

2015-16

Annual Investment Report

Fiscal Year Ended June 30, 2016



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

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as of June 30, 2016

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Domestic Cash Equivalents

Security Name	Interest Rate	Maturity Date	Par Value	Book Value	Market Value
AGA CAPITAL INC.	0.00	07/01/16	7,502,561 \$	7,502,561 \$	7,502,561
AGRIUM INC	0.00	07/11/16	9,618,668	9,616,717	9,616,717
AGRIUM INC	0.00	07/12/16	17,548,334	17,544,420	17,544,420
AGRIUM INC	0.00	07/21/16	28,856,003	28,843,948	28,843,948
AIR LIQUIDE US LLC	0.00	07/07/16	3,533,899	3,533,522	3,533,522
AMERICAN ELEC PWR INC	0.00	07/06/16	38,856,003	38,852,010	38,852,010
AMERICAN ELEC PWR INC	0.00	07/07/16	19,618,668	19,616,248	19,616,248
AMERICAN ELEC PWR INC	0.00	07/11/16	7,300,000	7,298,459	7,298,459
AMERICAN ELEC PWR INC	0.00	07/21/16	20,680,136	20,671,059	20,671,059
ASTRAZENECA PLC	0.00	07/13/16	67,898,405	67,883,014	67,883,014
AUTOZONE INC	0.00	07/07/16	29,237,336	29,234,168	29,234,168
AUTOZONE INC	0.00	07/08/16	23,293,682	23,290,647	23,290,647
AUTOZONE INC	0.00	07/11/16	14,233,067	14,230,339	14,230,339
AUTOZONE INC	0.00	07/15/16	2,693,227	2,692,504	2,692,504
AUTOZONE INC	0.00	07/19/16	28,134,603	28,124,897	28,124,897
BANK OF NOVA SCOTIA	0.69	08/02/16	145,805,346	145,808,402	145,808,402
BELL CANADA	0.00	07/18/16	19,237,336	19,230,250	19,230,250
BELL CANADA	0.00	07/20/16	8,752,988	8,749,384	8,749,384
BELL CANADA	0.00	07/22/16	15,293,682	15,286,723	15,286,723
BELL CANADA	0.00	07/25/16	28,856,003	28,840,806	28,840,806
BORGWARNER INC	0.00	07/01/16	5,097,894	5,097,894	5,097,894
CALPERS BOA CASH COLLATERAL	0.12	12/31/49	1,924,445	1,924,445	1,924,445
CALPERS BPS CASH COLLATERAL	0.12	12/31/49	8,694,194	8,694,194	8,694,194
CALPERS CGP CASH COLLATERAL	0.12	12/31/49	2,832,939	2,832,939	2,832,939
CALPERS CIB CASH COLLATERAL	0.12	12/31/49	3,135,771	3,135,771	3,135,771
CALPERS DBA CASH COLLATERAL	0.12	12/31/49	3,927,040	3,927,040	3,927,040
CALPERS GSB CASH COLLATERAL	0.12	12/31/49	976,876	976,876	976,876
CALPERS MACQ CASH COLLATERAL	0.12	12/31/49	3,506,984	3,506,984	3,506,984
CALPERS MSCS CASH COLLATERAL	0.12	12/31/49	12,064,415	12,064,415	12,064,415
CALPERS RBC CASH COLLATERAL	0.12	12/31/49	2,168,664	2,168,664	2,168,664
CAMPBELL SOUP CO.	0.00	07/20/16	4,809,334	4,807,659	4,807,659
CANADIAN PACIFIC	0.00	07/05/16	43,665,337	43,662,135	43,662,135
CASH COLLATERAL BMN	0.12	12/31/49	(683,813)	(683,813)	(683,813)
CASH COLLATERAL HSBC	0.50	12/31/49	(9,084,944)	(9,084,944)	(9,084,944)
CASH COLLATERAL JPMC	0.50	12/31/49	(45,229,344)	(45,229,344)	(45,229,344)
CASH COLLATERAL SCB	0.12	12/31/49	(9,769)	(9,769)	(9,769)
CASH COLLATERAL STATE STREET	0.12	12/31/49	(2,491,033)	(2,491,033)	(2,491,033)
CBS CORP	0.00	07/14/16	14,428,002	14,424,459	14,424,459
CENTERPOINT ENG Y INC	0.00	07/05/16	40,000,000	39,997,111	39,997,111
CENTERPOINT ENG Y INC	0.00	07/15/16	26,451,336	26,443,621	26,443,621
CENTERPOINT ENG Y INC	0.00	07/19/16	12,408,081	12,403,180	12,403,180
CENTERPOINT ENG Y INC	0.00	07/22/16	33,184,404	33,169,305	33,169,305
COLLATERAL CREDIT SUISSE	0.50	12/31/49	(9,768,757)	(9,768,757)	(9,768,757)
COLLATERAL GOLDMAN SACH INTER	0.50	12/31/49	(30,283,146)	(30,283,146)	(30,283,146)
CONSOLIDATED ED CO N	0.00	07/12/16	49,046,669	49,037,078	49,037,078
CORNING INCORPORATED	0.00	07/07/16	34,046,669	34,042,868	34,042,868
CORNING INCORPORATED	0.00	07/08/16	19,237,336	19,234,829	19,234,829
CORNING INCORPORATED	0.00	07/11/16	28,273,762	28,268,499	28,268,499
CORNING INCORPORATED	0.00	07/22/16	9,618,668	9,614,684	9,614,684
COX ENTERPRISES INC	0.00	07/05/16	55,155,671	55,151,197	55,151,197
CVS CORPORATION	0.00	07/01/16	62,902,673	62,902,673	62,902,673
DEUTSCHE TELEKOM AG	0.00	07/15/16	29,978,502	29,968,709	29,968,709
DOMINION RESOURCES	0.00	07/07/16	48,781,444	48,775,876	48,775,876

