1,691,353	1,162,457
ACACIA RESEARCH ACACIA TEC	74,132	2,751,688	2,760,680
ACADIA HEALTHCARE CO INC	29,901	441,755	524,462
ACADIA PHARMACEUTICALS INC	124,861	85,847	219,755
ACADIA REALTY TRUST	100,795	3,238,380	2,336,426
ACCELR8 TECHNOLOGY CORP	32,052	59,696	86,540
ACCELRYS INC	145,099	1,449,507	1,173,853
ACCENTURE PLC CL A	1,983,442	120,981,829	119,185,028
ACCESS NATIONAL CORP	32,248	122,099	422,446
ACCESS PHARMACEUTICALS INC	6,868	10,157	4,464
ACCO BRANDS CORP	247,068	2,066,056	2,554,680
ACCRETIVE HEALTH INC	38,341	425,328	420,217
ACCURAY INC	18,248	328,934	124,816
ACCURIDE CORP	137,402	1,096,157	824,411
ACE LTD	1,124,776	85,262,764	83,379,673
ACETO CORP	162,067	1,438,904	1,463,465
ACHILLION PHARMACEUTICALS	1,292,561	9,843,262	8,013,879
ACI WORLDWIDE INC	93,262	3,035,768	4,123,099
ACME PACKET INC	(33,930)	304,597	(632,802)
ACME UNITED CORP	9,256	31,365	94,322
ACORDA THERAPEUTICS INC	81,872	2,777,046	1,928,908
ACORN ENERGY INC	48,571	230,521	404,109
ACORN INTERNATIONAL INC ADR	8,987	21,415	26,510
ACRON JSC SPONS REG S GDR	163,780	668,879	561,929
ACTIONS SEMICONDUCTOR CO ADR	89,378	87,882	151,943

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Security Name	Shares	Book Value	Market Value
ACTIVE NETWORK INC/THE	87,786	1,817,741	1,351,028
ACTIVE POWER INC	222,270	362,918	179,350
ACTIVISION BLIZZARD INC	2,366,432	39,364,905	28,373,515
ACTUANT CORP A	180,174	3,271,833	4,893,525
ACTUATE CORP	153,150	887,922	1,061,328
ACUITY BRANDS INC	115,995	7,030,991	5,905,284
ACURA PHARMACEUTICALS INC	46,432	261,841	145,797
ACXIOM CORP	228,106	4,919,509	3,446,682
ADA ES INC	15,895	511,148	403,256
ADAMS RESOURCES + ENERGY INC	17,430	252,744	730,666
ADCARE HEALTH SYSTEMS INC	5,330	8,689	19,614
ADDUS HOMECARE CORP	9,356	25,621	45,937
ADDVANTAGE TECHNOLOGIES GRP	18,513	45,452	39,987
ADECOAGRO SA	7,100	84,046	65,107
ADEPT TECHNOLOGY INC	27,351	92,808	113,506
ADOBE SYSTEMS INC	1,506,923	47,979,278	48,779,097
ADTRAN INC	157,789	4,928,116	4,763,658
ADVANCE AUTO PARTS INC	241,383	10,262,934	16,467,136
ADVANCED CELL TECHNOLOGY INC	1,143,844	310,577	70,918
ADVANCED ENERGY INDUSTRIES	417,815	7,650,644	5,607,074
ADVANCED ENVIRONMENTAL REC A	136,058	133,866	9,524
ADVANCED MICRO DEVICES	2,435,661	29,828,071	13,956,336
ADVANCED PHOTONIX INC CL A	70,268	62,169	37,945
ADVANCED SEMICONDUCTOR E ADR	1,595,018	8,170,843	6,491,723
ADVANSOURCE BIOMATERIALS COR	128,072	202,903	2,113
ADVENT SOFTWARE INC	176,492	4,080,769	4,784,699
ADVENTRX PHARMACEUTICALS INC	27,570	31,828	14,061
ADVISORY BOARD CO/THE	10,622	359,351	526,745
ADVOCAT INC	19,895	46,486	127,329
AECOM TECHNOLOGY CORP	289,790	10,657,127	4,767,040
AEGEAN MARINE PETROLEUM NETW	5,700	36,528	30,495
AEGERION PHARMACEUTICALS INC	15,895	427,052	235,882
AEGION CORP	125,728	3,488,626	2,249,275
AEGON N.V. NY REG SHR	372,696	1,660,677	1,721,856
AEHR TEST SYSTEMS	2,289	5,780	2,793
AEP INDUSTRIES INC	23,813	1,019,846	1,037,044
AERCAP HOLDINGS NV	275,668	5,298,888	3,109,530
AEROCENTURY CORP	2,986	22,395	34,786
AEROFLEX HOLDING CORP	106,596	2,182,852	644,905
AEROPOSTALE INC	228,958	4,966,019	4,082,328
AEROSONIC CORP	14,521	61,962	51,987
AEROVIRONMENT INC	43,452	1,909,952	1,143,221
AES CORP	2,336,875	30,428,179	29,982,112
AETNA INC	1,380,321	38,257,501	53,515,027
AETRIUM INC	72,893	159,254	57,585
AFC ENTERPRISES	107,358	2,196,527	2,484,267
AFFILIATED MANAGERS GROUP	167,136	16,504,499	18,292,981
AFFIRMATIVE INSURANCE HOLDIN	60,216	497,237	19,871
AFFYMAX INC	115,239	1,209,917	1,484,275
AFFYMETRIX INC	291,839	2,226,102	1,368,726

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AFLAC INC	1,529,819	49,983,141	65,154,995
AFRICAN MINERALS LTD	167,800	1,311,431	813,830
AGCO CORP	279,397	11,806,624	12,776,835
AGENUS INC	74,103	518,460	388,301
AGFEED INDUSTRIES INC	62,107	106,962	14,906
AGILENT TECHNOLOGIES INC	1,167,710	43,781,436	45,820,958
AGILYSYS INC	76,974	813,429	667,365
AGL RESOURCES INC	215,363	10,614,384	8,345,303
AGREE REALTY CORP	30,005	636,273	664,013
AGRIA CORP ADR	100,326	69,893	102,333
AGRIUM INC	2,500	200,814	221,175
AH BELO CORP A	92,265	509,606	370,905
AIR LEASE CORP	180,815	5,974,306	3,506,005
AIR METHODS CORP	67,510	3,784,799	6,632,837
AIR PRODUCTS + CHEMICALS INC	697,507	40,491,188	56,309,703
AIR T INC	66,503	664,172	549,981
AIR TRANSPORT SERVICES GROUP	313,485	2,038,962	1,630,121
AIRCASTLE LTD	195,783	3,976,623	2,359,190
AIRGAS INC	182,959	11,608,942	15,370,394
AIRMEDIA GROUP INC ADR	199,153	1,127,346	473,983
AIRSPAN NETWORKS INC	1,308	502,500	5,231
AIS HIGHBURY FUND L.P	144,416,373	144,416,373	118,003,340
AK STEEL HOLDING CORP	291,040	4,149,466	1,708,405
AKAMAI TECHNOLOGIES INC	680,864	26,967,870	21,617,447
AKORN INC	419,962	4,969,214	6,622,798
ALAMO GROUP INC	21,971	588,332	689,222
ALANCO TECHNOLOGIES INC	2,774	4,392	1,913
ALASKA AIR GROUP INC	281,606	6,814,601	10,109,663
ALASKA COMM SYSTEMS GROUP	345,303	1,617,188	725,136
ALBANY INTL CORP CL A	90,380	2,169,892	1,691,015
ALBANY MOLECULAR RESEARCH	170,563	727,379	434,936
ALBEMARLE CORP	286,085	15,720,755	17,062,119
ALCO STORES INC	2,700	34,398	23,598
ALCOA INC	3,638,012	56,692,573	31,832,605
ALDILA INC	30,060	99,679	66,132
ALERE INC	100,109	4,231,876	1,972,194
ALEXANDER S INC	6,318	3,601,363	2,723,888
ALEXANDRIA REAL ESTATE EQUIT	174,682	20,936,996	12,702,848
ALEXION PHARMACEUTICALS INC	676,304	37,876,112	67,156,951
ALEXZA PHARMACEUTICALS INC	26,184	190,906	111,022
ALICO INC	10,133	427,638	309,464
ALIGN TECHNOLOGY INC	280,655	7,758,290	9,390,727
ALIMERA SCIENCES INC	2,522	20,030	7,541
ALKERMES PLC	253,506	5,935,380	4,301,995
ALLEGHANY CORP	65,941	18,240,621	22,403,331
ALLEGHENY TECHNOLOGIES INC	253,733	14,943,919	8,091,531
ALLEGIANT TRAVEL CO	3,408	196,973	237,480
ALLERGAN INC	928,736	55,979,907	85,973,112
ALLETE INC	91,710	4,008,207	3,833,469
ALLIANCE BANCORP INC OF PENN	1,493	10,415	18,438

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ALLIANCE BANKSHARES CORP	10,441	77,353	44,686
ALLIANCE DATA SYSTEMS CORP	224,372	18,782,475	30,290,283
ALLIANCE FIBER OPTIC PRODUCT	38,001	198,240	339,726
ALLIANCE FINANCIAL CORP	18,024	418,376	618,929
ALLIANCE HEALTHCARE SERVICE	193,332	441,399	192,945
ALLIANCE HOLDINGS GP LP	58,999	3,747,564	2,447,286
ALLIANCE RESOURCE PARTNERS	66,489	5,696,731	3,731,374
ALLIANCEBERNSTEIN HOLDING LP	134,035	5,116,584	1,700,905
ALLIANT ENERGY CORP	370,802	16,442,266	16,897,430
ALLIANT TECHSYSTEMS INC	88,532	4,334,838	4,477,053
ALLIED DEFENSE GROUP INC/THE	26,346	256,639	82,989
ALLIED HEALTHCARE PRODUCTS	25,281	52,908	78,876
ALLIED HLDGS INC	11,300	-	-
ALLIED MOTION TECHNOLOGIES	25,902	85,763	155,410
ALLIED NEVADA GOLD CORP	193,465	4,096,318	5,490,542
ALLIED WORLD ASSURANCE CO	150,145	10,319,256	11,932,025
ALLISON TRANSMISSION HOLDING	14,356	294,897	252,091
ALLOS THERAPEUTICS INC	79,470	775,310	142,251
ALLOT COMMUNICATIONS LTD	49,722	653,698	1,385,266
ALLSCRIPTS HEALTHCARE SOLUTI	310,915	7,322,985	3,398,296
ALLSTATE CORP	2,427,903	64,460,079	85,195,121
ALLY FINANCIAL INC	1,709	1,371,976	1,522,334
ALMOST FAMILY INC	34,259	1,597,011	765,335
ALNYLAM PHARMACEUTICALS INC	40,820	988,435	476,369
ALON USA ENERGY INC	119,685	1,156,720	1,012,537
ALPHA + OMEGA SEMICONDUCTOR	240,057	3,663,030	2,196,523
ALPHA NATURAL RESOURCES INC	562,547	25,881,496	4,899,788
ALPHA PRO TECH LTD	40,608	44,531	56,852
ALPHATEC HOLDINGS INC	135,420	707,569	249,173
ALSERES PHARMACEUTICALS INC	60,322	104,614	7,245
ALTAIR NANOTECHNOLOGIES INC	89,514	561,702	46,333
ALTERA CORP	1,055,066	32,925,047	35,703,426
ALTERRA CAPITAL HOLDINGS LTD	257,674	7,092,046	6,016,692
ALTIGEN COMMUNICATIONS INC	29,959	45,512	7,789
ALTISOURCE PORTFOLIO SOL	40,160	822,542	2,940,945
ALTRA HOLDINGS INC	65,433	2,044,365	1,032,527
ALTRIA GROUP INC	133,685	4,271,748	4,618,817
ALUMINUM CORP OF CHINA ADR	49,500	900,168	539,550
AMAG PHARMACEUTICALS INC	70,412	2,185,776	1,084,351
AMARIN CORPORATION PLC ADR	238,425	3,575,619	3,447,626
AMAZON.COM INC	973,542	140,769,072	222,308,261
AMBASSADORS GROUP INC	44,838	209,101	243,921
AMBASSADORS INTERNATIONAL	22,642	216,947	181
AMBIENT CORP	4,280	13,544	23,411
AMBOW EDUCATION HOLDING ADR	23,589	98,714	110,395
AMC NETWORKS INC A	180,604	3,753,940	6,420,465
AMCOL INTERNATIONAL CORP	88,565	2,058,490	2,507,275
AMCON DISTRIBUTING CO	1,744	49,561	101,673
AMCORE FINANCIAL INC	40,774	33,594	41
AMDOCS LTD	472,520	18,068,980	14,043,290

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AMEDISYS INC	139,397	5,779,479	1,735,494
AMER FST TAX EX INVESTORS LP	6,880	38,620	36,326
AMER NATL BNKSHS/DANVILLE VA	19,930	300,293	469,540
AMERCO	42,410	4,100,907	3,815,645
AMEREN CORPORATION	757,142	31,082,742	25,394,538
AMERIANA BANCORP	18,811	168,365	102,521
AMERICA MOVIL ADR SERIES L	4,419,651	98,045,361	115,176,105
AMERICA S CAR MART INC	23,054	344,124	895,635
AMERICAN APPAREL INC	389,280	403,420	333,847
AMERICAN AXLE + MFG HOLDINGS	177,908	2,641,710	1,866,255
AMERICAN BILTRITE INC	61	25,978	249
AMERICAN CAMPUS COMMUNITIES	190,460	8,763,506	8,566,891
AMERICAN CAPITAL AGENCY CORP	866,648	34,434,932	29,128,039
AMERICAN CAPITAL MORTGAGE IN	63,986	2,174,520	1,527,984
AMERICAN CARESOURCE HOLDINGS	37,538	104,045	23,649
AMERICAN DEFENSE SYSTEMS INC	54,465	20,947	1,089
AMERICAN DG ENERGY INC	25,878	40,026	58,743
AMERICAN EAGLE OUTFITTERS	904,153	17,627,449	17,838,944
AMERICAN ELECTRIC POWER	1,567,059	62,751,554	62,525,636
AMERICAN ELECTRIC TECHNOLOGI	21,399	53,365	90,090
AMERICAN EQUITY INVT LIFE HL	321,635	4,499,415	3,541,203
AMERICAN EXPRESS CO	3,730,095	127,776,340	217,128,838
AMERICAN FINANCIAL GROUP INC	320,812	10,989,019	12,585,464
AMERICAN GREETINGS CORP CL A	90,600	1,392,886	1,324,572
AMERICAN INDEPENDENCE CORP	299	759	1,690
AMERICAN INTERNATIONAL GROUP	2,191,781	157,014,173	70,334,239
AMERICAN INTL GROUP INC WTS	240,435	5,230,056	2,478,885
AMERICAN LORAIN CORP	21,200	31,781	23,320
AMERICAN MED ALERT CP ESCROW	10,451	-	-
AMERICAN NATIONAL INSURANCE	45,171	2,822,156	3,219,304
AMERICAN ORIENTAL BIOENGINEE	22,342	20,659	34,183
AMERICAN PACIFIC CORP	25,103	133,963	264,583
AMERICAN PUBLIC EDUCATION	56,842	2,775,225	1,818,930
AMERICAN RAILCAR INDUSTRIES	204,251	4,994,461	5,535,207
AMERICAN REALTY CAPITAL PROP	9,410	61,144	97,860
AMERICAN REALTY INVESTORS IN	908	5,122	1,779
AMERICAN REPROGRAPHICS CO	130,249	1,197,507	655,154
AMERICAN RIVER BANKSHRS (CA)	19,368	112,764	141,001
AMERICAN SAFETY INS HOLDINGS	41,052	871,207	769,719
AMERICAN SCIENCE + ENGINEERI	19,149	1,297,133	1,080,956
AMERICAN SHARED HOSPITAL SER	12,939	39,236	41,405
AMERICAN SOFTWARE INC CL A	107,202	1,211,069	852,258
AMERICAN STANDARD ENERGY COR	8,900	26,226	14,062
AMERICAN STATES WATER CO	39,800	1,494,387	1,575,283
AMERICAN SUPERCONDUCTOR CORP	218,185	3,198,293	1,025,470
AMERICAN TOWER CORP	1,196,221	60,422,463	83,627,784
AMERICAN VANGUARD CORP	82,518	2,080,883	2,194,146
AMERICAN WATER WORKS CO INC	563,206	16,588,967	19,306,707
AMERICAN WOODMARK CORP	35,031	764,725	599,030
AMERICANWEST BANCORPORATION	59,594	605,404	596

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AMERIGAS PARTNERS LP	82,316	4,635,640	3,354,362
AMERIGON INC	110,180	1,629,340	1,265,967
AMERIGROUP CORP	137,299	5,756,869	9,049,378
AMERIPRISE FINANCIAL INC	908,841	31,963,464	47,496,009
AMERIS BANCORP	38,689	541,933	487,476
AMERISAFE INC	70,751	1,805,467	1,835,990
AMERISERV FINANCIAL INC	35,665	64,861	100,574
AMERISOURCEBERGEN CORP	1,085,800	29,177,358	42,726,212
AMERISTAR CASINOS INC	61,957	965,636	1,100,973
AMES NATIONAL CORP	26,491	370,258	609,038
AMETEK INC	480,232	16,430,650	23,968,391
AMGEN INC	2,241,088	119,354,894	163,689,090
AMICUS THERAPEUTICS INC	119,038	349,073	654,710
AMKOR TECHNOLOGY INC	517,855	3,591,850	2,527,135
AMN HEALTHCARE SERVICES INC	142,584	995,721	845,523
AMPAL AMERICAN ISRAEL CORP A	30,635	23,508	3,949
AMPCO PITTSBURGH CORP	19,480	461,507	357,068
AMPHENOL CORP CL A	439,018	13,232,867	24,110,861
AMPIO PHARMACEUTICALS INC	20,365	255,010	103,457
AMPLIPHI BIOSCIENCES CORP	30,028	42,288	5,705
AMR CORP	1,146,090	355,578	629,204
AMREP CORP	18,218	431,948	110,219
AMSURG CORP	64,854	1,850,930	1,944,335
AMTECH SYSTEMS INC	135,496	699,537	509,465
AMTRUST FINANCIAL SERVICES	149,764	3,661,911	4,449,496
AMYLIN PHARMACEUTICALS INC	404,651	9,694,395	11,423,292
AMYRIS INC	29,108	1,266,426	128,947
ANACOR PHARMACEUTICALS INC	36,242	114,003	235,210
ANADARKO PETROLEUM CORP	1,465,868	65,094,116	97,040,448
ANADIGICS INC	15,700	39,929	28,417
ANALOG DEVICES INC	859,168	26,003,390	32,364,855
ANALOGIC CORP	53,962	1,810,775	3,345,625
ANALYSTS INTERNATIONAL CORP	11,135	97,817	46,992
ANAREN INC	55,136	1,040,274	1,080,662
ANCESTRY.COM INC	106,622	3,404,063	2,935,304
ANCHOR BANCORP WISCONSIN INC	120,929	59,989	54,418
ANDATEE CHINA MARINE FUEL SE	4,081	7,281	7,672
ANDERSONS INC/THE	31,381	1,167,194	1,338,719
ANGEION CORP	16,233	82,696	88,310
ANGIE S LIST INC	100	1,300	1,584
ANGIODYNAMICS INC	114,997	2,249,010	1,381,110
ANHEUSER BUSCH INBEV SPN ADR	158,388	11,166,238	12,615,604
ANIKA THERAPEUTICS INC	181,651	1,224,600	2,468,632
ANIXTER INTERNATIONAL INC	94,368	6,406,957	5,006,235
ANN INC	220,537	7,012,531	5,621,488
ANNALY CAPITAL MANAGEMENT IN	2,652,407	58,450,618	44,507,384
ANNIE S INC	28,620	1,006,976	1,198,023
ANSYS INC	266,634	11,802,036	16,827,245
ANTARES PHARMA INC	328,033	1,084,737	1,194,041
ANTHERA PHARMACEUTICALS INC	6,557	85,678	4,434

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ANTHRACITE CAPITAL INC	285,866	21,139	286
ANWORTH MORTGAGE ASSET CORP	247,933	2,429,457	1,747,931
AOL INC	557,569	13,169,275	15,656,543
AON PLC	998,429	65,824,693	46,706,501
AP PHARMA INC	39,290	81,723	26,913
APACHE CORP	1,137,453	86,554,573	99,970,768
APARTMENT INVT + MGMT CO A	398,707	13,473,253	10,777,037
APCO OIL AND GAS INTL INC	8,154	494,321	147,176
API TECHNOLOGIES CORP	8,200	32,737	30,176
APOGEE ENTERPRISES INC	77,859	1,399,608	1,251,190
APOLLO COMMERCIAL REAL ESTAT	694	9,585	11,153
APOLLO GROUP INC CL A	911,516	48,981,497	32,987,781
APPLE INC	2,731,607	593,363,864	1,595,258,279
APPLIANCE RECYCLING CTRS AMR	9,744	17,880	40,730
APPLIED ENERGETICS INC	262,561	588,421	10,240
APPLIED INDUSTRIAL TECH INC	138,720	4,707,478	5,111,821
APPLIED MATERIALS INC	4,636,108	60,602,612	53,129,799
APPLIED MICRO CIRCUITS CORP	172,110	12,382,153	984,467
APPLIED NANOTECH HOLDINGS	34,736	6,373	7,642
APPROACH RESOURCES INC	89,276	3,613,017	2,280,118
APRICUS BIOSCIENCES INC	256,917	521,967	878,657
APTARGROUP INC	200,567	5,088,473	10,238,933
AQUA AMERICA INC	534,490	11,771,622	13,340,881
AQUILEX HLDGS LLC	1,677	332,534	332,534
ARABIAN AMERICAN DEVELOPMENT	55,538	276,976	538,162
ARBITRON INC	91,866	2,516,662	3,215,307
ARBOR REALTY TRUST INC	150,051	513,198	802,772
ARCA BIOPHARMA INC	12,516	256,050	6,252
ARCADIA RESOURCES INC	672,348	173,457	874
ARCH CAPITAL GROUP LTD	415,093	13,283,083	16,475,043
ARCH COAL INC	(470,296)	8,555,857	(3,240,341)
ARCHER DANIELS MIDLAND CO	2,133,006	54,785,732	62,966,324
ARCOS DORADOS HOLDINGS INC A	275,573	8,356,480	4,072,969
ARCTIC CAT INC	61,806	1,847,872	2,259,630
ARDEN GROUP INC A	1,169	128,099	101,948
ARENA PHARMACEUTICALS INC	571,393	2,438,394	5,702,505
ARES CAPITAL CORP	(76,054)	(1,199,388)	(1,213,822)
ARGAN INC	37,615	487,558	525,857
ARGO GROUP INTERNATIONAL	107,010	4,800,937	3,132,181
ARIAD PHARMACEUTICALS INC	306,236	2,284,170	5,270,325
ARIBA INC	313,785	44,531,384	14,045,021
ARK RESTAURANTS CORP	11,358	116,168	164,012
ARKANSAS BEST CORP	17,191	560,026	216,611
ARLINGTON ASSET INVESTMENT A	23,694	299,762	514,404
ARMOUR RESIDENTIAL REIT INC	88,118	946,341	626,518
ARMSTRONG WORLD INDUSTRIES	77,607	3,763,872	3,815,141
AROTECH CORP	33,583	600,301	33,583
ARQULE INC	91,571	606,184	543,016
ARRAY BIOPHARMA INC	310,209	654,825	1,076,425
ARRHYTHMIA RESEARCH TECH	26,674	141,220	78,955

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ARRIS GROUP INC	428,828	6,230,017	5,964,997
ARROW ELECTRONICS INC	410,259	13,316,060	13,460,614
ARROW FINANCIAL CORP	42,422	1,281,040	1,025,344
ARROW RESOURCES DEVELOPMENT	5,574	33	103
ARROWHEAD RESEARCH CORP	16,270	113,928	62,478
ART S WAY MANUFACTURING CO	3,204	6,589	21,626
ARTESIAN RESOURCES CORP CL A	15,582	431,479	335,643
ARTHROCARE CORP	65,717	3,197,369	1,924,206
ARTHUR J GALLAGHER + CO	412,063	16,597,758	14,451,040
ARTIFICIAL LIFE INC	15,825	8,972	633
ARTIO GLOBAL INVESTORS INC	187,547	1,264,177	656,415
ARUBA NETWORKS INC	227,837	3,549,286	3,428,941
ARYX THERAPEUTICS INC	47,078	102,958	250
ASB BANCORP INC	995	7,858	14,183
ASBURY AUTOMOTIVE GROUP	138,540	3,209,161	3,282,011
ASCENA RETAIL GROUP INC	462,622	5,414,992	8,614,013
ASCENT CAPITAL GROUP INC A	8,200	240,985	424,350
ASCENT SOLAR TECHNOLOGIES	95,649	185,323	75,562
ASHFORD HOSPITALITY TRUST	210,866	1,685,232	1,777,599
ASHLAND INC	185,330	9,314,797	12,845,216
ASIAINFO LINKAGE INC	115,459	3,527,451	1,361,263
ASML HOLDING N V	286,722	10,574,422	14,743,245
ASPECT ALTERNATIVE LLC	180,000,000	180,000,000	287,641,800
ASPEN INSURANCE HOLDINGS LTD	283,835	9,603,700	8,202,824
ASPEN TECHNOLOGY INC	171,718	3,623,354	3,975,264
ASPENBIO PHARMA INC	1,949	72,112	3,664
ASSET ACCEPTANCE CAPITAL	86,729	242,279	589,760
ASSISTED LIVING CONCEPTS I A	32,812	502,496	466,591
ASSOCIATED BANC CORP	606,093	11,317,770	7,994,364
ASSOCIATED ESTATES REALTY CP	76,391	987,683	1,142,040
ASSURANT INC	557,178	25,701,964	19,412,079
ASSURED GUARANTY LTD	557,539	13,734,702	7,861,307
ASTA FUNDING INC	50,288	327,447	471,194
ASTEA INTL INC	59,195	178,683	200,078
ASTEC INDUSTRIES INC	49,054	2,018,712	1,504,985
ASTEX PHARMACEUTICALS	265,248	309,300	554,368
ASTORIA FINANCIAL CORP	268,273	5,101,759	2,629,073
ASTRAZENECA PLC SPONS ADR	106,219	4,809,499	4,753,300
ASTRO MED INC	19,291	99,451	153,556
ASTRONICS CORP	21,195	558,772	598,552
ASTRONICS CORP CL B	2,126	56,653	56,378
ASTROTECH CORP	1,617	351	1,747
ASURE SOFTWARE INC	33,397	220,129	138,599
AT CROSS CO CL A	45,912	213,951	453,152
AT+T INC	18,906,593	471,943,687	674,209,109
ATA INC ADR	1,592	13,388	6,671
ATC VENTURE GROUP INC	5,673	1,852	738
ATHENAHEALTH INC	132,404	6,980,385	10,482,389
ATHERSYS INC	84,999	105,744	136,848
ATLANTIC AMERICAN CORP	52,776	80,259	145,134

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ATLANTIC COAST FINANCIAL COR	13,124	362,327	30,317
ATLANTIC SOUTHERN FINANCIAL	4,180	26,407	54
ATLANTIC TELE NETWORK INC	20,839	702,283	702,888
ATLAS AIR WORLDWIDE HOLDINGS	82,939	4,131,888	3,608,657
ATLAS ENERGY LP	139,765	3,195,326	4,264,236
ATLAS PIPELINE PARTNERS LP	122,404	3,621,632	3,816,562
ATLAS RESOURCE PARTNERS LP	14,740	299,454	397,980
ATMEL CORP	1,328,507	11,966,965	8,900,997
ATMI INC	70,212	3,093,557	1,444,259
ATMOS ENERGY CORP	230,855	8,526,171	8,096,080
ATP OIL + GAS CORPORATION	102,081	2,932,396	345,034
ATRICURE INC	65,718	905,248	631,554
ATRINSIC INC	10,218	135,178	101
ATRION CORPORATION	4,033	522,822	826,768
ATRIUM CORPORATION	370	-	-
ATWOOD OCEANICS INC	29,405	1,097,135	1,112,686
AU OPTRONICS CORP SPON ADR	1,859,477	15,287,489	7,475,098
AUBURN NATL BANCORPORATION	1,696	29,826	37,539
AUDIENCE INC	9,934	256,177	191,535
AUGME TECHNOLOGIES INC	123,318	259,371	188,676
AUTHENTEC INC	159,447	340,764	690,407
AUTHENTIDATE HOLDING CORP	170,763	499,299	110,996
AUTOBYTEL INC	371,348	587,920	279,625
AUTOCHINA INTERNATIONAL LTD	9,537	451,250	162,129
AUTODESK INC	720,025	22,898,452	25,193,683
AUTOINFO INC	10,152	4,405	8,629
AUTOLIV INC	237,334	19,218,012	12,972,653
AUTOMATIC DATA PROCESSING	1,427,842	43,282,675	79,473,689
AUTONATION INC	295,169	9,362,783	10,413,559
AUTONAVI HOLDINGS LTD ADR	17,613	345,509	236,190
AUTOZONE INC	131,770	27,432,609	48,382,009
AUXILIUM PHARMACEUTICALS INC	153,109	4,142,807	4,117,096
AV HOMES INC	9,934	108,973	144,834
AVAGO TECHNOLOGIES LTD	582,861	23,182,585	20,924,709
AVALON CORRECTIONAL SERVICES	78,231	126,402	273,808
AVALON HOLDINGS CORP A	7,365	21,041	26,515
AVALONBAY COMMUNITIES INC	219,860	31,651,359	31,105,763
AVANIR PHARMACEUTICALS INC A	295,548	1,515,035	1,158,547
AVENTINE RENEWABLE ENERGY HO	1,393	2,098	1,811
AVEO PHARMACEUTICALS INC	16,789	397,067	204,155
AVERY DENNISON CORP	320,684	14,629,504	8,767,513
AVI BIOPHARMA INC	463,214	223,987	289,972
AVI BIOPHARMA INC WTS	149,295	-	26,873
AVIAT NETWORKS INC	227,300	425,396	636,441
AVID TECHNOLOGY INC	159,298	3,376,797	1,183,583
AVIS BUDGET GROUP INC	540,784	7,250,655	8,219,913
AVISTA CORP	155,303	3,826,029	4,146,587
AVISTAR COMMUNICATIONS CORP	35,234	56,956	10,570
AVNET INC	1,029,619	32,134,065	31,774,042
AVON PRODUCTS INC	1,722,059	36,433,094	27,914,575

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AVX CORP	272,289	7,859,610	2,910,774
AWARE INC/MASS	29,560	101,174	190,665
AXCELIS TECHNOLOGIES INC	269,517	544,182	323,421
AXION INTERNATIONAL HOLDINGS	34,836	15,715	15,676
AXIS CAPITAL HOLDINGS LTD	492,266	21,343,668	16,023,267
AXOGEN INC	2,389	5,540	7,166
AXT INC	133,021	1,677,026	525,434
AZZ INC	27,725	971,036	1,698,461
B+G FOODS INC	71,772	1,945,017	1,909,132
BABCOCK + WILCOX CO/THE	327,470	7,872,072	8,023,025
BACTERIN INTERNATIONAL HOLDI	91,966	111,055	123,234
BADGER METER INC	36,481	2,408,101	1,369,879
BAIDU INC SPON ADR	840,566	110,305,224	96,648,300
BAKER HUGHES INC	1,477,768	70,355,580	60,736,261
BAKERS FOOTWEAR GROUP INC	56,434	90,034	17,494
BALCHEM CORP	108,454	2,857,239	3,536,689
BALDWIN + LYONS INC CL A	1,200	26,380	27,612
BALDWIN + LYONS INC CL B	18,285	524,396	424,938
BALL CORP	391,612	11,407,733	16,075,660
BALLANTYNE STRONG INC	81,969	147,027	489,355
BALLY TECHNOLOGIES INC	115,035	6,167,831	5,367,511
BALTIC TRADING LTD	258,082	677,691	887,802
BANCFIRST CORP	7,150	299,791	299,657
BANCO BRADESCO ADR	909,711	10,240,431	13,527,403
BANCO DE CHILE ADR	4,998	158,385	422,329
BANCO LATINOAMERICANO COME E	29,136	420,292	624,384
BANCO SANTANDER BRASIL ADS	4,039,127	42,889,274	31,303,234
BANCO SANTANDER CHILE ADR	38,948	1,983,355	3,018,116
BANCOLOMBIA S.A. SPONS ADR	362,303	13,694,227	22,404,825
BANCORP INC/THE	82,853	909,596	782,962
BANCORP OF NEW JERSEY INC	3,882	23,080	36,876
BANCORPSOUTH INC	386,350	8,666,578	5,609,795
BANCTRUST FINANCIAL GROUP IN	39,126	90,449	116,988
BANK MUTUAL CORP	77,800	512,780	343,098
BANK OF AMERICA CORP	37,059,767	614,855,909	303,148,898
BANK OF COMMERCE HOLDINGS	14,214	43,127	57,992
BANK OF FLORIDA CORP	66,886	130,998	268
BANK OF HAWAII CORP	157,369	4,306,069	7,231,121
BANK OF KENTUCKY FINL CORP	25,464	958,335	678,348
BANK OF MARIN BANCORP/CA	22,230	1,130,417	822,719
BANK OF NEW YORK MELLON CORP	3,658,326	77,650,858	80,300,256
BANK OF SOUTH CAROLINA CORP	3,384	22,592	37,563
BANK OF THE CAROLINAS(NC)	22,459	125,871	5,166
BANK OF THE OZARKS	97,424	2,077,809	2,930,501
BANKATLANTIC BANCORP INC A	102,175	431,978	564,005
BANKFINANCIAL CORP	8,200	82,453	61,746
BANKRATE INC	92,509	3,300,137	1,701,248
BANKUNITED INC	16,773	359,853	395,507
BANNER CORPORATION	104,260	2,433,649	2,284,342
BAR HARBOR BANKSHARES	11,953	240,844	430,309

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BARNES + NOBLE INC	3,101,228	57,770,200	51,046,207
BARNES GROUP INC	121,164	3,677,798	2,943,071
BARNWELL INDUSTRIES INC	25,082	214,628	74,492
BARRETT BUSINESS SVCS INC	78,285	1,950,706	1,654,948
BARRY (R.G.)	35,983	258,923	489,009
BASIC ENERGY SERVICES INC	67,497	1,214,599	696,570
BASSETT FURNITURE INDS	50,205	517,021	517,614
BAXTER INTERNATIONAL INC	1,827,279	74,086,223	97,119,855
BAY NATIONAL CORP	11,645	102,238	349
BAZAARVOICE INC	5,000	60,000	91,000
BB LIQUIDATING INC	189,914	50,657	3,096
BB+T CORP	1,960,749	69,796,605	60,489,098
BBCN BANCORP INC	313,251	3,624,750	3,411,308
BCB BANCORP INC	23,290	288,889	241,518
BCD SEMICONDUCTOR MANUFA ADR	62,804	184,134	270,683
BCSB BANCORP INC	4,996	33,936	68,351
BE AEROSPACE INC	414,155	12,481,741	18,081,990
BEACON FEDERAL BANCORP INC	9,064	75,111	179,736
BEACON POWER CORPORATION	25,500	102,965	637
BEACON ROOFING SUPPLY INC	161,452	4,345,442	4,071,825
BEAM INC	426,251	19,844,667	26,636,448
BEARD COMPANY	5,176	3,966	1,294
BEASLEY BROADCAST GRP INC A	69,256	284,142	407,919
BEAZER HOMES USA INC	229,030	1,217,325	744,347
BEBE STORES INC	197,942	2,158,945	1,161,920
BECTON DICKINSON AND CO	736,723	36,758,264	55,070,010
BED BATH + BEYOND INC	904,032	43,037,954	55,869,164
BEL FUSE INC CL A	1,800	38,788	32,598
BEL FUSE INC CL B	15,764	354,210	277,602
BELDEN INC	120,387	5,045,058	4,014,911
BELO CORPORATION A	385,250	4,681,016	2,481,009
BEMIS COMPANY	320,777	4,822,558	10,053,166
BENCHMARK ELECTRONICS INC	313,734	7,573,137	4,376,596
BENEFICIAL MUTUAL BANCORP IN	45,709	759,495	394,472
BENIHANA INC	68,908	1,076,683	1,110,109
BERKSHIRE BANCORP INC	14,974	111,206	131,774
BERKSHIRE HATHAWAY INC CL A	1,880	168,326,049	234,939,944
BERKSHIRE HATHAWAY INC CL B	3,311,135	347,029,847	275,916,900
BERKSHIRE HILLS BANCORP INC	110,759	3,530,687	2,436,699
BERRY PETROLEUM CO CLASS A	155,431	6,629,801	6,164,387
BEST BUY CO INC	1,465,218	44,701,481	30,710,963
BG MEDICINE INC	13,038	48,371	91,008
BGC PARTNERS INC CL A	692,567	6,552,414	4,065,371
BIG 5 SPORTING GOODS CORP	48,600	612,988	367,416
BIG LOTS INC	402,429	13,268,133	16,415,077
BIGLARI HOLDINGS INC	4,014	2,091,507	1,551,103
BILL BARRETT CORP	73,759	2,447,113	1,579,921
BIO RAD LABORATORIES CL B	10	975	1,003
BIO RAD LABORATORIES A	64,477	7,919,909	6,448,321
BIO REFERENCE LABS INC	126,375	2,545,996	3,321,146

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BIOCLINICA INC	72,410	240,955	349,742
BIOCRYST PHARMACEUTICALS INC	147,521	314,891	587,134
BIODEL INC	22,550	193,750	58,178
BIODELIVERY SCIENCES INTL	104,706	214,830	469,082
BIOFUEL ENERGY CORP	15,211	150,657	54,152
BIOGEN IDEC INC	757,722	58,862,556	109,399,938
BIOLASE INC	119,340	412,946	232,712
BIOMARIN PHARMACEUTICAL INC	110,914	4,452,749	4,389,983
BIOMED REALTY TRUST INC	389,311	11,892,407	7,272,337
BIOMIMETIC THERAPEUTICS INC	169,018	204,697	444,517
BIONOVO INC	55,916	80,755	1,325
BIOSANTE PHARMACEUTICALS INC	33,316	191,120	84,956
BIOSCRIP INC	270,910	2,567,285	2,012,863
BIOSPECIFICS TECHNOLOGIES	8,829	132,097	165,815
BIOSTAR PHARMACEUTICALS INC	14,052	11,582	19,110
BIOTIME INC	49,871	426,323	229,405
BIRNER DENTAL MGMT SERVICES	2,886	23,930	50,425
BJ S RESTAURANTS INC	51,409	2,152,852	1,953,544
BLACK BOX CORP	59,728	2,384,818	1,714,206
BLACK DIAMOND INC	5,000	47,515	47,250
BLACK HILLS CORP	117,699	5,353,349	3,786,362
BLACK RIDGE OIL AND GAS INC	5,474	487	2,628
BLACK RIVER COMMODITY	191,489,393	191,489,393	215,958,322
BLACK RIVER FL RELATIVE VALUE	215,000,000	215,000,000	401,996,035
BLACKBAUD INC	34,214	1,202,833	878,276
BLACKROCK INC	299,376	71,755,583	50,840,100
BLACKROCK KELSO CAPITAL CORP	(900)	(8,839)	(8,784)
BLACKSTONE GROUP LP/THE	971,250	21,893,598	12,694,239
BLONDER TONGUE LABORATORIES	20,304	24,773	24,365
BLOUNT INTERNATIONAL INC	49,917	1,154,832	731,277
BLUCORA INC	54,294	675,879	668,898
BLUE DOLPHIN ENERGY CO	23,833	216,986	189,468
BLUE NILE INC	17,492	1,257,239	519,679
BLUE TREND LP	228,128,518	220,000,000	275,964,102
BLUEFLY INC	6,787	16,508	8,619
BLUEGREEN CORP	108,346	255,737	537,397
BLUEKNIGHT ENERGY PARTNERS L	39,577	162,187	265,563
BLUELINX HOLDINGS INC	109,072	274,780	256,318
BLUESKY SYSTEMS HOLDINGS INC	6,897	25,427	9,311
BLUM STRATEGIC PARTNERS II	4,810,559	8,508,970	8,123,326
BLUM STRATEGIC PARTNERS III	83,243,956	88,469,622	53,412,735
BLUM STRATEGIC PARTNERS IV	243,106,144	243,106,144	183,482,660
BLYTH INC	81,100	2,166,522	2,802,816
BMB MUNAI INC	34,637	17,743	7,447
BMC SOFTWARE INC	636,542	22,216,597	27,167,619
BNC BANCORP	6,999	43,718	55,014
BOARDWALK PIPELINE PARTNERS	256,283	11,139,556	7,081,089
BOB EVANS FARMS	133,379	4,253,200	5,361,832
BODY CENTRAL CORP	109,747	2,314,519	987,727
BOEING CO/THE	2,403,410	129,147,373	178,573,346

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BOFI HOLDING INC	46,897	1,158,237	926,694
BOINGO WIRELESS INC	16,427	213,830	190,887
BOISE INC	317,230	2,177,182	2,087,375
BOK FINANCIAL CORPORATION	66,489	3,428,940	3,869,679
BOLT TECHNOLOGY CORP	86,492	607,285	1,298,241
BON TON STORES INC/THE	177,770	1,124,004	1,388,382
BONA FILM GROUP LTD SPON ADR	3,874	23,432	22,045
BOOKS A MILLION INC	31,046	82,022	99,346
BOOZ ALLEN HAMILTON HOLDING	35,758	640,807	546,382
BORDERS GROUP INC	207,958	69,202	1,497
BORGWARNER INC	316,520	20,115,523	20,760,575
BOSTON BEER COMPANY INC A	20,115	1,038,171	2,433,972
BOSTON PRIVATE FINL HOLDING	223,036	2,483,321	1,991,707
BOSTON PROPERTIES INC	344,905	41,907,819	37,377,358
BOSTON SCIENTIFIC CORP	4,643,441	62,947,729	26,328,309
BOTTOMLINE TECHNOLOGIES INC	99,034	1,559,937	1,787,561
BOVIE MEDICAL CORP	28,045	79,465	64,503
BOWL AMERICA INC CLASS A	5,884	44,989	73,847
BOX SHIPS INC	2,000	17,617	16,160
BOYD GAMING CORP	104,800	979,349	754,560
BP PRUDHOE BAY ROYALTY TRUST	51,244	6,079,188	5,973,492
BPZ RESOURCES INC	182,196	3,533,326	460,957
BRADY CORPORATION CL A	168,892	7,241,388	4,646,218
BRANDYWINE REALTY TRUST	258,728	3,944,103	3,192,705
BRASKEM SA SPON ADR	26,500	431,635	352,715
BRAVO BRIO RESTAURANT GROUP	9,238	194,259	164,706
BRE PROPERTIES INC	161,434	10,828,022	8,074,922
BREEDEN EUROPEAN PARTNERS	94,319,016	94,319,016	197,032
BREEDEN PARTNERS	386,195,450	386,195,450	256,892,965
BREEZE EASTERN CORP	21,831	103,587	136,443
BREITBURN ENERGY PARTNERS LP	88,217	2,340,309	1,462,642
BRETON HILL EUREKA L P	100,000,000	100,000,000	95,712,700
BRF BRASIL FOODS SA ADR	545,692	9,885,000	8,289,061
BRIDGE BANCORP INC	24,318	361,382	573,673
BRIDGE CAPITAL HOLDINGS	21,873	336,390	353,255
BRIDGELINE DIGITAL INC	7,465	9,823	11,272
BRIDGEPOINT EDUCATION INC	57,537	1,611,601	1,254,309
BRIDGFORD FOODS CORP	18,584	84,199	141,612
BRIGGS + STRATTON	202,236	3,892,420	3,537,103
BRIGHTCOVE	12,815	215,463	195,429
BRIGHTPOINT INC	95,600	749,068	517,196
BRINK S CO/THE	207,334	6,242,350	4,805,999
BRINKER INTERNATIONAL INC	389,526	9,993,095	12,414,209
BRISTOL MYERS SQUIBB CO	4,707,506	138,914,751	169,234,830
BRISTOW GROUP INC	53,495	2,193,437	2,175,640
BRITISH AMERICAN TOB SP ADR	20,299	1,901,056	2,072,934
BRITTON + KOONTZ CAPITAL CRP	796	3,941	5,996
BROADCAST INTERNATIONAL INC	34,836	40,790	8,709
BROADCOM CORP CL A	1,541,062	106,490,870	52,087,879
BROADRIDGE FINANCIAL SOLUTIO	343,117	5,506,148	7,298,090

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BROADSOFT INC	87,390	4,937,965	2,530,810
BROADVISION INC	14,338	199,583	166,470
BROADWIND ENERGY INC	694,522	279,488	187,729
BROCADE COMMUNICATIONS SYS	2,454,092	38,918,850	12,098,674
BROOKDALE SENIOR LIVING INC	9,008	711,879	159,796
BROOKFIELD INFRASTRUCTURE PA	321,749	12,112,130	10,801,112
BROOKFIELD OFFICE PROPERTIES	58,700	293,503	1,022,554
BROOKFIELD RESIDENTIAL PROPE	23,942	441,249	260,966
BROOKLINE BANCORP INC	452,717	6,958,955	4,006,542
BROOKLYN FEDERAL BANC	1,796	-	-
BROOKS AUTOMATION INC	149,001	4,889,315	1,406,569
BROOKSIDE CAP PARTNERS	7,167,738	7,167,738	22,955,863
BROWN + BROWN INC	380,136	8,773,858	10,366,322
BROWN FORMAN CORP CLASS A	68,216	6,129,219	6,480,542
BROWN FORMAN CORP CLASS B	216,591	11,776,456	20,976,842
BROWN SHOE COMPANY INC	139,395	1,856,378	1,799,592
BRT REALTY TRUST	13,485	60,260	87,655
BRUKER CORP	100,484	1,578,672	1,337,438
BRUNSWICK CORP	262,056	5,047,826	5,822,893
BRYN MAWR BANK CORP	33,693	896,097	709,910
BSB BANCORP INC/MA	19,906	142,724	253,802
BSD MEDICAL CORP	59,363	141,472	97,355
BSQUARE CORP	42,251	110,373	123,372
BTU INTERNATIONAL INC	35,107	57,458	93,385
BUCKEYE PARTNERS LP	183,816	16,000,459	9,589,656
BUCKEYE TECHNOLOGIES INC	56,264	1,394,932	1,602,961
BUCKLE INC/THE	91,249	3,517,924	3,610,733
BUFFALO WILD WINGS INC	77,866	4,502,479	6,746,306
BUILD A BEAR WORKSHOP INC	158,962	743,812	759,837
BUILDERS FIRSTSOURCE INC	202,368	787,146	959,224
BUNGE LTD	411,006	26,943,130	25,786,544
BUTLER NATIONAL CORP	5,773	1,422	1,847
C + F FINANCIAL CORP	9,107	168,633	365,738
C.H. ROBINSON WORLDWIDE INC	500,875	31,636,646	29,316,222
C+J ENERGY SERVICES INC	8,056	147,847	149,036
CA INC	1,311,399	32,762,560	35,525,801
CABELA S INC	233,554	6,744,888	8,830,661
CABLEVISION SYSTEMS NY GRP A	855,642	10,028,883	11,371,489
CABOT CORP	182,219	5,773,495	7,416,327
CABOT MICROELECTRONICS CORP	84,308	4,761,760	2,462,637
CABOT OIL + GAS CORP	597,378	22,528,747	23,536,708
CACHE INC	125,408	774,782	581,894
CACI INTERNATIONAL INC CL A	97,204	5,528,744	5,348,156
CADENCE DESIGN SYS INC	1,181,593	14,095,442	12,985,712
CADENCE PHARMACEUTICALS INC	87,224	1,006,370	311,389
CADIZ INC	23,975	111,017	172,863
CADUS CORP	231,507	259,576	317,165
CAESAR STONE SDOT YAM LTD	248,359	4,144,035	3,007,633
CAESARS ENTERTAINMENT CORP	49,473	979,303	563,994
CAFEPRESS INC	19,869	572,630	295,647

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Security Name	Shares	Book Value	Market Value
CAGLE S INC CLASS A	13,934	54,940	45,704
CAI INTERNATIONAL INC	57,514	1,139,609	1,143,371
CAL DIVE INTERNATIONAL INC	363,852	1,941,624	1,055,170
CAL MAINE FOODS INC	91,787	3,999,414	3,588,890
CALAMOS ASSET MANAGEMENT A	112,700	1,169,276	1,290,410
CALAMP CORP	192,606	871,278	1,411,801
CALAVO GROWERS INC	57,146	1,293,100	1,461,807
CALGON CARBON CORP	154,217	2,747,959	2,192,963
CALIFORNIA COASTAL COMM INC	46,800	-	-
CALIFORNIA FIRST NATL BANCOR	3,826	76,952	60,024
CALIFORNIA WATER SERVICE GRP	104,994	2,565,347	1,939,235
CALIX NETWORKS INC	73,115	1,269,158	601,006
CALLAWAY GOLF COMPANY	82,478	542,974	487,445
CALLIDUS SOFTWARE INC	54,372	499,669	270,772
CALLISTO PHARMACEUTICALS INC	49,765	14,071	21,399
CALLON PETROLEUM CO	432,683	3,238,134	1,843,230
CALPINE CORP	1,150,304	16,636,516	18,991,514
CALUMET SPECIALTY PRODUCTS	134,149	4,458,467	3,190,061
CAMAC ENERGY INC	168,388	863,446	106,084
CAMBREX CORP	132,492	1,211,305	1,246,746
CAMCO FINANCIAL CORP	38,782	338,986	86,096
CAMDEN NATIONAL CORP	33,141	1,197,817	1,213,630
CAMDEN PROPERTY TRUST	202,725	14,892,079	13,718,386
CAMELOT INFORMATION SYS ADS	194,150	391,665	450,428
CAMERON INTERNATIONAL CORP	924,054	40,181,812	39,466,361
CAMPBELL SOUP CO	874,335	25,864,844	29,185,304
CANADIAN SOLAR INC	160,529	3,383,319	577,903
CANO PETROLEUM INC	120,581	373,376	784
CANTEL MEDICAL CORP	46,362	727,409	1,263,376
CANTERBURY PARK HOLDING CORP	2,985	21,881	33,192
CANYON VALUE REALIZATION FUND	6,833,313	6,833,313	17,207,190
CAPE BANCORP INC	14,466	73,494	120,217
CAPELLA EDUCATION CO	53,070	4,511,597	1,844,715
CAPITAL BANK CORP	46,612	138,721	106,276
CAPITAL CITY BANK GROUP INC	49,032	1,076,571	361,366
CAPITAL ONE FINANCIAL CORP	1,930,885	95,170,415	105,542,200
CAPITAL PRODUCT PARTNERS LP	126,604	1,894,170	957,128
CAPITAL PROPERTIES INC CL A	1,493	9,815	14,930
CAPITAL SENIOR LIVING CORP	92,400	1,082,327	979,437
CAPITAL TRUST CL A	125,312	279,516	360,900
CAPITALSOURCE INC	1,290,244	13,384,278	8,670,443
CAPITOL BANCORP LTD	43,893	40,801	5,926
CAPITOL FEDERAL FINANCIAL IN	243,860	4,844,912	2,897,057
CAPLEASE INC	482,292	2,675,463	2,001,514
CAPMARK FINANCIAL GROUP INC	51,195	920,363	1,179,022
CAPSTEAD MORTGAGE CORP	153,508	2,416,298	2,135,299
CAPSTONE THERAPEUTICS CORP	67,183	205,086	10,749
CAPSTONE TURBINE CORP	701,764	1,110,133	708,782
CARBO CERAMICS INC	53,842	5,246,096	4,131,259
CARBONITE INC	88,217	1,199,996	788,662

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Security Name	Shares	Book Value	Market Value
CARDICA INC	83,904	337,015	157,739
CARDIMA INC	597	783	18
CARDINAL FINANCIAL CORP	127,634	1,203,088	1,567,347
CARDINAL HEALTH INC	1,371,714	49,842,339	57,611,971
CARDIONET INC	82,427	247,452	167,326
CARDIOVASCULAR SYSTEMS INC	11,504	170,837	112,624
CARDIUM THERAPEUTICS INC	289,633	172,297	69,512
CARDTRONICS INC	239,321	4,688,385	7,229,886
CAREER EDUCATION CORP	398,642	7,571,163	2,666,913
CAREFUSION CORP	949,390	26,920,766	24,380,323
CAREVIEW COMMUNICATIONS INC	11,000	18,553	14,850
CARIBOU COFFEE CO INC	98,380	1,417,449	1,270,083
CARLISLE COS INC	199,173	5,019,782	10,560,164
CARMAX INC	570,243	16,115,501	14,792,114
CARMIKE CINEMAS INC	88,389	481,291	1,294,904
CARNIVAL CORP	1,716,258	52,062,195	58,816,147
CARPENTER TECHNOLOGY	99,094	5,004,400	4,740,642
CARRIAGE SERVICES INC	171,769	485,605	1,429,118
CARRIZO OIL + GAS INC	109,825	5,709,609	2,581,982
CARROLLTON BANCORP	14,296	108,392	77,482
CARROLS RESTAURANT GROUP INC	85,042	338,848	505,148
CARTER BANK + TRUST	6,695	58,166	56,841
CARTER S INC	157,916	8,319,529	8,306,399
CARTICA CAPITAL PARTNERS, LP	250,241,584	250,241,584	315,328,920
CARVER BANCORP INC	1,061	22,943	3,162
CAS MEDICAL SYSTEMS INC	10,351	16,215	18,115
CASCADE BANCORP	61,367	552,592	363,904
CASCADE CORP	28,323	1,694,162	1,332,620
CASCADE MICROTECH INC	25,480	68,951	115,933
CASELLA WASTE SYSTEMS INC A	81,423	765,977	476,325
CASEY S GENERAL STORES INC	133,917	3,872,153	7,899,743
CASH AMERICA INTL INC	66,901	3,640,897	2,946,300
CASS INFORMATION SYSTEMS INC	17,973	581,460	723,433
CASTLE (A.M.) + CO	95,485	1,760,018	1,014,045
CASUAL MALE RETAIL GROUP INC	97,827	355,797	355,112
CATALYST HEALTH SOLUTIONS IN	157,513	7,330,295	14,718,061
CATALYST PHARMACEUTICAL PART	41,138	37,892	22,214
CATAMARAN CORP	57,591	3,168,547	5,713,603
CATERPILLAR INC	1,873,007	111,894,621	159,037,022
CATHAY GENERAL BANCORP	172,755	3,089,868	2,852,182
CATO CORP CLASS A	103,994	2,573,675	3,167,649
CAVCO INDUSTRIES INC	16,491	618,541	845,662
CAVIUM INC	91,794	3,523,610	2,570,222
CBEYOND INC	129,401	3,016,675	876,047
CBIZ INC	330,388	2,474,618	1,962,502
CBL + ASSOCIATES PROPERTIES	412,446	7,692,102	8,059,186
CBOE HOLDINGS INC	236,221	7,972,378	6,538,611
CBRE GROUP INC A	863,578	17,000,677	14,128,142
CBS CORP CLASS A VOTING	4,550	128,984	151,470
CBS CORP CLASS B NON VOTING	2,653,268	58,515,506	86,974,134

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Security Name	Shares	Book Value	Market Value
CCA INDUSTRIES INC	24,841	121,773	96,879
CDC CORP CL A	67,647	131,921	313,204
CDI CORP	62,461	1,349,876	1,024,359
CEC ENTERTAINMENT INC	59,910	1,448,743	2,178,923
CECO ENVIRONMENTAL CORP	121,890	805,730	962,930
CEDAR FAIR LP	129,442	3,534,780	3,879,391
CEDAR REALTY TRUST INC	132,346	2,239,458	668,345
CEL SCI CORP	631,818	517,405	241,986
CELADON GROUP INC	82,521	1,213,605	1,351,690
CELANESE CORP SERIES A	730,607	28,266,927	25,293,626
CELGENE CORP	1,485,413	82,802,949	95,304,087
CELGENE CORP RTS W/I	23,954	190,367	45,034
CELL THERAPEUTICS INC	285,636	2,799,233	165,669
CELLDEX THERAPEUTICS INC	194,814	479,033	1,011,087
CELSION CORP	97,739	180,867	300,058
CEMEX SAB SPONS ADR PART CER	283,600	2,135,060	1,908,628
CEMIG SA SPONS ADR	1,582,541	19,136,784	29,150,405
CENTENE CORP	142,328	5,266,954	4,292,623
CENTER BANCORP INC	32,071	468,025	360,795
CENTERPOINT ENERGY INC	1,873,173	40,106,861	38,718,486
CENTERSTATE BANKS INC	48,889	785,833	349,554
CENTRAIS ELETRICAS BR SP ADR	33,006	360,413	232,032
CENTRAL BANCORP INC	4,976	77,861	154,390
CENTRAL EURO DISTRIBUTION CP	345,953	11,485,090	989,425
CENTRAL EUROPEAN MEDIA ENT A	224,208	5,290,302	1,138,976
CENTRAL FEDERAL CORP	1,453	19,282	2,252
CENTRAL GARDEN + PET CO	18,500	162,007	192,030
CENTRAL GARDEN AND PET CO A	133,093	1,264,537	1,449,380
CENTRAL PACIFIC FINANCIAL CO	177,983	3,441,048	2,513,125
CENTRAL VALLEY COMM BANCORP	9,754	45,049	68,668
CENTRUE FINANCIAL CORP	22,603	154,352	12,432
CENTURY ALUMINUM COMPANY	375,843	5,366,013	2,754,930
CENTURY BANCORP INC CL A	23,740	399,169	705,789
CENTURY CASINOS INC	78,907	310,523	214,628
CENTURYLINK INC	1,389,410	65,625,146	54,867,817
CENVEO INC	331,624	1,562,856	640,035
CEPHEID INC	212,154	6,049,501	9,493,886
CERADYNE INC	59,751	2,217,184	1,532,610
CEREPLAST INC	117,545	68,042	34,088
CERES INC	6,010	129,051	54,393
CERNER CORP	438,713	20,112,066	36,264,016
CERUS CORP	148,400	285,162	492,687
CEVA INC	86,136	1,049,624	1,516,855
CF INDUSTRIES HOLDINGS INC	215,846	30,331,467	41,817,986
CFS BANCORP INC	45,079	372,292	201,504
CH ENERGY GROUP INC	16,580	832,708	1,089,118
CHAMPION INDUSTRIES INC/WV	36,272	95,222	18,996
CHARLES + COLVARD LTD	116,423	511,622	438,917
CHARLES RIVER LABORATORIES	335,963	13,741,549	11,006,132
CHARM COMMUNICATIONS INC	16,124	79,585	104,967

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Security Name	Shares	Book Value	Market Value
CHART INDUSTRIES INC	105,133	6,150,402	7,228,955
CHARTER COMMUNICATION A	351,349	21,999,079	24,900,132
CHARTER COMMUNICATIONS INC DEL	15	-	-
CHARTER FINANCIAL CORP	1,485	22,145	14,406
CHASE CORP	14,780	64,037	195,099
CHATHAM EUREKA FUND L P	450,038,160	463,782,240	492,009,169
CHECK POINT SOFTWARE TECH	520,578	28,860,275	25,815,473
CHECKPOINT SYSTEMS INC	189,689	2,647,696	1,652,194
CHEESECAKE FACTORY INC/THE	199,481	7,254,680	6,375,423
CHELSEA THERAPEUTICS INTERNA	126,167	1,073,921	186,727
CHEMED CORP	89,623	5,768,216	5,416,791
CHEMICAL FINANCIAL CORP	102,783	2,847,002	2,209,838
CHEMTURA CORP	267,751	6,482,721	3,882,390
CHENIERE ENERGY INC	257,524	2,507,589	3,795,903
CHENIERE ENERGY PARTNERS LP	14,405	386,021	325,694
CHEROKEE INC	35,827	478,528	499,073
CHESAPEAKE ENERGY CORP	1,810,502	57,922,762	33,675,331
CHESAPEAKE LODGING TRUST	95,993	2,385,818	1,653,006
CHESAPEAKE MIDSTREAM PARTNER	26,257	974,678	714,462
CHESAPEAKE UTILITIES CORP	31,349	1,374,416	1,370,562
CHEVIOT FINANCIAL CORP	10,208	59,310	87,379
CHEVRON CORP	6,140,330	429,919,810	647,804,848
CHICAGO BRIDGE + IRON NY SHR	444,062	17,690,509	16,856,579
CHICAGO RIVET + MACHINE CO	2,886	44,387	54,120
CHICO S FAS INC	635,197	11,508,401	9,426,319
CHICOPEE BANCORP INC	18,924	152,389	274,015
CHILDREN S PLACE	123,936	8,723,960	6,175,726
CHIMERA INVESTMENT CORP	3,194,894	13,120,390	7,539,949
CHINA ADVANCED CONSTRUCTION	34,437	74,507	58,544
CHINA AGRITECH INC	25,134	612,768	11,310
CHINA ARMCO METALS INC	36,428	82,376	15,300
CHINA AUTO LOGISTICS INC	18,712	8,993	7,485
CHINA AUTOMOTIVE SYSTEMS INC	16,769	99,418	68,583
CHINA BAK BATTERY INC	117,633	66,622	68,227
CHINA BIOLOGIC PRODUCTS INC	23,843	423,213	223,404
CHINA BIOTICS INC	3,057	5,645	4,280
CHINA CERAMICS CO LTD	36,996	130,491	111,358
CHINA CORD BLOOD CORP	205,426	994,186	521,783
CHINA DIGITAL TV HOLDING ADR	64,266	399,552	188,941
CHINA DISTANCE EDUCATION ADR	5,275	10,330	18,252
CHINA EASTERN AIRLINES ADS	1,700	35,544	27,200
CHINA EDUCATION ALLIANCE INC	22,195	199,569	13,317
CHINA ELECTRIC MOTOR INC	21,897	59,102	2,628
CHINA FINANCE ONLINE CO ADR	35,388	58,442	48,481
CHINA GENGSHENG MINERALS INC	134,664	103,769	65,986
CHINA GERUI ADVANCED MATERIA	201,843	1,405,057	577,271
CHINA GREEN AGRICULTURE INC	132,972	333,405	476,041
CHINA HGS REAL ESTATE INC	11,124	7,765	5,785
CHINA HOUSING + LAND DEVELOP	33,940	33,415	66,861
CHINA HYDROELECTRIC CP ADS	114,957	75,186	81,056

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CHINA INFORMATION TECHNOLOGY	44,590	32,347	44,590
CHINA INFRASTRUCTURE INVESTM	18,015	9,077	1,982
CHINA JO JO DRUGSTORES INC	29,162	84,384	39,952
CHINA KANGHUI HOLD SPON ADR	3,047	57,849	60,026
CHINA LIFE INSURANCE CO ADR	122,273	6,342,143	4,828,561
CHINA LODGING GROUP SPON ADS	124,974	3,898,893	1,467,200
CHINA MARINE FOOD GROUP LTD	126,602	372,133	106,346
CHINA MASS MEDIA CORP ADR	6,768	10,431	24,839
CHINA MEDICAL TECH SPON ADR	142,129	189,702	1,532,152
CHINA METRO RURAL HOLDINGS	5,275	2,762	5,539
CHINA MING YANG WIND POW ADS	110,400	222,691	126,960
CHINA MOBILE LTD SPON ADR	751,348	37,673,401	41,076,195
CHINA NATURAL GAS INC	116,594	239,481	122,424
CHINA NATURAL RESOURCES INC	596	12,354	2,652
CHINA NEPSTAR CHAIN DRUG ADR	80,399	317,062	180,899
CHINA NEW BORUN CORP ADR	65,690	183,786	139,263
CHINA NORTH EAST PETROLEUM	2,800	11,440	8,708
CHINA NUOKANG BIO PH SP ADR	13,038	31,825	65,583
CHINA ORGANIC AGRICULTURE IN	79,425	22,434	1,088
CHINA PHARMA HOLDINGS INC	11,048	17,475	3,756
CHINA RECYCLING ENERGY CORP	150,075	279,494	169,584
CHINA RITAR POWER CORP	44,590	98,831	28,983
CHINA SHENGDA PACKAGING GROU	43,694	19,320	31,896
CHINA SOUTHERN AIR SPONS ADR	5,238	86,799	115,550
CHINA SUNERGY CO LTD ADR	12,700	26,916	29,972
CHINA TECHFAITH WIRELESS ADR	165,756	342,651	192,277
CHINA TECHNOLOGY DEVELOPMENT	7,364	2,663	4,198
CHINA TELECOM CORP LTD ADR	28,040	1,396,415	1,234,321
CHINA TRANSINFO TECHNOLOGY	40,608	130,251	225,376
CHINA UNICOM HONG KONG ADR	221,197	2,642,868	2,776,022
CHINA VALVES TECHNOLOGY INC	157,656	274,744	168,692
CHINA XD PLASTICS CO LTD	110,099	629,114	504,254
CHINA YIDA HOLDINGS CO	29,959	36,977	19,473
CHINA YUCHAI INTL LTD	115,791	3,439,251	1,582,863
CHINACAST EDUCATION CORP	69,441	465,323	294,431
CHINAEDU CORP ADR	12,043	51,844	71,657
CHINANET ONLINE HOLDINGS INC	28,366	67,037	19,856
CHINDEX INTERNATIONAL INC	44,730	1,019,591	438,352
CHIPMOS TECHNOLOGIES BERMUDA	68,647	851,769	726,280
CHIPOTLE MEXICAN GRILL INC	114,122	29,608,617	43,360,827
CHIQUITA BRANDS INTL	141,171	2,641,459	705,857
CHOICE HOTELS INTL INC	63,776	2,822,431	2,546,571
CHORUS LTD ADR	27,158	463,479	339,201
CHRISTOPHER + BANKS CORP	174,598	704,077	206,025
CHROMCRAFT REVINGTON INC	13,835	88,415	18,262
CHUBB CORP	1,040,911	41,676,517	75,799,134
CHUNGHWA TELECOM LTD ADR	127,151	3,051,045	3,996,356
CHURCH + DWIGHT CO INC	526,060	12,645,555	29,180,528
CHURCHILL DOWNS INC	21,734	1,212,986	1,277,733
CHYRON CORP	40,873	36,622	55,179

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Security Name	Shares	Book Value	Market Value
CIA BRASILEIRA DE DIS SP PRF	196,595	7,743,557	7,861,836
CIA CERVECERIAS UNIDAS ADR	10,003	202,998	623,787
CIA DE MINAS BUENAVENTUR ADR	550,761	16,651,602	20,917,897
CIA PARANAENSE ENER SP ADR P	48,373	957,988	1,048,727
CIA SANEAMENTO BASICO DE ADR	38,538	2,308,172	2,923,493
CIA SIDERURGICA NACL SP ADR	1,776,680	23,007,481	10,073,774
CIBER INC	437,314	5,379,578	1,884,825
CIBL INC RSTD	88	-	-
CIENA CORP	198,501	5,888,678	3,249,461
CIFC CORP	13,038	45,838	96,093
CIGNA CORP	964,831	26,679,147	42,452,560
CIMAREX ENERGY CO	261,010	16,328,071	14,386,895
CINCINNATI BELL INC	879,608	5,615,635	3,272,142
CINCINNATI FINANCIAL CORP	622,134	18,514,016	23,684,642
CINEDIGM DIGITAL CINEMA A	109,185	307,916	163,777
CINEMARK HOLDINGS INC	355,115	8,655,545	8,114,380
CINTAS CORP	461,128	18,501,771	17,804,148
CIRCOR INTERNATIONAL INC	17,237	743,121	587,602
CIRRUS LOGIC INC	208,703	3,767,309	6,236,042
CISCO SYSTEMS INC	18,355,690	243,550,389	315,167,192
CIT GROUP INC	518,311	26,697,951	18,472,602
CITI TRENDS INC	100,524	3,251,470	1,552,094
CITIGROUP INC	9,785,694	601,414,818	268,225,864
CITIZENS + NORTHERN CORP	35,236	540,034	671,254
CITIZENS COMMUNITY BANCORP I	5,725	20,165	32,403
CITIZENS FINANCIAL SERVICES	9,458	114,617	375,970
CITIZENS FIRST BANCORP INC	54	725	0
CITIZENS FIRST CORP	11,546	68,581	97,560
CITIZENS HOLDING COMPANY	1,592	18,218	29,891
CITIZENS INC	138,819	1,604,120	1,353,486
CITIZENS REPUBLIC BANCORP IN	271,536	5,133,211	4,651,418
CITIZENS SOUTH BANKING CORP	49,367	350,445	334,708
CITRIX SYSTEMS INC	558,929	27,958,286	46,916,484
CITY BANK LYNNWOOD WA	15,507	28,777	2,016
CITY HOLDING CO	92,637	4,441,110	3,120,924
CITY NATIONAL CORP	136,612	6,044,068	6,636,624
CKX LDS INC	5,370	42,313	76,786
CLARCOR INC	183,321	5,387,003	8,828,746
CLAYTON WILLIAMS ENERGY INC	24,943	3,228,256	1,206,750
CLEAN DIESEL TECHNOLOGIES	16,455	74,240	32,746
CLEAN ENERGY FUELS CORP	121,398	2,339,764	1,881,670
CLEAN HARBORS INC	162,618	7,539,652	9,174,900
CLEANTECH SOLUTIONS INTERNAT	3,115	82,254	7,757
CLEAR CHANNEL OUTDOOR CL A	206,610	2,877,197	1,243,791
CLEARFIELD INC	58,723	109,080	282,457
CLEARONE COMMUNICATIONS INC	6,171	14,971	25,239
CLEARWATER PAPER CORP	102,442	3,869,490	3,495,331
CLEARWIRE CORP CLASS A	251,836	834,893	282,057
CLECO CORPORATION	111,195	4,147,510	4,651,299
CLEVELAND BIOLABS INC	113,770	220,554	178,619

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Security Name	Shares	Book Value	Market Value
CLICKSOFTWARE TECHNOLOGIES	83,634	1,354,431	676,601
CLIFFS NATURAL RESOURCES INC	314,896	23,239,923	15,521,238
CLIFTON SAVINGS BANCORP INC	34,524	542,135	359,398
CLOROX COMPANY	459,571	20,096,630	33,300,492
CLOUD PEAK ENERGY INC	269,080	5,729,748	4,550,139
CLOVIS ONCOLOGY INC	62,309	1,505,884	1,350,859
CME GROUP INC	237,623	78,492,059	63,709,119
CMS ENERGY CORP	696,017	17,813,312	16,356,406
CNA FINANCIAL CORP	95,837	3,640,501	2,656,604
CNB FINANCIAL CORP/PA	31,743	711,274	517,731
CNH GLOBAL N.V.	83,723	3,513,730	3,253,492
CNINSURE INC ADR	478,842	6,380,235	3,275,281
CNO FINANCIAL GROUP INC	1,453,934	8,874,912	11,340,686
COACH INC	988,759	34,453,481	57,822,615
COAST DISTRIBUTION SYSTEM/DE	19,807	65,985	41,594
COBALT INTERNATIONAL ENERGY	764,937	21,651,295	17,976,023
COBIZ FINANCIAL INC	99,234	929,117	621,205
COBRA ELECTRONICS CORP	17,816	63,836	78,212
COCA COLA BOTTLING CO CONSOL	13,677	877,045	879,154
COCA COLA CO/THE	6,533,442	260,114,785	510,849,821
COCA COLA ENTERPRISES	1,241,773	31,121,517	34,819,328
COCA COLA FEMSA SAB SP ADR	5,810	615,988	760,413
CODEXIS INC	4,470	65,722	16,720
CODORUS VALLEY BANCORP INC	10,234	96,264	137,439
COEUR D ALENE MINES CORP	159,994	3,861,446	2,809,495
COFFEE HOLDING CO INC	12,143	46,809	71,642
COGENT COMMUNICATIONS GROUP	111,948	2,442,903	2,155,007
COGNEX CORP	106,433	3,860,254	3,368,606
COGNIZANT TECH SOLUTIONS A	901,322	42,232,299	54,079,309
COGO GROUP INC	60,279	140,638	106,091
COHEN + STEERS INC	48,274	1,106,438	1,665,945
COHERENT INC	57,580	4,134,135	2,493,219
COHU INC	15,705	217,654	159,563
COINSTAR INC	77,724	5,808,133	5,336,535
COLDWATER CREEK INC	449,175	727,875	245,249
COLEMAN CABLE INC	68,741	894,670	597,356
COLFAX CORP	70,670	2,257,377	1,948,379
COLGATE PALMOLIVE CO	1,410,707	77,016,543	146,854,565
COLLECTIVE BRANDS INC	247,281	4,317,694	5,296,758
COLLECTORS UNIVERSE	17,915	82,821	262,999
COLONIAL FINANCIAL SERVICES	5,517	37,541	71,776
COLONIAL PROPERTIES TRUST	162,719	4,029,640	3,602,610
COLONY BANKCORP	5,125	19,439	24,240
COLONY FINANCIAL INC	26,151	636,855	452,413
COLUMBIA BANKING SYSTEM INC	148,645	3,826,340	2,797,492
COLUMBIA LABORATORIES INC	211,205	226,182	143,619
COLUMBIA SPORTSWEAR CO	45,108	2,416,166	2,418,690
COLUMBUS MCKINNON CORP/NY	99,645	2,514,942	1,503,648
COMARCO INC	29,111	126,199	6,987
COMBIMATRIX CORP	25,166	39,279	26,425

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COMCAST CORP CLASS A	6,489,955	177,722,822	207,483,862
COMCAST CORP SPECIAL CL A	1,755,952	36,528,098	55,136,893
COMERICA INC	804,988	27,412,645	24,721,168
COMFORT SYSTEMS USA INC	43,484	518,386	435,706
COMMAND SECURITY CORPORATION	25,181	18,651	25,685
COMMERCE BANCSHARES INC	256,469	9,148,131	9,720,192
COMMERCIAL INTL BANK GDR REG	320,857	1,660,453	1,368,776
COMMERCIAL METALS CO	347,911	6,533,175	4,397,594
COMMERCIAL NATL FINL CORP/PA	1,493	22,508	30,989
COMMERCIAL VEHICLE GROUP INC	36,658	492,501	315,989
COMMONWEALTH BANKSHARES INC	13,628	145,532	136
COMMONWEALTH BIOTECHNOLOGIES	57,031	92,666	1,158
COMMONWEALTH REIT	142,018	5,335,804	2,715,380
COMMUNICATIONS SYSTEMS INC	29,576	178,034	330,364
COMMUNITY BANK SYSTEM INC	39,241	899,805	1,064,216
COMMUNITY BANKERS TRUST CORP	31,659	40,203	56,037
COMMUNITY BK SHARES/INDIANA	7,550	90,208	94,984
COMMUNITY FINL CORP/VA	10,351	70,502	38,092
COMMUNITY HEALTH SYSTEMS INC	683,030	18,816,133	19,145,336
COMMUNITY PARTNERS BANCORP	6,715	25,511	37,404
COMMUNITY TRUST BANCORP INC	48,509	1,395,140	1,624,572
COMMUNITY VALLEY BANCORP	2,811	17,573	6
COMMUNITY WEST BANCSHARES	24,538	122,168	61,100
COMMVAULT SYSTEMS INC	140,565	6,531,854	6,967,828
COMPANHIA DE BEBIDAS PRF ADR	1,317,060	34,271,951	50,482,910
COMPASS DIVERSIFIED HOLDINGS	28,100	362,743	392,276
COMPASS MINERALS INTERNATION	75,626	5,606,489	5,768,745
COMPETITIVE TECHNOLOGIES INC	95,673	76,104	72,712
COMPLETE GENOMICS INC	61,096	804,981	113,639
COMPOSITE TECHNOLOGY CORPORA	77,036	9,589	39
COMPREHENSIVE CARE CORP	32,397	33,422	4,821
COMPUCREDIT HOLDINGS CORP	65,177	227,659	235,941
COMPUTER PROGRAMS + SYSTEMS	45,361	1,945,422	2,595,557
COMPUTER SCIENCES CORP	958,554	37,561,373	23,791,313
COMPUTER TASK GROUP INC	60,333	1,335,613	904,398
COMPUWARE CORP	609,496	5,116,843	5,662,219
COMPX INTERNATIONAL INC	20,604	93,205	259,607
COMSCORE INC	1,600	25,788	26,336
COMSTOCK HOMEBUILDING COS A	84,016	129,592	110,062
COMSTOCK RESOURCES INC	165,448	4,110,548	2,716,650
COMTECH TELECOMMUNICATIONS	85,946	2,417,760	2,456,336
COMVERSE TECHNOLOGY INC	65,400	382,228	380,628
CON WAY INC	291,839	11,243,941	10,538,296
CONAGRA FOODS INC	1,457,839	35,709,383	37,801,765
CONCEPTUS INC	72,339	1,710,822	1,433,752
CONCHO RESOURCES INC	238,516	16,118,104	20,302,462
CONCORD MEDICAL SPON ADR	81,071	728,624	237,538
CONCUR TECHNOLOGIES INC	148,657	8,108,344	10,123,548
CONCURRENT COMPUTER CORP	21,865	222,925	90,739
CONMED CORP	165,935	5,813,783	4,591,419

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CONMED HEALTHCARE MANAGEMENT	9,555	19,285	32,964
CONN S INC	99,541	1,245,390	1,473,204
CONNECTICUT WATER SVC INC	27,947	941,543	809,907
CONOCOPHILLIPS	4,221,393	150,290,596	235,891,447
CONOLOG CORP	20	3,865	1
CONS TOMOKA LAND CO FLORIDA	400	11,501	11,512
CONSOL ENERGY INC	496,244	21,797,042	15,006,407
CONSOLIDATED COMMUNICATIONS	45,449	736,442	672,645
CONSOLIDATED EDISON INC	790,611	41,733,196	49,168,097
CONSOLIDATED GRAPHICS INC	22,885	754,551	664,807
CONSOLIDATED WATER CO ORD SH	84,733	492,497	702,438
CONSTANT CONTACT INC	78,621	2,412,142	1,405,747
CONSTELLATION BRANDS INC A	537,407	14,173,387	14,542,238
CONSTELLATION BRANDS INC B	4,057	74,562	109,539
CONSTELLATION ENERGY PARTNER	47,078	83,719	74,383
CONSUMER PORTFOLIO SERVICES	110,976	363,119	213,074
CONTANGO OIL + GAS	67,386	4,849,719	3,989,260
CONTANGO ORE INC	1,490	41,125	14,156
CONTINENTAL RESOURCES INC/OK	211,142	13,346,156	14,066,247
CONVERGYS CORP	438,542	4,608,384	6,477,267
CONVERTED ORGANICS INC	4	8,904	0
COOPER COS INC/THE	129,932	8,719,792	10,363,406
COOPER INDUSTRIES PLC	513,137	32,770,259	34,985,697
COOPER STANDARD HOLDING	374	19,312	13,839
COOPER STD HLDGS INC	73,200	3,294,000	2,708,400
COOPER TIRE + RUBBER	179,888	3,233,348	3,155,242
COOPERATIVE BANKSHARES INC	24,475	245	2
COPA HOLDINGS SA CLASS A	141,445	10,245,420	11,666,418
COPANO ENERGY LLC UNITS	191,008	8,222,435	5,310,026
COPART INC	347,206	5,768,474	8,225,311
COPYTELE INC	161,637	76,995	18,588
CORCEPT THERAPEUTICS INC	138,088	680,100	620,014
CORE LABORATORIES N.V.	160,977	18,441,707	18,657,182
CORE MARK HOLDING CO INC	39,247	1,286,154	1,889,351
CORE MOLDING TECHNOLOGIES IN	8,517	41,979	70,181
CORELOGIC INC	433,863	9,517,182	7,944,030
CORESITE REALTY CORP	69,784	2,114,911	1,801,833
CORINTHIAN COLLEGES INC	613,516	4,513,833	1,773,062
CORNERSTONE ONDEMAND INC	35,301	636,119	840,512
CORNERSTONE THERAPEUTICS INC	23,014	443,648	145,681
CORNING INC	4,099,488	69,734,933	53,006,386
CORPORATE EXECUTIVE BOARD CO	84,077	5,456,735	3,437,070
CORPORATE OFFICE PROPERTIES	20,153	5,317,774	473,796
CORRECTIONS CORP OF AMERICA	255,755	10,522,326	7,531,988
CORVEL CORP	12,626	835,149	618,666
COSAN LTD CLASS A SHARES	250,048	4,441,340	3,173,113
COSI INC	206,553	316,444	146,694
COSTAMARE INC	900	11,696	12,510
COSTAR GROUP INC	99,842	7,081,082	8,107,145
COSTCO WHOLESALE CORP	1,210,899	58,027,550	115,035,436

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COUNTRY STYLE COOKI SPON ADR	488	4,966	3,367
COURIER CORP	35,604	321,700	471,749
COUSINS PROPERTIES INC	135,045	1,622,946	1,046,601
COVANCE INC	181,103	8,366,197	8,665,798
COVANTA HOLDING CORP	410,566	9,283,500	7,041,199
COVENANT TRANSPORT GRP CL A	53,904	533,618	200,523
COVENTRY HEALTH CARE INC	548,392	17,007,613	17,433,397
COVER ALL TECHNOLOGIES INC	33,243	28,834	46,540
COVIDIEN PLC	1,657,528	90,474,469	88,677,766
COWEN GROUP INC CLASS A	81,650	414,018	217,188
COWLITZ BANCORP	11,913	18,302	727
CPFL ENERGIA SA ADR	36,932	861,258	922,931
CPI AEROSTRUCTURES INC	13,835	80,908	152,182
CPI CORP	7,266	7,063	2,071
CR BARD INC	257,619	12,443,463	27,678,607
CRA INTERNATIONAL INC	26,069	811,553	382,946
CRACKER BARREL OLD COUNTRY	54,401	2,584,048	3,416,405
CRAFT BREW ALLIANCE INC	39,006	121,857	319,068
CRANE CO	211,031	4,704,931	7,677,317
CRAWFORD + CO CL B	44,175	320,375	180,675
CRAWFORD + COMPANY CL A	35,178	151,668	135,788
CRAY INC	194,328	1,497,166	2,347,478
CREDICORP LTD	340,047	30,654,654	42,443,459
CREDIT ACCEPTANCE CORP	20,213	1,718,655	1,706,542
CREDO PETROLEUM CORP	55,538	660,778	803,633
CREE INC	451,412	24,960,280	11,587,744
CRESCENT FINANCIAL BANCSHARE	7,381	34,755	33,363
CRESTWOOD MIDSTREAM PARTNERS	23,793	974,415	615,281
CREXENDO INC	43,241	207,041	160,424
CREXUS INVESTMENT CORP	88,940	1,336,344	904,521
CRIMSON EXPLORATION INC	101,917	229,682	467,800
CROCS INC	269,881	3,736,602	4,358,579
CROSS COUNTRY HEALTHCARE INC	80,269	1,280,470	350,775
CROSS TIMBERS RLTY TR	19,296	919,772	675,167
CROSSROADS SYSTEMS INC	19,408	55,548	83,650
CROSSTEX ENERGY INC	131,644	1,569,463	1,843,017
CROSSTEX ENERGY LP	174,178	3,191,471	2,856,526
CROWN CASTLE INTL CORP	959,029	51,907,319	56,256,620
CROWN CRAFTS INC	38,294	59,591	212,150
CROWN HOLDINGS INC	499,791	15,846,443	17,237,798
CROWN MEDIA HOLDINGS CLASS A	23,354	90,523	40,869
CRYO CELL INTL INC	8,361	7,810	19,229
CRYOLIFE INC	87,998	310,257	460,231
CRYSTAL ROCK HOLDINGS INC	54,543	83,393	56,724
CSG SYSTEMS INTL INC	38,900	753,683	672,192
CSP INC	215,436	1,045,423	870,362
CSR PLC ADR	368	5,329	5,049
CSS INDUSTRIES INC	25,670	552,901	527,528
CSX CORP	4,033,198	59,782,686	90,182,307
CTC MEDIA INC	119,232	3,250,002	961,012

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Security Name	Shares	Book Value	Market Value
CTI INDUSTRIES CORP	7,962	8,236	39,892
CTM MEDIA HOLDINGS INC B	158	239	7,280
CTPARTNERS EXECUTIVE SEARCH	4,081	14,570	22,036
CTRIP.COM INTERNATIONAL ADR	391,607	20,219,175	6,563,328
CTS CORP	99,816	3,228,228	940,265
CUBESMART	203,165	3,302,794	2,370,932
CUBIC CORP	65,398	3,311,712	3,144,318
CUBIC ENERGY INC	31,153	18,310	13,084
CUBIST PHARMACEUTICALS INC	179,196	6,869,087	6,793,328
CULLEN/FROST BANKERS INC	175,748	6,138,437	10,103,738
CULP INC	52,344	370,819	536,522
CUMBERLAND PHARMACEUTICALS	57,047	219,700	368,525
CUMMINS INC	719,870	54,857,170	69,762,593
CUMULUS MEDIA INC CL A	56,686	297,861	170,624
CURIS INC	232,067	1,654,480	1,253,162
CURTISS WRIGHT CORP	74,995	1,783,386	2,328,593
CUTERA INC	48,902	585,887	351,851
CVB FINANCIAL CORP	121,238	1,671,391	1,412,426
CVD EQUIPMENT CORP	15,626	110,223	200,954
CVR ENERGY INC	202,914	3,039,783	4,967,637
CVR PARTNERS LP	14,504	352,017	351,292
CVS CAREMARK CORP	4,277,637	115,600,248	199,893,961
CYANOTECH CORP	19,209	60,464	132,929
CYBERONICS INC	136,789	4,251,528	6,147,296
CYBEROPTICS CORP	28,366	241,961	239,694
CYBEX INTERNATIONAL INC	27,122	26,403	43,938
CYCLACEL PHARMACEUTICALS INC	48,770	222,793	22,434
CYMER INC	128,501	6,107,241	7,575,109
CYNOSURE INC A	76,320	1,102,287	1,614,158
CYPRESS SEMICONDUCTOR CORP	415,466	3,830,773	5,492,459
CYS INVESTMENTS INC	29,600	404,710	407,592
CYTEC INDUSTRIES INC	157,378	8,726,390	9,228,618
CYTOKINETICS INC	337,855	293,023	216,396
CYTOMEDIX INC	194,064	260,475	281,393
CYTORI THERAPEUTICS INC	76,296	769,405	205,999
CYTRX CORP	82,916	252,806	379,754
DAEGIS INC	9,608	15,057	9,127
DAILY JOURNAL CORP	597	29,082	51,226
DAKTRONICS INC	155,558	6,295,868	1,074,906
DANA HOLDING CORP	526,750	8,576,035	6,747,666
DANAHER CORP	1,913,912	63,829,553	99,676,541
DANAOS CORP	23,132	118,699	95,996
DAQO NEW ENERGY CORP ADR	8,361	9,416	7,106
DARA BIOSCIENCES INC	4,313	70,731	3,127
DARDEN RESTAURANTS INC	343,448	15,439,109	17,388,796
DARLING INTERNATIONAL INC	289,238	4,921,859	4,769,534
DATA I/O CORP	27,470	52,559	79,664
DATALINK CORP	99,530	432,704	950,514
DATARAM CORP	42,898	68,388	33,031
DATATRAK INTERNATIONAL INC	27,271	44,142	16,363

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DATAWATCH CORP	64,339	120,218	829,977
DAVITA INC	294,280	13,166,660	28,901,262
DAWSON GEOPHYSICAL CO	25,706	737,121	612,305
DAXOR CORP	13,636	117,973	120,812
DCP MIDSTREAM PARTNERS LP	195,035	12,409,734	8,220,713
DCT INDUSTRIAL TRUST INC	645,165	5,763,569	4,064,542
DDR CORP	621,964	15,641,438	9,105,552
DEALERTRACK HOLDINGS INC	82,367	3,824,003	2,480,073
DEAN FOODS CO	946,159	16,726,173	16,113,089
DEARBORN BANCORP INC	31,949	176,421	1,342
DECKERS OUTDOOR CORP	89,698	5,910,307	3,947,590
DEEPHAVEN MARKET NEUTRAL FND	3,337,034	3,337,034	4,568,670
DEER CONSUMER PRODUCTS INC	176,938	2,087,778	504,272
DEERE + CO	1,217,059	63,968,153	98,423,568
DELCATH SYSTEMS INC	41,133	509,519	67,869
DELEK US HOLDINGS INC	48,247	629,019	848,664
DELIA S INC	152,155	197,339	235,840
DELL INC	7,668,397	90,426,128	96,008,328
DELPHI AUTOMOTIVE PLC	699,777	27,781,029	17,844,308
DELTA AIR LINES INC	3,498,632	45,164,767	38,310,026
DELTA APPAREL INC	30,890	253,348	421,952
DELTA NATURAL GAS CO INC	15,538	150,298	337,641
DELTATHREE INC CLASS A	186,419	273,358	3,542
DELTEK INC	70,643	784,477	818,752
DELTIC TIMBER CORP	538	24,212	32,807
DELUXE CORP	138,465	3,054,532	3,453,306
DEMAND MEDIA INC	9,372	165,818	104,971
DEMANDWARE	35,213	889,179	834,200
DENALI ADVISORS VENTURES	2,128,500	2,128,500	-
DENBURY RESOURCES INC	1,324,507	27,242,843	20,013,303
DENDREON CORP	308,907	8,000,101	2,285,909
DENNY S CORP	511,594	2,058,388	2,271,477
DENTSPLY INTERNATIONAL INC	282,999	7,184,739	10,700,177
DEPOMED INC	152,012	666,934	864,947
DERMA SCIENCES INC	45,039	237,567	428,775
DESARROLLADORA HOMEX ADR	4,000	149,392	61,600
DESTINATION MATERNITY CORP	43,588	779,694	941,511
DESWELL INDUSTRIES INC	24,854	62,007	67,604
DEVON ENERGY CORPORATION	1,307,890	73,835,018	75,844,563
DEVRY INC	160,992	12,210,298	4,985,922
DEX ONE CORP	836,377	3,701,221	782,013
DEXCOM INC	165,809	2,340,254	2,148,880
DFC GLOBAL CORP	120,546	2,720,295	2,221,659
DGSE COMPANIES INC	7,365	18,157	54,724
DHT HOLDINGS INC	538,536	612,593	336,262
DIAL GLOBAL INC	22,197	48,520	73,695
DIALOGIC INC	36,448	88,610	22,623
DIAMOND FOODS INC	55,436	2,588,602	988,986
DIAMOND HILL INVESTMENT GRP	11,426	1,088,600	894,530
DIAMOND OFFSHORE DRILLING	202,684	13,868,526	11,984,705

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DIAMONDHEAD CASINO CORP	14,531	7,142	1,889
DIAMONDROCK HOSPITALITY CO	472,839	6,207,681	4,822,954
DIANA CONTAINERSHIPS INC	43,893	180,662	325,685
DIANA SHIPPING INC	9,000	112,066	70,020
DICE HOLDINGS INC	118,390	1,711,855	1,111,685
DICK S SPORTING GOODS INC	271,039	11,984,058	13,009,876
DIEBOLD INC	265,476	7,570,984	9,798,709
DIGI INTERNATIONAL INC	42,364	393,943	433,805
DIGIMARC CORP	13,544	608,495	347,541
DIGIRAD CORP	108,937	261,821	240,750
DIGITAL ANGEL CORP	113,974	1,096,448	4,559
DIGITAL DOMAIN MEDIA GROUP I	99,344	1,280,884	621,892
DIGITAL GENERATION INC	111,066	3,744,113	1,373,891
DIGITAL POWER CORP	19,607	13,852	23,529
DIGITAL REALTY TRUST INC	175,636	12,901,651	13,184,967
DIGITAL RIVER INC	130,935	4,747,382	2,176,144
DIGITALGLOBE INC	279,672	7,589,479	4,239,831
DILLARDS INC CL A	229,130	8,576,211	14,590,992
DIME COMMUNITY BANCSHARES	158,911	3,475,740	2,111,922
DINEEQUITY INC	32,118	714,565	1,433,758
DIODES INC	74,062	3,175,451	1,390,137
DIRECT MARKETS HOLDINGS CORP	30,158	59,042	11,430
DIRECTV CLASS A	2,158,543	75,857,509	105,380,056
DISCOVER FINANCIAL SERVICES	2,164,345	40,542,621	74,843,050
DISCOVERY COMMUNICATIONS A	467,537	24,399,458	25,247,017
DISCOVERY COMMUNICATIONS C	380,637	15,856,290	19,066,129
DISCOVERY LABORATORIES INC	168,677	912,264	391,330
DISH NETWORK CORP A	638,887	25,758,589	18,240,235
DITECH NETWORKS INC	125,607	593,452	108,022
DIXIE GROUP INC	56,192	205,666	213,529
DLH HOLDINGS CORP	4,255	8,336	5,531
DOCTOR REDDY S LAB ADR	5,872	183,718	174,281
DOCUMENT SECURITY SYSTEMS	37,025	99,582	148,471
DOLAN CO/THE	71,158	2,132,314	478,891
DOLBY LABORATORIES INC CL A	405,232	18,577,717	16,736,086
DOLE FOOD CO INC	239,013	3,913,505	2,098,534
DOLLAR GENERAL CORP	666,598	29,067,763	36,256,264
DOLLAR THRIFTY AUTOMOTIVE GP	150,910	9,450,612	12,217,638
DOLLAR TREE INC	675,196	20,030,800	36,325,545
DOMINION RES BLACK WARRIOR TR	21,996	194,834	143,415
DOMINION RESOURCES INC/VA	1,656,196	65,483,359	89,434,595
DOMINO S PIZZA INC	225,604	5,657,196	6,973,435
DOMTAR CORP	124,966	13,487,553	9,586,136
DONALDSON CO INC	392,252	11,722,180	13,089,453
DONEGAL GROUP INC CL A	20,861	387,946	277,037
DORAL FINANCIAL CORP	732,009	869,721	1,098,014
DORCHESTER MINERALS LP	34,221	1,333,276	751,149
DORMAN PRODUCTS INC	77,159	644,439	1,935,921
DOT HILL SYSTEMS CORP	174,011	353,079	198,373
DOUBLE EAGLE PETROLEUM CO	38,404	290,393	168,208

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Security Name	Shares	Book Value	Market Value
DOUGLAS DYNAMICS INC	2,000	30,673	28,500
DOUGLAS EMMETT INC	257,746	7,612,528	5,953,925
DOVER CORP	488,455	14,012,052	26,186,081
DOVER DOWNS GAMING + ENTERTA	27,972	68,590	84,197
DOVER MOTORSPORTS INC	114,545	417,074	148,909
DOW CHEMICAL CO/THE	3,524,519	111,258,712	111,022,358
DP WORLD LTD	621,308	6,128,221	6,523,737
DR HORTON INC	1,093,454	13,994,750	20,097,692
DR PEPPER SNAPPLE GROUP INC	842,923	28,202,608	36,877,863
DREAMWORKS ANIMATION SKG A	178,002	8,548,118	3,392,712
DRESSER RAND GROUP INC	289,135	15,873,571	12,878,060
DREW INDUSTRIES INC	52,001	2,043,284	1,448,238
DRI CORP	15,086	13,259	24
DRIL QUIP INC	111,324	8,705,875	7,301,773
DRYSHIPS INC	644,032	4,014,476	1,410,431
DSP GROUP INC	59,341	578,350	376,225
DST SYSTEMS INC	139,127	9,219,108	7,555,980
DSW INC CLASS A	92,105	4,963,377	5,010,513
DTE ENERGY COMPANY	730,243	33,725,745	43,325,302
DTS INC	35,169	1,163,946	917,213
DU PONT (E.I.) DE NEMOURS	2,780,367	151,973,135	140,603,155
DUCKWALL ALCO STORES INC	19,010	148,291	166,150
DUCOMMUN INC	21,410	546,450	210,030
DUFF + PHELPS CORP CLASS A	51,552	1,144,709	747,503
DUKE ENERGY CORP	4,140,507	70,938,075	95,480,086
DUKE REALTY CORP	623,129	14,697,174	9,122,616
DUN + BRADSTREET CORP	137,241	4,995,892	9,767,408
DUNKIN BRANDS GROUP INC	140,224	5,787,912	4,815,305
DUPONT FABROS TECHNOLOGY	168,634	4,394,720	4,816,193
DURECT CORPORATION	63,580	400,899	57,839
DUSA PHARMACEUTICALS INC	85,451	157,255	446,053
DXP ENTERPRISES INC	55,781	1,746,746	2,314,341
DYAX CORP	12,815	62,189	27,297
DYCOM INDUSTRIES INC	122,533	2,633,214	2,280,342
DYNACQ HEALTHCARE INC	9,207	20,134	4,833
DYNAMIC MATERIALS CORP	42,591	776,552	738,105
DYNAMICS RESEARCH CORP	40,119	379,673	233,090
DYNATRONICS CORP	4,280	1,339	2,140
DYNAVAX TECHNOLOGIES CORP	318,474	1,089,716	1,375,809
DYNAVOX INC CLASS A	40,708	114,977	45,593
DYNEGY INC	1,083,159	12,400,479	633,648
DYNEX CAPITAL INC	44,605	636,011	463,004
E HOUSE CHINA HOLDINGS ADS	161,100	1,801,224	886,050
E TRADE FINANCIAL CORP	817,987	17,977,262	6,576,614
EAGLE BANCORP INC	28,329	466,999	446,176
EAGLE BANCORP MONTANA INC	597	3,628	5,972
EAGLE BULK SHIPPING INC	85,791	440,903	271,101
EAGLE MATERIALS INC	114,087	3,851,615	4,260,023
EAGLE ROCK ENERGY PARTNERS	132,444	1,343,079	1,186,694
EARTHLINK INC	178,967	1,765,166	1,331,516

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Security Name	Shares	Book Value	Market Value
EAST WEST BANCORP INC	413,970	9,206,865	9,711,746
EASTERN AMER NATURAL GAS TR	1,991	26,171	42,300
EASTERN CO/THE	19,632	141,627	317,062
EASTERN INSURANCE HOLDINGS	61,211	582,339	1,040,588
EASTERN VIRGINIA BANKSHARES	16,598	139,318	62,078
EASTGROUP PROPERTIES INC	96,149	6,577,574	5,124,729
EASTMAN CHEMICAL CO	558,613	22,568,272	28,137,358
EASTMAN KODAK CO	1,264,574	6,712,239	282,000
EASYLINK SERVICES INTL CL A	100,725	204,031	729,246
EATON CORP	1,002,982	34,593,075	39,748,166
EATON VANCE CORP	407,590	14,458,228	10,984,539
EBAY INC	3,691,579	126,517,919	155,083,240
EBIX INC	166,983	3,317,344	3,331,304
ECHELON CORP	47,089	924,640	163,870
ECHO GLOBAL LOGISTICS INC	73,559	1,274,252	1,402,032
ECHO THERAPEUTICS INC	93,658	107,553	151,726
ECHOSTAR CORP A	154,752	6,847,716	4,088,539
ECOLAB INC	871,036	37,266,315	59,692,089
ECOLOGY AND ENVIRON CL A	8,870	78,704	101,832
ECOTALITY INC	72,657	45,674	37,782
EDAC TECHNOLOGIES CORP	15,825	16,907	178,509
EDAP TMS SA ADR	42,599	63,634	82,642
EDCI HOLDINGS INC	61,904	463,145	294,043
EDELMAN FINANCIAL GROUP INC	703,671	9,422,851	6,121,941
EDGAR ONLINE INC	146,623	97,973	158,353
EDGEWATER TECHNOLOGY INC	51,303	169,406	199,568
EDIETS.COM INC	11,092	175,794	3,549
EDISON INTERNATIONAL	1,120,859	31,625,204	51,783,681
EDUCATION MANAGEMENT CORP	110,085	2,280,633	765,092
EDUCATION REALTY TRUST INC	215,527	3,017,694	2,388,041
EDUCATIONAL DEVELOPMENT CORP	7,664	51,513	31,575
EDWARDS LIFESCIENCES CORP	321,720	15,304,454	33,233,630
EFG HERMES HOLDINGS GDR	8,942	63,923	29,509
EGAIN COMMUNICATIONS CORP	31,352	88,680	170,869
EHEALTH INC	53,897	1,630,729	868,288
EINSTEIN NOAH RESTAURANT GRO	36,281	616,516	637,091
EL CAPITAN PRECIOUS METALS	248,826	139,536	54,742
EL PASO ELECTRIC CO	121,453	3,185,401	4,027,377
EL PASO PIPELINE PARTNERS LP	353,438	17,248,154	11,946,194
ELECSYS CORP	7,166	22,946	28,951
ELECTRO RENT CORP	65,827	1,327,275	1,068,376
ELECTRO SCIENTIFIC INDS INC	61,117	1,390,399	722,408
ELECTRO SENSORS INC	3,533	10,910	14,416
ELECTRONIC ARTS INC	1,177,437	27,552,433	14,541,346
ELECTRONICS FOR IMAGING	12,260	159,297	199,225
ELI LILLY + CO	3,431,711	162,522,571	147,254,702
ELIZABETH ARDEN INC	86,690	2,509,637	3,364,433
ELLIE MAE INC	61,138	547,379	1,100,488
ELLINGTON FINANCIAL LLC	400	7,889	8,464
ELMIRA SAVINGS BANK FSB	2,901	32,437	55,992

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Security Name	Shares	Book Value	Market Value
ELONG INC SPONSORED ADR	8,281	155,162	93,906
ELSTER GROUP SE ADR	133,267	2,902,427	2,705,328
EMAGIN CORPORATION	62,595	81,643	193,417
EMBOTELLADORA ANDINA ADR A	26,500	458,929	703,575
EMBOTELLADORA ANDINA ADR B	197,029	2,910,043	6,364,025
EMBRAER SA ADR	35,175	807,531	933,193
EMC CORP/MASS	6,257,738	103,041,304	160,385,818
EMC INS GROUP INC	19,717	570,086	398,277
EMCOR GROUP INC	228,624	5,770,351	6,360,309
EMCORE CORP	106,762	317,843	471,888
EMERGENT BIOSOLUTIONS INC	34,726	959,728	526,099
EMERITUS CORP	67,580	1,811,751	1,137,372
EMERSON ELECTRIC CO	2,730,821	87,900,716	127,201,660
EMERSON RADIO CORP	70,387	129,352	142,885
EMISPHERE TECHNOLOGIES INC	115,853	78,286	18,073
EMMIS COMMUNICATIONS CLASS A	302,688	840,705	556,947
EMPIRE DISTRICT ELECTRIC CO	144,657	4,074,874	3,052,270
EMPIRE RESORTS INC	20,569	80,828	38,052
EMPLOYERS HOLDINGS INC	71,767	1,247,023	1,294,670
EMPRESA NAC ELEC CHIL SP ADR	71,470	3,455,181	3,647,120
EMULEX CORP	80,588	727,446	580,234
ENBRIDGE ENERGY MANAGEMENT L	176	5,234	5,627
ENBRIDGE ENERGY PARTNERS LP	539,967	22,124,553	16,614,792
ENCORE BANCSHARES INC	31,751	365,542	655,013
ENCORE CAPITAL GROUP INC	63,851	1,637,948	1,891,258
ENCORE WIRE CORP	55,417	1,931,169	1,484,072
ENCORIUM GROUP INC	8,596	45,830	258
ENDEAVOUR INTERNATIONAL CORP	83,005	1,062,378	697,241
ENDO HEALTH SOLUTIONS INC	360,966	11,690,697	11,182,719
ENDOLOGIX INC	148,050	1,758,131	2,285,895
ENDURANCE SPECIALTY HOLDINGS	168,849	8,023,858	6,470,290
ENER1 INC	3	3	0
ENERGEN CORP	156,802	8,145,122	7,076,495
ENERGIZER HOLDINGS INC	392,416	24,733,374	29,529,280
ENERGY FOCUS INC	159,746	321,468	37,540
ENERGY PARTNERS LTD	127,230	2,639,486	2,150,179
ENERGY RECOVERY INC	187,188	350,242	449,251
ENERGY SERVICES OF AMERICA	12,367	20,547	27,825
ENERGY TRANSFER EQUITY LP	417,399	21,630,403	17,121,718
ENERGY TRANSFER PARTNERS LP	434,901	30,523,343	19,218,289
ENERGY XXI BERMUDA	225,614	7,949,410	7,059,473
ENERGYSOLUTIONS INC	132,230	2,113,205	223,468
ENERNOC INC	68,217	2,655,752	493,893
ENERSIS S.A. SPONS ADR	170,943	3,611,541	3,196,633
ENERSYS	227,791	7,925,495	7,988,621
ENGLOBAL CORP	118,377	574,743	177,566
ENNIS INC	49,702	963,724	764,421
ENOVA SYSTEMS INC	37,423	21,988	2,777
ENPRO INDUSTRIES INC	89,689	1,967,678	3,351,695
ENSCO PLC CL A	718,879	47,838,525	33,765,737

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Security Name	Shares	Book Value	Market Value
ENSTAR GROUP LTD	40,445	4,622,443	4,001,666
ENTEGRIS INC	97,826	750,654	835,437
ENTERCOM COMMUNICATIONS CL A	195,382	2,463,599	1,176,201
ENTERGY CORP	906,628	54,113,483	61,551,000
ENTEROMEDICS INC	108,986	160,675	376,000
ENTERPRISE BANCORP INC	15,991	153,066	262,092
ENTERPRISE FINANCIAL SERVICE	72,865	1,442,068	798,598
ENTERPRISE PRODUCTS PARTNERS	1,623,811	92,297,719	83,204,055
ENTERTAINMENT GAMING ASIA IN	55,183	60,536	158,926
ENTERTAINMENT PROPERTIES TR	105,043	7,742,647	4,318,323
ENTORIAN TECHNOLOGIES INC	5,652	66,593	12,435
ENTRAVISION COMMUNICATIONS A	441,333	664,227	534,013
ENTREMED INC	39,233	610,664	72,188
ENTROPIC COMMUNICATIONS INC	217,820	1,423,939	1,228,506
ENVIRONMENTAL POWER CORP	26,077	116,760	16
ENVIRONMENTAL TECTONICS CORP	21,100	79,174	33,972
ENVIVIO INC	72,533	698,434	464,935
ENZO BIOCHEM INC	58,774	106,312	98,152
ENZON PHARMACEUTICALS INC	63,571	646,050	436,730
EOG RESOURCES INC	961,191	76,305,895	86,612,924
EON COMMUNICATIONS CORP	19,463	176,118	19,463
EPAM SYSTEMS INC	9,200	159,012	156,308
EPICEPT CORP	17,749	24,522	2,485
EPIQ SYSTEMS INC	61,427	1,568,869	752,475
EPLUS INC	43,376	1,841,295	1,403,221
EPOCH HOLDING CORP	103,157	1,423,717	2,349,928
EPOCRATES INC	6,358	154,309	50,991
EQT CORP	410,884	16,334,221	22,035,706
EQUIFAX INC	315,613	8,297,707	14,707,551
EQUINIX INC	91,664	8,806,529	16,100,796
EQUITY LIFESTYLE PROPERTIES	76,255	5,863,867	5,259,328
EQUITY ONE INC	147,474	4,287,516	3,126,447
EQUITY RESIDENTIAL	755,266	48,701,812	47,098,412
ERAAM HIGHBURY FUND	231,898,761	235,000,000	265,578,114
ERBA DIAGNOSTICS INC	106,696	284,791	69,353
ERESEARCH TECHNOLOGY INC	149,366	1,812,566	1,193,438
ERHC ENERGY INC	131,380	12,849	11,430
ERIE INDEMNITY COMPANY CL A	102,875	8,033,914	7,366,887
ERMITAGE HIGHBURY FUND	125,000,000	125,000,000	131,654,000
ESB FINANCIAL CORP	28,815	485,699	380,361
ESCALADE INC	13,735	72,042	76,093
ESCALON MEDICAL CORP	17,020	63,396	11,914
ESCO TECHNOLOGIES INC	51,424	2,266,235	1,873,885
ESCROW CHEMTURA CORP	417,045	-	-
ESPEY MFG + ELECTRONICS CORP	9,157	71,602	247,233
ESSA BANCORP INC	29,157	190,397	314,892
ESSEX PROPERTY TRUST INC	89,951	15,730,027	13,845,203
ESSEX RENTAL CORP	41,902	100,661	145,401
ESTEE LAUDER COMPANIES CL A	723,884	29,495,288	39,176,629
ESTERLINE TECHNOLOGIES CORP	120,403	8,179,853	7,507,109

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Security Name	Shares	Book Value	Market Value
ETALON GROUP GDR REG S	31,900	197,994	173,855
ETHAN ALLEN INTERIORS INC	98,682	2,780,426	1,966,729
EURASIA DRILLIN GDR REGS	171,160	4,191,638	4,364,580
EURONET WORLDWIDE INC	148,144	3,863,303	2,536,228
EUROSEAS LTD	323,893	435,795	382,193
EV ENERGY PARTNER LP	95,518	5,880,681	4,819,860
EVANS BANCORP INC	1,994	23,488	32,879
EVERCORE PARTNERS INC CL A	57,802	1,131,490	1,351,992
EVEREST RE GROUP LTD	208,415	24,854,256	21,568,849
EVERGREEN ENERGY INC	103,702	218,618	1,867
EVOLUTION PETROLEUM CORP	95,838	816,994	799,290
EVOLVING SYSTEMS INC	27,109	89,514	149,100
EW SCRIPPS CO/THE A	228,804	2,250,464	2,198,805
EXACT SCIENCES CORP	213,374	1,397,038	2,287,368
EXACTECH INC	29,712	568,144	498,263
EXACTTARGET INC	29,869	762,630	652,931
EXAMWORKS GROUP INC	3,974	130,921	52,573
EXAR CORP	107,767	1,679,508	879,379
EXCEED CO LTD	18,015	78,699	37,831
EXCEL MARITIME CARRIERS LTD	424,688	6,071,195	235,702
EXCEL TRUST INC	21,751	243,826	260,142
EXCHANGE BANK SANTA ROSA CAL	1,645	59,498	88,843
EXCO RESOURCES INC	364,204	5,913,396	2,764,305
EXELIS INC	866,987	7,770,278	8,548,488
EXELIXIS INC	56,233	578,099	310,967
EXELON CORP	3,008,704	109,868,769	113,187,436
EXIDE TECHNOLOGIES	1,754,970	11,772,193	5,896,700
EXLSERVICE HOLDINGS INC	62,019	2,286,913	1,528,149
EXPEDIA INC	513,378	16,192,669	24,678,095
EXPEDITORS INTL WASH INC	572,944	23,525,119	22,201,594
EXPONENT INC	46,504	1,819,413	2,456,809
EXPRESS INC	210,819	6,671,230	3,830,585
EXPRESS SCRIPTS HOLDING CO	2,283,958	87,885,683	127,513,391
EXTERRAN HOLDINGS INC	150,106	3,684,398	1,913,852
EXTERRAN PARTNERS LP	65,197	2,537,375	1,253,747
EXTRA SPACE STORAGE INC	265,958	6,622,371	8,138,324
EXTREME NETWORKS INC	365,307	6,229,963	1,256,657
EXXON MOBIL CORP	15,036,400	738,950,867	1,286,664,757
EZCHIP SEMICONDUCTOR LTD	20,820	737,737	833,633
EZCORP INC CL A	252,409	6,946,748	5,921,520
F5 NETWORKS INC	301,677	24,316,799	30,034,932
FABRINET	52,763	1,714,832	662,180
FACEBOOK INC A	1,207,643	55,788,448	37,581,842
FACTSET RESEARCH SYSTEMS INC	98,265	8,117,565	9,132,762
FAIR ISAAC CORP	123,758	3,055,898	5,232,497
FAIRCHILD SEMICONDUCTOR INTE	314,816	4,708,396	4,438,908
FAIRPOINT COMMUNICATIONS INC	65,600	286,744	403,440
FALCONSTOR SOFTWARE INC	275,227	514,263	718,342
FAMILY DOLLAR STORES	352,549	10,358,061	23,437,449
FAMOUS DAVE S OF AMERICA	86,794	651,118	959,069

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Security Name	Shares	Book Value	Market Value
FANNIE MAE	2,100,922	45,542,530	535,735
FARALLON CAPITAL PARTNERS	685,753	685,753	1,947,296
FARMER BROS CO	5,764	61,895	45,885
FARMERS CAPITAL BANK CORP	25,326	139,712	166,390
FARO TECHNOLOGIES INC	58,939	2,841,802	2,480,160
FASTENAL CO	726,380	21,050,317	29,280,397
FAUQUIER BANKSHARES INC	3,388	30,748	43,702
FBL FINANCIAL GROUP INC CL A	25,031	509,204	701,118
FBR + CO	157,156	337,443	435,322
FEDERAL AGRIC MTG CORP CL C	59,010	1,732,041	1,547,838
FEDERAL HYDROGENERATING ADR	2,956,279	9,839,742	7,062,551
FEDERAL MOGUL CORP	197,657	4,652,953	2,174,228
FEDERAL REALTY INVS TRUST	141,228	17,553,721	14,700,458
FEDERAL SIGNAL CORP	213,835	1,815,442	1,248,798
FEDERATED INVESTORS INC CL B	386,045	11,897,508	8,435,080
FEDEX CORP	1,094,182	72,949,718	100,238,027
FEDFIRST FINANCIAL CORP	1,692	14,209	24,179
FEI COMPANY	94,920	4,384,283	4,540,974
FEIHE INTERNATIONAL INC	112,804	421,229	771,577
FELCOR LODGING TRUST INC	360,760	2,489,493	1,695,571
FEMALE HEALTH COMPANY	90,174	307,342	529,324
FERRELLGAS PARTNERS LP	176,832	6,272,061	3,336,818
FERRO CORP	86,900	547,695	417,120
FIBRIA CELULOSE SA SPON ADR	38,083	277,841	285,242
FIDELITY BANCORP INC/PENN	995	6,517	10,361
FIDELITY NATIONAL FINL A	864,682	18,585,060	16,653,770
FIDELITY NATIONAL INFORMATIO	872,666	26,144,064	29,740,465
FIDELITY SOUTHERN CORP	53,453	329,208	461,833
FIELDPOINT PETROLEUM CORP	110,220	150,070	428,755
FIELDPOINT PETROLEUM CORP WTS	110,220	56,899	88,176
FIESTA RESTAURANT GROUP	61,142	579,123	808,904
FIFTH + PACIFIC CO INC	262,971	1,925,314	2,821,674
FIFTH STREET FINANCE CORP	4,630	44,760	46,207
FIFTH THIRD BANCORP	3,554,881	56,401,551	47,635,401
FINANCIAL ENGINES INC	131,789	3,075,519	2,826,872
FINANCIAL INSTITUTIONS INC	45,105	1,150,062	761,379
FINISAR CORPORATION	185,096	5,464,652	2,769,043
FINISH LINE/THE CL A	190,776	2,069,243	3,989,123
FIRST ACCEPTANCE CORP	25,778	32,309	34,543
FIRST ADVANTAGE BANCORP	199	1,556	2,689
FIRST AMERICAN FINANCIAL	312,542	6,233,451	5,300,713
FIRST BANCORP INC/ME	24,390	262,884	414,628
FIRST BANCORP PUERTO RICO	255,321	1,189,248	1,011,071
FIRST BANCORP/NC	72,022	1,290,584	640,273
FIRST BANCSHARES INC (MO)	6,669	67,302	35,010
FIRST BANCSHARES INC/MS	697	3,772	6,431
FIRST BUSEY CORP	92,491	754,647	446,731
FIRST BUSINESS FINANCIAL SER	1,940	25,984	44,034
FIRST CALIFORNIA FINANCIAL G	115,689	499,435	795,941
FIRST CAPITAL BANCORP INC	32,850	44,505	76,869

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FIRST CAPITAL BANCORP INC RTS	31,755	-	-
FIRST CAPITAL INC	597	7,467	12,403
FIRST CASH FINL SVCS INC	140,360	6,056,656	5,638,262
FIRST CITIZENS BANC CORP	20,427	143,969	126,649
FIRST CITIZENS BANCORP INC	100	49,902	48,500
FIRST CITIZENS BCSHS CL A	16,992	3,853,753	2,831,759
FIRST CITIZENS BCSHS CL B	2	390	330
FIRST CLOVER LEAF FINANCIAL	6,171	28,061	37,704
FIRST COMMONWEALTH FINL CORP	252,999	3,018,844	1,702,682
FIRST COMMUNITY BANCSHARES	37,911	645,144	547,052
FIRST COMMUNITY CORP	6,151	56,659	48,285
FIRST DEFIANCE FINL CORP	42,130	587,868	721,261
FIRST FED BNCSHS OF ARKANSAS	34,712	390,628	281,168
FIRST FEDERAL OF NORTHERN MI	20,058	89,809	66,192
FIRST FINANCIAL BANCORP	56,972	1,270,198	910,419
FIRST FINANCIAL CORP/INDIANA	12,657	413,221	367,059
FIRST FINANCIAL HOLDINGS INC	63,706	1,631,062	682,926
FIRST FINANCIAL NORTHWEST	79,137	348,528	642,596
FIRST FINANCIAL SERVICE CORP	4,759	59,247	10,707
FIRST FINL BANKSHARES INC	76,810	2,964,527	2,654,542
FIRST HORIZON NATIONAL CORP	1,145,375	13,016,767	9,907,495
FIRST INDUSTRIAL REALTY TR	99,369	1,712,245	1,254,042
FIRST INTERSTATE BANCSYS/MT	24,094	335,557	343,099
FIRST M + F CORP	34,086	341,016	176,904
FIRST MARBLEHEAD CORP/THE	336,980	1,095,112	394,266
FIRST MARINER BANCORP INC	142,978	228,610	77,208
FIRST MERCHANTS CORP	123,788	1,524,785	1,542,396
FIRST MIDWEST BANCORP INC/IL	228,786	3,328,128	2,512,074
FIRST NATIONAL BANCSHARES	5,351	20,789	27
FIRST NATL COMMUNITY BNCRP	5,076	12,045	14,213
FIRST NIAGARA FINANCIAL GRP	910,326	15,737,204	6,963,998
FIRST OF LONG ISLAND CORP	22,899	750,218	663,376
FIRST PACTRUST BANCORP INC	61,257	674,453	726,514
FIRST PLACE FINANCIAL /OHIO	17,632	98,045	10,932
FIRST POTOMAC REALTY TRUST	122,680	2,483,643	1,443,949
FIRST REGIONAL BANCORP/CAL	11,953	151,196	12
FIRST REPUBLIC BANK/SAN FRAN	352,242	16,457,583	11,835,347
FIRST SAVINGS FINANCIAL GRP	199	2,147	3,513
FIRST SECURITY GROUP INC/TN	5,515	323,619	16,490
FIRST SOLAR INC	183,821	30,905,529	2,768,338
FIRST SOUTH BANCORP INC /NC	37,238	186,524	150,814
FIRST STATE BANCORPORATION	80,347	239,439	16
FIRST UNITED CORP	31,483	345,710	135,693
FIRSTBANK CORP/ALMA MICH	16,114	113,545	161,139
FIRSTCITY FINANCIAL CORP	35,666	102,987	308,508
FIRSTENERGY CORP	1,506,433	73,926,483	74,101,448
FIRSTMERIT CORP	261,649	6,265,463	4,322,446
FISERV INC	456,791	22,052,108	32,989,451
FISHER COMMUNICATIONS INC	27,237	1,167,055	814,666
FIVE STAR QUALITY CARE	265,643	2,073,621	815,525

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Security Name	Shares	Book Value	Market Value
FLAGSTAR BANCORP INC	584,300	521,084	490,812
FLAGSTONE REINSURANCE HOLDIN	110,354	1,118,649	883,933
FLAMEL TECHNOLOGIES SP ADR	69,944	253,971	304,256
FLANIGAN S ENTERPRISES INC	3,782	14,536	31,203
FLEETCOR TECHNOLOGIES INC	79,459	4,249,928	2,784,235
FLEXIBLE SOLUTIONS INTL INC	1,692	1,504	2,403
FLEXSTEEL INDS	34,358	376,574	679,604
FLEXTRONICS INTL LTD	2,236,143	18,954,514	13,864,086
FLIR SYSTEMS INC	397,214	12,349,580	7,745,676
FLORIDA GAMING CORP	5,773	41,883	9,525
FLOTEK INDUSTRIES INC	224,412	3,574,145	2,096,008
FLOW INTL CORP	174,276	542,261	548,970
FLOWERS FOODS INC	229,076	4,149,755	5,321,426
FLOWSERVE CORP	180,251	14,879,300	20,683,791
FLUOR CORP	664,744	32,448,681	32,798,452
FLUSHING FINANCIAL CORP	163,706	3,684,926	2,231,307
FLY LEASING LTD ADR	4,272	81,256	52,073
FMC CORP	383,761	7,998,750	20,523,522
FMC TECHNOLOGIES INC	697,874	18,815,628	27,377,610
FNB CORP	338,832	6,269,007	3,683,102
FNB UNITED CORP	870	25,004	11,305
FOCUS MEDIA HOLDING ADR	353,265	13,056,314	8,294,651
FOMENTO ECONOMICO MEX SP ADR	476,469	21,169,059	42,524,864
FONAR CORP	45,361	186,911	186,433
FOOD TECHNOLOGY SERVICE INC	9,285	11,152	63,325
FOOT LOCKER INC	897,065	21,942,727	27,432,254
FORBES ENERGY SERVICES LTD	43,594	136,724	204,893
FORD MOTOR CO	10,251,684	126,811,385	98,313,646
FOREST CITY ENTERPRISES CL A	378,781	10,200,029	5,530,208
FOREST CITY ENTERPRISES CL B	1,051	18,611	15,334
FOREST LABORATORIES INC	972,651	25,620,732	34,033,056
FOREST OIL CORP	(178,902)	3,854,158	(1,311,349)
FORESTAR GROUP INC	43,407	810,145	556,048
FORMFACTOR INC	40,261	496,941	260,490
FORRESTER RESEARCH INC	58,588	1,886,458	1,983,800
FORTEGRA FINANCIAL CORP	2,000	19,970	16,000
FORTINET INC	350,860	7,628,548	8,146,973
FORTRESS INTERNATIONAL GROUP	6,967	4,507	2,787
FORTRESS INVESTMENT GRP CL A	210,013	2,037,049	707,743
FORTUNE BRANDS HOME + SECURI	952,502	14,064,234	21,212,228
FORWARD AIR CORPORATION	68,167	2,761,512	2,199,743
FORWARD INDUSTRIES INC	19,612	46,440	34,126
FOSSIL INC	201,884	19,544,367	15,452,173
FOSTER (LB) CO A	19,400	569,517	555,034
FOSTER WHEELER AG	253,777	8,704,450	4,397,951
FRANCE TELECOM SA SPONS ADR	156,959	2,004,968	2,057,732
FRANCESCAS HOLDINGS CORP	73,272	3,229,412	1,979,072
FRANKLIN COVEY CO	38,214	493,200	391,308
FRANKLIN ELECTRIC CO INC	61,902	3,219,186	3,165,031
FRANKLIN FINANCIAL CORP/VA	47,401	927,148	779,753

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FRANKLIN RESOURCES INC	558,838	49,052,366	62,025,421
FRANKLIN STREET PROPERTIES C	150,978	2,917,714	1,597,348
FRD ACQUISITION CO SHS	181,426	-	18
FRED S INC CLASS A	163,616	4,880,919	2,501,693
FREDDIE MAC	1,653,180	18,590,331	413,295
FREDERICK S OF HOLLYWOOD GRO	40,111	31,760	16,048
FREEPORT MCMORAN COPPER	2,844,607	115,067,913	96,915,756
FREESCALE SEMICONDUCTOR LTD	272,186	4,878,043	2,789,910
FREIGHTCAR AMERICA INC	49,347	1,607,162	1,133,491
FREQUENCY ELECTRONICS INC	13,672	80,029	110,474
FRESH DEL MONTE PRODUCE INC	117,364	3,039,596	2,754,525
FRESH MARKET INC/THE	125,023	7,305,335	6,704,984
FRIEDMAN INDUSTRIES	72,206	353,168	734,338
FRIENDFINDER NETWORKS INC	28,665	18,856	26,945
FRISCH S RESTAURANTS INC	9,893	156,428	280,372
FRONTIER COMMUNICATIONS CORP	3,328,079	24,976,994	12,746,544
FRONTIER FINANCIAL CORP	14,311	36,138	530
FROZEN FOOD EXPRESS INDUSTRI	59,227	151,484	65,150
FSI INTL INC	109,185	258,410	391,973
FTI CONSULTING INC	93,165	4,117,474	2,678,484
FUEL SYSTEMS SOLUTIONS INC	82,037	3,873,264	1,369,193
FUEL TECH INC	634,902	4,538,179	3,098,320
FUELCELL ENERGY INC	321,684	522,810	324,901
FULL HOUSE RESORTS INC	48,500	80,903	139,195
FULTON FINANCIAL CORP	636,814	9,785,127	6,361,772
FURIEX PHARMACEUTICALS	22,028	538,976	461,497
FURMANITE CORP	121,042	801,364	588,263
FURNITURE BRANDS INTL INC	290,944	637,285	360,771
FUSHI COPPERWELD INC	105,045	1,380,997	912,842
FUSION IO INC	180,030	7,759,742	3,760,831
FUTUREFUEL CORP	478	5,190	5,024
FX ENERGY INC	47,884	570,085	284,908
FXCM INC A	25,400	320,819	298,704
G + K SERVICES INC CL A	62,742	1,607,151	1,956,931
G III APPAREL GROUP LTD	17,204	497,477	407,552
GAIAM INC CLASS A	50,869	111,087	198,388
GAIN CAPITAL HOLDINGS INC	21,300	114,778	106,287
GAINSCO INC	10,906	77,096	98,150
GALECTIN THERAPEUTICS INC	23,340	47,180	47,847
GALENA BIOPHARMA INC	128,451	122,888	211,944
GAMCO INVESTORS INC	83,945	127,335	73,087
GAMCO INVESTORS INC A	29,851	1,491,388	1,325,088
GAMESTOP CORP CLASS A	836,630	23,102,446	15,360,533
GAMETECH INTERNATIONAL INC	31,018	59,209	2,016
GAMING PARTNERS INTERNATIONA	19,010	65,926	116,533
GANNETT CO	776,757	14,729,548	11,441,633
GAP INC/THE	1,605,807	23,626,137	43,934,872
GARDNER DENVER INC	187,779	12,106,107	9,935,377
GARMIN LTD	427,899	24,724,860	16,384,234
GARTNER INC	295,295	7,801,677	12,712,464

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GAS NATURAL INC	16,273	83,620	164,359
GASCO ENERGY INC	452,552	384,975	79,197
GASLOG LTD	74,508	1,582,268	756,254
GASTAR EXPLORATION LTD	79,220	517,724	152,894
GATEWAY CASINOS ENTERTAIN LTD	216,200	698,696	129,720
GATX CORP	101,864	4,656,367	3,921,763
GAYLORD ENTERTAINMENT CO	109,945	3,905,980	4,239,489
GAZPROM OAO SPON ADR	5,979,378	70,236,587	56,398,711
GEEKNET INC	20,498	640,110	406,275
GEN PROBE INC	106,857	8,358,911	8,783,670
GENCO SHIPPING + TRADING LTD	364,701	6,984,174	1,112,338
GENCOR INDUSTRIES INC	6,569	27,450	49,596
GENCORP INC	283,955	2,229,391	1,848,545
GENERAC HOLDINGS INC	17,587	415,349	423,143
GENERAL CABLE CORP	224,464	7,461,077	5,822,585
GENERAL COMMUNICATION INC A	198,872	1,939,826	1,652,628
GENERAL DYNAMICS CORP	1,030,876	52,779,769	67,996,555
GENERAL ELECTRIC CO	32,366,196	539,224,897	674,511,532
GENERAL EMPLOYMENT ENTERPRIS	100	59	40
GENERAL FINANCE CORP	3,484	6,195	11,217
GENERAL GROWTH PROPERTIES	1,255,243	23,976,115	22,707,339
GENERAL MILLS INC	2,127,988	58,882,052	82,012,670
GENERAL MOLY INC	111,464	558,959	349,996
GENERAL MOTORS CO	2,690,337	98,324,829	53,053,439
GENERAL STEEL HOLDINGS INC	235,813	365,889	188,674
GENEREX BIOTECHNOLOGY CORP	295,505	67,554	27,186
GENESCO INC	78,882	3,460,598	4,744,763
GENESEE + WYOMING INC CL A	121,326	5,582,269	6,410,862
GENESIS ENERGY L.P.	101,521	3,826,022	2,951,215
GENIE ENERGY LTD B	44,095	417,728	342,620
GENMARK DIAGNOSTICS INC	54,244	145,265	235,419
GENOMIC HEALTH INC	51,109	1,645,839	1,707,054
GENON ENERGY INC	2,277,704	36,104,113	3,894,873
GENPACT LTD	369,701	6,822,122	6,148,135
GENTA INC	1,844	62,482	1
GENTEX CORP	202,574	4,742,816	4,227,718
GENTIUM SPA SPONSORED ADR	19,110	95,517	176,766
GENTIVA HEALTH SERVICES	170,719	2,111,791	1,183,083
GENUINE PARTS CO	492,216	17,494,494	29,656,025
GENVEC INC	37,007	379,610	88,077
GENWORTH FINANCIAL INC CL A	1,971,617	34,305,353	11,159,351
GEO GROUP INC/THE	150,840	4,175,992	3,427,082
GEOEYE INC	85,010	3,211,081	1,315,948
GEOGLOBAL RESOURCES INC	107,294	68,136	40,772
GEOKINETICS INC	99,484	404,435	27,676
GEOMET INC	5,773	3,011	1,846
GEOPETRO RESOURCES CO	31,352	29,228	3,762
GEOPHARMA INC	38,102	92,444	229
GEORESOURCES INC	45,140	2,055,503	1,652,583
GEORGIA GULF CORP	147,051	5,563,472	3,774,804

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GEOVIC MINING CORP	21,399	10,559	2,161
GERBER SCIENTIFIC INC COM	162,025	-	-
GERDAU SA SPON ADR	116,233	993,444	1,018,201
GERMAN AMERICAN BANCORP	29,146	691,584	597,502
GEROVA FINANCIAL GROUP LTD	43,254	2,247,376	43
GETTY REALTY CORP	122,797	3,895,147	2,351,561
GFI GROUP INC	367,512	3,149,172	1,308,341
GIANT INTERACTIVE GROUP ADR	14,800	71,114	71,484
GIBRALTAR INDUSTRIES INC	39,600	471,435	411,048
GIGA TRONICS INC	26,575	30,206	32,421
GIGAMEDIA LTD	167,052	167,930	190,440
GIGOPTIX INC	48,107	322,169	129,408
GILEAD SCIENCES INC	2,187,681	67,185,182	112,184,287
GLACIER BANCORP INC	187,973	4,309,023	2,911,697
GLACIER WATER SERVICES INC	6,171	69,893	126,503
GLATFELTER	214,817	4,247,371	3,516,546
GLAXOSMITHKLINE PLC SPON ADR	203,056	8,821,700	9,253,262
GLEN BURNIE BANCORP	1,294	7,738	13,780
GLIMCHER REALTY TRUST	295,839	2,424,756	3,023,471
GLOBAL CASH ACCESS HOLDINGS	530,164	2,728,274	3,822,483
GLOBAL ENERGY HOLDINGS GROUP	195,477	155,135	195
GLOBAL GEOPHYSICAL SERVICES	138,670	1,357,293	848,662
GLOBAL INDEMNITY PLC	25,536	458,780	517,104
GLOBAL PAYMENTS INC	263,993	11,479,626	11,412,421
GLOBAL POWER EQUIPMENT GROUP	20,951	648,573	457,565
GLOBAL SHIP LEASE INC CL A	95,549	119,503	305,757
GLOBAL SOURCES LTD	9,284	69,856	61,276
GLOBALOPTIONS GROUP INC	3,981	6,678	10,988
GLOBALSCAPE INC	63,998	78,947	127,996
GLOBE SPECIALTY METALS INC	322,407	8,934,953	4,329,932
GLOBECOMM SYSTEMS INC	74,105	903,996	751,430
GLOWPOINT INC	28,914	35,400	61,008
GLU MOBILE INC	158,652	961,843	880,519
GMAC CAPITAL TRUST I	3,925	91,728	94,397
GMX RESOURCES INC	311,706	616,535	252,794
GNC HOLDINGS INC CL A	294,596	11,557,104	11,548,150
GOLAR LNG PARTNERS LP	15,937	522,764	516,370
GOLD RESERVE INC	21,499	22,639	75,030
GOLD RESOURCE CORP	61,045	2,075,701	1,586,559
GOLDEN ENTERPRISES	45,288	67,831	156,244
GOLDEN MINERALS CO	22,054	852,774	99,465
GOLDMAN SACHS GROUP INC	1,719,839	258,861,152	164,863,810
GOLFSMITH INTERNATIONAL HOLD	10,650	70,344	64,537
GOLUB CAPITAL BDC INC	6,656	163,558	100,440
GOODRICH CORP	332,952	30,185,167	42,251,593
GOODRICH PETROLEUM CORP	170,051	4,158,504	2,356,913
GOODYEAR TIRE + RUBBER CO	1,012,175	18,585,686	11,953,782
GOOGLE INC CL A	758,717	389,849,364	440,108,991
GORDMANS STORES INC	10,300	192,777	169,950
GORMAN RUPP CO	45,516	1,888,162	1,356,365

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GOVERNMENT PROPERTIES INCOME	32,386	1,295,471	732,573
GP STRATEGIES CORP	112,652	2,285,718	2,080,673
GRACO INC	203,442	9,245,079	9,374,599
GRAFTECH INTERNATIONAL LTD	30,888	5,270,320	298,071
GRAHAM CORP	30,208	723,488	562,480
GRAMERCY CAPITAL CORP	215,834	228,943	539,585
GRAN TIERRA ENERGY INC	1,131,601	9,964,990	5,556,163
GRAND CANYON EDUCATION INC	288,970	7,080,669	6,051,034
GRANITE CITY FOOD + BREWERY	12,922	45,027	28,041
GRANITE CONSTRUCTION INC	117,413	4,627,663	3,065,666
GRANITE REAL ESTATE INC	41,200	516,423	1,397,092
GRAPHIC PACKAGING HOLDING CO	419,165	2,226,812	2,305,407
GRAVITY CO LTD SPONSORED ADR	118,839	156,933	207,968
GRAY TELEVISION INC	205,595	315,045	302,225
GRAYMARK HEALTHCARE INC	1,319	4,670	501
GREAT AMERICAN GROUP INC	498	376	164
GREAT LAKES DREDGE + DOCK CO	174,384	1,553,984	1,241,611
GREAT NORTHERN IRON ORE PPTY	3,139	597,981	237,234
GREAT PLAINS ENERGY INC	457,563	12,863,586	9,796,431
GREAT SOUTHERN BANCORP INC	26,816	836,890	739,597
GREATBATCH INC	204,940	7,697,380	4,654,179
GREEN BANKSHARES INC	44,399	251,334	73,703
GREEN DOT CORP CLASS A	16,323	828,347	361,064
GREEN FIELD ENERGY SERVICES	645	25,293	12,900
GREEN MOUNTAIN COFFEE ROASTE	463,255	19,320,289	10,089,704
GREEN PLAINS RENEWABLE ENERG	128,948	2,664,693	804,637
GREENBRIER COMPANIES INC	80,517	1,845,772	1,415,492
GREENHILL + CO INC	94,737	7,323,292	3,377,390
GREENLIGHT CAPITAL RE LTD A	37,747	1,048,937	959,519
GREIF INC CL A	75,697	6,272,167	3,103,592
GREIF INC CL B	5,632	280,769	253,271
GRIFFIN LAND + NURSERIES	4,877	50,048	136,507
GRIFFON CORP	58,730	1,265,157	503,901
GRIFOLS SA ADR	320,205	3,434,109	3,073,967
GRILL CONCEPTS INC	3,484	6,429	2,404
GROUP 1 AUTOMOTIVE INC	54,010	2,217,404	2,463,379
GROUPON INC	256,389	3,344,517	2,725,417
GRUBB + ELLIS CO	223,535	77,801	604
GRUPO TELEVISA SA SPON ADR	747,311	15,025,915	16,052,240
GSE HOLDING INC	18,786	184,443	198,568
GSE SYSTEMS INC	146,409	671,648	336,741
GSI GROUP INC	45,000	544,050	515,700
GSI TECHNOLOGY INC	28,114	288,156	133,262
GT ADVANCED TECHNOLOGIES INC	381,343	4,473,744	2,013,489
GTX INC	99	481	351
GUANGSHEN RAILWAY SPONS ADR	10,645	209,839	159,888
GUANWEI RECYCLING CORP	37,125	81,398	29,663
GUARANTY BANCORP	330,045	326,860	696,394
GUARANTY FEDERAL BNCSHS INC	17,645	183,460	139,570
GUESS? INC	120,689	3,643,693	3,665,312

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GUIDANCE SOFTWARE INC	59,239	971,460	563,364
GUIDEWIRE SOFTWARE INC	19,455	455,647	547,075
GULF ISLAND FABRICATION INC	26,840	855,337	757,153
GULF RESOURCES INC	63,699	88,731	77,713
GULFMARK OFFSHORE INC CL A	26,487	1,290,622	901,602
GULFPORT ENERGY CORP	169,244	3,185,081	3,491,498
GULFSTREAM INTERNATIONAL GRP	597	771	1
GUSHAN ENVIRONMENTAL ENE ADR	8,933	7,413	13,131
GYRODYNE CO OF AMERICA INC	2,090	125,471	238,923
H.B. FULLER CO.	150,328	2,819,035	4,615,055
H+E EQUIPMENT SERVICES INC	105,542	2,682,707	1,586,290
H+R BLOCK INC	951,114	14,139,426	15,198,795
HACKETT GROUP INC/THE	134,876	340,878	751,261
HAEMONETICS CORP/MASS	42,011	1,745,077	3,113,459
HAIN CELESTIAL GROUP INC	149,070	5,853,767	8,204,788
HALCON RESOURCES CORP	96,412	653,741	910,129
HALLADOR ENERGY CO	1,241	22,517	10,525
HALLIBURTON CO	2,784,476	77,827,024	79,051,267
HALLMARK FINL SERVICES INC	100,266	532,980	782,071
HALOZYME THERAPEUTICS INC	1,900	20,584	16,834
HAMPDEN BANCORP INC	10,849	75,417	140,383
HAMPTON ROADS ENTITLEMENT	66,191	-	48,015
HAMPTON ROADS 2ND ENTITLEMENT	66,191	-	53,351
HAMPTON ROADS BANKSHARES INC	66,191	122,754	72,149
HANCOCK HOLDING CO	166,902	8,098,807	5,080,483
HANDY + HARMAN LTD	96,015	305,797	1,294,279
HANESBRANDS INC	243,040	3,944,403	6,739,504
HANGER INC	117,876	2,571,905	3,022,348
HANMI FINANCIAL CORPORATION	36,317	415,885	380,601
HANOVER INSURANCE GROUP INC/	197,381	9,732,196	7,723,528
HANSEN MEDICAL INC	150,681	152,724	342,045
HANWHA SOLARONE CO SPON ADR	203,600	263,256	244,320
HARBINGER GROUP INC	49,155	360,137	382,920
HARDINGE INC	33,615	216,037	305,896
HARLEY DAVIDSON INC	649,652	22,358,483	29,708,592
HARLEYSVILLE SVNGS FIN CORP	14,297	145,010	253,477
HARMAN INTERNATIONAL	374,309	18,548,031	14,822,653
HARMONIC INC	220,780	2,862,703	940,523
HARRINGTON WEST FINANCIAL GR	24,504	195,348	17
HARRIS CORP	389,309	15,375,961	16,292,594
HARRIS INTERACTIVE INC	331,422	759,590	374,506
HARRIS TEETER SUPERMARKETS I	115,590	2,853,893	4,738,023
HARSCO CORP	293,648	16,154,070	5,984,536
HARTE HANKS INC	125,425	2,082,945	1,146,381
HARTFORD FINANCIAL SVCS GRP	1,635,299	62,191,862	28,830,314
HARVARD BIOSCIENCE INC	138,548	429,696	522,326
HARVEST NATURAL RESOURCES IN	40,433	508,145	345,701
HASBRO INC	372,790	15,296,311	12,626,408
HASTINGS ENTERTAINMENT INC	55,836	161,051	110,556
HATTERAS FINANCIAL CORP	122,823	4,564,082	3,512,744

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Security Name	Shares	Book Value	Market Value
HAUPPAUGE DIGITAL INC	63,799	194,941	74,007
HAVERTY FURNITURE	81,609	1,008,784	911,570
HAVERTY FURNITURE COS CL A	497	9,213	5,563
HAWAIIAN ELECTRIC INDS	380,957	11,287,726	10,864,884
HAWAIIAN HOLDINGS INC	268,283	1,589,226	1,746,523
HAWKINS INC	24,212	567,274	924,416
HAWTHORN BANCSHARES INC	10,685	179,893	97,772
HAYNES INTERNATIONAL INC	40,173	2,286,944	2,046,408
HCA HOLDINGS INC	591,960	23,269,798	18,013,343
HCC INSURANCE HOLDINGS INC	458,261	14,512,589	14,389,407
HCP INC	966,188	50,861,939	42,657,218
HDFC BANK LTD ADR	130,200	4,235,565	4,244,520
HEADWATERS INC	211,810	1,623,179	1,090,819
HEALTH CARE REIT INC	453,469	32,297,020	26,437,255
HEALTH MGMT ASSOCIATES INC A	765,373	7,094,008	6,008,180
HEALTH NET INC	401,964	13,702,197	9,755,660
HEALTHCARE REALTY TRUST INC	134,671	5,252,264	3,210,559
HEALTHCARE SERVICES GROUP	301,972	4,553,907	5,852,218
HEALTHSOUTH CORP	150,869	3,047,893	3,509,203
HEALTHSTREAM INC	108,651	2,533,557	2,824,921
HEALTHWAREHOUSE.COM INC	6,071	21,071	38,249
HEALTHWAYS INC	55,600	624,864	443,688
HEARTLAND EXPRESS INC	179,931	3,282,071	2,574,807
HEARTLAND FINANCIAL USA INC	10,136	169,059	243,264
HEARTLAND PAYMENT SYSTEMS IN	136,927	4,043,590	4,118,761
HEARTWARE INTERNATIONAL INC	298	32,273	26,465
HEARUSA INC	88,880	28,183	72,882
HECKMANN CORP	285,676	1,974,062	965,584
HECLA MINING CO	532,477	4,117,597	2,529,266
HEELYS INC	58,648	155,880	112,018
HEICO CORP	4,683	233,182	185,092
HEICO CORP CLASS A	61,944	1,810,239	1,998,298
HEIDRICK + STRUGGLES INTL	37,600	765,660	658,000
HELEN OF TROY LTD	88,516	2,249,018	2,999,795
HELICOS BIOSCIENCES CORP	26,973	21,755	2,023
HELIX ENERGY SOLUTIONS GROUP	498,212	12,841,641	8,175,666
HELMERICH + PAYNE	352,057	17,270,503	15,307,456
HEMISPHERX BIOPHARMA INC	437,435	570,905	121,607
HENRY SCHEIN INC	272,087	9,124,721	21,356,100
HERBALIFE LTD	440,158	18,096,646	21,272,841
HERCULES OFFSHORE INC	304,649	2,605,317	1,078,457
HERE MEDIA INC	3,622	-	36
HERE MEDIA INC SPL SHRS	3,622	-	36
HERITAGE COMMERCE CORP	138,261	568,170	898,698
HERITAGE CRYSTAL CLEAN INC	35,316	975,952	577,415
HERITAGE FINANCIAL CORP	26,930	545,323	394,525
HERITAGE FINANCIAL GROUP INC	24,568	225,125	316,191
HERITAGE OAKS BANCORP	29,358	98,946	163,526
HERMAN MILLER INC	143,358	5,099,133	2,654,996
HERSHA HOSPITALITY TRUST	316,565	2,424,762	1,671,465

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Security Name	Shares	Book Value	Market Value
HERSHEY CO/THE	461,352	23,087,948	33,231,206
HERTZ GLOBAL HOLDINGS INC	1,292,598	20,400,563	16,545,255
HESKA CORP	10,348	77,623	114,859
HESS CORP	1,153,926	72,343,893	50,138,071
HEWLETT PACKARD CO	7,293,897	179,082,501	146,680,276
HEXCEL CORP	338,313	8,710,100	8,725,094
HF FINANCIAL CORP	2,688	20,767	32,636
HFF INC CLASS A	124,139	2,140,706	1,730,492
HHGREGG INC	28,308	415,072	320,166
HI TECH PHARMACAL CO INC	51,659	1,684,884	1,673,744
HIBBETT SPORTS INC	84,508	3,427,017	4,876,981
HICKORYTECH CORP	60,474	427,305	671,867
HIGHER ONE HOLDINGS INC	106,648	2,310,582	1,303,240
HIGHPOWER INTERNATIONAL INC	12,242	29,643	12,487
HIGHWOODS PROPERTIES INC	170,935	8,086,961	5,751,970
HILL INTERNATIONAL INC	92,503	783,984	296,010
HILL ROM HOLDINGS INC	244,188	5,254,444	7,533,198
HILLENBRAND INC	157,622	2,018,453	2,897,099
HILLSHIRE BRANDS CO	332,334	7,945,408	9,634,359
HILLTOP HOLDINGS INC	67,523	711,578	696,158
HIMAX TECHNOLOGIES INC ADR	634,644	1,641,626	1,189,957
HINGHAM INSTITUTION FOR SVGS	4,361	112,452	263,735
HISOFT TECHNOLOGY INT ADR	80,196	2,064,448	1,149,209
HITTITE MICROWAVE CORP	44,368	2,238,547	2,268,109
HJ HEINZ CO	851,603	25,656,378	46,310,188
HKN INC	152,014	1,139,818	360,272
HMN FINANCIAL INC	23,828	311,046	72,912
HMS HOLDINGS CORP	268,222	5,721,978	8,934,483
HNI CORP	51,088	1,287,005	1,315,516
HOKU CORP	59,621	84,816	7,983
HOLLY ENERGY PARTNERS LP	43,078	3,817,114	2,438,201
HOLLYFRONTIER CORP	572,060	15,597,839	20,268,101
HOLLYSYS AUTOMATION TECHNOLO	408,887	3,844,032	3,483,721
HOLLYWOOD MEDIA CORP	101,842	258,499	122,211
HOLOGIC INC	733,393	13,036,173	13,230,408
HOME BANCORP INC	23,103	231,800	395,750
HOME BANCSHARES INC	44,257	1,232,867	1,353,392
HOME DEPOT INC	4,726,780	110,065,998	250,472,061
HOME FEDERAL BANCORP INC/MD	41,717	806,456	438,025
HOME INNS + HOTELS MANAG ADR	7,252	460,636	164,332
HOME PROPERTIES INC	127,864	10,360,987	7,845,731
HOMEAWAY INC	9,239	352,461	200,855
HOMEFED CORP	1,291	53,255	29,923
HOMEOWNERS CHOICE INC	37,032	294,539	651,765
HONEYWELL INTERNATIONAL INC	2,912,347	109,473,595	162,625,430
HONGKONG LAND HOLDINGS LTD	5,692,385	34,322,111	32,503,517
HOOKER FURNITURE CORP	54,221	508,962	639,266
HOOPER HOLMES INC	311,474	465,833	178,069
HOPEWELL HIGHWAY INFRASTRUCT	2,273,382	1,569,553	1,081,467
HOPEWELL HOLDINGS LTD	1,683,104	5,578,333	4,795,323

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Security Name	Shares	Book Value	Market Value
HOPFED BANCORP INC	22,235	151,350	158,977
HOPSON DEVELOPMENT HOLDINGS	1,788,894	2,141,496	1,049,326
HORACE MANN EDUCATORS	216,558	4,411,513	3,785,432
HORIZON BANCORP INDIANA	18,314	270,974	481,647
HORIZON FINANCIAL CORP	22,674	192,953	73
HORIZON LINES INC CL A	1,118,949	3,532,462	2,103,624
HORIZON PHARMA INC	95,350	229,473	679,845
HORMEL FOODS CORP	549,202	8,916,613	16,706,727
HORNBECK OFFSHORE SERVICES	86,225	3,335,272	3,343,813
HORSEHEAD HOLDING CORP	368,828	6,142,286	3,673,527
HOSPIRA INC	484,054	17,177,748	16,932,211
HOSPITALITY PROPERTIES TRUST	965,253	23,237,249	23,909,316
HOST HOTELS + RESORTS INC	1,849,951	34,470,723	29,266,220
HOT TOPIC INC	277,990	2,853,044	2,693,722
HOUSTON WIRE + CABLE CO	56,858	1,029,084	621,459
HOVNANIAN ENTERPRISES A	154,500	659,152	448,050
HOWARD HUGHES CORP/THE	112,584	6,948,492	6,939,689
HQ SUSTAINABLE MARITIME INDU	97,844	764,998	10,763
HSN INC	153,014	4,530,304	6,174,095
HUANENG POWER INTL SPONS ADR	12,464	299,767	371,427
HUB GROUP INC CL A	92,632	3,987,084	3,353,287
HUBBELL INC CL A	2,601	148,414	192,997
HUBBELL INC CL B	238,218	9,617,067	18,566,689
HUDSON CITY BANCORP INC	1,437,754	17,096,692	9,158,495
HUDSON GLOBAL INC	180,854	1,268,759	754,162
HUDSON PACIFIC PROPERTIES IN	9,537	216,835	166,039
HUDSON TECHNOLOGIES INC	104,009	130,843	428,517
HUDSON VALLEY HOLDING CORP	16,801	264,399	304,098
HUGHES TELEMATICS INC	3,199	13,851	38,224
HUGOTON ROYALTY TRUST	175,100	7,512,476	1,367,534
HUMAN GENOME SCIENCES INC	417,208	10,198,648	5,477,939
HUMANA INC	758,839	46,077,817	58,764,496
HUNT (JB) TRANSPRT SVCS INC	390,253	12,538,289	23,259,065
HUNTINGTON BANCSHARES INC	2,908,075	23,040,794	18,611,680
HUNTINGTON INGALLS INDUSTRIE	181,142	5,395,977	7,289,174
HUNTSMAN CORP	1,046,417	16,928,379	13,540,636
HURCO COMPANIES INC	15,929	61,106	326,387
HURON CONSULTING GROUP INC	73,311	4,738,547	2,320,285
HUTCHINSON TECH	149,637	366,306	218,470
HUTCHISON PORT HOLDINGS SGD	372,000	273,619	264,120
HYATT HOTELS CORP CL A	124,365	5,193,457	4,621,411
IAC/INTERACTIVECORP	473,341	19,536,841	21,584,369
IBERIABANK CORP	88,628	6,407,904	4,471,272
IBIO INC	106,298	102,276	80,787
ICAD INC	164,579	319,771	75,706
ICAHN ENTERPRISES LP	10,826	614,114	433,350
ICF INTERNATIONAL INC	9,582	289,529	228,430
ICG GROUP INC	41,941	343,478	387,954
ICICI BANK LTD SPON ADR	184,258	6,448,456	5,971,801
ICONIX BRAND GROUP INC	251,886	6,216,258	4,400,440

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ICOP DIGITAL INC	946	5,790	3
ICTC GROUP INC	1,139	19,777	51,238
ICU MEDICAL INC	28,054	1,445,866	1,497,523
ID SYSTEMS INC	38,604	274,460	169,085
IDACORP INC	93,624	4,207,208	3,939,680
IDENIX PHARMACEUTICALS INC	74,269	567,272	764,972
IDENTIVE GROUP INC	83,715	230,613	78,391
IDERA PHARMACEUTICALS INC	106,497	302,374	113,952
IDEX CORP	258,013	6,811,424	10,057,333
IDEXX LABORATORIES INC	167,115	6,642,032	16,064,774
IDT CORP CLASS B	64,200	531,984	629,802
IEC ELECTRONICS CORP	40,011	44,476	243,268
IFM INVESTMENTS LTD ADS	20,516	19,931	22,363
IGATE CORP	99,310	1,358,024	1,690,256
IGI LABORATORIES INC	27,769	23,967	28,602
IGNITE RESTAURANT GROUP INC	9,934	210,969	179,912
IGO INC	94,264	394,397	39,591
IHS INC CLASS A	72,632	7,169,378	7,824,628
II VI INC	129,680	2,480,606	2,161,772
IKANOS COMMUNICATIONS INC	200,583	809,859	173,505
ILLINOIS TOOL WORKS	1,251,165	33,039,606	66,174,131
ILLUMINA INC	576,563	27,373,094	23,287,366
IMAGE ENTERTAINMENT INC	102,118	200,223	7,148
IMAGE SENSING SYSTEMS INC	31,452	203,192	160,403
IMATION CORP	226,521	4,951,655	1,338,742
IMMERSION CORPORATION	85,555	712,471	481,674
IMMUNOGEN INC	27,664	504,648	464,205
IMMUNOMEDICS INC	114,580	209,870	409,050
IMPAX LABORATORIES INC	72,166	2,213,957	1,462,810
IMPERIAL HOLDINGS INC	54,325	129,737	208,063
IMPERIAL INDUSTRIES INC	41,803	361,556	8,779
IMPERVA INC	37,017	1,045,584	1,066,830
INCONTACT INC	139,429	935,993	698,538
INCYTE CORP	165,685	3,607,083	3,761,045
INDEPENDENCE HOLDING CO	52,119	364,937	513,374
INDEPENDENT BANK CORP MICH	2,732	172,878	6,858
INDEPENDENT BANK CORP/MA	18,479	407,881	539,772
INDIANA COMMUNITY BANCORP	18,024	282,119	391,660
INDUSTRIAL SVCS OF AMERICA	33,668	113,442	166,994
INERGY LP	351,075	16,239,108	6,537,010
INFINERA CORP	203,687	3,206,917	1,393,217
INFINITY PHARMACEUTICALS INC	37,850	335,472	513,246
INFINITY PROPERTY + CASUALTY	29,732	1,414,874	1,714,645
INFOBLOX INC	24,450	515,273	560,646
INFORMATICA CORP	293,029	9,860,954	12,412,723
INFORMATION SERVICES GROUP	178,988	314,331	230,895
INFOSONICS CORP	108,189	154,050	168,775
INFOSYS LTD SP ADR	489,799	24,830,609	22,070,343
INFUSYSTEM HOLDINGS INC	23,688	29,055	44,771
INGERSOLL RAND PLC	896,615	44,398,483	37,819,236

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Security Name	Shares	Book Value	Market Value
INGLES MARKETS INC CLASS A	29,235	559,756	468,638
INGRAM MICRO INC CL A	604,064	11,094,620	10,553,003
INGREDION INC	263,279	10,936,755	13,037,593
INLAND REAL ESTATE CORP	216,522	4,328,526	1,814,458
INNER MONGOLIA EERDUOSI RE B	842,075	643,888	767,130
INNER MONGOLIA YITAI COAL B	1,464,192	4,331,574	8,266,830
INNERWORKINGS INC	57,732	481,257	781,116
INNODATA INC	110,136	298,524	753,333
INNOPHOS HOLDINGS INC	29,315	1,235,627	1,655,148
INNOSPEC INC	56,875	1,876,162	1,684,078
INNOTRAC CORP	81,814	160,021	115,358
INNOVARO INC	26,635	95,841	19,710
INNOVATIVE SOLUTIONS + SUPP	32,978	92,593	108,499
INOVIO PHARMACEUTICALS INC	243,650	383,257	112,079
INPHI CORP	24,367	607,685	230,997
INSIGHT ENTERPRISES INC	291,689	5,432,537	4,909,131
INSIGNIA SYSTEMS INC	74,050	50,382	135,512
INSITE VISION INC	68,875	17,322	23,762
INSMED INC	87,803	410,909	286,236
INSPERITY INC	78,242	3,063,683	2,116,447
INSTEEL INDUSTRIES INC	65,190	797,835	726,869
INSTITUTIONAL FINANCIAL MARK	6,669	19,724	5,668
INSULET CORP	41,454	854,245	885,873
INTEGRA BANK CORPORATION	53,547	58,107	107
INTEGRA LIFESCIENCES HOLDING	48,635	2,387,652	1,808,248
INTEGRAMED AMERICA INC	45,020	155,573	623,531
INTEGRATED DEVICE TECH INC	282,372	4,394,412	1,586,930
INTEGRATED ELECTRICAL SERVIC	35,433	133,170	97,086
INTEGRATED SILICON SOLUTION	214,743	2,882,900	2,166,755
INTEGRYS ENERGY GROUP INC	294,353	19,196,051	16,739,860
INTEL CORP	14,608,555	215,723,412	389,317,990
INTELLICHECK MOBILISA INC	38,419	128,113	66,080
INTELLIGENT SYSTEMS CORP	299	139	451
INTER PARFUMS INC	44,016	832,681	760,158
INTERACTIVE BROKERS GRO CL A	176,076	4,751,826	2,591,845
INTERACTIVE INTELLIGENCE GRO	23,159	591,160	653,313
INTERCONTINENTALEXCHANGE INC	226,289	35,643,073	30,770,715
INTERDIGITAL INC	93,643	3,975,601	2,763,410
INTERFACE INC	127,591	2,060,449	1,739,063
INTERGROUP CORP	3,384	39,608	73,738
INTERLEUKIN GENETICS INC	122,803	172,270	33,157
INTERLINE BRANDS INC	98,851	2,904,057	2,478,198
INTERMEC INC	128,311	1,374,773	795,525
INTERMOLECULAR INC	7,000	48,859	54,250
INTERMUNE INC	73,780	3,935,017	881,666
INTERNAP NETWORK SERVICES	101,352	1,698,049	659,804
INTERNATIONAL BANCSHARES CRP	71,398	1,797,427	1,393,685
INTERNATIONAL PAPER CO	1,681,486	60,789,852	48,611,765
INTERNET MEDIA SERVICES INC	9,640	-	145
INTERNET PATENTS CORP	11,546	22,401	46,067

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Security Name	Shares	Book Value	Market Value
INTEROIL CORP	100,309	8,759,300	6,991,508
INTERPHASE CORP	12,404	39,418	54,331
INTERPUBLIC GROUP OF COS INC	1,815,257	23,806,626	19,695,542
INTERSECTIONS INC	18,600	323,881	294,804
INTERSIL CORP A	534,806	14,275,811	5,695,683
INTERVAL LEISURE GROUP	75,924	1,379,225	1,443,317
INTERVEST BANCSHARES CORP A	57,468	328,505	220,101
INTERXION HOLDING NV	79,318	1,829,523	1,436,443
INTEST CORP	31,428	90,933	106,540
INTEVAC INC	17,890	359,363	134,536
INTL BUSINESS MACHINES CORP	3,399,402	354,103,156	664,855,058
INTL FCSTONE INC	17,202	388,778	332,850
INTL FLAVORS + FRAGRANCES	211,559	14,051,117	11,593,406
INTL GAME TECHNOLOGY	1,002,359	19,389,853	15,787,151
INTL RECTIFIER CORP	65,855	1,377,988	1,316,441
INTL SHIPHOLDING CORP	31,657	427,050	597,046
INTL SPEEDWAY CORP CL A	76,282	4,049,538	1,997,062
INTRALINKS HOLDINGS INC	52,119	2,270,598	228,280
INTREPID POTASH INC	136,798	5,349,543	3,113,532
INTRICON CORP	33,956	88,159	222,410
INTUIT INC	811,553	31,286,979	48,165,660
INTUITIVE SURGICAL INC	109,907	39,412,071	60,865,323
INUVO INC	76,040	570,897	51,707
INVACARE CORP	94,678	3,439,292	1,460,889
INVENSENSE INC	99,403	1,469,463	1,123,253
INVENTURE FOODS INC	64,874	177,530	408,705
INVESCO LTD	1,886,756	55,775,864	42,640,684
INVESCO MORTGAGE CAPITAL	148,122	4,701,236	2,716,550
INVESTMENT TECHNOLOGY GROUP	240,521	4,812,555	2,212,790
INVESTORS BANCORP INC	117,408	2,153,360	1,771,682
INVESTORS CAPITAL HOLDINGS	9,844	27,649	40,359
INVESTORS REAL ESTATE TRUST	153,560	2,412,215	1,213,125
INVESTORS TITLE CO	5,377	115,017	306,138
ION GEOPHYSICAL CORP	316,945	4,199,185	2,088,666
IPASS INC	467,719	755,649	1,113,171
IPAYMENT HLDGS INC DEL	3,843	-	19,213
IPC THE HOSPITALIST CO	71,997	2,885,247	3,262,915
IPG PHOTONICS CORP	58,289	1,823,474	2,540,807
IRIDEX CORP	31,949	79,201	128,436
IRIDIUM COMMUNICATIONS INC	259,415	3,395,098	2,324,357
IRIS INTERNATIONAL INC	72,200	1,373,420	815,864
IROBOT CORP	30,729	894,880	680,650
IRON MOUNTAIN INC	326,791	9,151,082	10,771,020
IRONWOOD PHARMACEUTICALS INC	5,563	95,659	76,662
ISC8 INC	3,483	32,035	400
ISHARES RUSSELL 1000 GROWTH IN	785	47,555	49,636
ISHARES RUSSELL 2000 GROWTH IN	13,106	1,140,787	1,198,806
ISHARES RUSSELL 2000 INDEX FUN	4,850	366,697	386,303
ISIS PHARMACEUTICALS INC	115,735	2,619,222	1,388,826
ISLE OF CAPRI CASINOS	143,220	1,407,235	883,668

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Security Name	Shares	Book Value	Market Value
ISOFTSTONE HOLDINGS LTD ADS	225,436	3,428,428	1,284,984
ISORAY INC	116,550	76,253	117,715
ISRAMCO INC	1,291	162,548	142,062
ISTAR FINANCIAL INC	437,938	4,892,133	2,824,703
ITAU UNIBANCO HLDNG PREF ADR	3,065,070	42,798,109	42,665,771
ITC HOLDINGS CORP	134,844	9,524,393	9,292,093
ITERIS INC	95,206	128,813	127,576
ITRON INC	169,227	11,128,128	6,978,935
ITT CORP	361,744	5,277,951	6,366,688
ITT EDUCATIONAL SERVICES INC	93,176	8,771,783	5,660,435
IXIA	92,255	1,470,547	1,108,901
IXYS CORPORATION	57,720	597,971	644,735
J + J SNACK FOODS CORP	20,388	1,054,383	1,204,953
J. ALEXANDERS CORPORATION	23,688	79,085	269,098
J.C. PENNEY CO INC	701,404	25,282,164	16,349,717
J2 GLOBAL INC	146,029	4,788,267	3,858,084
JA SOLAR HOLDINGS CO LTD ADR	823,724	3,492,726	848,435
JABIL CIRCUIT INC	898,602	18,844,687	18,268,580
JACK HENRY + ASSOCIATES INC	231,590	5,799,867	7,994,495
JACK IN THE BOX INC	161,542	4,642,368	4,503,790
JACO ELECTRONICS INC	31,053	54,970	17,079
JACOBS ENGINEERING GROUP INC	352,272	21,143,561	13,337,021
JAKKS PACIFIC INC	38,200	616,422	611,582
JAMBA INC	240,527	339,555	471,433
JAMES RIVER COAL CO	57,965	1,422,462	157,084
JANUS CAPITAL GROUP INC	443,323	4,952,379	3,466,782
JARDEN CORP	236,655	11,261,570	9,944,262
JARDINE MATHESON HLDGS LTD	44,800	2,166,595	2,168,320
JARDINE STRATEGIC HLDGS LTD	19,000	611,990	579,500
JAVO BEVERAGE CO INC	13,700	-	-
JAZZ PHARMACEUTICALS PLC	188,873	11,984,301	8,501,161
JDA SOFTWARE GROUP INC	80,343	1,970,301	2,385,394
JDS UNIPHASE CORP	497,024	102,775,683	5,467,268
JEFFERIES GROUP INC	372,453	9,214,416	4,838,162
JEFFERSON BANCSHARES INC/TN	41,106	334,890	96,599
JEFFERSONVILLE BANCORP/N Y	1,194	7,471	12,720
JER INVS TR INC	24,195	780,440	1,089
JESUP + LAMONT INC	220,161	309,074	462
JETBLUE AIRWAYS CORP	733,835	8,168,547	3,889,323
JEWETT CAMERON TRADING LTD	13,327	73,015	118,878
JG WENTWORTH PREFERED STOCK	75	554,847	183,264
JIANGBO PHARMACEUTICALS INC	104,945	579,724	11,544
JIANGSU FUTURE LAND CO LTD B	371,050	185,861	227,825
JIAYUAN.COM INTERNATIONA ADR	42,817	714,432	205,522
JINGWEI INTERNATIONAL LTD	796	1,015	239
JINKOSOLAR HOLDING CO ADR	42,285	749,486	145,459
JINPAN INTERNATIONAL LTD	31,750	588,210	257,810
JIVE SOFTWARE INC	13,441	205,256	282,127
JM SMUCKER CO/THE	317,499	13,737,029	23,977,531
JMP GROUP INC	70,917	746,116	438,270

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Security Name	Shares	Book Value	Market Value
JOE S JEANS INC	157,954	456,521	165,852
JOHN B. SANFILIPPO + SON INC	29,907	269,928	533,831
JOHN BEAN TECHNOLOGIES CORP	22,723	412,848	308,351
JOHNSON + JOHNSON	8,291,305	378,275,705	560,160,562
JOHNSON CONTROLS INC	2,525,750	62,701,402	69,988,537
JOHNSON OUTDOORS INC A	23,025	244,512	474,321
JONES GROUP INC/THE	265,839	3,185,744	2,541,421
JONES LANG LASALLE INC	113,564	10,414,908	7,991,516
JONES SODA CO	63,898	260,895	20,447
JOS A BANK CLOTHIERS INC	20,548	919,309	872,475
JOURNAL COMMUNICATIONS INC A	151,390	642,158	781,170
JOY GLOBAL INC	286,128	10,247,324	16,232,045
JPMORGAN CHASE + CO	12,603,787	443,223,247	450,333,305
JUNIPER NETWORKS INC	1,538,109	86,626,925	25,086,557
K SWISS INC A	90,265	636,172	278,017
K12 INC	98,465	3,944,893	2,294,244
KADANT INC	33,813	763,731	792,905
KAISER ALUMINUM CORP	48,480	3,442,298	2,513,215
KAISER FEDERAL FINANCIAL GRO	43,161	436,561	637,924
KAMA CO LTD B	38,700	19,776	17,299
KAMAN CORP	68,351	2,429,050	2,114,774
KANDI TECHNOLOGIES CORP	51,059	108,927	157,772
KANSAS CITY LIFE INS CO	11,485	400,185	404,154
KANSAS CITY SOUTHERN	288,668	8,084,196	20,079,778
KAPSTONE PAPER AND PACKAGING	121,887	1,796,228	1,931,909
KAR AUCTION SERVICES INC	8,200	121,662	140,958
KATY INDUSTRIES INC	53,473	117,175	34,757
KAYDON CORP	93,705	4,597,336	2,004,354
KB HOME	271,642	3,963,954	2,662,090
KBC BLUE DIAMOND FUND	211,613,005	216,728,054	195,607,655
KBR INC	534,934	14,178,183	13,218,214
KBW INC	55,601	1,708,537	914,633
KCAP FINANCIAL INC	400	2,279	2,904
KEARNY FINANCIAL CORP	347	3,371	3,362
KELLOGG CO	893,024	50,810,504	44,052,857
KELLY SERVICES INC A	136,384	3,268,079	1,760,717
KEMET CORP	418,676	5,631,781	2,516,241
KEMPER CORP	179,100	5,665,160	5,507,339
KENEXA CORP	50,859	2,048,592	1,476,436
KENNAMETAL INC	308,022	11,684,509	10,210,941
KENNETH COLE PRODUCTIONS A	52,104	724,279	784,168
KENTUCKY FIRST FEDERAL BANCO	5,586	33,115	47,422
KERYX BIOPHARMACEUTICALS	174,050	771,381	313,291
KEWAUNEE SCIENTIFIC CP	8,062	49,503	92,148
KEY ENERGY SERVICES INC	388,716	8,965,285	2,954,240
KEY TECHNOLOGY INC	33,433	443,935	334,328
KEY TRONIC CORP	56,771	193,991	467,795
KEYCORP	3,418,589	35,867,495	26,459,875
KEYNOTE SYSTEMS INC	56,441	1,670,810	838,150
KFORCE INC	124,800	1,904,496	1,679,805

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Security Name	Shares	Book Value	Market Value
KID BRANDS INC	119,105	284,403	238,211
KILROY REALTY CORP	137,877	7,586,543	6,674,621
KIMBALL INTERNATIONAL B	141,399	1,200,566	1,088,771
KIMBERLY CLARK CORP	1,194,916	75,118,064	100,098,105
KIMCO REALTY CORP	972,684	33,573,523	18,510,172
KINDER MORGAN ENERGY PRTNRS	582,134	58,496,020	45,744,116
KINDER MORGAN INC	1,792,777	81,457,424	57,763,286
KINDER MORGAN INC WTS	1,068,362	3,031,386	2,307,662
KINDER MORGAN MANAGEMENT LLC	322,802	27,458,839	23,700,095
KINDRED HEALTHCARE INC	290,813	5,437,845	2,858,691
KINGOLD JEWELRY INC	151,286	184,431	257,186
KIRBY CORP	56,384	2,724,158	2,654,572
KIRKLAND S INC	104,113	1,882,271	1,171,276
KIT DIGITAL INC	62,189	921,568	266,792
KITE REALTY GROUP TRUST	175,739	1,659,417	876,936
KKR FINANCIAL HOLDINGS LLC	398,128	5,202,902	3,392,054
KLA TENCOR CORPORATION	591,229	26,804,099	29,118,025
KMG CHEMICALS INC	38,581	877,201	743,844
KNIGHT CAPITAL GROUP INC A	249,334	5,010,297	2,977,049
KNIGHT TRANSPORTATION INC	65,518	1,341,138	1,047,635
KNIGHTSBRIDGE TANKERS LTD	41,295	599,633	336,141
KNOLL INC	51,731	776,126	694,226
KNOLOGY INC	29,772	416,884	585,619
KODIAK OIL + GAS CORP	563,320	3,256,188	4,624,861
KOHLS CORP	1,099,672	42,397,989	50,024,092
KONA GRILL INC	32,447	87,581	292,671
KONGZHONG CORP ADR	146,025	1,289,721	1,174,041
KOPIN CORP	542,616	1,863,842	1,866,598
KOPPERS HOLDINGS INC	46,328	2,030,725	1,575,149
KORN/FERRY INTERNATIONAL	132,252	2,563,823	1,897,816
KOSMOS ENERGY LTD	46,616	646,417	515,107
KOSS CORP	20,320	114,268	108,306
KRAFT FOODS INC CLASS A	5,429,376	240,383,156	209,682,508
KRATON PERFORMANCE POLYMERS	111,949	2,881,907	2,452,795
KRATOS DEFENSE + SECURITY	58,470	810,860	341,462
KRISPY KREME DOUGHNUTS INC	559,155	5,301,290	3,573,002
KROGER CO	2,370,312	42,891,300	54,967,529
KRONOS WORLDWIDE INC	499,956	9,673,919	7,894,304
KSW INC	40,794	133,537	159,506
KT CORP SP ADR	88,906	1,198,536	1,171,781
KU6 MEDIA CO LTD SPN ADR	21,299	43,232	27,902
KULICKE + SOFFA INDUSTRIES	309,879	3,022,661	2,764,118
KV PHARMACEUTICAL CO CL A	139,676	95,509	75,425
KVH INDUSTRIES INC	65,575	597,823	819,687
L 3 COMMUNICATIONS HOLDINGS	555,018	44,331,441	41,076,891
L N B BANCORP INC	17,049	91,085	112,180
L+L ENERGY INC	102,417	166,945	176,157
LA Z BOY INC	309,189	4,323,142	3,799,928
LABORATORY CRP OF AMER HLDGS	256,798	16,675,096	23,782,076
LACLEDE GROUP INC/THE	91,977	3,083,618	3,661,613

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LACROSSE FOOTWEAR INC	22,513	140,999	245,168
LADENBURG THALMANN FINANCIAL	471,827	906,576	726,613
LAKE SHORE BANCORP INC	8,038	43,884	81,908
LAKELAND BANCORP INC	110,707	1,277,982	1,164,638
LAKELAND FINANCIAL CORP	41,708	1,220,350	1,119,026
LAKELAND INDUSTRIES INC	14,677	89,709	103,764
LAKES ENTERTAINMENT INC	58,822	88,080	170,585
LAM RESEARCH CORP	807,038	31,509,675	30,457,621
LAMAR ADVERTISING CO A	213,754	10,344,085	6,113,372
LAN AIRLINES SA SPON ADR	69,096	705,818	1,803,395
LANCASTER COLONY CORP	56,133	3,602,817	3,997,225
LANDAUER INC	16,115	1,334,586	923,866
LANDEC CORP	107,058	981,607	916,416
LANDMARK BANCORP INC	7,490	90,897	152,489
LANDSTAR SYSTEM INC	171,146	10,488,839	8,851,655
LANNETT CO INC	95,350	341,979	404,284
LANSDOWNE EUREKA FUND LP	254,110,839	254,110,839	221,075,921
LANTRONIX INC	58,358	239,867	119,049
LAPOLLA INDUSTRIES INC	21,797	8,442	5,885
LAPORTE BANCORP INC	4,379	23,328	40,947
LAREDO PETROLEUM HOLDINGS IN	10,000	274,356	208,000
LAS VEGAS SANDS CORP	1,186,809	51,392,926	51,614,312
LASALLE HOTEL PROPERTIES	309,191	9,329,753	9,009,834
LATTICE SEMICONDUCTOR CORP	320,203	4,533,539	1,207,164
LAWSON PRODUCTS INC	25,791	401,420	238,562
LAYNE CHRISTENSEN COMPANY	37,539	994,732	776,681
LAZARD LTD CL A	299,338	13,931,024	7,779,796
LAZARE KAPLAN INTERNATIONAL	44,789	222,931	100,774
LCA VISION INC	64,738	264,741	278,375
LDK SOLAR CO LTD ADR	318,265	3,441,691	607,886
LE GAGA HOLDINGS LTD ADR	795	6,028	3,894
LEAP WIRELESS INTL INC	240,792	7,511,134	1,548,291
LEAPFROG ENTERPRISES INC	211,546	3,119,529	2,170,457
LEAR CORP	301,652	16,366,547	11,381,319
LEARNING TREE INTERNATIONAL	58,967	388,190	257,684
LECG CORP	35,134	44,567	369
LECROY CORP	75,798	870,301	1,080,883
LEE ENTERPRISES	396,700	697,340	642,654
LEGACY RESERVES LP	95,029	3,591,337	2,376,666
LEGG MASON INC	458,723	19,574,784	12,096,537
LEGGETT + PLATT INC	502,471	8,072,164	10,617,210
LEMAITRE VASCULAR INC	13,483	39,740	80,900
LENDER PROCESSING SERVICES	203,174	6,708,184	5,136,248
LENNAR CORP B SHS	35,580	455,738	854,987
LENNAR CORP A	268,959	3,300,705	8,313,535
LENNOX INTERNATIONAL INC	179,387	5,930,489	8,364,806
LENTUO INTERNATI SPON ADS	13,934	23,292	26,754
LEUCADIA NATIONAL CORP	414,222	9,576,226	8,810,501
LEVEL 3 COMMUNICATIONS INC	422,267	84,678,829	9,353,220
LEXICON PHARMACEUTICALS INC	277,070	738,065	623,407

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Security Name	Shares	Book Value	Market Value
LEXINGTON REALTY TRUST	291,817	4,324,500	2,471,688
LEXMARK INTERNATIONAL INC A	247,240	11,262,662	6,571,651
LHC GROUP INC	43,123	2,075,055	731,367
LIBBEY INC	62,797	1,087,931	965,197
LIBERTY BANCORP INC	3,557	20,058	36,817
LIBERTY GLOBAL INC A	366,076	15,763,784	18,168,363
LIBERTY GLOBAL INC B	2,300	87,998	111,044
LIBERTY GLOBAL INC SERIES C	250,962	11,088,184	11,983,452
LIBERTY INTERACTIVE CORP	1,756,493	40,729,389	31,248,003
LIBERTY INTERACTIVE CORP B	10,971	173,999	187,056
LIBERTY MEDIA CORP LIBER A	302,671	19,786,553	26,607,843
LIBERTY MEDIA CORP LIBERTY	237	18,153	20,797
LIBERTY PROPERTY TRUST	279,188	13,926,168	10,285,274
LICT CORP	88	119,118	183,932
LIFE PARTNERS HOLDINGS INC	59,525	177,766	126,788
LIFE TECHNOLOGIES CORP	536,817	24,024,939	24,151,388
LIFE TIME FITNESS INC	66,262	3,168,501	3,081,846
LIFEPOINT HOSPITALS INC	175,469	7,805,839	7,190,739
LIFETIME BRANDS INC	26,034	274,966	324,647
LIFEWAY FOODS INC	78,978	1,227,237	819,005
LIGAND PHARMACEUTICALS CL B	600	9,937	10,164
LIGAND PHARMACEUTICALS INC	219,729	-	4,340
LIGAND PHARMACEUTICALS INC.	219,729	-	3,296
LIGHTBRIDGE CORP	19,906	64,278	40,210
LIGHTPATH TECHNOLOGIES INC A	6,094	10,140	6,643
LIHUA INTERNATIONAL INC	20,767	370,729	113,802
LIME ENERGY CO	67,979	124,608	154,313
LIMELIGHT NETWORKS INC	87,769	519,923	257,164
LIMITED BRANDS INC	815,113	25,646,438	34,666,754
LIN TV CORP CL A	160,395	626,531	484,394
LINCARE HOLDINGS INC	327,603	4,694,556	11,145,047
LINCOLN EDUCATIONAL SERVICES	92,606	2,047,418	601,941
LINCOLN ELECTRIC HOLDINGS	233,475	10,779,310	10,223,880
LINCOLN NATIONAL CORP	1,023,374	25,737,450	22,381,196
LINDSAY CORP	24,768	2,396,379	1,607,429
LINEAR TECHNOLOGY CORP	618,769	20,529,388	19,386,020
LINKEDIN CORP A	189,997	25,150,212	20,190,935
LINKTONE LTD ADR	109,085	99,831	160,355
LINN ENERGY LLC UNITS	441,359	21,005,243	16,815,775
LIONBRIDGE TECHNOLOGIES INC	216,382	1,185,556	681,604
LIONS GATE ENTERTAINMENT COR	85,560	664,455	1,261,161
LIQUIDITY SERVICES INC	99,656	4,755,828	5,101,409
LIQUIDMETAL TECHNOLOGIES INC	104,805	33,032	33,538
LITHIA MOTORS INC CL A	57,795	772,415	1,332,176
LITTELFUSE INC	76,656	3,287,015	4,360,938
LIVE NATION ENTERTAINMENT IN	336,885	5,831,287	3,092,603
LIVEPERSON INC	160,425	2,629,077	3,057,703
LIVEWIRE MOBILE INC	12,650	395,913	5,756
LJ INTERNATIONAL INC	70,785	215,968	114,671
LKQ CORP	439,082	11,373,475	14,665,333

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LM CAPITAL CORP	53,324	53,324	-
LMI AEROSPACE INC	50,718	1,315,816	881,483
LML PAYMENT SYSTEMS INC	58,822	67,893	112,351
LOCAL.COM CORP	89,378	351,790	216,295
LOCKHEED MARTIN CORP	940,164	58,461,805	81,869,501
LODGENET INTERACTIVE CORP	256,246	484,619	335,683
LOEWS CORP	1,244,063	48,594,539	50,894,599
LOGIC DEVICES INC	108,986	173,855	15,258
LOGITECH INTERNATIONAL REG	28,386	289,796	302,879
LOGMEIN INC	59,412	3,016,810	1,813,239
LOJACK CORPORATION	47,273	122,004	142,764
LONE PINE RESOURCES INC	141,068	2,719,995	387,937
LONGTOP FINANCIAL SPON ADR	2,100	68,822	63
LONGWEI PETROLEUM INVESTMENT	48,877	186,949	62,074
LOOKSMART LTD	145,453	834,564	113,163
LORAL SPACE + COMMUNICATIONS	14,203	1,009,266	956,576
LORILLARD INC	14,776	1,920,866	1,949,693
LOUISIANA BANCORP INC	6,183	46,034	98,925
LOUISIANA PACIFIC CORP	346,441	5,752,342	3,769,278
LOWE S COS INC	4,126,231	64,128,704	117,350,010
LPL FINANCIAL HOLDINGS INC	126,331	5,980,366	4,266,189
LRAD CORP	79,923	163,499	95,108
LSB INDUSTRIES INC	47,715	2,291,816	1,474,864
LSI CORP	1,894,483	23,326,963	12,067,854
LSI INDUSTRIES INC	800	9,253	5,696
LSR GROUP OJSC GDR REGS	946,525	7,615,463	4,059,646
LTC PROPERTIES INC	82,953	3,090,056	3,009,541
LTX CREDENCE CORP	259,034	2,448,750	1,735,527
LUBY S INC	43,520	154,897	291,581
LUCAS ENERGY INC	23,390	10,573	34,383
LUFKIN INDUSTRIES INC	81,824	5,422,454	4,444,667
LUKOIL OAO SPON ADR	1,216,622	73,989,547	68,168,316
LULULEMON ATHLETICA INC	322,265	17,746,787	19,216,663
LUMBER LIQUIDATORS HOLDINGS	80,195	2,586,788	2,709,787
LUMINEX CORP	132,094	3,769,634	3,234,993
LUMOS NETWORKS CORP	36,119	719,883	341,328
LUNA INNOVATIONS INC	61,510	327,199	84,883
LYDALL INC	81,410	1,151,690	1,100,669
LYONDELLBASELL INDU CL A	1,339,784	64,780,642	53,953,110
LYRIS INC	2,608	14,213	7,171
M + T BANK CORP	347,056	22,947,494	28,656,377
M/I HOMES INC	32,812	529,627	568,309
MAC GRAY CORP	43,270	688,328	609,679
MACATAWA BANK CORP	160,309	438,471	546,654
MACE SECURITY INTL INC	75,697	98,078	18,924
MACERICH CO/THE	304,247	23,059,817	17,965,776
MACK CALI REALTY CORP	283,357	11,453,202	8,237,189
MACQUARIE INFRASTRUCTURE CO	105,321	2,681,101	3,506,150
MACY S INC	1,859,524	47,226,825	63,874,647
MADISON SQUARE GARDEN CO A	183,816	3,094,777	6,882,071

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MAGELLAN HEALTH SERVICES INC	103,460	5,844,806	4,689,862
MAGELLAN MIDSTREAM PARTNERS	301,670	24,512,762	21,309,991
MAGELLAN PETROLEUM CORP	257,385	181,507	283,124
MAGICJACK VOCALTEC LTD	115,292	3,321,079	2,190,554
MAGNACHIP SEMICONDUCT	6,500	72,546	61,945
MAGNETEK INC	11,536	344,512	178,109
MAGNIT OJSC SPON GDR 144A	666,204	7,978,776	15,999,089
MAGNIT OJSC SPON GDR REGS	753,396	3,385,557	22,662,152
MAGNITOGORS SPON GDR REGS	489,752	3,830,537	1,799,347
MAGNUM HUNTER RESOURCES CORP	236,645	1,612,323	989,177
MAGNUM HUNTER RESOURCES WTS	30,361	-	-
MAGYAR TELEKOM TELE SPON ADR	30,044	593,369	291,427
MAIDEN HOLDINGS LTD	99,063	758,657	859,867
MAIDENFORM BRANDS INC	56,592	933,927	1,127,317
MAIL.RU GROUP GDR REGS	6,478	205,109	219,539
MAINSOURCE FINANCIAL GROUP I	71,505	713,075	845,908
MAJESCO ENTERTAINMENT CO	72,060	80,400	144,120
MAJESTIC CAPITAL LTD	3,792	32,425	4
MAKEMUSIC INC	1,095	2,704	4,270
MAKO SURGICAL CORP	104,791	2,390,151	2,683,688
MALVERN FEDERAL BANCORP INC	1,792	9,016	15,228
MANAGEMENT NETWORK GROUP INC	53,189	688,465	113,824
MANHATTAN ASSOCIATES INC	101,700	3,388,456	4,648,727
MANITEX INTERNATIONAL INC	37,224	185,912	312,684
MANITOWOC COMPANY INC	341,007	5,056,595	3,989,783
MANNATECH INC	6,579	19,597	45,592
MANNKIND CORP	452,908	2,969,849	1,037,160
MANPOWER INC	328,776	15,609,632	12,049,640
MANTECH INTERNATIONAL CORP A	18,532	910,825	434,956
MAP PHARMACEUTICALS INC	13,996	232,487	209,660
MARATHON OIL CORP	2,773,635	56,651,415	70,921,849
MARATHON PETROLEUM CORP	1,330,563	36,091,103	59,768,882
MARCHEX INC CLASS B	77,114	491,154	278,382
MARCUS CORPORATION	24,794	324,235	341,165
MARIDIVE + OIL SERVICE	33,901	40,654	37,969
MARINA BIOTECH INC	133,003	155,151	37,374
MARINE PETE TR	2,389	35,844	54,009
MARINE PRODUCTS CORP	115,091	1,075,705	699,751
MARINEMAX INC	63,890	717,994	607,590
MARKEL CORP	28,710	9,761,521	12,681,320
MARKET LEADER INC	204,704	505,875	1,039,895
MARKETAXESS HOLDINGS INC	98,492	2,562,507	2,623,839
MARKWEST ENERGY PARTNERS W/I	350,687	23,940,622	17,292,396
MARLBOROUGH SOFTWARE DEVELOP	14,631	17,345	13,022
MARLIN BUSINESS SERVICES INC	71,973	1,426,462	1,179,637
MARRIOTT INTERNATIONAL CL A	964,230	41,547,847	37,797,823
MARRIOTT VACATIONS WORLD	79,965	2,179,884	2,477,322
MARSH + MCLENNAN COS	1,859,494	51,694,954	59,931,502
MARSICO HLDGS LLC	39,672	204,315	204,311
MARTEN TRANSPORT LTD	61,896	1,655,718	1,315,907

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Security Name	Shares	Book Value	Market Value
MARTHA STEWART LIVING A	119,939	329,164	407,792
MARTIN MARIETTA MATERIALS	145,863	7,021,310	11,496,941
MARTIN MIDSTREAM PARTNERS LP	91,185	4,752,093	2,985,404
MARVELL TECHNOLOGY GROUP LTD	1,610,918	57,828,904	18,171,155
MASCO CORP	2,176,298	32,092,383	30,185,251
MASIMO CORPORATION	83,291	3,363,264	1,864,059
MASTEC INC	164,121	3,213,770	2,468,380
MASTERCARD INC CLASS A	367,861	101,471,687	158,220,734
MATERIAL SCIENCES CORP	36,900	296,211	302,579
MATERION CORP	32,734	1,381,177	753,862
MATRIX SERVICE CO	106,918	1,416,004	1,213,523
MATSON INC	8,403	(90,274)	447,451
MATTEL INC	1,000,601	24,857,528	32,459,512
MATTERSIGHT CORP	35,062	177,282	279,791
MATTHEWS INTL CORP CLASS A	18,228	607,316	592,228
MATTRESS FIRM HOLDING CORP	5,987	136,002	181,457
MATTSON TECHNOLOGY INC	160,257	296,527	280,450
MAUI LAND + PINEAPPLE CO	4,180	84,264	15,676
MAXIM INTEGRATED PRODUCTS	784,923	18,026,128	20,125,413
MAXIMUS INC	68,428	2,480,012	3,541,148
MAXLINEAR INC CLASS A	59,066	184,334	292,969
MAXWELL TECHNOLOGIES INC	43,803	897,005	287,346
MAXXAM INC	80	184,801	45,784
MAXYGEN INC	37,437	313,890	223,126
MAYFLOWER BANCORP INC	12,740	147,606	124,851
MB FINANCIAL INC	158,120	4,487,429	3,405,903
MBIA INC	281,478	4,290,495	3,042,782
MBT FINANCIAL CORP	77,644	418,687	213,522
MCCLATCHY CO CLASS A	605,943	1,412,052	1,333,075
MCCORMICK + CO INC VTG COM	4,839	261,471	292,399
MCCORMICK + CO NON VTG SHRS	353,004	8,288,093	21,409,716
MCDERMOTT INTL INC	1,269,068	15,518,800	14,137,412
MCDONALD S CORP	2,938,210	125,369,878	260,119,764
MCEWEN MINING INC	333,909	1,336,084	1,005,066
MCGRATH RENTCORP	61,664	2,279,142	1,634,096
MCGRAW HILL COMPANIES INC	910,620	27,571,942	40,977,880
MCKESSON CORP	1,030,232	58,276,123	96,584,227
MCMORAN EXPLORATION CO	274,889	4,921,685	3,482,840
MDC HOLDINGS INC	131,067	8,377,498	4,281,967
MDU RESOURCES GROUP INC	550,467	8,436,465	11,895,586
MEAD JOHNSON NUTRITION CO	504,122	35,813,094	40,586,835
MEADE INSTRUMENTS CORP	10,699	265,837	39,588
MEADOWBROOK INSURANCE GROUP	348,503	3,436,560	3,063,339
MEADWESTVACO CORP	503,396	13,337,882	14,472,627
MEASUREMENT SPECIALTIES INC	49,456	1,523,809	1,607,816
MECHANICAL TECHNOLOGY INC	60,561	140,449	21,196
MECHEL SPONSORED ADR	87,234	1,034,630	562,659
MECOX LANE LTD ADR	60,813	45,779	60,205
MEDALLION FINANCIAL CORP	42,044	662,551	446,504
MEDASSETS INC	65,840	1,506,939	885,551