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Domestic Cash Equivalents

Security Name	Interest Rate	Maturity Date	Par Value	Book Value	Market Value
DOMINION RESOURCES	0.00	07/08/16	43,836,937	43,831,084	43,831,084
DOVER CORPORATION	0.00	07/01/16	4,809,334	4,809,334	4,809,334
DUKE ENERGY CORP	0.00	07/06/16	29,313,602	29,310,711	29,310,711
DUKE ENERGY CORP	0.00	07/07/16	48,665,337	48,659,660	48,659,660
EASTMAN CHEMICAL CO	0.00	07/13/16	5,771,201	5,769,796	5,769,796
EVERSOURCE ENERGY	0.00	07/01/16	10,099,601	10,099,601	10,099,601
EVERSOURCE ENERGY	0.00	07/06/16	49,737,671	49,733,319	49,733,319
KROGER CO	0.00	07/05/16	30,920,602	30,918,369	30,918,369
LEGGETT & PLATT	0.00	07/22/16	24,046,669	24,036,710	24,036,710
MITSUBISHI INT'L CO	0.00	07/01/16	49,046,669	49,046,669	49,046,669
MONDELEZ INTL INC	0.00	07/06/16	3,414,627	3,414,300	3,414,300
MONDELEZ INTL INC	0.00	07/12/16	19,237,336	19,233,280	19,233,280
NEXTERA ENERGY CAP HLDGS INC	0.00	07/05/16	14,428,002	14,426,928	14,426,928
NEXTERA ENERGY CAP HLDGS INC	0.00	07/06/16	51,046,669	51,041,848	51,041,848
NEXTERA ENERGY CAP HLDGS INC	0.00	07/07/16	33,665,337	33,661,410	33,661,410
NISSAN MTR ACCP CP	0.00	07/08/16	27,546,669	27,542,925	27,542,925
NISSAN MTR ACCP CP	0.00	07/11/16	36,504,268	36,497,170	36,497,170
NISSAN MTR ACCP CP	0.00	07/21/16	35,589,071	35,574,637	35,574,637
OGE ENERGY CORP	0.00	07/08/16	43,280,591	43,274,952	43,274,952
PACIFIC GAS & ELECTR	0.00	07/07/16	43,665,337	43,660,825	43,660,825
PACIFIC GAS & ELECTR	0.00	07/11/16	18,948,776	18,945,144	18,945,144
PACIFIC GAS & ELECTR	0.00	07/13/16	3,847,467	3,846,569	3,846,569
PACIFIC GAS & ELECTR	0.00	07/18/16	8,656,801	8,653,939	8,653,939
PIEDMONT NATURAL GAS COMPANY,	0.00	07/01/16	20,000,000	20,000,000	20,000,000
PIEDMONT NATURAL GAS COMPANY,	0.00	07/13/16	58,856,003	58,843,447	58,843,447
POTASH CORP SASK	0.00	07/06/16	53,892,604	53,887,127	53,887,127
POTASH CORP SASK	0.00	07/11/16	21,551,735	21,547,428	21,547,428
POTASH CORP SASK	0.00	07/12/16	10,580,535	10,578,110	10,578,110
POTASH CORP SASK	0.00	07/13/16	10,000,000	9,997,533	9,997,533
PPG INDUSTRIES	0.00	07/07/16	3,246,000	3,245,589	3,245,589
PPG INDUSTRIES	0.00	07/08/16	6,733,067	6,732,086	6,732,086
RICOH FINANCE CORP	0.00	07/01/16	14,428,002	14,428,002	14,428,002
RICOH FINANCE CORP	0.00	07/05/16	73,169,605	73,162,883	73,162,883
RICOH FINANCE CORP	0.00	07/07/16	4,904,000	4,903,305	4,903,305
ROCKWELL COLLINS INC	0.00	07/06/16	6,733,067	6,732,460	6,732,460
RYDER SYSTEM INC	0.00	07/05/16	24,527,603	24,525,831	24,525,831
RYDER SYSTEM INC	0.00	07/12/16	4,328,401	4,327,501	4,327,501
RYDER SYSTEM INC	0.00	07/13/16	12,816,875	12,813,970	12,813,970
RYDER SYSTEM INC	0.00	07/14/16	6,000,000	5,998,548	5,998,548
RYDER SYSTEM INC	0.00	07/19/16	21,161,069	21,153,663	21,153,663
RYDER SYSTEM INC	0.00	07/20/16	9,618,668	9,615,165	9,615,165
SOUTHWESTERN PUB.SER	0.00	07/01/16	24,428,002	24,428,002	24,428,002
STIF CALPERS	0.55	12/31/20	17,577,462,627	17,577,462,627	17,577,462,627
UNITED HEALTHCARE CO	0.00	07/05/16	44,612,602	44,609,430	44,609,430
UNITED HEALTHCARE CO	0.00	07/07/16	28,856,003	28,852,925	28,852,925
UNITED HEALTHCARE CO	0.00	07/12/16	25,970,403	25,965,166	25,965,166
UNITED TECHNOLOGIES	0.00	07/11/16	58,866,247	58,854,964	58,854,964
UNITED TECHNOLOGIES	0.00	07/13/16	27,582,000	27,575,472	27,575,472
VERIZON COMMNTN INC	0.00	07/06/16	80,597,607	80,590,007	80,590,007
WESTAR ENERGY INC	0.00	07/06/16	35,313,602	35,310,463	35,310,463
WESTAR ENERGY INC	0.00	07/07/16	30,161,069	30,157,500	30,157,500
XCEL ENERGY INC	0.00	07/05/16	27,961,867	27,959,972	27,959,972
XCEL ENERGY INC	0.00	07/06/16	6,444,507	6,443,961	6,443,961