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MEDCATH CORPORATION	31,989	97,136	238,956
MEDIA GENERAL INC CL A	241,874	1,097,586	1,115,038
MEDIA SCIENCES INTL INC	2,787	2,191	320
MEDICAL ACTION IND INC	59,768	339,813	207,992
MEDICAL PROPERTIES TRUST INC	234,244	3,449,884	2,253,424
MEDICINES COMPANY	199,839	4,669,049	4,584,316
MEDICINOVA INC	42,400	68,141	69,112
MEDICIS PHARMACEUTICAL CL A	98,207	2,526,158	3,353,784
MEDIDATA SOLUTIONS INC	33,120	781,699	1,082,018
MEDIFAST INC	87,329	3,080,472	1,718,639
MEDIVATION INC	40,283	2,090,232	3,681,884
MEDIWARE INFORMATION SYSTEMS	42,966	227,590	627,307
MEDNAX INC	91,855	4,047,667	6,295,764
MEDTOX SCIENTIFIC INC	41,185	183,167	1,110,337
MEDTRONIC INC	2,950,338	67,319,402	114,266,600
MEETME INC	63,301	115,812	148,758
MELA SCIENCES INC	224,640	410,783	732,325
MELCO CROWN ENTERTAINME ADR	1,400,206	19,501,004	16,130,374
MELLANOX TECHNOLOGIES LTD	18,683	715,726	1,323,504
MEMC ELECTRONIC MATERIALS	1,272,174	10,942,942	2,760,618
MEMSIC INC	57,927	111,628	150,609
MEN S WEARHOUSE INC/THE	134,844	4,310,292	3,794,506
MENTOR GRAPHICS CORP	333,289	7,043,662	4,999,331
MERCADOLIBRE INC	89,994	8,730,865	6,821,554
MERCANTILE BANCORP QUINCY	12,143	120,474	2,429
MERCANTILE BANK CORP	46,964	455,467	866,493
MERCER INTERNATIONAL INC	193,981	2,252,938	1,107,634
MERCHANTS BANCSHARES INC	22,941	1,008,833	632,037
MERCK + CO. INC.	9,796,281	273,164,633	408,994,719
MERCURY COMPUTER SYSTEMS INC	29,208	338,347	377,662
MERCURY GENERAL CORP	70,206	3,343,202	2,925,501
MEREDITH CORP	161,301	4,616,326	5,151,965
MERGE HEALTHCARE INC	183,091	756,841	523,639
MERIDIAN BIOSCIENCE INC	88,961	2,339,382	1,820,134
MERIDIAN INTERSTATE BANCORP	11,639	158,973	162,014
MERISANT CO	718	125,511	64,658
MERIT MEDICAL SYSTEMS INC	143,340	2,450,565	1,979,531
MERITAGE HOMES CORP	92,851	2,123,420	3,151,357
MERITOR INC	299,343	5,180,964	1,562,572
MERRIMAN HOLDINGS INC	2,374	34,441	1,306
MERU NETWORKS INC	26,276	53,111	45,983
MESA LABORATORIES INC	9,754	51,915	453,462
MESA RTY TR	2,687	50,161	90,482
MESABI TR	46,195	2,758,019	1,269,897
MET PRO CORP	39,923	268,936	367,693
META FINANCIAL GROUP INC	15,757	208,522	314,034
METALICO INC	218,134	1,825,974	479,894
METALS USA HOLDINGS CORP	10,000	131,234	159,100
METHODE ELECTRONICS INC	41,585	528,087	353,884
METLIFE INC	3,679,570	165,886,715	113,514,742

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METRO BANCORP INC	49,373	433,363	593,961
METRO HEALTH NETWORKS INC	151,684	880,452	1,451,614
METROCORP BANCSHARES INC	36,926	196,499	393,997
METROPCS COMMUNICATIONS INC	1,179,019	17,834,714	7,133,066
METTLER TOLEDO INTERNATIONAL	91,772	13,680,856	14,302,659
MEXCO ENERGY CORP	14,830	273,465	88,090
MFA FINANCIAL INC	772,151	7,417,718	6,092,275
MFC INDUSTRIAL LTD	208,861	2,308,183	1,407,724
MFRI INC	23,909	169,723	168,318
MGE ENERGY INC	12,000	476,001	567,600
MGIC INVESTMENT CORP	756,181	4,791,277	2,177,801
MGM RESORTS INTERNATIONAL	1,004,595	17,773,125	11,211,281
MGP INGREDIENTS INC	33,869	131,589	108,719
MHI HOSPITALITY CORP	4,977	6,785	17,866
MICHAEL BAKER CORP	38,447	1,596,474	1,003,082
MICHAEL KORS HOLDINGS LTD	219,251	12,632,802	9,173,467
MICREL INC	54,518	2,006,203	519,555
MICROCHIP TECHNOLOGY INC	221,573	5,820,771	7,329,620
MICROFINANCIAL INC	65,381	176,879	529,589
MICRON TECHNOLOGY INC	3,509,529	30,315,876	22,145,130
MICRONETICS INC	108,344	497,552	1,594,818
MICROS SYSTEMS INC	228,321	10,644,492	11,690,037
MICROSEMI CORP	237,109	5,020,855	4,384,143
MICROSOFT CORP	26,156,739	530,455,910	800,134,649
MICROSTRATEGY INC CL A	20,830	3,250,242	2,705,041
MICROVISION INC	27,470	250,107	44,227
MID AMERICA APARTMENT COMM	93,995	7,448,253	6,414,188
MID PENN BANCORP INC	796	4,701	8,209
MIDDLEBURG FINANCIAL CORP	13,351	199,565	226,969
MIDDLEBY CORP	56,989	3,358,867	5,676,697
MIDDLESEX WATER CO	157,177	3,667,528	2,986,362
MIDSOUTH BANCORP INC	27,868	350,351	392,382
MIDWEST BANC HOLDINGS INC	73,606	49,447	375
MIDWESTONE FINANCIAL GROUP I	17,314	176,733	372,261
MILESTONE SCIENTIFIC INC	5,176	2,659	1,915
MILLENNIAL MEDIA INC	17,738	397,134	233,964
MILLER ENERGY RESOURCES INC	95,817	679,790	479,083
MILLER INDUSTRIES INC/TENN	59,800	993,267	952,617
MIND CTI LTD	37,025	38,846	67,756
MINDRAY MEDICAL INTL LTD ADR	139,302	5,108,610	4,219,452
MINDSPEED TECHNOLOGIES INC	80,280	831,039	197,488
MINE SAFETY APPLIANCES CO	72,020	3,647,344	2,898,079
MINERALS TECHNOLOGIES INC	14,579	825,502	929,849
MINES MANAGEMENT INC	141,034	210,357	190,396
MIPS TECHNOLOGIES INC	77,952	473,684	519,938
MISONIX INC	3,484	3,233	8,152
MISSION WEST PROPERTIES	96,096	1,337,846	828,350
MISTRAS GROUP INC	7,755	192,098	203,809
MITCHAM INDUSTRIES INC	33,906	1,172,096	575,381
MITEK SYSTEMS INC	56,030	974,323	217,956

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MITEL NETWORKS CORP	63,035	340,051	278,617
MKS INSTRUMENTS INC	78,473	2,817,349	2,270,228
MKTG INC	137,700	52,133	151,470
MMODAL INC	31,337	320,142	406,754
MMRGLOBAL INC	166,016	14,635	1,859
MOBILE MINI INC	116,328	3,723,789	1,675,122
MOBILE TELESYSTEMS SP ADR	2,848,631	48,484,217	48,996,455
MOCON INC	22,207	139,187	341,995
MOD PAC CORP	2,364	8,295	12,197
MODINE MANUFACTURING CO	224,511	2,806,871	1,555,863
MODUSLINK GLOBAL SOLUTIONS I	99,204	602,349	296,620
MOHAWK INDUSTRIES INC	321,509	17,961,643	22,450,969
MOL HUNGARIAN OIL SP ADR	679	27,385	23,229
MOLECULAR INSIGHT PHARMACEUT	60,453	121,188	248
MOLEX INC	319,360	8,763,209	7,645,467
MOLEX INC CL A	201,332	5,230,088	4,072,943
MOLINA HEALTHCARE INC	101,864	3,371,225	2,389,720
MOLSON COORS BREWING CO B	479,529	24,234,707	19,953,193
MOLYCORP INC	210,848	10,935,472	4,543,783
MOMENTA PHARMACEUTICALS INC	97,908	2,186,704	1,323,721
MONARCH CASINO + RESORT INC	44,331	696,217	405,185
MONARCH CEMENT CO	6,669	100,707	146,708
MONARCH COMMUNITY BANCORP	11,400	58,582	13,794
MONARCH FINANCIAL HOLDINGS	5,972	31,419	58,822
MONEYGRAM INTERNATIONAL INC	30,248	866,440	441,620
MONMOUTH REIT CLASS A	84,268	772,825	987,619
MONOLITHIC POWER SYSTEMS INC	136,475	4,007,235	2,711,761
MONOTYPE IMAGING HOLDINGS IN	53,080	590,397	890,143
MONRO MUFFLER BRAKE INC	109,909	3,474,663	3,653,377
MONSANTO CO	1,670,053	89,697,575	138,247,019
MONSTER BEVERAGE CORP	424,430	13,156,571	30,219,430
MONSTER WORLDWIDE INC	265,612	9,608,277	2,257,702
MONTPELIER RE HOLDINGS LTD	237,500	5,359,391	5,056,374
MOODY S CORP	849,762	22,281,194	31,058,790
MOOG INC CLASS A	95,498	2,932,848	3,948,857
MORGAN STANLEY	4,988,553	135,589,837	76,452,295
MORGANS HOTEL GROUP CO	40,078	507,638	188,366
MORNINGSTAR INC	26,857	4,396,832	1,553,415
MOSAIC CO/THE	700,483	48,675,859	38,358,427
MOSYS INC	86,074	513,117	278,881
MOTORCAR PARTS OF AMERICA IN	35,536	133,347	159,555
MOTOROLA SOLUTIONS INC	1,009,721	43,811,158	48,577,681
MOTRICITY INC	70,368	33,785	43,628
MOVADO GROUP INC	56,803	1,674,527	1,421,218
MOVE INC	21,264	188,801	193,715
MPG OFFICE TRUST INC	300,953	730,745	604,916
MRC GLOBAL INC	13,354	271,094	284,173
MRV COMMUNICATIONS INC	220,682	76,448	144,768
MSC INDUSTRIAL DIRECT CO A	152,720	9,143,352	10,010,829
MSCI EMERGING MKT MINI FUTURE	39,878	-	-

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Security Name	Shares	Book Value	Market Value
MSCI INC A	315,588	14,434,685	10,736,309
MTR GAMING GROUP INC	109,348	581,303	519,401
MTS SYSTEMS CORP	33,487	2,097,945	1,290,911
MUELLER INDUSTRIES INC	94,404	5,853,495	4,020,652
MUELLER WATER PRODUCTS INC A	826,881	5,069,100	2,861,009
MULTI COLOR CORP	35,885	1,046,338	798,081
MULTI FINELINE ELECTRONIX IN	45,483	1,480,077	1,120,691
MULTIBAND CORP	40,708	64,364	96,885
MULTIMEDIA GAMES HOLDING CO	129,837	1,446,747	1,817,725
MURPHY OIL CORP	768,316	40,756,417	38,638,616
MUTUALFIRST FINANCIAL INC	27,444	284,801	287,892
MV OIL TR	52,499	2,264,428	1,770,250
MWI VETERINARY SUPPLY INC	31,449	2,751,240	3,232,014
MYERS INDUSTRIES INC	46,692	602,632	801,228
MYLAN INC	1,422,113	26,882,914	30,390,565
MYR GROUP INC/DELAWARE	68,268	1,460,562	1,164,655
MYREXIS INC	107,566	313,670	280,748
MYRIAD GENETICS INC	245,725	7,742,146	5,840,889
N B T BANCORP INC	39,625	1,006,484	855,494
N VIRO INTERNATIONAL CORP	10,948	18,169	15,766
NABI BIOPHARMACEUTICALS	54,045	57,222	85,391
NABORS INDUSTRIES LTD	913,293	23,819,308	13,151,413
NACCO INDUSTRIES CL A	21,192	1,875,002	2,463,570
NAM TAI ELECTRONICS INC	67,000	337,484	389,940
NANOMETRICS INC	87,522	1,330,121	1,344,336
NANOPHASE TECHNOLOGIES CORP	66,512	49,697	20,619
NANOSPHERE INC	100,050	300,377	220,109
NANOVIRICIDES INC	17,783	19,151	9,958
NAPCO SECURITY TECHNOLOGIES	85,656	87,215	251,828
NASB FINANCIAL INC	14,561	158,316	289,028
NASDAQ OMX GROUP/THE	730,266	23,162,189	16,555,125
NASH FINCH CO	43,977	1,442,737	944,626
NATHAN S FAMOUS INC	8,841	126,168	260,817
NATIONAL AMERICAN UNIVERSITY	11,985	99,641	51,534
NATIONAL BANKSHARES INC/VA	10,077	283,739	303,511
NATIONAL BEVERAGE CORP	20,816	271,137	310,984
NATIONAL CINEMEDIA INC	173,551	3,348,451	2,632,772
NATIONAL FINANCIAL PARTNERS	317,303	4,612,254	4,251,861
NATIONAL FUEL GAS CO	211,253	7,926,082	9,924,659
NATIONAL HEALTHCARE CORP	12,342	865,081	558,240
NATIONAL INSTRUMENTS CORP	267,266	4,654,937	7,178,759
NATIONAL INTERSTATE CORP	11,606	278,693	308,598
NATIONAL OILWELL VARCO INC	1,349,526	63,938,471	86,963,455
NATIONAL PATENT DEVELOPMENT	6,071	10,266	17,607
NATIONAL PRESTO INDS INC	8,394	858,048	585,630
NATIONAL RESEARCH CORP	14,156	532,124	741,068
NATIONAL RETAIL PROPERTIES	224,763	7,569,160	6,358,552
NATIONAL SECURITY GROUP INC	1,393	7,874	11,858
NATIONAL TECHNICAL SYSTEM IN	31,462	85,694	196,949
NATIONSTAR MORTGAGE HOLDINGS	16,189	308,796	348,387

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Security Name	Shares	Book Value	Market Value
NATL HEALTH INVESTORS INC	66,921	3,516,121	3,407,593
NATL PENN BCSHS INC	255,655	4,000,970	2,446,616
NATL WESTERN LIFE INS CL A	5,731	1,245,557	813,384
NATURAL ALTERNATIVES INTL	16,622	70,235	127,820
NATURAL GAS SERVICES GROUP	39,516	524,093	585,623
NATURAL HEALTH TRENDS CORP	34,836	12,151	43,544
NATURAL RESOURCE PARTNERS LP	105,455	4,346,487	2,337,931
NATURES SUNSHINE PRODS INC	63,715	1,382,475	962,103
NATUS MEDICAL INC	110,084	2,773,590	1,279,173
NATUZZI SPA SP ADR	68,676	178,709	166,882
NAUGATUCK VALLEY FINANCIAL	17,381	101,667	130,183
NAUTILUS INC	152,172	399,283	503,689
NAVARRE CORP	180,321	485,704	286,710
NAVIDEA BIOPHARMACEUTICALS I	331,212	1,492,044	1,232,109
NAVIGANT CONSULTING INC	144,379	2,894,789	1,824,951
NAVIGATORS GROUP INC	47,079	2,480,763	2,356,303
NAVIOS MARITIME ACQUISITION	88,118	527,677	203,552
NAVIOS MARITIME HOLDINGS INC	4,500	27,416	14,940
NAVIOS MARITIME PARTNERS LP	40,135	1,102,743	545,433
NAVISTAR INTERNATIONAL CORP	237,849	12,353,514	6,747,768
NB+T FINANCIAL GROUP INC	199	2,278	3,782
NCI BUILDING SYSTEMS INC	60,340	812,218	653,487
NCI INC A	19,338	114,828	78,319
NCR CORPORATION	534,576	6,498,830	12,150,903
NEENAH ENTERPRISES INC	94,865	62,011	687,769
NEENAH PAPER INC	55,487	1,108,907	1,480,936
NEKTAR THERAPEUTICS	107,689	926,156	869,047
NELNET INC CL A	109,395	1,966,967	2,516,082
NEOGEN CORP	103,318	2,899,761	4,773,288
NEONODE INC	75,643	239,563	465,204
NEOPHOTONICS CORP	12,617	210,517	62,326
NEOSTEM INC	123,716	138,463	60,633
NEPHROS INC	9,565	131,132	19,130
NET 1 UEPS TECHNOLOGIES INC	56,400	572,089	472,068
NETAPP INC	1,013,728	35,099,362	32,256,824
NETEASE INC ADR	510,740	28,930,211	30,057,032
NETFLIX INC	186,985	19,405,343	12,802,833
NETGEAR INC	29,040	932,769	1,002,172
NETLIST INC	46,879	79,156	105,946
NETSCOUT SYSTEMS INC	92,665	2,573,572	2,000,627
NETSOL TECHNOLOGIES INC	193,885	114,857	84,922
NETSPEND HOLDINGS INC	86,909	897,625	798,697
NETSUITE INC	86,039	3,225,170	4,712,349
NETWORK ENGINES INC	234,210	275,989	330,236
NETWORK EQUIPMENT TECH INC	51,315	54,528	67,222
NEURALSTEM INC	154,969	156,637	142,571
NEUROBIOLOGICAL TECHNOLOGIES	61,012	23,254	15,192
NEUROCRINE BIOSCIENCES INC	77,210	873,815	610,730
NEUROGESX INC	6,886	9,032	2,066
NEUROMETRIX INC	18,031	465,253	11,720

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NEUSTAR INC CLASS A	81,034	2,744,432	2,706,520
NEUTRAL TANDEM INC	151,545	3,239,983	1,997,362
NEW CENTURY BANCORP INC	14,629	73,375	68,756
NEW ENERGY SYSTEMS GROUP	21,499	48,263	13,974
NEW ENGLAND BANCSHARES INC	33,343	231,757	446,791
NEW ENGLAND REALTY ASSOC LP	3,981	56,753	108,488
NEW FRONTIER MEDIA INC	95,926	385,970	157,319
NEW HAMPSHIRE THRIFT BANCSHS	24,692	209,824	306,180
NEW JERSEY RESOURCES CORP	42,881	1,996,895	1,870,050
NEW MOUNTAIN CAPITAL	198,753,614	198,753,614	268,394,893
NEW ORIENTAL EDUCATIO SP ADR	287,317	11,314,763	7,039,258
NEW YORK + CO	197,574	716,861	687,557
NEW YORK COMMUNITY BANCORP	1,198,768	22,420,939	15,020,565
NEW YORK MORTGAGE TRUST INC	17,100	116,330	120,726
NEW YORK MTG TR INC	132,176	530,452	933,163
NEW YORK TIMES CO A	621,461	9,011,100	4,847,395
NEWBRIDGE BANCORP	69,472	536,979	304,290
NEWCASTLE INVESTMENT CORP	59,258	369,095	397,029
NEWELL RUBBERMAID INC	1,134,179	20,005,572	20,574,004
NEWFIELD EXPLORATION CO	484,492	14,954,283	14,200,466
NEWLEAD HOLDINGS LTD	3,499	13,220	4,129
NEWMARKET CORP	43,712	5,475,043	9,467,974
NEWMONT MINING CORP	1,394,230	81,782,211	67,634,120
NEWPARK RESOURCES INC	253,783	2,419,801	1,497,317
NEWPORT BANCORP INC	5,846	41,836	77,991
NEWPORT CORP	160,762	7,632,446	1,932,355
NEWS CORP CL A	5,657,359	121,796,805	126,102,535
NEWS CORP CLASS B	1,441,335	30,942,672	32,458,866
NEWSTAR FINANCIAL INC	117,337	787,265	1,520,685
NEWTEK BUSINESS SERVICES INC	140,139	382,246	173,772
NEXSTAR BROADCASTING GROUP A	43,849	232,725	295,544
NEXTERA ENERGY INC	1,367,687	65,197,733	94,110,558
NEXTWAVE WIRELESS INC	76,230	118,731	22,869
NEXXUS LIGHTING INC	8,958	10,429	2,507
NIC INC	111,907	1,023,440	1,421,219
NICHOLAS FINANCIAL INC	33,044	202,148	423,625
NIELSEN HOLDINGS NV	353,830	13,080,921	9,277,423
NII HOLDINGS INC	822,494	36,487,368	8,414,110
NIKE INC CL B	832,926	48,299,602	73,114,265
NILE THERAPEUTICS INC	12,839	3,349	1,284
NINETOWNS INTERNET TECH ADS	299	195	325
NIPPON TELEGRAPH + TELE ADR	131,789	2,680,028	3,049,597
NISKA GAS STORAGE PARTNERS U	90,403	2,911,838	1,094,778
NISOURCE INC	836,432	18,746,837	20,701,697
NIVS INTELLIMEDIA TECHNOLOGY	134,067	178,009	2,145
NL INDUSTRIES	17,981	259,992	224,226
NMT MEDICAL INC	42,167	88,675	84
NN INC	64,900	475,278	662,632
NOAH EDUCATION HOLDINGS ADR	18,115	19,880	24,273
NOAH HOLDINGS LTD SPON ADS	2,930	81,654	14,415

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Security Name	Shares	Book Value	Market Value
NOBILITY HOMES INC	14,930	89,177	84,949
NOBLE CORP	613,687	27,867,496	19,963,240
NOBLE ENERGY INC	460,359	28,280,496	39,047,676
NOKIA CORP SPON ADR	2,853,993	14,079,056	5,907,766
NOMOS BANK GDR 144A	185,043	3,238,253	1,970,708
NOMOS BANK GDR REG S	99,621	1,686,438	1,195,452
NORANDA ALUMINUM HOLDING COR	22,204	422,289	176,745
NORDIC AMERICAN TANKERS LTD	90,767	2,929,675	1,231,715
NORDSON CORP	139,779	10,471,296	7,169,277
NORDSTROM INC	627,019	21,333,125	31,156,575
NORFOLK SOUTHERN CORP	1,166,578	47,833,946	83,725,326
NORTECH SYSTEMS INC	17,487	48,141	56,484
NORTEK INC	11,388	362,876	569,840
NORTEL NETWORKS CORP	90,915	3,328	1,046
NORTH EUROPEAN OIL RTY TR	3,874	179,060	109,258
NORTH ROAD CAPITAL VENTURES	1,142,415	1,142,415	-
NORTH VALLEY BANCORP	8,571	172,776	113,048
NORTHEAST BANCORP	4,238	40,648	36,362
NORTHEAST COMMUNITY BANCORP	4,180	14,195	22,030
NORTHEAST UTILITIES	818,992	21,639,447	31,785,076
NORTHERN OIL AND GAS INC	132,781	2,668,837	2,116,532
NORTHERN STATES FINL CORP	17,682	242,572	14,499
NORTHERN TECHNOLOGIES INTL	10,650	48,856	122,152
NORTHERN TRUST CORP	758,279	41,138,384	34,896,002
NORTHFIELD BANCORP INC/NJ	9,094	102,051	129,226
NORTHRIM BANCORP INC	40,789	480,034	876,549
NORTHROP GRUMMAN CORP	1,105,999	53,624,935	70,551,645
NORTHSTAR REALTY FINANCE COR	360,825	2,945,195	1,883,508
NORTHWAY FINANCIAL INC	3,085	13,829	35,020
NORTHWEST BANCSHARES INC	283,553	4,639,046	3,320,403
NORTHWEST BIOTHERAPEUTICS	197,070	133,115	45,326
NORTHWEST NATURAL GAS CO	16,000	724,269	761,600
NORTHWEST PIPE CO	18,788	822,988	455,792
NORTHWESTERN CORP	135,039	5,312,007	4,955,914
NORWOOD FINANCIAL CORP	2,667	43,840	75,434
NOVABAY PHARMACEUTICALS INC	102,616	76,068	129,296
NOVADEL PHARMA INC	71,065	14,417	1,279
NOVARTIS AG ADR	101,219	5,607,970	5,658,142
NOVATEK OAO SPONS GDR REG S	341,059	31,326,137	36,152,267
NOVATEL WIRELESS INC	92,108	326,446	229,348
NOVAVAX INC	350,286	1,193,136	546,446
NOVO NORDISK A/S SPONS ADR	63,896	9,336,204	9,286,645
NOVOLIPET STEEL GDR REG S	249,729	6,546,873	4,068,084
NOVOROSSIYSK GDR REG S	611,927	8,061,480	3,852,080
NOVOROSSIYSK TRADE SP GDR	93,188	1,789,210	586,618
NPS PHARMACEUTICALS INC	199,901	2,086,127	1,721,145
NQ MOBILE INC ADR	4,678	32,248	38,312
NRG ENERGY INC	1,033,464	24,293,026	17,940,937
NTELOS HOLDINGS CORP	49,969	2,010,027	941,922
NTN BUZZTIME INC	115,555	94,286	15,311

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Security Name	Shares	Book Value	Market Value
NTS INC	40,724	14,483	29,024
NTS REALTY HOLDINGS LP	4,678	9,747	14,502
NU SKIN ENTERPRISES INC A	191,152	6,672,072	8,965,033
NUANCE COMMUNICATIONS INC	586,624	11,146,278	13,973,379
NUCOR CORP	893,145	39,766,539	33,850,198
NUMEREX CORP CL A	32,148	67,082	298,979
NUSTAR ENERGY LP	122,100	10,282,680	6,579,945
NUSTAR GP HOLDINGS LLC	34,508	1,684,750	1,071,137
NUTRACEUTICAL INTL CORP	37,529	363,999	572,324
NUTRISYSTEM INC	35,048	445,951	405,155
NUVASIVE INC	98,549	5,891,211	2,499,203
NV ENERGY INC	695,397	12,440,673	12,225,077
NVE CORP	19,023	909,378	1,022,468
NVIDIA CORP	2,154,678	31,634,144	29,777,648
NVR INC	20,501	12,727,948	17,426,118
NXP SEMICONDUCTORS NV	404,240	14,082,036	9,398,570
NXSTAGE MEDICAL INC	77,637	1,180,265	1,301,196
NYMOX PHARMACEUTICAL CORP	15,100	182,096	98,605
NYSE EURONEXT	730,125	65,655,080	18,676,596
O KEY GROUP SA GDR REGS	64,074	465,133	496,574
O REILLY AUTOMOTIVE INC	325,691	17,936,685	27,283,119
OASIS PETROLEUM INC	126,510	5,523,752	3,059,021
OBA FINANCIAL SERVICES INC	2,389	20,956	35,473
OBAGI MEDICAL PRODUCTS INC	13,016	205,438	198,755
OCCIDENTAL PETROLEUM CORP	2,950,625	177,104,599	253,075,099
OCEAN BIO CHEM INC	31,745	29,599	77,458
OCEAN POWER TECHNOLOGIES INC	7,564	34,927	15,734
OCEAN RIG UDW INC	8,434	191,837	113,947
OCEAN SHORE HOLDING CO	9,834	68,552	124,395
OCEANEERING INTL INC	415,567	14,656,207	19,889,047
OCEANFIRST FINANCIAL CORP	40,019	588,275	574,673
OCH ZIFF CAPITAL MANAGEMEN A	91,396	2,242,086	692,784
OCLARO INC	44,160	440,039	134,246
OCONNER GLOBAL QUANTITATIVE	110,000,000	110,000,000	113,436,730
OCULUS INNOVATIVE SCIENCES I	62,903	102,532	44,038
OCWEN FINANCIAL CORP	305,919	5,210,451	5,745,154
OCZ TECHNOLOGY GROUP INC	42,684	457,915	226,226
ODYSSEY MARINE EXPLORATION	33,678	169,601	125,954
OFFICE DEPOT INC	1,788,467	9,483,558	3,863,089
OFFICEMAX INC	542,072	6,015,258	2,742,884
OFFICIAL PAYMENTS HOLDINGS I	43,893	201,560	171,182
OGE ENERGY CORP	254,199	11,804,838	13,164,960
OHIO LEGACY CORP	4,678	6,910	5,146
OHIO VALLEY BANC CORP	3,963	53,199	77,482
OI SA ADR	5,504	153,267	67,919
OIL DRI CORP OF AMERICA	29,783	424,913	652,259
OIL STATES INTERNATIONAL INC	179,768	12,550,004	11,900,662
OILSANDS QUEST INC	324,273	84,773	58,045
OLD DOMINION FREIGHT LINE	139,524	3,473,634	6,040,014
OLD LINE BANCSHARES INC	7,465	46,081	76,663

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Security Name	Shares	Book Value	Market Value
OLD NATIONAL BANCORP	246,241	5,200,689	2,957,355
OLD POINT FINANCIAL CORP	2,395	22,302	25,869
OLD REPUBLIC INTL CORP	875,583	17,933,052	7,258,586
OLD SECOND BANCORP INC	109,706	110,153	142,618
OLIN CORP	269,702	6,999,835	5,634,068
OLYMPIC STEEL INC	3,100	103,967	50,902
OM GROUP INC	20,502	1,532,846	389,540
OMEGA FLEX INC	17,119	87,650	203,890
OMEGA HEALTHCARE INVESTORS	271,951	7,677,105	6,118,894
OMEGA PROTEIN CORP	85,911	1,048,480	632,306
OMEROS CORP	60,179	248,769	601,790
OMG EUREKA FUND	100,000,000	100,000,000	95,773,100
OMNIAMERICAN BANCORP INC	39,053	1,024,762	836,897
OMNICARE INC	344,023	13,305,261	10,743,834
OMNICELL INC	9,574	129,121	140,167
OMNICOM GROUP	1,192,915	49,785,031	57,975,673
OMNIVISION TECHNOLOGIES INC	168,444	5,736,907	2,250,418
OMNOVA SOLUTIONS INC	141,592	1,168,423	1,067,600
ON ASSIGNMENT INC	122,925	1,288,420	1,961,891
ON SEMICONDUCTOR CORPORATION	1,134,319	9,959,185	8,053,667
ON TRACK INNOVATIONS LTD	37,025	35,713	56,649
ONCOGENEX PHARMACEUTICAL INC	41,548	366,684	558,404
ONCOTHYREON INC	48,678	459,280	227,815
ONE LIBERTY PROPERTIES INC	37,385	878,665	703,964
ONEBEACON INSURANCE GROUP A	102,755	1,795,872	1,337,865
ONEIDA FINANCIAL CORP	3,484	21,151	34,836
ONEOK INC	561,440	10,998,761	23,754,528
ONEOK PARTNERS LP	423,401	25,731,103	22,757,822
ONLINE RESOURCES CORP	86,989	220,174	211,384
ONSTREAM MEDIA CORP	11,147	129,458	7,134
ONVIA INC	15,726	44,510	61,331
ONYX PHARMACEUTICALS INC	106,057	6,278,620	7,047,456
OPENTABLE INC	134,652	9,278,601	6,060,701
OPEXA THERAPEUTICS INC	24,086	57,952	7,732
OPKO HEALTH INC	59,466	155,119	273,542
OPLINK COMMUNICATIONS INC	56,146	1,339,772	759,649
OPNET TECHNOLOGIES INC	61,140	893,617	1,625,703
OPNEXT INC	460,778	526,022	580,580
OPPENHEIMER HOLDINGS CL A	1,700	43,498	26,724
OPTI INC	27,072	29,170	43,316
OPTICAL CABLE CORP	26,285	86,886	118,282
OPTIMER PHARMACEUTICALS INC	36,360	570,353	564,304
ORACLE CORP	15,989,343	404,386,062	474,883,485
ORAGENICS INC	1,025	2,983	2,512
ORASCOM CONSTRUCTION GDR	40,674	1,829,239	1,647,297
ORASURE TECHNOLOGIES INC	143,908	2,168,038	1,617,524
ORBCOMM INC	102,811	338,338	335,165
ORBIT INTERNATIONAL CORP	34,267	127,611	118,222
ORBIT/FR INC	16,920	5,438	15,397
ORBITAL SCIENCES CORP	455,956	8,396,497	5,890,952

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Security Name	Shares	Book Value	Market Value
ORBITZ WORLDWIDE INC	318,574	1,901,641	1,162,795
ORBOTECH LTD	178,002	2,511,538	1,356,374
ORCHARD ENTERPRISES ESCROW	1,393	-	-
ORCHARD SUPPLY HARDWARE	6,502	16,246	12,679
ORCHARD SUPPLY HARDWARE CL A	13,780	616,522	229,159
ORCHIDS PAPER PRODUCTS CO	24,982	243,285	441,683
ORE HOLDINGS INC	72,595	699,863	23,956
OREXIGEN THERAPEUTICS INC	288,040	408,058	1,595,744
ORIENT EXPRESS HOTELS LTD A	231,178	3,806,276	1,934,956
ORIENT PAPER INC	35,035	132,076	91,791
ORIENTAL FINANCIAL GROUP	90,831	874,823	1,006,402
ORIGIN AGRITECH LTD	52,851	78,631	75,576
ORION ENERGY SYSTEMS INC	65,989	210,368	145,175
ORION MARINE GROUP INC	86,810	2,033,967	604,196
ORITANI FINANCIAL CORP	23,020	358,771	331,253
ORLEANS HOMEBUILDERS INC	46,591	-	-
ORMAT TECHNOLOGIES INC	51,398	2,305,014	1,099,410
ORRSTOWN FINL SERVICES INC	12,297	83,567	98,744
ORTHOFIX INTERNATIONAL NV	59,449	3,698,293	2,452,285
OSHKOSH CORP	288,440	7,626,564	6,042,814
OSI SYSTEMS INC	54,181	1,716,567	3,431,821
OSIRIS THERAPEUTICS INC	19,273	220,358	211,421
OTELCO INC IDS	6,810	39,508	49,100
OTTER TAIL CORP	183,110	4,804,034	4,187,728
OUTDOOR CHANNEL HOLDINGS INC	87,822	700,101	641,978
OVERHILL FARMS INC	151,470	508,128	593,763
OVERLAND STORAGE INC	93,027	409,548	174,891
OVERSEAS SHIPHOLDING GROUP	94,551	2,066,996	1,050,462
OVERSTOCK.COM INC	6,705	95,987	46,332
OWENS + MINOR INC	200,194	4,105,180	6,131,941
OWENS CORNING	627,116	22,470,704	17,897,890
OWENS ILLINOIS INC	518,884	12,627,556	9,947,002
OXFORD INDUSTRIES INC	93,486	2,917,475	4,178,842
OXFORD RESOURCE PARTNERS LP	316	4,643	2,446
OXIGENE INC	69,372	259,835	38,224
OXYGEN BIOTHERAPEUTICS INC	112,270	149,733	176,264
OYO GEOSPACE CORP	20,749	1,342,591	1,867,161
OZ DOMESTIC PARTNERS LP	39,648,000	39,648,000	43,491,675
OZ EUREKA FUND LP	446,517,423	446,517,423	523,385,843
P + F INDUSTRIES CL A	2,488	9,637	12,615
P G + E CORP	1,595,396	63,449,576	72,223,563
P.A.M. TRANSPORTATION SVCS	45,983	596,120	443,736
PAA NATURAL GAS STORAGE LP	36,489	1,062,121	652,056
PAAMCO 1848 FUND LP	150,000,000	150,000,000	145,291,800
PAB BANKSHARES INC	35,840	193,810	47
PACCAR INC	1,243,100	40,207,044	48,717,087
PACER INTERNATIONAL INC	340,539	2,806,614	1,845,719
PACIFIC BIOSCIENCES OF CALIF	513,707	5,338,604	1,114,743
PACIFIC CAPITAL BANCORP	20,286	871,137	927,679
PACIFIC CONTINENTAL CORP	50,455	804,661	447,533

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Security Name	Shares	Book Value	Market Value
PACIFIC ETHANOL INC	356,952	266,854	127,039
PACIFIC MERCANTILE BANCORP	43,109	263,245	297,880
PACIFIC PREMIER BANCORP INC	34,220	184,314	287,446
PACIFIC STATE BANCORP	12,003	95,869	192
PACIFIC SUNWEAR OF CALIF	415,868	1,164,839	761,039
PACKAGING CORP OF AMERICA	368,279	12,196,742	10,400,207
PACWEST BANCORP	53,156	3,916,562	1,258,201
PAIN THERAPEUTICS INC	7,200	30,002	33,768
PALATIN TECHNOLOGIES INC	40,411	414,945	20,206
PALL CORP	359,540	11,363,818	19,706,372
PALM HARBOR HOMES INC	33,641	55,221	74
PALOMAR MEDICAL TECHNOLOGIES	58,351	778,885	495,983
PANDORA MEDIA INC	18,875	234,378	205,171
PANERA BREAD COMPANY CLASS A	102,737	11,354,762	14,325,606
PANHANDLE OIL AND GAS INC A	20,076	617,052	605,090
PANTRY INC	194,232	3,755,840	2,855,203
PAPA JOHN S INTL INC	61,602	1,510,386	2,930,403
PAR PHARMACEUTICAL COS INC	124,975	2,993,087	4,516,605
PAR TECHNOLOGY CORP/DEL	30,192	83,077	148,849
PARAGON SHIPPING INC CLASS A	146,884	186,755	80,786
PARAGON TECHNOLOGIES INC	13,437	72,925	35,607
PARAMETRIC SOUND CORP	4,359	-	39,758
PARAMETRIC TECHNOLOGY CORP	327,035	10,484,684	6,854,644
PARAMOUNT GOLD AND SILVER	328,132	1,781,188	787,518
PAREXEL INTERNATIONAL CORP	158,453	4,349,246	4,473,116
PARK ELECTROCHEMICAL CORP	18,030	493,409	466,604
PARK NATIONAL CORP	53,832	6,046,097	3,754,761
PARK OHIO HOLDINGS CORP	60,874	1,113,001	1,158,434
PARK STERLING CORP	164,502	909,325	774,803
PARKE BANCORP INC	7,644	25,410	39,748
PARKER DRILLING CO	405,076	3,142,727	1,826,891
PARKER HANNIFIN CORP	457,055	28,085,059	35,138,397
PARKERVISION INC	274,191	274,288	652,574
PARKWAY PROPERTIES INC	23,644	1,304,307	270,485
PARTNERRE LTD	373,484	32,350,138	28,261,518
PATIENT SAFETY TECHNOLOGIES	55,209	45,057	95,512
PATRICK INDUSTRIES INC	25,679	24,983	327,405
PATRIOT COAL CORP	200,098	4,573,964	244,120
PATRIOT NATIONAL BANCORP INC	21,348	227,643	32,876
PATRIOT TRANSPORTATION HLDG	56,725	2,229,157	1,334,746
PATTERSON COS INC	331,025	9,538,643	11,410,445
PATTERSON UTI ENERGY INC	507,602	12,162,460	7,390,681
PAULSON CAPITAL CORP	90,637	311,983	90,637
PAYCHEX INC	1,075,621	29,361,296	33,785,250
PC CONNECTION INC	28,206	195,356	299,548
PC GROUP INC	84,660	258,026	686
PC MALL INC	27,582	264,158	149,217
PC TEL INC	53,215	196,091	344,300
PDC ENERGY INC	107,020	3,623,093	2,624,141
PDF SOLUTIONS INC	83,373	826,997	822,889

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Security Name	Shares	Book Value	Market Value
PDI INC	65,449	512,671	539,301
PDL BIOPHARMA INC	494,958	10,728,498	3,281,569
PEABODY ENERGY CORP	1,010,465	32,278,014	24,776,604
PEAPACK GLADSTONE FINL CORP	27,434	222,395	425,506
PEBBLEBROOK HOTEL TRUST	83,628	2,631,912	1,949,376
PEETS COFFEE + TEA INC	43,407	1,705,093	2,606,183
PEGASYSTEMS INC	94,146	3,017,451	3,104,948
PENDRELL CORP	182,693	468,815	204,616
PENFORD CORP	40,063	376,222	358,566
PENN NATIONAL GAMING INC	210,099	9,471,619	9,368,330
PENN REAL ESTATE INVEST TST	146,544	3,375,624	2,195,223
PENN VIRGINIA CORP	226,947	7,842,153	1,665,791
PENN VIRGINIA RESOURCE PARTN	164,508	5,944,154	4,030,448
PENNS WOODS BANCORP INC	9,078	225,882	361,391
PENNYMAC MORTGAGE INVESTMENT	142	2,308	2,802
PENSKE AUTOMOTIVE GROUP INC	113,256	2,594,959	2,405,558
PENTAIR INC	373,910	13,240,486	14,313,293
PEOPLE S UNITED FINANCIAL	1,185,548	20,156,440	13,764,210
PEOPLES BANCORP INC	50,051	610,025	1,100,123
PEOPLES BANCORP OF NC	7,915	52,160	64,425
PEOPLES FEDERAL BANCSHARES I	7,570	78,847	126,426
PEOPLES FINANCIAL CORP/MISS	17,922	206,667	174,743
PEP BOYS MANNY MOE + JACK	216,392	3,288,465	2,142,276
PEPCO HOLDINGS INC	607,747	17,864,977	11,893,599
PEPSICO INC	4,614,502	208,307,091	326,060,694
PERCEPTRON INC	33,866	158,605	186,938
PEREGRINE PHARMACEUTICALS	102,516	142,801	55,389
PERFECT WORLD CO SPON ADR	115,338	3,797,664	1,155,688
PERFICIENT INC	187,961	5,279,275	2,110,800
PERFORMANCE TECHNOLOGIES INC	152,240	565,492	341,019
PERFUMANIA HOLDINGS INC	22,827	227,996	189,239
PERICOM SEMICONDUCTOR CORP	110,384	993,634	993,460
PERKINELMER INC	302,268	5,739,016	7,798,509
PERMA FIX ENVIRONMENTAL SVCS	190,627	193,665	223,033
PERNIX THERAPEUTICS HOLDINGS	3,775	58,408	27,520
PERRIGO CO	304,990	16,393,198	35,967,528
PERRY ELLIS INTERNATIONAL	34,003	643,850	705,561
PERVASIVE SOFTWARE INC	96,843	388,072	725,353
PETMED EXPRESS INC	45,344	930,749	551,387
PETROLEO BRASILEIRO S.A. ADR	1,391,089	44,817,766	26,110,733
PETROLEO BRASILEIRO SPON ADR	2,265,973	64,567,877	41,104,747
PETROQUEST ENERGY INC	254,032	1,330,659	1,270,161
PETSMART INC	417,374	13,041,589	28,456,578
PF CHANG S CHINA BISTRO INC	69,103	4,967,195	3,556,745
PFIZER INC	24,981,446	544,482,164	574,573,263
PFM DIVERSIFIED EUREKA FUND LP	59,225,719	59,225,719	209,812,973
PFSWEB INC	94,363	398,431	267,992
PGT INC	65,548	102,702	198,609
PHARMACYCLICS INC	118,418	1,302,707	6,466,795
PHARMATHENE INC	114,360	167,775	158,961

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Security Name	Shares	Book Value	Market Value
PHARMERICA CORP	106,963	2,501,359	1,168,032
PHC CL A COM STK DRS SHARES	2,064	232,203	216,723
PHC CL B COM STK DRS SHARES	688	77,401	72,241
PHH CORP	260,541	5,409,849	4,554,254
PHI INC NON VOTING	32,497	1,413,076	903,730
PHILIP MORRIS INTERNATIONAL	263,607	19,534,984	23,002,347
PHILIPPINE LONG DIST SP ADR	407,000	22,225,266	25,885,200
PHILLIPS 66	2,077,384	46,379,528	69,052,252
PHOENIX COMPANIES INC	964,641	3,211,574	1,784,585
PHOENIX FOOTWEAR GROUP INC	15,527	35,951	3,528
PHOTOMEDEX INC	38,630	350,296	469,350
PHOTRONICS INC	1,034,772	10,249,243	6,312,108
PHYSICIANS FORMULA HOLDINGS	40,758	123,534	142,246
PICO HOLDINGS INC	16,498	952,239	369,727
PIEDMONT INVESTMENT ADVSRS LLC	1	1	-
PIEDMONT NATURAL GAS CO	136,305	4,331,059	4,387,670
PIEDMONT OFFICE REALTY TRU A	445,959	10,783,970	7,674,958
PIER 1 IMPORTS INC	258,898	3,088,653	4,253,696
PIK GROUP GDR REG S	157,515	564,204	352,833
PIKE ELECTRIC CORP	64,706	854,443	499,527
PILGRIM S PRIDE CORP	286,673	2,458,159	2,049,712
PINNACLE ENTERTAINMENT INC	76,816	671,924	738,974
PINNACLE FINANCIAL PARTNERS	286,704	7,290,592	5,593,598
PINNACLE WEST CAPITAL	376,713	20,303,968	19,491,145
PIONEER DRILLING COMPANY	86,465	1,681,659	689,127
PIONEER NATURAL RESOURCES CO	371,729	29,165,525	32,790,217
PIPER JAFFRAY COS	36,866	1,617,633	863,764
PITNEY BOWES INC	947,316	17,476,585	14,181,327
PIXELWORKS INC	48,338	430,653	116,978
PIZZA INN HOLDINGS INC	47,874	74,398	129,260
PLAINS ALL AMER PIPELINE LP	386,603	35,613,787	31,241,394
PLAINS EXPLORATION + PRODUCT	393,301	17,868,715	13,836,330
PLANAR SYSTEMS INC	33,265	172,670	54,887
PLANTRONICS INC	176,677	4,045,248	5,901,011
PLATINUM UNDERWRITERS HLDGS	95,461	4,329,089	3,637,054
PLEXUS CORP	118,254	2,681,023	3,334,757
PLUG POWER INC	112,617	285,049	128,384
PLUM CREEK TIMBER CO	494,186	22,601,140	19,619,191
PLUMAS BANCORP	3,399	13,662	10,605
PLX TECHNOLOGY INC	220,673	634,497	1,401,276
PMC SIERRA INC	462,626	5,686,591	2,840,522
PMC COMMERCIAL TRUST	10,461	46,704	80,547
PMFG INC	82,354	741,533	643,183
PMI GROUP INC/THE	6,800	9,627	170
PNC FINANCIAL SERVICES GROUP	1,795,340	117,369,765	109,713,230
PNM RESOURCES INC	292,896	4,312,220	5,723,196
POINT.360	19,309	9,396	11,580
POKERTEK INC	19,588	64,899	14,103
POLARIS INDUSTRIES INC	166,341	9,204,615	11,890,086
POLYCOM INC	848,739	17,853,060	8,928,739

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Security Name	Shares	Book Value	Market Value
POLYONE CORPORATION	440,038	6,275,534	6,019,716
POLYPORE INTERNATIONAL INC	115,005	5,041,096	4,645,055
PONIARD PHARMACEUTICALS INC	4,784	341,841	1,684
POOL CORP	121,834	4,657,554	4,929,422
POPE RESOURCES LTD LP	3,229	209,215	177,803
POPULAR INC	384,069	14,402,422	6,379,393
PORTER BANCORP INC	23,311	168,114	35,200
PORTFOLIO RECOVERY ASSOCIATE	57,945	3,946,779	5,288,059
PORTLAND GENERAL ELECTRIC CO	181,220	4,970,840	4,831,320
POSITIVEID CORP	183,414	706,291	6,236
POSITRON CORP	918,963	42,355	8,730
POST HOLDINGS INC	87,079	1,977,671	2,677,682
POST PROPERTIES INC	143,214	6,324,363	7,010,340
POSTROCK ENERGY CORP	19,305	394,048	30,695
POTLATCH CORP	126,694	6,517,990	4,046,616
POWELL INDUSTRIES INC	35,790	1,439,870	1,337,130
POWER 3 MEDICAL PRODUCTS INC	214,687	4,328	129
POWER INTEGRATIONS INC	82,515	3,990,464	3,077,802
POWER ONE INC	529,924	5,580,676	2,395,258
POWER REIT	1,294	8,152	10,519
POWERSECURE INTERNATIONAL IN	85,947	331,843	428,017
POWERWAVE TECHNOLOGIES INC	182,781	271,542	132,516
POZEN INC	87,388	293,404	545,304
PPG INDUSTRIES INC	568,272	31,095,148	60,304,983
PPL CORPORATION	1,661,381	50,490,934	46,203,015
PRAXAIR INC	829,750	53,431,530	90,218,767
PRECISION CASTPARTS CORP	386,807	27,257,756	63,625,946
PREFERRED APARTMENT COMMUN A	5,574	24,415	39,295
PREFERRED BANK/LOS ANGELES	30,985	514,000	413,961
PREFORMED LINE PRODUCTS CO	2,285	119,154	132,319
PREMIER EXHIBITIONS INC	168,659	550,693	455,379
PREMIER FINANCIAL BANCORP	32,669	281,985	245,015
PREMIERE GLOBAL SERVICES INC	180,031	3,016,657	1,510,457
PREMIERWEST BANCORP	37,268	121,460	52,548
PRESIDENTIAL LIFE CORP	83,553	1,471,521	821,330
PRESSTEK INC	118,335	196,307	50,553
PRESSURE BIOSCIENCES INC	8,161	18,863	3,265
PRESTIGE BRANDS HOLDINGS INC	73,774	1,138,063	1,166,360
PRGX GLOBAL INC	105,291	497,042	837,066
PRICELINE.COM INC	150,375	46,046,110	99,927,004
PRICESMART INC	50,059	1,665,544	3,379,473
PRIMEENERGY CORP	4,359	162,929	108,942
PRIMERICA INC	96,614	2,168,315	2,582,484
PRIMO WATER CORP	60,017	91,271	66,619
PRIMORIS SERVICES CORP	27,019	379,690	324,228
PRIMUS GUARANTY LTD	106,197	695,982	796,478
PRIMUS TELECOM CVR	93,900	-	-
PRIMUS TELECOMMUNICATIONS GR	40,802	766,242	635,290
PRIMUS TELECOMMUNICATIONS WTS	12,959	-	51,403
PRINCETON NATIONAL BANCORP	19,906	304,602	3,981

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Security Name	Shares	Book Value	Market Value
PRINCETON REVIEW INC	94,355	316,731	1,179
PRINCIPAL FINANCIAL GROUP	1,064,934	34,190,950	27,933,207
PRIVATE MEDIA GROUP INC	9,356	11,140	1,684
PRIVATEBANCORP INC	207,256	6,228,105	3,059,094
PRO DEX INC	4,181	5,603	8,446
PROASSURANCE CORP	65,855	4,653,818	5,867,026
PROCERA NETWORKS INC	47,610	688,215	1,157,395
PROCTER + GAMBLE CO/THE	8,167,079	357,732,694	500,233,618
PROGENICS PHARMACEUTICALS	58,624	903,765	573,339
PROGRESS ENERGY INC	871,405	46,082,220	52,432,446
PROGRESS SOFTWARE CORP	254,958	3,154,127	5,320,964
PROGRESSIVE CORP	1,877,163	32,046,721	39,101,295
PROLOGIS INC	1,239,400	62,258,798	41,185,263
PROLOR BIOTECH INC	9,040	89,161	45,111
PROOFPOINT INC	7,467	130,450	126,569
PROPHASE LABS INC	47,178	238,478	49,065
PROS HOLDINGS INC	125,460	1,763,286	2,110,244
PROSPECT CAPITAL CORP	29,577	353,078	336,882
PROSPERITY BANCSHARES INC	95,829	4,291,154	4,027,690
PROTALIX BIOTHERAPEUTICS INC	50,367	739,561	288,605
PROTECTIVE LIFE CORP	308,095	6,214,183	9,061,088
PROTO LABS INC	23,847	784,355	685,840
PROVIDENCE AND WORCESTER RR	9,506	68,414	128,238
PROVIDENCE SERVICE CORP	68,417	1,273,313	937,996
PROVIDENT FINANCIAL HLDGS	58,464	566,047	674,085
PROVIDENT FINANCIAL SERVICES	226,757	4,523,593	3,480,716
PROVIDENT NEW YORK BANCORP	119,961	1,697,839	910,504
PROXIM WIRELESS CORP	5,099	42,223	6,935
PRUDENTIAL BANCORP INC OF PA	6,101	46,612	33,374
PRUDENTIAL FINANCIAL INC	1,587,033	88,868,581	76,860,030
PS BUSINESS PARKS INC/CA	53,358	4,351,114	3,613,390
PSB HOLDINGS INC	18,302	108,884	76,501
PSIVIDA CORP	64,595	188,336	149,215
PSS WORLD MEDICAL INC	136,958	2,816,476	2,874,748
PSYCHEMEDICS CORP	61,534	520,303	633,182
PT INDOSAT ADR	12,313	421,871	287,632
PUBLIC SERVICE ENTERPRISE GP	1,845,286	52,283,442	59,971,780
PUBLIC STORAGE	420,223	58,360,467	60,684,409
PUDA COAL INC	156,069	2,757,526	20,289
PULASKI FINANCIAL CORP	78,385	525,829	580,831
PULSE ELECTRONICS CORP	304,990	1,864,620	600,830
PULTEGROUP INC	1,669,639	18,386,970	17,865,140
PURE BIOSCIENCE INC	70,467	111,834	31,710
PURE CYCLE CORP	79,923	108,629	171,834
PVF CAPITAL CORP	55,178	128,889	112,010
PVH CORP	223,257	19,609,552	17,367,135
PYRAMID OIL CO	1,370	2,687	6,259
PZENA INVESTMENT MANAGM CL A	24,996	102,798	110,733
Q.E.P. COMPANY INC	5,300	32,683	97,785
QAD INC A	50,853	883,993	723,131

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Security Name	Shares	Book Value	Market Value
QAD INC B	10,063	189,574	136,951
QC HOLDINGS INC	48,969	382,234	205,180
QCR HOLDINGS INC	11,490	133,335	150,522
QEP RESOURCES INC	466,798	21,380,707	13,989,922
QIAGEN N.V.	11,700	192,181	195,390
QIAO XING UNIVERSAL RESOURCE	121,427	128,369	12,143
QIHOO 360 TECHNOLOGIES CO LT	103,472	2,444,689	1,789,034
QKL STORES INC	1,493	9,080	2,434
QLIK TECHNOLOGIES INC	131,730	5,184,064	2,913,860
QLOGIC CORP	695,761	13,038,002	9,524,970
QUAD GRAPHICS INC	126,688	4,890,620	1,821,772
QUAKER CHEMICAL CORP	58,769	1,524,163	2,715,697
QUALCOMM INC	4,893,019	169,096,357	272,443,312
QUALITY DISTRIBUTION INC	107,922	1,701,809	1,196,857
QUALITY SYSTEMS INC	117,002	3,715,545	3,218,728
QUALSTAR CORP	40,309	91,636	76,587
QUANEX BUILDING PRODUCTS	73,886	1,725,308	1,321,076
QUANTA SERVICES INC	541,973	15,054,557	13,045,296
QUANTUM CORP	545,920	1,886,912	1,108,218
QUANTUM FUEL SYSTEMS TECHNOL	16,489	686,834	12,111
QUEST DIAGNOSTICS INC	466,915	12,925,401	27,968,224
QUEST SOFTWARE INC	116,771	5,358,712	3,252,062
QUESTAR CORP	560,024	5,932,691	11,682,099
QUESTCOR PHARMACEUTICALS	207,924	4,099,936	11,069,893
QUICKLOGIC CORP	118,540	207,741	297,537
QUICKSILVER RESOURCES INC	295,811	6,487,801	1,603,294
QUIDEL CORP	70,766	1,508,306	1,109,615
QUIKSILVER INC	480,501	3,408,740	1,119,567
QUIMICA Y MINERA CHIL SP ADR	60,900	3,769,009	3,390,303
QUINSTREET INC	444,586	7,005,475	4,116,868
QUOTIENT VENTURES	1,925,029	1,925,029	1,435,388
RACKSPACE HOSTING INC	363,298	15,585,810	15,963,328
RADA ELECTRONIC INDS LTD	4,180	3,740	4,515
RADIAN GROUP INC	57,400	331,773	188,846
RADIENT PHARMACEUTICALS CORP	8,476	94,795	2
RADIO ONE INC CL D	385,387	443,017	361,493
RADIOSHACK CORP	752,874	8,743,982	2,891,035
RADISYS CORP	143,760	1,090,998	902,814
RADNET INC	170,368	391,092	453,180
RADWARE LTD	28,961	994,235	1,108,918
RAILAMERICA INC	83,847	2,195,593	2,029,098
RAINMAKER SYSTEMS INC	184,512	670,069	154,990
RAIT FINANCIAL TRUST	334,804	3,499,447	1,546,793
RALCORP HOLDINGS INC	227,970	14,049,391	15,214,745
RALPH LAUREN CORP	223,504	26,918,021	31,303,970
RAMBUS INC	174,944	4,409,675	1,004,181
RAMCO GERSHENSON PROPERTIES	61,330	895,686	770,916
RAMTRON INTERNATIONAL CORP	45,605	58,289	137,726
RAND LOGISTICS INC	61,609	275,428	523,678
RANGE RESOURCES CORP	416,230	13,085,662	25,752,167

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Security Name	Shares	Book Value	Market Value
RAPTOR PHARMACEUTICAL CORP	25,267	242,610	141,243
RASER TECHNOLOGIES INC	381,997	90,820	1,948
RAVEN INDUSTRIES INC	87,833	4,790,796	6,112,293
RAYMOND JAMES FINANCIAL INC	332,928	7,032,906	11,399,456
RAYONIER INC	336,342	15,753,330	15,101,738
RAYTHEON COMPANY	1,121,851	60,593,715	63,485,555
RBC BEARINGS INC	61,780	2,804,878	2,922,201
RCM TECHNOLOGIES INC	68,462	213,299	379,278
RDA MICROELECTRON SPON ADR	9,042	187,091	90,777
REACHLOCAL INC	9,069	172,005	99,761
READING INTERNATIONAL INC A	55,642	197,249	301,025
REALD INC	137,722	3,961,374	2,060,319
REALNETWORKS INC	26,275	358,853	227,016
REALPAGE INC	19,371	726,729	448,624
REALTY INCOME CORP	292,538	11,793,592	12,219,300
RED HAT INC	475,302	21,377,273	26,845,053
RED LION HOTELS CORP	72,814	340,208	629,844
RED ROBIN GOURMET BURGERS	53,688	2,233,319	1,638,007
REDDY ICE HLDGS INC	746	52,949	104
REDDY ICE HOLDINGS INC	53,149	-	7,388
REDIFF.COM INDIA LIMITED ADR	115,139	1,481,229	468,617
REDWOOD INVESTMENTS, LLC	326,556	326,556	343,743
REDWOOD TRUST INC	181,459	4,095,732	2,264,611
REED S INC	6,569	10,574	21,349
REGAL BELOIT CORP	122,704	7,778,054	7,639,554
REGAL ENTERTAINMENT GROUP A	909,197	16,062,672	12,510,547
REGENCY CENTERS CORP	199,412	15,699,551	9,486,014
REGENCY ENERGY PARTNERS LP	353,689	13,028,442	8,407,188
REGENERON PHARMACEUTICALS	236,988	16,297,422	27,068,721
REGENERX BIOPHARMACEUTICALS	2,986	1,752	478
REGIONS FINANCIAL CORP	4,533,142	52,810,921	30,598,708
REGIS CORP	126,370	3,071,499	2,269,598
REINSURANCE GROUP OF AMERICA	222,495	14,211,135	11,838,972
REIS INC	66,299	277,437	636,803
RELATIONAL INVESTORS LP	964,029,636	964,029,636	1,269,532,801
RELIANCE STEEL + ALUMINUM	255,455	12,263,155	12,900,479
RELIV INTERNATIONAL INC	55,874	215,521	89,399
RELM WIRELESS CORP	87,095	178,854	136,739
RENAISSANCERE HOLDINGS LTD	186,584	14,620,941	14,182,278
RENASANT CORP	30,891	504,522	485,295
RENEGY HOLDINGS INC	7,387	69,835	591
RENESOLA LTD ADR	465,735	2,726,808	586,827
RENREN INC ADR	470,393	5,390,503	2,121,471
RENT A CENTER INC	291,825	5,820,835	9,846,159
RENTECH INC	322,869	574,419	665,110
RENTRAK CORP	54,670	1,332,819	1,128,945
REPLIGEN CORP	138,952	427,502	597,494
REPROS THERAPEUTICS INC	44,778	161,947	406,581
REPUBLIC AIRWAYS HOLDINGS IN	414,934	3,127,886	2,302,886
REPUBLIC BANCORP INC CLASS A	84,414	2,068,899	1,878,216

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Security Name	Shares	Book Value	Market Value
REPUBLIC FIRST BANCORP INC	75,238	243,134	157,247
REPUBLIC SERVICES INC	1,214,712	37,212,487	32,141,293
RESEARCH FRONTIERS INC	62,546	223,134	195,143
RESMED INC	300,459	6,508,340	9,374,331
RESOLUTE ENERGY CORP	85,874	2,274,943	821,814
RESOLUTE FOREST PRODUCTS	49,900	652,151	577,842
RESOURCE AMERICA INC CL A	85,180	435,081	543,446
RESOURCE CAPITAL CORP	277,903	2,759,864	1,481,221
RESOURCES CONNECTION INC	162,050	3,537,210	1,993,211
RESPONSE GENETICS INC	49,168	64,758	61,460
RESPONSYS INC	427,476	7,683,528	5,181,012
RETAIL OPPORTUNITY INVESTMEN	110,070	2,006,463	1,327,445
RETRACTABLE TECHNOLOGIES INC	2,687	2,150	2,634
REVLON INC CLASS A	91,591	1,902,380	1,303,342
REX AMERICAN RESOURCES CORP	49,127	1,549,676	958,950
REX ENERGY CORP	192,041	3,395,427	2,152,782
REXAHN PHARMACEUTICALS INC	232,034	177,802	74,251
REXNORD HOLDINGS INC	42,003	1,051,990	841,743
RF INDUSTRIES LTD	14,034	23,027	54,591
RF MICRO DEVICES INC	603,826	3,706,857	2,566,260
RF MONOLITHICS INC	33,442	116,980	59,193
RGC RESOURCES INC	9,560	80,004	170,830
RICHARDSON ELEC LTD	72,386	1,201,759	892,523
RICK S CABARET INTL INC	34,935	166,865	302,887
RIGEL CAPITAL VENTURES	238,095	238,095	-
RIGEL PHARMACEUTICALS INC	33,341	282,571	310,069
RIGNET INC	347	5,630	6,034
RIMAGE CORP	51,125	532,349	409,002
RITCHIE BROS AUCTIONEERS	18,909	363,808	401,816
RITE AID CORP	3,410,113	8,943,988	4,774,159
RIVERBED TECHNOLOGY INC	478,491	10,596,173	7,727,628
RIVERVIEW BANCORP INC	81,329	309,946	101,661
RLI CORP	72,807	2,915,988	4,965,421
RLJ LODGING TRUST	226,922	5,852,975	4,114,087
ROADRUNNER TRANSPORTATION SY	54,372	1,340,839	918,344
ROBBINS + MYERS INC	81,326	4,909,158	3,401,055
ROBERT HALF INTL INC	514,174	9,156,178	14,689,941
ROCHESTER MEDICAL CORP	46,580	267,820	501,202
ROCK CREEK 1848 FUND L.P.	197,620,000	200,000,000	209,254,087
ROCK TENN COMPANY CL A	174,697	14,638,761	9,529,747
ROCKFORD CORPORATION	12,740	17,739	56,692
ROCKVILLE FINANCIAL INC	58,899	679,816	681,458
ROCKWELL AUTOMATION INC	352,199	11,758,709	23,266,277
ROCKWELL COLLINS INC	404,974	13,225,371	19,985,466
ROCKWELL MEDICAL INC	66,456	1,026,200	618,706
ROCKWOOD HOLDINGS INC	197,125	7,858,902	8,742,510
ROCKY BRANDS INC	59,865	476,977	789,625
ROCKY MOUNTAIN CHOC FACT INC	23,025	143,380	267,315
ROFIN SINAR TECHNOLOGIES INC	95,573	2,282,442	1,809,200
ROGERS CORP	35,181	2,217,258	1,393,512

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Security Name	Shares	Book Value	Market Value
ROLLINS INC	280,671	2,989,475	6,278,609
ROMA FINANCIAL CORP	12,335	211,980	105,093
ROPER INDUSTRIES INC	297,961	12,489,440	29,373,037
ROSETTA GENOMICS LTD	108	4,055	1,210
ROSETTA RESOURCES INC	164,928	6,595,094	6,042,963
ROSETTA STONE INC	41,052	821,230	568,155
ROSNEFT OJSC REG S GDR	4,224,593	22,439,354	26,445,951
ROSS STORES INC	792,629	23,986,288	49,515,507
ROSTELECOM SPONSORED ADR	655,009	18,969,715	14,039,942
ROTECH HEALTHCARE INC	134,465	106,373	107,572
ROUSE PROPERTIES INC	36,646	637,001	496,558
ROVI CORP	313,201	12,427,936	6,145,005
ROWAN COMPANIES PLC	180,759	10,827,128	5,843,939
ROYAL BANCSHARES OF PENN A	9,001	100,685	16,291
ROYAL CARIBBEAN CRUISES LTD	432,923	15,119,613	11,268,976
ROYAL GOLD INC	75,646	4,628,188	5,930,673
ROYALE ENERGY INC	70,848	353,223	223,170
RPC INC	649,025	8,449,079	7,716,908
RPM INTERNATIONAL INC	117,324	1,207,716	3,191,216
RPX CORP	56,945	1,496,352	817,160
RR DONNELLEY + SONS CO	951,594	20,098,118	11,200,257
RRSAT GLOBAL COMMUNICATIONS	2,588	8,682	14,336
RTI BIOLOGICS INC	85,728	493,503	322,335
RTI INTERNATIONAL METALS INC	8,900	246,631	201,407
RTS COSI, INC. RR RTS	206,553	-	5,418
RUBICON TECHNOLOGY INC	166,751	3,653,315	1,700,861
RUBY TUESDAY INC	240,274	2,283,835	1,636,266
RUDOLPH TECHNOLOGIES INC	214,164	2,440,878	1,867,512
RUE21 INC	5,824	159,144	146,998
RURBAN FINANCIAL CORP	3,185	18,352	22,263
RUSH ENTERPRISES INC CL B	1,700	31,450	22,814
RUSH ENTERPRISES INC CL A	13,271	288,324	216,985
RUSSELL 2000 MINI INDEX FTRS	28,723	-	-
RUTH S HOSPITALITY GROUP INC	211,974	1,211,800	1,399,030
RXI PHARMACEUTICALS CORP NEW	118,299	9,291	15,379
RYANAIR HOLDINGS PLC SP ADR	507,472	14,229,873	15,427,149
RYDER SYSTEM INC	152,088	5,884,928	5,476,694
RYLAND GROUP INC/THE	177,955	6,377,407	4,552,080
S + T BANCORP INC	30,209	626,897	557,960
S.Y. BANCORP INC	5,300	126,259	126,935
S+P 500 E MINI INDEX FUTURES	204,549	-	-
S+P MIDCAP 400 EMINI IDX FTRS	41,625	-	-
SABA SOFTWARE INC	123,379	1,864,021	1,144,957
SABINE ROYALTY TRUST	39,160	3,234,167	1,962,704
SABRA HEALTH CARE REIT INC	128,984	3,392,820	2,206,912
SAFE BULKERS INC	1,700	10,549	10,489
SAFEGUARD SCIENTIFICS INC	41,873	619,571	648,195
SAFETY INSURANCE GROUP INC	19,300	755,919	784,352
SAFEWAY INC	1,347,612	28,494,647	24,459,152
SAGA COMMUNICATIONS INC CL A	15,343	325,819	569,363

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Security Name	Shares	Book Value	Market Value
SAIA INC	134,279	2,409,843	2,939,372
SAIC INC	1,329,735	28,564,610	16,116,386
SAKS INC	405,608	5,263,302	4,319,727
SALEM COMMUNICATIONS CL A	46,615	226,414	254,986
SALESFORCE.COM INC	247,592	19,140,965	34,232,016
SALISBURY BANCORP INC	2,889	48,978	71,074
SALIX PHARMACEUTICALS LTD	164,849	5,520,990	8,974,363
SALLY BEAUTY HOLDINGS INC	633,691	13,071,020	16,311,211
SAMSUNG ELECTR GDR REG S	2,947	1,274,243	1,566,331
SAN JUAN BASIN ROYALTY TR	116,431	4,136,692	1,745,299
SANDERSON FARMS INC	53,264	3,671,630	2,440,557
SANDISK CORP	772,060	31,136,248	28,164,765
SANDRIDGE ENERGY INC	1,167,043	15,288,440	7,807,516
SANDRIDGE MISSISSIPPIAN TRUS	48,281	1,537,964	970,865
SANDRIDGE PERMIAN TRUST	52,800	1,045,063	1,069,728
SANDY SPRING BANCORP INC	90,412	2,107,411	1,627,410
SANGAMO BIOSCIENCES INC	165,074	1,673,210	911,210
SANMINA SCI CORP	235,010	2,052,620	1,924,732
SANOFI ADR	106,908	3,798,439	4,038,984
SANOFI AVENTIS RTS	560,703	1,961,835	790,592
SANTARO INTERACTIVE ENTERTAI	36,000	25,996	27,000
SANTARUS INC	56,888	319,208	403,336
SAP AG SPONSORED ADR	3,200	209,922	189,952
SAPIENT CORPORATION	304,397	3,202,831	3,065,281
SASOL LTD SPONSORED ADR	71,480	3,284,239	3,034,326
SAUER DANFOSS INC	16,866	242,327	589,116
SAUL CENTERS INC	38,528	2,806,093	1,651,690
SAVANNAH BANCORP INC	11,246	100,844	54,543
SBA COMMUNICATIONS CORP CL A	222,052	9,322,582	12,668,064
SBERBANK SPONSORED ADR	5,715,217	74,577,373	61,572,601
SCANA CORP	217,276	9,372,391	10,394,474
SCANSOURCE INC	74,553	3,435,223	2,284,313
SCBT FINANCIAL CORP	7,100	215,281	250,275
SCHAWK INC	3,100	30,026	39,370
SCHIFF NUTRITION INTERNATION	81,132	1,043,189	1,456,312
SCHLUMBERGER LTD	4,221,553	213,813,781	274,021,013
SCHMITT INDUSTRIES INC	14,537	21,180	49,136
SCHNITZER STEEL INDS INC A	76,314	4,036,669	2,138,305
SCHOLASTIC CORP	143,135	5,837,742	4,030,680
SCHOOL SPECIALTY INC	157,182	724,088	512,412
SCHUFF INTERNATIONAL INC	16,522	15,901	132,176
SCHULMAN (A.) INC	98,555	2,101,200	1,956,318
SCHWAB (CHARLES) CORP	3,680,464	45,227,644	47,588,405
SCICLONE PHARMACEUTICALS INC	101,836	552,345	713,868
SCIENTIFIC GAMES CORP A	258,509	4,316,680	2,210,250
SCIENTIFIC LEARNING CORP	48,372	143,386	78,846
SCIQUEST INC	24,565	368,249	441,188
SCOLR PHARMA INC	129,881	93,579	11,689
SCORPIO TANKERS INC	85,734	1,687,255	547,838
SCOTTS MIRACLE GRO CO CL A	112,041	6,666,711	4,607,127

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SCRIPPS NETWORKS INTER CL A	306,215	12,235,000	17,411,397
SEABOARD CORP	781	2,217,180	1,665,991
SEABRIGHT HOLDINGS INC	105,198	2,044,595	935,214
SEACHANGE INTERNATIONAL INC	116,503	1,103,398	958,818
SEACOAST BANKING CORP/FL	205,221	402,728	309,884
SEACOR HOLDINGS INC	64,313	6,810,044	5,748,283
SEACUBE CONTAINER LEASING LT	42,418	657,585	724,083
SEAGATE TECHNOLOGY	1,445,436	29,690,360	35,745,639
SEAHAWK DRILLING INC ESC	23,538	141,474	30,129
SEALED AIR CORP	599,935	12,869,636	9,263,002
SEALY CORP	281,709	807,847	521,161
SEARCHMEDIA HOLDINGS LTD	21,997	30,372	40,035
SEARS HOLDINGS CORP	168,629	11,989,150	10,067,170
SEASPAN CORP	45,170	787,627	783,705
SEATTLE GENETICS INC	229,024	5,048,025	5,814,924
SECUREALERT INC	75,046	5,511	2,184
SECURITY NATL FINL CORP CL A	43,304	106,240	105,661
SEI INVESTMENTS COMPANY	392,643	3,885,323	7,809,673
SELECT COMFORT CORPORATION	202,216	3,659,180	4,230,360
SELECT MEDICAL HOLDINGS CORP	121,217	1,502,865	1,225,499
SELECTICA INC	16,284	380,104	63,834
SELECTIVE INSURANCE GROUP	214,964	3,349,052	3,742,523
SEMGROUP CORP CLASS A	57,206	1,926,073	1,826,575
SEMGROUP CORPORATION WTS	95	399	848
SEMILEDS CORP/TW	429,075	885,081	1,325,841
SEMPRA ENERGY	770,247	38,170,844	53,054,623
SEMTECH CORP	159,558	5,702,114	3,880,456
SENECA FOODS CORP CL A	24,232	789,188	651,834
SENECA FOODS CORP CL B	2,600	72,709	70,460
SENESCO TECHNOLOGIES INC	5,872	2,273	1,221
SENIOR HOUSING PROP TRUST	319,002	10,088,018	7,120,121
SENOMYX INC	109,989	1,174,633	258,473
SENSATA TECHNOLOGIES HOLDING	189,267	6,057,854	5,068,561
SENSIENT TECHNOLOGIES CORP	167,537	4,966,398	6,153,646
SEQUANS COMMUNICATIONS ADR	66,560	1,009,638	148,430
SEQUENOM INC	148,022	1,279,000	600,970
SERVICE CORP INTERNATIONAL	812,336	6,236,835	10,048,601
SERVICENOW INC	1,000	18,000	24,600
SERVICESOURCE INTERNATIONAL	82,495	1,678,775	1,142,552
SERVOTRONICS INC	16,475	49,009	140,863
SEVCON INC	13,437	47,287	87,069
SEVERN BANCORP INC/MD	49,218	284,479	148,637
SEVERSTAL GDR REG S	555,438	5,639,743	6,515,282
SGOCO TECHNOLOGY LTD	5,574	10,473	8,639
SHANDA GAMES LTD SPONS ADR	230,366	1,503,125	921,464
SHANGHAI FRIENDSHIP GROUP B	203,200	338,648	247,294
SHANGHAI LUJIAZUI FIN+TRAD B	1,016,472	1,275,646	1,115,070
SHANGHAI ZHENHUA HEAVY IND B	2,493,033	1,575,490	977,269
SHARPS COMPLIANCE CORP	29,461	63,350	99,578
SHAW GROUP INC	262,258	13,274,040	7,162,266

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Security Name	Shares	Book Value	Market Value
SHENANDOAH TELECOMMUNICATION	53,069	1,684,014	722,273
SHENANDOAH VENTURES	1,475,752	1,475,752	-
SHENGKAI INNOVATIONS INC	19,757	135,611	14,231
SHERWIN WILLIAMS CO/THE	355,350	28,101,621	47,030,518
SHILOH INDUSTRIES INC	41,489	544,010	477,128
SHIP FINANCE INTL LTD	172,839	2,384,598	2,701,470
SHIRE PLC ADR	114,618	10,903,065	9,901,849
SHOE CARNIVAL INC	68,150	1,161,666	1,464,543
SHORE BANCSHARES INC	24,570	182,301	145,946
SHORETEL INC	85,115	622,690	372,804
SHUFFLE MASTER INC	161,894	2,152,486	2,234,143
SHUTTERFLY INC	72,236	2,772,582	2,216,917
SI FINANCIAL GROUP INC	34,950	243,262	401,925
SIEBERT FINANCIAL CORP	44,092	111,667	74,074
SIERRA BANCORP	53,351	374,028	528,173
SIFCO INDUSTRIES	21,623	36,077	496,895
SIFY TECHNOLOGIES SPON ADR	200,674	1,461,357	483,625
SIGA TECHNOLOGIES INC	140,835	292,482	404,197
SIGMA ALDRICH	315,542	9,980,499	23,328,024
SIGMA DESIGNS INC	73,077	2,330,063	466,234
SIGMATRON INTERNATIONAL INC	8,659	33,370	29,008
SIGNATURE BANK	148,419	6,839,662	9,049,125
SIGNET JEWELERS LTD	208,638	7,291,429	9,182,146
SILGAN HOLDINGS INC	48,800	2,038,243	2,083,259
SILICON GRAPHICS INTERNATION	17,584	324,993	112,888
SILICON IMAGE INC	145,202	1,581,252	601,136
SILICON LABORATORIES INC	83,388	4,509,136	3,160,387
SILICON MOTION TECHNOL ADR	70,465	1,682,478	994,261
SILICONWARE PRECISION SP ADR	67,600	329,403	350,844
SILVER BULL RESOURCES INC	220,957	207,712	97,221
SIMCERE PHARMACEUTICAL ADR	20,363	351,631	182,863
SIMMONS FIRST NATL CORP CL A	20,948	631,934	487,040
SIMON PROPERTY GROUP INC	854,443	112,417,030	133,002,533
SIMPSON MANUFACTURING CO INC	101,804	3,584,108	3,004,229
SIMULATIONS PLUS INC	39,016	84,863	162,306
SINA CORP	170,767	13,966,870	8,847,456
SINCLAIR BROADCAST GROUP A	211,797	1,914,189	1,918,879
SINO CLEAN ENERGY INC	86,379	247,615	88,107
SINOCOKING COAL AND COKE CHE	57,528	105,369	117,358
SINOHUB INC	37,423	60,848	10,104
SINOVAC BIOTECH LTD	83,902	531,679	177,033
SIRIUS XM RADIO INC	10,707,085	25,935,299	19,808,108
SIRONA DENTAL SYSTEMS INC	195,632	10,295,775	8,805,408
SIX FLAGS ENTERTAINMENT CORP	133,042	8,449,467	7,208,214
SJW CORP	21,910	546,063	526,054
SKECHERS USA INC CL A	52,375	905,286	1,066,879
SKILLED HEALTHCARE GROU CL A	119,344	527,138	749,481
SKULLCANDY INC	234,056	5,210,308	3,311,898
SKY MOBI LTD SP ADR	783,411	5,764,304	1,786,177
SKYLINE CORP	25,253	316,922	128,288

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SKYPEOPLE FRUIT JUICE INC	46,082	156,584	73,732
SKYSTAR BIO PHARMACEUTICAL	15,825	64,700	34,816
SKYWEST INC	260,253	4,343,419	1,699,453
SKYWORKS SOLUTIONS INC	683,631	15,908,433	18,710,975
SL GREEN REALTY CORP	247,014	18,538,623	19,820,392
SL INDS INC	23,562	177,181	310,789
SLM CORP	1,500,047	21,014,173	23,565,733
SM ENERGY CO	153,576	7,128,607	7,542,105
SMART BALANCE INC	136,695	1,242,229	1,283,570
SMARTHEAT INC	14,432	436,279	58,305
SMARTPROS LTD	4,180	6,659	8,193
SMF ENERGY CORP	3,914	11,356	646
SMITH (A.O.) CORP	159,708	5,240,029	7,808,108
SMITH + WESSON HOLDING CORP	204,073	1,426,004	1,695,849
SMITH GRAHAM + CO VENTURES	2,441,571	2,441,571	-
SMITH MICRO SOFTWARE INC	90,380	106,683	166,298
SMITH MIDLAND CORP	796	472	995
SMITHFIELD FOODS INC	223,023	4,582,249	4,823,984
SMTC CORPORATION	106,739	261,671	349,035
SNAP ON INC	186,818	10,486,522	11,629,421
SNYDERS LANCE INC	160,613	4,193,675	4,052,264
SOCKET MOBILE INC	10,471	122,579	21,465
SODASTREAM INTERNATIONAL LTD	25,480	1,799,330	1,043,902
SOFTBRANDS INC	36,030	-	-
SOHU.COM INC	118,114	9,227,767	5,272,603
SOLARWINDS INC	89,565	2,772,953	3,901,460
SOLAZYME INC	7,700	103,912	107,030
SOLERA HOLDINGS INC	173,723	8,525,830	7,259,865
SOLITARIO EXPLORATION + ROY	14,038	30,850	18,530
SOLTA MEDICAL INC	230,785	959,580	676,199
SOLUTIA INC	333,517	4,543,448	9,355,160
SOMAXON PHARMACEUTICALS INC	263,954	499,103	75,227
SOMERSET HILLS BANCORP	697	3,649	6,194
SONIC AUTOMOTIVE INC CLASS A	154,844	2,146,909	2,116,715
SONIC CORP	197,047	4,558,953	1,974,407
SONIC FOUNDRY INC	13,424	144,134	94,100
SONOCO PRODUCTS CO	256,700	7,689,923	7,739,510
SONUS NETWORKS INC	345,740	1,098,916	743,340
SORL AUTO PARTS INC	48,122	123,249	115,974
SOTHEBY S	164,220	6,165,265	5,478,367
SOUFUN HOLDINGS LTD ADR	47,009	1,248,277	743,217
SOUNDBITE COMMUNICATIONS INC	10,351	13,345	27,224
SOURCECAP INTERNATIONAL	147	147	505,020
SOURCEFIRE INC	89,412	3,008,585	4,595,798
SOUTH JERSEY INDUSTRIES	62,021	4,313,018	3,161,195
SOUTHCOAST FINANCIAL CORP	12,789	105,785	31,716
SOUTHERN CO/THE	2,488,462	91,944,717	115,215,789
SOUTHERN COMMUNITY FINANCIAL	77,599	354,666	245,214
SOUTHERN COPPER CORP	896,024	23,931,493	28,233,715
SOUTHERN FIRST BANCSHARES	3,882	19,702	31,519

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Security Name	Shares	Book Value	Market Value
SOUTHERN MISSOURI BANCORP	8,853	79,019	194,859
SOUTHERN NATL BANCORP OF VA	22,809	141,905	172,891
SOUTHSIDE BANCSHARES INC	52,460	1,221,592	1,179,305
SOUTHWEST AIRLINES CO	2,615,133	23,098,072	24,111,528
SOUTHWEST BANCORP INC/OKLA	75,090	499,369	706,593
SOUTHWEST GAS CORP	145,174	7,088,047	6,336,852
SOUTHWEST GEORGIA FINL CORP	9,916	109,300	99,162
SOUTHWESTERN ENERGY CO	1,057,193	35,428,145	33,756,188
SOVRAN SELF STORAGE INC	75,388	4,769,468	3,776,181
SPAN AMERICA MEDICAL SYS INC	10,363	65,362	181,872
SPANISH BROADCASTING SYS A	31,917	308,423	129,585
SPARK NETWORKS INC	41,305	122,022	213,134
SPARTAN MOTORS INC	32,500	194,101	170,300
SPARTAN STORES INC	114,990	2,268,023	2,084,769
SPARTECH CORP	187,020	2,041,453	966,896
SPARTON CORP	47,356	282,269	468,822
SPECTRA ENERGY CORP	1,797,377	52,670,449	52,231,762
SPECTRA ENERGY PARTNERS LP	40,023	1,654,108	1,217,898
SPECTRANETICS CORP	62,039	615,614	708,483
SPECTRUM BRANDS HOLDINGS INC	52,301	2,161,340	1,703,451
SPECTRUM GROUP INTERNATIONAL	81,422	180,985	153,073
SPECTRUM PHARMACEUTICALS INC	206,211	1,633,440	3,208,644
SPEEDUS CORP	3,558	9,008	44
SPEEDWAY MOTORSPORTS INC	36,784	1,141,719	622,015
SPHERIX INC	4,728	160,524	2,695
SPIRE CORP	39,115	223,680	23,274
SPIRIT AEROSYSTEMS HOLD CL A	362,869	10,675,514	8,647,169
SPIRIT AIRLINES INC	49,887	1,389,929	970,795
SPLUNK INC	17,859	552,610	501,830
SPORT CHALET INC CLASS A	18,289	39,955	26,153
SPORT CHALET INC CLASS B	1,020	2,527	1,836
SPORT HALEY HOLDINGS INC	6,868	21,533	4,189
SPREADTRUM COMMUNICATI ADR	26,774	563,937	472,557
SPRINT NEXTEL CORP	11,079,539	123,900,660	36,119,299
SPS COMMERCE INC	35,098	821,407	1,066,268
SPX CORP	131,678	9,028,152	8,601,227
SRI/SURGICAL EXPRESS INC	90,971	264,209	334,772
SRS LABS INC	42,907	245,432	386,167
ST JOE CO/THE	142,639	5,627,271	2,255,120
ST JUDE MEDICAL INC	897,435	33,440,904	35,816,621
STAAR SURGICAL CO	88,077	711,279	684,356
STAG INDUSTRIAL INC	25,000	324,641	364,500
STAGE STORES INC	95,890	1,567,898	1,756,696
STAMPS.COM INC	86,950	1,490,361	2,145,069
STANCORP FINANCIAL GROUP	162,809	9,060,515	6,049,970
STANDARD FINANCIAL CORP	1,200	18,348	19,320
STANDARD MICROSYSTEMS CORP	63,698	1,809,219	2,349,809
STANDARD MOTOR PRODS	81,486	1,050,857	1,147,325
STANDARD PACIFIC CORP	351,092	1,387,917	2,173,257
STANDARD PACIFIC EUREKA FD LLP	100,000,000	100,000,000	85,349,400

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STANDARD PARKING CORP	21,900	373,378	471,288
STANDARD REGISTER CO	103,000	317,767	61,800
STANDEX INTERNATIONAL CORP	21,514	609,860	915,852
STANLEY BLACK + DECKER INC	432,637	21,588,332	27,844,486
STANLEY FURNITURE CO INC	66,391	292,983	264,899
STAPLES INC	3,981,649	59,658,482	51,960,518
STAR BULK CARRIERS CORP	247,420	346,036	178,167
STARBUCKS CORP	2,190,966	61,618,290	116,822,300
STARRETT (L.S.) CO CL A	56,165	593,613	649,830
STARTEK INC	87,607	759,818	254,061
STARWOOD HOTELS + RESORTS	686,517	41,176,793	36,412,835
STARWOOD PROPERTY TRUST INC	223,677	6,363,958	4,766,548
STATE AUTO FINANCIAL CORP	28,067	504,246	394,335
STATE BANK FINANCIAL CORP	26,046	420,928	394,857
STATE STREET CORP	1,714,236	56,976,238	76,523,491
STEALTHGAS INC	34,736	99,655	201,816
STEC INC	325,967	5,061,672	2,542,545
STEEL DYNAMICS INC	837,754	21,313,639	9,843,613
STEELCASE INC CL A	349,741	4,078,919	3,158,158
STEELCLOUD INC	139,342	258,084	24,650
STEIN MART INC	132,829	1,314,645	1,055,987
STEINER LEISURE LTD	23,665	857,722	1,098,269
STEINWAY MUSICAL INSTRUMENTS	11,993	232,007	293,839
STELLARONE CORP	76,182	1,307,834	950,748
STEMCELLS INC	79,057	402,498	63,245
STEPAN CO	19,749	1,150,151	1,859,929
STERICYCLE INC	245,308	16,378,387	22,487,391
STERIS CORP	176,307	5,472,865	5,530,753
STERLING BANCORP N Y	57,233	767,676	571,188
STERLING CONSTRUCTION CO	4,500	46,455	45,990
STERLING FINL CORP/SPOKANE	59,812	1,541,754	1,129,847
STEVEN MADDEN LTD	80,992	2,117,506	2,571,495
STEWARDSHIP FINANCIAL CORP	896	2,673	4,112
STEWART ENTERPRISES INC CL A	304,656	3,220,539	2,175,242
STEWART INFORMATION SERVICES	72,550	1,012,954	1,113,641
STIFEL FINANCIAL CORP	154,758	5,969,593	4,782,026
STILLWATER MINING CO	211,285	5,812,165	1,804,375
STMICROELECTRONICS N V	190,998	2,108,732	1,039,029
STONE ENERGY CORP	132,658	5,621,088	3,361,551
STONEMOR PARTNERS LP	12,418	544,760	321,874
STONERIDGE INC	134,193	2,176,602	913,853
STR HOLDINGS INC	83,483	3,029,817	380,682
STRATASYS INC	72,216	3,058,259	3,578,303
STRATEGIC DIAGNOSTICS INC	59,220	105,691	71,065
STRATEGIC HOTELS + RESORTS I	488,229	3,255,435	3,153,959
STRATTEC SECURITY CORP	10,615	238,116	223,344
STRATUS PROPERTIES INC	22,393	213,232	201,540
STRAYER EDUCATION INC	33,901	9,294,962	3,695,925
STREAMLINE HEALTH SOLUTIONS	28,466	37,327	105,608
STRYKER CORP	823,251	25,090,744	45,361,150

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Security Name	Shares	Book Value	Market Value
STURM RUGER + CO INC	102,566	2,108,092	4,118,031
STUX CAPITAL MGMT VENTURES	1,142,857	1,142,857	3,122,806
SUBAYE INC	12,939	77,716	52
SUBURBAN PROPANE PARTNERS LP	9,537	593,124	393,592
SUCAMPO PHARMACEUTICALS CL A	10,840	45,702	76,204
SUFFOLK BANCORP	55,351	626,439	717,904
SULPHCO INC	210,833	101,200	211
SUMMER INFANT INC	34,666	136,938	113,706
SUMMIT FINANCIAL GROUP INC	18,961	114,645	98,784
SUMMIT STATE BANK	2,289	8,236	13,163
SUN BANCORP INC NJ	50,588	168,312	136,586
SUN COMMUNITIES INC	70,177	2,920,576	3,104,650
SUN HEALTHCARE GROUP INC	186,591	988,226	1,561,770
SUN HYDRAULICS CORP	50,775	1,587,418	1,233,324
SUNCOKE ENERGY INC	192,787	2,551,107	2,824,326
SUNCOR ENERGY INC	1,600	78,695	46,320
SUNESIS PHARMACEUTICALS INC	100,409	330,159	288,174
SUNLINK HEALTH SYSTEMS INC	25,064	43,704	30,076
SUNOCO INC	506,017	15,977,068	24,035,797
SUNOCO LOGISTICS PARTNERS LP	120,376	5,027,316	4,366,051
SUNPOWER CORP	334,708	5,608,903	1,609,944
SUNRISE SENIOR LIVING INC	207,976	1,538,216	1,516,143
SUNSTONE HOTEL INVESTORS INC	401,514	6,153,771	4,412,634
SUNTECH POWER HOLDINGS ADR	498,378	4,696,153	936,950
SUNTRUST BANKS INC	2,250,992	70,254,872	54,541,537
SUPER MICRO COMPUTER INC	46,415	639,581	736,135
SUPERCONDUCTOR TECHNOLOGIES	45,197	273,261	28,474
SUPERIOR BANCORP	46,107	708,942	55
SUPERIOR ENERGY SERVICES INC	617,535	23,035,098	12,492,740
SUPERIOR INDUSTRIES INTL	41,255	920,370	675,351
SUPERIOR UNIFORM GROUP INC	24,695	197,185	302,517
SUPERMEDIA INC	368,611	1,779,265	921,528
SUPERTEL HOSPITALITY INC	41,593	27,040	39,097
SUPERTEX INC	33,479	1,205,734	631,076
SUPERVALU INC	1,616,191	14,188,585	8,371,870
SUPPORT.COM INC	145,698	229,470	464,778
SUPREME INDS INC CLASS A	40,473	95,112	158,249
SUREWEST COMMUNICATIONS	59,380	1,120,188	1,251,139
SURGUTNEFTEGAS SP ADR	2,622,746	20,884,708	21,690,111
SURMODICS INC	20,760	812,739	359,152
SUSQUEHANNA BANCSHARES INC	520,416	8,661,463	5,360,286
SUSSER HOLDINGS CORP	98,303	1,904,000	3,653,917
SUTRON CORP	2,588	8,628	12,939
SUTTONBROOK EUREKA FUND	153,836,426	153,836,426	151,577,492
SVB FINANCIAL GROUP	167,008	7,139,994	9,806,695
SWAP DEUTSCHE BOC	-	-	-
SWIFT ENERGY CO	121,432	3,422,512	2,259,850
SWIFT TRANSPORTATION CO	28,500	387,444	269,325
SWISHER HYGIENE INC	19,769	176,625	50,017
SWK HOLDINGS CORP	7,266	3,661	6,176

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SWORDFISH FINANCIAL INC	995	85	2
SWS GROUP INC	144,114	1,309,426	768,125
SXC HEALTH SOLUTIONS CORP	4,967	682,636	492,795
SYCAMORE NETWORKS INC	53,607	1,815,440	778,372
SYKES ENTERPRISES INC	150,082	3,636,753	2,395,309
SYMANTEC CORP	2,336,733	87,238,882	34,139,672
SYMETRA FINANCIAL CORP	348,612	4,909,253	4,399,485
SYMMETRICOM INC	173,183	957,735	1,037,366
SYMMETRY MEDICAL INC	168,777	2,033,022	1,448,103
SYMPHONY EUREKA FUND, L.P.	247,501,998	247,501,998	292,019,935
SYMS CORP	46,680	191,642	308,553
SYNACOR INC	14,007	203,552	191,902
SYNAGEVA BIOPHARMA CORP	48,528	2,653,640	1,968,286
SYNALLOY CORP	47,046	460,880	536,327
SYNAPTICS INC	87,855	3,310,290	2,515,277
SYNCHRONOSS TECHNOLOGIES INC	66,430	2,671,172	1,226,953
SYNERGETICS USA INC	89,478	51,829	399,070
SYNERGY RESOURCES CORP	106,995	193,008	329,545
SYNERON MEDICAL LTD	24,935	345,266	258,828
SYNNEX CORP	91,140	2,627,028	3,143,410
SYNOPSYS INC	472,309	14,100,015	13,900,055
SYNOVUS FINANCIAL CORP	2,902,340	12,200,635	5,746,633
SYNTA PHARMACEUTICALS CORP	(3,000)	(12,666)	(16,410)
SYNTEL INC	45,313	1,829,209	2,750,473
SYNTHESIS ENERGY SYSTEMS INC	149,294	45,559	182,139
SYNTHETIC BIOLOGICS INC	99,879	54,033	197,760
SYNTROLEUM CORP	236,484	181,234	159,627
SYNUTRA INTERNATIONAL INC	7,749	191,150	41,844
SYPRIS SOLUTIONS INC	49,514	260,763	345,115
SYSCO CORP	1,648,839	26,843,857	49,151,878
SYSTEMAX INC	96,196	2,082,539	1,137,040
SYSWIN INC SPON ADS	61,609	47,926	98,575
T ROWE PRICE GROUP INC	769,237	41,475,430	48,431,168
T.G.C. INDUSTRIES INC	68,089	766,668	661,142
TAIWAN SEMICONDUCTOR SP ADR	628,829	6,489,704	8,778,453
TAIYO BLUE FUND GP LLC	30,000	30,000	157,087
TAIYO CYPRESS GP, LP	300,000	300,000	401,212
TAIYO FUND GP LLC	600,000	600,000	2,155,062
TAIYO PEARL GP LP	300,000	300,000	419,886
TAKE TWO INTERACTIVE SOFTWRE	26,000	324,508	245,960
TAL EDUCATION GROUP ADR	48,782	314,382	480,012
TAL INTERNATIONAL GROUP INC	69,745	3,446,919	2,335,761
TALBOTS INC	356,289	2,188,031	897,848
TALON THERAPEUTICS INC	9,082	202,625	10,444
TANDY BRANDS ACCESSORIES INC	16,609	126,261	24,082
TANDY LEATHER FACTORY INC	12,342	35,766	65,411
TANGER FACTORY OUTLET CENTER	186,813	6,115,005	5,987,348
TANGOE INC/CT	120,131	2,981,276	2,559,997
TARGA RESOURCES CORP	29,036	1,170,927	1,239,824
TARGA RESOURCES PARTNERS LP	163,013	6,981,969	5,811,416

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TARGACEPT INC	73,713	2,344,541	316,966
TARGET CORP	2,197,394	69,663,721	127,866,368
TASER INTERNATIONAL INC	258,920	1,625,626	1,356,741
TATA MOTORS LTD SPON ADR	92,668	2,277,142	2,034,989
TATNEFT SPONSORED ADR	7,541	310,237	253,001
TAUBMAN CENTERS INC	126,078	10,783,177	9,728,190
TAYLOR CAPITAL GROUP INC	11,723	227,428	192,133
TAYLOR DEVICES INC	5,673	37,162	51,059
TBS INTERNATIONAL PLC A	112,899	440,339	1,581
TC PIPELINES LP	96,125	6,122,649	4,142,978
TCF FINANCIAL CORP	39,991	4,266,708	459,101
TD AMERITRADE HOLDING CORP	1,283,083	26,587,279	21,812,406
TE CONNECTIVITY LTD	1,581,545	56,206,169	50,467,090
TEAM HEALTH HOLDINGS INC	14,563	293,805	350,829
TEAM INC	70,860	2,263,833	2,209,402
TEARLAB CORP	86,094	193,031	274,639
TEAVANA HOLDINGS INC	2,186	56,359	29,571
TECH DATA CORP	229,038	9,439,622	11,032,761
TECHE HOLDING CO	7,269	176,244	282,491
TECHNE CORP	92,530	7,067,876	6,865,751
TECHNICAL COMMUNICATIONS	10,542	28,013	83,178
TECHTARGET	700	3,643	3,528
TECO ENERGY INC	834,446	16,480,854	15,070,087
TECUMSEH PRODUCTS CO CLASS A	52,263	319,880	263,927
TECUMSEH PRODUCTS CO CLASS B	10,980	78,223	53,801
TEEKAY CORP	96,110	4,273,065	2,814,099
TEEKAY LNG PARTNERS LP	69,795	3,392,236	2,690,615
TEEKAY OFFSHORE PARTNERS LP	38,049	1,567,627	1,063,460
TEEKAY TANKERS LTD CLASS A	153,629	1,104,460	700,549
TEGAL CORP	1,792	25,066	6,091
TELECOM NEW ZEALAND SP ADR	158,794	1,699,479	1,497,427
TELECOMMUNICATION SYSTEMS A	164,293	1,853,768	202,080
TELEDYNE TECHNOLOGIES INC	101,940	3,072,842	6,284,575
TELEFLEX INC	(9,045)	(1,216,464)	(550,907)
TELEFONICA BRASIL ADR	265,467	7,547,948	6,567,654
TELEFONICA SA SPON ADR	140,244	1,925,442	1,837,196
TELEKOMUNIK INDONESIA SP ADR	868,985	29,770,899	30,266,748
TELENAV INC	8,600	48,763	52,718
TELEPHONE AND DATA SYSTEMS	363,064	11,167,414	7,729,638
TELESTONE TECHNOLOGIES CORP	49,668	215,590	84,931
TELETECH HOLDINGS INC	109,194	2,001,477	1,747,100
TELIK INC	17,526	64,568	37,857
TELKONET INC	451,569	391,408	67,735
TELLABS INC	1,188,141	7,794,862	3,956,510
TELULAR CORP	60,460	337,556	558,647
TEMPUR PEDIC INTERNATIONAL	219,391	8,953,031	5,131,559
TENET HEALTHCARE CORP	2,108,290	27,417,300	11,047,439
TENGASCO INC	182,387	125,798	145,910
TENNANT CO	46,076	1,654,211	1,840,751
TENNECO INC	192,027	4,632,396	5,150,175

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TENNENBAUM STRATEGY SPV LTD	649,080	649,080	526,388
TENNESSEE COMMERCE BANCORP	25,988	396,067	3
TERADATA CORP	450,451	11,257,235	32,436,978
TERADYNE INC	599,844	9,798,196	8,433,809
TEREX CORP	324,147	11,885,433	5,779,546
TERNIUM SA SPONSORED ADR	69,307	1,518,226	1,356,338
TERRA NITROGEN COMPANY LP	13,343	3,831,425	2,825,942
TERRENO REALTY CORP	45,983	392,343	694,803
TERRESTAR CORP	388,203	125,983	2,484
TERRITORIAL BANCORP INC	1,600	32,576	36,432
TERRITORIAL GENERATION CO NO 5	1	-	-
TESARO INC	1,515	20,453	21,195
TESCO CORP	313,676	5,475,528	3,764,118
TESLA MOTORS INC	169,008	5,533,984	5,288,260
TESORO CORP	607,781	13,605,827	15,170,226
TESORO LOGISTICS LP	35,691	1,913,164	1,209,910
TESSCO TECHNOLOGIES INC	52,897	432,266	1,166,380
TESSERA TECHNOLOGIES INC	98,588	3,452,868	1,515,299
TETON ADVISORS INC CLASS B	15	42	-
TETRA TECH INC	226,976	5,886,218	5,919,524
TETRA TECHNOLOGIES INC	184,493	3,596,532	1,315,439
TEVA PHARMACEUTICAL SP ADR	63,183	2,516,032	2,491,938
TEXAS CAPITAL BANCSHARES INC	92,078	2,947,478	3,719,042
TEXAS INDUSTRIES INC	34,819	1,137,906	1,358,280
TEXAS INSTRUMENTS INC	3,639,792	70,337,172	104,425,638
TEXAS PACIFIC LAND TRUST	2,583	148,248	147,873
TEXAS ROADHOUSE INC	208,174	3,784,373	3,836,638
TEXTAINER GROUP HOLDINGS LTD	66,247	1,608,929	2,444,497
TEXTRON INC	984,551	20,237,570	24,485,794
TF FINANCIAL CORP	796	11,563	19,635
TFS FINANCIAL CORP	149,962	2,140,280	1,432,137
THE NEWARK GROUP RES SHARES	110,575	569,229	469,943
THE9 LTD ADR	47,622	194,904	275,729
THERAGENICS CORP	211,555	451,712	425,225
THERAVANCE INC	13,956	316,624	310,102
THERMO FISHER SCIENTIFIC INC	1,244,005	54,483,086	64,576,280
THERMOGENESIS CORP	49,441	475,355	46,969
THERMON GROUP HOLDINGS INC	53,955	1,638,597	1,117,418
THESTREET INC	126,630	332,516	189,945
THOMAS GROUP INC	8,599	37,928	34
THOMAS PROPERTIES GROUP	122,442	268,536	666,085
THOMPSON CREEK METALS CO INC	69,328	496,335	221,156
THOR INDUSTRIES INC	217,343	9,144,055	5,957,375
THORATEC CORP	144,251	5,218,273	4,843,957
THQ INC	954,956	1,029,285	592,073
THRESHOLD PHARMACEUTICALS	126,802	358,226	938,331
TIANLI AGRITECH INC	8,556	7,736	10,267
TIB FINANCIAL CORP	6,088	54,132	67,154
TIBCO SOFTWARE INC	540,733	22,336,128	16,178,743
TIDELANDS BANCSHARES INC	18,015	123,930	5,585

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TIDEWATER INC	102,711	4,410,834	4,761,685
TIERONE CORP	77,479	73,940	39
TIFFANY + CO	356,444	18,301,063	18,873,705
TIGERLOGIC CORP	24,783	61,868	50,805
TII NETWORK TECHNOLOGIES INC	119,138	126,601	253,763
TILLY S INC CLASS A SHRS	39,255	702,678	630,043
TIM PARTICIPACOES SA ADR	338,721	9,999,164	9,301,279
TIMBERLAND BANCORP INC	39,812	268,943	197,468
TIMBERLINE RESOURCES CORP	93,558	57,037	26,196
TIME WARNER CABLE	1,047,833	64,560,690	86,027,068
TIME WARNER INC	4,116,449	130,431,119	158,483,275
TIMKEN CO	436,026	19,590,143	19,965,623
TITAN INTERNATIONAL INC	117,462	3,725,031	2,881,345
TITAN MACHINERY INC	34,167	628,976	1,037,654
TITAN PHARMACEUTICALS INC	153,675	67,924	107,572
TITANIUM METALS CORP	(30,930)	470,925	(349,822)
TIVO INC	278,209	3,972,738	2,300,784
TIX CORP	25,679	37,381	47,506
TJX COMPANIES INC	2,444,943	43,612,064	104,961,391
TMK GDR REG S	196,277	2,964,494	2,355,318
TMS INTERNATIONAL CORP A	45,373	846,172	452,370
TNS INC	124,771	3,811,653	2,238,392
TOBAM VENTURES	76,332	76,332	4,980,745
TOFUTTI BRANDS INC	4,566	7,429	7,306
TOLL BROTHERS INC	393,762	4,635,884	11,706,547
TOMPKINS FINANCIAL CORP	15,572	703,094	586,764
TONGXIN INTERNATIONAL LTD	40,011	96,647	24,807
TOOTSIE ROLL INDS	(1,383)	(35,963)	(32,998)
TOP SHIPS INC	8,132	44,392	13,661
TOR MINERALS INTERNATIONAL	1,214	10,928	20,315
TORCHMARK CORP	495,043	19,143,347	25,024,426
TORNIER NV	57,351	1,792,873	1,285,817
TORO CO	89,830	6,953,864	6,583,610
TORONTO DOMINION BANK	1,800	107,442	140,814
TOTAL SYSTEM SERVICES INC	864,312	19,534,764	20,682,974
TOWER GROUP INC	178,794	5,414,995	3,731,438
TOWER INTERNATIONAL INC	72,963	1,372,047	766,108
TOWERS WATSON + CO CL A	200,326	16,012,405	11,999,529
TOWERSTREAM CORP	152,779	294,736	634,032
TOWN SPORTS INTERNATIONAL	119,997	1,338,556	1,594,767
TOWNE BANK	51,271	933,756	717,788
TPC GROUP INC	77,241	2,819,101	2,854,065
TRACK DATA CORP	451	192,655	42,833
TRACTOR SUPPLY COMPANY	250,990	11,613,599	20,847,259
TRANS ENERGY INC	6,768	13,960	12,182
TRANS LUX CORP	169	234	78
TRANS WORLD ENTERTAINMENT CP	21,871	43,231	67,799
TRANS1 INC	65,690	131,937	162,911
TRANSACT TECHNOLOGIES INC	32,598	256,596	251,332
TRANSATLANTIC PETROLEUM LTD	502,388	2,383,857	542,579

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TRANSCAT INC	18,318	34,166	114,118
TRANSCEPT PHARMACEUTICALS IN	41,783	203,051	259,053
TRANSCONTINENTAL REALTY INV	299	1,025	833
TRANSDIGM GROUP INC	127,991	12,643,562	17,189,241
TRANSGENOMIC INC	143,523	70,966	129,170
TRANSMONTAIGNE PARTNERS LP	29,525	1,436,281	982,005
TRANSWITCH CORP	72,063	501,341	79,269
TRANZYME INC	2,529	4,511	9,358
TRAVELCENTERS OF AMERICA LLC	125,129	539,675	634,406
TRAVELERS COS INC/THE	1,352,593	66,074,220	86,349,523
TRAVELZOO INC	11,623	465,312	264,080
TRC COS INC	43,781	338,471	266,191
TREDEGAR CORP	30,484	627,954	443,842
TREE.COM INC	40,446	199,079	462,699
TREEHOUSE FOODS INC	101,067	6,564,394	6,295,443
TREX COMPANY INC	73,323	1,867,467	2,206,287
TRI TECH HOLDING INC	23,987	78,710	95,947
TRI VALLEY CORP	28,904	101,913	723
TRIAD GUARANTY INC	14,531	58,446	945
TRIANGLE PETROLEUM CORP	103,318	1,136,219	576,512
TRICO BANCSHARES	22,401	472,566	344,969
TRICO MARINE SERVICES INC	35,157	264,599	1,371
TRIMAS CORP	83,394	2,548,545	1,676,220
TRIMBLE NAVIGATION LTD	457,940	18,524,800	21,069,813
TRINA SOLAR LTD SPON ADR	259,384	5,573,840	1,649,683
TRINITY BIOTECH PLC SPON ADR	29,108	453,449	349,293
TRINITY INDUSTRIES INC	342,877	9,108,499	8,565,074
TRIO TECH INTERNATIONAL	2,389	6,098	3,726
TRIPADVISOR INC	322,155	10,484,906	14,397,093
TRIPLE S MANAGEMENT CORP B	52,610	978,301	961,713
TRIQUINT SEMICONDUCTOR INC	309,162	6,220,837	1,700,392
TRIUMPH GROUP INC	164,043	6,507,711	9,230,696
TRUE RELIGION APPAREL INC	60,410	2,220,341	1,750,688
TRUEBLUE INC	172,340	3,774,983	2,667,818
TRUNKBOW INTERNATIONAL HOLDI	28,264	22,638	33,916
TRUSTCO BANK CORP NY	94,322	571,034	514,998
TRUSTMARK CORP	81,533	2,401,599	1,995,920
TRW AUTOMOTIVE HOLDINGS CORP	308,555	8,218,644	11,342,470
TRX INC	93,658	492,864	132,994
TSAKOS ENERGY NAVIGATION LTD	180,073	1,320,087	876,957
TSR INC	5,225	43,352	21,894
TTM TECHNOLOGIES	117,644	2,072,543	1,107,028
TUCOWS INC	185,731	155,309	204,304
TUESDAY MORNING CORP	138,489	778,590	594,119
TUFCO TECHNOLOGIES INC	13,033	39,268	48,876
TUMI HOLDINGS INC	24,763	641,534	433,345
TUPPERWARE BRANDS CORP	182,759	9,693,743	10,007,878
TURKCELL ILETISIM HIZMET ADR	103,959	1,582,373	1,304,685
TUTOR PERINI CORP	191,195	4,381,954	2,422,439
TW TELECOM INC	345,245	7,678,117	8,858,979

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TWIN DISC INC	19,882	923,653	367,616
TWO HARBORS INVESTMENT CORP	128,095	1,337,418	1,327,064
TYCO INTERNATIONAL LTD	1,660,866	87,434,146	87,776,761
TYLER TECHNOLOGIES INC	130,136	2,370,961	5,250,990
TYSON FOODS INC CL A	1,092,158	22,356,265	20,565,327
U S ENERGY CORP WYOMING	64,655	201,201	152,585
U.S. GLOBAL INVESTORS INC A	46,046	453,908	201,221
U.S. PHYSICAL THERAPY INC	44,474	852,310	1,130,961
UBIQUITI NETWORKS INC	15,100	207,827	215,175
UBS LIMITED	(1,470,000)	(1,470,000)	(1,470,000)
UBS OCONNOR GLOBAL	45,000,000	45,000,000	49,210,065
UDR INC	433,094	13,979,630	11,191,138
UFP TECHNOLOGIES INC	64,880	463,868	1,096,465
UGI CORP	233,575	6,641,636	6,874,104
UIL HOLDINGS CORP	14,699	427,899	527,106
ULTA SALON COSMETICS + FRAGR	154,018	6,615,290	14,382,163
ULTIMATE SOFTWARE GROUP INC	152,947	6,366,335	13,630,650
ULTRA CLEAN HOLDINGS	91,419	1,458,237	587,821
ULTRA PETROLEUM CORP	340,900	19,401,672	7,864,568
ULTRALIFE CORP	31,252	86,809	120,635
ULTRAPAR PARTICPAC SPON ADR	45,300	710,636	1,027,404
ULTRAPETROL (BAHAMAS) LTD	30,700	163,444	36,226
ULTRASHAPE LTD	6,265,664	16,629	16,629
ULTRATECH INC	136,303	2,966,258	4,293,543
UMB FINANCIAL CORP	59,273	3,789,714	3,036,561
UMH PROPERTIES INC	35,568	226,903	381,646
UMPQUA HOLDINGS CORP	291,947	6,337,679	3,842,023
UNDER ARMOUR INC CLASS A	39,264	1,051,930	3,709,623
UNI PIXEL INC	17,010	58,039	114,305
UNICO AMERICAN CORP	13,238	37,563	133,964
UNIFI INC	82,708	718,704	937,086
UNIFIRST CORP/MA	18,664	1,057,133	1,189,806
UNIGENE LABORATORIES INC	190,799	229,570	54,378
UNILEVER N V NY SHARES	132,365	4,442,316	4,414,373
UNILEVER PLC SPONSORED ADR	107,127	3,591,656	3,613,394
UNION BANKSHARES INC /VT	1,548	17,276	30,165
UNION DRILLING INC	51,455	551,931	230,520
UNION FIRST MARKET BANKSHARE	13,600	186,070	196,520
UNION PACIFIC CORP	1,526,228	89,240,049	182,094,250
UNIONTOWN ENERGY INC	271,718	280,116	10,869
UNISYS CORP	154,093	12,251,514	3,012,521
UNIT CORP	213,177	15,407,167	7,864,096
UNITED AMERICAN HEALTHCARE	35,632	42,115	463
UNITED BANCORP INC/OHIO	15,367	109,976	139,685
UNITED BANCSHARES INC/OHIO	1,991	10,844	17,876
UNITED BANKSHARES INC	71,636	2,445,175	1,853,945
UNITED COMMUNITY BANCORP	18,780	138,921	105,170
UNITED COMMUNITY BANKS/GA	119,535	1,557,048	1,024,414
UNITED COMMUNITY FINANCIAL	85,891	89,539	255,954
UNITED CONTINENTAL HOLDINGS	980,130	34,692,790	23,846,566

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UNITED FINANCIAL BANCORP INC	31,839	616,724	457,845
UNITED FIRE GROUP INC	76,015	2,479,671	1,621,390
UNITED GUARDIAN INC	15,676	87,886	290,476
UNITED NATURAL FOODS INC	89,880	3,713,449	4,930,807
UNITED ONLINE INC	405,086	5,870,091	1,709,465
UNITED PARCEL SERVICE CL B	2,162,808	189,929,174	170,342,751
UNITED RENTALS INC	292,628	7,674,987	9,961,061
UNITED SECURITY BANCSHARE/CA	62,166	170,152	136,764
UNITED SECURITY BANCSHARES	10,550	82,781	52,540
UNITED STATES ANTIMONY CORP	134,366	280,538	542,838
UNITED STATES LIME + MINERAL	5,265	336,215	245,728
UNITED STATES STEEL CORP	542,780	19,864,825	11,181,274
UNITED STATIONERS INC	140,351	5,832,219	3,782,452
UNITED TECHNOLOGIES CORP	3,030,615	160,099,564	228,902,366
UNITED THERAPEUTICS CORP	143,080	7,831,371	7,065,301
UNITED WESTERN BANCORP INC	53,348	468,778	7,469
UNITEDHEALTH GROUP INC	3,777,795	114,760,841	221,001,034
UNITEK GLOBAL SERVICES INC	35,383	191,843	88,811
UNITIL CORP	38,597	1,022,427	1,022,825
UNITY BANCORP INC	31,376	168,209	188,255
UNIVERSAL AMERICAN CORP	243,802	3,049,843	2,567,236
UNIVERSAL CORP/VA	12,222	461,258	566,245
UNIVERSAL DISPLAY CORP	114,032	6,928,912	4,098,323
UNIVERSAL ELECTRONICS INC	48,255	1,429,227	635,518
UNIVERSAL FOREST PRODUCTS	27,409	1,109,995	1,068,420
UNIVERSAL HEALTH RLTY INCOME	19,971	1,151,462	829,400
UNIVERSAL HEALTH SERVICES B	298,399	13,527,821	12,878,913
UNIVERSAL INSURANCE HOLDINGS	131,691	895,627	449,067
UNIVERSAL SECURITY INSTRUMNT	3,251	10,408	16,578
UNIVERSAL STAINLESS + ALLOY	91,009	4,833,703	3,740,486
UNIVERSAL TECHNICAL INSTITUT	96,798	3,447,436	1,307,741
UNIVERSAL TRUCKLOAD SERVICES	26,007	565,486	393,352
UNIVEST CORP OF PENNSYLVANIA	31,108	775,508	514,217
UNS ENERGY CORP	116,886	3,473,176	4,489,579
UNUM GROUP	1,003,161	25,005,500	19,190,469
UNWIRED PLANET INC	275,307	867,537	633,206
UQM TECHNOLOGIES INC	166,415	297,508	144,781
URALKALI SPON GDR REG S	887,517	25,458,031	33,974,161
URANERZ ENERGY CORP	152,691	978,267	221,403
URANIUM ENERGY CORP	682,815	3,449,209	1,563,646
URANIUM RESOURCES INC	198,861	82,406	123,334
URBAN OUTFITTERS INC	487,239	15,628,290	13,442,933
UROLOGIX INC	84,004	207,660	64,683
UROPLASTY INC	89,378	172,032	410,246
URS CORP	285,090	14,444,347	9,943,948
URSTADT BIDDLE CLASS A	68,739	1,644,382	1,358,979
US AIRWAYS GROUP INC	535,742	8,852,152	7,141,435
US AUTO PARTS NETWORK INC	26,076	313,195	108,996
US BANCORP	6,125,479	135,684,670	196,995,396
US CELLULAR CORP	74,263	4,353,374	2,868,048

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US CONCRETE INC	23,191	66,946	116,185
US CONCRETE INC WTS	6,364	-	-
US ECOLOGY INC	71,923	2,657,734	1,275,920
US GEOTHERMAL INC	190,834	108,659	74,387
US HOME SYSTEMS INC	73,751	251,798	748,572
US SILICA HOLDINGS INC	4,925	55,451	55,456
USA MOBILITY INC	132,330	1,691,670	1,701,764
USA TECHNOLOGIES INC	38,021	38,087	54,750
USA TRUCK INC	44,973	410,800	211,824
USANA HEALTH SCIENCES INC	8,963	471,182	368,542
USEC INC	1,105,571	2,793,385	1,094,515
USG CORP	10,259	185,507	195,434
UTAH MEDICAL PRODUCTS INC	16,174	237,384	542,303
UTI WORLDWIDE INC	259,053	10,478,888	3,784,767
UTSTARCOM HOLDINGS CORP	556,508	1,500,186	662,244
VAALCO ENERGY INC	233,441	2,366,603	2,014,595
VAIL RESORTS INC	54,411	2,351,545	2,724,882
VALASSIS COMMUNICATIONS INC	166,776	5,060,227	3,627,375
VALE SA SP ADR	3,619,501	75,347,811	71,847,099
VALE SA SP PREF ADR	2,037,204	42,965,417	39,745,850
VALEANT PHARMACEUTICALS INTE	75,357	1,648,253	3,375,240
VALENCE TECHNOLOGY INC	369,708	182,374	229,589
VALERO ENERGY CORP	2,777,088	70,039,136	67,066,666
VALHI INC	119,735	976,225	1,495,490
VALIDUS HOLDINGS LTD	227,982	7,952,222	7,302,255
VALLEY NATIONAL BANCORP	543,304	10,135,829	5,759,023
VALMONT INDUSTRIES	76,564	9,002,572	9,261,937
VALSPAR CORP	263,500	10,186,152	13,831,124
VALUECLICK INC	445,461	8,710,464	7,301,112
VALUEVISION MEDIA INC A	278,856	577,736	580,021
VANCEINFO TECHNOLOGIES ADR	51,758	2,058,084	495,843
VANDA PHARMACEUTICALS INC	82,816	1,144,833	364,392
VANGUARD HEALTH SYSTEMS INC	167,350	3,897,898	1,487,737
VANGUARD NAT RES LLC	8,742	423,408	226,949
VANTAGE DRILLING CO	733,753	1,569,482	1,100,630
VANTIV INC	45,256	1,105,635	1,054,015
VARIAN MEDICAL SYSTEMS INC	275,331	13,339,398	16,731,838
VASCO DATA SECURITY INTL	115,688	1,955,817	946,327
VASCULAR SOLUTIONS INC	82,074	1,153,281	1,030,844
VCA ANTECH INC	135,390	1,271,713	2,975,863
VECTREN CORPORATION	185,532	6,084,385	5,476,892
VEECO INSTRUMENTS INC	127,322	5,343,995	4,374,787
VELOCITY PORTFOLIO GROUP INC	20	298	4
VELTI LTD	67,554	1,613,052	439,099
VENOCO INC	53,131	1,086,633	531,843
VENTAS INC	650,283	43,365,559	41,045,843
VENTRUS BIOSCIENCES INC	55,936	308,423	238,847
VERA BRADLEY INC	45,599	2,438,280	961,221
VERENIUM CORP	49,673	160,241	155,475
VERIFONE SYSTEMS INC	384,761	17,746,030	12,731,757

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VERINT SYSTEMS INC	52,120	1,446,009	1,538,061
VERISIGN INC	460,964	41,223,736	20,084,202
VERISK ANALYTICS INC CLASS A	531,972	26,957,076	26,204,961
VERIZON COMMUNICATIONS INC	9,597,914	322,076,556	426,531,310
VERMILLION INC	54,244	65,328	122,049
VERSANT CORP	24,245	142,010	234,935
VERSAR INC	64,595	106,464	194,431
VERSO PAPER CORP	76,407	81,355	90,160
VERTEX PHARMACEUTICALS INC	662,844	32,400,315	37,066,258
VERTIS HLDGS INC	13,351	173,563	173,563
VESTIN RLTY MTG II INC	46,217	141,251	53,380
VF CORP	370,416	37,106,444	49,431,972
VIA PHARMACEUTICALS INC	81	749	2
VIACOM INC CLASS A	13,604	756,157	693,532
VIACOM INC CLASS B	1,751,108	75,598,259	82,337,117
VIAD CORP	41,330	824,663	826,601
VIASAT INC	96,446	4,084,685	3,642,769
VIASYSTEMS GROUP INC	7,102	212,558	120,729
VICAL INC	204,640	876,874	736,705
VICON INDUSTRIES INC	16,522	40,440	52,375
VICOR CORP	29,811	849,492	206,885
VICTORIA VENTURES	268,382	268,382	346,442
VIDEO DISPLAY CORP	30,834	100,951	118,404
VIEWPOINT FINANCIAL GROUP	3,120	33,931	48,797
VILLAGE SUPER MARKET CLASS A	16,203	584,988	527,905
VIMICRO INTERNATIONAL CO ADR	24,952	16,024	26,200
VIMPELCOM LTD SPON ADR	1,359,094	22,177,649	11,022,250
VIRCO MFG CORPORATION	55,016	193,696	89,126
VIRGIN MEDIA INC	925,992	27,405,111	22,584,952
VIRGINIA COMMERCE BANCORP	130,464	1,293,403	1,099,812
VIRNETX HOLDING CORP	14,206	624,490	500,767
VIROPHARMA INC	236,985	4,977,282	5,616,537
VIRTUALSCOPICS INC	25,281	20,895	22,373
VIRTUS INVESTMENT PARTNERS	44,921	2,507,844	3,638,573
VIRTUSA CORP	57,054	1,238,930	761,673
VISA INC CLASS A SHARES	1,585,381	150,874,560	196,000,694
VISHAY INTERTECHNOLOGY INC	435,428	5,980,200	4,106,090
VISHAY PRECISION GROUP	378	5,315	5,273
VISION BLUE DIAMOND	249,313,638	252,374,191	251,596,852
VISION SCIENCES INC	64,535	145,557	96,803
VISIONCHINA MEDIA INC ADR	291,624	258,175	271,210
VIST FINANCIAL CORP	33,522	375,610	389,523
VISTA GOLD CORP	128,411	477,734	373,676
VISTAPRINT NV	72,891	3,997,368	2,354,393
VISTEON CORP	118,947	8,624,812	4,460,511
VITACOST.COM INC	49,600	-	292,640
VITAMIN SHOPPE INC	62,713	3,357,818	3,444,809
VITESSE SEMICONDUCTOR CORP	37,324	65,044	98,908
VIVUS INC	164,410	2,760,613	4,692,267
VMWARE INC CLASS A	284,238	28,072,422	25,877,000

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VOCERA COMMUNICATIONS INC	27,729	659,664	742,860
VOCUS INC	8,477	199,130	157,675
VODAFONE GROUP PLC SP ADR	638,119	17,197,792	17,982,193
VOLCANO CORP	81,729	2,996,848	2,341,525
VOLT INFO SCIENCES INC	20,603	98,675	140,923
VOLTERRA SEMICONDUCTOR CORP	77,569	2,305,483	1,818,983
VONAGE HOLDINGS CORP	435,925	1,001,618	876,210
VORNADO REALTY TRUST	510,304	57,074,758	42,855,324
VOXX INTERNATIONAL CORP	121,158	731,840	1,129,192
VOYAGER OIL + GAS INC	207,133	1,030,873	364,555
VSE CORP	22,039	563,275	524,317
VTB BANK OJSC GDR REG S	3,551,079	12,518,593	12,535,308
VULCAN MATERIALS CO	369,990	20,721,563	14,692,314
W.P. CAREY + CO. LLC	14,306	708,658	658,482
W+T OFFSHORE INC	45,286	1,538,233	692,878
WABASH NATIONAL CORP	141,899	2,226,649	939,371
WABCO HOLDINGS INC	247,126	10,695,492	13,080,373
WABTEC CORP	175,155	11,526,631	13,663,804
WACCAMAW BANKSHARES INC	4,280	2,816	60
WADDELL + REED FINANCIAL A	284,878	9,980,658	8,626,120
WAL MART STORES INC	7,658,324	304,924,691	533,938,377
WALGREEN CO	3,023,401	72,810,152	89,432,187
WALMART DE MEXICO SPON ADR V	30,655	793,993	816,649
WALT DISNEY CO/THE	5,499,820	136,154,904	266,741,286
WALTER ENERGY INC	211,474	13,671,508	9,338,678
WALTER INVESTMENT MANAGEMENT	55,411	1,151,503	1,298,837
WARNACO GROUP INC/THE	131,365	4,951,111	5,593,531
WARNER CHILCOTT PLC CLASS A	470,220	9,212,605	8,426,337
WARREN RESOURCES INC	342,500	1,464,421	822,000
WARWICK VALLEY TELEPHONE CO	9,962	98,805	131,298
WASHINGTON BANKING CO	94,257	1,654,756	1,310,175
WASHINGTON FEDERAL INC	519,645	9,327,415	8,776,812
WASHINGTON POST CLASS B	10,714	5,053,473	4,005,166
WASHINGTON REIT	112,194	6,128,555	3,191,913
WASHINGTON TRUST BANCORP	33,069	804,617	806,232
WASTE CONNECTIONS INC	413,303	13,917,931	12,366,039
WASTE MANAGEMENT INC	1,597,916	55,863,431	53,370,385
WATERS CORP	268,419	11,011,892	21,331,259
WATERSTONE FINANCIAL INC	33,729	54,262	128,169
WATSCO INC	75,432	5,446,970	5,566,908
WATSON PHARMACEUTICALS INC	405,476	18,707,320	30,001,176
WATTS WATER TECHNOLOGIES A	124,541	5,666,432	4,152,193
WAUSAU PAPER CORP	224,063	3,395,550	2,180,132
WAVE SYSTEMS CORP CLASS A	147,128	766,165	101,518
WAYNE SAVINGS BANCSHARES INC	10,914	70,857	93,210
WAYSIDE TECHNOLOGY GROUP INC	19,352	150,758	238,999
WD 40 CO	59,726	1,586,237	2,974,942
WEATHERFORD INTL LTD	2,013,028	45,030,709	25,424,546
WEB.COM GROUP INC	175,375	2,347,596	3,212,862
WEBMD HEALTH CORP	756,196	38,805,288	15,509,571

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WEBMEDIABRANDS INC	92,961	354,861	58,566
WEBSENSE INC	161,556	3,398,612	3,025,946
WEBSTER FINANCIAL CORP	202,779	4,349,573	4,392,184
WEIGHT WATCHERS INTL INC	81,984	5,592,855	4,227,085
WEINGARTEN REALTY INVESTORS	292,871	12,267,311	7,714,220
WEIS MARKETS INC	7,800	288,146	347,256
WELLCARE HEALTH PLANS INC	177,360	13,118,649	9,400,083
WELLMAN INC	312,400	156	156
WELLPOINT INC	1,193,266	73,974,476	76,118,420
WELLS FARGO + CO	17,267,847	517,349,299	577,436,802
WELLS GARDNER ELECTRONICS	47,574	70,254	107,518
WENDY S CO/THE	1,076,921	5,065,736	5,083,067
WERNER ENTERPRISES INC	175,260	3,439,030	4,186,959
WESBANCO INC	34,977	884,577	743,607
WESCO AIRCRAFT HOLDINGS INC	128,352	2,920,415	1,633,923
WESCO INTERNATIONAL INC	156,191	7,926,328	8,988,814
WEST BANCORPORATION	61,963	830,071	589,265
WEST COAST BANCORP/OREGON	30,288	554,428	595,150
WEST MARINE INC	52,898	714,298	621,550
WEST PHARMACEUTICAL SERVICES	7,400	324,129	373,626
WESTAMERICA BANCORPORATION	73,495	5,084,172	3,468,216
WESTAR ENERGY INC	359,881	11,643,143	10,778,444
WESTELL TECHNOLOGIES INC A	183,158	354,012	435,917
WESTERN ALLIANCE BANCORP	292,943	3,897,510	2,741,945
WESTERN DIGITAL CORP	861,637	23,831,960	26,262,710
WESTERN GAS PARTNERS LP	164,253	8,466,876	7,166,368
WESTERN LIBERTY BANCORP	10,650	23,131	30,884
WESTERN REFINING INC	202,888	3,629,213	4,518,319
WESTERN UNION CO	2,015,358	27,565,560	33,938,631
WESTFIELD FINANCIAL INC	37,078	443,304	270,670
WESTINGHOUSE SOLAR INC	23,390	54,610	8,514
WESTLAKE CHEMICAL CORP	22,736	1,291,377	1,188,161
WESTMORELAND COAL CO	41,080	706,731	330,690
WESTPORT INNOVATIONS INC	51,685	1,414,748	1,899,424
WESTWAY GROUP INC	9,853	33,674	59,022
WESTWOOD HOLDINGS GROUP INC	17,798	750,185	663,147
WET SEAL INC/THE CLASS A	449,784	1,699,991	1,421,317
WEYCO GROUP INC	4,779	182,579	110,777
WEYERHAEUSER CO	1,992,744	56,760,926	44,557,754
WGL HOLDINGS INC	101,965	4,583,189	4,053,108
WHIRLPOOL CORP	285,503	20,001,575	17,461,370
WHITE MOUNTAINS INSURANCE/WD	7,271	2,829,830	3,793,644
WHITE RIVER CAPITAL INC	7,179	87,735	161,745
WHITESTONE REIT B	14,730	111,763	203,428
WHITING PETROLEUM CORP	349,361	17,425,322	14,365,715
WHITING USA TRUST I	60,798	1,885,448	1,076,739
WHOLE FOODS MARKET INC	634,117	36,347,894	60,444,047
WIDEPOINT CORP	71,916	32,328	43,149
WILEY (JOHN) + SONS CL B	4,760	258,337	230,791
WILEY (JOHN) + SONS CLASS A	135,419	7,780,707	6,634,158

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WILLAMETTE VALLEY VINEYARDS	9,366	22,319	32,312
WILLBROS GROUP INC	112,924	1,021,190	729,489
WILLDAN GROUP INC	12,043	11,265	18,185
WILLIAMS CONTROLS INC	16,763	112,479	202,831
WILLIAMS COS INC	2,107,566	47,366,311	60,740,054
WILLIAMS PARTNERS LP	232,586	16,496,765	12,150,298
WILLIAMS SONOMA INC	317,531	11,318,565	11,104,055
WILLIS GROUP HOLDINGS PLC	461,207	21,803,390	16,829,461
WILLIS LEASE FINANCE CORP	25,380	104,241	312,684
WILSHIRE BANCORP INC	282,730	1,857,696	1,549,361
WINDSTREAM CORP	1,540,678	16,086,156	14,882,947
WINLAND ELECTRONICS INC	5,773	2,458	4,214
WINMARK CORP	12,517	647,778	732,889
WINNEBAGO INDUSTRIES	128,580	2,082,513	1,310,231
WINTHROP REALTY TRUST	52,502	832,068	638,422
WINTRUST FINANCIAL CORP	104,586	4,326,442	3,712,812
WIRELESS RONIN TECHNOLOGIES	39,115	19,232	35,595
WIRELESS TELECOM GROUP INC	67,274	105,261	82,748
WISCONSIN ENERGY CORP	674,332	15,582,318	26,683,327
WISDOMTREE INVESTMENTS INC	1,500	12,141	9,855
WIZZARD SOFTWARE CORP	9,654	13,481	19,888
WMS INDUSTRIES INC	128,399	5,662,322	2,561,569
WOLVERINE WORLD WIDE INC	113,234	2,896,919	4,391,226
WONDER AUTO TECHNOLOGY INC	64,971	804,442	47,429
WOODWARD INC	191,097	8,945,804	7,536,868
WORLD ACCEPTANCE CORP	47,086	2,824,157	3,098,284
WORLD ENERGY SOLUTIONS INC	15,949	33,420	49,601
WORLD FUEL SERVICES CORP	203,176	5,936,714	7,726,768
WORLD HEART CORP	11,645	22,158	3,205
WORLD WRESTLING ENTERTAIN A	121,243	1,772,939	948,117
WORLDGATE COMMUNICATIONS INC	598,376	85,125	838
WORTHINGTON INDUSTRIES	228,152	4,295,418	4,670,265
WPX ENERGY INC	652,943	9,209,344	10,564,620
WR BERKLEY CORP	361,887	11,155,858	14,084,657
WR GRACE + CO	267,433	12,535,845	13,491,995
WRIGHT EXPRESS CORP	75,312	3,942,432	4,648,227
WRIGHT MEDICAL GROUP INC	82,250	3,468,648	1,756,033
WSB HOLDINGS INC	40,509	147,559	109,779
WSFS FINANCIAL CORP	4,431	167,623	179,057
WSI INDUSTRIES INC	6,469	18,290	37,846
WSP HOLDINGS LTD ADR	38,896	38,382	51,343
WUXI PHARMATECH INC ADR	144,247	3,617,920	2,036,770
WVS FINANCIAL CORP	3,279	28,892	23,769
WW GRAINGER INC	222,980	23,147,182	42,642,750
WYNDHAM WORLDWIDE CORP	462,571	13,161,700	24,395,976
WYNN RESORTS LTD	275,679	33,978,582	28,593,463
X 5 RETAIL GROUP NV REGS GDR	567,182	12,808,789	12,903,391
XATA CORP	9,750	17,183	9,750
XCEL ENERGY INC	1,462,734	39,259,279	41,556,268
XENITH BANKSHARES INC	1,891	4,921	7,848

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XENONICS HOLDINGS INC	27,868	47,542	6,410
XENOPORT INC	4,872	84,214	29,426
XERIUM TECHNOLOGIES INC	23,189	400,042	67,248
XERIUM TECHNOLOGIES INC WTS	1,723	-	431
XEROX CORP	4,005,973	52,263,575	31,527,006
XILINX INC	704,398	23,592,876	23,646,645
XINYUAN REAL ESTATE CO L ADR	78,500	213,154	238,640
XL GROUP PLC	1,295,885	37,819,433	27,265,420
XO GROUP INC	96,708	2,664,188	857,800
XOMA CORP	227,234	581,299	681,703
XPO LOGISTICS INC	61,510	487,199	1,033,363
XUEDA EDUCATION GR SPON ADR	86,531	1,104,821	338,335
XYLEM INC	681,932	12,802,543	17,164,219
XYRATEX LTD	159,954	2,904,855	1,809,079
YADKIN VALLEY FINANCIAL CORP	48,986	106,052	129,812
YAHOO INC	3,970,166	157,584,959	62,847,726
YANDEX NV A	315,980	9,671,965	6,019,418
YANZHOU COAL MINING SP ADR	20,400	246,515	312,324
YELP INC	36,707	866,947	834,358
YINGLI GREEN ENERGY HOLD ADR	213,901	1,775,383	594,646
YONGYE INTERNATIONAL INC	175,242	1,737,494	541,499
YORK WATER CO	12,068	200,452	215,905
YOUKU.COM INC SPON ADR	49,988	3,624,883	1,083,746
YOUNG INNOVATIONS INC	10,395	363,075	358,538
YRC WORLDWIDE INC	62,088	2,841,203	437,098
YUCHENG TECHNOLOGIES LTD	42,499	85,493	154,698
YUHE INTERNATIONAL INC	31,053	156,386	9,316
YUM BRANDS INC	1,376,264	35,283,911	88,658,952
Z TRIM HOLDINGS	10,175	14,615	9,666
ZAGG INC	82,880	1,403,915	904,224
ZALE CORP	244,382	631,625	657,388
ZALICUS INC	201,250	257,851	241,500
ZANETT INC	4,952	15,942	545
ZAP	94,255	35,703	10,368
ZAZA ENERGY CORP	122,820	345,080	555,148
ZBB ENERGY CORP	38,518	23,410	15,022
ZEBRA TECHNOLOGIES CORP CL A	126,707	3,651,798	4,353,666
ZEP INC	40,567	680,840	556,990
ZHEJIANG SOUTHEAST ELEC B	2,215,473	1,055,581	1,178,632
ZHONE TECHNOLOGIES INC	40,730	180,781	26,678
ZHONGPIN INC	85,599	1,804,261	788,369
ZILLOW INC	132,583	6,055,402	5,121,676
ZIMMER HOLDINGS INC	631,647	29,389,758	40,652,771
ZION OIL + GAS INC	115,236	346,254	180,921
ZION OIL + GAS INC WTS	46,094	-	1,498
ZIONS BANCORPORATION	781,226	19,227,049	15,171,406
ZIPCAR INC	44,272	582,060	519,308
ZIPREALTY INC	76,738	389,354	112,037
ZIX CORP	212,952	1,135,763	553,676
ZOGENIX INC	41,703	44,775	103,424

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Security Name	Shares	Book Value	Market Value
ZOLTEK COMPANIES INC	220,073	5,046,854	1,987,258
ZOOM TECHNOLOGIES INC	50,362	40,232	52,377
ZOOM TELEPHONICS INC	18,413	546	3,130
ZST DIGITAL NETWORKS INC	9,455	27,145	28,366
ZUMIEZ INC	39,883	1,371,131	1,579,353
ZUOAN FASHION LTD SPON ADR	15,395	63,441	54,959
ZYGO CORP	59,690	1,530,422	1,066,069
ZYNGA INC	3,998,609	28,226,814	21,752,431
Grand Total		**$ 51,925,485,432**	**$ 57,732,666,815**

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Security Name	Shares		Book Value		Market Value
361 DEGREES INTERNATIONAL	1,882,211	$	1,563,860	$	419,787
3I GROUP PLC	2,619,875		12,918,544		8,099,123
3S KOREA CO LTD	122,232		2,554,036		1,782,231
77 BANK LTD/THE	962,856		4,886,907		3,946,033
888 HOLDINGS PLC	419,877		722,969		418,184
A P MOLLER MAERSK A/S A	1,795		15,635,290		11,183,285
A P MOLLER MAERSK A/S B	5,393		41,729,836		35,389,196
A2A SPA	6,006,935		12,732,469		3,221,522
AAC TECHNOLOGIES HOLDINGS IN	2,538,152		5,698,711		7,296,878
AALBERTS INDUSTRIES NV	328,339		4,346,776		5,100,144
AAREAL BANK AG	155,222		3,026,378		2,547,998
AARHUSKARLSHAMN AB	93,181		1,860,105		3,192,699
ABACUS PROPERTY GROUP	991,045		2,110,722		2,072,377
ABAN OFFSHORE LTD	14,048		132,984		98,061
ABB LTD	34,371		519,781		493,791
ABB LTD REG	7,113,611		116,044,477		116,117,586
ABC MART INC	57,088		1,447,542		2,130,705
ABENGOA SA	189,727		4,370,256		2,508,860
ABERDEEN ASSET MGMT PLC	3,667,110		9,362,358		14,937,113
ABERTIS INFRAESTRUCTURAS SA	1,286,651		24,036,471		17,381,423
ABILITY ENTERPRISE CO LTD	572,310		599,833		520,891
ABOITIZ EQUITY VENTURES INC	5,451,532		5,856,734		6,333,274
ABOITIZ POWER CORP	7,537,016		5,275,658		6,108,677
ABSA GROUP LTD	1,266,452		18,346,683		21,865,012
ABU DHABI COMMERCIAL BANK	3,658,364		2,347,019		3,296,810
ACC LTD	128,975		2,260,381		2,929,106
ACCELL GROUP	62,034		1,542,834		1,169,056
ACCIONA SA	90,924		12,963,654		5,434,750
ACCOR SA	3,735,175		177,643,189		116,986,267
ACCORDIA GOLF CO LTD	3,170		2,965,468		2,101,810
ACEA SPA	280,999		3,191,134		1,673,174
ACER INC	11,363,038		16,193,156		11,710,944
ACERINOX SA	245,550		4,387,050		2,747,822
ACHILLES CORP	442,932		738,409		582,878
ACINO HOLDING AG REG	10,511		1,737,842		1,221,554
ACKERMANS + VAN HAAREN	76,318		6,423,671		5,995,071
ACOM CO LTD	121,261		3,111,722		2,381,445
ACRUX LTD	504,712		1,904,309		2,172,893
ACS ACTIVIDADES CONS Y SERV	697,167		31,205,030		14,943,262
ACTELION LTD REG	366,906		17,017,673		15,079,378
ACTIVE BIOTECH AB	156,067		2,626,920		868,246
ACTIVIA PROPERTIES INC	296		1,739,397		1,700,915
ADANI ENTERPRISES LTD	606,658		5,324,551		2,416,419
ADANI PORTS AND SPECIAL ECON	899,705		2,247,095		1,952,168
ADANI POWER LTD	1,054,929		1,977,643		943,740
ADARO ENERGY TBK PT	35,541,180		8,188,070		5,486,794
ADCOCK INGRAM HOLDINGS LTD	394,691		2,223,984		2,897,989
ADECCO SA REG	498,207		23,469,468		22,107,433
ADEKA CORP	234,107		2,329,531		2,021,552
ADELAIDE BRIGHTON LTD	1,194,868		2,676,284		3,894,861
ADERANS CO LTD	122,130		1,687,024		1,495,435
ADIDAS AG	751,934		42,516,785		53,876,470
ADITYA BIRLA NUVO LTD	116,288		2,059,748		1,680,641
ADMIRAL GROUP PLC	586,017		10,517,966		10,956,129
ADP	100,164		8,619,618		7,575,923

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Security Name	Shares	Book Value	Market Value
ADVAN CO LTD	40,849	277,872	415,711
ADVANCE RESIDENCE INVESTMENT	862	1,372,379	1,673,440
ADVANCED INFO SERVICE FOR RG	7,769,454	24,526,051	45,134,265
ADVANCED SEMICONDUCTOR ENGR	28,992,916	23,852,020	23,720,154
ADVANTAGE OIL + GAS LTD	506,037	3,546,683	1,489,147
ADVANTECH CO LTD	1,069,716	1,971,703	3,529,330
ADVANTEST CORP	382,177	7,617,296	5,896,227
AECI LTD	348,529	2,691,302	3,398,563
AECON GROUP INC	171,201	2,068,817	1,981,624
AED OIL LTD	431,977	-	-
AEGIS GROUP PLC	2,757,346	6,227,379	6,975,839
AEGON NV	10,066,706	80,727,789	46,552,660
AEON CO LTD	2,663,180	35,108,293	33,110,353
AEON CREDIT SERVICE CO LTD	199,094	2,462,739	3,672,975
AEON DELIGHT CO LTD	65,793	1,403,005	1,506,497
AEON FANTASY CO LTD	16,523	187,115	236,070
AEON MALL CO LTD	271,912	6,317,506	5,749,043
AER LINGUS	639,418	886,425	819,568
AES TIETE SA	134,185	1,279,992	1,648,690
AES TIETE SA PREF	406,003	4,314,447	5,750,767
AF AB B SHS	98,577	1,713,915	1,910,152
AFFIN HOLDINGS BERHAD	131,500	134,345	137,898
AFG ARBONIA FORSTER HOLD REG	63,840	1,472,756	1,156,734
AFREN PLC	3,249,150	6,124,909	5,284,688
AFRICA ISRAEL INV LTD	71,461	241,626	203,384
AFRICA ISRAEL PROPERTIES LTD	20,266	374,575	142,591
AFRICAN BANK INVESTMENTS LTD	2,237,507	8,391,546	9,933,838
AFRICAN BARRICK GOLD PLC	312,048	2,741,688	1,895,080
AFRICAN RAINBOW MINERALS LTD	235,172	4,275,455	4,773,884
AGABANG+COMPANY	63,794	792,563	785,347
AGEAS	12,576,570	91,267,721	24,898,062
AGF MANAGEMENT LTD CLASS B	356,747	5,881,895	3,940,334
AGFA GEVAERT NV	1,495,052	8,488,320	2,447,512
AGGREKO PLC	699,443	17,583,641	22,730,688
AGILE PROPERTY HOLDINGS LTD	3,546,336	2,828,027	4,539,874
AGL ENERGY LTD	1,388,847	15,899,912	21,027,127
AGNICO EAGLE MINES LTD	441,570	21,447,509	17,862,913
AGRICULTURAL BANK OF CHINA H	60,107,934	25,410,701	23,944,451
AGRIUM INC	414,834	21,164,391	36,716,303
AGUAS ANDINAS SA A	875,585	435,753	540,377
AHLSTROM OYJ	56,635	1,286,300	912,775
AHNLAB INC	12,168	964,815	1,180,325
AI HOLDINGS CORP	128,201	517,912	694,109
AIA GROUP LTD	34,346,043	102,774,972	117,337,598
AICA KOGYO CO LTD	148,706	1,631,905	2,229,000
AICHI BANK LTD/THE	19,522	1,497,106	930,977
AICHI CORP	96,549	495,874	431,985
AICHI STEEL CORP	241,871	1,087,356	970,029
AIDA ENGINEERING LTD	180,358	763,303	1,123,422
AIFUL CORP	823,773	1,215,649	1,662,207
AIMIA INC	576,230	4,787,199	7,658,953
AIMS AMP CAPITAL INDUSTRIAL	1,340,740	1,135,970	1,270,041
AIN PHARMACIEZ INC	36,131	1,380,673	2,171,319
AIPHONE CO LTD	47,080	836,044	939,361
AIR ARABIA PJSC	8,290,948	1,579,445	1,343,075

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AIR BERLIN PLC	282,249	1,322,449	644,023
AIR CHINA LTD H	5,238,067	3,147,743	3,065,784
AIR FRANCE KLM	873,720	9,940,419	4,167,960
AIR LIQUIDE SA	946,334	84,386,916	108,145,078
AIR NEW ZEALAND LTD	1,441,402	2,017,417	996,333
AIR WATER INC	435,506	4,718,414	5,256,197
AIRASIA BHD	10,742,219	6,904,451	12,076,751
AIRPORT FACILITIES CO LTD	66,689	373,024	298,381
AIRPORTS OF THAILAND PCL FOR	5,031,030	7,305,084	9,464,862
AISAN INDUSTRY CO LTD	50,166	444,940	460,225
AISIN SEIKI CO LTD	774,369	22,448,533	25,534,080
AIXTRON SE	785,820	19,378,792	11,228,975
AJ LUCAS GROUP LTD	234,402	130,450	253,489
AJINOMOTO CO INC	2,249,162	23,348,735	31,204,686
AJISEN CHINA HOLDINGS LTD	1,297,939	1,106,527	891,859
AKBANK T.A.S.	8,851,771	27,906,639	32,398,255
AKCANSA CIMENTO	48,912	176,174	195,248
AKEBONO BRAKE INDUSTRY CO	309,853	1,733,021	1,475,676
AKENERJI ELEKTRIK URETIM AS	10,695	17,209	12,950
AKER SOLUTIONS ASA	1,536,106	20,402,232	21,680,604
AKFEN HOLDING AS	382,318	3,034,942	1,970,036
AKITA BANK LTD/THE	488,946	1,922,456	1,366,523
AKR CORPORINDO TBK PT	2,099,500	709,033	776,765
AKSA AKRILIK KIMYA SANAYII	38,479	91,083	90,203
AKSIGORTA	421,046	377,734	449,283
AKZO NOBEL	752,180	42,387,142	35,356,671
ALACER GOLD CORP	842,983	6,214,550	4,556,217
ALAMOS GOLD INC	620,292	8,754,801	9,674,477
ALARKO HOLDING	56,104	106,450	126,868
ALBARAKA TURK KATILIM BANKAS	469,505	340,458	288,135
ALCATEL LUCENT	7,099,690	44,564,300	11,721,830
ALDAR PROPERTIES PJSC	4,506,408	1,834,857	1,374,129
ALESCO CORP LTD	285,363	1,092,433	568,934
ALEXANDRIA MINERAL OILS CO	55,333	712,564	794,586
ALFA LAVAL AB	861,272	11,420,395	14,748,827
ALFA S.A.B. A	1,077,955	9,418,398	17,117,653
ALFRESA HOLDINGS CORP	150,797	7,505,795	7,975,453
ALGETA ASA	128,997	2,641,935	3,689,060
ALGONQUIN POWER + UTILITIES	54,000	305,762	348,541
ALI CORP	115,000	140,255	130,835
ALIMENTATION COUCHE TARD B	456,537	12,064,220	19,910,383
ALK ABELLO A/S	20,979	1,980,528	1,246,237
ALL AMERICA LATINA LOGISTICA	2,895,565	15,867,563	12,164,973
ALL NIPPON AIRWAYS CO LTD	2,149,150	6,801,204	6,087,329
ALLAHABAD BANK	1,239,687	4,476,459	3,322,632
ALLIANCE FINANCIAL GROUP BHD	3,116,904	2,373,733	4,083,238
ALLIANCE GLOBAL GROUP INC	13,750,888	3,692,321	3,766,115
ALLIANZ SE REG	1,502,941	205,970,676	150,887,094
ALLIED PROPERTIES REAL ESTAT	169,508	3,721,305	4,821,959
ALLIED TECHNOLOGIES LTD	164,851	1,150,568	977,398
ALLOT COMMUNICATIONS LTD	52,314	859,011	1,392,480
ALLREAL HOLDING AG REG	24,206	3,006,571	3,534,353
ALM. BRAND A/S	211,759	844,015	426,540
ALMACENES EXITO SA	420,334	4,084,082	6,956,890
ALMIRALL SA	185,816	1,917,801	1,334,685

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Security Name	Shares	Book Value	Market Value
ALON HOLDINGS BLUE SQUARE IS	39,527	374,093	87,570
ALONY HETZ PROPERTIES + INV	178,790	575,783	721,631
ALPARGATAS SA PREF	403,590	2,452,984	2,679,336
ALPEN CO LTD	49,170	947,565	960,730
ALPHA BANK AE	3,440,763	31,947,629	5,501,790
ALPHA SYSTEMS INC	22,594	438,530	302,997
ALPINE ELECTRONICS INC	106,005	1,233,793	1,255,480
ALPS ELECTRIC CO LTD	1,225,256	10,981,632	8,553,298
ALSTOM	815,009	52,569,510	25,784,780
ALSTOM PROJECTS INDIA LTD	28,493	313,170	199,709
ALSTRIA OFFICE REIT AG	239,604	3,318,746	2,538,982
ALTAGAS LTD	313,835	8,072,038	8,912,170
ALTEK CORP	3,914,692	5,146,066	2,488,846
ALTEN	73,252	2,000,521	2,033,509
ALTRAN TECHNOLOGIES SA	472,223	2,503,107	2,074,687
ALTRI SGPS SA	467,363	843,668	619,796
ALUMINA LTD	6,230,412	10,867,032	5,045,323
ALUMINUM CORP OF CHINA LTD H	8,211,131	6,191,729	3,493,265
AMADA CO LTD	759,589	5,744,803	4,455,290
AMADEUS IT HOLDING SA A SHS	1,650,523	29,801,241	34,979,753
AMANO CORP	185,136	1,881,083	1,568,513
AMATA CORP PUBLIC CO LTD FOR	4,346,300	2,244,319	2,134,832
AMBASSADOR HOTEL/THE	28,000	33,378	27,733
AMBUJA CEMENTS LTD	4,050,929	8,271,096	12,627,638
AMCOR LIMITED	3,359,255	15,822,119	24,413,741
AMEC PLC	1,150,112	13,998,965	18,075,014
AMER SPORTS OYJ A SHS	369,830	4,014,582	4,216,956
AMERICA MOVIL SAB DE C SER L	115,239,968	113,289,262	149,694,623
AMG ADVANCED METALLURGICAL	62,663	1,122,775	527,237
AMIL PARTICIPACOES SA	1,156,187	8,828,025	11,513,470
AMLIN PLC	4,516,281	26,069,331	25,068,724
AMMB HOLDINGS BHD	6,810,939	9,202,657	13,491,042
AMOREPACIFIC CORP	11,195	7,004,652	10,399,528
AMOREPACIFIC GROUP	20,373	2,530,657	5,869,788
AMOT INVESTMENTS LTD	212,432	641,339	453,990
AMP LTD	9,181,870	46,921,565	36,235,727
AMP NZ OFFICE LTD	2,273,161	1,387,270	1,708,294
AMPELLA MINING LTD	695,846	1,994,031	363,771
AMPLIFON SPA	262,454	1,097,837	1,227,684
AMTEK AUTO LTD	208,610	553,862	397,157
AMTRAN TECHNOLOGY CO LTD	1,168,582	808,475	938,463
AMVIG HOLDINGS LTD	1,120,767	785,273	492,702
ANADOLU CAM SANAYII AS	116,721	181,582	170,367
ANADOLU EFES BIRACILIK VE	2,688,714	23,709,746	34,413,511
ANDHRA BANK	2,336,021	2,882,447	4,953,611
ANDRITZ AG	240,981	10,068,390	12,391,719
ANEKA TAMBANG TBK PT	11,204,338	2,103,602	1,598,490
ANGANG STEEL CO LTD H	3,390,196	3,772,532	1,844,386
ANGLO AMERICAN PLC	6,142,839	233,744,360	202,118,477
ANGLO PACIFIC GROUP PLC	331,508	1,663,019	1,268,688
ANHANGUERA EDUCACIONAL PARTI	10,100	150,283	128,098
ANHEUSER BUSCH INBEV NV	2,564,331	91,789,819	199,486,427
ANHUI CONCH CEMENT CO LTD H	8,383,446	20,492,528	22,642,333
ANHUI GUJING DISTILLERY CO B	223,972	862,820	784,796
ANRITSU CORP	312,541	1,816,930	3,509,668

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ANSALDO STS SPA	318,886	4,061,928	2,268,244
ANSELL LTD	392,161	3,865,784	5,306,194
ANTA SPORTS PRODUCTS LTD	2,542,764	2,987,958	1,534,145
ANTENA 3 TELEVISION	256,528	2,019,758	1,100,349
ANTOFAGASTA PLC	1,924,209	23,451,042	32,836,118
ANXIN CHINA HOLDINGS LTD	6,183,129	1,661,247	1,155,822
AOC HOLDINGS INC	118,148	1,128,969	478,279
AOKI HOLDINGS INC	50,962	682,746	1,067,271
AOMORI BANK LTD/THE	526,755	1,996,748	1,610,832
AOYAMA TRADING CO LTD	192,644	3,734,947	3,933,044
AOZORA BANK LTD	1,814,526	2,720,896	4,298,101
APA GROUP	1,686,428	8,323,843	8,626,078
APAC RESOURCES LTD	15,607,124	1,309,897	573,433
APERAM	329,189	11,669,256	4,327,960
APN NEWS + MEDIA LIMITED	986,865	916,097	667,647
APOLLO SOLAR ENERGY TECHNOLO	20,293,243	1,211,812	593,871
APOLLO TYRES LTD	3,516,519	5,528,468	4,975,463
APRIL	49,235	1,882,173	699,796
AQUARIUS PLATINUM LTD	1,673,911	8,842,694	1,198,779
AQUILA RESOURCES LTD	420,524	3,240,404	1,288,865
ARA ASSET MANAGEMENT 144A	1,166,752	1,540,734	1,312,458
ARABTEC HOLDING CO	3,933,703	2,035,953	3,020,158
ARAFURA RESOURCES LTD	1,202,985	1,312,720	277,452
ARAKAWA CHEMICAL INDUSTRIES	45,886	531,938	388,180
ARAMEX PJSC	523,463	261,659	247,979
ARB CORPORATION LTD	220,184	1,889,290	2,053,866
ARC LAND SAKAMOTO CO LTD	46,881	570,569	735,620
ARC RESOURCES LTD	740,623	16,889,801	16,636,682
ARCA CONTINENTAL SAB DE CV	478,573	1,547,872	2,758,962
ARCADIS NV	290,329	5,725,319	6,344,580
ARCELIK AS	785,394	2,867,296	3,968,871
ARCELORMITTAL	3,609,008	145,138,396	55,463,941
ARCELORMITTAL SOUTH AFRICA	588,077	4,331,708	3,767,835
ARCHER LTD	556,175	3,317,499	996,436
ARCS CO LTD	119,243	2,148,624	2,542,082
ARDENT LEISURE GROUP	1,015,262	1,341,512	1,326,886
ARIAKE JAPAN CO LTD	74,751	1,310,334	1,559,849
ARISAWA MFG CO LTD	105,706	701,262	308,680
ARISTOCRAT LEISURE LTD	1,405,566	7,099,227	3,976,541
ARKEMA	201,154	13,828,134	13,159,373
ARM HOLDINGS PLC	6,583,540	49,090,030	52,197,704
ARNEST ONE CORP	57,814	430,417	729,650
ARNOLDO MONDADORI EDITORE	525,592	1,925,872	591,632
ARTIS REAL ESTATE INVESTMENT	330,058	4,941,286	5,309,675
ARYZTA AG	241,906	10,449,563	12,037,800
AS ONE CORP	24,884	535,892	496,803
ASAHI CO LTD	50,414	1,014,757	830,231
ASAHI DIAMOND INDUSTRIAL CO	134,870	1,184,047	1,531,425
ASAHI GLASS CO LTD	3,162,175	31,628,678	21,123,438
ASAHI GROUP HOLDINGS LTD	1,200,026	20,278,106	25,703,028
ASAHI HOLDINGS INC	54,844	1,279,798	1,106,639
ASAHI INTECC CO LTD	24,088	715,771	633,660
ASAHI KASEI CORP	3,745,723	21,966,868	20,186,250
ASAHI ORGANIC CHEMICAL INDUS	223,954	666,711	561,359
ASATSU DK INC	85,871	2,118,587	2,399,946

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Security Name	Shares	Book Value	Market Value
ASCENDAS INDIA TRUST	1,753,018	1,044,402	1,051,700
ASCENDAS REAL ESTATE INV TRT	5,451,356	7,326,035	9,251,986
ASCIANO LTD	3,045,545	12,819,175	13,579,987
ASCOM HOLDING AG REG	108,788	1,303,746	781,573
ASCOPIAVE SPA	205,569	468,320	211,702
ASCOTT RESIDENCE TRUST	2,559,054	1,810,871	2,191,801
ASELSAN ELEKTRONIK SANAYI	155,964	882,472	965,775
ASHMORE GROUP PLC	1,018,429	6,067,260	5,566,781
ASHOK LEYLAND LTD	2,970,005	1,399,328	1,324,494
ASHTEAD GROUP PLC	1,769,593	2,885,878	7,213,575
ASIA CEMENT CORP	6,223,862	5,530,848	7,799,352
ASIA STANDARD INTL.GROUP	1,862,438	300,912	285,722
ASIAN BAMBOO AG BR	35,144	1,811,950	337,840
ASIAN PAINTS LTD	64,354	3,400,424	4,481,846
ASIAN PROPERTY DEVE FOREIGN	360,720	56,589	82,343
ASIANA AIRLINES	296,277	1,408,298	1,921,976
ASICS CORP	382,940	3,737,443	4,832,938
ASKA PHARMACEUTICAL CO LTD	69,675	624,587	415,655
ASKUL CORP	65,693	988,401	748,404
ASM INTERNATIONAL NV	172,205	3,962,199	6,534,254
ASM PACIFIC TECHNOLOGY	503,502	3,394,404	6,390,446
ASML HOLDING NV	1,561,546	43,791,286	79,396,028
ASPEN GROUP	1,786,186	816,851	723,217
ASPEN PHARMACARE HOLDINGS LT	786,457	6,942,646	12,101,920
ASSA ABLOY AB B	1,017,518	16,883,966	28,392,161
ASSECO POLAND SA	62,702	1,231,468	916,866
ASSICURAZIONI GENERALI	5,626,717	143,664,378	76,118,643
ASSOCIATED BRITISH FOODS PLC	1,075,133	15,371,737	21,618,276
ASSYSTEM	54,862	737,022	902,308
ASTALDI SPA	149,498	1,120,178	949,550
ASTELLAS PHARMA INC	1,310,773	49,626,976	56,922,290
ASTRA AGRO LESTARI TBK PT	1,251,291	2,229,174	2,671,107
ASTRA INTERNATIONAL TBK PT	85,227,745	33,683,441	62,157,046
ASTRAL FOODS LTD	58,416	874,320	807,117
ASTRAL MEDIA INC A	161,247	4,956,543	7,725,055
ASTRAZENECA PLC	4,450,989	202,851,483	199,172,368
ASTRO JAPAN PROPERTY GROUP	177,545	696,790	524,138
ASUNARO AOKI CONSTRUCTION	44,293	228,313	225,935
ASUSTEK COMPUTER INC	2,939,768	20,033,345	26,707,277
ASX LTD	469,782	14,360,667	14,359,838
ASX SPI 200 INDEX FUTURES	10,317	-	-
ASYA KATILIM BANKASI AS	1,726,281	1,881,729	1,727,522
ATCO LTD CLASS I	169,074	7,914,578	11,987,481
ATEA ASA	323,637	2,083,976	2,844,676
ATHABASCA OIL CORP	1,217,117	19,596,820	13,371,630
ATHENS WATER SUPPLY + SEWAGE	97,058	987,475	369,514
ATKINS (WS) PLC	387,007	4,877,903	4,188,312
ATLANTIA SPA	1,419,383	27,973,214	18,102,749
ATLANTIC POWER CORP	344,691	5,269,032	4,402,247
ATLAS COPCO AB A SHS	1,805,530	25,420,782	38,818,486
ATLAS COPCO AB B SHS	2,987,699	28,101,193	56,876,402
ATLAS IRON LTD	2,308,592	6,696,889	4,780,175
ATOM CORP	153,583	623,760	679,468
ATOS	194,123	8,797,746	11,608,090
ATRIUM EUROPEAN REAL ESTATE	565,112	3,860,526	2,652,759

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ATRIUM INNOVATIONS INC	73,457	976,997	789,008
ATS AUTOMATION TOOLING SYS	312,362	1,783,259	2,861,798
ATSUGI CO LTD	428,997	624,832	526,904
AU OPTRONICS CORP	54,781,814	46,193,485	22,088,702
AUCKLAND INTL AIRPORT LTD	2,523,877	3,604,750	4,949,702
AUDIOCODES LTD	122,066	557,574	215,068
AURA MINERALS INC	518,007	1,838,727	221,034
AURICO GOLD INC	855,920	8,503,743	6,867,849
AURIGA INDUSTRIES B	27,197	695,141	329,621
AURIZON MINES LTD	492,600	2,301,927	2,232,391
AUROBINDO PHARMA LTD	59,952	166,394	118,111
AURORA OIL + GAS LTD	1,240,026	4,006,623	3,953,086
AURUBIS AG	172,662	7,830,823	8,325,354
AUSDRILL LTD	910,853	2,534,506	3,193,151
AUSENCO LTD	282,226	1,577,030	1,032,787
AUST AND NZ BANKING GROUP	7,945,447	140,754,345	179,422,926
AUSTEVOLL SEAFOOD ASA	246,326	1,279,344	1,035,949
AUSTIN ENGINEERING LTD	219,677	1,117,282	968,275
AUSTRALAND PROPERTY GROUP	736,364	2,818,356	1,864,380
AUSTRALIAN AGRICULTURAL CO	950,507	1,590,377	1,091,235
AUSTRALIAN DOLLAR	10,597,485	10,017,900	10,862,953
AUSTRALIAN INFRASTRUCTURE FUND	1,885,668	4,846,563	4,638,971
AUSTRALIAN PHARMA INDUS LTD	1,482,801	860,533	531,981
AUTOBACS SEVEN CO LTD	76,171	2,221,526	3,727,860
AUTOGRILL SPA	563,132	6,074,121	5,106,124
AUTOMOTIVE HOLDINGS GROUP	593,159	1,484,998	1,501,805
AUTONEUM HOLDING AG	16,417	1,107,170	749,289
AUTOSTRADA TORINO MILANO SPA	193,378	2,095,244	1,202,490
AVANZA BANK HOLDING AB	86,323	1,714,828	1,775,883
AVENG LTD	1,687,457	8,444,756	7,386,558
AVEVA GROUP PLC	204,986	4,042,362	5,240,615
AVEX GROUP HOLDINGS INC	70,073	788,609	1,033,659
AVI LTD	2,049,724	9,588,219	12,531,171
AVION GOLD CORP	1,333,374	2,179,845	595,110
AVIVA PLC	9,588,838	87,496,743	40,997,994
AVNER OIL EXPLORATION LP	3,405,852	1,742,775	1,879,380
AVTOVAZ SPON GDR	96,508	327,200	231,597
AWA BANK LTD/THE	505,455	2,940,122	3,211,749
AWE LTD	1,579,603	3,851,574	2,169,691
AXA SA	9,915,313	235,511,895	131,870,140
AXEL SPRINGER AG	150,423	5,693,227	6,466,544
AXELL CORP	28,268	690,394	521,146
AXFOOD AB	99,885	2,983,016	3,180,734
AXIATA GROUP BERHAD	20,973,044	25,709,707	36,127,397
AXIS BANK LTD	1,668,607	37,537,365	30,355,283
AXIS COMMUNICATIONS AB	156,979	2,108,478	3,411,400
AXTEL SAB DE CV CPO	1,787,000	649,709	396,641
AXWAY SOFTWARE SA	18,364	340,398	330,700
AYALA CORPORATION	551,320	3,246,661	6,139,302
AYALA LAND INC	18,879,247	4,677,204	9,678,219
AYALA LAND INC RTS	13,563,788	-	-
AYGAZ AS	145,906	644,296	611,471
AZ ELECTRONIC MATERIALS	1,151,075	5,053,800	5,181,510
AZ. BGP HOLDINGS	43,616,220	-	-
AZBIL CORP	216,017	4,880,770	4,396,681

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AZIMUT HOLDING SPA	293,975	2,778,757	3,014,401
AZRIELI GROUP	92,892	2,346,439	2,035,127
B COMMUNICATIONS LTD	27,239	90,528	80,173
B2GOLD CORP	1,161,477	3,727,053	3,486,310
B2W COM GLOBAL DO VAREJO	60,558	273,794	175,513
BABCOCK INTL GROUP PLC	1,140,565	11,411,250	15,268,427
BACHEM HOLDING AG REG B	8,258	549,520	296,658
BAE SYSTEMS PLC	12,102,906	77,614,465	54,784,379
BAJAJ AUTO LTD	225,529	4,632,887	6,353,060
BAJAJ HOLDINGS AND INVESTMEN	167,428	1,996,641	2,341,476
BAKRIE + BROTHERS PT	37,253,000	223,207	198,312
BAKRIE SUMATERA PLANTATIO PT	1,131,000	39,549	21,916
BAKRIE TELECOM TBK PT	2,464,500	74,924	52,478
BAKRIELAND DEVELOPMENT PT	6,395,000	95,945	47,660
BALFOUR BEATTY PLC	2,516,975	12,699,814	11,764,298
BALLARPUR INDUSTRIES LTD	291,426	165,152	107,781
BALOISE HOLDING AG REG	151,924	12,589,633	10,031,985
BALRAMPUR CHINI MILLS LTD	1,663,148	2,141,215	1,541,469
BANCA CARIGE SPA	2,220,978	6,824,322	1,927,876
BANCA GENERALI SPA	134,915	1,223,480	1,549,486
BANCA MONTE DEI PASCHI SIENA	29,903,144	29,435,859	7,445,512
BANCA POPOL EMILIA ROMAGNA	1,330,154	13,656,633	7,170,759
BANCA POPOLARE DI MILANO	13,043,118	8,342,129	6,207,139
BANCA POPOLARE DI SONDRIO	1,023,523	9,553,796	6,245,118
BANCO BILBAO VIZCAYA ARGENTA	17,665,732	238,340,940	126,194,850
BANCO BPI SA. REG SHS	1,504,872	1,374,289	1,027,450
BANCO BRADESCO S.A.	114,392	1,673,537	1,416,830
BANCO BRADESCO SA PREF	4,971,242	62,420,131	73,739,254
BANCO BTG PACTUAL SA	761,765	10,956,302	11,095,586
BANCO COMERCIAL PORTUGUES R	33,785,289	24,587,290	4,201,772
BANCO DE CHILE	93,185,148	8,944,913	13,039,984
BANCO DE CREDITO E INVERSION	115,981	5,977,716	7,194,139
BANCO DE SABADELL SA	7,689,133	34,767,912	14,958,851
BANCO DE VALENCIA SA	1,505,095	1,109,155	276,956
BANCO DESIO E DELLA BRIANZA	142,169	1,005,362	333,596
BANCO DO BRASIL S.A.	9,407,743	109,387,363	91,026,884
BANCO ESP CREDITO (BANESTO)	260,546	2,848,025	850,751
BANCO ESPIRITO SANTO REG	7,933,974	11,185,869	5,416,912
BANCO ESTADO RIO GRANDE SUL	964,400	9,265,006	6,784,652
BANCO POPOLARE SCARL	6,957,432	33,393,734	9,341,430
BANCO POPULAR ESPANOL	4,475,680	39,676,862	10,127,194
BANCO SANTANDER (BRASIL) SA	4,187,892	41,241,466	31,952,008
BANCO SANTANDER CHILE	173,914,399	10,539,682	12,924,994
BANCO SANTANDER SA	34,575,506	374,196,064	229,087,282
BANCOLOMBIA SA PREF	541,850	6,848,974	8,439,844
BANDO CHEMICAL INDUSTRIES	218,978	703,254	826,071
BANG + OLUFSEN A/S	82,143	794,916	883,383
BANGKOK BANK PCL FOREIGN REG	1,410,536	5,148,223	8,504,961
BANGKOK BANK PUBLIC CO NVDR	1,638,540	9,832,943	9,879,735
BANGKOK DUSIT MED SERVICE F	1,410,106	3,426,398	4,328,885
BANGKOK EXPRESSWAY PUB FORGN	427,100	256,621	326,780
BANIF SGPS SA REG	692,620	1,133,243	105,476
BANK BUKOPIN TBK PT	7,478,500	621,148	501,619
BANK CENTRAL ASIA TBK PT	32,748,465	16,205,662	25,452,627
BANK DANAMON INDONESIA TBK	8,917,329	3,999,191	5,696,457

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BANK HANDLOWY W WARSZAWIE SA	114,732	2,269,596	2,777,799
BANK HAPOALIM BM	3,246,176	8,853,012	9,861,948
BANK LEUMI LE ISRAEL	4,482,245	15,446,992	10,772,118
BANK MANDIRI TBK PT	49,946,423	30,476,157	38,287,383
BANK MILLENNIUM SA	514,718	551,719	569,116
BANK NEGARA INDONESIA PT	52,691,043	18,971,190	21,457,891
BANK OF AYUDHYA PCL FOREIGN	21,549,664	15,812,885	20,016,218
BANK OF AYUDHYA PUBLIC NVDR	7,303,243	6,080,518	6,783,553
BANK OF BARODA	697,872	4,519,912	9,160,395
BANK OF CHINA LTD H	245,231,772	97,958,684	92,947,706
BANK OF COMMUNICATIONS CO H	24,207,055	18,865,884	16,196,602
BANK OF CYPRUS PUBLIC CO LTD	7,829,824	8,496,582	2,802,075
BANK OF EAST ASIA	5,586,791	19,323,322	19,950,639
BANK OF INDIA	2,693,273	22,724,445	16,740,402
BANK OF IRELAND	96,242,259	13,457,007	12,213,624
BANK OF IWATE LTD/THE	47,496	2,745,287	1,916,763
BANK OF KYOTO LTD/THE	879,755	8,189,169	6,637,581
BANK OF MONTREAL	1,857,640	90,737,696	102,516,854
BANK OF NAGOYA LTD/THE	534,820	1,848,942	1,642,198
BANK OF NOVA SCOTIA	3,040,677	128,309,999	157,305,708
BANK OF OKINAWA LTD/THE	53,172	2,148,403	2,269,101
BANK OF PHILIPPINE ISLANDS	4,491,948	5,015,669	7,952,992
BANK OF QUEENSLAND LTD	776,275	7,284,828	5,267,672
BANK OF SAGA LTD/THE	427,178	1,441,324	1,060,048
BANK OF THE RYUKYUS LTD	138,442	1,677,536	1,721,202
BANK OF YOKOHAMA LTD/THE	3,042,572	17,563,526	14,299,593
BANK PAN INDONESIA TBK PT	1,388,500	94,443	116,786
BANK PEKAO SA	357,061	14,396,906	16,209,113
BANK PEMBANGUNAN DAERAH JAWA	700,000	72,323	68,565
BANK RAKYAT INDONESIA PERSER	68,060,124	31,646,697	46,013,499
BANK SARASIN + CIE AG REG B	117,529	4,487,206	3,315,404
BANK TABUNGAN NEGARA TBK PT	289,500	39,472	39,761
BANKERS PETROLEUM LTD	768,312	4,755,839	1,341,504
BANKINTER SA	1,374,304	12,287,211	4,742,100
BANPU PUBLIC CO LTD FOR REG	975,416	13,585,133	13,759,022
BANQUE CANTONALE VAUDOIS REG	8,773	4,223,532	4,657,571
BANRO CORPORATION	880,656	3,440,139	3,222,176
BARCLAYS PLC	38,848,574	238,190,932	99,227,856
BARCO (NEW) N.V.	28,866	1,380,367	1,459,812
BARLOWORLD LTD	1,430,176	10,948,067	14,164,487
BARRATT DEVELOPMENTS PLC	4,596,016	8,933,521	10,027,193
BARRICK GOLD CORP	2,619,371	88,668,807	98,536,364
BARRY CALLEBAUT AG REG	6,808	5,484,416	6,193,129
BASF SE	2,716,932	139,436,262	188,601,351
BASILEA PHARMACEUTICA REG	14,420	1,583,826	684,039
BASLER KANTONALBK PC	17,847	2,238,729	2,066,555
BATHURST RESOURCES LTD	2,113,545	2,378,633	823,266
BATU KAWAN BHD	80,100	251,310	463,624
BAUER AG	39,031	2,096,482	929,963
BAVARIAN NORDIC A/S	59,064	1,212,153	501,091
BAWANG INTERNATIONAL GROUP	2,647,637	1,788,505	204,797
BAYAN RESOURCES GROUP	66,000	106,447	82,215
BAYER AG REG	2,851,880	171,638,603	205,496,927
BAYERISCHE MOTOREN WERKE AG	1,204,672	73,451,245	87,033,956
BAYTEX ENERGY CORP	391,328	22,172,988	16,463,826

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BAYWA BAYERISCHE WARENVERMIT	49,707	2,070,804	1,819,243
BB BIOTECH AG	49,567	3,588,874	3,990,461
BBA AVIATION PLC	1,561,728	3,851,718	4,996,966
BBMG CORPORATION H	2,318,933	2,778,352	1,605,377
BCE INC	745,871	22,149,239	30,714,283
BDO UNIBANK INC	4,490,073	4,543,490	6,756,156
BE GROUP AB	151,890	903,597	426,904
BEACH ENERGY LTD	3,785,380	3,618,949	3,647,392
BEADELL RESOURCES LTD	2,175,085	1,942,763	1,393,482
BEAZLEY PLC	1,711,327	3,099,538	3,696,049
BEC WORLD PCL FOREIGN	2,624,909	2,121,268	4,173,738
BECHTLE AG	48,301	1,265,804	1,782,516
BEFIMMO S.C.A.	55,213	4,818,140	3,146,767
BEIERSDORF AG	437,572	26,517,089	28,403,605
BEIJING CAPITAL INTL AIRPO H	3,627,591	2,158,767	2,198,016
BEIJING CAPITAL LAND LTD H	2,246,000	569,145	663,071
BEIJING ENTERPRISES HLDGS	1,490,282	7,783,567	8,933,799
BEIJING ENTERPRISES WATER GR	70,000	14,622	13,085
BEKAERT NV	139,235	6,787,891	3,447,355
BELGACOM SA	546,982	20,628,429	15,587,086
BELIMO HOLDING AG REG	1,399	1,684,009	2,432,246
BELL ALIANT INC	211,057	5,350,772	5,285,493
BELLE INTERNATIONAL HOLDINGS	17,094,253	21,637,723	28,913,361
BELLEVUE GROUP AG	12,758	503,907	126,708
BELLUNA CO LTD	85,501	466,090	674,019
BELLWAY PLC	408,873	4,451,182	5,354,831
BEML LTD	7,263	81,101	49,086
BENDIGO AND ADELAIDE BANK	981,419	8,459,952	7,454,489
BENESSE HOLDINGS INC	232,475	8,941,634	10,386,953
BENETEAU	100,073	1,541,153	965,179
BENI STABILI SPA	2,909,831	2,358,520	1,262,911
BERENDSEN PLC	609,181	4,194,808	4,777,348
BERJAYA CORP BHD	2,448,000	741,667	605,158
BERJAYA LAND BHD	513,200	205,389	142,219
BERJAYA SPORTS TOTO BHD	2,798,665	3,380,197	3,789,721
BERKELEY GROUP HOLDINGS	421,786	6,603,120	9,321,241
BERLIAN LAJU TANKER TBK PT	9,431,833	309,879	-
BERTRANDT AG	2,850	182,347	213,463
BES ENGINEERING CORP	685,000	168,138	164,345
BEST DENKI CO LTD	264,040	1,072,523	476,523
BESUNYEN HOLDINGS CO LTD	2,032,509	719,179	196,521
BETER BED HOLDING NV	49,310	819,816	959,298
BETFAIR GROUP PLC	313,148	4,092,195	3,673,853
BETSSON AB	119,026	2,077,350	3,552,298
BEZEQ THE ISRAELI TELECOM CO	6,255,331	10,506,797	6,516,054
BG GROUP PLC	11,081,431	172,061,367	225,948,757
BHAKTI INVESTAMA	2,581,500	105,400	109,939
BHARAT ELECTRONICS LTD	58,775	1,911,755	1,411,078
BHARAT FORGE LTD	217,921	1,132,586	1,171,080
BHARAT PETROLEUM CORP LTD	423,468	4,769,174	5,642,322
BHARTI AIRTEL LTD	3,534,480	24,621,953	19,310,344
BHP BILLITON LTD	9,707,511	268,377,468	312,949,073
BHP BILLITON PLC	6,381,622	154,367,571	180,767,177
BHUSHAN STEEL LTD	13,535	106,432	112,345
BIC CAMERA INC	2,746	1,260,736	1,368,120

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BIDVEST GROUP LTD	3,240,013	57,156,632	72,101,532
BIG C SUPERCENTER PCL	676,077	3,183,403	4,534,147
BIG C SUPERCENTER PCL NVDR	205,287	1,178,378	1,376,770
BIG YELLOW GROUP PLC	395,045	2,300,089	1,796,866
BILFINGER BERGER SE	104,915	7,892,035	8,547,726
BILLABONG INTERNATIONAL LTD	1,746,311	3,740,851	1,924,311
BILLERUD AKTIEBOLAG	318,467	1,770,484	2,941,335
BILLION INDUSTRIAL HLDGS LTD	2,084,268	1,273,570	1,101,671
BIM BIRLESIK MAGAZALAR AS	535,232	13,073,421	22,046,112
BINCKBANK NV	226,316	2,846,768	1,838,122
BINGGRAE CO LTD	22,444	926,239	1,410,907
BIOCON LTD	18,505	114,970	78,779
BIOMERIEUX	68,003	6,561,098	5,599,119
BIOSENSORS INTERNATIONAL GRO	3,913,725	2,926,688	3,506,535
BIOSTIME INTERNATIONAL HOLDI	546,946	1,315,238	1,424,330
BIOTA HOLDINGS LTD	551,111	1,116,373	389,792
BIOTEST AG VORZUGSAKTIEN	15,594	709,581	742,118
BIRCHCLIFF ENERGY LTD	427,305	2,991,384	2,347,253
BISI INTERNATIONAL PT	167,000	21,384	14,046
BKW SA	44,007	3,939,105	1,478,527
BLACKPEARL RESOURCES INC	859,387	2,779,320	2,537,403
BLUE LABEL TELECOMS LTD	630,665	408,896	461,904
BLUESCOPE STEEL LTD	12,730,459	16,367,376	3,914,808
BM+FBOVESPA SA	8,139,440	44,651,375	41,333,328
BML INC	20,007	481,987	498,472
BNP PARIBAS	4,378,253	286,197,821	168,547,983
BOARDWALK REAL ESTATE INVEST	145,321	5,185,406	8,354,789
BOART LONGYEAR LTD	1,400,907	4,140,938	4,106,959
BOBST GROUP AG REG	42,067	1,677,348	1,155,552
BOC HONG KONG HOLDINGS LTD	13,746,846	28,083,512	41,824,395
BODYCOTE PLC	624,544	2,679,077	3,263,916
BOIRON SA	32,630	1,111,157	848,877
BOLIDEN AB	789,356	6,215,034	10,978,532
BOLLORE	12,651	2,505,841	2,768,624
BOLSAS Y MERCADOS ESPANOLES	252,676	8,006,353	5,095,267
BOMBARDIER INC A	182,600	884,034	745,122
BOMBARDIER INC B	4,683,785	21,334,075	18,469,582
BOMBAY DYEING + MFG CO LTD	4,170	36,933	40,150
BONAVISTA ENERGY CORP	441,339	11,863,538	6,892,070
BONDUELLE SCA	12,151	1,127,060	1,024,079
BONTERRA ENERGY CORP	59,423	3,300,262	2,666,130
BOOKER GROUP PLC	5,264,108	4,841,453	7,513,407
BORAL LTD	2,188,255	8,752,055	6,617,060
BORYSZEW SA	412,083	80,825	74,087
BOSCH LTD	2,528	370,621	412,566
BOSHIWA INTERNATIONAL HOLDIN	1,935,000	-	-
BOSIDENG INTL HLDGS LTD	6,133,894	1,587,042	1,573,635
BOSKALIS WESTMINSTER	213,852	7,825,369	7,047,975
BOSSARD HOLDING AG BR	1,500	226,711	195,404
BOURBON SA	154,430	6,049,183	3,723,606
BOURSORAMA	80,045	797,808	515,018
BOUSTEAD HOLDINGS BHD	1,375,506	2,077,121	2,304,422
BOUYGUES SA	858,159	42,941,456	23,087,784
BOVIS HOMES GROUP PLC	404,087	2,842,243	2,984,520
BP PLC	64,171,790	587,177,429	424,693,789

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BR MALLS PARTICIPACOES SA	945,097	9,982,556	10,769,274
BRADESPAR SA PREF	457,850	6,577,306	7,471,856
BRADKEN LTD	512,263	3,346,370	2,725,245
BRAMBLES LTD	6,713,665	45,232,349	42,392,157
BRASKEM SA PREF A	942,348	7,961,134	6,246,685
BRE BANK SA	39,635	2,915,764	3,526,121
BREMBO SPA	98,911	859,658	983,474
BRENNTAG AG	144,642	14,772,180	16,002,557
BREWIN DOLPHIN HOLDINGS PLC	752,336	1,760,306	1,622,502
BRF BRASIL FOODS SA	1,806,631	22,216,919	27,200,828
BRIDGESTONE CORP	2,215,514	41,614,644	50,396,768
BRIGHTOIL PETROLEUM HOLDINGS	6,577,067	2,353,625	1,280,336
BRILLIANCE CHINA AUTOMOTIVE	5,486,126	5,591,645	4,766,947
BRISA AUTO ESTRADAS PORTUGAL	1,507,050	12,624,914	4,829,116
BRITISH AMERICAN TOBACCO BHD	564,300	7,528,019	9,951,441
BRITISH AMERICAN TOBACCO PLC	1,205,389	43,114,228	61,283,564
BRITISH LAND CO PLC	2,487,303	24,604,798	19,915,685
BRITISH SKY BROADCASTING GRO	4,624,518	46,023,685	50,519,420
BRITVIC PLC	848,999	4,705,320	4,392,988
BROOKFIELD ASSET MANAGE CL A	1,657,260	43,036,612	54,800,371
BROOKFIELD INCORPORACOES SA	3,270,314	15,127,001	5,362,897
BROOKFIELD OFFICE PROPERTIES	987,685	15,237,518	17,264,745
BROOKFIELD RENEWABLE ENERGY	36,100	798,435	1,002,847
BROTHER INDUSTRIES LTD	1,124,911	12,793,347	12,744,950
BROWN (N) GROUP PLC	645,753	2,632,332	2,475,359
BRUNEL INTERNATIONAL	28,850	777,123	1,142,309
BS FINANCIAL GROUP INC	493,742	5,303,957	5,453,215
BT GROUP PLC	32,689,374	101,642,377	108,388,288
BTG PLC	992,515	3,322,642	6,348,262
BUCHER INDUSTRIES AG REG	34,723	5,544,775	5,554,233
BUDIMEX	12,173	311,831	199,522
BUKWANG PHARMACEUTICAL CO	64,708	817,097	646,881
BULL	274,318	966,633	814,609
BUMI PLC	274,184	4,453,323	1,348,187
BUMI RESOURCES TBK PT	60,991,307	13,595,081	7,207,916
BUMRUNGRAD HOSPITAL FOREIGN	148,500	164,174	327,298
BUNKA SHUTTER CO LTD	164,233	633,917	708,061
BUNZL PLC	1,022,085	11,708,806	16,720,227
BURBERRY GROUP PLC	1,475,343	15,329,963	30,660,530
BURCKHARDT COMPRESSION HOLDI	10,329	2,064,252	2,649,578
BURE EQUITY AB	257,851	1,152,014	862,940
BUREAU VERITAS SA	226,884	11,840,915	20,195,177
BURSA MALAYSIA BHD	66,300	136,421	129,030
BUZZI UNICEM SPA	307,158	3,960,212	2,886,460
BW OFFSHORE LTD	1,570,384	3,330,107	1,703,939
BWIN.PARTY DIGITAL ENTERTAIN	2,483,484	7,310,703	4,284,743
BWP TRUST	1,595,622	2,666,348	3,050,381
BWT AG	27,088	721,997	435,708
BYD CO LTD H	1,403,300	5,135,820	2,644,920
BYD ELECTRONIC INTL CO LTD	2,738,712	1,523,603	547,259
C C LAND HOLDINGS LTD	3,863,958	926,692	921,550
C+C GROUP PLC	1,133,764	4,713,251	4,877,542
CA IMMOBILIEN ANLAGEN AG	266,890	3,357,644	2,667,912
CABCHARGE AUSTRALIA LTD	365,864	2,045,023	1,875,143
CABLE + WIRELESS COMMUNICATI	12,309,546	8,257,637	5,714,846

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CABLE + WIRELESS WORLDWIDE	11,584,763	7,158,618	6,886,478
CAC CORP	49,071	419,458	387,450
CACHE LOGISTICS TRUST	2,117,114	1,747,857	1,754,792
CADILA HEALTHCARE LTD	96,351	1,307,582	1,329,170
CAE INC	810,273	7,189,499	7,860,711
CAFE DE CORAL HOLDINGS LTD	1,092,207	1,810,316	2,907,633
CAIRN ENERGY PLC	1,477,956	16,381,604	6,140,648
CAIRN INDIA LTD	890,449	4,530,298	4,904,768
CAIXABANK	4,331,437	20,245,947	14,077,332
CAIXABANK SA	72,568	190,184	235,850
CAJA DE AHORROS DEL MEDITERR	163,949	-	-
CALBEE INC	49,469	2,679,249	3,096,851
CALFRAC WELL SERVICES LTD	99,320	2,118,102	2,220,323
CALLOWAY REAL ESTATE INVESTM	324,584	6,189,868	8,914,967
CALSONIC KANSEI CORP	303,720	1,615,683	1,636,792
CALTEX AUSTRALIA LTD	390,047	3,954,644	5,405,539
CAM FINANZIARIA SPA	1,190,696	523,951	453,316
CAMBRIDGE INDUSTRIAL TRUST	3,606,439	1,286,782	1,622,727
CAMECO CORP	1,286,240	34,737,495	28,224,238
CAMPBELL BROTHERS LTD	169,839	10,472,001	9,444,578
CAN APARTMENT PROP REAL ESTA	282,879	4,871,766	6,598,524
CAN IMPERIAL BK OF COMMERCE	1,088,825	71,098,682	76,525,872
CAN REAL ESTATE INVEST TRUST	205,640	5,669,217	8,201,789
CANACCORD FINANCIAL INC CDI	307,000	3,623,870	1,656,288
CANADIAN DOLLAR	17,704,650	16,357,390	17,366,865
CANADIAN NATL RAILWAY CO	1,233,971	58,974,823	104,217,868
CANADIAN NATURAL RESOURCES	2,975,555	90,243,549	79,712,001
CANADIAN OIL SANDS LTD	1,233,831	24,586,366	23,866,945
CANADIAN PACIFIC RAILWAY LTD	466,771	22,991,476	34,211,723
CANADIAN TIRE CORP CLASS A	227,908	12,146,376	15,398,805
CANADIAN UTILITIES LTD A	230,670	9,201,634	15,035,592
CANADIAN WESTERN BANK	229,031	5,119,358	5,935,541
CANARA BANK	1,727,444	12,944,457	12,766,721
CANFOR CORP	326,575	2,348,726	3,888,981
CANON ELECTRONICS INC	51,261	1,048,377	1,071,597
CANON INC	4,409,400	187,144,446	174,906,034
CANON MARKETING JAPAN INC	305,411	4,642,108	3,869,789
CAP GEMINI	478,702	24,110,703	17,617,395
CAP SA	282,441	7,224,456	10,374,354
CAPCOM CO LTD	128,854	3,548,039	2,683,981
CAPE LAMBERT RESOURCES LTD	2,113,225	1,298,941	682,341
CAPE PLC	366,855	3,170,788	1,515,012
CAPITA PLC	3,374,489	34,666,208	34,720,228
CAPITACOMMERCIAL TRUST	5,398,162	3,856,427	5,390,492
CAPITAL + COUNTIES PROPERTIE	2,077,641	4,993,059	6,830,185
CAPITAL POWER CORP	179,960	4,709,157	4,197,795
CAPITAL PROPERTY FUND	3,165,719	3,522,780	3,870,781
CAPITAL SECURITIES CORP	4,560,892	1,686,142	1,516,991
CAPITAL SHOPPING CENTRES GRO	1,739,314	12,206,198	8,784,249
CAPITALAND LTD	8,271,516	21,641,532	17,629,534
CAPITAMALL TRUST	6,661,703	8,102,263	10,044,090
CAPITAMALLS ASIA LTD	3,966,636	5,006,811	4,900,367
CAPITARETAIL CHINA TRUST	1,557,726	1,367,726	1,610,847
CAPITEC BANK HOLDINGS LTD	76,135	1,833,144	1,978,187
CAPRO CORPORATION	91,134	2,336,718	1,328,804

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CAPSTONE MINING CORP	1,151,324	4,025,694	2,518,468
CARBON ENERGY LTD	1,748,394	756,411	120,077
CARDNO LTD	419,505	2,054,657	3,250,905
CAREER TECHNOLOGY CO LTD	79,000	125,970	127,812
CARGOTEC OYJ B SHARE	124,363	3,356,390	2,853,444
CARILLION PLC	1,508,533	7,908,343	6,535,055
CARL ZEISS MEDITEC AG	49,400	775,570	1,191,138
CARLSBERG AS B	353,957	27,072,835	27,866,095
CARLSBERG BREWERY MALAY BHD	66,200	138,965	250,999
CARNARVON PETROLEUM LTD	2,110,052	1,130,573	227,106
CARNIVAL PLC	645,069	23,121,148	22,076,580
CARPETRIGHT PLC	154,467	1,692,139	1,637,768
CARPHONE WAREHOUSE GROUP PLC	574,455	3,571,912	1,297,445
CARREFOUR SA	2,818,191	129,994,476	52,019,110
CARSALES.COM LTD	745,639	4,040,249	4,585,905
CASCADES INC	239,591	1,225,405	987,083
CASINO GUICHARD PERRACHON	158,174	13,116,304	13,912,663
CASIO COMPUTER CO LTD	611,189	6,088,714	3,975,522
CASTELLUM AB	522,523	4,834,400	6,321,089
CASTROL INDIA LTD	100,727	649,883	987,513
CAT OIL AG	59,359	493,881	376,195
CATCHER TECHNOLOGY CO LTD	1,653,750	7,088,769	10,984,421
CATHAY FINANCIAL HOLDING CO	21,432,707	26,667,410	20,977,302
CATHAY PACIFIC AIRWAYS	4,322,242	7,052,841	6,942,913
CATHAY REAL ESTATE DEVELOPME	2,437,646	911,289	1,101,162
CATLIN GROUP LTD	1,390,654	8,382,252	9,280,887
CATTOLICA ASSICURAZIONI SCRL	182,694	6,367,782	2,179,367
CAWACHI LTD	29,761	653,183	652,363
CCL INDUSTRIES INC CL B	94,061	2,478,052	3,446,143
CCR SA	5,240,472	26,657,817	42,397,335
CCX CARVAO DA COLOMBIA SA	94,220	346,495	210,057
CDL HOSPITALITY TRUSTS	2,742,822	2,913,316	4,222,057
CDON GROUP	201,534	1,004,977	1,197,104
CELESIO AG	566,464	13,894,555	9,269,846
CELESTIAL NUTRIFOODS LTD	1,340,000	-	-
CELESTICA INC	772,164	6,190,055	5,604,995
CELLCOM ISRAEL LTD	261,900	5,075,866	1,588,631
CELLTRION INC	333,163	6,175,295	8,813,761
CELTIC EXPLORATION LTD	427,117	4,775,541	5,769,189
CEMENTIR HOLDING SPA	193,350	922,358	361,432
CEMENTOS ARGOS SA	689,004	1,640,381	2,702,278
CEMENTOS PORTLANDVALDERRIVAS	34,885	1,469,505	179,297
CENCOSUD SA	2,430,111	13,298,230	11,948,601
CENOVUS ENERGY INC	2,439,166	64,385,937	77,449,404
CENTAMIN PLC	3,325,683	9,820,484	3,612,197
CENTERRA GOLD INC	542,301	6,013,874	3,787,514
CENTRAIS ELETRIC STA CAT PRF	12,300	255,536	247,347
CENTRAIS ELETRICAS BRAS PR B	855,174	11,412,317	8,270,203
CENTRAIS ELETRICAS BRASILIER	2,437,748	26,663,753	17,210,190
CENTRAL BANK OF INDIA	223,077	372,010	327,414
CENTRAL GLASS CO LTD	494,690	2,125,196	1,909,570
CENTRAL JAPAN RAILWAY CO	4,422	37,932,680	34,748,584
CENTRAL PATTANA PUB CO FOREI	9,451,276	6,025,958	13,837,668
CENTRICA PLC	16,036,484	71,640,840	79,984,720
CENTRO RETAIL AUSTRALIA	4,179,921	7,540,722	8,483,565

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CENTROTHERM PHOTOVOLTAICS AG	19,253	815,984	56,856
CENTURY TEXTILES + INDS LTD	64,707	376,391	358,794
CENTURY TOKYO LEASING CORP	108,935	2,012,472	2,030,154
CERAGON NETWORKS LTD	107,846	1,034,927	927,162
CERMAQ ASA	210,748	1,786,981	2,774,189
CERSANIT SA	52,325	106,376	39,667
CESC LTD	128,885	757,279	668,720
CETIP SA MERCADOS ORGANIZADO	507,452	7,131,473	6,310,314
CEZ AS	1,012,103	42,668,661	35,057,427
CFAO	435,865	15,911,629	20,648,533
CFE	32,875	2,107,481	1,750,974
CFS RETAIL PROPERTY TRUST GR	5,400,859	8,286,833	10,740,133
CGA MINING LTD	1,025,910	3,382,134	1,861,722
CGI GROUP INC CLASS A	636,546	6,473,585	15,279,107
CHABIO+DIOSTECH CO LTD	147,119	1,436,327	1,166,317
CHALLENGER DIVERSIFIED PROPE	2,003,289	853,943	1,129,409
CHALLENGER LTD	1,396,255	4,032,860	4,651,502
CHAMBAL FERTILIZERS + CHEM	168,372	276,193	220,586
CHAMPION REIT	6,294,961	3,294,641	2,605,030
CHANG HWA COMMERCIAL BANK	12,337,259	5,687,701	6,481,344
CHAODA MODERN AGRICULTURE	8,653,662	-	-
CHAOWEI POWER HOLDINGS LTD	406,000	204,601	203,606
CHARLES VOEGELE HOLDING A BR	38,883	1,395,003	601,835
CHAROEN POKPHAND FOOD FORGN	14,593,093	9,921,603	17,689,990
CHAROEN POKPHAND INDONESI PT	19,512,473	5,348,517	7,115,275
CHARTER HALL GROUP	697,954	1,891,558	1,624,044
CHARTER HALL RETAIL REIT	913,097	1,976,689	3,098,063
CHARTWELL SENIORS HOUSING RE	516,986	3,922,963	4,919,088
CHEIL INDUSTRIES INC	133,886	6,632,286	11,677,826
CHEIL WORLDWIDE INC	220,300	2,115,878	3,500,639
CHEMRING GROUP PLC	587,200	5,046,986	2,527,208
CHEN HSONG HOLDINGS	758,458	257,796	224,892
CHENG LOONG CORP	1,041,880	403,617	392,208
CHENG SHIN RUBBER IND CO LTD	4,204,615	6,081,668	10,551,987
CHENG UEI PRECISION INDUSTRY	883,025	1,570,009	1,740,344
CHESNARA PLC	348,266	1,028,617	955,916
CHEUNG KONG HOLDINGS LTD	7,072,503	89,815,794	86,253,931
CHEUNG KONG INFRASTRUCTURE	1,385,509	5,304,155	8,350,365
CHIBA BANK LTD/THE	2,190,555	14,084,650	13,095,560
CHIBA KOGYO BANK LTD/THE	91,740	888,470	495,552
CHICONY ELECTRONICS CO LTD	1,830,243	2,960,843	3,356,108
CHIGO HOLDING LTD	10,192,408	953,502	257,542
CHIHO TIANDE GROUP LTD	2,382,873	2,167,581	1,253,360
CHIMEI INNOLUX CORP	15,767,932	16,078,223	6,489,729
CHINA AEROSPACE INTL HLDG	7,029,178	1,188,937	543,714
CHINA AGRI INDUSTRIES HLDGS	3,847,065	3,160,668	2,097,899
CHINA AIRLINES LTD	6,473,108	2,636,879	2,902,448
CHINA AUTOMATION GROUP	2,322,157	1,785,034	550,838
CHINA BILLS FINANCE CORP	435,000	183,117	183,403
CHINA BLUECHEMICAL LTD H	3,999,266	2,272,774	2,268,546
CHINA CITIC BANK CORP LTD H	28,061,060	14,421,081	14,289,459
CHINA COAL ENERGY CO H	10,485,720	11,655,936	8,570,420
CHINA COMMUNICATIONS CONST H	13,268,241	12,338,666	11,580,215
CHINA COMMUNICATIONS SERVI H	5,349,541	2,696,382	2,634,477
CHINA CONSTRUCTION BANK H	255,632,106	182,565,411	174,335,438

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CHINA COSCO HOLDINGS H	4,677,500	2,940,093	2,062,313
CHINA DAYE NON FERROUS METAL	21,055,683	1,571,075	950,062
CHINA DEVELOPMENT FINANCIAL	39,108,844	9,738,853	9,212,858
CHINA DONGXIANG GROUP CO	7,232,772	4,541,723	652,706
CHINA EASTERN AIRLINES CO H	3,829,281	1,073,042	1,214,415
CHINA EVERBRIGHT INTL LTD	1,620,051	723,848	758,141
CHINA EVERBRIGHT LTD	1,896,522	3,883,429	2,669,901
CHINA FISHERY GROUP LTD	931,734	902,266	643,565
CHINA FOODS LTD	7,048,857	4,790,600	6,915,411
CHINA FORESTRY HOLDINGS CO	5,319,000	2,227,976	2,005,721
CHINA GAS HOLDINGS LTD	9,983,384	3,389,622	4,967,978
CHINA GOLD INTERNATIONAL RES	481,153	2,846,867	1,515,035
CHINA GREEN (HOLDINGS) LTD	2,009,616	2,029,741	448,202
CHINA HIGH PRECISION AUTOMAT	2,500,000	-	-
CHINA HIGH SPEED TRANSMISSIO	4,247,073	7,275,419	1,314,061
CHINA HONGXING SPORTS LTD	6,008,000	-	-
CHINA HUIYUAN JUICE GROUP	1,500,116	867,196	533,763
CHINA INTL MARINE CONTAINE B	2,911,844	2,810,755	3,701,346
CHINA ITS HOLDINGS CO LTD	1,959,849	1,094,504	300,666
CHINA LIANSU GROUP HOLDINGS	2,719,303	2,444,777	1,167,391
CHINA LIFE INSURANCE CO H	20,238,455	65,747,431	52,077,784
CHINA LIFE INSURANCE CO LTD	1,913,122	2,296,616	1,779,648
CHINA LILANG LTD	1,093,892	1,584,040	746,010
CHINA LONGYUAN POWER GROUP H	3,718,250	3,749,452	2,420,720
CHINA LUMENA NEW MATERIALS	6,861,959	2,429,352	1,141,175
CHINA MANMADE FIBERS	1,629,852	513,992	494,109
CHINA MEDICAL SYSTEM HOLDING	2,934,000	1,550,991	1,263,343
CHINA MENGNIU DAIRY CO	3,511,255	7,057,159	9,211,734
CHINA MERCHANTS BANK H	18,727,546	40,219,669	34,911,119
CHINA MERCHANTS HLDGS INTL	2,800,990	8,407,836	8,467,769
CHINA MERCHANTS PROPERTY D B	529,452	938,749	1,027,254
CHINA METAL RECYCLING	1,375,975	1,474,416	1,009,340
CHINA MILK PRODUCTS GROUP	1,714,577	-	-
CHINA MINING RESOURCES GROUP	29,214,000	-	-
CHINA MINSHENG BANKING H	13,903,098	11,938,338	12,313,540
CHINA MOBILE LTD	24,979,931	238,675,962	272,926,397
CHINA MOLYBDENUM CO LTD H	2,172,470	1,259,153	787,000
CHINA MOTOR CORP	1,457,709	847,440	1,316,987
CHINA NATIONAL BUILDING MA H	6,177,281	6,123,110	6,601,863
CHINA NATIONAL MATERIALS H	4,581,987	2,365,474	1,405,871
CHINA NICKEL RESOURCES HLDGS	3,499,659	620,851	261,679
CHINA OCEAN RESOURCES CO LTD	204,567	1,562,653	710,856
CHINA OIL AND GAS GROUP LTD	11,287,295	1,836,072	1,062,252
CHINA OVERSEAS LAND + INVEST	16,787,638	32,090,612	38,912,926
CHINA PACIFIC INSURANCE GR H	4,279,947	15,660,572	13,738,914
CHINA PETROCHEMICAL DEV CORP	1,438,756	1,514,942	1,203,577
CHINA PHARMACEUTICAL GROUP	631,097	233,903	157,838
CHINA POWER INTERNATIONAL	727,086	154,865	190,281
CHINA POWER NEW ENERGY DEVEL	1,420,299	65,874	56,762
CHINA PRECIOUS METAL RESOURC	7,936,939	1,829,915	1,319,950
CHINA RAILWAY CONSTRUCTION H	7,303,554	7,363,114	6,035,411
CHINA RAILWAY GROUP LTD H	13,452,700	7,318,841	5,584,444
CHINA RARE EARTH HLDGS LTD	3,788,311	1,681,568	981,649
CHINA RESOURCES AND TRANSPOR	30,557,316	1,521,005	1,083,334
CHINA RESOURCES CEMENT	10,835,151	7,883,087	6,257,885

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Security Name	Shares	Book Value	Market Value
CHINA RESOURCES ENTERPRISE	10,500,228	35,622,924	31,066,764
CHINA RESOURCES GAS GROUP LT	3,969,432	5,839,501	6,826,511
CHINA RESOURCES LAND LTD	5,469,009	10,090,526	11,139,875
CHINA RESOURCES POWER HOLDIN	5,137,357	10,045,990	10,530,561
CHINA RONGSHENG HEAVY INDUST	8,936,367	5,094,362	2,062,190
CHINA SCE PROPERTY HOLDINGS	4,310,871	1,171,626	978,120
CHINA SHANSHUI CEMENT GROUP	6,387,176	4,020,707	4,322,976
CHINA SHENHUA ENERGY CO H	16,500,568	64,549,200	57,541,446
CHINA SHINEWAY PHARMACEUTICA	753,482	2,162,470	1,082,113
CHINA SHIPPING CONTAINER H	9,039,188	2,338,323	2,155,836
CHINA SHIPPING DEVELOPMENT H	3,369,765	3,537,946	1,563,928
CHINA SINGYES SOLAR TECH	1,437,487	1,045,047	533,717
CHINA SOUTH CITY HOLDINGS	5,468,466	1,038,259	796,633
CHINA SOUTHERN AIRLINES CO H	4,993,969	1,619,558	2,188,968
CHINA STATE CONSTRUCTION INT	2,907,096	2,470,541	2,717,140
CHINA STEEL CHEMICAL CORP	34,000	120,279	154,158
CHINA STEEL CORP	33,521,883	27,248,492	31,407,486
CHINA SUN BIO CHEM TECHNOLOG	304,000	-	-
CHINA SYNTHETIC RUBBER	385,091	341,548	358,224
CHINA TAIPING INSURANCE HOLD	2,354,520	5,525,745	3,806,400
CHINA TELECOM CORP LTD H	50,640,894	25,331,406	22,001,175
CHINA TONTINE WINES GROUP	4,598,528	904,804	438,697
CHINA TRAVEL INTL INV HK	7,269,942	1,423,698	1,340,237
CHINA UNICOM HONG KONG LTD	17,900,270	26,703,182	22,522,884
CHINA VANADIUM TITANO MAGN	3,141,332	1,299,581	506,219
CHINA VANKE CO LTD B	2,771,771	3,130,963	3,630,493
CHINA WATER AFFAIRS GROUP	3,822,198	1,163,900	926,372
CHINA WINDPOWER GROUP LTD	11,227,574	1,342,394	398,046
CHINA WIRELESS TECH LTD	4,865,282	2,146,222	802,847
CHINA XLX FERTILISER LTD	1,208,430	440,521	290,947
CHINA YURUN FOOD GROUP LTD	3,468,185	6,929,206	3,018,010
CHINA ZHENGTONG AUTO SERVICE	2,659,084	3,012,339	1,398,643
CHINA ZHONGWANG HOLDINGS LTD	4,639,636	3,869,434	1,770,477
CHINASOFT INTERNATIONAL LTD	3,722,618	1,206,399	883,041
CHINATRUST FINANCIAL HOLDING	32,047,705	17,200,946	18,230,249
CHINESE ESTATES HOLDINGS LTD	466,500	688,035	538,858
CHINESE GAMER INTERNATIONAL	9,000	33,814	25,538
CHINESE MARITIME TRANSPORT	110,192	178,764	136,058
CHINOOK ENERGY INC	487,205	1,900,756	621,283
CHIPBOND TECHNOLOGY CORP	139,000	165,776	185,814
CHIYODA CO LTD	80,706	1,329,629	1,743,798
CHIYODA CORP	756,450	6,849,485	9,186,620
CHIYODA INTEGRE CO LTD	32,050	446,128	366,737
CHOFU SEISAKUSHO CO LTD	61,845	1,383,472	1,406,023
CHONG HONG CONSTRUCTION CO	38,634	81,714	83,641
CHONG KUN DANG PHARM CORP	39,695	743,255	708,740
CHONGQING CHANGAN AUTOMOBI B	1,848,683	744,763	736,437
CHONGQING MACHINERY AND EL H	548,000	98,803	73,473
CHONGQING RURAL COMMERCIAL H	6,195,382	3,382,308	2,483,951
CHORI CO LTD	379,229	491,475	503,801
CHORUS LTD	1,280,349	3,435,018	3,231,313
CHOW SANG SANG HLDG	616,412	760,027	1,192,001
CHOW TAI FOOK JEWELLERY GROU	2,808,477	4,770,914	3,475,816
CHRISTIAN DIOR	281,698	30,313,693	38,698,233
CHROMA ATE INC	1,163,463	3,163,879	2,635,652

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CHUBU ELECTRIC POWER CO INC	1,975,756	43,491,008	32,041,968
CHUDENKO CORP	78,732	1,286,092	796,303
CHUETSU PULP + PAPER CO LTD	177,173	399,768	335,294
CHUGAI PHARMACEUTICAL CO LTD	597,214	9,462,716	11,279,635
CHUGAI RO CO LTD	203,052	772,755	623,483
CHUGOKU BANK LTD/THE	582,324	7,442,476	7,560,941
CHUGOKU ELECTRIC POWER CO	854,006	16,441,132	14,031,861
CHUGOKU MARINE PAINTS LTD	156,270	1,200,462	752,072
CHUKYO BANK LTD/THE	198,075	640,661	449,324
CHUNG HUNG STEEL CORP	337,196	127,544	91,168
CHUNGHWA PICTURE TUBES LTD	7,272,321	1,713,264	265,244
CHUNGHWA TELECOM CO LTD	12,053,570	31,678,684	37,913,186
CHUO DENKI KOGYO CO LTD	47,976	387,713	219,467
CHUO SPRING CO LTD	77,637	257,756	282,177
CI FINANCIAL CORP	588,993	12,140,655	12,756,835
CIA BRASILEIRA DE DIS PREF	272,519	8,056,132	10,801,132
CIA CERVECERIAS UNIDAS SA	354,280	2,827,079	4,436,437
CIA DE BEBIDAS DAS AME PREF	2,366,186	43,114,699	90,617,157
CIA DE BEBIDAS DAS AMERICAS	493,450	9,940,746	15,440,708
CIA DE GAS DE SAO PAULO PR A	18,520	387,171	399,128
CIA DE TRANSMISSAO DE ENE PF	166,928	4,249,543	5,301,125
CIA ENERGETICA DE MINAS GER	298,404	2,811,061	4,701,251
CIA ENERGETICA DE SP PREF B	396,762	4,902,570	7,214,041
CIA ENERGETICA DO CEARA PR A	29,375	515,174	560,009
CIA ENERGETICA MINAS GER PRF	1,227,306	13,613,073	22,819,877
CIA GENERAL DE ELECTRICIDAD	158,806	591,494	717,994
CIA HERING	322,293	6,007,131	6,083,561
CIA PARANAENSE DE ENERGI PFB	430,613	7,483,551	9,429,554
CIA PARANAENSE DE ENERGIA	2,400	43,996	45,659
CIA SANEAMENTO BASICO DE SP	797,818	14,063,564	30,435,235
CIA SANEAMENTO MINAS GERAIS	265,100	3,425,127	5,713,221
CIA SIDERURGICA NACIONAL SA	3,285,174	30,631,874	18,521,775
CIA SUDAMERICANA DE VAPORES	10,928,800	1,417,927	1,298,924
CIE FINANCIERE RICHEMON BR A	1,561,636	40,991,222	85,547,650
CIE GENERALE DE GEOPHYSIQUE	441,666	13,066,496	11,341,629
CIELO SA	2,188,379	46,725,897	64,053,830
CIMB GROUP HOLDINGS BHD	18,531,823	28,802,845	44,177,579
CIMENTS FRANCAIS	21,351	2,358,227	1,294,497
CIMSA CIMENTO SANAYI VE TIC	65,489	283,761	302,697
CINEPLEX INC	185,335	5,163,086	5,566,674
CINEWORLD GROUP PLC	430,523	1,511,631	1,391,022
CIPLA LTD	795,686	4,246,406	4,511,047
CIPUTRA DEVELOPMENT TBK PT	6,048,000	313,402	418,547
CIR SPA	1,529,846	2,891,239	1,509,479
CITIC 21CN CO LTD	8,470,448	1,267,330	414,958
CITIC PACIFIC LTD	3,426,138	7,429,759	5,167,796
CITIC RESOURCES HOLDINGS LTD	7,329,665	1,170,402	1,200,059
CITIC SECURITIES CO LTD H	1,626,623	2,857,217	3,409,745
CITIC TELECOM INTERNATIONAL	2,898,466	964,784	523,131
CITIZEN HOLDINGS CO LTD	727,714	3,996,786	4,231,849
CITY DEVELOPMENTS LTD	1,779,153	11,824,614	15,729,802
CITY LODGE HOTELS LTD	35,243	314,898	366,069
CITY TELECOM (HK) LTD	1,208,358	866,004	227,438
CITYCON OYJ	632,953	2,257,103	1,791,244
CITYSPRING INFRAST CITYSPRING	3,460,492	1,457,478	1,092,672

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CJ CGV CO LTD	62,628	1,256,829	1,418,942
CJ CHEILJEDANG CORP	31,381	6,088,553	8,918,292
CJ CORP	44,374	2,189,411	3,095,522
CJ E+M CORP	56,459	1,723,162	1,306,302
CJ KOREA EXPRESS CORP	28,931	1,729,398	1,972,775
CJ O SHOPPING CO LTD	9,176	1,199,348	1,438,894
CKD CORP	158,161	964,454	1,090,222
CLAL INDUSTRIES + INVESTMENT	120,152	400,771	347,496
CLAL INSURANCE ENTERPR HLDGS	67,829	1,102,842	654,478
CLARIANT AG REG	1,012,750	9,918,488	9,977,698
CLARION CO LTD	257,796	364,107	591,261
CLAS OHLSON AB B SHS	72,402	1,091,987	1,009,603
CLEANUP CORP	42,546	246,350	289,543
CLEVO COMPANY	130,453	263,171	187,266
CLICKS GROUP LTD	659,605	1,963,284	4,334,999
CLOSE BROTHERS GROUP PLC	483,375	5,663,003	5,644,421
CLOUGH LTD	936,454	628,862	715,135
CLP HOLDINGS LTD	5,532,241	37,478,951	46,893,374
CLS HOLDINGS PLC	67,927	461,543	713,817
CLUB MEDITERRANEE SA	90,677	1,861,829	1,553,492
CMB CIE MARITIME BELGE	57,618	2,198,671	1,278,867
CMC LTD	1,682	28,319	25,524
CMC MAGNETICS CORP	1,881,000	389,392	322,259
CMIC HOLDINGS CO LTD	11,048	152,136	167,132
CMK CORP	95,753	803,263	398,420
CML HEALTHCARE INC	275,986	3,336,020	2,598,913
CNK INTERNATIONAL CO LTD	161,805	1,206,551	1,089,204
CNP ASSURANCES	940,984	19,205,454	11,499,715
COAL INDIA LTD	1,281,810	8,905,217	7,961,522
COAL OF AFRICA LTD	2,011,893	2,717,246	1,154,883
COALSPUR MINES LTD	1,414,242	2,653,954	964,030
COBHAM PLC	2,871,374	9,838,329	10,457,377
COCA COLA AMATIL LTD	1,980,678	17,065,416	27,165,343
COCA COLA CENTRAL JAPAN CO	54,645	807,279	710,198
COCA COLA FEMSA SAB SER L	1,206,142	11,562,417	15,694,513
COCA COLA HELLENIC BOTTLING	447,608	10,631,656	7,952,519
COCA COLA ICECEK AS	680,321	4,184,139	10,531,861
COCA COLA WEST CO LTD	141,911	2,704,169	2,470,408
COCHLEAR LTD	361,561	19,941,665	24,401,477
COCKATOO COAL LTD	2,315,033	1,186,094	450,875
COCOKARA FINE INC	77,339	1,703,025	2,555,023
CODERE SA	49,894	563,391	240,608
COFFEY INTERNATIONAL LTD	723,015	755,223	259,394
COFIDE SPA	1,235,257	1,033,809	584,559
COFINIMMO	46,965	6,791,543	5,243,657
COGECO CABLE INC	100,431	3,549,081	4,564,197
COLBUN SA	19,253,092	4,425,535	5,327,851
COLGATE PALMOLIVE (INDIA)	152,969	2,110,492	3,280,067
COLOPLAST B	121,345	12,796,667	21,832,229
COLOWIDE CO LTD	171,592	1,011,192	1,350,541
COLRUYT SA	201,571	9,149,434	9,002,995
COLT GROUP SA	1,196,208	2,475,606	2,343,365
COMBA TELECOM SYSTEMS HOLDIN	1,378,417	657,459	572,204
COMDIRECT BANK AG	86,255	759,553	779,371
COMFORTDELGRO CORP LTD	6,111,538	6,383,721	7,453,683

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COMINAR REAL ESTATE INV TR U	336,031	7,061,839	7,910,876
COMMERCIAL INTERNATIONAL BAN	4,444,609	20,192,700	19,081,335
COMMERZBANK AG	12,401,194	74,384,183	21,025,614
COMMONWEALTH BANK OF AUSTRAL	4,771,867	172,227,790	259,733,529
COMMONWEALTH PROPERTY OFFICE	6,340,944	6,060,490	6,597,282
COMPAGNIE DE SAINT GOBAIN	1,771,285	90,568,004	65,412,405
COMPAGNIE FINANCIERE TRAD BR	5,562	687,485	352,585
COMPAL COMMUNICATIONS INC	1,176,865	1,289,942	1,230,619
COMPAL ELECTRONICS	17,586,650	16,662,830	16,094,860
COMPARTAMOS SAB DE CV	49,200	98,232	57,204
COMPASS GROUP PLC	6,605,982	39,835,190	69,316,120
COMPEQ MANUFACTURING CO LTD	516,000	187,838	203,741
COMPUTACENTER PLC	380,788	1,550,573	1,795,922
COMPUTERSHARE LTD	1,479,579	10,322,865	11,238,326
COMSYS HOLDINGS CORP	315,132	3,280,887	3,688,855
CONCENTRIC AB	133,177	446,770	993,658
CONSOLIDATED MEDIA HOLDINGS	570,026	1,773,907	1,969,109
CONSORCIO ARA S.A.B. SER	2,549,700	946,143	846,994
CONSTANTIN MEDIEN AG	235,833	677,882	448,926
CONSTELLATION SOFTWARE INC	2,400	208,149	218,212
CONSTRUCC Y AUX DE FERROCARR	10,413	5,010,497	4,849,940
CONTACT ENERGY LTD	1,040,119	4,980,442	4,029,497
CONTAINER CORP OF INDIA LTD	182,236	3,629,026	3,002,403
CONTAX PARTICIPACOES PREF	25,400	298,333	278,104
CONTINENTAL AG	425,586	32,463,822	35,440,662
CONWERT IMMOBILIEN INVEST SE	259,305	3,098,653	2,851,403
COOKSON GROUP PLC	890,514	6,501,026	8,240,690
CORETRONIC CORP	3,020,580	2,906,671	2,804,789
CORIO NV	242,814	15,851,960	10,671,010
CORONA CORP	26,576	368,269	349,061
CORONATION FUND MANAGERS LTD	467,980	1,356,733	1,583,298
CORP FINANCIERA COLOMBIANA	169,286	2,473,591	2,873,913
CORP MOCTEZUMA SER	1,369,389	2,602,262	3,110,880
CORPBANCA	329,164,776	3,098,199	4,135,038
CORPORACION FINANCIERA ALBA	45,231	2,618,128	1,513,658
CORPORACION GEO SAB SER B	844,900	1,256,692	944,588
CORPORATE EXPRESS NV	99,259	1,436,333	1,156,353
CORPORATION BANK	90,118	737,854	673,440
CORUS ENTERTAINMENT INC B SH	243,861	4,977,105	5,482,664
COSAN SA INDUSTRIA COMERCIO	440,083	6,091,217	6,756,750
COSCO CORP SINGAPORE LTD	2,281,607	2,509,503	1,765,057
COSCO INTERNATIONAL HOLDINGS	720,892	317,261	275,091
COSCO PACIFIC LTD	3,331,514	4,481,217	4,509,679
COSEL CO LTD	58,925	695,162	821,211
COSMO OIL COMPANY LTD	2,517,081	7,842,228	6,372,357
COSMOS PHARMACEUTICAL CORP	24,287	568,941	1,610,178
COTT CORPORATION	287,856	2,545,098	2,349,268
COUNTRY GARDEN HOLDINGS CO	9,308,559	5,705,337	3,636,132
CP ALL PCL FOREIGN	17,695,582	9,926,695	19,779,382
CP POKPHAND CO	20,641,616	2,858,283	2,528,028
CPFL ENERGIA SA	609,552	6,422,537	7,670,551
CRAMO OYJ	93,693	1,282,942	1,169,981
CRANSWICK PLC	145,388	1,598,280	1,858,478
CREATE SD HOLDINGS CO	26,875	645,998	744,699
CREDIT AGRICOLE SA	6,001,357	83,472,863	26,435,214

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CREDIT SAISON CO LTD	635,480	11,445,850	13,993,467
CREDIT SUISSE GROUP AG REG	3,547,763	153,862,477	64,695,603
CREDITO EMILIANO SPA	413,827	2,341,193	1,512,482
CRESCENT POINT ENERGY CORP	871,882	35,642,212	32,499,411
CREW ENERGY INC	366,887	3,818,326	2,069,351
CRH PLC	2,811,821	54,746,427	54,333,529
CRODA INTERNATIONAL PLC	419,710	6,163,532	14,897,193
CROMPTON GREAVES LTD	588,876	1,990,202	1,278,262
CROPENERGIES AG	100,417	534,878	597,668
CROWN LTD	2,192,690	17,651,858	19,082,273
CSBC CORP TAIWAN	287,000	230,555	224,241
CSE GLOBAL LTD	1,567,680	932,548	977,634
CSG HOLDING CO LTD B	1,491,398	1,052,835	997,873
CSL LTD	1,642,251	42,567,766	66,359,222
CSM	380,237	7,727,442	7,006,483
CSR CORP LTD H	6,173,178	4,362,341	4,767,056
CSR LTD	2,026,933	6,967,457	2,908,791
CSR PLC	608,739	3,403,673	2,104,327
CST MINING GROUP LTD	62,532,014	1,817,068	983,506
CTCI CORP	1,468,598	1,915,304	2,732,275
CTS EVENTIM	58,326	1,358,318	1,757,932
CUDECO LTD	578,687	2,622,116	1,892,254
CUMMINS INDIA LTD	302,585	2,462,391	2,435,690
CUROCOM CO LTD	234,963	802,223	615,435
CUSTOMERS LTD	407,559	1,098,278	528,477
CYBERAGENT INC	639	1,927,731	1,628,133
CYBERLINK CORP	61,172	188,133	177,058
CYBERTAN TECHNOLOGY INC	191,000	192,052	146,677
CYBOZU INC	800	243,939	254,050
CYPRUS POPULAR BANK PUBLIC C	6,978,796	3,398,239	752,798
CYPRUS POPULAR BANK RTS	6,088,194	-	-
CYRELA BRAZIL REALTY SA EMP	731,189	6,251,380	5,361,339
D CARNEGIE + CO AB	65,200	-	-
D IETEREN SA/NV	112,021	3,946,225	4,662,841
D LINK CORP	1,509,381	1,200,373	962,145
D/S NORDEN	41,926	1,624,890	1,112,171
DAB BANK AG	75,373	416,955	310,870
DABUR INDIA LTD	4,199,630	6,534,550	8,615,879
DAEDUCK ELECTRONICS CO	147,870	850,358	1,542,796
DAEDUCK GDS CO LTD	62,508	600,053	744,956
DAEHAN FLOUR MILLS CO LTD	13,874	2,375,856	1,314,298
DAEHAN SYNTHETIC FIBER CO	18,801	1,751,239	991,470
DAEJAN HOLDINGS PLC	14,855	624,979	622,077
DAEKYO CO LTD	128,659	685,393	629,058
DAESANG CORPORATION	78,404	635,451	1,204,792
DAETWYLER HOLDING AG BR	19,139	1,133,501	1,366,901
DAEWOO ENGINEERING + CONSTR	316,263	3,413,968	2,418,883
DAEWOO INDUSTRIAL DEVELOPMEN	4,904	-	94
DAEWOO INTERNATIONAL CORP	104,976	2,768,940	3,024,577
DAEWOO MOTOR SALES CORP	6,856	-	184
DAEWOO SECURITIES CO LTD	625,610	8,636,990	5,735,278
DAEWOO SHIPBUILDING + MARINE	266,328	5,114,662	6,092,272
DAEWOONG PHARMACEUTICAL CO	34,397	1,606,642	731,284
DAH CHONG HONG	7,807,000	7,289,562	6,944,610
DAH SING BANKING GROUP LTD	936,839	1,292,689	844,222

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DAH SING FINANCIAL	502,615	2,808,649	1,555,111
DAI DAN CO LTD	104,512	607,579	660,158
DAI ICHI LIFE INSURANCE	29,362	46,211,524	33,561,323
DAI ICHI SEIKO CO LTD	15,229	606,590	263,199
DAI NIPPON PRINTING CO LTD	1,614,376	21,040,060	12,564,578
DAI NIPPON TORYO CO LTD	225,945	278,459	249,194
DAIBIRU CORP	177,471	1,685,896	1,347,883
DAICEL CORP	754,311	4,152,615	4,603,956
DAIDO METAL CO LTD	102,521	603,213	1,098,580
DAIDO STEEL CO LTD	828,209	3,675,030	5,117,272
DAIDOH LTD	57,233	504,410	403,118
DAIEI INC	739,753	4,381,029	2,327,082
DAIFUKU CO LTD	257,796	2,069,833	1,612,236
DAIHATSU MOTOR CO LTD	965,501	12,359,706	16,783,438
DAIHEN CORP	624,559	2,221,940	2,113,435
DAIICHI CHUO KISEN KAISHA	320,503	1,220,027	361,515
DAIICHI JITSUGYO CO LTD	118,447	496,277	589,340
DAIICHI SANKYO CO LTD	1,815,329	39,922,617	30,464,042
DAIKEN CORP	159,256	361,266	433,120
DAIKIN INDUSTRIES LTD	714,957	25,067,209	19,928,117
DAIKOKU DENKI CO LTD	13,437	179,551	233,750
DAIKOKUTENBUSSAN CO LTD	13,139	462,870	341,845
DAIKYO INC	676,840	1,284,381	1,764,414
DAILY MAIL+GENERAL TST A NV	864,161	5,180,059	5,733,317
DAIMLER AG REGISTERED SHARES	3,239,474	169,152,644	145,305,214
DAINICHISEIKA COLOR + CHEM	113,470	396,710	492,050
DAINIPPON SCREEN MFG CO LTD	634,201	2,518,355	4,594,165
DAINIPPON SUMITOMO PHARMA CO	418,185	3,466,608	4,250,506
DAIO PAPER CORP	355,638	3,006,574	2,241,961
DAIRY CREST GROUP PLC	521,116	3,185,318	2,698,052
DAISAN BANK LTD/THE	280,004	854,454	536,916
DAISEKI CO LTD	126,623	3,124,302	2,193,164
DAISHI BANK LTD/THE	817,311	3,131,223	2,448,144
DAISHIN SECURITIES CO LTD	139,620	1,945,968	1,022,757
DAISHIN SECURITIES CO LTD PF	66,381	521,517	375,559
DAISO CO LTD	170,205	502,445	511,960
DAISYO CORP	32,249	439,859	416,304
DAITO TRUST CONSTRUCT CO LTD	264,150	14,207,732	24,994,764
DAIWA HOUSE INDUSTRY CO LTD	1,442,813	17,109,834	20,379,121
DAIWA INDUSTRIES LTD	117,452	577,276	563,779
DAIWA SECURITIES GROUP INC	4,466,039	33,794,983	16,623,808
DAIWABO HOLDINGS CO LTD	585,267	1,616,956	1,092,929
DALIAN PORT (PDA) CO LTD H	112,000	30,733	24,835
DANA GAS	10,240,333	1,694,459	1,031,561
DANIELI + CO	73,234	1,794,909	1,526,956
DANIELI + CO RSP	140,502	1,935,308	1,605,623
DANISH KRONE	1,884,345	303,982	321,659
DANONE	1,930,565	114,849,390	120,085,916
DANSKE BANK A/S	2,793,060	64,236,362	38,809,711
DAOU TECHNOLOGY INC	102,223	1,393,524	1,093,315
DAPHNE INTERNATIONAL HOLDING	2,488,381	1,651,529	2,508,639
DART ENERGY LTD	2,232,584	1,505,821	411,932
DASSAULT SYSTEMES SA	160,031	8,603,494	15,012,224
DATATEC LTD	596,347	2,872,341	3,408,842
DAUM COMMUNICATIONS CORP	42,234	2,610,794	3,772,255

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DAVID JONES LTD	1,592,804	5,975,640	4,228,704
DAVIDE CAMPARI MILANO SPA	739,157	5,456,897	5,149,770
DAVIS + HENDERSON INCOME COR	178,964	2,824,152	3,040,524
DBS GROUP HOLDINGS LTD	7,462,478	73,296,027	81,705,537
DCC PLC	333,874	8,306,330	7,749,519
DCM HOLDINGS CO LTD	181,751	1,374,288	1,286,997
DE LA RUE PLC	420,732	7,089,668	6,691,351
DE LONGHI SPA	135,664	771,223	1,305,863
DE MASTER BLENDERS1753 NVW/I	1,982,906	20,271,465	22,421,187
DEA CAPITAL SPA	352,050	782,960	573,652
DEBENHAMS PLC	4,099,943	5,362,227	5,562,432
DECHRA PHARMACEUTICALS PLC	263,059	1,888,517	2,005,209
DEEP YELLOW LTD	3,128,216	585,854	147,503
DEEP YELLOW LTD RTS	565,779	-	2,320
DEJIN RESOURCES GROUP CO LTD	6,584,256	716,689	63,662
DELEK AUTOMOTIVE SYSTEMS LTD	46,265	434,119	297,096
DELEK DRILLIN LP	558,607	1,466,738	1,687,050
DELEK GROUP LTD	11,864	1,842,300	1,730,447
DELHAIZE GROUP	449,754	28,192,351	16,483,570
DELTA ELECTRONICS INC	6,593,112	16,559,992	20,054,004
DELTA ELECTRONICS THAI FORGN	2,082,043	1,080,295	1,402,888
DELTA LLOYD NV	701,636	14,188,775	9,741,103
DELTICOM AG	17,983	1,319,234	1,184,429
DEMAG CRANES AG	12,864	943,700	830,125
DENA CO LTD	302,877	4,501,198	7,922,104
DENISON MINES CORP	1,428,244	3,479,816	1,905,352
DENKI KAGAKU KOGYO K K	1,291,396	3,904,352	4,467,043
DENKI KOGYO CO LTD	159,256	882,299	828,317
DENSO CORP	1,311,316	39,135,965	44,258,339
DENTSU INC	398,710	9,621,126	11,732,942
DENYO CO LTD	57,432	535,329	729,864
DEOLEO SA	1,439,734	1,826,951	593,806
DERICHEBOURG	606,235	2,556,568	1,459,442
DERWENT LONDON PLC	308,765	6,109,184	8,973,763
DESARROLLADORA HOMEX SAB DE	481,300	1,404,524	1,225,664
DESCENTE LTD	175,182	955,130	1,047,272
DETOUR GOLD CORP	339,515	7,439,733	6,830,591
DEUTSCHE BANK AG REGISTERED	2,836,181	189,353,182	102,578,788
DEUTSCHE BETEILIGUNGS AG	46,653	1,030,952	921,526
DEUTSCHE BOERSE AG	995,503	77,231,099	53,730,002
DEUTSCHE EUROSHOP AG	156,846	5,566,734	5,566,292
DEUTSCHE LUFTHANSA REG	861,777	14,956,724	9,966,319
DEUTSCHE POST AG REG	3,109,936	65,592,323	55,016,495
DEUTSCHE TELEKOM AG REG	10,235,703	149,317,327	112,412,167
DEUTSCHE WOHNEN AG BR	442,057	5,464,471	7,447,173
DEUTZ AG	364,791	2,276,034	1,854,528
DEVELOPMENT SECURITIES PLC	371,683	1,747,272	823,441
DEVRO PLC	500,162	2,159,195	2,376,970
DEXIA SA	4,487,283	19,114,368	740,296
DEXUS PROPERTY GROUP	13,627,106	12,238,010	12,990,674
DGB FINANCIAL GROUP INC	340,662	4,642,876	4,119,409
DIAGEO PLC	7,526,033	125,309,366	193,825,098
DIAGNOSTICOS DA AMERICA SA	28,830	356,944	188,682
DIALIGHT PLC	8,575	142,374	139,874
DIALOG GROUP BHD	3,584,233	2,346,567	2,652,479

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DIALOG SEMICONDUCTOR PLC	205,882	3,541,670	3,727,075
DIASORIN SPA	82,372	2,350,662	2,401,161
DIC ASSET AG	104,164	1,234,379	898,884
DIC CORP	2,068,302	5,487,000	3,991,960
DICKSON CONCEPTS INTL LTD	848,040	486,251	454,804
DIGI.COM BHD	15,296,380	11,287,810	20,472,245
DIGITAL CHINA HOLDINGS LTD	2,860,390	3,028,509	4,985,590
DIGNITY PLC	166,336	2,052,657	2,105,384
DIPLOMA PLC	34,000	216,363	237,573
DISCO CORP	43,078	1,438,589	2,416,035
DISCOUNT INVESTMENT CORP REG	38,970	88,239	62,637
DISCOVERY HOLDINGS LTD	779,892	2,710,405	4,958,659
DISCOVERY METALS LTD	1,343,100	1,691,009	1,934,326
DISTRIBUIDORA INTERNACIONAL	3,055,798	13,374,854	14,387,235
DIVI S LABORATORIES LTD	91,962	1,129,557	1,688,450
DIXONS RETAIL PLC	15,839,475	6,446,799	4,551,316
DLF LTD	1,381,291	8,304,671	4,911,889
DMCI HOLDINGS INC	4,824,882	4,480,078	6,515,623
DMS CO LTD	45,309	340,755	127,777
DNB ASA	4,192,970	41,619,981	41,580,904
DNO INTERNATIONAL ASA	3,108,521	4,415,515	3,587,288
DOCKWISE LTD	119,486	3,082,560	1,979,894
DOGAN SIRKETLER GRUBU HLDGS	6,199,072	3,025,712	2,741,891
DOGAN YAYIN HOLDING AS	838,865	334,015	310,742
DOGUS OTOMOTIV SERVIS VE TIC	51,912	118,559	159,579
DOLLARAMA INC	302,663	8,681,292	18,163,646
DOMINO PRINTING SCIENCES PLC	335,012	3,110,511	2,837,426
DOMINO S PIZZA GROUP PLC	488,225	3,128,961	3,939,820
DON QUIJOTE CO LTD	147,152	2,947,107	5,055,081
DONG A PHARMACEUTICAL CO LTD	25,370	2,129,193	1,860,603
DONGBU CORPORATION	49,648	389,703	165,805
DONGBU HITEK CO LTD	101,088	763,614	651,355
DONGBU INSURANCE CO LTD	338,199	11,346,905	12,386,984
DONGBU SECURITIES CO LTD	96,659	622,036	310,142
DONGBU STEEL CO LTD	141,284	1,071,884	563,730
DONGFANG ELECTRIC CORP LTD H	807,455	1,685,260	1,632,222
DONGKUK STEEL MILL CO LTD	153,359	3,325,879	2,048,627
DONGSUH COMPANIES INC	36,211	1,147,010	992,730
DONGYANG MECHATRONICS CORP	72,143	1,033,364	818,842
DONGYUE GROUP	3,220,960	2,511,010	1,490,714
DOOSAN CORP	42,863	3,782,389	4,846,311
DOOSAN ENGINE CO LTD	84,008	1,039,046	777,476
DOOSAN ENGINEERING + CONSTRU	395,170	2,032,044	1,024,712
DOOSAN HEAVY INDUSTRIES	167,213	9,693,717	8,394,595
DOOSAN INFRACORE CO LTD	214,419	3,285,751	3,435,279
DOREL INDUSTRIES CL B	84,904	2,355,151	2,248,659
DOSHISHA CO LTD	28,268	507,394	781,188
DOUGLAS HOLDING AG	137,077	6,172,059	5,408,327
DOUJA PROM ADDOHA	347,483	4,595,797	2,669,915
DOUTOR NICHIRES HOLDINGS CO	114,665	1,727,184	1,468,695
DOWA HOLDINGS CO LTD	1,119,516	5,813,357	6,889,115
DOWNER EDI LTD	1,538,737	6,540,837	4,936,895
DR CI LABO CO LTD	381	1,059,517	1,300,515
DR. REDDY S LABORATORIES	198,896	3,934,245	5,871,068
DRAEGERWERK AG PFD	19,290	1,010,300	1,904,535

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DRAKE + SCULL INTERNATIONAL	643,405	149,649	136,809
DRAX GROUP PLC	1,844,296	17,076,583	16,213,508
DRB HICOM BHD	1,440,800	806,229	1,143,384
DRILLSEARCH ENERGY LTD	1,023,130	1,604,863	1,048,759
DS SMITH PLC	2,929,462	5,256,725	6,772,610
DSV A/S	1,171,506	19,493,951	23,217,346
DTS CORP	57,432	756,171	722,666
DUBAI FINANCIAL MARKET	3,347,212	1,320,059	854,801
DUBAI INVESTMENTS PJSC	1,522,406	309,488	286,824
DUBAI ISLAMIC BANK	1,702,670	930,255	857,593
DUERR AG	21,022	600,490	1,296,540
DUET GROUP	3,371,451	7,021,323	6,358,869
DUFRY AG REG	61,140	4,417,459	7,396,170
DULUXGROUP LTD	930,857	1,850,136	2,872,066
DUNDEE CORP CL A	157,141	1,258,324	3,495,967
DUNDEE PRECIOUS METALS INC	379,627	3,869,921	2,282,717
DUNDEE REAL ESTATE INVESTMEN	292,706	9,356,071	10,965,179
DUNELM GROUP PLC	245,695	1,089,141	2,001,945
DUNLOP SPORTS CO LTD	35,235	341,881	434,095
DURATEX SA	591,683	3,865,423	3,116,050
DURO FELGUERA SA	193,400	1,227,487	1,065,184
DUSKIN CO LTD	231,871	4,348,897	4,408,433
DUZONBIZON CO LTD	67,604	673,012	458,034
DWANGO CO LTD	310	548,903	400,376
DYDO DRINCO INC	20,106	654,404	874,398
DYNAPACK INTERNATIONAL TECH	3,000	15,818	16,262
E INK HOLDINGS INC	416,382	811,287	456,299
E MART CO LTD	85,859	19,032,558	18,740,764
E.ON AG	7,062,163	262,541,516	152,358,050
E.SUN FINANCIAL HOLDING CO	9,989,851	3,856,606	5,114,429
E1 CORP	20,835	1,330,086	873,153
EACCESS LTD	7,890	5,307,836	1,535,708
EADS NV	1,157,595	29,806,238	41,045,131
EAGLE INDUSTRY CO LTD	60,716	399,772	555,496
EARTH CHEMICAL CO LTD	45,886	1,389,250	1,681,538
EAST ASIATIC CO LTD	49,343	2,035,942	1,204,468
EAST JAPAN RAILWAY CO	1,003,774	64,776,418	62,901,010
EASTERN CO	181,261	5,640,525	2,393,477
EASTERN PLATINUM LTD	2,819,833	3,406,699	594,697
EASTERN WATER RESOURCES DE F	449,300	146,640	149,955
EASYJET PLC	1,047,908	6,325,385	8,735,687
EBARA CORP	1,422,195	4,567,034	5,454,213
EBRO FOODS SA	401,786	7,303,440	6,919,162
ECHO ENTERTAINMENT GROUP LTD	3,688,980	14,981,566	16,184,348
ECORODOVIAS INFRA E LOG SA	302,278	2,364,925	2,421,579
EDENRED	1,153,653	27,460,986	32,714,061
EDF	1,107,188	59,423,884	24,659,090
EDION CORP	395,076	2,795,768	1,975,626
EDP ENERGIAS DO BRASIL SA	553,505	3,063,034	3,534,730
EDP ENERGIAS DE PORTUGAL SA	8,446,142	33,017,867	19,979,426
EDP RENOVAVEIS SA	905,128	8,243,145	3,102,510
EDUCOMP SOLUTIONS LTD	2,836	19,692	8,609
EFG EUROBANK ERGASIAS	2,408,305	22,844,432	2,301,364
EFG HERMES HOLDING SAE	1,467,756	4,134,777	2,492,897
EFG INTERNATIONAL AG	132,966	1,136,151	741,745

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EG CORPORATION	17,087	939,709	1,010,001
EGIS PLC	7,869	537,459	511,967
EHIME BANK LTD/THE	443,108	1,386,448	1,216,202
EI TOWERS	25,596	559,805	538,247
EIFFAGE	245,961	17,139,223	7,948,556
EIGHTEENTH BANK LTD/THE	479,076	1,550,381	1,260,884
EIKEN CHEMICAL CO LTD	33,046	327,490	473,797
EIS ECZACIBASI ILAC VE SINAI	339,339	400,342	354,592
EISAI CO LTD	708,162	26,487,629	30,974,859
EIZO NANAO CORP	20,703	440,758	412,821
ELAN CORP PLC	1,636,694	21,650,737	23,886,034
ELAN MICROELECTRONICS CORP	42,280	51,214	62,037
ELBIT SYSTEMS LTD	53,715	2,525,347	1,836,730
ELCO HOLDINGS LTD	32,331	317,364	155,815
ELDERS LTD	2,016,286	797,360	454,695
ELDORADO GOLD CORP	2,987,475	45,993,360	36,748,181
ELECTRA LTD	4,243	352,741	312,227
ELECTRIC POWER DEVELOPMENT C	481,455	15,008,315	12,605,092
ELECTROCOMPONENTS PLC	1,563,228	4,792,854	5,026,283
ELECTROLUX AB SER B	909,872	13,536,949	18,059,299
ELEKTA AB B SHS	438,838	16,684,701	20,039,655
ELEMATEC CORP	31,752	449,712	431,766
ELEMENTIS PLC	1,373,837	1,697,948	4,277,268
ELETROPAULO METROPOLI PREF	173,400	2,941,273	2,176,896
ELIA SYSTEM OPERATOR SA/NV	12,223	446,684	503,894
ELISA OYJ	646,006	12,164,093	13,018,653
ELITEGROUP COMPUTER SYSTEMS	879,907	259,866	362,150
ELLAKTOR SA	403,272	3,252,016	562,950
ELPIDA MEMORY INC	537,300	-	-
ELRINGKLINGER AG	96,238	2,249,816	2,292,387
EMAAR PROPERTIES PJSC	14,522,572	11,962,971	11,070,842
EMBOTELLADORA ANDINA A PREF	429,141	1,369,906	1,871,031
EMBOTELLADORA ANDINA PREF B	469,373	1,538,654	2,560,384
EMBRAER SA	1,940,380	10,750,252	12,843,263
EMECO HOLDINGS LTD	1,917,577	1,325,311	1,719,911
EMERA INC	374,083	9,152,158	12,333,057
EMIRA PROPERTY FUND	64,169	100,940	100,037
EMLAK KONUT GAYRIMENKUL YATI	1,728,229	2,057,197	2,121,229
EMMI AG REG	6,501	892,451	1,331,722
EMPEROR WATCH + JEWELLERY	8,161,889	1,171,409	736,552
EMPIRE CO LTD A	130,739	6,540,915	6,881,619
EMPRESA NACIONAL DE ELECTRIC	10,640,737	15,860,794	17,992,653
EMPRESA NACIONAL DE TELECOM	315,912	4,173,359	5,974,847
EMPRESAS CMPC SA	4,488,715	16,607,961	17,783,282
EMPRESAS COPEC SA	1,493,706	16,164,208	21,990,464
EMPRESAS ICA S.A.B	806,800	1,276,249	1,406,172
EMS CHEMIE HOLDING AG REG	47,505	8,508,969	8,677,900
ENAGAS SA	698,047	15,120,703	12,729,762
ENBRIDGE INC	2,050,574	39,790,181	81,785,594
ENCANA CORP	2,450,122	68,295,367	50,951,581
ENDEAVOUR SILVER CORP	265,460	2,841,137	2,143,057
ENDESA SA DE ESPANA	1,060,172	26,994,971	18,613,757
ENEA SA	306,602	1,558,485	1,457,996
ENEL GREEN POWER SPA	6,464,737	14,470,377	10,238,685
ENEL SPA	24,556,459	149,787,771	79,217,300

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ENERFLEX LTD	243,205	2,528,174	2,552,650
ENERGI MEGA PERSADA TBK PT	1,062,500	19,854	16,176
ENERGY DEVELOPMENT CORP	40,402,676	4,945,702	5,782,085
ENERGY RESOURCES OF AUST	668,543	4,241,018	1,089,612
ENERGY WORLD CORP LTD	3,951,045	2,702,504	1,498,507
ENERPLUS CORP	595,022	15,421,208	7,634,394
ENERSIS SA	44,807,527	15,552,459	16,813,304
ENGRO CORPORATION LTD	113,655	139,344	122,433
ENI SPA	13,100,889	360,547,809	278,978,972
ENIRO AB	558,750	3,299,334	675,934
ENKA INSAAT VE SANAYI AS	1,611,082	3,703,197	4,320,090
ENN ENERGY HOLDINGS LTD	4,235,660	9,042,481	14,798,066
ENPLAS CORP	46,085	697,345	1,200,781
ENQUEST PLC	2,428,613	4,866,775	4,102,464
ENSIGN ENERGY SERVICES INC	506,672	8,477,491	6,958,074
ENTERPRISE INNS PLC	5,697,494	7,981,455	5,853,234
ENTIRE TECHNOLOGY CO LTD	8,550	18,721	15,020
ENVESTRA LTD	2,996,837	1,674,988	2,411,448
EPISTAR CORP	2,604,843	7,511,263	5,709,126
EPS CO LTD	220	475,704	600,728
EQUATORIAL RESOURCES LTD	356,138	1,052,822	708,215
ERA INFRA ENGINEERING LTD	26,480	81,542	68,601
ERAMET	31,985	10,665,426	3,682,762
EREGLI DEMIR VE CELIK FABRIK	4,103,143	4,779,801	4,559,804
ERG SPA	252,498	3,568,273	1,594,475
ERICSSON LM B SHS	9,118,868	117,112,237	83,296,333
ERSTE GROUP BANK AG	959,928	38,519,304	18,205,956
ESPEC CORP	54,147	449,981	521,860
ESPRINET SPA	77,547	629,112	314,521
ESPRIT HOLDINGS LTD	4,342,281	29,623,654	5,536,418
ESSAR ENERGY PLC	991,521	3,978,575	1,897,284
ESSAR OIL LTD	683,260	685,434	674,265
ESSILOR INTERNATIONAL	882,182	46,215,335	82,061,777
ESSO STE ANONYME FRANCAISE	9,806	1,384,358	742,890
ESUN HOLDINGS LTD	2,832,773	499,989	339,633
ETAM DEVELOPPEMENT SA	9,588	257,891	133,604
ETERNAL CHEMICAL CO LTD	2,138,117	1,516,783	1,599,027
EUGENE INVESTMENT + SECURITI	132,089	1,226,410	321,761
EULER HERMES SA	38,341	3,319,049	2,481,507
EURASIAN NATURAL RESOURCES	1,031,392	10,022,409	6,719,871
EURAZEO	91,470	6,201,612	3,514,912
EURO CURRENCY	25,453,414	30,266,163	32,301,656
EURO DISNEY SCA REGR	105,371	765,967	522,847
EURO STOXX 50 INDEX FUTURES	19,128	-	-
EUROBANK PROPERTIES REAL EST	55,591	588,875	268,084
EUROCASH SA	19,905	154,916	244,541
EUROCOMMERCIAL PROPERTIE CV	123,872	4,980,967	4,283,680
EUROFINS SCIENTIFIC	23,119	1,734,939	2,866,417
EUROMONEY INSTL INVESTOR PLC	111,809	750,913	1,309,113
EURONAV SA	92,554	1,853,309	634,263
EUTELSAT COMMUNICATIONS	421,744	12,588,032	12,986,977
EVA AIRWAYS CORP	4,311,417	2,324,521	2,618,445
EVA PRECISION INDUSTRIAL HLD	4,005,298	1,583,496	325,304
EVERGRANDE REAL ESTATE GROUP	50,417,486	22,441,031	25,543,967
EVERGREEN INTERNATIONAL STOR	90,000	63,484	44,571

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EVERGREEN MARINE	4,793,229	2,351,552	2,582,265
EVERLIGHT CHEMICAL	51,100	34,513	31,291
EVERLIGHT ELECTRONICS CO LTD	324,868	839,572	551,140
EVN AG	5,955	95,256	76,706
EVOLUTION MINING LTD	1,597,129	3,057,823	2,414,778
EVS BROADCAST EQUIPMENT S.A.	31,446	2,083,043	1,483,334
EXEDY CORP	62,044	2,123,133	1,336,684
EXIDE INDUSTRIES LTD	928,141	2,449,300	2,271,523
EXOR SPA	218,820	4,754,764	4,695,789
EXOR SPA PRF	137,839	1,368,436	2,588,886
EXPERIAN PLC	4,361,777	41,498,482	61,605,276
EXTENDICARE REAL ESTATE INVE	255,507	1,957,539	1,824,602
EXXARO RESOURCES LTD	937,356	20,746,928	21,784,341
EZAKI GLICO CO LTD	302,817	3,038,767	3,423,248
EZCHIP SEMICONDUCTOR LTD	65,837	2,302,202	2,628,676
EZION HOLDINGS LTD	1,939,942	1,133,547	1,408,862
EZRA HOLDINGS LTD	2,227,798	2,426,020	1,872,912
EZZ STEEL	247,816	339,126	288,372
F SECURE OYJ	191,345	685,498	349,669
F+C ASSET MANAGEMENT PLC	1,938,752	2,455,807	2,523,893
F+C COMMERCIAL PROPERTY TRUST	1,613,729	2,618,371	2,637,358
FABEGE AB	502,427	2,921,180	3,937,949
FAES FARMA SA	622,199	3,347,470	963,314
FAIRBORNE ENERGY LTD	311,220	1,255,937	439,606
FAIRFAX FINANCIAL HLDGS LTD	125,225	41,933,014	49,520,201
FAIRFAX MEDIA LTD	1,801,532	1,687,585	1,024,897
FAIVELEY TRANSPORT	17,758	1,370,978	947,634
FALCK RENEWABLES SPA	265,578	824,507	283,444
FAMILYMART CO LTD	247,946	8,291,742	11,342,294
FANCL CORP	148,507	1,989,861	1,853,773
FANTASIA HOLDINGS GROUP CO	6,294,608	1,027,046	673,537
FANUC CORP	503,812	45,791,677	81,769,288
FAR EAST CONSORTIUM INTERNAT	1,767,746	418,042	325,890
FAR EASTERN DEPARTMENT STORE	1,258,200	1,088,053	1,174,629
FAR EASTERN INTL BANK	4,238,316	1,311,100	1,609,667
FAR EASTERN NEW CENTURY CORP	10,327,585	9,627,246	10,885,692
FAR EASTONE TELECOMM CO LTD	8,954,150	11,334,321	19,385,427
FARADAY TECHNOLOGY CORP	158,049	197,346	217,360
FARGLORY LAND DEVELOPMENT CO	828,786	1,817,634	1,458,730
FAST RETAILING CO LTD	253,689	30,900,373	50,489,768
FAUJI FERTILIZER BIN QASIM	563,919	263,844	243,239
FAUJI FERTILIZER COMPANY LTD	2,635,202	2,278,065	3,080,722
FAURECIA	192,922	4,540,156	3,195,001
FBD HOLDINGS PLC	86,987	1,136,157	888,644
FCC CO LTD	64,001	1,114,959	1,066,820
FDK CORP	198,075	325,446	206,044
FEDERAL BANK LTD	151,168	1,122,556	1,214,407
FELDA GLOBAL VENTURES	132,500	192,844	221,981
FENG HSIN IRON + STEEL CO	1,604,738	2,462,442	2,684,856
FENNER PLC	580,419	2,013,755	3,289,124
FERREXPO PLC	450,870	2,383,138	1,521,823
FERROCHINA 12C (DLST)	672,000	-	-
FERROVIAL SA	1,602,776	15,547,010	18,076,181
FFP	23,034	1,415,553	739,566
FIAT INDUSTRIAL	3,079,122	26,579,663	30,244,510

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FIAT SPA	4,904,011	28,259,249	24,694,591
FIBRECHEM TECHNOLOGIES LTD	761,000	-	-
FIBRIA CELULOSE SA	844,568	10,783,075	6,226,152
FIDEA HOLDINGS CO LTD	433,775	983,776	848,087
FIDESSA GROUP PLC	111,472	2,327,265	2,710,006
FIELMANN AG	31,944	3,139,139	2,960,097
FIERA MILANO SPA	37,455	294,535	148,301
FILA KOREA LTD	58,890	4,168,047	3,984,763
FILINVEST LAND INC	2,692,000	67,440	81,779
FILTRONA PLC	631,617	2,050,558	4,740,306
FINANCIAL TECHN (INDIA) LTD	1,196	21,672	15,817
FINMECCANICA SPA	2,348,149	28,343,235	9,476,140
FINNAIR OYJ	220,988	1,298,916	490,779
FINNING INTERNATIONAL INC	469,489	9,730,846	10,905,398
FIRST CAPITAL REALTY INC	218,460	2,855,614	3,932,257
FIRST FINANCIAL HOLDING CO	17,916,336	9,988,390	10,401,487
FIRST GEN CORPORATION	3,625,600	1,043,380	1,519,594
FIRST GULF BANK	1,944,068	3,780,626	4,234,289
FIRST INTL BANK ISRAEL	71,771	676,792	694,718
FIRST MAJESTIC SILVER CORP	318,712	5,760,882	4,595,678
FIRST NATIONAL FINANCIAL COR	182,149	3,466,643	2,756,944
FIRST PACIFIC CO	7,837,464	4,349,261	8,093,245
FIRST PHILIPPINE HLDGS	556,790	723,558	999,011
FIRST QUANTUM MINERALS LTD	1,329,105	27,008,605	23,467,440
FIRST REAL ESTATE INVT TRUST	1,430,321	1,086,445	1,033,110
FIRST RESOURCES LTD	1,412,405	1,371,237	2,140,683
FIRST SHIP LEASE TRUST	1,484,070	772,816	221,416
FIRST STEAMSHIP	79,718	131,583	89,628
FIRST TRACTOR CO H	200,000	146,907	159,859
FIRSTGROUP PLC	2,323,391	15,065,865	8,173,768
FIRSTRAND LTD	16,894,070	37,180,223	54,512,992
FIRSTSERVICE CORP	86,894	1,933,812	2,427,533
FISCHER (GEORG) REG	12,392	3,464,009	4,271,457
FISHER + PAYKEL APPLIANCES H	2,200,086	917,383	963,734
FISHER + PAYKEL HEALTHCARE C	1,341,378	2,633,332	2,123,921
FKP PROPERTY GROUP	2,759,166	1,986,276	1,074,748
FLEETWOOD CORPORATION LTD	177,546	1,416,700	2,136,604
FLETCHER BUILDING LTD	2,299,128	12,189,238	10,847,315
FLEXIGROUP LTD	636,272	1,306,028	1,695,748
FLIGHT CENTRE LTD	191,416	3,010,560	3,714,282
FLINDERS MINES LTD	5,526,760	1,094,854	736,477
FLSMIDTH + CO A/S	144,265	7,221,959	7,880,375
FLUGHAFEN WIEN AG	46,494	2,567,430	1,840,903
FLUGHAFEN ZUERICH AG REG	9,326	2,974,604	3,281,255
FMS ENTERPRISES MIGUN LTD	16,753	461,694	211,599
FOMENTO DE CONSTRUC Y CONTRA	266,775	10,475,841	3,412,586
FOMENTO ECONOMICO MEXICA UBD	4,147,289	17,919,957	36,796,424
FONCIERE DES REGIONS	73,079	6,653,775	5,252,811
FONDIARIA SAI SPA	1,976,725	5,421,514	2,337,981
FOOK WOO GROUP HOLDINGS LTD	5,944,000	-	-
FOOSUNG CO LTD	193,258	1,332,159	884,158
FORBO HOLDING AG REG	7,690	2,520,148	4,395,499
FORD OTOMOTIV SANAYI AS	1,304,676	5,938,721	11,829,874
FORMOSA CHEMICALS + FIBRE	11,022,256	20,198,341	28,915,673
FORMOSA EPITAXY INC	24,000	23,937	17,828

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FORMOSA INTERNATIONAL HOTELS	135,976	1,598,988	1,442,342
FORMOSA PETROCHEMICAL CORP	4,850,397	11,629,279	13,130,236
FORMOSA PLASTICS CORP	905,150	1,828,957	2,416,964
FORMOSA TAFFETA CO.	3,477,931	2,456,151	3,118,908
FORMOSAN RUBBER GROUP INC	69,000	51,388	45,484
FORTESCUE METALS GROUP LTD	6,504,536	31,852,458	32,670,631
FORTIS INC	482,153	15,298,565	15,271,688
FORTUM OYJ	1,723,203	48,477,138	32,736,852
FORTUNE REIT	3,821,158	1,712,173	2,246,334
FOSTER ELECTRIC CO LTD	53,550	851,635	865,766
FOSUN INTERNATIONAL	4,931,158	3,088,161	2,555,581
FOUNTAINHEAD PROPERTY TRUST	2,607,776	1,912,785	2,359,546
FOXCONN INTERNATIONAL HLDGS	6,278,025	5,231,323	2,274,280
FP CORP	50,166	2,289,318	3,105,888
FRANCE BED HOLDINGS CO LTD	363,929	575,276	761,701
FRANCE TELECOM SA	8,516,048	181,181,092	112,125,644
FRANCO NEVADA CORP	424,936	12,417,357	19,190,788
FRANSHION PROPERTIES	7,410,507	1,818,595	2,225,966
FRAPORT AG	100,998	5,843,822	5,436,391
FRASER + NEAVE HOLDINGS BHD	25,400	62,081	144,457
FRASER AND NEAVE LTD	3,739,799	11,712,313	20,665,137
FRASERS CENTREPOINT TRUST	1,245,186	1,124,917	1,636,592
FRASERS COMM TRUST 100	1,947,108	1,209,499	1,537,029
FRED OLSEN ENERGY ASA	87,041	3,457,350	3,107,102
FREENET AG	401,524	5,390,639	5,842,044
FREIGHTWAYS LTD	466,583	1,033,763	1,425,062
FRESENIUS MEDICAL CARE AG +	664,687	33,178,255	47,093,791
FRESENIUS SE + CO KGAA	592,930	46,406,128	61,535,955
FRESNILLO PLC	623,745	9,045,949	14,254,015
FRIGOGLASS SA	76,731	776,322	412,870
FRONTLINE LTD	316,830	6,991,245	1,432,661
FRUTAROM	87,231	801,049	815,566
FTSE 100 INDEX FUTURES	9,912	-	-
FUBON FINANCIAL HOLDING CO	19,636,997	17,710,762	19,581,145
FUCHS PETROLUB AG	117,909	3,481,386	6,027,173
FUCHS PETROLUB AG PFD	80,858	2,250,092	4,427,255
FUDO TETRA CORP	276,509	309,444	460,906
FUFENG GROUP LTD	2,596,874	2,176,452	974,223
FUGRO NV CVA	223,446	11,111,803	13,534,498
FUJI CO LTD	42,904	850,860	932,384
FUJI ELECTRIC CO LTD	1,604,590	3,606,717	3,881,262
FUJI ELECTRONICS CO LTD	24,784	274,493	341,059
FUJI HEAVY INDUSTRIES LTD	2,776,860	14,513,242	22,168,944
FUJI KYUKO CO LTD	133,377	657,320	777,295
FUJI MEDIA HOLDINGS INC	3,088	5,424,023	5,286,551
FUJI OIL CO LTD	199,469	2,543,559	2,602,417
FUJI SEAL INTERNATIONAL INC	45,289	892,522	859,909
FUJI SOFT INC	95,454	1,903,934	1,588,712
FUJICCO CO LTD	52,754	657,339	639,338
FUJIFILM HOLDINGS CORP	1,230,920	37,847,629	23,109,648
FUJIKURA KASEI CO LTD	74,552	512,002	356,922
FUJIKURA LTD	1,338,609	5,276,033	3,959,290
FUJIMI INC	69,973	1,132,585	1,037,453
FUJIMORI KOGYO CO LTD	39,217	542,712	733,320
FUJITA KANKO INC	111,479	584,270	367,453

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FUJITEC CO LTD	214,001	1,169,766	1,359,799
FUJITSU FRONTECH LTD	29,064	288,852	177,395
FUJITSU GENERAL LTD	132,382	558,554	988,841
FUJITSU LTD	6,933,811	41,031,325	32,935,384
FUJIYA CO LTD	391,173	638,871	1,078,558
FUKUI BANK LTD/THE	605,425	2,021,960	1,441,669
FUKUOKA FINANCIAL GROUP INC	2,845,952	12,500,245	11,057,087
FUKUYAMA TRANSPORTING CO LTD	284,965	1,162,486	1,546,432
FUNAI ELECTRIC CO LTD	27,543	850,017	411,477
FURUKAWA CO LTD	916,719	1,333,177	815,730
FURUKAWA ELECTRIC CO LTD	1,640,895	6,125,114	3,845,687
FURUKAWA SKY ALUMINUM CORP	275,713	686,281	825,859
FURUNO ELECTRIC CO LTD	48,235	397,220	212,187
FUSO PHARMACEUTICAL INDUST	143,331	491,881	414,957
FUTABA CORP/CHINA	104,512	2,030,899	1,621,580
FUTABA INDUSTRIAL CO LTD	158,460	1,509,595	826,161
FUTURE ARCHITECT INC	724	364,264	286,129
FUYO GENERAL LEASE CO LTD	68,878	1,977,272	2,159,841
FYFFES PLC	903,413	571,040	481,520
G RESOURCES GROUP LTD	51,279,556	3,918,068	2,875,730
G.U.D. HOLDINGS LTD	212,973	1,482,542	1,877,445
G4S PLC	4,383,874	16,224,400	19,190,606
GABRIEL RESOURCES LTD	576,110	2,041,370	875,933
GAFISA SA	256,200	574,470	333,823
GAGFAH SA	271,969	2,826,637	2,600,993
GAIL INDIA LTD	918,852	6,934,588	5,794,357
GAJAH TUNGGAL TBK PT	13,999,000	3,672,586	3,390,761
GAKKEN HOLDINGS CO LTD	241,871	567,752	515,328
GALAXY ENTERTAINMENT GROUP L	4,212,516	4,090,139	10,405,231
GALAXY RESOURCES LTD	817,768	929,287	490,378
GALENICA AG REG	14,809	5,934,269	9,426,659
GALLANT VENTURE LTD	2,919,368	876,256	656,789
GALLIFORD TRY PLC	268,270	1,808,375	2,659,250
GALP ENERGIA SGPS SA	1,017,053	16,369,135	12,906,912
GAM HOLDING AG	570,498	7,248,249	6,358,953
GAMELOFT	171,794	827,989	1,068,273
GAMESA CORP TECNOLOGICA SA	1,580,215	7,117,116	2,825,568
GAMEVIL INC	12,625	894,768	981,036
GAMUDA BHD	7,312,351	7,002,857	8,059,590
GAS NATURAL SDG SA	1,225,676	25,708,256	15,717,767
GATEGROUP HOLDING AG	103,166	3,639,635	2,921,139
GAZIT GLOBE LTD	195,772	1,684,003	1,859,436
GCL POLY ENERGY HOLDINGS LTD	26,056,215	7,199,646	5,643,327
GDF SUEZ	5,412,365	231,234,866	128,819,874
GEA GROUP AG	552,934	13,984,053	14,714,662
GEBERIT AG REG	109,409	13,317,745	21,581,203
GECINA SA	47,193	5,476,133	4,207,263
GECOSS CORP	33,177	156,562	168,401
GEELY AUTOMOBILE HOLDINGS LT	9,544,896	4,721,519	3,322,382
GEM DIAMONDS LTD	419,150	2,156,907	1,288,535
GEMALTO	273,986	12,298,758	19,676,441
GEMINA SPA	881,124	831,879	678,741
GEMTEK TECHNOLOGY CORP	305,648	298,796	272,051
GEMVAX + KAEL CO LTD	73,479	2,959,698	2,303,132
GENER S.A.	6,708,634	3,107,492	3,873,058

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GENMAB A/S	101,578	3,691,702	1,013,488
GENOMMA LAB INTERNACIONAL B	3,449,024	5,284,422	6,769,139
GENTING BHD	6,991,885	14,072,684	20,763,179
GENTING MALAYSIA BHD	7,574,307	6,172,607	8,586,838
GENTING PLANTATIONS BHD	133,700	245,725	391,564
GENTING SINGAPORE PLC	15,525,347	13,063,256	17,280,344
GENUS PLC	181,900	2,321,267	3,540,580
GENWORTH MI CANADA INC	149,801	4,071,587	2,709,620
GEO HOLDINGS CORP	1,748	1,809,048	1,940,886
GEODYNAMICS LTD	1,234,729	548,658	139,222
GEOX SPA	235,582	1,886,651	520,200
GERDAU S.A.	407,357	3,141,063	2,948,540
GERDAU SA PREF	2,441,183	21,525,467	21,406,991
GERRY WEBER INTL AG	104,590	1,882,617	4,318,353
GET BANK SA	588,828	405,091	315,825
GETIN HOLDING SA	236,572	303,723	123,344
GETINGE AB B SHS	769,282	17,272,608	19,058,182
GFI INFORMATIQUE	164,555	806,091	553,394
GFK SE	33,235	1,116,526	1,649,107
GIANT MANUFACTURING	1,361,439	4,380,830	6,263,941
GIBSON ENERGY INC	300,497	6,270,397	6,072,132
GIGABYTE TECHNOLOGY CO LTD	1,451,000	1,274,997	1,381,327
GIGASOLAR MATERIALS CORP	12,000	138,860	130,500
GIIR INC	25,163	258,228	152,686
GILAT SATELLITE NETWORKS LTD	125,459	681,783	398,166
GILDAN ACTIVEWEAR INC	477,007	10,729,540	13,124,770
GILDEMEISTER AG	182,780	3,226,446	2,877,419
GIMV NV	55,932	3,289,342	2,551,769
GINDALBIE METALS LTD	2,842,221	2,240,077	1,281,904
GINTECH ENERGY CORP	144,963	212,724	174,382
GIORDANO INTERNATIONAL LTD	4,658,249	2,083,735	3,284,919
GIVAUDAN REG	24,466	17,440,915	24,026,416
GIVEN IMAGING LTD	36,860	559,223	574,905
GJENSIDIGE FORSIKRING ASA	510,649	5,300,228	5,940,222
GKN PLC	6,026,009	14,259,366	17,069,402
GL EVENTS	26,945	654,082	508,476
GLANBIA PLC	441,971	2,063,251	3,275,561
GLAXOSMITHKLINE PHARMACEUTIC	47,713	1,696,030	1,725,569
GLAXOSMITHKLINE PLC	17,644,713	378,371,723	400,455,169
GLENCORE INTERNATIONAL PLC	13,256,519	73,734,134	61,451,324
GLENMARK PHARMACEUTICALS LTD	215,994	1,288,676	1,404,631
GLOBAL BIO CHEM TECHNOLOGY	7,395,468	1,308,160	1,058,286
GLOBAL LOGISTIC PROPERTIES L	6,852,037	11,184,863	11,304,672
GLOBAL MIXED MODE TECHNOLOGY	38,000	126,314	123,594
GLOBAL UNICHIP CORP	18,158	69,607	63,190
GLOBE TELECOM INC	353,936	7,773,448	9,366,048
GLOBE TRADE CENTRE SA	70,846	227,167	135,226
GLORIOUS PROPERTY HOLDINGS	9,466,796	2,533,733	1,647,599
GLORY LTD	131,427	3,073,827	2,727,699
GLOUCESTER COAL LTD	246,556	1,551,619	894,671
GLOW ENERGY PCL FOREIGN	1,493,205	2,500,452	2,914,947
GMG GLOBAL LTD	17,494,312	2,606,411	1,684,801
GMO INTERNET INC	268,447	1,269,608	1,399,596
GMP CAPITAL INC	212,806	2,698,323	1,166,891
GMR INFRASTRUCTURE LTD	2,624,239	2,290,889	1,179,697

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GN STORE NORD A/S	632,957	3,372,220	7,655,088
GO AHEAD GROUP PLC	181,778	4,448,330	3,432,727
GODO STEEL LTD	388,187	1,187,412	870,855
GODREJ CONSUMER PRODUCTS LTD	3,654	29,632	37,587
GODREJ INDUSTRIES LTD	189,327	625,764	819,902
GOL LINHAS AEREAS PREF	117,700	743,892	520,144
GOLDCORP INC	2,095,203	67,521,674	78,776,904
GOLDCREST CO LTD	43,258	1,033,919	661,421
GOLDEN AGRI RESOURCES LTD	29,538,122	11,817,052	15,622,467
GOLDEN EAGLE RETAIL GROUP	1,478,196	2,878,883	2,999,517
GOLDEN MEDITECH HOLDINGS LTD	6,187,110	1,524,624	654,058
GOLDEN OCEAN GROUP LTD	1,041,184	1,494,251	677,840
GOLDEN STAR RESOURCES LTD	781,849	1,977,604	904,980
GOLDSUN DEV + CONST	802,460	317,642	283,284
GOME ELECTRICAL APPLIANCES	32,318,227	7,772,892	4,249,739
GOODMAN FIELDER LTD	4,992,987	4,828,911	2,814,934
GOODMAN GROUP	4,292,655	12,547,629	16,148,684
GOODMAN PROPERTY TRUST	2,276,183	1,768,270	1,820,334
GOODPACK LTD	1,121,762	1,122,467	1,527,502
GOODTOP TIN INTERNATIONAL HO	6,529,511	1,391,526	404,051
GOVERNANCE FOR OWNERS	221,743,929	300,497,562	199,284,502
GPT GROUP	4,614,976	8,944,179	15,563,614
GRAFTON GROUP PLC UTS	778,642	3,451,911	2,766,779
GRAINCORP LTD	602,454	4,299,796	5,866,682
GRAINGER PLC	1,260,561	2,381,775	1,799,186
GRAN TIERRA ENERGY INC	440,300	2,734,149	2,150,860
GRAND KOREA LEISURE CO LTD	56,367	928,590	1,161,441
GRAND PACIFIC PETROCHEMICAL	706,000	316,010	309,473
GRANITE HACARMEL INVESTMENTS	205,054	400,108	220,423
GRASIM INDUSTRIES LTD	80,524	3,538,861	3,808,660
GREAT BASIN GOLD LTD	1,647,905	3,277,175	1,115,361
GREAT CANADIAN GAMING CORP	248,340	1,590,653	2,214,345
GREAT EAGLE HOLDINGS LTD	1,456,123	3,707,703	3,713,120
GREAT EASTERN SHIPPING CO	318,084	1,666,468	1,417,662
GREAT PORTLAND ESTATES PLC	949,832	4,481,271	5,860,732
GREAT WALL ENTERPRISES	11,562,358	11,233,611	10,813,716
GREAT WALL MOTOR COMPANY H	3,437,649	2,469,884	6,816,045
GREAT WALL TECHNOLOGY CO H	384,000	121,011	68,316
GREAT WEST LIFECO INC	864,083	20,672,111	18,706,480
GREATEK ELECTRONICS INC	541,747	414,727	396,091
GREE INC	252,435	4,253,306	5,001,883
GREEN CROSS CORP	12,311	1,784,400	1,601,490
GREEN CROSS HOLDINGS CORP	107,150	1,558,569	1,351,825
GREEN ENERGY TECHNOLOGY INC	15,461	32,169	13,503
GREENCORE GROUP PLC	1,158,610	1,709,117	1,372,003
GREENE KING PLC	719,795	5,290,598	6,214,936
GREENTOWN CHINA HOLDINGS	2,010,004	2,558,060	2,088,558
GREGGS PLC	350,599	2,550,535	2,771,482
GRENDENE SA	29,500	121,183	153,459
GRENKELEASING AG	20,837	872,927	1,151,585
GRIFOLS SA	646,029	13,685,483	16,388,674
GRINDROD LTD	1,526,563	2,866,847	2,519,851
GRONTMIJ	240,203	2,204,507	774,266
GROUP FIVE LTD	128,621	454,950	357,940
GROUPE BRUXELLES LAMBERT SA	363,616	37,094,810	24,687,421

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Security Name	Shares	Book Value	Market Value
GROUPE EUROTUNNEL SA REGR	1,381,192	11,064,422	11,217,929
GROUPE STERIA SCA	96,470	2,134,311	1,492,364
GROWELL HOLDINGS CO LTD	22,445	521,584	776,397
GROWTHPOINT PROPERTIES LTD	3,603,378	6,595,019	10,133,606
GRUMA S.A.B. B	2,367,400	4,429,652	5,817,154
GRUPA LOTOS SA	150,565	1,201,636	1,258,731
GRUPO AEROPORTUARIO DE SUR B	83,500	466,835	649,297
GRUPO AEROPORTUARIO DEL B SH	344,478	1,196,937	1,357,037
GRUPO AEROPORTUARIO DEL CENT	108,200	161,958	221,624
GRUPO BIMBO SAB SERIES A	6,436,719	10,579,187	15,720,363
GRUPO CARSO SAB DE CV SER A1	1,998,668	4,992,724	6,463,786
GRUPO CATALANA OCCIDENTE SA	208,270	4,464,204	2,965,497
GRUPO DE INV SURAMERICANA	460,579	5,491,533	7,973,933
GRUPO ELEKTRA SA	174,937	6,858,649	6,996,993
GRUPO EMPRESARIAL ENCE SA	641,531	2,318,336	1,237,484
GRUPO FINANCIERO BANORTE O	8,342,429	27,047,545	42,837,132
GRUPO FINANCIERO INBURSA O	10,996,214	15,887,587	24,562,707
GRUPO MEXICO SAB DE CV SER B	6,910,065	16,522,210	20,407,129
GRUPO MODELO S.A.B. SER C	2,214,147	10,454,214	19,460,102
GRUPO SIMEC S.A. SER B	228,700	542,603	711,009
GRUPO TELEVISA SAB SER CPO	7,309,403	23,509,576	31,277,247
GRUPPO EDITORIALE L ESPRESSO	639,169	1,104,881	491,144
GRYPHON MINERALS LTD	1,057,656	2,061,038	737,223
GS ENGINEERING + CONSTRUCT	102,875	7,706,039	6,853,217
GS HOLDINGS	135,878	4,266,243	6,168,986
GS HOME SHOPPING INC	9,769	696,661	818,842
GS YUASA CORP	931,993	7,608,276	4,228,367
GTL LTD	7,772	34,604	4,705
GUANGDONG INVESTMENT LTD	6,888,923	3,698,470	4,955,645
GUANGSHEN RAILWAY CO LTD H	3,011,922	1,171,092	896,954
GUANGZHOU AUTOMOBILE GROUP H	8,441,828	7,569,949	7,008,692
GUANGZHOU R+F PROPERTIES H	3,132,988	4,518,988	4,111,698
GUARARAPES CONFECCOES SA	1,340	51,103	62,404
GUDANG GARAM TBK PT	611,500	2,669,893	4,003,966
GUERBET	3,677	603,624	303,295
GUJARAT FLUOROCHEMICALS LTD	14,161	159,488	101,056
GUJARAT MINERAL DEV CORP LTD	41,426	126,589	138,148
GUJARAT NRE COKE LTD	68,809	49,279	23,045
GUJARAT STATE FERT + CHEMICA	36,831	285,620	277,774
GUJARAT STATE PETRONET LTD	24,721	44,877	30,993
GULLIVER INTERNATIONAL CO	16,125	623,537	515,126
GUN EI CHEMICAL INDUSTRY CO	205,043	517,781	529,374
GUNMA BANK LTD/THE	1,115,078	6,405,311	5,254,662
GUNNEBO AB	171,615	724,124	708,597
GUNNS LTD	2,229,005	397,884	365,575
GUNZE LTD	478,764	1,700,449	1,308,067
GUOCOLAND LTD 333	604,240	1,209,764	775,095
GUOCOLEISURE LTD	2,078,296	1,286,950	976,149
GURIT HOLDING AG BR	1,269	744,501	616,771
GURUNAVI INC	39,316	880,931	445,445
GUYANA GOLDFIELDS INC	288,752	2,684,736	659,955
GVK POWER + INFRASTRUCTURE	74,627	33,544	20,516
GWA GROUP LTD	768,788	1,721,573	1,654,897
H I S CO LTD	52,057	1,136,117	1,847,665
H LUNDBECK A/S	249,358	5,444,094	5,150,452

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Security Name	Shares	Book Value	Market Value
H+R AG	68,289	1,318,546	1,226,272
H+R REAL ESTATE INV REIT UTS	549,136	8,650,088	13,197,144
H2O RETAILING CORP	458,045	3,435,044	4,575,279
HACHIJUNI BANK LTD/THE	1,305,089	7,575,987	6,755,252
HACI OMER SABANCI HOLDING	2,110,167	7,908,855	8,866,737
HADERA PAPER LTD	11,530	637,088	447,673
HAFNIA HLDGS AS	2,665,000	-	-
HAIER ELECTRONICS GROUP CO	2,172,854	974,933	2,588,315
HAINAN MEILAN INTL AIRPORT H	49,000	39,885	28,426
HAITIAN INTERNATIONAL HLDGS	1,930,983	1,411,517	1,906,874
HAITONG SECURITIES CO LTD H	2,371,686	3,120,610	3,296,025
HAKON INVEST AB	179,647	2,351,162	2,649,525
HAKUHODO DY HOLDINGS INC	97,605	5,200,466	6,434,445
HAKUTO CO LTD	36,629	370,368	361,286
HALDEX AB	166,318	810,931	744,557
HALFORDS GROUP PLC	761,622	4,103,090	2,737,945
HALLA CLIMATE CONTROL	109,030	1,109,158	2,303,687
HALMA PLC	1,143,522	4,758,939	7,489,899
HAMAKYOREX CO LTD	19,011	502,710	659,996
HAMAMATSU PHOTONICS KK	160,114	3,862,962	5,389,979
HAMBURGER HAFEN UND LOGISTIK	71,465	3,244,469	1,825,648
HAMMERSON PLC	1,806,612	13,559,819	12,549,931
HANA FINANCIAL GROUP	674,926	22,269,630	21,331,750
HANA MICROELECTRONICS FOREIG	872,300	511,755	524,588
HANA TOUR SERVICE INC	35,283	1,233,669	1,370,851
HANDSOME CO LTD	37,415	535,731	837,912
HANG LUNG GROUP LTD	2,595,872	10,241,513	15,912,867
HANG LUNG PROPERTIES LTD	6,394,775	18,602,802	21,599,375
HANG SENG BANK LTD	3,212,034	50,182,684	43,893,540
HANGZHOU STEAM TURBINE CO B	282,919	284,470	289,599
HANIL CEMENT CO LTD	22,997	1,568,996	648,527
HANJIN HEAVY INDUS + CONST	92,474	1,929,345	1,138,409
HANJIN HEAVY INDUSTRIES	102,451	1,201,711	643,143
HANJIN SHIPPING CO LTD	340,068	4,960,667	4,334,919
HANJIN SHIPPING HOLDINGS CO	146,734	1,312,058	771,240
HANJIN TRANSPORTATION CO	58,930	1,917,556	967,291
HANKOOK TIRE CO LTD	385,350	6,920,878	15,241,086
HANKYU HANSHIN HOLDINGS INC	3,306,871	15,265,502	16,660,759
HANMI PHARM CO LTD	17,971	1,730,391	1,041,848
HANMI SCIENCE CO LTD	60,488	580,275	199,891
HANNOVER RUECKVERSICHERU REG	215,260	8,630,830	12,809,230
HANNSTAR DISPLAY CORP	4,583,665	533,982	322,091
HANNSTOUCH SOLUTION INCORPOR	138,000	67,165	60,954
HANSOL PAPER CO LTD	184,041	1,664,369	1,272,630
HANSOL TECHNICS CO LTD	35,140	1,153,105	400,381
HANSSEM CO LTD	35,743	343,309	575,772
HANSTEEN HOLDINGS PLC	1,940,650	2,512,752	2,191,546
HANWA CO LTD	687,012	3,152,322	2,600,294
HANWHA CHEMICAL CORP	198,032	2,551,062	3,648,202
HANWHA CORPORATION	266,196	9,314,773	6,542,463
HANWHA GENERAL INSURANCE CO	110,574	1,130,861	576,352
HANWHA SECURITIES CO	189,916	1,552,792	679,841
HAREL INSURANCE INVESTMENTS	16,240	565,421	487,560
HARGREAVES LANSDOWN PLC	1,538,542	12,548,660	12,777,505
HARRY WINSTON DIAMOND CORP	193,098	2,567,510	2,187,734

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HARVEY NORMAN HOLDINGS LTD	2,035,651	5,103,595	4,068,957
HASEKO CORP	5,508,623	4,681,114	4,004,263
HASTIE GROUP LTD	421,626	-	-
HASTINGS DIVERSIFIED UTILITI	1,610,039	4,123,644	3,960,890
HAULOTTE GROUP	37,704	387,380	258,380
HAVAS SA	1,676,918	6,193,994	7,650,494
HAYS PLC	5,033,111	8,375,936	5,814,067
HCL TECHNOLOGIES LTD	469,486	3,161,576	4,006,210
HDFC BANK LIMITED	3,312,263	21,808,703	33,431,103
HEIDELBERGCEMENT AG	639,798	38,707,749	30,662,728
HEIDELBERGER DRUCKMASCHINEN	1,008,958	3,499,926	1,408,460
HEIJMANS	95,978	1,714,939	745,421
HEINEKEN HOLDING NV	783,905	28,251,358	35,136,848
HEINEKEN NV	813,161	36,509,477	42,459,267
HEIWA CORP	112,977	1,270,815	2,109,743
HEIWA REAL ESTATE CO LTD	608,658	2,000,586	1,411,226
HEIWADO CO LTD	71,168	1,007,470	967,752
HELICAL BAR PLC	358,879	1,955,005	1,038,522
HELIOPOLIS HOUSING	14,342	39,296	37,403
HELLENIC EXCHANGES SA HOLDIN	269,646	2,248,113	923,924
HELLENIC PETROLEUM SA	257,181	2,852,888	1,540,494
HELLENIC TELECOMMUN ORGANIZA	1,583,389	24,405,268	4,018,801
HELVETIA HOLDING AG REG	24,703	7,663,566	7,464,533
HENDERSON GROUP PLC	3,992,318	8,323,585	6,386,987
HENDERSON INVESTMENT LTD	3,702,711	277,950	267,314
HENDERSON LAND DEVELOPMENT	3,403,616	20,805,882	18,714,328
HENG TAI CONSUMABLES GROUP	16,572,116	1,371,362	410,198
HENGAN INTL GROUP CO LTD	2,678,497	11,993,273	25,880,783
HENGDELI HOLDINGS LTD	3,993,354	1,255,032	1,256,152
HENKEL AG + CO KGAA	340,398	13,411,441	18,912,159
HENKEL AG + CO KGAA VORZUG	529,282	23,095,817	35,176,176
HENNES + MAURITZ AB B SHS	2,142,454	52,570,599	76,791,136
HERA SPA	2,386,807	5,872,112	3,362,165
HERITAGE OIL PLC	591,132	4,388,274	1,140,408
HERMES INTERNATIONAL	24,393	3,467,954	7,498,995
HERO MOTOCORP LTD	293,449	10,045,953	11,296,476
HEXAGON AB B SHS	646,897	9,956,321	11,077,775
HEXPOL AB	5,800	149,462	197,047
HI P INTERNATIONAL LTD	797,277	382,299	509,784
HI SUN TECHNOLOGY CHINA LTD	6,037,807	1,541,085	716,113
HIBIYA ENGINEERING LTD	77,438	752,238	878,328
HIDILI INDUSTRY INTL DEVELOP	2,629,493	1,430,951	725,438
HIGASHI NIPPON BANK LTD/THE	345,689	942,975	749,521
HIGHWEALTH CONSTRUCTION CORP	273,699	455,311	426,782
HIGO BANK LTD/THE	527,032	3,142,172	2,794,016
HIKARI TSUSHIN INC	44,222	1,066,232	1,948,117
HIKMA PHARMACEUTICALS PLC	446,244	4,173,593	4,566,926
HILLS HOLDINGS LTD	748,361	1,426,360	813,134
HIMART CO LTD	35,858	2,161,430	1,471,433
HINDALCO INDUSTRIES LTD	4,739,606	12,698,315	10,177,823
HINDUSTAN CONSTRUCTION CO	58,843	39,549	21,552
HINDUSTAN OIL EXPLORATION CO	6,860	20,663	16,156
HINDUSTAN PETROLEUM CORP	742,683	5,152,415	4,458,624
HINDUSTAN UNILEVER LTD	2,942,452	18,452,380	23,951,722
HINDUSTAN ZINC LTD	504,599	895,370	1,114,753

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HINO MOTORS LTD	587,085	2,811,604	4,208,705
HIOKI E E CORP	12,741	247,372	228,017
HIROSE ELECTRIC CO LTD	81,254	8,018,150	7,983,868
HIROSHIMA BANK LTD/THE	1,361,560	5,697,849	4,897,451
HISAKA WORKS LTD	74,651	1,175,019	712,926
HISAMITSU PHARMACEUTICAL CO	121,515	4,141,213	5,969,913
HISCOX LTD	1,398,640	7,503,508	9,373,670
HITACHI CABLE LTD	381,224	1,209,263	840,900
HITACHI CAPITAL CORP	95,592	1,137,965	1,588,606
HITACHI CHEMICAL CO LTD	299,369	4,595,503	4,667,447
HITACHI CONSTRUCTION MACHINE	219,680	4,885,592	4,085,795
HITACHI HIGH TECHNOLOGIES CO	249,827	4,933,101	6,111,828
HITACHI KOKI CO LTD	125,709	1,798,234	1,049,279
HITACHI KOKUSAI ELECTRIC INC	238,885	1,869,387	1,868,204
HITACHI LTD	13,358,320	61,584,871	81,532,799
HITACHI MEDICAL CORP	35,833	402,745	502,080
HITACHI METALS LTD	571,053	5,716,344	6,748,998
HITACHI TOOL ENGINEERING LTD	33,444	374,317	314,361
HITACHI TRANSPORT SYSTEM LTD	85,585	1,205,477	1,577,832
HITACHI ZOSEN CORP	2,674,267	3,710,095	3,251,082
HITE JINRO CO LTD	70,933	2,764,026	1,337,723
HITEJINRO HOLDINGS CO LTD	31,711	676,014	259,427
HIWIN TECHNOLOGIES CORP	182,000	2,043,605	1,839,184
HKC HOLDINGS LTD	13,163,992	1,165,666	483,668
HKR INTERNATIONAL LTD	2,051,296	967,986	753,681
HKSCAN OYJ A SHS	113,067	1,348,029	543,819
HKT TRUST AND HKT LTD	6,147,800	3,720,388	4,810,863
HO BEE INVESTMENT LTD	856,998	1,201,551	788,130
HO TUNG CHEMICAL CORP	78,000	46,340	43,065
HOCHSCHILD MINING PLC	513,518	2,977,430	3,786,316
HOCHTIEF AG	186,394	13,797,747	9,024,108
HODOGAYA CHEMICAL CO LTD	127,405	359,284	376,834
HOGANAS AB B	103,644	1,950,454	3,288,428
HOGY MEDICAL CO LTD	37,226	1,959,668	1,695,916
HOKKAIDO ELECTRIC POWER CO	698,994	12,882,937	9,014,470
HOKKAIDO GAS CO LTD	158,261	461,957	521,652
HOKKAN HOLDINGS LTD	100,531	290,524	309,945
HOKKOKU BANK LTD/THE	784,409	2,967,332	3,077,079
HOKUETSU BANK LTD/THE	379,229	844,639	741,443
HOKUETSU KISHU PAPER CO LTD	318,015	1,700,817	1,701,873
HOKUHOKU FINANCIAL GROUP INC	3,366,756	8,132,618	5,443,182
HOKURIKU ELECTRIC INDUSTRY	279,694	554,858	318,989
HOKURIKU ELECTRIC POWER CO	526,863	11,159,814	8,174,666
HOKUTO CORP	76,045	1,769,454	1,518,230
HOLCIM INDONESIA TBK PT	250,500	48,875	64,675
HOLCIM LTD REG	693,091	43,935,340	38,334,179
HOLMEN AB B SHARES	185,417	4,917,073	5,044,803
HOME CAPITAL GROUP INC	104,811	3,780,193	4,644,998
HOME RETAIL GROUP	5,679,530	13,209,330	7,540,673
HOMESERVE PLC	1,002,172	5,937,058	2,452,098
HON HAI PRECISION INDUSTRY	13,121,301	32,157,324	39,251,943
HONAM PETROCHEMICAL CORP	40,673	3,607,877	8,398,406
HONBRIDGE HOLDINGS LTD	1,678,000	393,014	151,427
HONDA MOTOR CO LTD	4,136,936	122,701,672	142,529,589
HONEYS CO LTD	33,902	324,538	634,356

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HONG KONG + CHINA GAS	17,268,886	26,572,299	36,555,446
HONG KONG DOLLAR	103,685,984	12,622,663	13,367,022
HONG KONG EXCHANGES + CLEAR	4,374,443	53,276,529	62,034,037
HONG LEONG ASIA LTD	340,410	417,080	433,978
HONG LEONG BANK BERHAD	1,429,328	3,113,675	5,599,384
HONG LEONG FINANCIAL GROUP	121,100	144,140	466,781
HONGKONG CHINESE LTD	1,825,726	237,024	289,505
HOPEWELL HIGHWAY INFRASTRUCT	2,273,382	1,482,541	1,081,467
HOPEWELL HOLDINGS LTD	1,683,104	5,269,088	4,795,323
HOPSON DEVELOPMENT HOLDINGS	1,788,894	2,022,778	1,049,326
HORIBA LTD	95,554	2,575,949	3,329,235
HORIZON NORTH LOGISTICS INC	40,000	203,886	227,966
HORIZON OIL LTD	3,407,840	1,127,021	995,564
HOSHIZAKI ELECTRIC CO LTD	138,003	3,100,746	3,478,183
HOSIDEN CORP	330,569	4,102,759	2,088,064
HOSOKAWA MICRON CORP	98,540	510,536	514,991
HOT TELECOMMUNICATION SYSTEM	58,170	484,102	446,792
HOTAI MOTOR COMPANY LTD	88,000	107,648	568,312
HOTEL SHILLA CO LTD	119,228	2,117,777	5,787,831
HOUSE FOODS CORPORATION	136,288	2,014,615	2,311,030
HOUSING DEVELOPMENT + INFRAS	290,948	514,693	453,084
HOUSING DEVELOPMENT FINANCE	2,306,282	28,317,086	26,980,625
HOWDEN JOINERY GROUP PLC	1,924,495	1,688,013	3,848,555
HOYA CORP	1,381,539	34,627,054	30,248,755
HSBC HOLDINGS PLC	52,370,274	580,597,762	460,888,509
HTC CORP	3,406,213	50,156,814	44,394,172
HUA NAN FINANCIAL HOLDINGS C	18,235,088	9,676,568	10,037,383
HUABAO INTERNATIONAL HOLDING	16,987,000	17,115,557	8,277,956
HUAKU DEVELOPMENT CO LTD	210,004	480,824	508,057
HUANENG POWER INTL INC H	7,747,296	4,467,121	5,812,832
HUANENG RENEWABLES CORP H	1,554,000	418,962	254,431
HUANG HSIANG CONSTRUCTION CO	22,000	42,147	43,139
HUB POWER COMPANY	1,537,217	683,457	676,720
HUBER + SUHNER AG REG	46,023	2,020,782	1,896,356
HUCHEMS FINE CHEMICAL CORP	62,092	1,084,031	1,222,488
HUDBAY MINERALS INC	556,369	5,919,905	4,284,172
HUFVUDSTADEN AB A SHS	462,498	4,012,864	4,958,403
HUGO BOSS AG ORD	169,073	15,870,081	16,701,539
HUHTAMAKI OYJ	351,538	3,901,379	5,224,053
HULIC CO LTD	361,686	2,901,265	3,888,223
HUMAX CO LTD	52,144	651,682	446,158
HUNAN NON FERROUS METALS H	1,506,000	411,434	458,196
HUNTING PLC	477,837	5,421,557	5,407,383
HURRIYET GAZETECILIK VE MATB	121,584	85,455	60,500
HUSKY ENERGY INC	803,257	26,177,999	20,052,857
HUSQVARNA AB B SHS	1,297,036	7,545,358	6,116,497
HUTCHISON HARBOUR RING LTD	9,139,845	734,081	742,325
HUTCHISON TELECOMM HONG KONG	6,130,389	1,099,837	2,837,247
HUTCHISON WHAMPOA LTD	9,926,184	87,147,178	85,097,845
HYAKUGO BANK LTD/THE	571,108	3,131,343	2,376,334
HYAKUJUSHI BANK LTD/THE	667,944	3,525,274	2,636,952
HYFLUX LTD	2,300,391	3,084,719	2,442,394
HYOSUNG CORPORATION	96,598	7,430,797	4,613,340
HYPERMARCAS SA	960,811	8,323,976	5,650,290
HYSAN DEVELOPMENT CO	2,012,016	5,166,087	7,600,003

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HYUNDAI DEPT STORE CO	59,752	5,440,298	7,408,039
HYUNDAI DEVELOPMENT COMPANY	191,212	6,639,510	4,031,763
HYUNDAI ELEVATOR CO	24,453	1,837,030	1,836,070
HYUNDAI ENGINEERING + CONST	223,196	11,643,152	12,666,658
HYUNDAI GLOVIS CO LTD	19,149	1,913,301	3,636,340
HYUNDAI GREENFOOD CO LTD	222,601	2,131,157	3,216,519
HYUNDAI HEAVY INDUSTRIES	152,998	26,159,706	34,397,360
HYUNDAI HOME SHOPPING NETWOR	27,340	3,521,946	2,661,586
HYUNDAI HYSCO	61,434	968,512	2,185,747
HYUNDAI MARINE + FIRE INS CO	197,998	5,236,609	5,116,991
HYUNDAI MERCHANT MARINE	182,910	4,296,205	4,000,440
HYUNDAI MIPO DOCKYARD	42,553	4,616,904	4,384,005
HYUNDAI MOBIS	275,465	42,823,362	66,019,254
HYUNDAI MOTOR CO	471,746	46,066,970	95,761,920
HYUNDAI MOTOR CO LTD 2ND PFD	102	4,258	6,635
HYUNDAI MOTOR CO LTD PFD	28,787	1,127,072	1,666,371
HYUNDAI SECURITIES CO	434,052	6,052,560	3,217,447
HYUNDAI STEEL CO	107,670	7,399,331	7,896,524
HYUNDAI WIA CORP	55,782	7,139,343	8,230,853
HYUNJIN MATERIALS CO LTD	33,720	713,783	219,920
I.T LTD	1,493,028	1,022,009	644,804
IAMGOLD CORP	1,084,266	18,165,482	12,805,492
IBERDROLA SA	15,431,631	145,853,418	72,831,079
IBIDEN CO LTD	335,177	10,503,179	5,986,057
IBJ LEASING CO LTD	83,908	1,520,566	2,079,039
ICADE	58,293	6,064,747	4,409,043
ICAP PLC	1,990,834	14,690,116	10,538,522
ICD CO LTD	35,336	967,419	587,725
ICHIBANYA CO LTD	14,543	361,562	428,328
ICHIKOH INDUSTRIES LTD	146,317	308,089	260,396
ICHIYOSHI SECURITIES CO LTD	101,227	878,720	570,902
ICICI BANK LTD	1,439,514	23,133,536	23,190,524
ICOM INC	18,016	447,269	441,196
IDB HOLDING CORP LTD	40,847	268,795	132,564
IDBI BANK LTD	796,200	1,575,062	1,331,871
IDEA CELLULAR LTD	2,046,574	3,022,716	2,778,371
IDEC CORP	86,596	849,196	789,009
IDEMITSU KOSAN CO LTD	64,284	5,462,645	5,720,222
IFCI LTD	109,255	90,287	78,759
IG GROUP HOLDINGS PLC	1,166,172	6,930,777	8,761,309
IGB CORPORATION BHD	347,520	216,079	294,388
IGM FINANCIAL INC	365,139	13,539,337	14,341,238
IHI CORP	3,113,621	5,740,498	6,594,836
IIDA HOME MAX	36,430	184,157	328,732
IINET LTD	488,992	1,333,116	1,543,822
IINO KAIUN KAISHA LTD	167,816	1,142,972	795,019
IJM CORP BHD	4,389,973	6,084,990	6,939,903
ILIAD SA	67,232	7,434,749	9,747,928
ILLOVO SUGAR LTD	524,213	1,648,971	1,810,724
ILUKA RESOURCES LTD	1,201,144	6,743,520	13,937,551
ILYANG PHARMACEUTICAL CO LTD	40,559	1,142,509	832,171
IMAGINATION TECH GROUP PLC	799,684	5,133,308	5,852,398
IMAX CORP	199,469	5,410,153	4,787,873
IMDEX LTD	631,105	1,274,004	1,138,569
IMERYS SA	111,529	6,303,204	5,674,164

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IMI PLC	1,447,858	17,976,634	18,882,480
IMMOBILIARE GRANDE DISTRIBUZ	398,681	851,433	326,083
IMMOFINANZ AG	2,794,839	6,474,080	8,884,710
IMMSI SPA	687,820	740,592	357,705
IMPALA PLATINUM HOLDINGS LTD	1,905,576	37,933,427	31,513,015
IMPAX ENVIRONMENTAL MARKETS PL	160,994	266,907	237,360
IMPERIAL HOLDINGS LTD	1,164,019	14,570,545	24,480,185
IMPERIAL METALS CORP	223,556	3,000,737	2,035,020
IMPERIAL OIL LTD	948,232	38,497,518	39,614,691
IMPERIAL TOBACCO GROUP PLC	128,032	3,255,165	4,929,930
IMPREGILO SPA	714,103	2,875,678	3,054,002
IMPULSORA DEL DESARROLLO Y E	630,250	1,139,051	1,056,214
INABA DENKI SANGYO CO LTD	71,068	1,955,063	2,044,134
INABA SEISAKUSHO CO LTD	16,224	181,263	221,230
INABATA + CO LTD	147,014	720,350	919,410
INCHCAPE PLC	2,056,188	9,877,550	10,661,946
INCITEC PIVOT LTD	5,611,737	20,283,379	16,394,089
IND + COMM BK OF CHINA H	232,168,940	151,024,073	128,403,250
INDAH KIAT PULP + PAPER TBK	2,848,500	409,786	318,438
INDEPENDENCE GROUP NL	706,366	3,776,967	2,498,008
INDEPENDENT NEWS + MEDIA PLC	1,247,474	2,097,708	316,621
INDESIT CO SPA	246,818	1,603,222	1,032,388
INDIA CEMENTS LTD	347,285	582,797	540,815
INDIA INFOLINE LTD	32,584	56,465	35,832
INDIABULLS FINANCIAL SERVICE	476,058	1,581,694	1,959,737
INDIABULLS INFRASTRUCTURE AN	151,116	-	21,371
INDIABULLS REAL ESTATE LTD	41,768	89,253	45,669
INDIAN BANK	123,079	464,156	388,073
INDIAN HOTELS CO LTD	168,283	244,353	186,110
INDIAN OVERSEAS BANK	361,789	660,938	539,751
INDIKA ENERGY TBK PT	141,500	44,361	28,021
INDITEX	898,308	48,770,890	92,943,988
INDO TAMBANGRAYA MEGAH PT	1,254,875	5,732,670	4,803,060
INDOCEMENT TUNGGAL PRAKARSA	13,230,962	13,139,771	24,440,477
INDOFOOD AGRI RESOURCES LTD	1,109,362	1,745,254	1,256,658
INDOFOOD SUKSES MAKMUR TBK P	14,628,707	4,945,578	7,553,817
INDOMOBIL SUKSES INTERNASION	971,000	762,062	723,663
INDOPHIL RESOURCES NL	2,741,196	1,904,613	955,354
INDORAMA VENTURES FOREIGN	2,903,055	3,321,217	2,513,665
INDOSAT TBK PT	6,224,834	3,282,405	2,866,373
INDRA SISTEMAS SA	546,864	12,095,641	5,084,230
INDRAPRASTHA GAS LTD	5,398	38,358	23,145
INDS KLABIN PAPEL E CELU PRF	2,251,393	6,523,855	10,150,202
INDUS HOLDING AG	50,643	1,306,805	1,393,007
INDUSIND BANK LTD	27,183	139,221	165,649
INDUSTREA LTD	1,120,927	1,415,069	1,476,473
INDUSTRIA MACCHINE AUTOMATIC	44,516	873,891	755,314
INDUSTRIAL ALLIANCE INSURANC	302,220	8,947,014	7,254,229
INDUSTRIAL BANK OF KOREA	458,252	5,537,089	5,101,246
INDUSTRIAS CH S.A.B. SER B	264,800	899,588	1,191,668
INDUSTRIAS PENOLES SAB DE CV	418,484	9,936,606	17,829,204
INDUSTRIVARDEN AB A SHS	685,083	9,442,421	9,290,073
INDUSTRIVARDEN AB C SHS	344,624	4,390,227	4,433,624
INES CORP	109,389	757,738	727,982
INFIGEN ENERGY	2,594,376	2,415,875	598,357

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INFINEON TECHNOLOGIES AG	4,283,702	22,003,691	28,985,992
INFO SERVICES INTL DENTSU	39,615	289,957	326,691
INFORMA PLC	1,932,500	9,513,466	11,520,946
INFOSYS LTD	1,483,890	66,046,972	66,685,368
INFRASTRUCTURE DEV FINANCE	6,578,268	18,821,283	16,040,677
INFRATIL LTD	1,426,505	1,966,650	2,327,503
ING BANK SLASKI SA	96,582	2,539,520	2,361,516
ING GROEP NV CVA	13,683,916	201,765,820	91,447,110
INGENICO	78,570	2,107,104	3,820,865
INMARSAT PLC	1,197,234	10,020,291	9,229,401
INMET MINING CORPORATION	210,617	11,760,982	8,621,344
INMUEBLES CARSO SAB DE CV B1	342,000	58,829	256,260
INNERGEX RENEWABLE ENERGY	290,847	3,112,960	2,947,127
INNVEST REAL ESTATE INVESTME	283,576	1,601,665	1,307,378
INOTERA MEMORIES INC	5,595,141	2,425,136	1,286,218
INPEX CORP	10,352	62,227,476	57,668,689
INSPUR INTERNATIONAL LTD	9,535,475	1,158,808	275,363
INSUN ENT CO LTD	103,121	599,205	310,620
INSURANCE AUSTRALIA GROUP	6,340,165	20,578,405	22,616,474
INTACT FINANCIAL CORP	407,285	19,446,971	25,325,228
INTEGRA MINING LTD	2,556,393	1,323,060	1,021,968
INTERCHINA HOLDINGS CO	11,904,414	1,965,574	728,981
INTERCONEXION ELECTRICA SA	617,451	2,914,138	4,013,016
INTERCONTINENTAL HOTELS GROU	777,343	10,781,359	18,715,090
INTERMEDIATE CAPITAL GROUP	1,252,466	5,011,286	5,307,891
INTERNATIONAL PERSONAL FINAN	864,196	2,762,874	3,240,879
INTERNATIONAL POWER PLC	4,362,225	24,415,349	28,565,073
INTERNET GOLD GOLDEN LINES	60,261	1,067,640	164,257
INTERNET INITIATIVE JAPAN	188	485,279	792,190
INTERPARK CORPORATION	138,301	789,709	691,899
INTERPUMP GROUP SPA	210,036	1,420,521	1,599,279
INTERSERVE PLC	469,541	2,253,270	2,297,729
INTERTEK GROUP PLC	444,069	13,836,361	18,610,478
INTERVEST OFFICES+WAREHOUSES	20,976	693,613	516,421
INTESA SANPAOLO	49,253,804	164,940,270	69,881,195
INTESA SANPAOLO RSP	1,205,941	1,939,029	1,370,473
INTIME DEPARTMENT STORE	2,422,190	1,776,012	2,373,211
INTL CONSOLIDATED AIRLINE DI	2,951,322	11,260,322	7,383,258
INTL CONTAINER TERM SVCS INC	5,424,929	3,805,202	9,463,208
INTOPS CO LTD	19,594	351,809	299,373
INTRALOT S.A. INTEGRATED LOT	476,234	3,024,699	539,093
INTREPID MINES LTD	1,574,806	3,174,756	831,341
INTRUM JUSTITIA AB	121,504	1,628,737	1,769,112
INVENSYS PLC	2,521,480	11,273,116	8,807,375
INVENTEC CORP	12,325,002	5,116,836	3,971,550
INVERSIONES AGUAS METROPOL	746,765	1,104,701	1,247,334
INVESTA OFFICE FUND	1,888,142	4,368,118	5,245,042
INVESTEC LTD	1,044,961	5,997,973	6,134,200
INVESTEC PLC	1,662,259	10,104,989	9,698,672
INVESTMENT AB KINNEVIK B SHS	789,570	15,195,718	15,843,096
INVESTOR AB B SHS	1,636,591	30,444,117	31,226,681
INVOCARE LTD	334,250	1,979,257	2,761,544
IOI CORPORATION BHD	11,017,706	15,033,806	18,007,209
ION BEAM APPLICATIONS	62,347	830,999	330,727
IOOF HOLDINGS LTD	586,721	2,475,145	3,638,581

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IPIRANGA REF PETRO	6,150	-	-
IPSEN	84,824	3,279,619	2,104,483
IPSOS	101,622	3,151,240	2,993,255
IRB INFRASTRUCTURE DEVELOPER	8,172	36,240	18,617
IREN SPA	1,796,569	3,500,870	709,288
IRESS LTD	382,818	2,564,562	2,570,273
IRISH BANK RESOLUTION CORP	1,768,022	-	-
IRPC PCL FOREIGN	28,898,936	3,325,902	3,257,500
IS GAYRIMENKUL YATIRIM ORTAK	85,449	61,464	53,857
ISAGEN S.A. E.S.P	1,544,930	1,875,301	2,120,730
ISEKI + CO LTD	523,555	1,832,973	1,332,018
ISETAN MITSUKOSHI HOLDINGS L	827,022	8,837,606	8,727,311
ISHIHARA SANGYO KAISHA LTD	919,706	1,202,938	806,860
ISRAEL CHEMICALS LTD	1,625,636	18,237,220	17,474,812
ISRAEL CORP LIMITED/THE	6,282	3,203,844	3,459,802
ISRAEL DISCOUNT BANK A	2,959,597	4,737,458	3,014,780
ISRAELI SHEKEL	2,004,972	486,338	513,155
ISRAMCO NEGEV 2 LP	24,156,236	2,726,346	2,899,626
ISRAMCO NEGEV 2 LP RTS	589,996	-	7,399
ISRAMCO NEGEV 2 LP WTS	1,250,358	-	3,200
ISRAMCO NEGEV 2 WTS	1,250,358	-	3,200
ISUZU MOTORS LTD	6,350,982	23,611,229	33,669,197
IT HOLDINGS CORP	199,966	2,064,556	2,375,837
ITALCEMENTI SPA	504,661	4,221,264	2,470,816
ITALCEMENTI SPA RSP	694,861	2,317,895	1,620,774
ITALMOBILIARE SPA	27,332	1,150,205	425,945
ITALMOBILIARE SPA RSP	54,861	1,436,054	587,954
ITAU UNIBANCO HOLDING SA	6,434,202	87,563,861	89,384,140
ITAUSA INVESTIMENTOS ITAU PR	7,112,433	29,340,239	29,951,537
ITC LTD	2,290,731	6,653,786	10,621,837
ITE GROUP PLC	753,096	1,910,506	2,284,427
ITEQ CORP	180,445	215,116	198,650
ITO EN LTD	194,696	2,970,850	3,640,635
ITOCHU CORP	4,330,581	37,825,903	45,156,575
ITOCHU ENEX CO LTD	141,240	915,976	796,569
ITOCHU SHOKUHIN CO LTD	11,845	451,533	440,892
ITOCHU TECHNO SOLUTIONS CORP	93,655	3,190,135	4,513,141
ITOHAM FOODS INC	376,243	1,640,705	1,494,787
ITURAN LOCATION AND CONTROL	67,572	757,343	738,824
ITV PLC	14,669,572	13,777,438	17,624,507
IVANHOE AUSTRALIA LTD	670,761	1,919,854	412,538
IVANHOE MINES LTD	810,929	17,170,811	7,986,393
IVANHOE MINES LTD RTS	804,258	-	725,800
IVG IMMOBILIEN AG	473,669	3,574,247	941,338
IVRCL LTD	96,946	92,031	91,763
IWASAKI ELECTRIC CO LTD	178,168	444,108	377,371
IWATANI CORP	691,328	2,239,139	2,685,945
IYO BANK LTD/THE	707,442	6,869,322	5,630,100
IZUMI CO LTD	121,039	1,701,808	2,418,042
IZUMIYA CO LTD	227,094	1,315,119	1,141,303
J FRONT RETAILING CO LTD	1,271,790	7,068,108	6,359,748
J OIL MILLS INC	204,047	819,131	613,753
JACCS CO LTD	578,136	1,574,712	1,833,168
JACQUET METAL SERVICE	54,745	1,100,650	574,555
JAFCO CO LTD	92,433	2,398,250	1,777,077

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JAGUAR MINING INC	255,109	2,844,226	297,788
JAIN IRRIGATION SYSTEMS DVR	932	3,224	653
JAIN IRRIGATION SYSTEMS LTD	259,709	1,147,392	386,761
JAIPRAKASH ASSOCIATES LTD	2,697,969	5,361,506	3,551,548
JAMES HARDIE INDUSTRIES CDI	2,804,450	15,971,072	22,882,627
JAMMU + KASHMIR BANK LTD	24,822	402,167	439,359
JANOME SEWING MACHINE CO LTD	444,922	368,585	379,179
JAPAN AIRPORT TERMINAL CO	192,501	2,750,096	2,335,394
JAPAN AVIATION ELECTRONICS	140,345	1,020,035	1,222,453
JAPAN CASH MACHINE CO LTD	44,990	421,858	370,452
JAPAN COMMUNICATIONS INC	3,669	447,023	401,433
JAPAN DIGITAL LABORATORY CO	51,261	669,360	544,150
JAPAN DRILLING CO LTD	16,423	554,507	503,259
JAPAN PETROLEUM EXPLORATION	72,585	4,047,466	2,747,297
JAPAN PRIME REALTY INVESTMEN	114	326,100	320,326
JAPAN PULP + PAPER CO LTD	182,149	637,346	636,918
JAPAN PURE CHEMICAL CO LTD	142	463,615	334,655
JAPAN RADIO CO LTD	125,414	357,807	284,497
JAPAN RETAIL FUND INVESTMENT	514	805,167	814,902
JAPAN SECURITIES FINANCE CO	213,503	1,773,766	1,083,704
JAPAN STEEL WORKS LTD	751,030	9,405,951	4,113,297
JAPAN TOBACCO INC	1,637,195	37,406,135	48,444,885
JAPAN TRANSCITY CORP	152,388	475,706	492,746
JAPAN VILENE CO LTD	137,359	721,547	587,032
JAPAN WOOL TEXTILE CO LTD	202,057	1,644,850	1,430,780
JAPANESE YEN	5,742,401,337	68,045,549	71,968,935
JARDINE CYCLE + CARRIAGE LTD	391,643	5,644,843	14,317,164
JARDINE LLOYD THOMPSON GROUP	497,476	4,201,810	5,461,866
JASA MARGA (PERSERO) TBK PT	4,414,138	2,192,191	2,537,806
JB HI FI LTD	302,846	4,145,189	2,750,434
JBS SA	1,902,035	7,481,175	5,682,218
JC DECAUX SA	169,175	3,363,866	3,733,485
JD GROUP LTD	533,808	2,918,287	2,806,595
JEAN COUTU GROUP INC CLASS A	321,101	2,976,428	4,737,215
JENOPTIK AG	130,409	821,058	827,478
JEOL LTD	181,154	730,915	449,536
JEONBUK BANK	202,996	1,160,556	827,688
JERONIMO MARTINS	692,847	6,878,459	11,716,111
JERUSALEM ECONOMY LTD	62,460	631,191	289,507
JET AIRWAYS INDIA LTD	4,995	34,904	34,295
JFE HOLDINGS INC	1,522,611	53,988,991	25,151,033
JFE SHOJI TRADE CORP	214,498	1,086,550	943,589
JG SUMMIT HOLDINGS INC	274,500	198,594	227,366
JGC CORP	533,588	9,229,850	15,347,597
JIANGLING MOTORS CORP LTD B	224,559	386,890	528,043
JIANGSU EXPRESS CO LTD H	7,142,315	6,275,091	6,666,412
JIANGXI COPPER CO LTD H	3,212,852	5,520,200	7,016,472
JIH SUN FINANCIAL HOLDINGS	935,318	258,443	266,027
JINCHUAN GROUP INTERNATIONAL	3,315,519	1,102,493	530,015
JINDAL SAW LTD	119,591	309,096	283,797
JINDAL STEEL + POWER LTD	2,322,771	21,332,939	19,566,853
JKX OIL + GAS PLC	388,401	2,009,635	610,711
JM AB	201,067	2,355,886	3,546,583
JOHNSON ELECTRIC HOLDINGS	4,619,772	2,243,636	2,805,150
JOHNSON HEALTH TECH CO LTD	11,000	26,389	26,244

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JOHNSON MATTHEY PLC	738,050	18,701,159	25,559,696
JOLLIBEE FOODS CORPORATION	1,242,366	1,916,238	3,072,374
JOSHIN DENKI CO LTD	131,387	1,155,647	1,318,970
JOYO BANK LTD/THE	1,769,781	8,610,375	8,029,335
JSE LTD	189,737	1,318,661	1,739,726
JSL STAINLESS LTD	78,543	161,814	101,353
JSP CORP	37,724	373,385	544,180
JSR CORP	712,273	12,461,466	12,256,556
JSW ENERGY LTD	624,110	735,269	586,832
JSW ISPAT STEEL LTD	1,680,630	535,654	322,069
JSW STEEL LTD	326,314	4,941,996	3,972,339
JTEKT CORP	912,370	12,350,834	9,330,668
JU TENG INTERNATIONAL HLDGS	14,821,963	10,799,454	4,184,701
JUKI CORP	294,624	561,916	491,102
JULIUS BAER GROUP LTD	528,327	20,219,153	19,123,588
JUMBO SA	295,906	3,086,889	1,149,091
JUNGHEINRICH PRFD	48,605	1,026,916	1,415,607
JUPITER FUND MANAGEMENT	1,042,802	4,031,182	3,519,774
JUPITER TELECOMMUNICATIONS	835	888,232	852,895
JUROKU BANK LTD/THE	839,466	3,889,965	2,714,405
JURONG TECHNOLOGIES INDUSTRI	465,000	-	-
JUST ENERGY GROUP INC	419,342	4,755,160	4,598,796
JUSUNG ENGINEERING CO LTD	78,864	1,183,719	511,597
JUVENTUS FOOTBALL CLUB SPA	1,218,139	527,238	281,814
JVC KENWOOD CORP	871,239	4,530,490	3,002,765
JX HOLDINGS INC	6,102,743	35,429,324	31,205,904
JYSKE BANK REG	241,917	9,595,983	6,524,679
K GREEN TRUST	64,000	49,467	50,268
K REIT ASIA	2,326,337	1,812,022	1,955,754
K S AG REG	519,716	32,908,858	23,743,646
K S HOLDINGS CORP	150,606	5,313,237	4,386,624
K WAH INTL HOLDINGS	3,131,378	1,171,035	1,219,150
KABA HOLDING AG REG B	11,504	3,029,424	4,375,638
KABEL DEUTSCHLAND HOLDING AG	400,579	21,236,612	24,972,951
KABU.COM SECURITIES CO LTD	224,950	689,814	682,264
KADOKAWA GROUP HOLDINGS INC	62,092	1,640,602	1,696,462
KAGA ELECTRONICS CO LTD	65,096	881,740	697,545
KAGARA LTD	2,483,253	-	-
KAGOME CO LTD	254,372	4,757,175	5,158,208
KAGOSHIMA BANK LTD/THE	482,285	3,355,088	2,913,416
KAI YUAN HOLDINGS LTD	24,764,366	1,129,367	654,479
KAISA GROUP HOLDINGS LTD	5,998,988	2,113,168	1,175,537
KAJIMA CORP	2,151,299	6,719,262	6,282,150
KAKAKU.COM INC	98,857	3,395,850	3,346,459
KAKEN PHARMACEUTICAL CO LTD	231,917	2,389,061	3,249,571
KALBE FARMA TBK PT	17,941,460	6,407,669	7,210,967
KAMEI CORP	56,735	304,209	587,331
KAMIGUMI CO LTD	656,136	5,090,549	5,205,341
KANADEN CORP	52,775	309,450	332,032
KANAMOTO CO LTD	74,651	434,912	838,296
KANDENKO CO LTD	410,197	2,207,331	1,932,998
KANEKA CORP	559,186	3,693,024	3,076,609
KANEMATSU CORP	1,474,561	1,680,979	1,644,767
KANEMATSU ELECTRONICS LTD	34,837	327,537	386,402
KANGWON LAND INC	517,162	8,640,177	10,994,808

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Security Name	Shares	Book Value	Market Value
KANSAI ELECTRIC POWER CO INC	2,594,529	53,779,429	31,053,709
KANSAI PAINT CO LTD	577,277	4,130,040	6,156,945
KANSAI URBAN BANKING CORP	939,717	1,955,717	1,201,293
KANTO DENKA KOGYO CO LTD	131,387	766,837	413,310
KANTO NATURAL GAS DEVELOP	92,568	596,433	475,658
KAO CORP	2,040,929	50,597,123	56,119,784
KAPPA CREATE CO LTD	52,853	1,147,153	1,143,972
KAPPAHL AB	607,265	932,840	439,894
KAPSCH TRAFFICCOM AG	15,796	667,468	1,180,522
KARDAN NV	134,958	916,847	78,783
KARNATAKA BANK LTD	68,294	146,315	114,486
KAROON GAS AUSTRALIA LTD	669,761	4,307,926	2,766,749
KAS BANK NV	35,768	883,639	319,056
KASIKORNBANK PCL FOREIGN	4,112,187	11,383,003	20,975,263
KASIKORNBANK PCL NVDR	385,407	1,487,633	1,965,868
KASUMI CO LTD	98,753	555,890	678,238
KATAKURA INDUSTRIES CO LTD	53,152	612,100	475,628
KATANGA MINING LTD	1,738,084	2,186,761	1,125,249
KATO SANGYO CO LTD	57,930	998,466	1,162,365
KATO WORKS CO LTD	133,377	405,428	676,999
KAWASAKI HEAVY INDUSTRIES	3,599,455	10,053,415	9,744,107
KAWASAKI KISEN KAISHA LTD	1,774,276	10,758,769	3,468,944
KAZAKHMYS PLC	674,328	8,655,545	7,630,943
KB FINANCIAL GROUP INC	1,118,814	50,883,214	36,045,074
KBC ANCORA	47,573	1,315,956	413,551
KBC GROEP NV	1,005,677	41,085,303	21,268,772
KCC CORP	14,395	3,976,509	3,493,935
KCOM GROUP PLC	1,548,863	1,067,585	1,736,960
KDDI CORP	10,488	62,437,953	67,431,459
KEANGNAM ENTERPRISES LTD	35,992	444,668	203,316
KEIHAN ELECTRIC RAILWAY CO	1,444,839	6,392,482	6,899,156
KEIHANSHIN BUILDING CO LTD	55,740	266,040	255,680
KEIHIN CORP	112,375	1,832,520	1,647,814
KEIKYU CORP	1,056,372	7,243,473	9,598,565
KEIO CORP	1,233,260	6,861,697	8,918,296
KEISEI ELECTRIC RAILWAY CO	660,471	3,725,920	5,562,555
KEIYO BANK LTD/THE	473,693	2,499,138	2,190,661
KEIYO CO LTD	72,263	398,520	448,301
KELLER GROUP PLC	221,067	2,234,890	1,253,439
KEMIRA OYJ	268,874	2,475,742	3,144,297
KENDA RUBBER INDUSTRIAL CO	314,830	346,949	362,921
KENEDIX INC	6,960	2,492,509	992,737
KENMARE RESOURCES PLC	7,300,231	6,032,046	4,522,770
KENTUCKY FRIED CHICKEN JAPAN	27,870	573,993	719,887
KEPCO ENGINEERING + CONSTRUC	29,838	1,746,485	2,138,805
KEPCO PLANT SERVICE + ENGINE	33,422	975,266	1,397,764
KEPPEL CORP LTD	4,329,220	24,314,831	35,131,338
KEPPEL LAND LTD	1,902,308	3,252,054	4,835,358
KEPPEL TELECOM + TRANSPORT	335,434	653,611	291,267
KERRY GROUP PLC A	436,278	12,239,667	19,154,028
KERRY PROPERTIES LTD	1,869,261	7,684,786	7,964,456
KERRY TJ LOGISTICS CO LTD	129,000	126,265	142,446
KESA ELECTRICALS PLC	3,233,712	6,164,342	2,510,599
KESKO OYJ B SHS	207,169	7,627,425	5,413,285
KEWPIE CORP	341,707	3,519,563	5,181,928

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KEY COFFEE INC	34,141	599,043	630,268
KEYENCE CORP	123,693	22,697,705	30,415,663
KEYERA CORP	232,116	11,630,393	9,649,402
KGHM POLSKA MIEDZ SA	1,298,377	47,780,576	56,412,276
KHON KAEN SUGAR INDUSTRY PCL	49,000	19,223	19,594
KIA MOTORS CORPORATION	991,527	20,550,207	64,667,619
KIATNAKIN BANK PCL FOR	392,800	371,988	445,239
KIER GROUP PLC	132,294	2,433,711	2,610,310
KIKKOMAN CORP	440,144	4,932,629	5,428,024
KIMBERLY CLARK DE MEXICO A	7,897,111	11,043,257	15,369,660
KINDEN CORP	600,616	5,038,995	3,914,277
KINDOM CONSTRUCTION CO LTD	43,000	29,188	25,683
KING S TOWN BANK	490,000	291,532	286,113
KING SLIDE WORKS CO LTD	12,150	52,390	68,505
KING STONE ENERGY GROUP LTD	4,339,736	1,791,407	274,141
KING YUAN ELECTRONICS CO LTD	3,034,438	1,285,875	1,426,597
KINGBOARD CHEMICALS HOLDINGS	1,636,404	6,140,669	3,147,560
KINGBOARD LAMINATES HOLDING	2,297,828	1,713,853	841,299
KINGDEE INTERNATIONAL SFTWR	5,716,906	3,173,101	1,061,300
KINGFISHER PLC	10,935,456	37,939,416	49,294,042
KINGSGATE CONSOLIDATED LTD	458,334	3,428,944	2,278,604
KINGSOFT CORP LTD	1,763,764	1,142,612	782,192
KINGSPAN GROUP PLC	604,862	4,507,451	4,912,638
KINGSROSE MINING LTD	848,626	1,226,177	1,000,367
KINKI SHARYO CO LTD	83,610	488,482	299,691
KINPO ELECTRONICS INC	532,957	139,153	115,562
KINROSS GOLD CORP	2,950,070	51,080,789	24,047,362
KINSUS INTERCONNECT TECH	575,415	1,635,218	1,567,301
KINTETSU CORP	4,510,517	15,945,745	17,976,495
KINTETSU WORLD EXPRESS INC	32,747	847,164	1,042,867
KINUGAWA RUBBER INDUSTRIAL	153,284	814,677	1,008,575
KIRIN HOLDINGS CO LTD	2,695,983	35,890,540	31,626,023
KIRKLAND LAKE GOLD INC	211,711	2,281,465	2,276,087
KISCO CORP	20,986	873,554	403,101
KISCO HOLDINGS CO LTD	8,420	553,315	250,308
KISOJI CO LTD	78,741	1,635,742	1,583,906
KISSEI PHARMACEUTICAL CO LTD	109,697	2,624,116	1,952,250
KITA NIPPON BANK LTD/THE	19,907	591,633	535,162
KITAGAWA IRON WORKS CO LTD	293,629	481,295	585,123
KITANO CONSTRUCTION CORP	178,168	445,113	404,166
KITZ CORP	274,319	1,209,328	1,165,487
KIWI INCOME PROPERTY TRUST	2,906,970	2,217,358	2,441,618
KIWOOM SECURITIES CO LTD	33,567	1,518,031	1,787,753
KIYO HOLDINGS INC	2,481,496	3,680,602	3,607,640
KLCC PROPERTY HOLDINGS BHD	249,000	239,521	364,620
KLEPIERRE	238,274	7,891,644	7,831,670
KLOECKNER + CO SE	158,034	3,491,300	1,616,855
KLOVERN AB	379,447	1,094,028	1,242,395
KME GROUP	1,001,738	530,094	378,326
KNIGHT VINKE INST PARTNERS	230,300,549	311,024,510	197,357,257
KNM GROUP BHD	595,000	1,058,576	132,097
KOA CORP	92,269	833,609	874,238
KOATSU GAS KOGYO CO LTD	84,605	493,395	521,690
KOBAYASHI PHARMACEUTICAL CO	54,324	1,908,384	3,019,536
KOBE STEEL LTD	7,587,217	17,790,073	9,033,533

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KOC HOLDING AS	6,961,799	19,528,377	26,558,529
KOHNAN SHOJI CO LTD	52,256	683,539	687,665
KOITO MANUFACTURING CO LTD	548,955	6,630,238	7,623,035
KOJIMA CO LTD	124,625	599,899	468,575
KOKUYO CO LTD	246,843	1,974,545	1,834,536
KOLON CORP	23,274	571,522	494,795
KOLON GLOBAL CORP	249,664	1,301,077	1,000,532
KOLON INDUSTRIES INC	62,606	3,300,119	3,837,173
KOMATSU LTD	2,537,914	52,720,169	59,734,330
KOMATSU SEIREN CO LTD	98,540	417,388	454,476
KOMERCNI BANKA AS	114,564	22,049,663	19,929,642
KOMERI CO LTD	103,693	2,577,462	2,714,808
KOMIPHARM INTERNATIONAL CO	114,995	1,392,301	841,366
KOMORI CORP	208,174	2,456,597	1,445,396
KONAMI CORP	318,612	8,104,383	7,155,686
KONE OYJ B	868,852	30,961,913	52,517,632
KONECRANES OYJ	226,591	6,908,562	5,946,646
KONGSBERG GRUPPEN ASA	182,268	3,630,611	3,449,460
KONICA MINOLTA HOLDINGS INC	1,562,455	17,538,790	12,199,643
KONINKLIJKE AHOLD NV	4,723,174	54,983,355	58,584,807
KONINKLIJKE BAM GROEP NV	890,034	4,945,301	2,497,321
KONINKLIJKE DSM NV	540,389	22,565,736	26,608,313
KONINKLIJKE KPN NV	5,707,605	74,682,892	54,729,897
KONINKLIJKE PHILIPS ELECTRON	3,328,179	93,521,681	65,761,858
KONINKLIJKE WESSANEN NV	230,850	1,328,380	676,738
KONISHI CO LTD	46,383	472,395	659,215
KONTRON AG	169,154	2,125,018	1,043,272
KOOR INDUSTRIES LTD	36,341	688,515	297,545
KOREA AEROSPACE INDUSTRIES	10,700	277,494	274,658
KOREA DIGITAL COMMUNICATIONS	386,053	1,302,721	192,125
KOREA ELECTRIC POWER CORP	773,684	20,322,079	17,326,580
KOREA ELECTRIC TERMINAL CO	31,642	673,521	603,644
KOREA EXCHANGE BANK	865,851	8,017,243	6,161,159
KOREA GAS CORPORATION	58,811	2,544,456	2,079,594
KOREA INVESTMENT HOLDINGS CO	142,280	4,282,068	4,720,527
KOREA LIFE INSURANCE	745,004	4,706,021	4,182,456
KOREA LINE CORP	52,569	2,477,280	324,953
KOREA ZINC CO LTD	45,048	9,147,200	15,142,622
KOREAN AIR LINES CO LTD	91,905	3,562,682	4,036,144
KOREAN REINSURANCE CO	410,491	4,307,121	3,996,131
KOSE CORP	61,901	1,374,965	1,462,387
KOTAK MAHINDRA BANK LTD	1,944,688	18,117,428	20,629,327
KOURAKUEN CORP	19,649	252,175	298,716
KOWLOON DEVELOPMENT CO LTD	881,581	1,534,187	889,894
KOZA ALTIN ISLETMELERI AS	872,373	12,678,368	16,881,216
KP CHEMICAL CORP	89,622	811,452	1,036,788
KPJ HEALTHCARE BERHAD	978,700	1,824,357	1,809,154
KREDYT BANK SA	19,174	72,134	77,275
KRONES AG	47,987	2,654,908	2,421,906
KROSAKI HARIMA CORP	110,484	465,451	268,629
KRUNG THAI BANK PUB CO FOREI	10,918,214	4,180,384	5,534,737
KSB AG VORZUG	3,006	2,060,379	1,365,947
KT CORP	458,864	14,462,088	12,159,186
KT SKYLIFE CO LTD	57,920	1,493,119	1,145,395
KT+G CORP	214,192	13,581,269	15,185,219

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KTB INVESTMENT + SECURITIES	183,224	820,708	335,942
KUALA LUMPUR KEPONG BHD	2,107,322	11,433,762	15,223,418
KUBOTA CORP	1,835,169	14,402,775	16,789,994
KUDELSKI SA BR	147,526	2,393,483	1,122,227
KUEHNE + NAGEL INTL AG REG	160,763	13,361,168	17,019,008
KUKA AG	103,029	2,060,218	2,318,831
KULIM MALAYSIA BHD	100,600	94,698	148,896
KUMAGAI GUMI CO LTD	419,043	380,420	430,650
KUMBA IRON ORE LTD	284,620	10,769,507	19,091,155
KUMHO ELECTRIC CO LTD	20,819	1,040,659	331,726
KUMHO PETRO CHEMICAL CO LTD	58,343	7,036,625	6,112,731
KUMIAI CHEMICAL INDUSTRY CO	132,382	532,082	559,126
KUNGSLEDEN AB	479,980	3,276,423	2,433,833
KUONI REISEN HLDG REG(CAT B)	8,540	3,193,566	2,616,625
KURA CORP	31,453	540,586	450,175
KURABO INDUSTRIES LTD	562,374	1,199,608	979,697
KURARAY CO LTD	1,082,254	12,166,317	13,929,997
KUREHA CORP	414,067	2,373,668	1,821,498
KURIMOTO LTD	203,052	272,195	557,317
KURITA WATER INDUSTRIES LTD	354,576	9,752,481	8,163,390
KURODA ELECTRIC CO LTD	73,855	1,027,318	838,611
KVAERNER ASA	591,103	1,003,910	1,322,522
KWANG DONG PHARMACEUTICAL CO	159,246	478,233	576,310
KWG PROPERTY HOLDING LTD	2,955,439	1,962,436	1,855,520
KWS SAAT AG	8,437	1,537,408	2,194,814
KYB CO LTD	913,781	5,077,153	4,065,577
KYERYONG CONST INDUST CO LTD	20,345	397,652	180,296
KYOBO SECURITIES CO LTD	54,685	552,745	220,820
KYOCERA CORP	583,789	48,104,948	49,972,167
KYODO PRINTING CO LTD	205,043	651,169	519,095
KYOEI STEEL LTD	68,182	1,730,284	1,239,899
KYOKUTO KAIHATSU KOGYO CO	96,748	528,029	886,364
KYOKUTO SECURITIES	74,253	481,144	563,018
KYOKUYO CO LTD	247,843	551,320	590,176
KYORIN HOLDINGS INC	169,210	2,736,901	3,558,519
KYORITSU MAINTENANCE CO LTD	18,256	331,003	389,871
KYOSAN ELECTRIC MFG CO LTD	142,335	645,480	606,517
KYOTO KIMONO YUZEN CO LTD	33,344	354,201	406,617
KYOWA EXEO CORP	268,447	2,809,246	2,725,175
KYOWA HAKKO KIRIN CO LTD	588,991	5,313,854	6,030,903
KYUDENKO CORP	199,122	1,443,149	1,225,325
KYUSHU ELECTRIC POWER CO INC	1,314,893	26,012,717	15,573,056
L OCCITANE INTERNATIONAL SA	1,131,282	2,504,295	3,113,748
L OREAL	870,519	84,331,016	101,900,515
LABORATORIOS FARMACEUTICOS R	60,756	564,306	396,308
LADBROKES PLC	2,761,599	9,963,011	6,809,008
LAFARGE MALAYAN CEMENT BHD	2,472,540	4,514,782	5,683,999
LAFARGE SA	912,909	64,161,307	40,728,044
LAGARDERE S.C.A.	480,642	24,983,614	13,412,986
LAI SUN DEVELOPMENT	45,710,974	1,173,693	665,907
LAIRD PLC	905,172	2,778,246	2,656,292
LAKE SHORE GOLD CORP	1,246,380	4,625,697	1,112,567
LAMPRELL PLC	622,382	2,260,790	981,056
LAN AIRLINES SA	478,751	9,512,471	12,485,844
LAN AIRLINES SA BDR	230,457	5,616,800	5,982,775

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LANCASHIRE HOLDINGS LTD	644,735	6,139,342	8,054,491
LANCO INFRATECH LTD	1,005,113	295,932	269,122
LAND + HOUSES PUB NVDR	5,921,900	883,978	1,454,371
LAND + HOUSES PUB CO FOR REG	7,717,504	1,395,809	1,895,357
LAND + HOUSES PUB CO LTD	6,640,700	1,542,084	1,630,902
LAND SECURITIES GROUP PLC	2,135,753	31,874,645	24,738,440
LANDI RENZO SPA	170,876	774,818	292,748
LANXESS AG	291,205	10,572,793	18,374,218
LARGAN PRECISION CO LTD	232,282	3,290,460	4,803,424
LARSEN + TOUBRO LTD	545,041	13,195,058	13,644,818
LASSILA + TIKANOJA OYJ	93,352	1,841,363	1,108,868
LAURENT PERRIER GROUP	9,031	939,591	773,589
LAURENTIAN BANK OF CANADA	83,742	3,356,021	3,818,873
LAWSON INC	461,506	21,690,468	32,274,774
LCY CHEMICAL CORP	84,676	112,180	134,870
LEE + MAN PAPER MANUFACTURIN	4,789,317	1,796,697	1,907,861
LEGACY OIL GAS INC	433,476	6,456,597	2,389,656
LEGAL + GENERAL GROUP PLC	19,882,202	34,122,137	39,697,546
LEGRAND SA	746,440	22,423,386	25,344,215
LEIGHTON HOLDINGS LTD	443,522	10,594,752	7,396,871
LEM HOLDING SA REG	155	73,389	78,933
LEMMINKAINEN OYJ	23,871	795,482	472,266
LEND LEASE GROUP	1,459,954	11,086,126	10,774,992
LENOVO GROUP LTD	27,101,518	16,795,746	22,849,988
LEONI AG	103,942	3,186,374	3,960,511
LEOPALACE21 CORP	658,833	1,713,900	2,188,130
LEROEY SEAFOOD GROUP ASA	49,739	871,619	886,929
LEWIS GROUP LTD	814,899	5,333,938	7,004,631
LEXTAR ELECTRONICS CORP	168,000	235,290	173,144
LG CHEM LTD	137,809	27,058,182	35,133,513
LG CHEM LTD PREFERENCE	23,245	1,515,588	1,792,058
LG CORP	420,075	24,463,203	20,172,123
LG DISPLAY CO LTD	1,003,353	26,570,231	18,703,091
LG ELECTRONICS INC	429,719	37,793,530	22,886,315
LG FASHION CORP	88,825	2,247,257	2,218,014
LG HAUSYS LTD	17,174	1,723,391	986,649
LG HOUSEHOLD + HEALTH CARE	48,798	13,687,387	26,287,468
LG INNOTEK CO LTD	30,413	3,097,110	2,371,223
LG INTERNATIONAL CORP	117,741	3,583,143	3,628,817
LG LIFE SCIENCES LTD	50,361	2,774,162	1,503,768
LG UPLUS CORP	644,055	4,347,201	3,115,262
LI + FUNG LTD	17,934,151	28,769,860	34,264,440
LI NING CO LTD	2,006,191	4,902,159	1,122,475
LIANHUA SUPERMARKET HLDGS H	1,040,797	1,088,409	992,915
LIBERTY HOLDINGS LTD	580,517	5,317,016	6,154,036
LIC HOUSING FINANCE LTD	26,600	96,333	128,629
LIECHTENSTEIN LANDESBANK BR	40,171	2,650,535	1,443,024
LIEN HWA INDUSTRIAL	94,424	53,648	57,188
LIFE HEALTHCARE GROUP HOLDIN	2,151,783	6,427,039	8,190,378
LIFESTYLE INTL HLDGS LTD	2,467,313	4,738,332	5,381,945
LIG INSURANCE CO LTD	158,272	3,310,054	3,254,288
LIGHT SA	1,822,784	28,006,121	22,395,922
LIJUN INTL PHARMACETL HLDG	2,966,150	720,961	795,373
LINAMAR CORP	198,075	2,454,929	3,831,518
LINC ENERGY LTD	1,142,068	1,776,449	807,767

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LINDAB INTERNATIONAL AB	272,111	3,067,371	1,681,374
LINDE AG	438,458	47,285,543	68,245,486
LINDT + SPRUENGLI AG PC	2,328	6,299,814	7,207,601
LINDT + SPRUENGLI AG REG	431	12,820,109	15,858,929
LINGBAO GOLD CO LTD H	110,000	61,408	45,946
LINK REIT	7,872,706	20,113,053	32,122,724
LINTEC CORP	97,784	1,458,600	1,731,655
LION CORP	681,071	3,282,879	3,730,140
LIONGOLD CORP LTD	2,445,581	1,860,336	2,432,453
LIPPO KARAWACI TBK PT	2,711,000	197,018	230,908
LIPPO MALLS INDONESIA RETAIL	4,912,064	1,581,505	1,551,015
LITE ON IT CORP	1,395,042	1,217,171	1,351,396
LITE ON TECHNOLOGY CORP	15,026,825	15,790,317	18,755,248
LIXIL GROUP CORP	901,567	15,742,312	18,960,142
LLOYDS BANKING GROUP PLC	134,017,557	151,159,496	65,372,162
LLX LOGISTICA SA ORD	12,400	26,763	13,577
LOBLAW COMPANIES LTD	312,015	9,300,079	9,916,407
LOCALIZA RENT A CAR	283,622	3,936,564	4,264,618
LOCK+LOCK CO LTD	50,124	1,746,623	1,472,625
LOGICA PLC	5,694,757	10,217,902	9,467,860
LOGITECH INTERNATIONAL REG	639,327	10,675,455	6,903,247
LOJAS AMERICANAS SA	355,864	2,209,768	2,027,511
LOJAS AMERICANAS SA PREF	1,779,566	9,304,896	11,681,860
LOJAS RENNER S.A.	492,928	10,998,448	13,761,295
LONDON + STAMFORD PROPERTY P	1,658,019	3,404,975	2,904,781
LONDON STOCK EXCHANGE GROUP	567,688	7,361,172	8,939,513
LONGFOR PROPERTIES	7,115,602	8,869,201	11,063,017
LONKING HOLDINGS LTD	3,879,883	1,050,698	920,346
LONMIN PLC	604,972	21,370,464	7,348,984
LONZA GROUP AG REG	139,717	13,702,280	5,813,061
LOOMIS AB B	210,476	2,412,603	2,599,545
LOTTE CHILSUNG BEVERAGE CO	2,369	1,538,565	3,034,683
LOTTE CONFECTIONERY CO LTD	2,722	2,583,489	3,716,867
LOTTE MIDOPA CO LTD	49,903	588,866	583,841
LOTTE SAMKANG CO LTD	2,869	1,268,044	1,327,420
LOTTE SHOPPING CO	22,246	5,844,414	6,050,317
LOTTOMATICA SPA	223,607	4,818,718	4,313,274
LPN DEVELOPMENT	1,776,600	929,590	962,139
LPN DEVELOPMENT PCL FOREIGN	1,121,400	453,185	607,307
LPP SA	169	74,942	164,098
LPS BRASIL CONS DE IMOVEIS	5,900	112,245	97,922
LS CORP	86,562	6,913,036	6,476,923
LS INDUSTRIAL SYSTEMS	27,340	2,100,660	1,544,436
LUBELSKI WEGIEL BOGDANKA SA	6,537	265,409	238,970
LUK FOOK HOLDINGS INTL LTD	1,341,735	4,174,500	2,777,966
LUNDBERGS AB B SHS	92,702	2,227,104	2,809,644
LUNDIN MINING CORP	1,320,136	5,737,151	5,464,685
LUNDIN PETROLEUM AB	654,475	8,978,291	12,222,097
LUNG YEN LIFE SERVICE CORP	263,000	801,949	752,434
LUPIN LTD	1,500,612	11,832,268	14,436,357
LUTHAI TEXTILE CO LTD B	151,400	130,661	128,235
LUXOTTICA GROUP SPA	429,377	10,763,833	15,050,166
LVMH MOET HENNESSY LOUIS VUI	1,098,666	110,056,578	167,102,374
LYNAS CORP LTD	4,326,603	7,816,909	3,747,562
M REAL OYJ B SHARES	827,921	1,512,585	2,101,347

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M1 LTD	930,339	1,198,560	1,880,066
M2 TELECOMMUNICATIONS GROUP	472,734	1,709,022	1,628,174
M3 INC	402	1,819,568	1,920,477
M6 METROPOLE TELEVISION	381,789	8,140,580	5,019,511
MAANSHAN IRON + STEEL H	6,894,488	2,815,283	1,564,333
MABUCHI MOTOR CO LTD	83,540	4,004,753	3,308,519
MACDONALD DETTWILER + ASSOC	96,549	3,216,727	5,534,684
MACMAHON HOLDINGS LTD	2,228,872	1,463,660	1,313,705
MACNICA INC	27,372	463,843	612,006
MACQUARIE ATLAS ROADS GROUP	1,185,418	934,987	1,816,594
MACQUARIE GROUP LTD	1,081,332	45,814,727	28,818,900
MACQUARIE KOREA INFRA FUND	755,184	3,425,320	3,982,459
MACROMILL INC	46,682	340,848	494,962
MACRONIX INTERNATIONAL	10,491,166	4,362,351	3,289,350
MAEDA CORP	422,029	1,626,090	1,946,445
MAEDA ROAD CONSTRUCTION CO	214,996	2,112,777	2,689,135
MAEIL DAIRY INDUSTRY	30,529	420,532	546,430
MAEZAWA KASEI INDUSTRIES CO	35,833	378,675	370,497
MAEZAWA KYUSO INDUSTRIES CO	15,129	252,209	199,854
MAGNA INTERNATIONAL INC	722,644	24,276,039	28,503,148
MAGNESITA REFRATARIOS SA	532,045	2,487,568	1,686,982
MAGYAR TELEKOM TELECOMMUNICA	2,196,637	5,772,050	4,331,379
MAHANAGAR TELEPHONE NIGAM	356,668	407,023	150,754
MAHARASHTRA SEAMLESS LTD	3,413	25,754	20,468
MAHINDRA + MAHINDRA LTD	746,349	8,967,253	9,453,841
MAINFREIGHT LTD	149,565	706,821	1,152,838
MAIRE TECNIMONT SPA	802,399	1,571,797	666,976
MAISONS FRANCE CONFORT	10,538	364,301	267,460
MAJOR DRILLING GROUP INTL	239,482	2,597,513	2,764,923
MAKINO MILLING MACHINE CO	273,722	1,388,612	1,646,654
MAKITA CORP	355,480	11,123,730	12,354,265
MALAYAN BANKING BHD	16,301,900	33,573,374	44,662,739
MALAYSIA AIRPORTS HLDGS BHD	313,300	415,541	548,559
MALAYSIAN AIRLINE SYSTEM BHD	272,300	108,944	93,468
MALAYSIAN BULK CARRIERS BHD	670,600	569,378	335,775
MALAYSIAN RESOURCES CORP BHD	133,100	71,990	73,351
MAN GROUP PLC	8,043,594	39,772,692	9,607,067
MAN SE	127,077	12,382,646	12,988,414
MAN WAH HOLDINGS LTD	874,716	1,295,253	359,726
MANDO CORP	34,878	4,869,418	5,146,386
MANDOM CORP	54,943	1,464,010	1,393,728
MANILA WATER COMPANY	929,000	366,803	541,283
MANITOBA TELECOM SVCS INC	127,903	4,459,068	4,160,350
MANITOU BF	48,056	953,686	834,884
MANULIFE FINANCIAL CORP	5,666,134	128,337,912	61,638,552
MAOYE INTERNATIONAL HLDGS	3,262,765	1,191,107	593,088
MAPELEY LTD	30,416	-	-
MAPFRE SA	4,162,179	14,598,121	8,467,068
MAPLE LEAF FOODS INC	319,110	3,210,787	3,665,484
MAPLETREE COMMERCIAL TRUST	4,240,201	3,192,009	3,280,231
MAPLETREE INDUSTRIAL TRUST	3,709,678	3,535,381	3,543,346
MAPLETREE LOGISTICS TRUST 20	5,527,301	2,978,482	4,275,935
MARCOPOLO SA PREF	58,500	207,712	262,293
MARFIN INVESTMENT GROUP SA	2,356,060	2,221,731	711,610
MARFRIG ALIMENTOS SA	667,489	5,277,087	3,088,681

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MARICO LTD	6,834	21,223	22,484
MARIELLA BURANI SPA	28,240	-	-
MARINE HARVEST	8,144,884	5,950,149	5,776,621
MARKS + SPENCER GROUP PLC	5,851,748	38,187,825	29,829,072
MAROC TELECOM	17,435	304,491	221,739
MARR SPA	100,251	931,869	937,636
MARS ENGINEERING CORP	34,301	854,116	755,745
MARSHALLS PLC	598,307	1,130,915	839,882
MARSTON S PLC	2,291,912	3,931,069	3,734,945
MARTINREA INTERNATIONAL INC	253,616	1,770,998	1,990,216
MARUBENI CORP	4,087,854	24,985,129	26,948,381
MARUDAI FOOD CO LTD	301,592	915,849	1,152,845
MARUETSU INC/THE	117,452	689,154	426,883
MARUHA NICHIRO HOLDINGS INC	1,158,590	2,010,967	1,829,582
MARUI GROUP CO LTD	607,385	4,228,502	4,613,052
MARUICHI STEEL TUBE LTD	180,033	4,417,414	3,851,565
MARUSAN SECURITIES CO LTD	162,641	1,054,712	580,932
MARUTI SUZUKI INDIA LTD	207,430	4,610,765	4,345,682
MARUWA CO LTD	14,930	677,080	500,171
MARUZEN SHOWA UNYU CO LTD	119,050	374,668	374,503
MASISA SA	2,601,713	294,388	261,518
MASSMART HOLDINGS LTD	1,049,194	14,497,244	21,653,530
MASTERLINK SECURITIES CORP	596,000	212,629	178,491
MATSUDA SANGYO CO LTD	26,377	494,939	390,082
MATSUI SECURITIES CO LTD	274,958	2,031,994	1,588,614
MATSUMOTOKIYOSHI HOLDINGS CO	144,473	2,883,404	3,197,629
MATSUYA CO LTD	64,797	926,785	579,027
MATSUYA FOODS CO LTD	23,192	350,033	435,698
MAUREL + PROM NIGERIA	274,989	796,498	621,175
MAUREL ET PROM	274,989	5,149,698	3,974,823
MAX CO LTD	114,466	1,375,477	1,351,379
MAXIS BHD	5,535,026	8,847,744	11,138,030
MAYR MELNHOF KARTON AG	24,303	2,230,022	2,235,981
MAZDA MOTOR CORP	8,961,162	17,876,477	12,017,100
MCB BANK LTD	2,389,434	4,043,616	4,197,688
MCBRIDE PLC	571,524	1,337,018	1,111,545
MCDONALD S HOLDINGS CO JAPAN	3,900	109,596	109,830
MCLEOD RUSSEL INDIA LTD	15,413	77,737	82,289
MCMILLAN SHAKESPEARE LTD	169,792	1,739,288	2,057,218
MEDA AB A SHS	688,617	6,276,330	6,569,512
MEDCO ENERGI INTERNASIONAL T	15,958,500	5,492,950	3,058,323
MEDIA PRIMA BHD	335,600	240,749	233,562
MEDIASET ESPANA COMUNICACION	622,535	5,889,325	3,023,437
MEDIASET SPA	4,139,734	26,061,538	7,244,618
MEDIATEK INC	6,838,970	76,550,132	62,474,110
MEDICA SA	145,523	2,876,083	2,323,232
MEDICLINIC INTERNATIONAL LTD	706,780	2,098,316	3,236,401
MEDINET NASR HOUSING	14,725	43,248	39,787
MEDIOBANCA SPA	2,245,066	20,546,466	9,897,778
MEDIOLANUM SPA	1,376,703	5,376,852	4,846,468
MEDIPAL HOLDINGS CORP	581,058	8,459,017	8,199,918
MEDIPOST CO LTD	21,769	2,270,907	1,744,817
MEDIQ NV	241,686	3,860,654	2,975,407
MEDUSA MINING LTD	501,851	2,698,847	2,484,661
MEETIC	13,894	238,453	182,142

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MEG ENERGY CORP	370,454	15,086,745	13,259,975
MEGA FINANCIAL HOLDING CO LT	26,404,173	14,857,388	19,305,042
MEGACABLE HOLDINGS CPO	1,452,823	3,759,530	2,910,862
MEGACHIPS CORP	54,744	1,107,820	1,143,052
MEGANE TOP CO LTD	103,616	1,238,039	1,131,090
MEGASTUDY CO LTD	14,447	3,016,080	983,831
MEGAWORLD CORP	4,296,000	149,599	223,288
MEGGITT PLC	2,302,567	11,354,371	13,914,960
MEGMILK SNOW BRAND CO LTD	186,347	3,388,461	3,271,992
MEIDENSHA CORP	592,588	2,779,495	2,220,626
MEIJI HOLDINGS CO LTD	168,099	7,116,073	7,700,255
MEISEI INDUSTRIAL CO LTD	76,642	217,148	215,163
MEITEC CORP	102,919	2,255,046	2,172,156
MEKONOMEN AB	49,636	995,604	1,520,929
MELCO HOLDINGS INC	26,974	530,792	586,539
MELCO INTERNATIONAL DEVELOP.	2,345,481	1,356,995	1,862,632
MELCOR DEVELOPMENTS LTD	36,828	388,882	559,944
MELEXIS NV	96,781	1,100,110	1,504,546
MELFAS INC	39,936	1,419,575	620,642
MELIA HOTELS INTERNATIONAL	223,349	1,781,247	1,300,995
MELLANOX TECHNOLOGIES LTD	84,974	5,151,803	5,848,118
MELROSE PLC	1,355,309	5,036,909	7,909,860
MELROSE RESOURCES PLC	174,170	938,663	336,007
MENORAH MIVTACHIM HOLDINGS L	84,375	604,243	489,341
MERAFE RESOURCES LTD	260,605	46,904	25,492
MERCATOR MINERALS LTD	786,826	2,218,587	424,498
MERCIALYS	139,693	5,196,722	2,604,200
MERCK KGAA	270,050	29,471,626	26,977,923
MERCURIES + ASSOCIATES LTD	1,600,663	1,274,554	1,191,727
MERIDA INDUSTRY CO LTD	172,000	386,955	621,583
MERITZ FINANCE HOLDINGS CO L	130,194	89,498	272,243
MERITZ FIRE + MARINE INSURAN	265,377	2,822,351	2,595,036
MERITZ SECURITIES CO LTD	703,704	798,667	505,038
MERLIN PROPERTY GROUP LIMITED	3	72,035	-
MERMAID MARINE AUSTRALIA LTD	661,386	2,096,215	1,911,829
MERSEN (EX CARBON LORRAINE)	63,164	2,467,798	1,581,927
MESOBLAST LTD	648,143	5,446,820	4,112,504
METALLURGICAL CORP OF CHIN H	7,954,676	3,187,053	1,692,081
METALURGICA GERDAU SA PREF	1,080,721	12,655,589	11,854,225
METCASH LTD	2,258,335	7,879,712	7,801,236
METHANEX CORP	319,379	6,740,740	8,884,770
METKA SA	78,909	1,171,857	685,951
METRO AG	569,285	30,209,914	16,619,991
METRO INC	334,612	12,348,600	17,110,541
METROPOLITAN BANK + TRUST	4,095,398	5,346,986	8,990,728
METSO OYJ	450,727	13,735,966	15,506,779
MEXICHEM SAB DE CV	3,077,683	8,387,610	13,153,491
MEYER BURGER TECHNOLOGY AG	175,831	4,550,602	2,721,528
MGM CHINA HOLDINGS LTD	4,287,630	7,218,061	6,478,277
MICHAEL PAGE INTERNATIONAL	999,646	5,132,202	5,862,362
MICHELIN (CGDE)	572,441	39,824,769	37,397,937
MICHINOKU BANK LTD/THE	343,397	830,146	684,297
MICLYN EXPRESS OFFSHORE	634,557	1,179,691	1,320,419
MICRO FOCUS INTERNATIONAL	496,512	3,057,572	4,131,289
MICRO STAR INTERNATIONAL CO	1,892,343	960,275	987,805

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MICROPORT SCIENTIFIC CORP	1,300,925	873,596	551,776
MIDAS HOLDINGS LTD	2,774,047	1,707,017	613,146
MIDLAND HOLDINGS LTD	1,628,396	1,014,057	783,039
MIE BANK LTD/THE	241,047	895,861	537,742
MIGDAL INSURANCE + FINANCIAL	800,959	883,489	930,487
MIKUNI COCA COLA BOTTLING CO	122,030	1,144,167	1,053,751
MILANO ASSICURAZIONI	3,881,626	3,511,407	1,337,403
MILBON CO LTD	31,453	745,334	960,269
MILLENNIUM + COPTHORNE HOTEL	492,680	2,810,399	3,701,448
MILLICOM INTL CELLULAR SDR	10,100	1,026,258	952,582
MIMASU SEMICONDUCTOR INDUST	31,951	438,153	273,898
MINATO BANK LTD/THE	499,667	826,463	851,669
MINCOR RESOURCES NL	595,959	920,468	394,023
MINEBEA CO LTD	1,313,962	6,195,618	5,170,874
MINERA FRISCO SAB DE CV A1	1,780,467	5,869,923	7,466,188
MINERAL DEPOSITS LTD	253,399	1,201,119	1,124,702
MINERAL RESOURCES LTD	418,700	4,465,923	3,841,237
MINGFA GROUP INTERNATIONAL	3,689,771	1,278,156	970,385
MINGYUAN MEDICARE DEVELOPME	6,658,907	754,434	138,211
MINISTOP CO LTD	44,592	843,344	774,027
MINMETALS RESOURCES LTD	237,762	99,132	99,006
MINOR INTERNATIONAL PCL FOR	177,150	50,233	78,089
MINTH GROUP LTD	2,436,622	2,573,635	2,616,663
MIRABELA NICKEL LTD	2,412,199	4,006,145	642,882
MIRACA HOLDINGS INC	150,589	4,718,990	6,237,592
MIRAE ASSET SECURITIES CO LT	42,796	2,482,861	1,158,321
MIRAIT HOLDINGS CORP	194,492	1,682,832	1,384,526
MIRVAC GROUP	8,786,858	11,748,288	11,483,887
MISAWA HOMES CO LTD	129,388	863,387	2,091,869
MISUMI GROUP INC	155,414	2,916,136	3,638,471
MITAC INTERNATIONAL	2,692,507	1,059,957	895,550
MITCHELLS + BUTLERS PLC	1,246,564	5,600,580	4,891,844
MITIE GROUP PLC	1,298,531	5,052,271	5,299,446
MITSUBA CORP	103,517	585,808	725,226
MITSUBISHI CHEMICAL HOLDINGS	3,408,438	20,423,210	14,908,446
MITSUBISHI CORP	3,458,102	76,855,457	69,170,713
MITSUBISHI ELECTRIC CORP	5,426,501	44,297,967	44,886,459
MITSUBISHI ESTATE CO LTD	2,866,022	55,249,318	50,933,950
MITSUBISHI GAS CHEMICAL CO	929,234	6,129,626	5,240,695
MITSUBISHI HEAVY INDUSTRIES	10,181,136	43,193,464	41,086,926
MITSUBISHI KAKOKI KAISHA LTD	180,159	513,079	320,623
MITSUBISHI LOGISTICS CORP	336,430	3,585,490	3,529,165
MITSUBISHI MATERIALS CORP	2,702,985	9,793,832	7,757,657
MITSUBISHI MOTORS CORP	10,789,064	16,889,866	10,817,460
MITSUBISHI PAPER MILLS LTD	1,010,356	1,577,411	1,000,353
MITSUBISHI PENCIL CO LTD	43,796	652,110	756,363
MITSUBISHI SHOKUHIN CO LTD	57,953	1,418,073	1,466,432
MITSUBISHI STEEL MFG CO LTD	353,350	1,117,430	890,129
MITSUBISHI TANABE PHARMA	500,621	6,311,326	7,183,991
MITSUBISHI UFJ FINANCIAL GRO	43,037,786	334,712,939	203,888,746
MITSUBISHI UFJ LEASE + FINAN	124,367	4,014,841	5,143,649
MITSUBOSHI BELTING CO LTD	169,210	856,964	801,621
MITSUI + CO LTD	5,302,584	80,627,346	78,020,218
MITSUI CHEMICALS INC	2,595,204	10,862,668	6,440,035
MITSUI ENGINEER + SHIPBUILD	2,107,986	4,472,491	3,011,786

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MITSUI FUDOSAN CO LTD	2,436,080	45,795,045	46,712,658
MITSUI HIGH TEC INC	64,200	578,282	343,571
MITSUI HOME CO LTD	88,624	520,777	480,937
MITSUI KNOWLEDGE INDUSTRY CO	1,798	395,759	312,255
MITSUI MATSUSHIMA CO LTD	419,043	733,528	677,486
MITSUI MINING + SMELTING CO	1,624,947	4,312,444	3,523,197
MITSUI OSK LINES LTD	2,937,422	26,085,678	10,455,292
MITSUI SOKO CO LTD	283,078	1,266,836	1,032,407
MITSUI SUGAR CO LTD	322,494	1,272,475	1,038,739
MITSUMI ELECTRIC CO LTD	310,197	5,673,819	2,177,096
MITSUUROKO HOLDINGS CO LTD	62,110	391,468	418,789
MIURA CO LTD	95,156	2,378,900	2,521,107
MIYAZAKI BANK LTD/THE	586,500	2,047,155	1,470,108
MIZRAHI TEFAHOT BANK LTD	330,332	1,940,757	2,523,681
MIZUHO FINANCIAL GROUP INC	68,027,954	182,152,151	114,246,721
MIZUNO CORP	302,587	1,571,507	1,619,309
MMC CORP BHD	3,236,108	2,124,632	2,649,624
MMI HOLDINGS LTD	5,165,048	8,260,220	11,367,716
MMX MINERACAO E METALICOS SA	449,797	2,456,779	1,303,631
MOBIMO HOLDING AG REG	18,705	3,161,471	4,329,837
MOBISTAR SA	131,550	6,372,377	4,514,161
MOCHIDA PHARMACEUTICAL CO	368,875	3,622,716	4,239,361
MODEC INC	70,102	1,437,488	1,348,631
MODERN TIMES GROUP B SHS	163,773	9,870,104	7,573,657
MODIIN LP	4,765,806	732,020	420,819
MOL HUNGARIAN OIL AND GAS PL	432,064	30,602,630	31,276,676
MONADELPHOUS GROUP LTD	324,280	4,756,171	7,266,340
MONDI LTD	835,633	6,132,883	7,106,228
MONDI PLC	1,363,233	8,623,005	11,652,988
MONEX GROUP INC	4,830	874,994	786,408
MONEYSUPERMARKET.COM	773,369	834,236	1,518,664
MONGOLIA ENERGY CORP LTD	12,938,743	4,406,919	683,897
MONGOLIAN MINING CORP	3,597,736	3,322,355	2,022,229
MONNET ISPAT + ENERGY LTD	10,305	101,009	70,696
MORGAN CRUCIBLE COMPANY PLC	843,908	2,491,931	3,686,305
MORGAN SINDALL GROUP PLC	133,885	1,520,920	1,249,452
MORGUARD CORP	2,400	207,997	211,879
MORGUARD REAL ESTATE TR UTS	131,486	1,539,990	2,192,616
MORI SEIKI CO LTD	225,399	2,791,449	1,940,706
MORINAGA + CO LTD	695,118	1,564,996	1,576,845
MORINAGA MILK INDUSTRY CO	873,300	3,486,549	3,338,218
MORITA HOLDINGS CORP	106,503	501,151	730,129
MORPHOSYS AG	69,673	1,879,474	1,556,601
MORY INDUSTRIES INC	96,549	295,816	285,570
MOS FOOD SERVICES INC	97,246	1,679,018	1,898,849
MOSHI MOSHI HOTLINE INC	105,010	1,265,604	1,077,866
MOTA ENGIL SGPS SA	310,822	1,416,656	404,704
MOTECH INDUSTRIES INC	331,798	1,050,997	455,202
MOTHERCARE PLC	267,680	2,116,679	832,339
MOTOR OIL (HELLAS) SA	231,655	2,429,806	1,587,504
MOUNT GIBSON IRON LTD	2,449,746	3,011,364	2,159,557
MPACT LTD	441,748	823,870	931,190
MPHASIS LTD	209,936	1,869,228	1,391,174
MPX ENERGIA SA	93,628	1,679,844	1,428,686
MR MAX CORP	60,119	282,598	244,877

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MR PRICE GROUP LTD	1,217,635	11,155,357	16,662,924
MRV ENGENHARIA	714,013	4,819,753	3,289,814
MS+AD INSURANCE GROUP HOLDIN	2,241,525	63,108,242	38,852,356
MSCI EAFE MINI INDEX FUTURES	23,590	-	-
MSTAR SEMICONDUCTOR INC	1,063,076	7,614,408	7,078,873
MTN GROUP LTD	5,429,297	74,904,440	93,549,731
MTR CORP	4,587,123	13,105,849	15,641,580
MTU AERO ENGINES HOLDING AG	128,732	5,969,713	9,465,489
MUCKLOW A + J GROUP PLC	181,622	1,036,113	1,051,152
MUENCHENER RUECKVER AG REG	610,085	88,478,975	86,055,554
MULLEN GROUP LTD	255,553	4,463,626	5,467,281
MULTI PURPOSE HOLDINGS BHD	162,660	119,736	169,037
MULTIPLAN EMPREENDIMENTOS	153,258	2,843,719	3,732,657
MURATA MANUFACTURING CO LTD	642,575	34,052,724	33,461,553
MURCHISON METALS LTD	1,367,297	2,227,530	658,727
MURRAY + ROBERTS HOLDINGS	4,477,683	22,089,782	13,528,586
MUSASHI SEIMITSU INDUSTRY CO	71,068	1,458,011	1,351,177
MUSASHINO BANK LTD/THE	84,671	3,111,786	2,482,070
MYER HOLDINGS LTD	2,062,213	6,831,936	3,413,904
MYTILINEOS HOLDINGS S.A.	393,721	2,542,096	1,229,144
NABTESCO CORP	153,902	1,757,019	3,394,757
NACHI FUJIKOSHI CORP	563,369	1,833,523	2,365,318
NAGAILEBEN CO LTD	87,093	933,395	1,281,458
NAGANO BANK LTD/THE	279,694	707,295	564,366
NAGASE + CO LTD	230,697	2,661,249	2,853,719
NAGATANIEN CO LTD	57,730	565,412	565,800
NAGOYA RAILROAD CO LTD	1,687,869	5,027,874	4,632,703
NAKAMURAYA CO LTD	135,368	687,367	637,904
NAKAYAMA STEEL WORKS LTD	300,596	739,346	199,669
NAMCO BANDAI HOLDINGS INC	553,050	6,836,417	7,534,342
NAMHAE CHEMICAL CORP	75,458	1,071,765	571,195
NAMPAK LTD	2,101,787	4,649,695	6,424,732
NAMURA SHIPBUILDING CO LTD	147,185	810,883	481,455
NAMYANG DAIRY PRODUCTS CO	1,640	873,649	1,104,206
NAN KANG RUBBER TIRE CO LTD	52,006	73,664	72,218
NAN YA PLASTICS CORP	20,465,365	32,234,157	36,568,530
NAN YA PRINTED CIRCUIT BOARD	812,642	2,206,932	1,367,772
NANTO BANK LTD/THE	798,560	4,198,361	3,482,880
NANYA TECHNOLOGY CORP	743,769	210,469	62,717
NASPERS LTD N SHS	1,579,846	50,209,314	84,027,286
NATIONAL ALUMINIUM CO LTD	134,072	264,521	142,512
NATIONAL AUSTRALIA BANK LTD	6,138,258	140,854,459	148,114,200
NATIONAL BANK OF ABU DHABI	210,996	430,467	476,795
NATIONAL BANK OF CANADA	448,536	22,500,175	32,017,205
NATIONAL BANK OF GREECE	4,215,933	59,819,462	7,490,321
NATIONAL BANK OF PAKISTAN	2,260,688	1,124,813	1,038,022
NATIONAL EXPRESS GROUP PLC	2,391,724	9,412,487	8,035,286
NATIONAL GRID PLC	10,201,636	101,414,726	108,085,133
NATIONAL SOCIETE GENERAL	285,303	1,329,309	1,365,651
NATIXIS	4,687,179	22,864,570	12,598,423
NATURA COSMETICOS SA	1,459,232	25,613,154	33,978,493
NAVITAS LTD	854,907	3,829,589	3,803,240
NCC AB B SHS	337,252	5,019,736	6,063,546
NCC LTD	53,052	83,916	43,137
NCSOFT CORPORATION	65,046	11,473,912	15,503,973

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NEC CAPITAL SOLUTIONS LTD	26,178	397,704	325,787
NEC CORP	9,717,723	29,208,406	14,980,322
NEC FIELDING LTD	49,668	664,060	619,373
NEC MOBILING LTD	21,982	490,829	867,833
NEC NETWORKS + SYSTEM INTEGR	60,517	823,896	956,416
NEDBANK GROUP LTD	1,429,574	20,864,048	30,395,380
NEO NEON HOLDINGS LTD	2,146,975	836,592	290,624
NEO SOLAR POWER CORP	13,410	20,750	10,455
NEOPOST SA	115,009	10,685,126	6,146,028
NEOSEMITECH CORP	105,002	-	-
NEOWIZ GAMES CORP	49,930	2,044,449	969,956
NEPES CORP	49,726	932,439	833,575
NEPTUNE ORIENT LINES LTD	2,596,459	2,768,047	2,264,831
NESTE OIL OYJ	428,717	8,030,072	4,817,685
NESTLE INDIA LTD	63,594	3,686,991	5,169,783
NESTLE SA REG	10,847,505	430,401,398	648,099,772
NET ONE SYSTEMS CO LTD	205,341	1,892,968	2,720,211
NETCARE LTD	4,105,926	5,362,783	8,032,624
NETIA SA	93,805	157,266	165,838
NETUREN CO LTD	67,385	574,811	534,590
NEVSUN RESOURCES LTD	606,866	4,515,891	1,970,403
NEW CHINA LIFE INSURANCE C H	771,833	2,460,067	2,940,327
NEW GOLD INC	1,409,256	7,733,796	13,422,798
NEW HOPE CORP LTD	629,889	1,853,296	2,589,127
NEW WORLD CHINA LAND LTD	6,618,430	2,608,763	2,687,696
NEW WORLD DEPT STORE CHINA	4,604,430	4,411,780	2,475,293
NEW WORLD DEVELOPMENT	11,927,085	16,177,299	13,853,953
NEW WORLD RESOURCES PLC A SH	359,861	3,233,594	1,825,910
NEW ZEALAND DOLLAR	148,595	111,308	119,433
NEW ZEALAND OIL + GAS LTD	1,196,690	1,166,551	798,327
NEWALTA CORP	26,300	309,101	337,699
NEWCREST MINING LTD	2,141,579	53,570,984	49,634,053
NEWS CORP CDI CLASS B	2,106	41,254	47,557
NEXANS SA	122,211	9,161,674	4,733,386
NEXEN INC	1,556,722	39,105,506	26,325,846
NEXEN TIRE CORPORATION	115,341	1,402,107	2,029,187
NEXITY	105,808	2,641,829	2,524,390
NEXT PLC	730,273	21,811,655	36,641,226
NEXUS ENERGY LTD	4,029,146	1,898,516	454,308
NGK INSULATORS LTD	667,217	11,934,773	7,300,165
NGK SPARK PLUG CO LTD	283,059	2,813,932	3,710,735
NH HOTELES SA	969,009	5,135,184	2,514,780
NH INVESTMENT + SECURITIES	136,899	1,193,643	609,581
NHK SPRING CO LTD	689,081	5,661,342	7,358,023
NHN CORP	143,554	20,827,001	31,334,079
NHPC LTD	3,264,481	1,227,293	1,067,015
NIBE INDUSTRIER AB B SHS	247,836	3,762,383	3,384,122
NICE HOLDINGS INC	223,954	449,579	597,848
NICE SYSTEMS LTD	226,763	6,162,266	8,223,964
NICHI IKO PHARMACEUTICAL CO	92,767	2,849,339	2,041,591
NICHIAS CORP	284,671	1,064,430	1,459,210
NICHICON CORP	190,670	2,433,593	1,837,643
NICHIDEN CORP	36,330	1,118,888	1,005,812
NICHIHA CORP	45,388	401,792	501,720
NICHII GAKKAN CO	153,088	1,558,906	1,415,951

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NICHIREI CORP	595,663	2,710,342	2,918,963
NIDEC COPAL CORP	57,034	685,227	563,975
NIDEC COPAL ELECTRONICS CORP	80,723	481,062	469,426
NIDEC CORP	287,478	20,689,171	21,689,656
NIDEC SANKYO CORP	146,771	953,182	757,861
NIDEC TOSOK CORP	35,136	202,258	287,112
NIEN HSING TEXTILE CO LTD	220,772	146,184	144,054
NIEUWE STEEN INVESTMENTS NV	192,302	3,801,217	1,640,931
NIEUWE STEEN INVESTMENTS NV WT	60,242	-	-
NIFCO INC	122,428	2,568,976	2,942,945
NIHON DEMPA KOGYO CO LTD	47,080	986,734	575,890
NIHON KOHDEN CORP	104,313	1,912,168	3,165,078
NIHON M+A CENTER INC	30,358	736,709	920,373
NIHON NOHYAKU CO LTD	158,261	1,404,583	698,181
NIHON PARKERIZING CO LTD	100,531	1,358,695	1,548,466
NIHON UNISYS LTD	166,522	1,819,620	1,216,726
NIHON YAMAMURA GLASS CO LTD	252,819	639,861	564,004
NIKKISO CO LTD	182,149	1,386,799	1,903,906
NIKO RESOURCES LTD	183,222	15,747,413	2,411,931
NIKON CORP	809,465	17,210,250	24,368,151
NINE DRAGONS PAPER HOLDINGS	4,810,758	3,720,065	2,673,040
NINTENDO CO LTD	344,208	94,222,661	39,903,852
NIPPO CORP	289,154	2,532,851	3,196,315
NIPPON BEET SUGAR MFG CO LTD	349,369	896,617	761,877
NIPPON BUILDING FUND INC	103	1,007,214	995,275
NIPPON CARBON CO LTD	359,322	1,269,264	878,153
NIPPON CERAMIC CO LTD	40,013	529,536	642,397
NIPPON CHEMI CON CORP	528,494	2,424,629	1,503,549
NIPPON CHEMICAL INDUSTRIAL	202,057	543,726	303,882
NIPPON CHEMIPHAR CO LTD	97,545	387,054	522,014
NIPPON COKE + ENGINEERING CO	459,355	878,176	598,733
NIPPON DENKO CO LTD	251,824	2,011,777	946,826
NIPPON DENSETSU KOGYO CO LTD	149,303	1,580,444	1,491,344
NIPPON DENWA SHISETSU CO LTD	100,531	312,581	309,945
NIPPON ELECTRIC GLASS CO LTD	1,008,060	11,225,945	5,937,940
NIPPON EXPRESS CO LTD	2,862,856	12,272,070	11,768,602
NIPPON FLOUR MILLS CO LTD	395,155	2,009,161	1,733,353
NIPPON GAS CO LTD	58,825	851,917	742,413
NIPPON KANZAI CO LTD	31,254	618,141	568,754
NIPPON KASEI CHEMICAL CO LTD	95,554	184,353	142,510
NIPPON KAYAKU CO LTD	349,773	2,248,752	3,274,601
NIPPON KOEI CO LTD	196,084	680,872	695,474
NIPPON KONPO UNYU SOKO CO	111,977	1,321,091	1,416,029
NIPPON LIGHT METAL CO LTD	1,576,218	2,244,962	2,014,968
NIPPON MEAT PACKERS INC	827,455	10,458,646	10,920,035
NIPPON METAL INDUSTRY CO LTD	423,025	944,043	328,707
NIPPON PAINT CO LTD	507,981	2,411,353	4,112,742
NIPPON PAPER GROUP INC	303,335	7,152,511	4,805,304
NIPPON PARKING DEVELOPMENT C	5,166	271,915	287,461
NIPPON ROAD CO LTD	148,307	392,640	602,226
NIPPON SEIKI CO LTD	73,656	904,296	751,423
NIPPON SHARYO LTD	133,377	647,367	461,362
NIPPON SHEET GLASS CO LTD	3,226,109	8,663,375	3,517,628
NIPPON SHINYAKU CO LTD	106,503	1,364,498	1,334,788
NIPPON SHOKUBAI CO LTD	442,848	3,952,073	5,322,618

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NIPPON SIGNAL CO LTD/THE	141,539	1,117,784	918,878
NIPPON SODA CO LTD	349,369	1,608,327	1,392,395
NIPPON STEEL CORP	14,387,002	58,707,769	32,275,640
NIPPON STEEL TRADING CO LTD	205,043	495,578	575,630
NIPPON SUISAN KAISHA LTD	631,551	2,210,761	1,709,676
NIPPON SYNTHETIC CHEMICAL	149,303	803,859	920,629
NIPPON TELEGRAPH + TELEPHONE	2,090,653	91,174,392	96,947,193
NIPPON TELEVISION NETWORK	12,866	1,275,356	1,947,926
NIPPON THOMPSON CO LTD	169,210	1,023,120	799,500
NIPPON VALQUA INDUSTRIES LTD	213,005	578,027	584,637
NIPPON YAKIN KOGYO CO LTD	352,355	1,529,219	499,011
NIPPON YUSEN	3,738,606	19,405,957	9,792,814
NIPRO CORP	218,918	1,740,568	1,374,582
NISHI NIPPON CITY BANK LTD	1,904,128	5,115,618	4,605,799
NISHI NIPPON RAILROAD CO LTD	759,589	2,620,197	3,389,067
NISHIMATSU CONSTRUCTION CO	908,044	1,743,992	1,729,825
NISHIMATSUYA CHAIN CO LTD	63,404	616,173	524,459
NISHIO RENT ALL CO LTD	41,131	352,569	497,963
NISSAN CHEMICAL INDUSTRIES	436,597	4,738,170	4,235,191
NISSAN MOTOR CO LTD	7,685,074	64,496,355	72,044,561
NISSAN SHATAI CO LTD	143,331	1,204,955	1,519,712
NISSEN HOLDINGS CO LTD	216,625	1,019,752	1,028,963
NISSHA PRINTING CO LTD	86,252	3,176,703	960,997
NISSHIN OILLIO GROUP LTD/THE	395,155	2,105,731	1,664,019
NISSHIN SEIFUN GROUP INC	532,750	5,646,595	6,216,198
NISSHIN STEEL CO LTD	2,288,824	6,194,741	3,184,102
NISSHINBO HOLDINGS INC	340,242	3,536,672	2,584,120
NISSIN CORP	154,280	405,205	436,987
NISSIN ELECTRIC CO LTD	98,540	574,694	654,545
NISSIN FOODS HOLDINGS CO LTD	243,522	7,776,308	9,262,937
NISSIN KOGYO CO LTD	148,905	2,299,128	2,030,434
NITORI HOLDINGS CO LTD	84,261	4,740,139	7,962,542
NITSBA HOLDINGS (1995) LTD	90,451	905,013	639,172
NITTA CORP	68,878	1,238,760	1,067,835
NITTETSU MINING CO LTD	126,410	557,540	506,970
NITTO BOSEKI CO LTD	597,365	1,339,424	1,856,705
NITTO DENKO CORP	496,213	18,326,157	20,989,093
NITTO KOGYO CORP	89,781	1,126,073	1,513,412
NITTO KOHKI CO LTD	49,668	1,097,979	1,015,273
NKSJ HOLDINGS INC	1,096,370	34,921,957	23,139,326
NKT HOLDING A/S	57,537	2,770,063	1,866,122
NOBEL BIOCARE HOLDING AG REG	333,957	8,493,339	3,454,238
NOBIA AB	322,401	1,545,257	976,209
NOBLE GROUP LTD	13,362,519	11,393,796	11,761,295
NOF CORP	432,978	1,993,924	2,154,310
NOHMI BOSAI LTD	73,656	602,338	483,717
NOK CORP	330,426	4,215,966	6,965,489
NOKIA OYJ	19,373,485	252,940,241	39,829,194
NOKIAN RENKAAT OYJ	409,861	11,296,853	15,531,195
NOMURA CO LTD	136,363	443,128	423,839
NOMURA HOLDINGS INC	9,520,851	85,351,870	35,081,215
NOMURA REAL ESTATE HOLDINGS	194,329	3,605,871	3,524,176
NOMURA RESEARCH INSTITUTE LT	493,678	11,299,203	10,809,076
NONGSHIM CO LTD	11,648	2,351,640	2,100,121
NORBORD INC	65,335	1,374,462	847,890

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NORDEA BANK AB	8,931,918	78,098,848	76,865,428
NORDEX SE	223,368	2,413,008	841,041
NORDIC SEMICONDUCTOR ASA	512,591	1,839,393	1,552,142
NORDION INC	189,515	1,258,334	1,773,480
NORDNET AB B SHARES	264,456	641,625	766,273
NORITAKE CO LTD	240,875	915,101	627,924
NORITSU KOKI CO LTD	43,995	458,966	209,524
NORITZ CORP	115,759	1,600,211	2,195,063
NORSK HYDRO ASA	3,255,949	31,161,902	14,624,372
NORSKE SKOGINDUSTRIER ASA	1,446,761	2,198,906	995,425
NORTH MINING SHARES CO LTD	29,621,685	1,206,263	1,031,070
NORTH WEST CO INC/THE	146,914	2,941,971	3,135,856
NORTHAM PLATINUM LTD	696,833	2,665,733	1,980,972
NORTHERN DYNASTY MINERALS	215,892	1,966,738	504,020
NORTHLAND POWER INC	235,998	4,386,788	4,129,879
NORWEGIAN AIR SHUTTLE AS	31,508	523,252	572,442
NORWEGIAN ENERGY CO AS	1,039,361	2,337,038	820,026
NORWEGIAN KRONE	620,930	99,381	104,456
NORWEGIAN PROPERTY ASA	1,514,641	2,765,979	2,071,517
NOVA MEASURING INSTRUMENTS	80,404	859,800	714,076
NOVACOPPER INC	141,473	613,038	283,099
NOVAGOLD RESOURCES INC	837,497	6,516,279	4,386,911
NOVARTIS AG REG	7,869,431	397,343,840	439,823,463
NOVATEK MICROELECTRONICS COR	1,570,969	3,745,567	4,804,637
NOVO NORDISK A/S B	1,542,270	103,739,845	223,381,931
NOVOZYMES A/S B SHARES	1,424,537	28,657,240	36,913,166
NRJ GROUP	75,719	615,201	504,482
NRW HOLDINGS LTD	840,775	1,600,818	2,602,747
NS SOLUTIONS CORP	40,600	638,693	691,005
NS UNITED KAIUN KAISHA LTD	280,689	924,372	401,035
NSD CO LTD	127,007	1,386,274	1,036,239
NSK LTD	1,163,611	8,668,262	7,437,542
NTN CORP	1,019,774	6,462,987	3,169,620
NTPC LTD	3,865,578	14,383,269	11,039,068
NTT DATA CORP	3,165	11,693,330	9,650,580
NTT DOCOMO INC	56,769	86,424,665	94,413,858
NTT URBAN DEVELOPMENT CORP	3,338	3,788,307	2,677,120
NUFARM LTD	501,283	4,674,746	2,594,893
NUFLARE TECHNOLOGY INC	36	209,358	223,787
NUPLEX INDUSTRIES LTD	592,556	944,841	1,190,667
NUTRECO NV	118,075	6,370,802	8,230,908
NUVISTA ENERGY LTD	301,890	3,363,072	1,063,109
NVC LIGHTING HOLDINGS LTD	4,429,306	2,285,218	833,687
NWS HOLDINGS LTD	3,026,861	5,182,865	4,386,048
NYRSTAR	564,571	5,673,899	3,208,345
O NET COMMUNICATIONS GROUP	1,822,490	1,247,238	476,953
O.S.K. HOLDINGS BHD	831,605	371,267	366,634
OAKTON LTD	284,564	669,012	306,277
OBARA GROUP INC	31,652	375,378	388,760
OBAYASHI CORP	1,381,937	6,457,279	6,044,567
OBIC BUSINESS CONSULTANTS	12,243	561,913	656,715
OBIC CO LTD	12,628	2,020,217	2,416,722
OBRASCON HUARTE LAIN S.A.	264,914	6,705,197	5,479,892
OC OERLIKON CORP AG REG	901,195	6,464,745	7,474,252
OCADO GROUP PLC	1,273,029	2,879,893	1,551,422

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OCEANAGOLD CORP	796,083	2,872,063	1,522,744
OCEANUS GROUP LTD	3,046,773	767,571	149,116
OCI CO LTD	75,299	17,749,259	14,825,024
OCI MATERIALS CO LTD	24,032	1,970,247	859,215
ODAKYU ELECTRIC RAILWAY CO	1,399,664	9,622,105	13,893,142
ODONTOPREV S.A.	19,300	97,325	97,530
OENON HOLDINGS INC	149,303	383,364	361,141
OESTERREICHISCHE POST AG	146,667	4,719,928	4,932,382
OGAKI KYORITSU BANK LTD/THE	916,679	3,680,075	3,090,444
OGX PETROLEO E GAS PARTICIPA	7,141,227	50,757,938	19,458,866
OHARA INC	30,955	463,393	313,473
OHASHI TECHNICA INC	26,875	193,097	199,058
OHSHO FOOD SERVICE CORP	21,201	629,303	515,477
OI SA	656,017	4,823,841	3,071,347
OI SA PREFERENCE	2,913,224	17,265,181	11,907,205
OIL + GAS DEVELOPMENT CO LTD	6,111,623	9,081,305	10,394,027
OIL REFINERIES LTD	3,049,413	1,659,817	1,478,210
OIL SEARCH LTD	3,681,456	17,592,555	24,830,797
OILES CORP	67,087	1,137,901	1,369,649
OITA BANK LTD/THE	450,178	2,149,119	1,466,930
OJI PAPER CO LTD	2,665,213	11,984,336	10,187,867
OKABE CO LTD	167,518	719,886	995,155
OKAMOTO INDUSTRIES INC	254,157	991,366	971,525
OKAMURA CORP	170,205	1,182,102	1,277,766
OKASAN SECURITIES GROUP INC	316,522	1,169,945	1,233,718
OKI ELECTRIC INDUSTRY CO LTD	3,212,220	3,166,421	5,153,078
OKINAWA ELECTRIC POWER CO	51,614	2,629,138	1,670,214
OKUMA CORP	321,181	3,456,664	2,149,527
OKUMURA CORP	693,761	2,925,852	2,495,416
OKURA INDUSTRIAL CO LTD	141,340	406,618	345,423
OKUWA CO LTD	54,744	751,051	723,842
OLAM INTERNATIONAL LTD	4,676,665	7,757,676	6,682,005
OLD MUTUAL PLC	18,828,223	42,427,863	44,710,135
OLYMPIC CORP	28,380	198,709	304,826
OLYMPUS CORP	1,175,682	27,564,401	18,978,298
OM HOLDINGS LTD	1,376,366	1,325,619	564,338
OMNIA HOLDINGS LTD	42,930	401,291	556,408
OMRON CORP	662,030	13,747,240	13,856,254
OMV AG	646,297	29,380,125	20,315,951
ONESTEEL LTD	4,695,364	11,932,965	4,163,231
ONEX CORPORATION	418,644	11,096,359	16,233,271
ONO PHARMACEUTICAL CO LTD	232,585	11,264,134	14,574,797
ONOKEN CO LTD	48,374	611,731	387,405
ONWARD HOLDINGS CO LTD	381,853	3,351,122	2,881,004
OPAP SA	1,305,584	27,648,771	8,201,414
OPEN TEXT CORP	226,971	9,859,500	11,356,874
OPERA SOFTWARE ASA	271,352	1,394,931	1,912,649
OPHIR ENERGY PLC	117,700	1,103,151	1,070,718
OPTEX CO LTD	20,604	246,161	254,352
OPTO CIRCUITS INDIA LTD	875,826	2,850,339	2,419,561
ORACLE CORP JAPAN	66,775	2,667,108	2,866,338
ORACLE FINANCIAL SERVICES	42,467	1,574,146	1,929,762
ORASCOM CONSTRUCTION INDS	1,016,357	47,849,099	42,442,580
ORASCOM DEVELOPMENT HOLDING	34,502	2,433,980	550,426
ORASCOM TELECOM HOLDING	12,353,395	5,921,759	6,259,788

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ORASCOM TELECOM MEDIA + TECH	3,959,221	1,100,308	967,178
ORESUND INVESTMENT AB	53,983	802,165	705,836
ORGANIZACION SORIANA S.A.B B	1,498,364	3,524,902	4,676,144
ORGANO CORP	87,591	794,157	556,569
ORICA LTD	1,005,008	18,209,997	25,435,246
ORIENT CORP	1,563,664	1,960,894	1,998,919
ORIENT OVERSEAS INTL LTD	1,450,813	10,246,186	7,032,565
ORIENTAL BANK OF COMMERCE	284,598	1,421,747	1,290,083
ORIENTAL HOLDINGS BERHAD	138,140	129,402	291,462
ORIENTAL LAND CO LTD	116,083	7,892,776	13,268,258
ORIENTAL PRESS GROUP	2,185,794	294,345	228,249
ORIENTAL UNION CHEMICAL	1,283,075	989,651	1,541,321
ORIENTAL WEAVERS	58,146	236,483	172,754
ORIGIN ENERGY LTD	3,345,222	38,903,163	41,834,053
ORIOLA KD OYJ B SHARES	313,291	1,246,926	771,309
ORION CORP	12,179	8,218,491	10,080,303
ORION OYJ CLASS B	391,534	7,814,637	7,433,271
ORIX CORP	511,730	56,471,074	47,267,170
ORKLA ASA	3,238,585	31,080,201	23,459,440
ORMAT INDUSTRIES LTD	138,045	989,598	682,956
ORPEA	120,619	5,444,227	4,171,192
OSAKA GAS CO LTD	4,473,921	15,309,758	18,727,780
OSAKA STEEL CO LTD	38,520	675,974	693,739
OSAKA TITANIUM TECHNOLOGIES	41,251	1,536,257	1,251,631
OSAKI ELECTRIC CO LTD	87,591	824,145	747,581
OSEM INVESTMENTS LTD	113,370	1,385,637	1,537,274
OSG CORP	225,447	2,299,950	3,218,254
OSIM INTERNATIONAL LTD	936,627	1,202,891	887,237
OSISKO MINING CORP	997,024	12,471,336	6,846,015
OSSTEM IMPLANT CO LTD	32,357	320,405	452,011
OSSUR HF	508,899	756,005	707,987
OSX BRASIL SA	151,633	1,272,489	676,109
OTP BANK PLC	2,014,706	37,283,433	31,942,199
OTSUKA CORP	32,118	1,790,368	2,733,200
OTSUKA HOLDINGS CO LTD	1,406,390	33,637,619	43,060,658
OTTOGI CORPORATION	7,837	995,711	1,115,377
OUTOKUMPU OYJ	2,944,866	9,965,891	2,862,682
OUTOTEC OYJ	154,652	6,143,550	7,047,720
OVERSEA CHINESE BANKING CORP	6,858,959	34,441,981	47,592,558
OVERSEAS UNION ENTERPRISE	386,000	730,892	652,068
OXFORD INSTRUMENTS PLC	170,315	2,454,936	3,277,688
OYO CORP	72,760	833,850	810,676
OZ MINERALS LTD	852,425	10,124,115	6,867,897
PA RESOURCES AB	3,495,342	3,093,752	562,099
PACE PLC	925,136	2,676,313	1,509,071
PACIFIC ANDES RESOURCES DEVE	5,791,457	1,222,142	685,758
PACIFIC BASIN SHIPPING LTD	7,167,639	5,619,501	3,049,332
PACIFIC BRANDS LTD	3,365,932	3,005,000	1,725,124
PACIFIC INDUSTRIAL CO LTD	82,614	338,338	503,202
PACIFIC METALS CO LTD	452,553	2,956,650	1,843,334
PACIFIC RUBIALES ENERGY CORP	760,360	23,169,274	16,080,595
PACIFIC TEXTILES HOLDINGS	2,750,902	1,733,390	1,681,002
PACK CORP/THE	24,187	383,307	410,443
PADDY POWER PLC	110,900	3,560,626	7,255,037
PAGESJAUNES GROUPE	641,350	6,920,966	1,394,219

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PAKISTAN OILFIELDS LTD	46,744	182,455	181,620
PAKISTAN PETROLEUM LTD	4,870,450	7,088,261	9,661,547
PAKISTAN STATE OIL CO LTD	692,627	2,041,633	1,720,283
PAKISTAN TELECOM CO LTD	3,097,310	508,418	446,639
PAL CO LTD	10,501	207,744	502,083
PALABORA MINING CO LTD	43,149	619,636	680,070
PALADIN ENERGY LTD	2,697,081	8,525,222	3,455,804
PALADIN LABS INC	46,085	1,959,985	2,178,908
PALFINGER AG	32,562	639,439	741,743
PALM HILLS DEVELOPMENTS SAE	376,777	135,698	121,892
PALTAC CORP	67,883	895,047	937,550
PAN AMERICAN SILVER CORP	467,439	11,443,499	7,900,319
PAN INTERNATIONAL INDUSTRIAL	108,905	120,782	106,044
PANAHOME CORP	170,598	987,442	1,069,042
PANALPINA WELTTRANSPORT REG	62,320	5,623,252	5,593,330
PANASONIC CORP	7,484,638	115,038,480	60,316,109
PANASONIC INDUSTRIAL DEVICES	51,460	304,986	236,048
PANASONIC INFORMATION SYSTEM	6,470	151,166	160,711
PANAUST LTD	1,830,216	4,623,713	5,121,653
PANDORA A/S	197,675	1,577,000	1,852,507
PANORAMIC RESOURCES LTD	741,905	1,466,536	463,899
PANTALOON RETAIL INDIA LTD	5,097	15,294	16,605
PAPELES Y CARTONES DE EUROPA	131,476	606,559	325,357
PAPERLINX LTD	1,833,553	1,037,651	107,131
PARADISE CO LTD	110,506	418,746	1,321,808
PARAGON GROUP COMPANIES PLC	906,702	1,577,404	2,374,936
PARAMOUNT BED HOLDINGS CO LT	37,226	677,650	1,143,519
PARAMOUNT RESOURCES LTD A	129,296	2,290,471	3,104,785
PARANAPANEMA S.A.	130,900	179,926	142,674
PARCO CO LTD	124,220	1,218,279	1,233,014
PARGESA HOLDING SA BR	102,797	9,515,995	6,114,623
PARIS MIKI HOLDINGS INC	85,103	843,499	516,226
PARK24 CO LTD	283,821	2,828,928	4,183,153
PARKSON HOLDINGS BHD	1,402,266	2,076,810	2,022,478
PARKSON RETAIL GROUP LTD	3,582,553	4,721,145	3,168,336
PARKWAYLIFE REAL ESTATE	1,777,582	2,089,457	2,638,028
PARMALAT SPA	1,330,564	3,478,723	2,522,697
PARROT SA	38,888	619,988	1,147,912
PARSVNATH DEVELOPERS LTD	107,005	143,594	118,053
PARTNER COMMUNICATIONS CO	475,004	5,343,584	1,896,539
PARTNERS GROUP HOLDING AG	27,269	4,509,455	4,857,417
PARTRON CO LTD	88,838	774,759	926,892
PASON SYSTEMS INC	186,728	2,256,694	2,725,503
PASONA GROUP INC	378	294,055	262,142
PATEL ENGINEERING LTD	17,921	47,797	30,251
PATRIZIA IMMOBILIEN AG	87,098	413,658	486,341
PAZ OIL CO LTD	7,775	1,538,970	872,994
PBG SA	5,230	203,962	9,622
PCCW LTD	19,561,455	9,240,679	7,161,997
PCD STORES GROUP LTD	9,625,057	2,707,175	893,409
PDG REALTY SA	2,310,543	9,383,035	4,017,937
PEAB AB	736,933	4,031,941	3,681,246
PEAK SPORT PRODUCTS LTD	2,549,097	1,946,373	427,213
PEARSON PLC	3,170,099	44,113,204	62,947,337
PEGATRON CORP	9,549,005	10,745,288	12,429,523

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PEMBINA PIPELINE CORP	876,847	20,950,318	22,380,264
PENGROWTH ENERGY CORP	1,485,332	15,611,747	9,412,180
PENN WEST PETROLEUM LTD	1,198,664	21,284,646	16,061,351
PENNON GROUP PLC	1,345,928	13,358,552	16,085,982
PENTA OCEAN CONSTRUCTION CO	651,458	1,156,669	1,796,225
PERENNIAL CHINA RETAIL TRUST	2,556,065	1,157,779	948,335
PERNOD RICARD SA	779,742	63,188,856	83,377,923
PERPETUAL LTD	128,076	4,966,274	3,006,407
PERSEUS MINING LTD	1,389,802	3,360,076	3,533,051
PERSIMMON PLC	1,126,699	7,942,204	10,762,069
PERUSAHAAN GAS NEGARA PT	37,942,764	15,278,321	14,239,898
PESCANOVA SA	29,463	1,052,322	805,767
PETKIM PETROKIMYA HOLDING AS	359,197	458,973	401,160
PETROASIAN ENERGY HOLDINGS	12,545,421	618,028	258,774
PETROBAKKEN ENERGY LTD A	229,154	6,633,997	2,762,571
PETROBANK ENERGY + RESOURCES	321,399	11,020,665	3,408,040
PETROBRAS PETROLEO BRAS	7,672,910	116,580,270	71,846,219
PETROBRAS PETROLEO BRAS PR	13,892,848	182,329,770	125,613,452
PETROFAC LTD	1,063,413	21,595,434	23,150,588
PETROLEUM GEO SERVICES	1,311,119	14,535,159	15,924,562
PETROMINERALES LTD	373,890	11,124,999	4,217,696
PETRONAS CHEMICALS GROUP BHD	877,500	1,809,941	1,787,884
PETRONET LNG LTD	53,872	141,120	138,069
PETROPAVLOVSK PLC	570,682	6,903,719	4,078,015
PETROSEA TBK PT	1,156,000	541,321	403,077
PEUGEOT SA	1,061,029	29,400,087	10,439,405
PEYTO EXPLORATION + DEV CORP	420,337	10,862,370	7,932,993
PFEIFFER VACUUM TECHNOLOGY	29,976	2,849,630	3,056,981
PGE SA	2,584,539	17,109,746	15,055,118
PGM HOLDINGS K K	1,077	781,009	817,953
PHARMANIAGA BERHAD	6,174	10,274	19,793
PHARMAXIS LTD	928,014	1,662,520	975,042
PHARMICELL CO LTD	126,641	951,278	651,254
PHIHONG TECHNOLOGY CO LTD	171,053	224,390	180,869
PHILEX MINING CORP	198,400	83,222	112,302
PHILIPPINE LONG DISTANCE TEL	173,717	8,297,130	10,925,592
PHILIPPINE NATIONAL BANK	231,020	388,414	396,410
PHISON ELECTRONICS CORP	31,736	169,894	254,865
PHOENIX GROUP HOLDINGS	460,345	3,984,215	3,465,015
PHOENIX HOLDINGS LTD/THE	240,781	753,845	456,647
PHOENIX MECANO AG BR	2,229	954,464	1,094,872
PHOENIX SATELLITE TELEVISION	4,542,788	1,270,894	1,329,422
PIAGGIO + C. S.P.A.	553,713	1,554,437	1,385,002
PICC PROPERTY + CASUALTY H	8,306,355	6,402,523	9,284,194
PICCOLO CREDITO VALTELLINESE	1,628,778	7,530,981	2,412,190
PICK N PAY HOLDINGS LTD	503,664	945,096	1,170,094
PICK N PAY STORES LTD	1,696,204	7,646,577	9,104,770
PICTON PROPERTY INCOME LTD	1,046,122	738,876	656,316
PIERRE + VACANCES	17,006	1,159,769	306,454
PIGEON CORP	30,756	983,260	1,345,279
PILOT CORP	534	908,011	987,583
PING AN INSURANCE GROUP CO H	5,240,105	35,985,152	41,681,155
PIOLAX INC	15,926	300,549	363,861
PIONEER CORP	841,733	3,165,366	2,943,271
PIRAEUS BANK S.A.	5,207,141	9,542,847	1,711,504

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PIRAMAL HEALTHCARE LTD	181,566	1,419,300	1,716,637
PIRELLI + C.	957,572	8,120,510	10,080,144
PIXART IMAGING INC	64,225	197,897	183,746
PKO BANK POLSKI SA	2,030,932	20,545,027	21,056,019
PLASTIC OMNIUM	88,702	1,098,689	2,219,816
PLATINUM ASSET MANAGEMENT	572,947	2,406,378	2,284,596
PLENUS CO LTD	40,411	648,208	774,900
POCKET CARD CO LTD	48,175	147,850	214,339
POHJOLA BANK PLC A SHS	587,665	6,115,920	6,853,681
POINT INC	18,690	1,050,987	642,971
POLA ORBIS HOLDINGS INC	69,575	2,201,632	2,147,682
POLIMEX MOSTOSTAL SA	389,099	267,371	87,443
POLSKI KONCERN NAFTOWY ORLEN	1,569,948	15,740,957	17,598,585
POLSKIE GORNICTWO NAFTOWE I	6,153,442	7,621,025	7,651,929
POLY HONG KONG INVESTMENTS	3,511,505	2,400,745	1,878,694
POLYTEC ASSET HOLDINGS LTD	4,046,107	782,687	385,997
POONGSAN CORP	85,132	2,062,685	2,006,877
PORSCHE AUTOMOBIL HLDG PFD	559,093	43,633,479	27,774,041
PORTO SEGURO SA	331,227	2,947,095	2,807,746
PORTS DESIGN LTD	1,294,456	7,830	1,343,376
PORTUCEL EMPRESA PRODUTORA	699,455	1,932,437	1,703,388
PORTUGAL TELECOM SGPS SA REG	3,372,165	29,844,074	14,785,485
POSCO	252,442	104,523,430	80,117,604
POSCO CHEMTECH CO LTD	7,177	990,541	847,248
POSCO ICT CO LTD	124,886	624,833	787,249
POSTNL NV	2,128,232	19,376,477	8,777,706
POTASH CORP OF SASKATCHEWAN	2,272,575	74,838,413	99,200,125
POU SHENG INTL HOLDINGS LTD	5,213,655	883,671	423,445
POUND STERLING	30,841,264	45,770,924	48,372,990
POWER ASSETS HOLDINGS LTD	5,189,765	29,160,553	38,872,141
POWER CORP OF CANADA	1,308,819	35,288,228	30,709,654
POWER FINANCE CORPORATION	694,334	2,736,847	2,222,839
POWER FINANCIAL CORP	854,245	23,278,186	21,325,753
POWER GRID CORP OF INDIA LTD	2,735,322	5,503,701	5,562,743
POWERCHIP TECHNOLOGY CORP	7,309,866	875,905	134,530
POWERLONG REAL ESTATE HOLDIN	4,966,808	1,661,996	768,375
POWERTECH TECHNOLOGY INC	928,600	2,232,835	1,792,880
POWSZECHNY ZAKLAD UBEZPIECZE	210,568	23,006,846	21,073,860
POYRY OYJ	156,810	2,601,900	825,848
PP LONDON SUMATRA INDONES PT	334,000	76,097	95,124
PPB GROUP BERHAD	1,470,245	4,882,356	7,398,683
PPR	325,078	41,429,793	46,307,701
PRADA S.P.A.	1,690,545	10,100,285	11,234,922
PRAKTIKER AG	707,598	3,878,932	1,109,002
PRECIOUS SHIPPING PCL FORGN	815,600	412,228	369,793
PRECISION DRILLING CORP	919,090	9,977,852	6,247,774
PREMIER FARNELL PLC	3,875,204	13,830,275	10,527,209
PREMIER FOODS PLC	1,427,554	6,004,290	1,914,386
PREMIER INVESTMENTS LTD	353,214	2,819,288	1,683,587
PREMIER OIL PLC	1,912,272	11,132,215	10,137,648
PRESIDENT CHAIN STORE CORP	3,685,560	14,822,458	19,546,972
PRESIDENT SECURITIES CORP	2,156,383	1,017,389	1,075,125
PRESS KOGYO CO LTD	259,787	854,184	1,315,377
PRETIUM RESOURCES INC	213,404	2,790,365	2,955,768
PRETORIA PORTLAND CEMENT CO	4,431,587	17,664,557	14,494,706

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PRIMA MEAT PACKERS LTD	509,620	658,746	913,344
PRIMARIS RETAIL REAL ESTATE	266,564	4,653,542	6,160,435
PRIMARY HEALTH CARE LTD	1,511,217	6,683,599	4,569,765
PRINCE HOUSING + DEVELOPMENT	2,503,784	1,914,258	1,675,613
PROGRAMMED MAINTENANCE SERV	382,942	1,100,487	946,008
PROGRESS ENERGY RESOURCES CO	703,714	8,014,956	13,854,080
PROGRESSIVE WASTE SOLUTIONS	437,431	9,079,034	8,277,056
PROMOTORA DE INFORMACIONES A	1,999,295	3,914,360	976,824
PRONEXUS INC	88,387	632,471	554,982
PRONOVA BIOPHARMA AS	456,935	1,312,206	768,676
PROPERTY + BUILDING CORP LTD	3,214	113,402	101,261
PROSAFE SE	1,017,324	7,322,809	7,367,514
PROSEGUR COMP SEGURIDAD REGD	93,734	3,769,122	4,808,102
PROSIEBEN SAT.1 MEDIA AG PRF	416,931	7,258,613	9,322,858
PROSPERITY REIT	4,164,512	738,712	950,281
PROVIDENT FINANCIAL PLC	415,992	7,619,481	7,927,415
PRUDENTIAL PLC	8,777,567	91,797,503	101,601,766
PRUKSA REAL ESTATE FOREIGN	91,800	48,022	45,380
PRYSMIAN SPA	755,542	11,485,117	11,256,548
PSP SWISS PROPERTY AG REG	118,148	9,908,094	10,441,711
PTC INDIA LTD	28,026	41,125	32,576
PTT GLOBAL CHEMICAL PCL FOR	926,500	2,115,667	1,619,041
PUBLIC BANK BERHAD	1,033,597	4,108,919	4,478,759
PUBLIC BANK BHD FOREIGN MKT	3,447,803	11,668,323	14,961,654
PUBLIC POWER CORP	642,405	8,943,291	1,524,506
PUBLICIS GROUPE	453,109	17,152,504	20,729,381
PUMA SE	15,392	4,568,747	4,448,667
PUNJ LLOYD LTD	221,158	293,430	193,491
PUNJAB NATIONAL BANK	1,848,284	27,332,747	26,756,841
PZ CUSSONS PLC	976,879	4,443,547	4,844,771
QANTAS AIRWAYS LTD	4,283,236	9,065,188	4,719,821
QBE INSURANCE GROUP LTD	3,449,079	58,890,908	47,304,711
QIAGEN N.V.	607,840	12,722,459	10,170,634
QINETIQ GROUP PLC	2,407,450	6,412,898	5,932,043
QINGLING MOTORS CO LTD H	1,674,300	409,576	399,319
QISDA CORP	3,503,582	1,722,458	817,131
QR NATIONAL LTD	4,672,433	18,422,049	16,284,226
QSC AG	312,131	858,529	865,103
QUALIPAK INTL HLDGS LTD	192,352	-	39,428
QUALIPAK INTL HLDGS LTD RTS	12,823	-	-
QUALITY HOUSE PCL FOREIGN	508,142	21,723	27,519
QUANTA COMPUTER INC	10,227,813	19,125,707	27,173,777
QUBE LOGISTICS HOLDINGS LTD	2,071,951	4,196,064	3,291,974
QUEBECOR INC CL B	149,688	3,830,813	5,384,322
RADIANT OPTO ELECTRONICS COR	904,811	1,460,462	4,541,464
RADICO KHAITAN LTD	2,000	5,046	4,230
RADIUM LIFE TECH CO LTD	48,820	39,795	34,551
RAFFLES EDUCATION CORP LTD	1,981,261	2,703,440	602,136
RAFFLES MEDICAL GROUP LTD	810,217	1,505,516	1,413,466
RAIFFEISEN BANK INTERNATIONA	175,433	10,826,216	5,732,821
RAISIO PLC V SHS	397,033	1,627,220	1,269,714
RAITO KOGYO CO LTD	131,685	391,818	602,395
RAKUTEN INC	2,264,600	17,214,965	23,386,770
RALLYE SA	76,968	2,498,525	2,197,723
RAMAYANA LESTARI SENTOSA PT	24,166,857	2,210,094	2,418,615

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RAMELIUS RESOURCES LTD	1,020,020	1,441,198	507,102
RAMIRENT OYJ	247,288	2,000,864	2,021,009
RAMSAY HEALTH CARE LTD	444,382	7,364,920	10,299,166
RANBAXY LABORATORIES LTD	290,077	2,198,977	2,548,534
RANDGOLD RESOURCES LTD	339,714	24,746,297	30,557,503
RANDON PARTICIPACOES SA PREF	73,900	400,182	329,510
RANDSTAD HOLDING NV	378,453	13,296,477	11,130,377
RANK GROUP PLC	441,544	696,242	810,272
RATHBONE BROTHERS PLC	132,818	2,218,024	2,576,896
RATIO OIL EXPLORATION	14,113,690	1,445,021	1,051,171
RATIONAL AG	13,815	2,229,447	3,294,366
RATOS AB B SHS	610,349	9,376,565	5,791,880
RAUTARUUKKI OYJ	493,505	11,886,108	3,106,362
RAYMOND LTD	7,388	52,874	53,238
RCS MEDIAGROUP SPA	442,807	729,554	294,178
REA GROUP LTD	160,050	2,151,101	2,249,248
REAL GOLD MINING LTD	5,371,500	6,683,326	-
REAL NUTRICEUTICAL GROUP LTD	1,374,582	1,016,902	301,255
REALIA BUSINESS SA	335,279	958,564	208,488
REALTEK SEMICONDUCTOR CORP	1,745,338	3,295,289	3,159,538
RECKITT BENCKISER GROUP PLC	1,990,568	87,593,674	105,058,914
RECORDATI SPA	304,062	2,262,569	2,168,590
RECTICEL	34,971	279,767	219,235
RED ELECTRICA CORPORACION SA	226,561	11,111,029	9,893,449
REDECARD SA	3,406,605	48,627,074	55,442,038
REDES ENERGETICAS NACIONAIS	238,462	982,663	631,567
REDROW PLC	842,535	2,133,128	1,597,662
REED ELSEVIER NV	2,063,539	30,351,193	23,600,031
REED ELSEVIER PLC	3,653,869	35,657,200	29,313,615
REGAL HOTELS INTL HLDGS LTD	1,536,028	562,730	562,383
REGENT PACIFIC GROUP LTD	7,904,093	313,881	221,119
REGIS RESOURCES LTD	1,369,785	3,599,069	5,490,024
REGUS PLC	2,146,208	2,787,547	3,026,232
REITMANS (CANADA) LTD A	158,361	2,300,697	1,896,692
REJECT SHOP LTD/THE	78,018	831,304	731,744
RELIANCE CAPITAL LTD	291,497	3,503,874	1,871,356
RELIANCE COMMUNICATIONS LTD	2,376,562	8,174,329	2,702,815
RELIANCE INDUSTRIES LTD	4,447,463	70,299,640	58,772,463
RELIANCE INFRASTRUCTURE LTD	314,816	5,198,047	3,147,592
RELIANCE POWER LTD	1,418,987	4,705,447	2,715,480
REMGRO LTD	1,400,191	16,730,052	22,511,607
REMY COINTREAU	60,062	3,109,880	6,599,224
RENAULT SA	981,986	59,981,696	39,180,203
RENEWABLE ENERGY CORP ASA	3,004,393	3,587,176	1,106,851
RENGO CO LTD	519,418	3,243,762	3,235,375
RENHE COMMERCIAL HOLDINGS	26,998,284	5,069,629	1,096,381
RENISHAW PLC	110,576	1,381,175	2,428,054
RENTOKIL INITIAL PLC	5,807,506	8,831,878	6,699,511
REPSOL RTS	3,076,856	2,045,388	2,163,195
REPSOL YPF SA	2,970,486	83,446,269	47,648,950
RESEARCH IN MOTION	1,614,919	92,871,398	11,944,177
RESOLUTE MINING LTD	1,986,041	3,074,611	2,748,319
RESOLUTION LTD	4,232,159	18,996,543	13,003,708
RESONA HOLDINGS INC	5,521,620	39,194,736	22,629,023
RESORTTRUST INC	140,553	1,892,023	2,334,043

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RESTAURANT GROUP PLC	605,657	1,849,473	2,811,831
RETALIX LTD	43,976	519,116	868,900
REUNERT LTD	636,925	4,275,912	5,295,706
REX MINERALS LTD	573,863	1,412,692	461,767
REXAM PLC	2,701,317	15,489,592	17,837,269
REXEL SA	488,386	8,746,986	8,345,429
REXLOT HOLDINGS LTD	19,340,821	1,674,373	1,371,362
REZIDOR HOTEL GROUP AB	341,753	1,152,512	1,188,294
RHB CAPITAL BHD	7,469,721	15,463,621	17,407,002
RHEINMETALL AG	44,648	2,354,566	2,192,787
RHI AG	90,721	2,714,875	2,112,059
RHJ INTERNATIONAL	259,871	2,099,968	1,167,452
RHOEN KLINIKUM AG	209,974	5,351,611	5,030,896
RHYTHM WATCH CO LTD	301,592	411,735	483,817
RICHTEK TECHNOLOGY CORP	538,030	4,057,045	3,150,586
RICHTER GEDEON NYRT	36,818	5,525,353	6,082,513
RICOH CO LTD	1,862,731	27,006,414	15,548,048
RICOH LEASING CO LTD	47,478	1,054,177	1,063,338
RIETER HOLDING AG REG	16,840	2,946,098	2,499,768
RIGHT ON CO LTD	35,634	372,863	298,324
RIGHTMOVE PLC	333,375	2,774,408	8,324,271
RIKEN CORP	242,866	929,016	974,021
RIKEN TECHNOS CORP	100,531	258,398	293,566
RINGER HUT CO LTD	49,967	676,592	664,427
RINNAI CORP	102,835	3,806,988	7,062,749
RIO TINTO LTD	1,265,474	75,406,432	73,290,378
RIO TINTO PLC	4,764,877	233,385,179	225,624,156
RIOCAN REAL ESTATE INVST TR	739,744	15,462,167	20,099,973
RIPLEY CORP SA	161,783	176,378	152,668
RISO KAGAKU CORP	58,527	893,063	1,018,845
RITCHIE BROS AUCTIONEERS	781,165	16,888,661	16,719,820
RITEK CORPORATION	880,599	178,026	125,232
RMB HOLDINGS LTD	3,384,231	8,810,167	14,433,206
RMI HOLDINGS	1,047,993	1,575,001	2,225,792
RNL BIO CO LTD	255,278	1,187,045	862,554
ROAD KING INFRASTRUCTURE LTD	897,808	782,815	575,247
ROBERT WALTERS PLC	231,572	660,595	762,738
ROBINSONS LAND CO	550,400	139,315	227,554
ROC OIL CO LTD	2,072,398	1,359,587	669,158
ROCHE HOLDING AG GENUSSCHEIN	2,307,128	354,790,948	398,780,863
ROCK FIELD CO LTD	30,557	441,918	575,990
ROCKWOOL INTL A/S A SHS	4,583	431,704	418,542
ROCKWOOL INTL A/S B SHS	27,660	2,954,141	2,549,700
ROGERS COMMUNICATIONS INC B	413,143	12,826,464	14,958,185
ROHM CO LTD	362,922	24,569,683	13,850,057
ROHTO PHARMACEUTICAL CO LTD	302,875	3,592,785	3,890,802
ROLAND CORP	67,328	928,217	561,138
ROLAND DG CORP	21,599	376,379	250,397
ROLLS ROYCE HLDGS PLC	18,282,138	29,525	28,675
ROLLS ROYCE HOLDINGS PLC	6,444,232	53,155,198	86,721,988
ROLTA INDIA LTD	21,421	45,766	30,769
RONA INC	412,420	5,034,200	4,365,110
ROSKILDE BANK	9,650	-	-
ROSSI RESIDENCIAL S.A.	2,129,200	14,961,643	5,200,503
ROTORK PLC	262,163	4,957,504	8,100,432

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ROUND ONE CORP	145,023	1,148,818	770,644
ROYAL BAFOKENG PLATINUM LTD	277,594	2,283,230	1,816,231
ROYAL BANK OF CANADA	3,968,784	170,477,016	203,062,221
ROYAL BANK OF SCOTLAND GROUP	5,491,711	164,782,387	18,544,814
ROYAL DUTCH SHELL PLC A SHS	10,420,437	326,910,772	350,998,949
ROYAL DUTCH SHELL PLC B SHS	8,851,485	272,548,330	308,899,289
ROYAL HOLDINGS CO LTD	61,612	680,980	725,078
ROYAL IMTECH NV	388,524	10,274,320	9,257,129
RPC GROUP PLC	501,871	2,907,405	3,054,177
RPS GROUP PLC	700,533	2,881,875	2,290,896
RSA INSURANCE GROUP PLC	11,536,811	25,353,436	19,560,603
RUBICON MINERALS CORP	872,426	3,992,175	2,661,480
RUBIS	87,634	4,090,085	4,509,634
RUCHI SOYA INDUSTRIES LTD	94,703	220,608	151,294
RUENTEX DEVELOPMENT CO LTD	65,079	72,832	99,301
RUENTEX INDUSTRIES LTD	190,172	405,996	313,082
RURAL ELECTRIFICATION CORP	755,452	3,364,072	2,595,071
RUSSEL METALS INC	181,353	3,616,087	4,466,898
RWE AG	2,191,187	141,241,800	89,469,851
RWE AG NON VTG PFD	6,621	397,085	245,896
RYANAIR HOLDINGS PLC	1,725,651	7,875,688	8,759,748
RYOBI LTD	390,178	1,323,518	1,242,076
RYODEN TRADING CO LTD	103,517	658,570	624,032
RYOHIN KEIKAKU CO LTD	82,370	3,974,864	4,470,016
RYOSAN CO LTD	117,111	2,859,621	2,288,199
RYOYO ELECTRO CORP	78,036	762,120	794,146
S IMMO AG	206,932	1,382,076	1,123,694
S OIL CORPORATION	221,381	11,956,566	17,550,430
S.A.C.I. FALABELLA	1,730,660	8,131,193	15,763,029
S.M.ENTERTAINMENT CO	46,540	2,124,614	1,964,634
S.O.I.T.E.C.	369,411	2,983,358	1,349,210
S+T DYNAMICS CO LTD	73,985	994,647	842,972
S+T MOTIV CO LTD	35,355	798,993	621,995
S1 CORPORATION	72,766	2,927,917	3,653,078
SA CORP REAL ESTATE	377,132	156,034	157,244
SA DES CIMENTS VICAT VICAT	40,919	2,511,866	1,983,656
SA SA INTERNATIONAL HLDGS	2,536,158	769,428	1,585,742
SAAB AB B	164,694	2,862,015	2,798,819
SABAF SPA	13,941	347,515	173,379
SABANA SHARIAH COMP IND REIT	1,912,072	1,569,480	1,471,637
SABMILLER PLC	4,700,793	110,965,355	188,672,242
SACYR VALLEHERMOSO SA	798,893	3,541,931	1,474,116
SACYR VALLEHERMOSO SA RTS	798,893	171,299	70,968
SADBHAV ENGINEERING LTD	774,090	1,437,975	1,998,479
SAES GETTERS RSP	11,208	125,097	69,352
SAES GETTERS SPA	22,167	307,053	196,922
SAFILO GROUP SPA	234,361	1,941,519	1,385,364
SAFRAN SA	662,262	13,124,885	24,540,969
SAFT GROUPE SA	84,803	3,280,474	2,034,002
SAGAMI CHAIN CO LTD	56,707	539,711	479,726
SAGE GROUP PLC/THE	3,664,070	14,101,600	15,936,185
SAHAVIRIYA STEEL INDUS FOREI	3,378,320	80,547	70,204
SAI GLOBAL LTD	620,790	2,117,480	3,041,711
SAIBU GAS CO LTD	564,365	1,530,876	1,478,283
SAINSBURY (J) PLC	5,570,357	32,658,224	26,332,800

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SAINT MARC HOLDINGS CO LTD	17,120	618,034	639,830
SAIPEM SPA	1,037,068	30,372,400	46,050,030
SAIZERIYA CO LTD	119,144	1,765,307	1,884,438
SAKAI CHEMICAL INDUSTRY CO	237,889	1,008,311	796,045
SAKARI RESOURCES LTD	1,713,997	2,971,727	1,846,863
SAKATA INX CORP	95,554	376,283	459,865
SAKATA SEED CORP	110,285	1,654,705	1,488,620
SALA CORP	48,772	275,774	317,243
SALAMANDER ENERGY PLC	774,581	2,602,970	2,073,821
SALZGITTER AG	138,688	13,636,404	5,698,065
SAM YOUNG ELECTRONICS CO LTD	60,756	664,961	437,100
SAMCHULLY CO LTD	13,222	1,538,737	1,015,915
SAMPO OYJ A SHS	2,112,991	49,165,039	54,756,063
SAMSONITE INTERNATIONAL SA	2,164,294	4,422,043	3,616,062
SAMSUNG C+T CORP	468,669	22,280,566	26,761,192
SAMSUNG CARD CO	93,564	3,981,209	2,605,916
SAMSUNG ELECTRO MECHANICS CO	143,033	10,987,087	13,237,468
SAMSUNG ELECTRONICS CO LTD	546,846	365,111,640	573,415,942
SAMSUNG ELECTRONICS PFD	5,550	3,141,391	3,629,415
SAMSUNG ENGINEERING CO LTD	140,602	12,953,136	22,035,223
SAMSUNG FINE CHEMICALS CO	49,406	2,206,754	2,579,525
SAMSUNG FIRE + MARINE INS	144,845	27,718,388	28,580,662
SAMSUNG HEAVY INDUSTRIES	682,198	16,388,920	22,216,780
SAMSUNG LIFE INSURANCE CO	280,426	24,553,518	22,794,468
SAMSUNG SDI CO LTD	96,523	12,748,589	12,767,508
SAMSUNG SECURITIES CO LTD	195,156	10,658,427	8,340,591
SAMSUNG TECHWIN CO LTD	139,323	9,812,985	9,378,607
SAMYANG CORP	12,975	606,206	529,054
SAMYANG HOLDINGS CORP	17,525	862,680	742,871
SAN A CO LTD	24,287	894,218	925,320
SAN AI OIL CO LTD	112,568	541,444	505,067
SAN IN GODO BANK LTD/THE	431,275	3,349,728	3,032,276
SAN MIGUEL CORP	267,610	814,673	724,043
SANDEN CORP	319,508	1,115,484	1,117,217
SANDFIRE RESOURCES NL	343,758	2,565,418	2,522,962
SANDS CHINA LTD	9,962,392	22,539,317	31,466,202
SANDVIK AB	3,494,895	44,142,215	44,734,286
SANGETSU CO LTD	91,607	2,103,444	2,259,469
SANKEN ELECTRIC CO LTD	519,220	2,343,523	2,023,780
SANKI ENGINEERING CO LTD	169,210	1,327,289	922,500
SANKYO CO LTD	145,277	7,271,567	7,064,476
SANKYO SEIKO CO LTD	136,662	365,774	450,458
SANKYO TATEYAMA HOLDINGS INC	739,547	838,558	1,186,389
SANKYU INC	742,533	3,430,003	2,642,929
SANLAM LTD	11,662,203	31,555,218	50,978,022
SANOFI	4,534,359	320,627,285	343,763,579
SANOH INDUSTRIAL CO LTD	56,337	357,083	461,767
SANOMA OYJ	173,410	3,180,437	1,529,463
SANRIO CO LTD	130,452	5,510,780	4,739,685
SANSHIN ELECTRONICS CO LTD	68,978	624,381	490,168
SANTAM LTD	120,838	1,565,196	2,430,505
SANTEN PHARMACEUTICAL CO LTD	221,128	6,508,636	9,076,242
SANTOS BRASIL PARTICIPACOES	6,200	63,600	93,993
SANTOS LTD	2,515,508	29,582,911	27,461,263
SANWA HOLDINGS CORP	680,258	2,601,111	2,932,807

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SANY HEAVY EQUIPMENT INTL	2,384,080	2,269,608	1,272,435
SANYANG INDUSTRIAL CO LTD	1,030,200	528,344	665,312
SANYO CHEMICAL INDUSTRIES	180,159	1,081,019	1,142,503
SANYO DENKI CO LTD	147,312	726,294	937,894
SANYO SHOKAI LTD	192,103	777,894	616,348
SANYO SPECIAL STEEL CO LTD	381,220	1,907,351	1,638,782
SAO MARTINHO SA	24,200	248,826	247,461
SAP AG	3,210,004	158,031,543	189,608,329
SAPPI LIMITED	1,681,603	5,779,604	5,644,066
SAPPORO HOKUYO HOLDINGS INC	1,088,779	6,589,142	3,356,808
SAPPORO HOLDINGS LTD	754,824	4,810,854	2,421,792
SAPURAKENCANA PETROLEUM BERHAD	240,720	120,633	166,772
SAPUTO INC	400,571	9,789,259	16,632,675
SARACEN MINERAL HOLDINGS LTD	1,804,436	1,432,691	1,026,549
SARAS SPA	2,231,823	4,143,690	2,176,619
SAS AB	997,667	3,120,616	787,738
SASEBO HEAVY INDUSTRIES CO	369,276	852,824	421,157
SASOL LTD	24,110	1,061,880	1,009,386
SATO HOLDING CORP	48,573	568,369	717,123
SATS LTD	2,520,697	4,573,796	5,332,703
SAVANNA ENERGY SERVICES CORP	257,100	2,435,618	1,926,765
SAVIA A	228,906	159,457	13,640
SAVILLS PLC	436,893	2,272,047	2,398,357
SAWAI PHARMACEUTICAL CO LTD	30,021	2,554,476	3,228,268
SBERBANK SPONSORED ADR	5,010,479	47,383,255	52,725,087
SBI HOLDINGS INC	64,415	9,410,157	4,722,709
SBM OFFSHORE NV	533,673	9,955,350	7,371,952
SCANIA AB A SHS	61,278	1,153,199	1,050,241
SCANIA AB B SHS	1,157,727	16,201,041	19,808,699
SCHIBSTED ASA	261,274	4,556,585	8,465,270
SCHINDLER HOLDING AG REG	73,995	4,317,795	8,357,132
SCHINDLER HOLDING PART CERT	72,332	5,577,499	8,085,277
SCHMOLZ BICKENBACH AG REG	356,015	4,040,687	1,632,442
SCHNEIDER ELECTRIC SA	1,763,523	90,060,117	97,867,666
SCHOELLER BLECKMANN OILFIELD	36,454	2,408,938	2,951,495
SCHOUW + CO	38,529	977,798	779,369
SCHRODER IMMOPLUS	2,901	2,908,672	3,454,766
SCHRODER REAL ESTATE INVESTM	1,081,218	685,358	551,147
SCHRODERS PLC	493,214	9,643,549	10,335,050
SCHRODERS PLC NON VOTING	255,713	4,345,634	4,311,532
SCHWEITER TECHNOLOGIES AG BR	3,770	1,633,839	1,891,939
SCOR SE	732,260	18,193,738	17,758,448
SCSK CORP	164,034	2,949,961	2,374,475
SDL PLC	242,962	1,773,938	2,446,489
SEABRIDGE GOLD INC	131,884	3,883,859	1,918,527
SEADRILL LTD	1,548,953	33,866,594	55,006,605
SEAH BESTEEL CORP	108,940	2,419,789	3,628,649
SEB SA	62,747	5,455,073	3,897,023
SECHE ENVIRONNEMENT	19,673	1,539,269	513,055
SECHILIENNE SIDEC	89,144	3,983,954	1,257,979
SECOM CO LTD	500,141	22,466,258	22,847,671
SECURITAS AB B SHS	1,098,035	10,425,106	8,526,698
SEEGENE INC	19,856	1,368,729	899,761
SEEK LTD	1,019,994	6,231,964	6,628,757
SEGA SAMMY HOLDINGS INC	543,292	7,808,379	11,030,614

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SEGRO PLC	1,893,662	11,286,909	6,454,058
SEIKA CORP	179,163	454,203	507,469
SEIKAGAKU CORP	133,477	1,551,566	1,303,151
SEIKO EPSON CORP	577,383	10,480,161	5,796,258
SEIKO HOLDINGS CORP	560,279	1,699,642	1,755,481
SEINO HOLDINGS CO LTD	578,129	3,842,629	3,854,676
SEIREN CO LTD	146,516	874,025	1,044,837
SEKERBANK	789,392	458,284	445,170
SEKISUI CHEMICAL CO LTD	1,652,687	11,284,341	15,286,168
SEKISUI HOUSE LTD	1,503,584	15,068,175	14,095,512
SEKISUI JUSHI CORP	107,332	959,242	1,113,808
SEKISUI PLASTICS CO LTD	116,456	428,684	415,967
SEMAFO INC	823,455	4,941,760	3,772,166
SEMAPA SOCIEDADE DE INVESTIM	155,410	1,539,831	972,307
SEMBCORP INDUSTRIES LTD	2,533,361	7,231,133	10,259,032
SEMBCORP MARINE LTD	2,626,913	6,692,082	9,912,097
SEMEN GRESIK (PERSERO) PT	19,248,131	16,243,069	23,157,187
SEMICONDUCTOR MANUFACTURING	52,331,572	2,979,899	1,720,357
SEMPERIT AG HOLDING	46,873	1,660,592	1,713,149
SENAO INTERNATIONAL CO LTD	33,000	84,777	112,632
SENEX ENERGY LTD	3,222,833	3,861,186	2,345,532
SENIOR PLC	1,214,096	1,769,803	3,572,371
SENKO CO LTD	196,084	725,753	860,127
SENSHU IKEDA HOLDINGS INC	2,268,187	3,238,209	3,041,685
SENSHUKAI CO LTD	120,693	856,862	777,496
SEOUL SEMICONDUCTOR CO LTD	156,457	5,535,094	3,367,231
SEQUANA	348,134	1,599,369	755,478
SERCO GROUP PLC	1,543,333	13,763,379	12,974,637
SES	1,210,274	23,896,544	28,629,155
SESA GOA LTD	1,070,093	5,372,748	3,673,025
SEVEN + I HOLDINGS CO LTD	1,999,666	53,840,042	60,072,670
SEVEN GROUP HOLDINGS LTD	371,111	2,606,370	2,944,354
SEVEN WEST MEDIA LTD	510,218	2,596,657	912,633
SEVERFIELD ROWEN PLC	269,173	1,055,264	653,331
SEVERN TRENT PLC	879,396	19,366,562	22,799,655
SEWON CELLONTECH CO LTD	82,525	632,458	240,293
SFA ENGINEERING CORP	54,542	1,423,925	2,581,040
SFCG CO. LTD	6,340	-	-
SGL CARBON SE	182,132	7,870,111	7,132,832
SGS SA REG	15,894	19,172,823	29,806,955
SHAFTESBURY PLC	759,348	4,802,948	6,127,695
SHANDONG AIRLINES CO LTD B	29,800	42,630	36,113
SHANDONG CHENMING PAPER B	182,000	102,634	79,540
SHANDONG WEIGAO GP MEDICAL H	3,350,377	3,150,106	3,688,639
SHANGHAI ELECTRIC GRP CO L H	6,698,356	2,636,151	2,702,882
SHANGHAI INDUSTRIAL HLDG LTD	211,000	898,766	554,916
SHANGHAI JIN JIANG INTL HO H	900,000	138,957	119,507
SHANGHAI PHARMACEUTICALS H	1,072,331	2,611,348	1,336,811
SHANGRI LA ASIA LTD	3,979,447	8,831,446	7,582,488
SHANKS GROUP PLC	1,415,621	2,453,094	1,695,222
SHARP CORP	2,764,998	35,054,327	13,930,682
SHAW COMMUNICATIONS INC B	1,123,024	20,487,267	21,194,741
SHAWCOR LTD CLASS A	174,983	4,366,423	6,325,098
SHENGLONG PV TECH INVESTMENT	176,849	1,184,512	185,288
SHENGUAN HOLDINGS GROUP LTD	3,025,871	1,876,038	1,728,100

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Security Name	Shares	Book Value	Market Value
SHENZHEN EXPRESSWAY CO H	158,000	68,660	57,441
SHENZHEN INTL HOLDINGS	28,837,232	1,896,593	1,765,882
SHENZHEN INVESTMENT LTD	9,305,445	2,612,816	2,183,349
SHENZHOU INTERNATIONAL GROUP	4,074,339	5,668,472	7,038,443
SHERRITT INTERNATIONAL CORP	893,926	6,464,914	4,296,667
SHIBAURA MECHATRONICS CORP	78,633	350,462	176,404
SHIBUSAWA WAREHOUSE CO LTD	173,689	755,388	507,201
SHIGA BANK LTD/THE	596,122	3,502,488	3,249,943
SHIH WEI NAVIGATION CO LTD	91,300	100,996	82,486
SHIHLIN ELECTRIC + ENGINEER	391,000	427,562	459,230
SHIHLIN PAPER	12,000	21,263	16,202
SHIKOKU BANK LTD/THE	495,685	1,993,726	1,304,599
SHIKOKU CHEMICALS CORP	71,665	358,082	409,568
SHIKOKU ELECTRIC POWER CO	531,304	13,665,944	11,273,317
SHIKUN + BINUI LTD	307,223	691,349	426,258
SHIMA SEIKI MFG LTD	70,050	1,380,514	1,091,265
SHIMACHU CO LTD	130,569	3,134,327	2,852,264
SHIMADZU CORP	567,071	4,888,628	4,868,322
SHIMAMURA CO LTD	85,300	7,198,979	9,846,001
SHIMANO INC	393,413	17,443,769	25,639,137
SHIMAO PROPERTY HOLDINGS LTD	3,556,820	5,279,880	5,429,104
SHIMIZU BANK LTD/THE	21,898	941,728	624,082
SHIMIZU CORP	1,701,647	7,702,735	5,886,133
SHIMOJIMA CO LTD	21,997	289,550	258,597
SHIN ETSU CHEMICAL CO LTD	937,814	49,326,104	51,245,396
SHIN ETSU POLYMER CO LTD	125,514	739,034	577,311
SHIN KEISEI ELECTRIC RAILWAY	66,689	265,350	292,531
SHIN KONG FINANCIAL HOLDING	20,639,489	7,227,088	5,925,609
SHINDENGEN ELECTRIC MFG	156,270	475,932	528,800
SHINHAN FINANCIAL GROUP LTD	1,583,257	59,903,660	54,878,688
SHINING BUILDING BUSINESS CO	40,300	35,495	33,578
SHINKO ELECTRIC INDUSTRIES	172,599	1,415,866	1,358,469
SHINKO PLANTECH CO LTD	105,507	1,100,788	911,074
SHINKO SHOJI CO LTD	56,636	528,475	456,406
SHINKONG SYNTHETIC FIBERS	1,303,516	423,610	372,932
SHINKONG TEXTILE CO LTD	9,000	10,869	12,106
SHINMAYWA INDUSTRIES LTD	240,936	956,453	1,186,712
SHINSEGAE CO LTD	22,785	6,404,353	4,177,719
SHINSEI BANK LTD	9,858,299	15,909,487	11,861,095
SHINSUNG SOLAR ENERGY CO LTD	112,077	566,571	310,685
SHINWA CO LTD	32,810	501,421	384,063
SHIONOGI + CO LTD	693,784	11,966,379	9,390,732
SHIP HEALTHCARE HOLDINGS INC	93,961	872,839	2,255,117
SHIPPING CORP OF INDIA LTD	115,066	211,049	117,467
SHIRE PLC	1,552,968	28,210,403	44,622,987
SHIROKI CORP	80,624	203,915	216,236
SHISEIDO CO LTD	910,191	17,382,447	14,316,206
SHIZUOKA BANK LTD/THE	1,427,786	14,051,288	14,637,536
SHIZUOKA GAS CO LTD	92,070	517,911	612,724
SHO BOND HOLDINGS CO LTD	66,290	1,350,818	1,920,006
SHOCHIKU CO LTD	315,527	2,540,742	3,092,391
SHOKO CO LTD	171,201	238,483	257,477
SHOPPERS DRUG MART CORP	595,192	25,456,645	23,966,496
SHOPRITE HOLDINGS LTD	3,704,213	41,834,708	68,241,573
SHOUGANG CONCORD INTL ENT CO	7,251,731	464,133	322,534

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SHOUGANG FUSHAN RESOURCES GR	6,862,032	5,196,982	1,760,437
SHOWA CORP	173,191	1,042,767	1,476,001
SHOWA DENKO K K	3,534,804	7,863,870	6,822,407
SHOWA SANGYO CO LTD	250,829	777,804	814,195
SHOWA SHELL SEKIYU KK	343,052	2,925,046	2,089,528
SHREE RENUKA SUGARS LTD	28,820	36,437	16,311
SHRIRAM TRANSPORT FINANCE	1,142,832	9,088,318	10,848,047
SHUFERSAL LTD	162,679	716,564	393,462
SHUI ON LAND LTD	7,436,680	3,804,700	3,010,394
SHUN TAK HOLDINGS LTD	5,720,028	2,237,153	1,968,902
SIA ENGINEERING CO LTD	1,049,399	2,913,637	3,305,260
SIAM CEMENT PCL NVDR	46,500	444,129	462,657
SIAM CEMENT PUB CO FOR REG	1,830,796	18,265,411	18,215,732
SIAM CITY CEMENT PCL FOR	198,226	1,128,001	2,047,167
SIAM COMMERCIAL BANK FOREIGN	6,880,655	19,466,738	31,846,858
SIAM COMMERCIAL BANK PUB CO	34,000	151,400	157,368
SIAM GLOBAL HOUSE PCL FOREIG	2,907,120	755,868	988,567
SIAM MAKRO PUBLIC CO FOREIGN	281,127	1,283,240	3,151,167
SIAS SPA	207,330	1,757,202	1,460,272
SICHUAN EXPRESSWAY CO H	1,765,163	929,074	593,936
SIDENOR STEEL PRODUCTS MANU	116,052	1,068,832	92,195
SIDI KERIR PETROCHEMICALS CO	556,470	1,153,872	1,148,118
SIEGFRIED HOLDING AG REG	8,613	1,031,185	1,027,346
SIEM OFFSHORE INC	601,108	994,922	955,593
SIEMENS AG REG	3,056,346	273,654,303	256,534,278
SIEMENS LTD	175,267	2,454,995	2,303,726
SIERRA WIRELESS INC	94,459	808,496	851,516
SIG PLC	2,467,298	5,186,726	3,745,999
SIGMA PHARMACEUTICALS LTD	3,580,438	1,745,705	2,238,778
SIHUAN PHARMACEUTICAL HLDGS	4,727,924	2,116,064	1,706,645
SIIX CORP	30,458	434,046	368,364
SIKA AG BR	2,977	4,926,708	5,749,586
SILEX SYSTEMS LTD	608,692	3,184,088	1,996,607
SILIC	39,507	4,371,582	3,746,645
SILICON WORKS CO LTD	37,056	1,201,398	935,013
SILICONWARE PRECISION INDS	10,580,780	10,877,986	11,046,355
SILITECH TECHNOLOGY CORP	127,612	326,689	278,838
SILVER BASE GROUP HOLDINGS	1,458,191	1,242,958	586,521
SILVER GRANT INTL LTD.	212,000	57,941	39,083
SILVER LAKE RESOURCES LTD	669,120	1,663,052	1,927,326
SILVER STANDARD RESOURCES	244,857	5,672,394	2,752,521
SILVER WHEATON CORP	974,137	34,607,820	26,153,445
SILVERCORP METALS INC	518,280	2,837,935	2,867,329
SIMCORP A/S	15,919	2,713,893	2,741,801
SIME DARBY BERHAD	10,728,482	23,753,667	33,413,538
SIMPLEX HOLDINGS INC	535	270,884	184,294
SIMPLO TECHNOLOGY CO LTD	255,053	1,252,589	1,736,767
SIMS METAL MANAGEMENT LTD	558,977	11,486,768	5,506,328
SINANEN CO LTD	91,572	453,462	385,616
SINCERE NAVIGATION	590,000	569,384	529,095
SINDOH CO LTD	15,311	718,683	854,186
SINFONIA TECHNOLOGY CO LTD	225,945	605,108	458,743
SINGAMAS CONTAINER HLDGS	5,488,373	1,159,806	1,174,536
SINGAPORE AIRLINES LTD	1,887,431	16,717,853	15,450,471
SINGAPORE DOLLAR	690,292	514,138	544,910

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SINGAPORE EXCHANGE LTD	2,836,564	13,891,805	14,129,079
SINGAPORE POST LTD	3,633,065	2,477,675	3,025,642
SINGAPORE PRESS HOLDINGS LTD	4,349,907	11,602,601	13,391,724
SINGAPORE TECH ENGINEERING	4,219,752	8,259,948	10,359,510
SINGAPORE TELECOM LTD	21,426,131	45,243,913	55,814,456
SINGULUS TECHNOLOGIES	148,084	797,816	343,152
SINO AMERICAN SILICON PRODUC	351,020	822,295	545,000
SINO BIOPHARMACEUTICAL	7,528,845	3,183,285	2,707,991
SINO FOREST CORP	710,900	-	-
SINO LAND CO	7,905,702	12,436,984	11,842,984
SINO OCEAN LAND HOLDINGS	11,274,805	8,019,148	5,567,015
SINO OIL AND GAS HOLDINGS LT	36,518,481	1,692,923	885,085
SINO PROSPER STATE GOLD RESO	2,343,059	1,189,852	110,253
SINO THAI ENGR + CONST FOR	117,000	41,656	52,679
SINOFERT HOLDINGS LTD	4,725,833	1,791,935	725,003
SINOLINK WORLDWIDE HOLDINGS	8,068,326	1,239,344	520,077
SINOPAC FINANCIAL HOLDINGS	22,725,340	7,229,159	8,516,775
SINOPEC KANTONS HOLDINGS	254,000	129,933	182,719
SINOPEC SHANGHAI PETROCHEM H	21,655,033	7,379,599	6,309,310
SINOPEC YIZHENG CHEMICAL H	258,000	58,495	52,885
SINOPHARM GROUP CO H	1,820,858	5,928,279	5,000,003
SINOPOLY BATTERY LTD	16,702,012	913,482	667,491
SINOTRANS LIMITED H	5,291,212	1,083,742	859,489
SINOTRANS SHIPPING LTD	1,955,912	582,091	456,397
SINOTRUK HONG KONG LTD	2,127,921	1,357,987	1,267,395
SINTEX INDUSTRIES LTD	90,402	237,327	99,574
SINTOKOGIO LTD	128,201	1,107,533	1,277,354
SINYI REALTY CO	103,112	140,772	146,292
SIPEF NV	20,395	1,221,994	1,472,685
SIX OF OCTOBER DEVELOPMENT	26,100	80,284	73,796
SIXT AG	61,071	1,034,622	1,023,034
SIXT AG PRFD	65,052	897,454	982,393
SJM HOLDINGS LTD	10,551,176	17,527,059	19,424,225
SK BROADBAND CO LTD	438,768	1,961,627	1,116,697
SK C+C CO LTD	69,195	6,124,639	6,434,071
SK CHEMICALS CO LTD	62,915	3,637,980	3,169,519
SK COMMUNICATIONS CO LTD	39,409	398,879	282,488
SK GAS CO LTD	10,329	583,546	581,690
SK HOLDINGS CO LTD	168,098	15,516,894	19,446,486
SK HYNIX INC	1,479,044	26,580,692	30,798,621
SK INNOVATION CO LTD	187,756	18,370,490	22,622,217
SK NETWORKS CO LTD	190,107	2,056,821	1,437,400
SK SECURITIES CO LTD	729,344	1,720,891	760,961
SK TELECOM	129,674	17,667,734	14,152,218
SKANDINAVISKA ENSKILDA BAN A	6,000,849	36,317,992	38,913,709
SKANSKA AB B SHS	1,288,366	19,070,704	19,729,404
SKC CO LTD	36,984	679,566	1,419,188
SKF AB B SHARES	1,180,738	18,683,425	23,247,329
SKILLED GROUP LTD	573,213	1,228,047	1,392,546
SKISTAR AB	85,083	1,279,816	862,858
SKS MICROFINANCE LTD	147,727	2,145,384	182,691
SKY CITY ENTERTAINMENT GROUP	1,534,055	4,163,754	4,192,189
SKY DEUTSCHLAND AG	1,774,632	6,620,659	6,447,752
SKY NETWORK TELEVISION LTD	492,443	1,740,376	1,911,720
SKY PERFECT JSAT HOLDINGS	3,520	1,400,803	1,579,189

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SKYMARK AIRLINES INC	101,300	1,347,198	657,644
SKYWORTH DIGITAL HLDGS LTD	6,135,352	7,341,800	2,705,080
SL CORP	51,440	980,811	945,395
SLIGRO FOOD GROUP NV	67,219	2,159,318	1,748,741
SM CHILE SA B	11,761,973	4,262,034	3,933,927
SM INVESTMENTS CORP	693,345	6,472,095	12,012,377
SM PRIME HOLDINGS INC	17,788,213	4,034,920	5,496,678
SMA SOLAR TECHNOLOGY AG	60,054	5,940,125	2,056,947
SMARTONE TELECOMMUNICATION	1,571,661	1,049,632	3,018,977
SMC CORP	254,173	32,359,121	43,673,627
SMITH + NEPHEW PLC	2,447,465	22,092,164	24,471,887
SMITHS GROUP PLC	1,131,574	20,807,243	18,014,405
SMITHS NEWS PLC	555,675	1,028,932	845,403
SMK CORP	179,163	845,840	588,304
SMRT CORP LTD	1,933,759	2,158,172	2,579,770
SMS MANAGEMENT + TECH LTD	205,542	1,244,482	1,082,952
SMURFIT KAPPA GROUP PLC	719,781	6,133,120	4,841,223
SNAI SPA	140,795	647,539	165,275
SNAM SPA	4,397,932	19,561,433	19,645,810
SNC LAVALIN GROUP INC	416,869	18,647,097	15,596,044
SNS REAAL	1,633,971	5,854,815	2,208,375
SO NET ENTERTAINMENT CORP	388	1,029,920	1,534,943
SOC QUIMICA Y MINERA CHILE B	295,996	10,049,784	16,488,077
SOCAM DEVELOPMENT LTD	591,239	953,265	570,137
SOCIEDAD MATRIZ SAAM S.A.	936,682	195,169	100,698
SOCIETE BIC SA	110,582	6,721,744	11,423,167
SOCIETE D EDITION DE CANAL	287,131	2,348,746	1,548,632
SOCIETE GENERALE	3,294,062	200,257,050	76,959,876
SOCO INTERNATIONAL PLC	773,970	4,701,268	3,513,124
SODEXO	525,329	33,235,481	40,933,451
SODICK CO LTD	161,347	636,438	853,343
SOFINA	53,921	5,076,787	4,170,731
SOFT WORLD INTL CORP	45,459	134,752	119,865
SOFTBANK CORP	2,633,426	64,058,664	97,462,162
SOFTWARE AG	171,831	6,189,973	5,328,334
SOGEFI	137,552	372,293	337,774
SOHGO SECURITY SERVICES CO	153,121	1,558,489	2,068,734
SOHO CHINA LTD	5,298,061	2,378,410	4,029,800
SOJITZ CORP	4,346,720	10,120,793	7,136,487
SOLAR A/S B SHS	21,215	1,409,717	1,151,608
SOLAR APPLIED MATERIALS TECH	113,900	171,280	153,594
SOLARWORLD AG	512,913	3,575,345	900,212
SOLVAY SA	130,675	14,254,804	12,898,544
SONAE	3,673,937	3,332,035	1,920,913
SONAECOM SGPS SA	333,775	789,446	553,616
SONGA OFFSHORE SE	616,409	2,935,875	1,464,171
SONIC HEALTHCARE LTD	1,050,706	11,265,202	13,678,241
SONOVA HOLDING AG REG	138,154	9,836,337	13,348,294
SONY CORP	3,471,916	113,449,862	48,865,286
SONY FINANCIAL HOLDINGS INC	624,921	11,094,296	10,134,705
SOPRA GROUP	19,392	908,685	989,293
SORIN SPA	1,085,304	2,009,731	2,363,456
SOTETSU HOLDINGS INC	939,717	3,103,783	3,121,006
SOULBRAIN CO LTD	24,616	893,120	655,511
SOUND GLOBAL LTD	2,296,900	1,578,212	1,033,496

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SOUTH INDIAN BANK LTD	612,001	277,143	264,157
SOUTH KOREAN WON	941,688,086	768,141	822,184
SOUTH VALLEY CEMENT	143,668	98,446	81,100
SOUTHERN CROSS MEDIA GROUP L	1,605,727	2,500,614	1,975,141
SOUTHGOBI RESOURCES LTD	276,708	1,912,166	1,045,000
SOUZA CRUZ SA	1,440,400	11,964,373	21,037,426
SP AUSNET	4,451,981	3,908,123	4,654,774
SP SETIA BHD	1,311,691	1,182,035	1,544,867
SPAR GROUP LIMITED/THE	512,651	4,912,941	7,123,264
SPAREBANK 1 SMN	421,780	2,737,202	2,277,609
SPARK INFRASTRUCTURE GROUP	4,715,122	5,887,927	7,370,685
SPARKLE ROLL GROUP LTD	6,784,321	1,116,187	424,192
SPECTRIS PLC	375,493	5,425,879	9,022,600
SPEEDY HIRE PLC	1,663,828	1,265,595	632,836
SPIR COMMUNICATION	7,549	294,682	188,721
SPIRAX SARCO ENGINEERING PLC	235,920	4,692,686	7,348,784
SPIRENT COMMUNICATIONS PLC	2,011,172	2,940,022	5,062,850
SPIRIT PUB CO PLC	2,803,597	4,785,561	2,231,631
SPONDA OYJ	859,928	3,592,761	3,219,309
SPORTINGBET PLC	2,006,600	2,131,807	959,912
SPORTS DIRECT INTERNATIONAL	543,202	1,086,991	2,605,369
SPOTLESS GROUP LTD	1,117,298	2,383,487	2,920,480
SPRINGLAND INTERNATIONAL HOL	2,278,361	1,811,034	1,277,693
SPROTT INC	153,782	816,947	746,697
SQUARE ENIX HOLDINGS CO LTD	191,045	4,077,651	2,990,543
SRE GROUP LTD	6,883,287	687,743	297,273
SRF LTD	21,825	134,064	80,620
SSAB AB A SHARES	659,748	9,862,833	5,457,757
SSAB AB B SHARES	222,222	3,163,654	1,596,869
SSANGYONG CEMENT IND	187,244	1,481,310	732,400
SSANGYONG MOTOR CO	370,501	3,677,750	1,801,799
SSCP CO LTD	82,024	539,895	242,416
SSE PLC	2,935,350	63,294,311	64,040,953
ST BARBARA LTD	988,638	1,733,243	1,793,724
ST CORP	34,937	414,268	394,512
ST GALLER KANTONALBANK A REG	6,772	2,788,544	2,396,985
ST JAMES S PLACE PLC	593,110	2,417,472	3,109,869
ST SHINE OPTICAL CO LTD	8,000	97,580	88,874
ST. MODWEN PROPERTIES PLC	456,493	1,592,160	1,206,439
STADA ARZNEIMITTEL AG	178,778	6,491,510	5,467,772
STAGECOACH GROUP PLC	2,090,206	6,396,318	8,733,617
STALLERGENES	12,176	1,053,539	684,066
STALPRODUKT SA	340	86,164	18,848
STANDARD BANK GROUP LTD	6,559,554	74,276,597	88,658,448
STANDARD CHARTERED PLC	6,436,169	136,554,336	139,762,665
STANDARD FOODS CORP	28,375	66,488	81,180
STANDARD LIFE PLC	8,995,431	34,692,428	32,930,140
STANLEY ELECTRIC CO LTD	388,971	6,865,362	5,976,676
STANTEC INC	153,455	4,131,434	4,365,301
STAR MICRONICS CO LTD	95,852	1,137,408	923,806
STARHILL GLOBAL REIT	1,770,732	915,907	929,536
STARHUB LTD	2,281,569	4,050,294	6,159,588
STARPHARMA HOLDINGS LTD	852,811	1,565,955	1,197,618
STARZEN CO LTD	133,377	340,149	384,469
STATE BANK OF INDIA	408,593	16,225,152	15,799,276

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STATOIL ASA	4,389,369	115,357,733	104,409,443
STE DE LA TOUR EIFFEL	17,426	1,102,735	872,840
STEEL AUTHORITY OF INDIA	1,975,156	5,492,965	3,204,964
STEINHOFF INTL HOLDINGS LTD	4,637,752	10,000,242	13,978,184
STELLA CHEMIFA CORP	28,069	912,197	490,740
STELLA INTERNATIONAL	724,119	1,287,916	1,783,027
STERLING BIOTECH LTD	44,138	84,870	5,217
STERLITE TECHNOLOGIES LTD	10,666	9,180	6,017
STHREE PLC	368,892	1,421,475	1,539,044
STMICROELECTRONICS NV	2,702,965	26,979,048	14,832,177
STOBART GROUP LTD	1,058,101	2,693,017	1,875,325
STOCKLAND	6,494,403	19,754,969	20,503,835
STOCKMANN OYJ ABP B SHARE	93,895	2,602,654	1,899,361
STOLT NIELSEN LTD	77,930	1,299,010	1,310,973
STORA ENSO OYJ R SHS	1,784,913	14,363,257	10,963,297
STOREBRAND ASA	3,024,851	15,013,415	11,800,300
STRABAG SE BR	119,423	4,295,708	2,743,129
STRAUMANN HOLDING AG REG	19,882	4,506,442	2,921,877
STRAUSS GROUP LTD	80,291	760,512	774,114
STS SEMICONDUCTOR + TELECOMM	98,654	885,159	515,085
STUDIO ALICE CO LTD	15,627	184,882	272,038
STW COMMUNICATIONS GROUP LTD	1,106,705	831,285	1,072,035
STX CORPORATION	225,404	3,225,973	1,924,699
STX ENGINE CO LTD	65,056	1,428,003	590,723
STX OFFSHORE + SHIPBUILDING	198,751	2,627,766	1,813,372
STX OSV HOLDINGS LTD	1,792,630	2,716,513	2,108,476
STX PAN OCEAN CO LTD	262,806	2,745,225	1,032,548
SUBSEA 7 SA	924,890	18,707,979	18,219,456
SUEDZUCKER AG	182,847	3,790,951	6,483,237
SUEZ ENVIRONNEMENT CO	1,418,293	29,116,082	15,236,022
SUGI HOLDINGS CO LTD	80,343	2,052,669	2,631,109
SUL AMERICA SA UNITS	435,862	4,167,953	3,368,647
SULZER AG REG	116,184	12,895,967	13,748,183
SUMCO CORP	313,256	4,988,463	2,807,096
SUMIKIN BUSSAN CORP	249,833	704,572	626,227
SUMITOMO BAKELITE CO LTD	713,216	3,721,268	3,316,243
SUMITOMO CHEMICAL CO LTD	3,688,878	19,552,129	11,234,456
SUMITOMO CORP	2,598,205	31,459,507	36,079,851
SUMITOMO ELECTRIC INDUSTRIES	2,077,739	25,514,952	25,597,412
SUMITOMO FORESTRY CO LTD	454,421	3,426,758	4,054,993
SUMITOMO HEAVY INDUSTRIES	1,345,029	8,209,690	5,984,275
SUMITOMO LIGHT METAL IND LTD	2,368,814	2,581,166	2,464,113
SUMITOMO METAL INDUSTRIES	10,053,954	33,080,846	16,380,674
SUMITOMO METAL MINING CO LTD	1,746,011	25,652,730	19,497,379
SUMITOMO MITSUI CONSTRUCTION	350,663	372,279	268,084
SUMITOMO MITSUI FINANCIAL GR	4,525,940	229,424,057	148,160,863
SUMITOMO MITSUI TRUST HOLDIN	12,449,609	47,362,332	36,823,007
SUMITOMO OSAKA CEMENT CO LTD	1,501,254	3,622,542	4,948,361
SUMITOMO PRECISION PRODUCTS	80,624	366,299	438,534
SUMITOMO REAL ESTATE SALES	21,911	841,691	1,059,981
SUMITOMO REALTY + DEVELOPMNT	1,445,591	30,391,375	35,165,962
SUMITOMO RUBBER INDUSTRIES	492,363	4,583,907	6,355,858
SUMITOMO SEIKA CHEMICALS CO	106,503	455,573	421,793
SUMITOMO WAREHOUSE CO LTD	445,918	2,166,687	2,118,096
SUMMARECON AGUNG TBK PT	691,000	84,539	119,182

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SUN ART RETAIL GROUP LTD	7,307,111	9,624,120	7,997,753
SUN HUNG KAI PROPERTIES	5,764,462	68,589,140	67,737,646
SUN INTERNATIONAL LTD	275,635	2,768,978	3,011,311
SUN LIFE FINANCIAL INC	1,787,107	58,375,069	38,829,194
SUN PHARMACEUTICAL INDUS	2,692,517	11,051,819	30,660,017
SUN TV NETWORK LTD	84,050	498,529	454,307
SUNCOR ENERGY INC	4,392,578	155,373,792	126,850,255
SUNCORP GROUP LTD	4,690,172	42,883,006	38,893,986
SUNDANCE RESOURCES LTD	8,907,859	2,075,051	3,013,231
SUNDRUG CO LTD	51,465	1,282,277	1,671,217
SUNG KWANG BEND CO LTD	65,161	1,392,059	1,095,162
SUNGWOO HITECH CO LTD	113,917	1,597,943	1,382,501
SUNLAND GROUP LTD	513,935	571,974	489,933
SUNLIGHT REAL EST	3,643,985	808,715	1,226,116
SUNTEC REIT	6,778,916	6,548,627	7,224,136
SUPALAI PCL NVDR	162,800	86,047	87,654
SUPALAI PUBLIC CO LTD FOR	568,100	297,682	305,872
SUPER GROUP LTD	1,421,825	1,702,508	2,388,000
SUPER RETAIL GROUP LTD	443,669	2,466,671	3,269,892
SUPERGROUP PLC	97,495	2,054,161	508,062
SUPERIOR PLUS CORP	352,332	4,655,813	2,097,854
SUPERMAX CORP BHD	57,400	31,822	37,417
SURUGA BANK LTD	561,638	6,179,723	5,729,709
SURUGA CORPORATION	5,400	-	-
SUZANO PAPEL E CELULOSE SA	353,850	1,224,211	695,972
SUZLON ENERGY LTD	5,125,391	4,815,570	1,707,393
SUZUKEN CO LTD	170,530	5,246,282	5,738,465
SUZUKI MOTOR CORP	1,218,532	26,968,898	24,755,486
SVENSKA CELLULOSA AB B SHS	1,892,451	23,768,731	28,376,888
SVENSKA HANDELSBANKEN A SHS	3,101,448	78,650,590	101,862,860
SWATCH GROUP AG/THE BR	88,642	20,872,620	34,979,101
SWATCH GROUP AG/THE REG	126,090	5,271,424	8,759,014
SWCC SHOWA HOLDINGS CO LTD	701,723	888,946	633,213
SWEDBANK AB A SHARES	3,662,711	36,807,602	57,627,840
SWEDISH KRONA	2,253,264	306,409	326,446
SWEDISH MATCH AB	385,241	10,942,420	15,554,976
SWIBER HOLDINGS LTD	1,388,516	1,090,541	624,767
SWIRE PACIFIC LTD A	3,095,277	31,887,131	35,793,698
SWIRE PROPERTIES LTD	2,646,388	5,856,986	7,915,095
SWISS FRANC	6,882,063	6,873,541	7,271,065
SWISS LIFE HOLDING AG REG	153,767	18,129,367	14,466,908
SWISS PRIME SITE REG	165,680	12,714,985	13,854,808
SWISS RE AG	1,137,652	60,118,456	71,576,496
SWISSCANTO CH REAL ESTATE FUND	32,032	4,132,605	3,919,023
SWISSCOM AG REG	75,875	25,394,419	30,558,552
SWISSQUOTE GROUP HOLDING REG	33,351	1,529,915	947,860
SXC HEALTH SOLUTIONS CORP	210,523	8,659,370	20,879,873
SYDBANK A/S	250,017	6,378,036	4,052,288
SYDNEY AIRPORT	3,205,785	7,240,109	9,529,661
SYMRISE AG	370,480	7,352,857	11,279,074
SYNDICATE BANK	347,569	684,288	665,756
SYNEAR FOOD HOLDINGS LTD	3,132,374	651,925	331,337
SYNERGY HEALTH PLC	168,089	2,027,478	2,376,710
SYNGENTA AG REG	307,136	67,104,627	104,909,707
SYNNEX TECHNOLOGY INTL CORP	4,555,607	7,830,979	11,066,991

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SYNTHOS SA	1,381,421	2,139,914	2,454,627
SYSMEX CORP	78,151	1,434,409	3,075,497
T GAIA CORP	619	937,615	1,184,059
T HASEGAWA CO LTD	38,918	564,549	490,685
T M G HOLDING	5,797,846	4,511,502	4,229,839
T RAD CO LTD	190,112	703,481	657,614
T+D HOLDINGS INC	2,049,825	36,724,597	21,656,881
TA CHONG BANK LTD	1,309,400	392,045	403,095
TABCORP HOLDINGS LTD	2,678,555	8,773,595	8,044,763
TACHI S CO LTD	79,827	931,816	1,474,688
TADANO LTD	296,615	2,000,695	2,185,858
TAEKWANG INDUSTRIAL CO LTD	9,987	7,980,705	7,298,461
TAEWOONG CO LTD	20,184	1,388,448	363,020
TAEYOUNG ENGINEERING + CONST	174,067	965,408	693,017
TAHOE RESOURCES INC	325,878	6,502,805	4,497,629
TAICHUNG COMMERCIAL BANK	1,095,740	342,613	343,553
TAIHAN ELECTRIC WIRE CO LTD	617,944	5,086,659	1,613,178
TAIHEI DENGYO KAISHA LTD	97,545	957,161	663,826
TAIHEI KOGYO CO LTD	95,554	371,396	458,668
TAIHEIYO CEMENT CORP	2,422,152	4,070,676	5,524,899
TAIHO KOGYO CO	34,141	327,556	427,880
TAIKISHA LTD	89,909	1,410,460	1,870,515
TAIKO PHARMACEUTICAL CO LTD	29,462	960,864	258,844
TAINAN SPINNING	773,550	335,029	324,847
TAISEI CORP	3,009,460	7,497,760	8,033,777
TAISEI LAMICK CO LTD	7,664	189,907	228,899
TAISHIN FINANCIAL HOLDING	21,118,194	7,793,098	8,055,794
TAISHO PHARMACEUTICAL HOLDIN	210,399	13,247,102	17,693,676
TAIWAN ACCEPTANCE CORP	45,000	87,806	99,230
TAIWAN BUSINESS BANK	10,007,201	2,595,231	2,879,770
TAIWAN CEMENT	8,002,619	8,796,646	9,466,039
TAIWAN COOPERATIVE FINANCIAL	13,108,661	7,096,464	7,720,008
TAIWAN FERTILIZER CO LTD	2,787,561	7,470,351	6,370,768
TAIWAN GLASS IND CORP	3,799,964	2,500,305	3,185,180
TAIWAN HON CHUAN ENTERPRISE	24,499	53,115	54,761
TAIWAN LIFE INSURANCE CO LTD	637,659	464,207	353,129
TAIWAN MOBILE CO LTD	4,446,370	9,519,995	14,655,091
TAIWAN NAVIGATION CO LTD	440,000	449,359	454,944
TAIWAN SECOM	867,997	1,375,311	1,884,993
TAIWAN SEMICONDUCTOR MANUFAC	113,212,504	216,420,484	307,986,500
TAIWAN SURFACE MOUNTING TECH	177,500	369,805	356,960
TAIYO CYPRESS FUND LP	20,672,352,257	199,636,393	191,652,318
TAIYO HOLDINGS CO LTD	33,245	789,524	832,890
TAIYO NIPPON SANSO CORP	1,013,697	8,024,993	5,882,212
TAIYO PACIFIC PARTNERS JPY	22,841,210,500	200,300,000	218,859,962
TAIYO PARTNERS JPY	55,232,757,730	495,284,924	694,114,960
TAIYO YUDEN CO LTD	307,457	2,425,788	2,982,477
TAKAMATSU CONSTRUCTION GROUP	23,590	379,713	404,744
TAKAOKA ELECTRIC MFG CO LTD	241,871	892,357	533,516
TAKARA HOLDINGS INC	416,487	2,552,706	2,672,534
TAKARA STANDARD CO LTD	224,950	1,425,219	1,733,852
TAKASAGO INTERNATIONAL CORP	152,289	887,553	757,723
TAKASAGO THERMAL ENGINEERING	253,288	2,414,192	1,964,971
TAKASHIMAYA CO LTD	861,797	6,822,502	6,588,498
TAKATA CORP	113,204	1,736,791	2,440,286

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TAKEDA PHARMACEUTICAL CO LTD	1,772,245	89,770,966	80,294,079
TAKIHYO CO LTD	72,661	355,749	380,651
TAKIRON CO LTD	119,442	398,443	399,688
TAKUMA CO LTD	200,066	607,795	947,799
TALISMAN ENERGY INC	2,972,717	48,448,306	34,029,730
TALKTALK TELECOM GROUP	2,310,509	5,108,625	6,903,565
TALVIVAARA MINING CO PLC	616,502	3,695,845	1,658,325
TAMBANG BATUBARA BUKIT ASAM	4,890,901	7,000,819	7,628,609
TAMRON CO LTD	62,508	1,181,168	2,068,981
TAMURA CORP	188,122	727,313	480,973
TAN CHONG MOTOR HOLDINGS BHD	51,400	74,347	73,001
TAP OIL LTD	732,011	717,701	517,740
TASEKO MINES LTD	593,230	1,794,456	1,594,438
TAT HONG HOLDINGS LTD	754,477	537,452	589,621
TATA CHEMICALS LTD	514,739	3,084,485	2,867,090
TATA COMMUNICATIONS LTD	238,038	1,557,485	992,057
TATA CONSULTANCY SVCS LTD	1,824,222	34,192,734	41,736,398
TATA GLOBAL BEVERAGES LTD	287,970	522,103	598,014
TATA MOTORS LTD	2,843,148	9,347,576	12,345,684
TATA POWER CO LTD	2,081,963	4,166,874	3,904,030
TATA STEEL LTD	1,069,636	10,222,956	8,456,892
TATA STEEL THAILAND PCL FRGN	1,252,100	42,637	31,145
TATA TELESERVICES MAHARASHTR	58,410	25,826	14,803
TATE + LYLE PLC	1,264,692	9,170,009	12,843,851
TATSUTA ELEC WIRE + CABLE	106,503	576,567	676,737
TATTS GROUP LTD	3,838,644	9,219,081	10,309,183
TATUNG CO LTD	9,945,975	4,561,896	2,116,661
TAURON POLSKA ENERGIA SA	3,705,663	5,630,010	5,074,425
TAV HAVALIMANLARI HOLDING AS	25,766	99,225	138,467
TAYLOR WIMPEY PLC	12,236,238	7,442,536	9,169,905
TCC INTL HLDGS LTD	3,002,978	1,183,532	789,763
TCL COMMUNICATION TECH HLDGS	1,705,039	1,711,390	545,131
TDK CORP	324,077	17,431,357	12,997,191
TECAN GROUP AG REG	34,680	1,806,762	2,399,941
TECH PRO TECHNOLOGY DEVELOPM	2,394,818	1,022,353	926,208
TECHNICOLOR REGR	1,262,960	5,754,589	2,995,558
TECHNIP SA	300,736	20,341,052	31,276,086
TECHTRONIC INDUSTRIES CO	3,268,538	2,215,398	4,099,972
TECK RESOURCES LTD CLS B	1,584,321	38,244,808	49,000,583
TECMO KOEI HOLDINGS CO LTD	81,818	702,407	684,978
TECNICAS REUNIDAS SA	84,901	4,550,442	3,543,669
TECO ELECTRIC + MACHINERY	6,170,266	2,981,429	3,984,813
TEIJIN LTD	2,044,106	6,449,378	6,174,075
TEIKOKU ELECTRIC MFG CO LTD	21,500	471,730	423,579
TEKFEN HOLDING AS	88,985	296,259	325,693
TEKKEN CORP	357,331	429,836	510,538
TELE2 AB B SHS	1,185,790	18,385,310	18,347,580
TELECITY GROUP PLC	609,868	4,183,548	7,681,081
TELECOM CORP OF NEW ZEALAND	7,729,208	13,079,832	14,847,518
TELECOM EGYPT	1,245,812	3,269,191	2,755,447
TELECOM ITALIA MEDIA SPA	1,318,091	573,400	269,643
TELECOM ITALIA RSP	23,891,884	32,606,578	19,298,677
TELECOM ITALIA SPA	60,529,590	106,845,504	59,954,168
TELEFONICA BRASIL S.A.	30,496	594,547	688,953
TELEFONICA BRASIL S.A. PREF	767,179	16,380,646	18,996,551

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TELEFONICA CZECH REPUBLIC AS	693,009	14,590,142	13,261,254
TELEFONICA SA	14,366,513	283,139,105	189,064,011
TELEKOM AUSTRIA AG	1,142,635	19,840,561	11,251,022
TELEKOM MALAYSIA BHD	9,043,491	11,143,132	16,090,607
TELEKOMUNIKACJA POLSKA SA	3,184,981	16,456,459	14,859,362
TELEKOMUNIKASI INDONESIA TBK	57,644,468	46,670,853	50,018,889
TELENET GROUP HOLDING NV	215,614	8,074,058	9,440,044
TELENOR ASA	3,405,208	45,201,194	56,653,693
TELEPERFORMANCE	199,949	6,302,375	4,412,639
TELEVISION BROADCASTS LTD	909,693	4,900,504	6,303,588
TELEVISION FRANCAISE (T.F.1)	489,795	7,868,576	3,909,702
TELIASONERA AB	6,580,687	42,906,697	42,063,616
TELKOM SA LTD	2,365,812	12,304,307	5,493,278
TELSTRA CORP LTD	23,629,881	76,264,336	89,378,493
TELUS CORP	169,252	6,362,230	10,150,619
TELUS CORPORATION NON VOTE	142,228	5,657,539	8,310,862
TEMENOS GROUP AG REG	164,094	3,762,774	2,713,225
TEN CATE NV	78,767	2,482,583	2,100,649
TEN NETWORK HOLDINGS LTD	2,752,140	3,751,832	1,424,646
TENAGA NASIONAL BHD	5,254,288	9,067,988	11,152,229
TENARIS SA	1,266,394	22,213,032	22,162,149
TENCENT HOLDINGS LTD	2,400,337	25,475,426	69,935,110
TENMA CORP	45,248	584,273	479,754
TERNA SPA	4,282,726	15,354,534	15,457,122
TERUMO CORP	374,692	15,857,537	15,308,901
TESCO PLC	24,657,029	155,673,742	119,906,645
TESSENDERLO CHEMIE	67,282	2,615,975	1,716,219
TEVA PHARMACEUTICAL IND LTD	2,380,898	103,960,750	92,563,231
TEXWINCA HOLDINGS LTD	1,725,039	1,243,533	1,623,440
TGS NOPEC GEOPHYSICAL CO ASA	344,811	5,207,105	9,257,686
THAI AIRWAYS INTL PCL FOR	2,982,934	2,143,255	2,028,695
THAI BEVERAGE PCL	39,155,133	7,067,537	10,508,956
THAI OIL PCL FRGN	6,495,055	11,651,661	11,758,995
THAI STANLEY ELECTRIC THAI F	14,600	79,668	88,722
THAI UNION FROZEN PROD FOREI	1,305,398	1,578,801	2,949,065
THALES SA	279,168	12,813,218	9,218,303
THANACHART CAPITAL FOREIGN	919,400	726,325	832,265
THE FOSCHINI GROUP LTD	680,415	6,407,491	10,649,864
THE UNITED LABORATORIES INTE	1,482,577	2,118,024	613,532
THEOLIA	387,072	1,162,204	358,586
THERMAX LTD	22,390	318,626	192,481
THK CO LTD	339,099	5,587,431	6,340,836
THOMAS COOK GROUP PLC	6,163,011	5,379,378	1,449,956
THOMPSON CREEK METALS CO INC	508,725	6,225,797	1,626,801
THOMSON REUTERS CORP	1,172,342	35,336,106	33,314,774
THORESEN THAI AGENCIES FOR	676,400	396,275	340,756
THORN GROUP LTD	442,433	812,637	662,134
THROMBOGENICS NV	81,317	2,122,536	2,198,069
THYSSENKRUPP AG	1,253,801	47,026,571	20,422,241
TIANJIN DEVELOPMENT HLDGS LT	387,116	193,836	195,633
TIANJIN PORT DVLP HLDS LTD	1,031,510	144,580	119,682
TIANNENG POWER INTL LTD	3,098,306	1,683,403	1,629,668
TIETO OYJ	399,757	6,898,984	6,381,986
TIGER AIRWAYS HOLDINGS LTD	1,245,186	1,146,672	683,142
TIGER BRANDS LTD	996,765	21,329,364	29,858,459

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TIGER RESOURCES LTD	2,031,186	1,117,478	541,337
TIKKURILA OYJ	133,992	2,757,111	2,287,078
TIM HORTONS INC	404,724	15,723,288	21,307,103
TIM PARTICIPACOES SA	2,740,613	10,959,848	15,152,834
TIMAH TBK PT	2,464,500	515,920	362,098
TINGYI (CAYMAN ISLN) HLDG CO	5,706,923	6,801,520	14,582,107
TISCO FINANCIAL FOREIGN	225,200	255,726	272,991
TITAN CEMENT CO. S.A.	191,556	3,840,013	3,379,004
TITAN INDUSTRIES LTD	1,802,350	7,833,636	7,211,337
TITAN PETROCHEMICALS GROUP L	11,723,812	-	371,808
TK CORPORATION	55,325	1,509,207	1,161,705
TKC CORP	32,448	665,397	669,385
TKH GROUP NV	114,111	2,216,185	2,450,232
TMB BANK PUBLIC CORPORATION	59,354,828	2,424,937	2,840,659
TMX GROUP INC	243,725	8,730,253	11,093,082
TNT EXPRESS NV	1,270,009	18,889,142	14,890,538
TOA CORP	593,230	1,337,684	1,587,037
TOA OIL CO LTD	151,294	213,940	172,549
TOAGOSEI CO LTD	598,207	2,215,105	2,324,152
TOBISHIMA CORP	372,660	601,849	457,710
TOBU RAILWAY CO LTD	2,745,766	12,134,506	14,418,798
TOC CO LTD	311,247	1,474,988	1,778,775
TOCALO CO LTD	36,032	599,349	561,317
TOCHIGI BANK LTD/THE	206,196	1,065,670	648,642
TOD S SPA	37,194	2,613,523	3,726,555
TODA CORP	613,771	2,183,529	1,907,697
TODA KOGYO CORP	110,484	589,067	588,492
TOEI CO LTD	336,273	1,831,180	1,593,071
TOENEC CORP	88,332	509,962	466,068
TOFAS TURK OTOMOBIL FABRIKA	430,842	1,583,225	1,843,711
TOHO BANK LTD/THE	661,281	2,618,333	1,864,748
TOHO CO LTD	443,123	6,805,461	6,524,429
TOHO GAS CO LTD	1,127,507	5,429,732	6,994,810
TOHO HOLDINGS CO LTD	177,372	2,484,817	3,585,671
TOHO REAL ESTATE CO LTD	50,773	294,715	286,986
TOHO TITANIUM CO LTD	91,017	1,440,197	971,885
TOHO ZINC CO LTD	309,555	1,362,713	1,210,440
TOHOKU ELECTRIC POWER CO INC	1,404,876	25,160,448	14,068,126
TOKAI CARBON CO LTD	428,877	2,283,125	1,870,525
TOKAI HOLDINGS CORP	235,799	1,112,518	1,140,724
TOKAI RIKA CO LTD	505,959	7,066,937	8,294,203
TOKAI RUBBER INDUSTRIES	285,576	3,017,957	3,110,232
TOKAI TOKYO FINANCIAL HOLDIN	639,016	2,437,720	2,282,487
TOKEN CORP	16,374	596,311	656,666
TOKIO MARINE HOLDINGS INC	1,862,085	58,290,913	46,347,930
TOKO INC	244,857	481,083	761,053
TOKUYAMA CORPORATION	977,001	5,342,806	2,387,708
TOKYO BROADCASTING SYSTEM	97,022	1,344,312	1,187,994
TOKYO DOME CORP	437,003	1,638,915	1,292,553
TOKYO ELECTRIC POWER CO INC	6,038,983	85,511,460	11,655,639
TOKYO ELECTRON DEVICE LTD	161	261,617	289,998
TOKYO ELECTRON LTD	345,865	19,428,424	16,016,705
TOKYO ENERGY + SYSTEMS INC	56,403	424,016	265,790
TOKYO GAS CO LTD	5,537,844	22,077,595	28,247,934
TOKYO OHKA KOGYO CO LTD	106,204	2,227,663	2,345,302

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Security Name	Shares	Book Value	Market Value
TOKYO RAKUTENCHI CO LTD	99,303	404,095	384,569
TOKYO ROPE MFG CO LTD	370,271	1,220,431	691,445
TOKYO SEIMITSU CO LTD	93,961	1,357,570	1,658,071
TOKYO STEEL MFG CO LTD	472,573	4,953,934	2,765,908
TOKYO TATEMONO CO LTD	1,287,162	4,941,376	4,791,166
TOKYO TEKKO CO LTD	106,503	382,290	319,014
TOKYO TOMIN BANK LTD/THE	105,980	1,851,820	1,059,936
TOKYOTOKEIBA CO LTD	347,378	613,014	478,902
TOKYU COMMUNITY CORP	13,139	324,887	437,351
TOKYU CONSTRUCTION CO LTD	162,163	514,019	343,471
TOKYU CORP	2,479,819	12,546,985	11,654,747
TOKYU LAND CORP	1,121,868	5,663,891	5,511,622
TOKYU LIVABLE INC	43,696	403,793	472,611
TOLI CORP	152,289	326,537	288,202
TOLL HOLDINGS LTD	1,890,045	11,041,007	7,710,816
TOMEN ELECTRONICS CORP	24,615	297,322	357,241
TOMOKU CO LTD	147,312	337,369	415,406
TOMONY HOLDINGS INC	349,070	1,731,819	1,386,831
TOMRA SYSTEMS ASA	449,656	2,457,435	3,819,974
TOMTOM	293,770	2,555,353	1,187,767
TOMY COMPANY LTD	219,376	1,627,089	1,429,695
TON YI INDUSTRIAL CORP	2,834,016	1,139,171	1,503,067
TONAMI HOLDINGS CO LTD	118,296	297,034	244,627
TONENGENERAL SEKIYU KK	721,466	6,427,185	6,392,740
TONG HSING ELECTRONIC INDUST	9,528	32,834	30,671
TONG YANG INDUSTRY	260,800	286,257	251,331
TONG YANG LIFE INSURANCE	130,650	1,737,809	1,214,844
TONGAAT HULETT LTD	259,138	2,929,642	3,964,141
TONGYANG INC	498,490	1,061,515	391,271
TONGYANG SECURITIES INC	376,174	4,554,701	1,344,943
TOP GLOVE CORP BHD	288,200	393,288	471,938
TOPCON CORP	112,674	729,102	817,623
TOPDANMARK A/S	46,076	6,708,823	7,896,624
TOPIX INDEX FUTURES	5,422,911	-	-
TOPPAN FORMS CO LTD	88,063	935,607	749,400
TOPPAN PRINTING CO LTD	1,616,240	14,467,549	10,735,771
TOPRE CORP	65,594	598,944	628,891
TOPY INDUSTRIES LTD	548,439	1,355,676	1,553,418
TORAY INDUSTRIES INC	3,681,131	21,080,792	24,959,164
TORIDOLL.CORP	47,379	495,057	665,049
TORII PHARMACEUTICAL CO LTD	35,036	620,872	764,926
TORISHIMA PUMP MFG CO LTD	45,388	834,578	452,231
TOROMONT INDUSTRIES LTD	243,205	3,920,133	5,236,510
TORONTO DOMINION BANK	2,534,755	148,307,169	198,115,888
TORRENT PHARMACEUTICALS LTD	7,025	72,196	75,559
TORRENT POWER LTD	236,834	1,109,500	771,985
TORSTAR CORP CL B	211,802	1,906,828	1,971,652
TOSHIBA CORP	10,060,590	51,479,368	37,826,508
TOSHIBA MACHINE CO LTD	203,052	962,862	1,045,925
TOSHIBA PLANT SYSTEMS + SERV	138,447	1,553,808	1,636,238
TOSHIBA TEC CORP	912,496	3,895,474	3,419,428
TOSHO PRINTING CO LTD	130,391	332,377	233,688
TOSOH CORP	1,358,296	3,736,567	3,660,029
TOTAL ACCESS COMM FOREIGN	7,004,667	10,962,484	16,320,698
TOTAL ACCESS COMMUNICA NVDR	312,407	715,924	727,902

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Security Name	Shares	Book Value	Market Value
TOTAL ACCESS COMMUNICATION	721,100	1,234,024	1,680,145
TOTAL PRODUCE PLC	1,002,131	559,705	508,702
TOTAL SA	7,252,530	443,953,518	326,735,723
TOTETSU KOGYO CO LTD	82,614	623,918	947,387
TOTO LTD	711,936	4,961,395	5,282,191
TOTVS SA	297,708	1,607,093	5,707,994
TOURMALINE OIL CORP	486,727	13,749,474	12,833,616
TOWA BANK LTD/THE	690,675	582,676	683,837
TOWA PHARMACEUTICAL CO LTD	20,703	1,027,424	1,158,546
TOWER LTD	597,433	777,875	768,299
TOWER SEMICONDUCTOR LTD	951,284	1,124,354	637,898
TOWNGAS CHINA CO LTD	2,231,580	1,221,804	1,605,319
TOX FREE SOLUTIONS LTD	348,856	1,065,709	893,987
TOYO CONSTRUCTION CO LTD	911,743	677,910	857,008
TOYO CORP	69,774	805,481	745,051
TOYO DENKI SEIZO TOYO ELEC	148,307	1,347,212	516,725
TOYO ENGINEERING CORP	292,634	1,295,367	1,261,636
TOYO INK SC HOLDINGS CO LTD	459,853	1,812,242	1,677,117
TOYO KANETSU K K	314,531	683,313	650,428
TOYO KOHAN CO LTD	122,428	618,339	434,230
TOYO SECURITIES CO LTD	208,029	602,278	422,367
TOYO SEIKAN KAISHA LTD	576,091	9,881,253	6,924,063
TOYO SUISAN KAISHA LTD	231,532	4,746,664	6,172,069
TOYO TANSO CO LTD	47,279	2,383,471	1,476,624
TOYO TIRE + RUBBER CO LTD	696,295	1,863,878	2,338,728
TOYO WHARF + WAREHOUSE CO	174,992	319,555	293,883
TOYOBO CO LTD	2,274,001	3,246,288	3,134,981
TOYODA GOSEI CO LTD	159,161	3,776,490	3,626,459
TOYOTA BOSHOKU CORP	270,221	4,255,198	3,254,578
TOYOTA INDUSTRIES CORP	332,809	9,782,829	9,434,929
TOYOTA MOTOR CORP	6,649,519	293,310,715	265,847,413
TOYOTA TSUSHO CORP	396,127	5,765,249	7,501,546
TPG TELECOM LTD	959,518	1,910,588	1,716,301
TPI POLENE PUB CO LTD FOR	214,100	89,608	78,198
TPR CO LTD	80,823	603,232	1,336,070
TPV TECHNOLOGY LTD	4,166,763	1,299,491	837,988
TRACTEBEL ENERGIA SA	1,161,166	14,589,571	21,371,509
TRADEDOUBLER	130,238	1,016,897	318,877
TRAKYA CAM SANAYII AS	184,592	271,806	248,001
TRANSALTA CORP	639,469	14,921,627	10,820,390
TRANSAT A.T. INC B	170,473	2,072,476	531,761
TRANSCANADA CORP	2,022,661	66,548,387	84,660,286
TRANSCEND INFORMATION INC	641,019	1,430,467	1,769,585
TRANSCONTINENTAL INC CL A	229,970	2,642,622	2,095,656
TRANSCOSMOS INC	111,181	1,170,168	1,500,712
TRANSFIELD SERVICES LTD	1,716,674	4,534,641	3,193,814
TRANSFORCE INC	289,349	2,855,890	4,734,259
TRANSOCEAN LTD	1,063,578	59,304,177	47,442,418
TRANSPACIFIC INDUSTRIES GROU	4,217,088	3,826,789	3,133,977
TRANSURBAN GROUP	4,523,706	22,104,057	26,384,677
TRAVELSKY TECHNOLOGY LTD H	2,623,413	1,096,293	1,352,824
TRAVIS PERKINS PLC	876,180	10,547,574	13,337,047
TREASURY WINE ESTATES LTD	2,975,403	9,321,288	13,267,227
TRELLEBORG AB B SHS	736,886	3,756,178	6,779,131
TREND MICRO INC	649,161	20,639,713	19,029,812

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TREVI FINANZIARIA INDUSTRIAL	106,618	1,722,665	591,819
TRICAN WELL SERVICE LTD	445,719	6,468,756	5,137,276
TRIGANO SA	31,959	555,087	376,290
TRILOGY ENERGY CORP	205,441	3,340,115	4,739,777
TRINIDAD DRILLING LTD	367,086	1,829,265	2,092,078
TRINITY LTD	3,903,772	4,066,729	2,450,914
TRINITY MIRROR PLC	2,002,092	4,485,890	855,700
TRIPOD TECHNOLOGY CORP	456,375	1,383,706	1,282,767
TRIVENI TURBINES LTD	14,852	8,321	11,704
TROY RESOURCES LTD	269,997	1,145,663	1,079,367
TRUE CORP PCL FOREIGN	7,346,755	744,503	888,273
TRULY INTERNATIONAL HOLDINGS	3,362,300	570,139	476,808
TRUSCO NAKAYAMA CORP	50,166	848,498	1,016,644
TRUWORTHS INTERNATIONAL LTD	3,087,947	18,083,841	33,799,968
TRYG A/S	86,134	5,668,813	4,843,238
TS TECH CO LTD	103,318	1,688,822	1,873,675
TSI HOLDINGS CO LTD	295,606	2,456,180	1,452,281
TSINGTAO BREWERY CO LTD H	1,354,690	5,557,502	7,693,082
TSRC CORP	400,100	813,841	981,339
TSUBAKIMOTO CHAIN CO	435,964	2,078,522	2,507,929
TSUGAMI CORP	167,219	670,096	1,161,041
TSUKISHIMA KIKAI CO LTD	69,675	529,166	606,892
TSUKUBA BANK LTD	285,238	1,051,919	1,018,835
TSUMURA + CO	142,125	3,651,685	3,751,291
TSURUHA HOLDINGS INC	55,966	2,149,208	3,475,526
TSURUMI MANUFACTURING CO LTD	63,703	477,273	494,196
TSUTSUMI JEWELRY CO LTD	30,358	654,040	735,081
TT HELLENIC POSTBANK S.A.	342,340	2,662,227	167,262
TTY BIOPHARM CO LTD	10,170	34,557	39,135
TUBACEX SA	403,964	2,119,848	815,114
TUBE INVESTMENTS OF INDIA	24,616	76,599	63,816
TUBOS REUNIDOS SA	437,344	1,610,208	882,467
TUI AG	1,724,645	15,384,150	10,315,156
TUI TRAVEL PLC	2,172,497	8,313,182	5,775,634
TULLETT PREBON PLC	903,702	5,541,388	4,025,450
TULLOW OIL PLC	3,652,895	60,035,894	84,221,960
TUNG HO STEEL ENTERPRISE COR	562,427	638,580	545,772
TUPRAS TURKIYE PETROL RAFINE	578,825	9,893,403	12,384,885
TURK HAVA YOLLARI AO	3,610,792	6,580,852	6,348,383
TURK SISE VE CAM FABRIKALARI	5,895,849	11,046,044	9,648,761
TURK TELEKOMUNIKASYON AS	2,350,197	8,046,451	9,589,459
TURK TRAKTOR VE ZIRAAT MAKIN	7,484	123,052	126,202
TURKCELL ILETISIM HIZMET AS	6,589,578	36,374,638	33,372,332
TURKIYE GARANTI BANKASI	10,302,554	31,666,678	40,442,382
TURKIYE HALK BANKASI	2,384,607	12,838,641	18,655,491
TURKIYE IS BANKASI C	14,026,717	29,516,515	37,224,658
TURKIYE SINAI KALKINMA BANK	173,141	153,285	176,137
TURKIYE VAKIFLAR BANKASI T D	7,744,496	13,522,174	16,099,577
TV ASAHI CORP	514	656,157	768,070
TV AZTECA SAB DE CV CPO	664,200	352,125	442,276
TV TOKYO HOLDINGS CORP	26,078	805,757	301,996
TVN SA	489,526	2,056,523	1,283,480
TVS MOTOR CO LTD	107,184	87,949	69,971
TXC CORP	104,889	146,857	150,568
U MING MARINE TRANSPORT CORP	1,738,982	2,783,448	2,763,983

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Security Name	Shares	Book Value	Market Value
U SHIN LTD	48,573	335,872	340,298
UBE INDUSTRIES LTD	1,941,588	5,538,018	4,477,406
UBI BANCA SCPA	3,815,362	41,416,108	12,443,644
UBISOFT ENTERTAINMENT	337,049	7,769,512	2,255,858
UBM PLC	1,203,204	9,652,471	11,030,484
UBS AG REG	11,144,271	264,020,201	130,104,805
UCB SA	407,899	16,952,768	20,622,962
UCHIDA YOKO CO LTD	171,447	590,642	569,413
UCO BANK	318,892	437,141	454,907
UEM LAND HOLDINGS BHD	3,131,212	2,049,399	2,050,991
UGL LTD	724,962	8,367,132	9,222,144
UK COMMERCIAL PROPERTY TRUST L	1,454,924	1,901,376	1,611,076
UKC HOLDINGS CORP	35,733	458,182	468,888
ULKER BISKUVI SANAYI AS	108,637	309,917	416,841
ULTRA ELECTRONICS HLDGS PLC	252,201	5,769,161	6,277,604
ULTRAPAR PARTICIPACOES SA	1,325,022	14,664,462	29,671,764
ULTRATECH CEMENT LTD	214,102	4,002,476	5,815,085
ULVAC INC	147,344	2,282,400	1,344,355
UMICORE	616,261	20,071,975	28,443,732
UMW HOLDINGS BHD	2,434,586	4,242,344	6,999,770
UNI PRESIDENT CHINA HOLDINGS	3,280,681	1,816,902	3,045,167
UNI PRESIDENT ENTERPRISES CO	13,246,133	12,894,001	21,098,074
UNIBAIL RODAMCO SE	268,842	45,991,717	49,504,281
UNICHARM CORP	355,673	11,097,000	20,259,839
UNICREDIT SPA	20,935,038	122,436,755	79,171,479
UNIDEN CORP	191,108	744,636	505,373
UNILEVER INDONESIA TBK PT	3,788,939	4,294,604	9,237,871
UNILEVER NV CVA	5,469,057	150,069,968	183,125,262
UNILEVER PLC	4,110,493	108,075,848	138,225,925
UNIMICRON TECHNOLOGY CORP	4,598,352	5,022,143	5,200,746
UNION BANK OF INDIA	3,332,007	15,224,839	12,478,242
UNION FINANCIERE DE FRANCE	14,598	551,508	340,867
UNION TOOL CO	28,069	738,089	422,846
UNIPOL GRUPPO FINANZIARI PFD	81,571	1,818,418	917,170
UNIPOL GRUPPO FINANZIARIO SP	65,981	2,155,396	1,487,108
UNIPRES CORP	71,267	1,150,469	1,842,641
UNISON CO LTD	66,651	858,683	418,404
UNIT 4 NV	88,426	2,021,586	2,255,004
UNITE GROUP PLC	483,548	1,747,728	1,463,753
UNITECH LTD	6,681,977	7,552,560	2,638,804
UNITED ARROWS LTD	52,057	490,152	1,293,105
UNITED CO RUSAL PLC	3,103,163	2,140,496	1,780,243
UNITED DRUG PLC	798,153	3,023,962	2,096,696
UNITED ENERGY GROUP LTD	11,643,631	957,047	1,741,250
UNITED ENGINEERS LTD	663,900	1,280,895	1,147,727
UNITED INTERNET AG REG SHARE	285,669	4,985,439	4,912,250
UNITED MICROELECTRONICS CORP	41,140,452	17,563,799	17,758,469
UNITED OVERSEAS BANK LTD	5,142,803	65,488,215	75,753,633
UNITED PHOSPHORUS LTD	1,184,229	2,909,515	2,670,268
UNITED SPIRITS LTD	163,026	3,035,885	2,003,997
UNITED TRACTORS TBK PT	11,875,109	21,679,993	26,993,195
UNITED UTILITIES GROUP PLC	2,648,240	31,198,512	28,037,018
UNITIKA LTD	1,294,953	1,200,484	697,869
UNITY OPTO TECHNOLOGY CO LTD	19,180	23,296	19,061
UNIVERSAL ROBINA CORP	101,770	96,354	152,045

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UNIZYX HOLDING CORP	242,000	150,565	123,490
UNY CO LTD	775,071	7,199,352	8,460,794
UOB KAY HIAN HOLDINGS LTD	876,905	1,265,633	1,086,787
UOL GROUP LTD	1,473,020	3,477,644	5,732,545
UPC TECHNOLOGY CORP	244,736	117,530	131,847
UPM KYMMENE OYJ	1,842,691	26,946,519	20,812,357
UPONOR OYJ	317,828	4,248,127	2,849,598
URANIUM ONE INC	1,843,911	6,074,737	4,684,614
URANIUM PARTICIPATION CORP	57,400	318,947	310,240
URBI DESARROLLOS URBANOS SAB	725,200	949,356	693,553
USG PEOPLE NV	319,613	4,285,888	2,291,666
USHA MARTIN LTD	46,447	46,243	24,914
USHIO INC	267,333	3,960,997	3,283,452
USI CORP	596,166	465,556	533,627
USINAS SIDER MINAS GER PF A	1,587,099	12,907,038	4,969,391
USINAS SIDERURGICAS DE MINAS	526,253	4,738,366	2,012,770
USS CO LTD	59,986	3,635,689	6,457,905
V TECHNOLOGY CO LTD	107	538,046	281,982
VACON OYJ	2,065	94,026	88,576
VALE INDONESIA TBK	7,456,446	2,735,291	2,123,609
VALE SA	3,262,778	60,987,322	64,869,228
VALE SA PREF	5,690,321	90,425,776	110,398,055
VALEANT PHARMACEUTICALS INTE	872,073	27,695,696	39,067,706
VALEO SA	620,818	21,656,955	25,597,207
VALIANT HOLDING AG REG	47,820	9,392,184	5,365,508
VALLOUREC	358,973	35,681,111	14,655,208
VALOR CO LTD	119,343	1,207,192	1,965,364
VALORA HOLDING AG REG	12,000	2,878,192	2,235,274
VALUE PARTNERS GROUP LTD	2,660,577	2,493,377	1,279,379
VAN DE VELDE NV	20,236	883,635	875,684
VANGUARD INTERNATIONAL SEMI	16,852,250	7,567,211	7,838,256
VANGUARDA AGRO SA	701,667	300,870	132,098
VARITRONIX INTERNATIONAL LTD	975,445	383,744	409,954
VASTNED RETAIL NV	56,185	3,614,076	2,191,440
VECTOR LTD	765,972	1,200,794	1,649,943
VEDANTA RESOURCES PLC	394,592	8,163,654	5,644,347
VENTURE CORP LTD	772,820	4,511,449	4,770,645
VEOLIA ENVIRONNEMENT	2,116,297	76,243,343	26,813,891
VERBUND AG	193,676	9,453,638	4,441,329
VERESEN INC	588,552	9,051,924	6,979,834
VERIPOS INC	92,076	266,853	250,771
VERMILION ENERGY INC	301,634	14,702,626	13,601,567
VERWALTUNGS UND PRIVAT BA BR	13,102	1,916,114	1,018,850
VESTAS WIND SYSTEMS A/S	928,666	45,032,701	5,139,351
VESTEL ELEKTRONIK SANAYI	369,326	481,907	426,766
VETROPACK HOLDING AG BR	751	1,310,979	1,323,545
VIA TECHNOLOGIES INC	55,180	49,735	20,403
VICTREX PLC	254,454	3,648,555	5,072,539
VIENNA INSURANCE GROUP AG	122,443	6,988,379	4,953,721
VIJAYA BANK	27,498	31,657	28,663
VILMORIN + CIE	15,625	1,799,004	1,658,296
VINCI SA	1,737,114	94,599,178	81,091,954
VINDA INTERNATIONAL HOLDINGS	2,277,366	2,580,831	3,364,589
VIOHALCO	301,394	2,190,314	879,712
VIRBAC SA	19,701	2,068,604	3,260,204

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VIRGIN AUSTRALIA HOLDINGS LT	7,305,481	4,704,712	2,920,509
VIRGIN AUSTRALIA INT HOLDINGS	7,367,036	-	-
VISCOFAN SA	141,971	3,576,782	6,113,114
VISTA LAND + LIFESCAPES INC	2,733,000	171,828	272,424
VITAL HEALTHCARE PROPERTY TR	887,227	935,560	862,862
VITAL KSK HOLDINGS INC	92,468	609,761	864,536
VITASOY INTL HOLDINGS LTD	2,317,180	2,028,255	1,938,738
VITERRA INC	1,299,054	13,833,202	20,579,454
VIVENDI	4,297,684	125,169,618	79,791,673
VODACOM GROUP LTD	2,646,053	26,999,492	30,056,651
VODAFONE GROUP PLC	156,456,858	390,587,707	439,870,192
VODONE LTD	9,061,090	2,486,192	735,928
VOESTALPINE AG	523,526	22,170,031	13,855,669
VOLCAN CIA MINERA SAA CMN B	4,636,584	3,154,289	5,220,398
VOLKSWAGEN AG	137,093	22,883,857	20,677,310
VOLKSWAGEN AG PFD	587,436	66,808,580	92,887,551
VOLTAS LTD	108,031	269,758	202,576
VOLVO AB A SHS	1,282,873	14,836,956	14,729,324
VOLVO AB B SHS	3,822,494	43,707,974	43,611,125
VON ROLL HOLDING AG BR	223,352	1,592,540	457,795
VONTOBEL HOLDING AG REG	98,729	3,045,924	1,950,589
VOPAK	164,833	7,524,054	10,574,102
VOSSLOH AG	30,339	3,961,449	2,556,542
VTECH HOLDINGS LTD	537,178	5,267,458	6,378,121
WACKER CHEMIE AG	50,550	6,922,051	3,476,988
WACOAL HOLDINGS CORP	272,575	3,326,747	3,224,852
WACOM CO LTD	949	1,947,550	2,111,369
WAFANGDIAN BEARING CO LTD B	12,900	9,121	9,180
WAH LEE INDUSTRIAL CORP	125,000	172,834	156,851
WAH SEONG CORP BHD	397,800	261,061	235,511
WAJAX CORP	4,300	184,641	203,221
WALLENSTAM AB B SHS	360,414	2,009,993	3,501,067
WALMART DE MEXICO SER V	15,408,663	45,129,941	40,960,768
WALSIN LIHWA CORP	9,269,343	2,972,574	2,558,878
WAN HAI LINES LTD	3,932,387	1,809,000	1,921,126
WANT WANT CHINA HOLDINGS LTD	31,396,584	21,734,930	38,452,149
WARABEYA NICHIYO CO LTD	37,724	499,065	601,388
WAREHOUSE GROUP LIMITED/THE	396,814	1,179,201	797,348
WAREHOUSES DE PAUW SCA WDP	30,911	1,530,674	1,649,895
WARTSILA OYJ ABP	580,253	15,133,032	18,990,997
WASION GROUP HOLDINGS LTD	1,407,428	1,090,984	549,773
WATAMI CO LTD	62,608	1,276,038	1,326,852
WATERLAND FINANCIAL HOLDINGS	3,589,164	930,000	1,206,997
WATPAC LTD	556,955	888,184	328,272
WCT BHD	405,300	289,592	306,320
WEG SA	535,013	3,958,193	5,166,041
WEI CHUAN FOOD	129,000	128,585	129,928
WEICHAI POWER CO LTD H	2,804,999	13,074,892	11,047,359
WEIQIAO TEXTILE CO LTD H	2,149,903	1,102,174	792,683
WEIR GROUP PLC/THE	923,942	26,501,997	22,172,094
WELLING HOLDING LTD	3,425,206	909,315	551,965
WELSPUN CORP LTD	889,793	6,199,920	1,888,430
WENDEL	107,332	6,429,927	7,938,314
WERELDHAVE BELGIUM	7,625	645,667	730,130
WERELDHAVE NV	65,858	5,944,849	4,226,525

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Security Name	Shares	Book Value	Market Value
WESFARMERS LTD	3,247,602	66,719,347	99,535,758
WESFARMERS LTD PPS	388,772	9,887,762	12,576,987
WEST CHINA CEMENT LTD	9,684,778	4,030,252	1,872,818
WEST FRASER TIMBER CO LTD	90,876	2,815,117	4,578,326
WEST JAPAN RAILWAY CO	534,940	21,535,815	21,990,244
WESTERN AREAS NL	406,861	2,578,794	1,693,236
WESTFIELD GROUP	7,178,040	69,813,277	69,899,589
WESTFIELD RETAIL TRUST	7,823,180	19,998,062	22,854,582
WESTON (GEORGE) LTD	149,928	6,806,915	8,506,395
WESTPAC BANKING CORP	8,992,524	161,352,321	194,771,876
WESTPORT INNOVATIONS INC	181,422	4,478,335	6,653,948
WETHERSPOON (J.D.) PLC	457,542	2,949,036	3,058,546
WH SMITH PLC	585,082	4,496,359	4,996,725
WHARF HOLDINGS LTD	4,632,475	20,049,116	25,411,320
WHEELOCK + CO LTD	2,073,859	4,993,323	7,806,864
WHITBREAD PLC	566,015	11,684,421	18,003,909
WHITE ENERGY CO LTD	735,849	2,065,451	237,599
WHITEHAVEN COAL LTD	1,923,801	10,658,002	8,183,770
WHK GROUP LTD	799,728	734,416	688,599
WI LAN INC	373,357	2,140,972	1,834,829
WIENERBERGER AG	406,827	7,853,644	3,831,341
WIHLBORGS FASTIGHETER AB	233,476	2,095,331	3,137,297
WILLIAM DEMANT HOLDING	59,035	2,836,046	5,305,748
WILLIAM HILL PLC	2,314,002	8,411,685	10,263,936
WILMAR INTERNATIONAL LTD	6,533,259	23,448,273	18,617,828
WILSON BAYLY HOLMES OVCON	144,155	1,981,142	2,277,995
WINBOND ELECTRONICS CORP	7,443,325	1,243,657	1,115,814
WINCANTON PLC	440,901	1,545,396	285,257
WINCOR NIXDORF AG	129,062	7,765,836	4,582,726
WING HANG BANK LTD	637,430	6,730,691	6,150,902
WING TAI HOLDINGS LTD	1,964,920	2,357,374	2,070,704
WINSWAY COKING COAL HOLDINGS	5,752,141	1,634,328	1,030,763
WINTEK CORP	124,294	94,281	67,793
WIPRO LTD	1,705,808	10,576,953	12,217,296
WIRECARD AG	340,184	4,885,473	6,600,845
WISTRON CORP	18,257,076	23,613,157	22,298,252
WISTRON NEWEB CORP	86,617	177,885	177,379
WM MORRISON SUPERMARKETS	7,721,660	34,327,108	32,227,477
WOCKHARDT LTD	9,026	74,289	151,050
WOLFSON MICROELECTRONICS PLC	350,247	783,447	1,082,208
WOLSELEY PLC	1,434,167	34,740,510	53,468,716
WOLTERS KLUWER	874,049	19,675,325	13,898,419
WONIK IPS CO LTD	164,763	1,367,486	1,009,852
WOOD GROUP (JOHN) PLC	1,149,927	9,971,810	12,363,705
WOOD ONE CO LTD	111,713	465,300	376,625
WOODSIDE PETROLEUM LTD	1,609,499	60,943,569	51,177,321
WOOLWORTHS HOLDINGS LTD	4,360,160	16,361,412	26,784,182
WOOLWORTHS LTD	4,385,447	89,699,820	120,474,115
WOONGJIN CHEMICAL CO LTD	1,066,052	1,170,558	681,320
WOONGJIN COWAY CO LTD	226,626	6,557,086	7,044,042
WOONGJIN ENERGY CO LTD	60,816	919,472	285,668
WOONGJIN THINKBIG CO LTD	58,845	1,052,837	511,206
WOORI FINANCE HOLDINGS CO	1,231,535	16,608,092	13,386,829
WOORI INVESTMENT + SECURITIE	381,561	4,747,974	3,681,192
WORKSPACE GROUP PLC	435,769	1,632,016	1,595,931

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Security Name	Shares	Book Value	Market Value
WORLEYPARSONS LTD	720,547	15,376,134	18,538,790
WOTIF.COM HOLDINGS LTD	319,983	1,238,894	1,380,874
WPG HOLDINGS LTD	2,022,311	2,963,224	2,358,291
WPP PLC	3,985,188	39,278,264	48,316,904
WSP GROUP PLC	192,766	1,141,550	1,309,148
WT MICROELECTRONICS CO LTD	11,000	14,414	14,815
WYNN MACAU LTD	3,973,498	10,287,552	9,230,864
XCHANGING PLC	727,197	2,440,206	1,151,979
XEBIO CO LTD	72,760	1,692,513	1,656,917
XIAMEN INTERNATIONAL PORT H	1,972,000	299,806	198,297
XINGDA INT L HOLDINGS	12,119,351	8,304,067	3,937,264
XINJIANG GOLDWIND SCI+TEC H	39,000	39,756	14,329
XINJIANG XINXIN MINING IND H	497,000	197,749	100,594
XINYI GLASS HOLDINGS LTD	7,052,644	6,266,168	3,736,873
XL AXIATA TBK PT	11,082,500	6,897,863	7,256,574
XSTRATA PLC	6,722,684	98,031,204	84,205,951
XTEP INTERNATIONAL HOLDINGS	2,641,167	2,004,948	919,336
YA HSING IND CO	299,938	-	-
YACHIYO BANK LTD/THE	52,377	1,622,104	1,021,412
YAGEO CORPORATION	24,502,810	9,185,898	7,165,955
YAHAGI CONSTRUCTION CO LTD	67,783	418,692	290,537
YAHOO JAPAN CORP	45,538	16,555,219	14,678,907
YAKULT HONSHA CO LTD	479,477	11,328,557	18,748,826
YAMABIKO CORP	25,282	377,350	327,946
YAMADA DENKI CO LTD	300,954	21,768,602	15,294,732
YAMAGATA BANK LTD/THE	392,169	2,186,682	1,666,189
YAMAGUCHI FINANCIAL GROUP IN	683,075	7,416,365	6,001,197
YAMAHA CORP	543,010	7,725,514	5,546,471
YAMAHA MOTOR CO LTD	846,115	12,145,503	8,006,229
YAMANA GOLD INC	1,970,880	21,917,146	30,371,789
YAMANASHI CHUO BANK LTD/THE	462,043	2,509,832	1,806,712
YAMATO HOLDINGS CO LTD	1,024,749	13,631,389	16,426,288
YAMATO KOGYO CO LTD	149,738	4,801,545	4,143,640
YAMAZAKI BAKING CO LTD	341,153	3,794,504	4,459,484
YAMAZEN CORP	142,534	712,485	1,102,190
YANCHANG PETROLEUM INTERNATI	8,122,075	922,077	628,251
YANG MING MARINE TRANSPORT	3,757,844	1,302,530	1,678,676
YANGZIJIANG SHIPBUILDING	4,898,728	2,239,763	3,867,010
YANLORD LAND GROUP LTD	1,492,492	1,688,938	1,443,245
YANTAI CHANGYU PIONEER B	458,682	2,361,406	3,092,632
YANZHOU COAL MINING CO H	4,470,863	6,621,380	6,904,985
YAOKO CO LTD	18,115	611,203	631,394
YAPI VE KREDI BANKASI	7,895,355	13,860,382	16,194,928
YARA INTERNATIONAL ASA	593,106	21,346,097	25,821,700
YASKAWA ELECTRIC CORP	483,201	3,509,660	3,633,549
YAZICILAR HOLDING AS A	44,567	245,897	296,916
YELL GROUP PLC	13,459,119	5,987,598	327,204
YELLOW HAT LTD	37,953	246,693	644,041
YES BANK LTD	46,467	262,283	282,455
YGM TRADING	374,252	1,218,385	873,289
YIEH PHUI ENTERPRISE CO LTD	891,054	307,147	270,730
YING LI INTERNATIONAL REAL E	3,284,663	979,649	816,758
YINGDE GASES GROUP COMPANY	2,748,168	2,545,057	2,501,281
YIP S CHEMICAL HOLDINGS LTD	840,077	1,022,471	538,258
YIT OYJ	455,985	7,698,198	7,742,575

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Security Name	Shares	Book Value	Market Value
YODOGAWA STEEL WORKS LTD	420,039	2,240,914	1,610,877
YOKOGAWA BRIDGE HOLDINGS COR	103,517	805,841	701,874
YOKOGAWA ELECTRIC CORP	601,166	3,806,387	6,163,105
YOKOHAMA REITO CO LTD	119,542	861,749	927,389
YOKOHAMA RUBBER CO LTD	2,212,705	12,005,067	16,555,772
YOMIURI LAND CO LTD	101,526	342,787	314,286
YONEKYU CORP	65,594	714,620	646,154
YOOX SPA	171,038	2,972,365	2,470,100
YOROZU CORP	48,673	761,540	793,013
YOSHINOYA HOLDINGS CO LTD	1,005	1,245,627	1,325,457
YOULCHON CHEMICAL CO LTD	56,506	467,092	385,308
YOUNG FAST OPTOELECTRONICS	34,349	243,023	77,698
YOUNG OPTICS INC	14,000	46,687	48,720
YOUNG POONG CORPORATION	2,798	1,651,948	2,174,150
YOUNGONE CORP	92,980	786,530	2,553,120
YOUNGONE HOLDINGS CO LTD	56,598	1,413,963	3,147,739
YPSOMED HOLDING AG REG	11,528	872,393	624,823
YTL CORPORATION BERHAD	2,737,941	930,236	1,741,660
YTL POWER INTERNATIONAL BHD	8,629,598	4,902,001	4,782,898
YUANDA CHINA HOLDINGS LTD	7,544,771	1,200,942	826,760
YUANTA FINANCIAL HOLDING CO	25,220,480	13,030,629	11,435,085
YUASA TRADING CO LTD	527,537	703,919	945,454
YUE YUEN INDUSTRIAL HLDG	2,448,864	7,055,634	7,640,023
YUEN FOONG YU PAPER MANUFACT	4,005,603	1,294,597	1,655,319
YUEXIU PROPERTY CO LTD	16,059,750	2,823,646	3,892,344
YUEXIU REAL ESTATE INVESMENT	2,428,660	958,593	1,164,727
YUEXIU TRANSPORT INFRASTRUCT	58,000	27,441	28,488
YUHAN CORPORATION	28,490	3,930,591	3,320,724
YULE CATTO + COMPANY PLC	776,690	2,057,979	1,766,390
YULON MOTOR COMPANY	2,779,592	3,082,777	4,873,704
YUNGTAY ENGINEERING CO LTD	286,000	391,996	478,501
YURTEC CORP	98,540	555,017	377,907
YUSEN LOGISTICS CO LTD	38,520	534,561	519,459
YUSHIN PRECISION EQUIPMENT	27,074	481,472	510,662
YUSHIRO CHEMICAL INDUSTRY CO	34,439	520,744	364,721
ZAPPALLAS INC	282	520,899	259,832
ZARDOYA OTIS SA	408,878	7,526,094	4,555,822
ZARDOYA RTS	430,097	374,768	233,063
ZEE ENTERTAINMENT ENTERPRISE	1,152,843	2,447,250	3,031,026
ZEE LEARN LTD	31,934	18,534	14,499
ZEHNDER GROUP AG BR	29,637	1,019,171	1,772,248
ZELTIA SA	675,015	4,320,894	1,100,767
ZENRIN CO LTD	46,383	699,445	455,754
ZENSHO HOLDINGS CO LTD	205,141	1,585,492	2,565,871
ZEON CORP	463,187	1,900,843	3,500,462
ZERIA PHARMACEUTICAL CO LTD	73,656	890,724	1,232,371
ZHAOJIN MINING INDUSTRY H	2,114,128	2,019,300	2,752,753
ZHEJIANG EXPRESSWAY CO H	5,341,488	3,650,012	3,518,826
ZHONGSHENG GROUP HOLDINGS	1,461,994	2,577,048	1,762,267
ZHUZHOU CSR TIMES ELECTRIC H	1,071,605	2,756,654	2,894,231
ZIGNAGO VETRO SPA	104,652	532,137	630,843
ZINWELL CORPORATION	114,000	149,251	121,496
ZODIAC AEROSPACE	115,709	8,547,583	11,760,464
ZON MULTIMEDIA SERVICOS DE T	1,062,086	4,301,838	3,149,901
ZOOMLION HEAVY INDUSTRY H	4,527,871	6,166,463	5,714,672

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Security Name	Shares	Book Value	Market Value
ZORLU ENERJI ELEKTRIK URETIM	15,171	13,816	9,059
ZTE CORP H	1,523,558	3,399,075	2,934,433
ZUEBLIN IMMOBILIEN HOLDI REG	136,074	670,208	477,300
ZUKEN INC	53,052	469,308	386,971
ZUMTOBEL AG	26,429	385,090	273,781
ZURICH INSURANCE GROUP AG	488,497	99,095,788	110,189,232
Grand Total		**$ 57,049,232,592**	**$ 54,566,766,668**

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Domestic Real Estate

Investment	Net Assets at Cost	Net Assets at Market Value
301 Capitol Mall	$ 60,920,876	$ 17,616,608
400 R Street	16,180,771	16,180,771
AEW Capital Partners	83,589,823	99,584,065
AEW Senior Housing Co	(36,610,054)	18,750,106
AGI TMG Housing Partners I, LLC	27,532,968	44,480,249
American Value Partners Fund I	55,811,060	44,343,024
Apollo Real Estate Finance Company	71,770,295	71,770,295
Apollo Real Estate Investment Fund V LP	58,344,063	39,309,398
Bridge Urban InFill	20,887,359	22,548,812
Buchanan	96,829,853	29,616,589
CalEast Canada	104,406,390	140,825,954
CalEast Industrial Investors	386,217,983	297,468,420
CalEast Solstice LLC	2,035,160,690	2,241,840,972
California Smart Growth Fund IV	75,822,909	67,566,141
CalSmart LLC (Canyon)	76,762,436	38,681,095
CalWest RREEF	407,983,372	341,968,860
Canyon Johnson Urban Fund III LP	127,897,480	127,897,480
Capri Urban Capital I LLC	127,600,637	163,527,693
CIM CA Urban Real Estate	386,940,892	539,764,517
CIM Core Urban REIT LLC	435,046,924	473,459,889
CIM Fund III	488,940,577	659,849,727
Cityview LA Urban Fund I LP	29,551,672	27,691,279
CMR Commercial Mortgage Fund	38,315,673	7,157,630
CUIP Properties LLC	3,883,783	(35,350,995)
CWP - Bishop Square	(7,883)	(7,883)
ERPMI Eqk Partners	559,590	559,590
Fifth St. Properties CWP	6,408,401	6,719,235
Fillmore East Fund	33,286,950	18,822,691
Fortress Holiday	70,747,221	107,909,757
Fortress RIC CoInvestment	24,638,787	11,647,992
FSP-DT 2011	436,375,713	440,353,567
GI Partners Fund II	299,532,086	491,551,035
GI Partners Fund III	395,864,355	504,753,427
Global Innovation Partners	10,322,629	10,322,629
Global Retail Investors	293,830,886	859,754,463
GRI-DT 2011	77,760,605	78,362,828
Guggenheim Structured III	35,904,938	35,904,938
Guggenheim Structured Real Estate Fund II	0	-
Hampshire Companies	33,072,840	21,085,831
HC NOP Holdings L.P.	871,004	871,004
Hearthston Path-of-Growth Fund, LLC	338,973,213	58,427,756
Hearthstone A+D Partners	(1,332)	(1,332)
Hearthstone Housing Partners II LLC	103,173,587	102,642,024
Hearthstone Housing Partners III LLC	31,002,091	17,742,509
Hearthstone MS II	16,635	16,635
Hearthstone MS III	(512,907)	(7,216,164)
Heartstone HSG Partners	(962,718)	(962,718)
Hines CalPERS Green	159,794,616	159,794,616
Hollywood Park CoInvestment	90,558,858	101,448,423
IHP Fund II LP A+D	82,594,911	34,135,063
IHP Investment Fund III	449,257,033	345,866,599
IHP Investment Fund IV	684,662	684,662
IMI-DT 2011	254,832,518	254,589,219
IMP DT 2011	203,250,620	211,756,053
Institutional HSG Partners LP	150,940,369	188,563,265
Institutional Mall Investors	760,089,800	2,096,754,016
Institutional Multifamily Partners	1,228,324,941	1,665,125,344

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Investment	Net Assets at Cost	Net Assets at Market Value
JER US Debt Co-Investment	91,734,411	63,633,973
Karec CA Development Program LLC	414,912,192	206,065,563
KC 2011, LLC	297,780,250	255,391,627
KSC Affordable Housing	73,264,762	62,102,571
Legacy Part Housing Fund	3,488,446	3,488,446
Lowe Resort Community Fund LLC	8,880,294	324,839
Market Street Capital Partners, LP	107,027,120	94,553,280
Meriwether Farms LLC	151,144,910	92,370,877
National Office Partners (CWP)	605,579,404	840,937,798
Neptune Regional Transmission System, LLC	201,674,613	201,674,613
Newland National Partners III	535,237,763	131,355,890
Newland National Partners IV	236,302,841	50,120,538
Next Block Medical	85,046	85,046
NNP Whitney Ranch	(33,749,639)	(35,875,007)
Olson Urban Housing LLC (Wells Fargo)	54,362	54,362
ORA Multi-Family Investment I	135,202,970	118,549,768
ORA Residential Investments (Olympic)	218,319,018	207,775,166
Pacific Vineyard Partners	146,652,047	113,607,230
Page Mill Properties II, LP	(1,845,096)	(1,845,096)
PICAL Housing Assoc II	1,026,652	1,026,652
PICAL Housing Assoc. LP	947,413	947,413
Preco III	86,738,255	60,986,382
Principal Mortgage Value Investors	18,099,117	12,916,705
Reg Finance + Accounting (WFHAI/Wells Fargo)	1	1
Rockpoint Real Estate Fund II, LP	29,514,316	16,864,371
Rockpoint Real Estate Fund III	145,902,894	186,341,450
Savanna Real Estate Fund I LP	69,567,044	67,883,540
Senior Housing UK Investment II LP	7,877,913	3,618,087
SHEA Capital I, LLC	448,276,724	133,990,640
SHEA Mountain House, LLC	1,161,309,157	120,523,267
Starwood Capital Hospitality Fund	157,514,549	187,682,315
Starwood Capital Hospitality Fund II	143,767,931	170,341,282
StockBridge Real Estate Fund II	59,374,212	19,104,072
Strategic Partners Value Enhancement Fund	13,343,198	45,010,173
TECHCORE, LLC	(225,898)	(225,898)
TPG Hospitality Investments IV	184,416,612	93,415,564
Urban America, LP. II	87,461,831	57,240,814
Windsor Realty Fund VII, LP	33,139,897	19,338,049
Grand Total	**$ 16,590,770,983**	**$ 16,915,902,017**

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Security Name	Shares	Book Value	Market Value
ACADIA REALTY TRUST	64,830	$ 470,747	$ 1,502,756
AGREE REALTY CORP	16,826	174,817	372,367
ALEXANDER S INC	3,058	430,436	1,318,322
ALEXANDRIA REAL ESTATE EQUIT	91,942	2,564,263	6,686,049
AMERICAN ASSETS TRUST INC	58,464	603,844	1,417,761
AMERICAN CAMPUS COMMUNITIES	110,953	1,526,366	4,990,646
AMERICAN REALTY CAPITAL TRUS	235,711	1,274,333	2,573,967
APARTMENT INVT + MGMT CO A	198,118	1,383,554	5,355,129
ASHFORD HOSPITALITY TRUST	101,132	298,351	852,543
ASSOCIATED ESTATES REALTY CP	63,027	355,975	942,260
AVALONBAY COMMUNITIES INC	141,488	5,394,855	20,017,734
BIOMED REALTY TRUST INC	228,862	1,673,633	4,275,149
BOSTON PROPERTIES INC	222,905	6,918,954	24,156,185
BRANDYWINE REALTY TRUST	212,362	940,834	2,620,546
BRE PROPERTIES INC	114,140	1,871,154	5,709,298
CAMDEN PROPERTY TRUST	119,482	2,300,507	8,085,343
CAMPUS CREST COMMUNITIES INC	46,272	292,986	480,770
CAPLEASE INC	98,709	255,712	409,643
CBL + ASSOCIATES PROPERTIES	220,728	924,797	4,313,025
CEDAR REALTY TRUST INC	102,455	272,616	517,399
CHESAPEAKE LODGING TRUST	47,841	395,197	823,822
COLONIAL PROPERTIES TRUST	129,762	807,410	2,872,940
COMMONWEALTH REIT	124,484	1,391,787	2,380,138
CORPORATE OFFICE PROPERTIES	106,729	1,729,695	2,509,196
COUSINS PROPERTIES INC	154,197	570,031	1,195,026
CUBESMART	182,389	620,530	2,128,479
DCT INDUSTRIAL TRUST INC	369,056	817,467	2,325,055
DDR CORP	419,987	1,793,245	6,148,606
DIAMONDROCK HOSPITALITY CO	248,458	988,206	2,534,271
DIGITAL REALTY TRUST INC	163,914	4,036,307	12,305,036
DOUGLAS EMMETT INC	155,808	981,886	3,599,155
DUKE REALTY CORP	394,237	1,973,079	5,771,626
DUPONT FABROS TECHNOLOGY	94,100	799,048	2,687,492
EASTGROUP PROPERTIES INC	42,083	763,018	2,243,021
EDUCATION REALTY TRUST INC	139,958	465,042	1,550,735
ENTERTAINMENT PROPERTIES TR	69,213	1,119,519	2,845,358
EQUITY LIFESTYLE PROPERTIES	61,459	1,493,721	4,238,820
EQUITY ONE INC	85,300	658,965	1,808,350
EQUITY RESIDENTIAL	447,421	6,786,213	27,901,160
ESSEX PROPERTY TRUST INC	52,450	2,172,372	8,073,164
EXTRA SPACE STORAGE INC	153,331	943,994	4,691,941
FEDERAL REALTY INVS TRUST	94,483	2,906,717	9,834,706
FELCOR LODGING TRUST INC	185,203	374,242	870,454
FIRST INDUSTRIAL REALTY TR	132,004	399,645	1,665,891
FIRST POTOMAC REALTY TRUST	76,236	494,507	897,299
FOREST CITY ENTERPRISES CL A	216,397	967,108	3,159,391
FRANKLIN STREET PROPERTIES C	123,412	828,902	1,305,698
GENERAL GROWTH PROPERTIES	697,981	5,313,523	12,626,469
GETTY REALTY CORP	37,289	415,776	714,082
GLIMCHER REALTY TRUST	207,406	739,952	2,119,689

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Domestic REITS

Security Name	Shares	Book Value	Market Value
GOVERNMENT PROPERTIES INCOME	52,460	605,792	1,186,654
HCP INC	624,043	9,231,241	27,551,503
HEALTH CARE REIT INC	316,880	7,020,407	18,474,092
HEALTHCARE REALTY TRUST INC	115,841	1,132,247	2,761,661
HERSHA HOSPITALITY TRUST	295,083	645,670	1,558,036
HIGHWOODS PROPERTIES INC	110,081	1,404,266	3,704,236
HOME PROPERTIES INC	71,823	1,557,370	4,407,089
HONGKONG LAND HOLDINGS LTD	2,592,396	5,543,378	14,802,582
HOSPITALITY PROPERTIES TRUST	183,613	1,548,974	4,548,096
HOST HOTELS + RESORTS INC	1,069,912	5,521,780	16,926,003
INLAND REAL ESTATE CORP	132,040	475,627	1,106,492
INVESTORS REAL ESTATE TRUST	127,860	536,120	1,010,095
KILROY REALTY CORP	101,656	1,519,406	4,921,168
KIMCO REALTY CORP	603,813	3,369,505	11,490,561
KITE REALTY GROUP TRUST	96,232	157,388	480,195.97
LASALLE HOTEL PROPERTIES	127,452	1,175,180	3,713,941
LEXINGTON REALTY TRUST	229,622	606,726	1,944,902
LIBERTY PROPERTY TRUST	174,582	2,359,557	6,431,619
LTC PROPERTIES INC	45,131	567,132	1,637,350
MACERICH CO/THE	196,286	3,099,690	11,590,707
MACK CALI REALTY CORP	130,689	1,810,738	3,799,117
MEDICAL PROPERTIES TRUST INC	199,920	849,033	1,923,227
MID AMERICA APARTMENT COMM	60,575	1,427,800	4,133,625
NATIONAL RETAIL PROPERTIES	4,884	1,660,642	4,506,066
NATL HEALTH INVESTORS INC	159,281	753,062	2,105,687
OMEGA HEALTHCARE INVESTORS	41,353	1,365,878	3,530,391
PARKWAY PROPERTIES INC	156,906	234,282	379,277
PEBBLEBROOK HOTEL TRUST	33,154	749,951	1,809,871
PENN REAL ESTATE INVEST TST	77,644	341,273	1,260,656
PIEDMONT OFFICE REALTY TRU A	84,156	2,320,479	4,421,770
POST PROPERTIES INC	256,930	768,914	3,877,293
PROLOGIS INC	79,209	7,684,847	22,693,797
PS BUSINESS PARKS INC/CA	682,931	666,277	1,826,064
PUBLIC STORAGE	26,965	7,357,774	27,421,834
RAMCO GERSHENSON PROPERTIES	189,889	341,078	873,927
REALTY INCOME CORP	69,525	2,621,219	8,278,395
REGENCY CENTERS CORP	198,190	2,175,669	6,362,526
RETAIL OPPORTUNITY INVESTMEN	133,751	414,654	911,445
RLJ LODGING TRUST	75,576	1,228,997	2,868,353
ROUSE PROPERTIES INC	168,704	217,951	501,062
SABRA HEALTH CARE REIT INC	36,979	450,058	939,330
SAUL CENTERS INC	4,492	360,918	942,150
SENIOR HOUSING PROP TRUST	54,899	2,329,752	5,401,212
SIMON PROPERTY GROUP INC	21,977	15,409,679	70,193,661
SL GREEN REALTY CORP	241,990	2,621,972	10,699,327
SOVRAN SELF STORAGE INC	450,942	644,390	2,160,683
STRATEGIC HOTELS + RESORTS I	133,342	762,568	1,963,014
SUN COMMUNITIES INC	43,136	464,697	1,741,132
SUNSTONE HOTEL INVESTORS INC	303,872	758,856	2,215,711
TANGER FACTORY OUTLET CENTER	39,357	1,394,951	4,426,242

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Domestic REITS

Security Name	Shares	Book Value	Market Value
TAUBMAN CENTERS INC	201,612	1,718,238	6,750,879
UDR INC	138,104	3,493,032	10,189,656
UNIVERSAL HEALTH RLTY INCOME	87,492	301,693	783,334
URSTADT BIDDLE CLASS A	394,337	241,185	613,159
VENTAS INC	18,862	8,765,328	27,641,890
VORNADO REALTY TRUST	31,015	8,072,305	23,023,132
WASHINGTON REIT	437,926	1,273,677	2,791,017
WEINGARTEN REALTY INVESTORS	274,150	1,525,255	4,735,784
WINTHROP REALTY TRUST	98,103	191,553	445,959
Grand Total		**$ 207,523,920**	**$ 651,812,600**

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International Real Estate

Investment	Net Assets at Cost	Net Assets at Market Value
AETOS Asia Real Estate Securities Opportunity Fund	$ 2,799,780	$ 3,140,365
AETOS Capital Asia TE	6,255,918	6,255,918
AETOS Capital Asia TE II LTD	154,394,681	154,394,681
ARA ASIA DRAGON FUND II (ADF II)	(21,837)	(21,837)
ARA Asia Dragon Limited	233,624,851	516,974,211
Bentall Kennedy Operating Company	97,634,907	97,634,907
CB Richard Ellis Strategic Partners Europe Fund III, US	62,240,206	42,866,303
CB Richard Ellis Strategic Partners UK Fund III, TE	50,100,615	21,068,819
CBRE Strategic Partners, UK	61,180,694	(14,545,213)
DB International Fund 1A	235,241	235,241
DB International Fund 1B	12,780,240	12,780,240
Fortress Investment Fund Deutschland LP	87,157,712	57,087,131
Fortress Investment Fund IV	94,332,709	96,078,346
Harbert European Real Estate Fund II LP	49,976,726	62,371,271
Hines CalPERS Brazil Fund	1,211,677	1,211,677
Hines CalPERS Brazil Fund II	672,702,598	672,702,598
Hines CalPERS China Fund	48,818,104	48,818,104
Hines CalPERS Mexico II	51,540,139	51,540,139
Hines European Development Fund	(1,398,595)	(1,398,595)
Hines European Development Fund II	(3,881,953)	(3,881,953)
Hines Mexico Development Fund (HCM Holdings)	52,628,997	52,628,997
Hines Residential Sunbelt Spain Fund	1,053,660	1,053,660
IL & FS India Realty Fund II	160,690,539	185,823,404
IL & FS India Realty Fund LLC	75,090,460	96,698,252
IXIS AEW (European Property Investors)	24,615,392	35,017,739
JER Europe Fund III	23,938,646	13,070,823
LaSalle Asia Opportunity Fund III	86,280,807	86,280,807
LaSalle French Fund II G.P., LLC	31,888,447	39,742,103
LaSalle Japan Logistics II	27,487,475	27,487,475
MGP Asia Fund II	43,779,856	72,767,680
MGP Europe Parellel Fund II	46,682,061	52,613,088
NIAM Nordic Fund III	42,298,687	42,298,687
NIAM Nordic Investment Fund IV	119,821,790	119,821,790
PLA Residential Fund	626,919	626,919
PLA Retail Fund I	62,451,367	75,142,198
RREEF Global Opportunities Fund II, LLC	112,890,580	112,890,580
SDL Hospitality Co-Invest Fund	62,975,789	198,752,191
Secured Capital Japan I	373,691	357,715
Secured Capital Japan II	61,786,718	53,173,908
Secured Capital Japan Real Estate Partners Asia LP	352,491,743	221,678,782
Sun Apollo India Real Estate Fund	24,514,588	23,093,585
Xander Cassander Co-Investment	175,894,683	97,093,173
Xander JV Fund (Ptolemy)	16,135,771	18,144,888
Grand Total	**$ 3,288,083,079**	**$ 3,451,570,798**

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International REITS

Security Name	Shares	Book Value	Market Value
ACTIVIA PROPERTIES INC	299	$ 1,233,005	$ 1,720,750
ADVANCE RESIDENCE INVESTMENT	1,226	1,680,792	2,380,723
AEON MALL CO LTD	134,753	2,033,738	2,849,088
AFFINE (EX IMMOBAI	6,647	101,057	90,598
AGILE PROPERTY HOLDINGS LTD	2,067,643	1,848,544	2,646,911
ALLIED PROPERTIES REAL ESTAT	83,009	1,082,733	2,361,325
ALLREAL HOLDING AG REG	11,855	942,479	1,731,031
ALSTRIA OFFICE REIT AG	117,344	1,048,966	1,243,448
ANF IMMOBILIER	16,544	500,989	698,089
ARTIS REAL ESTATE INVESTMENT	161,589	1,448,736	2,599,501
ASCENDAS REAL ESTATE INV TRT	3,095,760	2,889,103	5,254,093
AZRIELI GROUP	54,127	855,554	1,185,851
BEFIMMO S.C.A.	26,528	1,551,012	1,511,903
BENI STABILI SPA	1,425,067	787,764	618,501
BIG YELLOW GROUP PLC	194,301	769,527	883,778
BOARDWALK REAL ESTATE INVEST	71,191	1,715,249	4,092,902
BRITISH LAND CO PLC	1,316,296	6,642,093	10,539,498
BROOKFIELD OFFICE PROPERTIES	558,611	4,323,964	9,764,524
BWP TRUST	781,444	893,195	1,493,901
CA IMMOBILIEN ANLAGEN AG	130,707	968,887	1,306,588
CALLOWAY REAL ESTATE INVESTM	159,048	1,983,312	4,368,381
CAN APARTMENT PROP REAL ESTA	138,496	1,495,612	3,230,609
CAN REAL ESTATE INVEST TRUST	100,762	1,764,079	4,018,814
CAPITACOMMERCIAL TRUST	3,145,811	1,627,375	3,141,342
CAPITAL + COUNTIES PROPERTIE	1,017,509	1,350,181	3,345,033
CAPITAL SHOPPING CENTRES GRO	958,529	3,746,527	4,840,966
CAPITALAND LTD	4,718,147	8,923,237	10,056,044
CAPITAMALL TRUST	3,714,128	3,106,012	5,599,925
CAPITAMALLS ASIA LTD	2,311,482	2,613,686	2,855,596
CASTELLUM AB	255,902	1,543,810	3,095,710
CDL HOSPITALITY TRUSTS	1,068,044	1,061,393	1,644,053
CENTRO RETAIL AUSTRALIA	1,982,085	2,826,515	4,022,839
CFS RETAIL PROPERTY TRUST GR	3,147,011	3,585,607	6,258,139
CHAMPION REIT	3,668,283	1,027,560	1,518,038
CHARTER HALL RETAIL REIT	449,540	920,674	1,525,251
CHARTWELL SENIORS HOUSING RE	253,251	1,232,048	2,409,663
CITY DEVELOPMENTS LTD	1,015,284	5,914,768	8,976,302
CITYCON OYJ	309,984	696,848	877,249
COFINIMMO	23,001	2,050,244	2,568,056
COLONIA REAL ESTATE AG	33,592	111,896	116,380
COMINAR REAL ESTATE INV TR U	164,574	2,235,712	3,874,411
COMMONWEALTH PROPERTY OFFICE	3,542,426	1,979,643	3,685,632
CONWERT IMMOBILIEN INVEST SE	125,159	940,119	1,376,285
CORIO NV	137,307	5,571,913	6,034,266
COUNTRY GARDEN HOLDINGS CO	5,390,044	1,495,259	2,105,472
CROMBIE REAL ESTATE INVESTME	68,232	601,886	983,877
DAEJAN HOLDINGS PLC	7,275	196,533	304,670
DERWENT LONDON PLC	151,216	1,988,655	4,394,848
DEUTSCHE EUROSHOP AG	76,814	1,716,259	2,726,063
DEUTSCHE WOHNEN AG BR	217,422	1,759,409	3,662,828
DEVELOPMENT SECURITIES PLC	185,189	562,242	410,275
DEXUS PROPERTY GROUP	7,199,215	3,370,347	6,862,987
DIC ASSET AG	51,014	347,364	440,225

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International REITS

Security Name	Shares	Book Value	Market Value
DUNDEE REAL ESTATE INVESTMEN	143,265	2,932,591	5,366,898
EUROBANK PROPERTIES REAL EST	28,461	200,788	137,252
EUROCOMMERCIAL PROPERTIE CV	60,665	1,581,354	2,097,906
EXTENDICARE REAL ESTATE INVE	125,199	587,785	894,062
F+C COMMERCIAL PROPERTY TRUST	793,598	820,602	1,296,998
FABEGE AB	246,060	923,743	1,928,584
FASTIGHETS AB BALDER B SHRS	168,710	598,102	765,043
FIRST CAPITAL REALTY INC	107,047	1,047,881	1,926,833
FKP PROPERTY GROUP	1,351,279	632,725	526,349
FONCIERE DES REGIONS	40,857	2,524,687	2,936,784
GAGFAH SA	131,876	849,068	1,261,201
GECINA SA	27,236	1,769,739	2,428,096
GLOBAL LOGISTIC PROPERTIES L	3,418,740	4,022,217	5,640,328
GOODMAN GROUP	2,291,068	4,925,890	8,618,847
GPT GROUP	2,696,930	4,710,412	9,095,167
GRAINGER PLC	617,350	800,317	881,137
GRANITE REAL ESTATE INC	69,159	1,686,479	2,357,426
GREAT PORTLAND ESTATES PLC	465,173	1,368,532	2,870,251
GSW IMMOBILIEN AG	75,170	1,612,852	2,573,751
H+R REAL ESTATE INV REIT UTS	268,901	2,807,141	6,462,369
HAMBORNER REIT AG	51,623	366,815	454,657
HAMMERSON PLC	1,052,690	4,336,206	7,312,689
HANG LUNG PROPERTIES LTD	3,321,062	8,554,562	11,217,418
HANSTEEN HOLDINGS PLC	950,419	952,271	1,073,293
HELICAL BAR PLC	175,758	631,743	508,607
HENDERSON LAND DEVELOPMENT	1,747,618	7,751,158	9,609,043
HUFVUDSTADEN AB A SHS	226,505	1,238,227	2,428,342
HYSAN DEVELOPMENT CO	1,172,512	2,353,527	4,428,936
ICADE	32,303	2,101,157	2,443,249
IMMOBILIARE GRANDE DISTRIBUZ	195,252	228,398	159,697
INNVEST REAL ESTATE INVESTME	138,906	428,081	640,404
INTERVEST OFFICES+WAREHOUSES	10,328	210,800	254,259
INVESTA OFFICE FUND	913,544	1,192,273	2,537,722
IRP PROPERTY INVESTMENTS LTD	165,847	129,972	171,681
IVG IMMOBILIEN AG	237,121	1,033,197	471,238
JAPAN PRIME REALTY INVESTMEN	1,064	1,678,153	2,989,052
JAPAN REAL ESTATE INVESTMENT	817	4,927,418	7,485,676
JAPAN RETAIL FUND INVESTMENT	2,791	2,636,780	4,424,257
KENEDIX REALTY INVESTMENT CO	424	1,017,796	1,367,999
KEPPEL LAND LTD	1,108,684	1,635,369	2,818,096
KERRY PROPERTIES LTD	1,062,758	3,647,386	4,528,145
KILLAM PROPERTIES INC	73,366	444,793	944,913
KIWI INCOME PROPERTY TRUST	1,446,951	708,694	1,215,321
KLEPIERRE	141,074	3,148,728	4,636,871
KLOVERN AB	185,831	358,201	608,453
KUNGSLEDEN AB	203,084	862,984	1,029,777
LAND SECURITIES GROUP PLC	1,158,397	7,555,546	13,417,717
LEASINVEST REAL ES	2,534	141,481	208,569
LINK REIT	3,347,086	5,815,702	13,656,996
LONDON + STAMFORD PROPERTY P	812,003	1,167,664	1,422,595
MAPLETREE COMMERCIAL TRUST	2,076,199	1,104,307	1,606,153
MAPLETREE INDUSTRIAL TRUST	1,816,930	1,193,131	1,735,464
MAPLETREE LOGISTICS TRUST 20	2,707,213	950,399	2,094,308

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International REITS

Security Name	Shares	Book Value	Market Value
MERCIALYS	68,414	1,672,949	1,275,398
MIRVAC GROUP	5,081,857	4,114,240	6,641,676
MITSUBISHI ESTATE CO LTD	1,551,445	17,087,146	27,571,739
MITSUI FUDOSAN CO LTD	1,311,884	15,423,041	25,155,809
MOBIMO HOLDING AG REG	9,161	1,567,075	2,120,648
MORGUARD REAL ESTATE TR UTS	64,453	472,805	1,074,803
MORI TRUST SOGO REIT INC	180	1,056,601	1,580,253
MUCKLOW A + J GROUP PLC	89,252	327,527	516,555
NEW WORLD CHINA LAND LTD	3,858,007	944,273	1,566,709
NEW WORLD DEVELOPMENT	6,808,753	7,359,064	7,908,734
NIEUWE STEEN INVESTMENTS NV	93,800	1,155,181	800,401
NIEUWE STEEN INVESTMENTS NV WT	28,783	-	-
NIPPON ACCOMMODATIONS FUND	217	1,150,433	1,409,027
NIPPON BUILDING FUND INC	905	5,755,357	8,749,579
NOMURA REAL ESTATE HOLDINGS	113,293	1,231,411	2,054,572
NOMURA REAL ESTATE OFFICE FU	451	2,048,326	2,542,509
NORTHERN PROPERTY REAL ESTAT	46,772	955,545	1,510,801
NORTHWEST HEALTHCARE PROPERT	52,119	463,081	669,731
NORWEGIAN PROPERTY ASA	741,783	812,980	1,014,509
NTT URBAN DEVELOPMENT CORP	1,959	1,213,609	1,570,969
ORIX JREIT INC	318	1,079,681	1,426,747
PATRIZIA IMMOBILIEN AG	38,778	125,966	216,531
PICTON PROPERTY INCOME LTD	512,331	237,627	321,426
PREMIER INVESTMENT CORP	293	745,752	1,027,954
PRIMARIS RETAIL REAL ESTATE	130,532	1,478,587	3,016,670
PRIMARY HEALTH PROPERTIES	103,189	326,689	517,909
PRIME OFFICE REIT AG	59,042	395,893	243,513
PSP SWISS PROPERTY AG REG	68,844	2,468,466	6,084,307
QUINTAIN ESTATES + DEV PLC	769,899	490,186	458,868
RIOCAN REAL ESTATE INVST TR	423,917	5,258,472	11,518,477
SAFESTORE HOLDINGS PLC	278,332	417,334	444,189
SCHRODER REAL ESTATE INVESTM	538,713	230,555	274,607
SEGRO PLC	1,103,413	3,557,767	3,760,697
SHAFTESBURY PLC	371,886	1,583,017	3,000,996
SHIMAO PROPERTY HOLDINGS LTD	2,062,652	2,582,500	3,148,417
SHUI ON LAND LTD	4,333,209	1,580,598	1,754,098
SILIC	19,348	1,462,099	1,834,903
SINO LAND CO	4,381,326	5,183,668	6,563,362
SOHO CHINA LTD	3,087,205	1,161,356	2,348,183
SPONDA OYJ	421,143	1,075,598	1,576,633
ST. MODWEN PROPERTIES PLC	223,564	471,690	590,844
STANDARD LIFE INVESTMENT PROPE	205,064	125,161	203,432
STE DE LA TOUR EIFFEL	8,682	308,948	434,874
STOCKLAND	3,317,613	6,861,645	10,474,218
SUMITOMO REALTY + DEVELOPMNT	708,702	9,258,989	17,240,147
SUN HUNG KAI PROPERTIES	2,918,585	29,106,196	34,296,008
SUNTEC REIT	3,320,349	2,100,945	3,538,421
SWIRE PROPERTIES LTD	948,264	2,016,265	2,836,167
SWISS PRIME SITE REG	80,887	3,152,616	6,764,076
TAG IMMOBILIEN AG	143,461	806,952	1,350,878
TECHNOPOLIS OYJ	113,353	343,555	466,077
TOKYO TATEMONO CO LTD	483,401	1,455,178	1,799,348
TOKYU LAND CORP	593,200	1,678,978	2,914,328

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International REITS

Security Name	Shares	Book Value	Market Value
TOKYU REIT INC	189	741,782	925,874
TOP REIT INC	231	730,319	1,289,798
TRANSGLOBE APARTMENT REAL ES	85,843	690,178	1,200,764
UK COMMERCIAL PROPERTY TRUST L	712,538	590,823	789,012
UNIBAIL RODAMCO SE	135,841	14,087,850	25,013,698
UNITE GROUP PLC	236,814	551,191	716,863
UNITED URBAN INVESTMENT CORP	3,130	2,317,276	3,369,665
UOL GROUP LTD	848,447	2,309,937	3,301,896
VASTNED RETAIL NV	27,517	1,098,858	1,073,271
WALLENSTAM AB B SHS	172,672	1,262,956	1,677,335
WAREHOUSES DE PAUW SCA WDP	15,219	481,820	812,310
WERELDHAVE BELGIUM	3,673	201,675	351,715
WERELDHAVE NV	32,254	1,917,755	2,069,915
WESTFIELD GROUP	3,433,366	19,165,034	33,434,042
WESTFIELD RETAIL TRUST	4,543,810	7,167,564	13,274,256
WHARF HOLDINGS LTD	2,251,877	8,638,764	12,352,612
WIHLBORGS FASTIGHETER AB	114,343	716,971	1,536,474
WING TAI HOLDINGS LTD	871,974	713,345	918,918
WORKSPACE GROUP PLC	213,415	465,198	781,596
YANLORD LAND GROUP LTD	869,836	922,550	841,134
Grand Total		**$ 429,281,350.11**	**$ 670,182,990.26**

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Private Equity
Corporate Restructuring

Security Name	Book Value	Market Value
ACON BASTION II	$ 60,974,099	$ 97,088,205
ADVENT INTERNATIONAL GPE V D	41,453,304	76,855,308
ADVENT INTERNATIONAL GPE VI A	381,266,480	471,441,017
ADVENT LATIN AMERICAN PEF III	19,682,821	19,147,664
ADVENT LATIN AMERICAN PRIVATE	175,383,333	205,228,325
ADVENT LATIN AMERICAN PRIVATE	28,600,000	27,563,734
AFFINITY ASIA PACIFIC FUND III	89,606,959	116,932,327
APOLLO INVESTMENT FUND IV	1	2,417,716
APOLLO INVESTMENT FUND V	15,667,711	104,010,505
APOLLO INVESTMENT FUND VI	422,253,056	542,706,947
APOLLO INVESTMENT FUND VII LP	469,724,148	653,148,214
APOLLO INVESTMENTS FD III LP	10,673,217	6,936,579
ARES CORP OPPORTUNITY FUND II	84,056,880	132,736,850
ARES CORPORATE OPP FUND III	220,047,421	292,573,496
ARES CORPORATE OPP FUND LP	35,220,043	41,389,800
AUDAX PRIVATE EQUITY FD II	41,526,652	21,877,427
AUDAX PRIVATE EQUITY FUND III	94,637,293	112,229,668
AURORA EQUITY	35,544,429	29,652,077
AURORA EQUITY PARTNERS III LP	106,143,569	151,386,990
AURORA EQUITY PARTNERS LTD	12,724,166	
AURORA EQUITY PARTNERS LTD	(12,724,166)	
BARING VOSTOK PRIV EQ FD IV	60,311,692	73,944,760
BIRCH HILL EQUITY PRTNRS IV LP	36,705,493	36,027,154
BIRCH HILL EQUITY PRTNS III LP	124,214,380	95,790,140
BLACKSTONE CAPITAL PRTS VI	65,236,595	55,408,299
BLACKSTONE CAPITAL PTR III	31,443,190	988,421
BLACKSTONE COMMUNICATIONS I	59,974,367	24,193,657
BLACKSTONE MANAGEMENT PRTNRS V	539,444,521	524,391,585
BLACKSTONE MANAGEMENT PTRS IV	79,793,585	137,569,588
BRIDGEPOINT EUROPE I	5,215,145	770,981
BRIDGEPOINT EUROPE III D	164,773,471	158,254,662
BRIDGEPOINT EUROPE IV D	255,886,147	276,507,030
CANDOVER 2001 FUND NO 1	71,806,550	15,465,913
CANDOVER 2005 FUND US NO 1	183,341,295	79,035,167
CANDOVER 2008 FUND	31,933,033	17,025,575
CAPITAL LINK FUND I	397,810,701	475,360,974
CAPITAL LINK FUND II	240,403,113	237,492,557
CARLYLE	21,515,158	57,820,073
CARLYLE ASIA PARTNERS GP II	117,972,382	120,885,156
CARLYLE ASIA PARTNERS III	163,497,740	142,977,235
CARLYLE ASIA PARTNERS LP	29,356,194	33,737,205
CARLYLE EUROPE PARTNERS II	27,430,264	29,556,372
CARLYLE EUROPE PARTNERS III LP	323,902,910	313,885,920
CARLYLE GLB FIN SERV PARTNERS	107,481,830	125,844,881
CARLYLE JAPAN INTL PARTNERS II	123,584,403	123,101,149
CARLYLE JAPAN PARTNERS LP	18,220,253	13,043,754
CARLYLE MANOR CARE	13,128,107	10,074,789
CARLYLE MEXICO PARTNERS	12,297,030	12,484,192
CARLYLE PARTNERS II LP	3,803,945	7,150,317

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Private Equity
Corporate Restructuring

Security Name	Book Value	Market Value
CARLYLE PARTNERS III LP	36,242,430	3,028,159
CARLYLE PARTNERS IV, L.P.	194,824,226	258,268,122
CARLYLE PARTNERS KINDER MORGAN	24,784,432	45,741,524
CARLYLE PARTNERS V	480,044,839	526,922,724
CARLYLE/RIVER RENE+ALT ENGY II	164,787,236	193,849,878
CARLYLE/RIVERSTONE GLB E+P IV	298,211,460	424,169,412
CARLYLE/RIVERSTONE GLOBAL	171,459,039	241,088,146
CLESSIDRA CAPITAL PARTNERS	53,958,953	24,361,560
CLESSIDRA CAPITAL PARTNERS II	55,162,046	40,425,348
COINVEST HAMLET HOLDINGS B LLC	45,000,000	8,856,185
COURT SQUARE CAPITAL PARTNERS	127,403,757	160,299,115
CVC CPTL PTNRS ASIA/PACIFIC II	77,381,318	32,436,371
CVC CPTL PTRS ASIA/PACIFIC III	99,869,481	105,890,773
CVC EURO EQUITY PARTNERS III	26,769,574	57,921,998
CVC EUROPEAN EQ PTNERS IV(B)LP	171,514,935	189,377,803
CVC EUROPEAN EQTY TNDM FND B	302,512,981	314,371,134
CVC EUROPEAN EQUITY PARTNERS	11,144,098	4,694,592
CVC EUROPEAN EQUITY PRTNRS II	28,955,932	16,475,127
CVC EUROPEAN EQUITY V LP	304,812,035	338,152,981
ENRGY FUTURE HOLDINGS CORP KKR	75,039,662	3,831,356
ESP GOLDEN BEAR EUROPE FUND	280,560,593	250,997,811
ETHOS PRIVATE EQUITY FD III	5,247,640	181,563
EXXEL CAPITAL PARTN V LP	78,146,070	132,566
FALCONHEAD CAPITAL PARTNERS II	47,507,187	58,595,589
FENWAY PARTNERS CAPITAL FUND	63,327,782	1,120,026
FIRST RESERVE FUND XI	401,424,280	381,755,341
FIRST RESERVE FUND XII	209,572,511	208,338,884
FIRST RESERVE X	55,550,832	51,504,821
FRANCISCO PARTNERS	29,824,592	18,194,752
FRANCISCO PARTNERS II LP	104,833,573	129,364,157
FRANCISCO PARTNERS III	17,000,000	15,767,472
FS EQUITY PARTNERS V LP	26,869,220	37,338,454
GLOBAL PRIVATE EQUITY IV A	1	1,956,414
GOLDER THOMA CRESSEY RAUNER	9,642,380	96,992
GREEN EQUITY INVESTORS III LP	17,307,498	11,629,211
GREEN EQUITY INVESTORS IV	103,097,210	164,371,285
GREEN EQUITY INVESTORS V LP	282,367,989	344,293,281
HELLMAN + FRIEDMAN CAP PAR IV	14,898,010	230,525
HELLMAN + FRIEDMAN CAP PAR VI	410,433,396	480,381,640
HELLMAN + FRIEDMAN CAP PART V	102,231,632	115,202,946
HELLMAN + FRIEDMAN VII	65,345,728	58,245,619
HELLMAN FRIEDMAN CAP PARTN II	19,000,012	51,710
HUNTSMAN GAY CAPITAL PARTNERS	140,145,626	145,293,008
ICV PARTNERS II LP	20,704,860	19,637,170
INNER CITY VENTURES LP	1,897,047	764
IRONBRIDGE CAPITAL 2003/4	12,545,350	8,411,739
IRONBRIDGE FUND II	50,037,563	54,500,725
KKR 2006	362,648,814	358,219,036
KKR ASIAN FUND	206,376,042	276,264,934

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Corporate Restructuring

Security Name	Book Value	Market Value
KKR EUROPEAN FD II	185,283,594	153,881,810
KKR EUROPEAN FUND III	187,674,539	162,640,092
KKR EUROPEAN FUND L P 1	19,405,509	11,281,513
KKR MILENNIUM FUND	114,773,930	106,495,063
LEVINE LEICHTMAN CAP PART II	72,629,982	49,120,295
LEVINE LEICHTMAN CAP PART III	36,154,739	29,674,810
LEVINE LEICHTMAN CAPITAL IV	48,050,303	66,580,569
LION CAPITAL FUND II L.P.	176,831,299	140,350,659
MADISON DEARBORN CAP PART IV	88,555,905	69,709,167
MADISON DEARBORN CAP PARTNER V	245,298,679	244,866,890
MADISON DEARBORN PARTNERS III	39,030,485	1,456,931
MAGNUM CAPITAL	76,552,496	64,962,544
NEW MOUNTAIN PARTNERS II	63,617,299	102,535,493
NEW MOUNTAIN PARTNERS III	247,601,891	285,864,769
NEWBRIDGE ASIA III	3,523,053	554,153
NEWBRIDGE ASIA IV LP	137,531,592	224,443,746
OAK HILL CAPITAL PARTNERS II	56,442,553	62,915,216
OAK HILL CR PARTNERS III LTD	222,810,402	241,168,546
PAG ASIA I LP	33,140,962	29,734,821
PALLADIUM EQUITY PARTNERS III	145,064,692	188,640,335
PERMIRA EUROPE III LP 2	57,265,664	48,707,547
PERMIRA IV	222,302,730	260,641,180
PERMIRA VENTURES EUROPEAN V	37,364,385	1,361,928
PROVIDENCE EQUITY PARTNERS V	79,393,064	55,943,785
PROVIDENCE EQUITY VI	259,920,297	292,530,015
QUADRANGLE CAPITAL PRTRS	72,134,606	76,508,332
RESOLUTE FUND II	112,144,061	116,143,368
RHONE PARTNERS III LP	118,001,350	90,603,243
RIPPLEWOOD PARTNERS II LP	25,464,360	21,332,755
SACRAMENTO PARTNERS	311,641,261	335,054,000
SAMSON III CO INVESTMENT	100,400,000	100,000,000
SILVER LAKE BANK ONE	4,258,816	10,815
SILVER LAKE PARTNERS II	62,026,131	78,627,902
SILVER LAKE PARTNERS III	237,015,737	271,666,686
SILVER LAKE PARTNERS LP	23,324,498	86,036
SILVER LAKE SUMERU FUND	152,693,400	183,177,351
SILVER LAKE TECH ASSOC III	89,846	32,994,528
SILVER LAKE TECH ASSOC SUMERU	169,609	2,602,324
SILVER LAKE TECH INV III	18,760,624	2,692,662
SILVER LAKE TECHNOLOGY INV SUM	3,317,944	5,086,654
THE SECOND EUROPEAN EQUITY	31,049,588	18,772,546
THL MANAGERS VI	170,999,795	179,804,239
THOMAS H LEE EQUITY FD V	47,684,694	62,773,930
TOWERBROOK INVESTORS II	98,476,742	109,322,427
TOWERBROOK INVESTORS III L.P.	141,310,522	187,339,845
TOWERBROOK INVESTORS LP	627,324	854,747
TPG ASIA V	289,815,766	253,856,806
TPG PARTNERS III	45,187,447	20,151,678
TPG PARTNERS IV	140,794,021	126,293,402

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Corporate Restructuring

Security Name	Book Value	Market Value
TPG PARTNERS V	523,680,885	365,666,361
TPG PARTNERS VI	474,557,637	474,576,372
TRICOR PACIFIC CAPITAL PARTNER	85,150,484	98,485,885
WELLSPRING CAPITAL PARTNERS V	36,641,423	28,199,862
WELSH CARSON ANDERSON STOWE 6	22,083,302	191,477
WELSH CARSON ANDERSON STOWE X	139,409,973	149,254,537
WELSH CARSON ANDERSON STOWE XI	72,609,021	82,254,141
WELSH CARSON ANDERSON VIII	75,729,633	1,264,116
WELSH CARSON ANDERSON+STOWE IX	52,433,267	38,775,987
YUCAIPA AMERICAN ALLIANCE FUND	120,704,979	140,405,868
YUCAIPA AMERICAN ALLIANCE II	320,324,452	454,135,259
YUCAIPA CORP INITIATIVE FD	166,757,088	103,171,204
YUCAIPA CORP INITIATIVES II LP	84,989,083	56,260,394
Grand Total	**$ 18,770,046,193**	**$ 19,650,810,710**

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Private Equity
Credit Related

Security Name	Book Value	Market Value
AACP CHINA DEBT INVESTORS	$ 8,600,721	$ 12,251,026
AP INVESTMENT EUROPE LTD	75,050,224	2,915,349
APOLLO ASIA OPPORTUNITY FUND	14,958,790	11,624,780
APOLLO CREDIT OPPORT FD I	751,644,221	1,609,603,444
APOLLO EURO PRINCIPAL FINANCE	36,174,369	44,568,008
APOLLO SVF MNGMNT L P	800,000,000	1,090,550,883
APOLLO/CALPERS CLO	66,610,840	85,516,886
ARES CALPERS CLO	73,571,289	90,583,633
ARES SPECIAL SIT. FUND	89,737,991	154,799,456
ASIA RECOVERY CO INVESTMENT	5,766,270	1,740,501
ASIA RECOVERY FUND	14,323,251	883,008
AUDAX CREDIT OPPORTUNITIES LP	25,000,000	29,118,729
AUDAX MEZZANINE FUND II LP	48,811,652	43,247,978
AURORA RESURGENCE FUND C	118,147,722	226,233,949
AVENUE ASIA SPECIAL SITUATIONS	142,660,633	179,302,622
AVENUE ASIA SPL SIT FD III LP	2,559,064	37,618,975
AVENUE EUROPE SPL SIT FUND	1	28,664,009
AVENUE SPECIAL SIT FND VI (A)	139,308,690	134,993,060
AVENUE SPECIAL SITUATIONS FD V	1	27,536,683
AVENUE SPECIAL SITUATIONS IV	-	11,056,693
BLACKSTONE MEZZANINE PTNRS	22,318,222	11,301,043
CARLYLE STRATEGIC PARTNERS	21,544,211	5,140,288
CARLYLE STRATEGIC PARTNERS II	53,713,895	65,989,279
CARLYLE/CALPERS CLO	1	-
CENTRAL VALLEY FUND	8,659,682	16,906,655
CENTRAL VALLEY FUND II SBIC LP	1,500,000	1,258,361
CERBERUS INSTITUTIONAL PARTNER	142,468,443	148,129,721
CHK MID CON CO INV VEH PRE L.P	40,000,000	41,227,547
CLEARWATER CAP PARTNERS FD III	110,672,402	146,451,425
CLEARWATER CAPITAL PARTNERS	20,990,965	31,715,158
CLEARWATER CAPITAL PARTNERS 1	23,219,886	12,704,149
DARBY CONVERGINGEROPE	33,371,455	24,039,959
GLEACHER MEZZANINE FUND	3,881,761	463,776
GLEACHER MEZZANINE FUND II	45,055,003	42,480,965
GSO CAPITAL OPPORTUNITY	83,671,429	83,083,482
GSO CAPITAL OPPS FUND II L.P.	45,598,995	52,069,107
GSO CAPITAL SOLUTIONS,LP	154,936,435	160,279,013
KPS SPECIAL SITUATIONS FND III	82,384,283	112,480,326
LEVINE LEICHTMAN CAP DEEP VAL	72,029,224	54,058,230
MHR INSTITUTIONAL ADV II LLC	27,496,799	35,300,203
MHR INSTITUTIONAL INV III	238,934,144	278,155,662
OAKTREE OPP FUND VIII B L.P.	80,000,000	82,611,483
SILVER LAKE CREDIT FUND LP	99,972,107	128,588,753
TA SUBORDINATED DEBT FUND II	25,796,063	20,829,482
TPG CREDIT STRATEGIES, L.P.	75,000,000	97,566,219
WAYZATA OPPORTUNITIES FUND II	100,750,000	247,820,189
WAYZATA OPPORTUNITIES FUND LLC	24,285,000	75,165,159
WLR RECOVERY FD	11,280,297	120,111
WLR RECOVERY FUND II LP	26,617,976	6,353,689
WLR RECOVERY FUND III	134,436,185	76,162,711

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Private Equity
Credit Related

Security Name	Book Value	Market Value
WLR RECOVERY FUND IV	323,603,249	307,508,587
Grand Total	**$ 4,547,113,842**	**$ 6,188,770,402**

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Private Equity
Expansion Capital

Security Name	Book Value	Market Value
AACP AP INVESTORS	$ 12,122,381	$ 6,173,136
AACP CHINA GROWTH	41,494,282	56,380,739
AP ALTERNATIVE ASSETS L P	195,450,000	105,000,000
APOLLO GLOBAL MGMT LLC	596,857,658	297,600,010
ARCLIGHT ENERGY PARTNERS FD 3	114,078,380	100,160,667
ARCLIGHT ENERGY PARTNERS FD II	7,578,035	12,134,602
ARCLIGHT ENERGY PARTNERS FD IV	91,312,023	69,350,988
ASIA ALTERNATIVES CAPITAL	35,587,309	44,789,084
ASIA ALTERNATIVES CAPITAL II	22,545,734	25,974,919
CALIFORNIA ASIA INVESTORS LP	76,137,247	121,099,054
CARLYLE ASIA GROWTH PRTNRS IV	74,844,274	77,748,861
CARLYLE ASIA GROWTH PRTNS III	66,566,326	43,068,628
CARLYLE EUROPE TECH PTNRS II	74,277,843	68,965,588
CARLYLE GROUP	175,000,000	228,273,735
CARLYLE RIVERSTONE BRAZIL	16,332,703	1,834,329
CARLYLE VENTURE PARTNERS III	56,353,791	58,504,010
CARLYLE/RIVERSTONEENERGYFDI,LP	54,262,246	17,629,583
CENTINELA CAPITAL PTNRS	2,000,002.93	1,400,000
CHINA PRIVATIZATION FUND I	1	
COMMUNITY BANCORP LLC	73,416,285	73,416,286
CONCENTRA INC	10,816,210	245,000
CONVERSUS ASSET MANAGEMENT		1,918,920
CORPORATE PARTNERS LP	209,813,318	136,671,716
EM ALTERANTIVES INVESTEMENTS	62,421,154	56,893,316
GENERATION CAPTIAL PARTNERS LP	31,108,867	367,329
GOLDEN STATE INVESTMENT FUND	387,144,598	378,045,023
GRANITE GLOBAL VENTURES 111	51,453,785	66,278,827
GRANITE GLOBAL VENTURES II LP	22,129,140	27,585,968
HEALTH EVOLUTION INVESTMENTS	3,978,934	3,676,425
HEALTH EVOLUTION INVSTMNT FOF	608,313	529,501
HEALTH EVOLUTION MGMT CO LLC	4,925,641	5,217,004
HEALTH EVOLUTION PARTNERS FOF	104,695,786	86,814,351
HEALTH EVOLUTION PARTNERS LLC	337,109,363	389,300,624
INSIGHT VENTURE PARTNERS V	21,602,653	32,767,725
INSIGHT VENTURE PARTNERS V	9,465,773	13,461,694
INSIGHT VENTURE PARTNERS VI	66,870,044	107,412,545
KHOSLA VENTURES III	143,248,247	227,519,090
LIME ROCK PARTNERS III LP	23,504,321	21,939,227
LIME ROCK PARTNERS IV	38,394,787	50,932,834
LIME ROCK PARTNERS V	63,572,014	72,028,937
LOMBARD ASIA III	31,201,980	69,502,522
LOMBARD THAILAND FUND	23,047,859	11,952,245
LOMBARD/PACIFIC PART L.P.	138,789,473	826,023
MARKSTONE CAPITAL PARTNERS LP	34,141,671	23,702,264
NOGALES INVESTORS FUND 1 LP	21,687,929	5,242,390
NOGALES INVESTORS FUND II	16,795,739	17,634,806
PCG CLEAN ENERGY + TECHNOLOGY	353,966,306	260,949,481
PCG CORPORATE PARTNERS II	117,648,804	122,781,065
PCG INTERNATIONAL EMERGING MKT	198,289,800	254,983,962

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Private Equity
Expansion Capital

Security Name	Book Value	Market Value
PCGI GLOBAL OPPS FUND 2	88,231,920	86,078,342
PERMIRA UK VENTURE FD IV	10,161,468	1,842,929
PHAROS CAPITAL II	18,797,742	14,978,055
POLISH ENTERPRISE FD IV	12,127,834	24,869,595
POLISH ENTERPRISE FUND V	44,951,396	46,537,179
POLISH ENTERPRISE FUND VI	116,847,453	86,899,617
RFG PRIVATE EQUITY	26,721,278	24,073,226
RICHARDSON PRIVATE EQUITY II	23,935,052	14,222,733
RIVERWOOD CAP PTNRS LP	58,146,567	73,945,102
ROSEWOOD CAPITAL V	24,942,429	15,219,030
SAIF PARTNERS III	95,726,588	152,114,081
SAIF PARTNERS IV, LP	75,900,000	69,191,528
SILVER LAKE TECHNOLOGY MANAGEM	268,784,814	166,900,000
SPV VCOC (NAT WEST)	10,493,991	114,497
T3 PARTNERS II LP	18,519,012	8,402,703
TA X L.P.	73,388,500	61,441,326
TAILWIND CAPITAL PARTNERS LP	61,445,571	69,123,298
TPG STAR	117,784,010	156,230,649
TPG VENTURE HOLDING	23,049,867	19,700,000
TSG CAPITAL FUND III LP	32,514,844	
VICENTE CAP PTNRS GRWTH EQ FND	19,418,636	16,745,213
YUCAIPA AMERICAN FUNDS LLC	11,500,000	3,800,000
Grand Total	**$ 5,548,038,001**	**$ 4,969,114,137**

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Private Equity
Opportunistic

Security Name	Book Value	Market Value
BANC OF AMERICA CAL COMM	$ 68,044,493	$ 59,050,370
CARLYLE EUROPE REALTY PARTNERS	9,852,914	1
CARLYLE REALTY III LP	12,024,135	17,208,979
COLLER INTERNATIONAL PARTNERS	201,079,591	237,681,775
COLLER INTL PARTNERS III	1	2,262,320
COLLER INTL PARTNERS IV LP	335,262	33,551,626
CONVERSUS CAP L P	500,000,000	405,600,000
LEXINGTON CAP PARTNERS V LP	2,345,827	13,361,016
LEXINGTON CAPITAL PARTNERS III	1	7,024,909
LEXINGTON CAPITAL PARTNERS IV	1	8,907,056
LEXINGTON CAPTIAL PARTNERS II	1	7,929,765
LEXINGTON MIDDLE MARKETS	31,411,565	31,089,763
PARISH CAPITAL 1	37,901,128	36,124,167
STEPSTONE PIONEER CAPITAL II L	48,183,775	47,284,670
W CAPITAL PARTNERS	14,161,511	5,276,483
W CAPITAL PARTNERS II	90,571,164	104,993,205
YUCAIPA AMERICAN SPECIAL SIT	34,361,816	6,208,391
Grand Total	**$ 1,050,273,185**	**$ 1,023,554,496**

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Private Equity
Venture Capital

Security Name	Book Value	Market Value
AACP CHINA VENTURE INVESTORS	$ 3,451,220	$ 3,234,968
AACP INDIA A	4,298,207	4,366,827
AACP INDIA B	4,155,683	7,585,162
AACP INDIA C	3,443,736	3,484,354
ABERDARE VENTURE III	20,678,534	13,158,159
ABERDARE VENTURES IV L P	26,250,000	25,689,565
AISLING CAPITAL 11	64,637,029	52,176,877
AISLING CAPITAL III LP	30,586,899	22,143,106
ALTA BIOPHARMA PARTNER II	23,801,602	3,785,248
ALTA V	11,644,856	413,579
AMERICAN RIVERS VENTURES I LP	15,000,000	
APA EXCELSIOR IV	8,983,741	408,363
CALIFORNIA EM VENTURES IV LLC	333,856,775	361,595,163
CALIFORNIA EMERG VENT II LLC	846,420,775	478,434,246
CALIFORNIA EMERG VENT III LLC	342,137,596	271,865,546
CALIFORNIA EMERGING VENTURES	466,073,455	247,412,819
CARLYLE ASIA II LP	18,373,796	527,979
CARLYLE VENTURE PRTNRS II LP	40,025,303	10,574,074
CLARUS LIFESCIENCES I LP	35,136,978	28,174,149
CLARUS LIFESCIENCES II LP	36,591,823	29,836,770
CLEARSTONE VENTURE PARTNERS	23,000,000	27,535,856
CRATON EQUITY INVESTORS I L.P	35,637,504	30,489,120
DFJ ELEMENT PARTNERS	27,151,032	18,902,472
DFJ FRONTIER FUND LP	18,584,304	14,019,015
EMERGENCE CAPITAL PARTNERS	10,800,000	11,378,284
ENERTECH CAPITAL III LP	5,918,711	5,764,807
ESSEX W HEALTH VENTURES VIII	77,605,844	68,388,191
GARAGE CALIFORNIA ENTREPRENEUR	9,227,285	6,522,515
GIZA VENTURE FD IV LP	8,757,877	4,250,580
KHOSLA VENTURES SEED, LP	39,000,000	52,765,218
KLINE HAWKES PACIFIC LP	54,462,943	36,777,233
LIGHTSPEED VENTURE PRTNRS VII	25,819,274	35,925,368
NEW ENTERPRISE ASSOCIATES 12	43,791,632	51,959,965
NGEN PARTNERS II	13,758,945	3,434,759
PACIFIC COMMUNITY VENTURE INV	7,963,508	3,304,798
PERSEUS SOROS BIO PHARM LP	11,592,509	7,220,811
PINNACLE VENTURES II B LP	14,770,767	17,442,425
PROSPECT VENTURE II	48,510,209.18	21,802,898
PROSPECT VENTURE PARTNERS III	40,668,054	24,197,594
ROCKPORT CAPITAL PARTNERS	13,324,160	7,063,894
SPACEVEST FUND LP	14,380,016	
TECHNOLOGY PARTNERS FUND V	10,322,120	574,277
TECHNOLOGY PARTNERS FUND VI	15,680,379	957,545
TPG BIOTECHNOLOGY PARTNERS II	56,771,269	82,031,649.00
TPG BIOTECHNOLOGY PARTNERS LP	57,978,976	58,699,301
TPG BIOTECHNOLOGY PRTNRS III	59,436,289	61,484,805
TPG VENTURES LP	153,480,796	26,068,046
TRINITY VENTURES IX	17,998,494	23,109,207
VANTAGEPOINT 2006	68,393,766	60,550,962

CalPERS 2011-2012 Annual Investment Report
Private Equity
Venture Capital

Security Name	Book Value	Market Value
VANTAGEPOINT CLEANTECH PARTNER	17,428,799	16,408,250
Grand Total	**$ 3,337,763,470**	**$ 2,343,896,799**

CalPERS 2011-2012 Annual Investment Report
Infrastructure

Security Name		Book Value		Market Value
Alinda Infrastructure	$	89,530,416	$	91,495,636
Alinda Infrastructure Fund II	$	167,289,611	$	185,921,617
Carlyle Infrastructure Partner	$	64,538,060	$	64,168,159
CIM Infrasructure Fund	$	92,738,962	$	302,456,883
IVY Investment Vehicle LDC	$	83,372,271	$	193,646,610
Lincoln Timber LP	$	1,653,554,091	$	1,650,873,965
Neptune Regional Transmission System, LLC	$	201,674,613	$	201,674,613
Timber International - UBS (Sylvanus)	$	298,551,171	$	464,474,873
Timberland GetCo (South & NE)	$	21,697	$	21,697
Grand Total	**$**	**2,651,270,892**	**$**	**3,154,734,053**

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