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Security Name	Interest Rate	Maturity Date	Par Value	Book Value	Market Value
XCEL ENERGY INC	0.00	07/12/16	8,656,801	8,655,108	8,655,108
Total				\$ 19,970,879,805	\$ 19,970,879,805

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International Currency

Security Name	Par Value	Book Value	Market Value
AUSTRALIAN DOLLAR	43,246,278 \$	32,058,276 \$	32,201,177
BRAZILIAN REAL	15,345,873	4,537,419	4,789,972
CANADIAN DOLLAR	5,920,844	4,578,385	4,559,054
CHILEAN PESO	679,844,530	999,351	1,026,855
COLOMBIAN PESO	1,718,777,836	577,621	590,848
CZECH KORUNA	2,442,206	101,247	100,182
DANISH KRONE	5,889,705	888,766	879,480
EGYPTIAN POUND	25,794,289	3,091,263	2,904,779
EURO CURRENCY	138,330,059	154,188,078	153,677,697
HONG KONG DOLLAR	47,679,068	6,144,685	6,145,833
HUNGARIAN FORINT	357,792,982	1,295,228	1,259,175
INDIAN RUPEE	256,970,114	3,819,483	3,807,247
INDONESIAN RUPIAH	31,661,888,947	2,365,058	2,396,359
JAPANESE YEN	5,573,794,448	54,167,329	54,330,777
MALAYSIAN RINGGIT	6,902,525	1,704,638	1,712,148
MEXICAN PESO (NEW)	50,821,257	2,752,342	2,754,652
MOROCCAN DIRHAM	29,249	3,480	2,990
NEW ISRAELI SHEQEL	1,940,701	502,781	503,934
NEW TAIWAN DOLLAR	82,442,565	2,552,481	2,555,645
NEW ZEALAND DOLLAR	1,499,384	1,062,384	1,067,861
NORWEGIAN KRONE	15,795,233	1,914,433	1,887,587
PAKISTAN RUPEE	55,969,934	534,496	534,523
PERUVIAN SOL	1,536,587	463,079	467,254
PHILIPPINE PESO	5,405,913	116,187	114,903
POLISH ZLOTY	732,917	189,348	185,017
POUND STERLING	47,136,111	66,081,615	63,011,558
ROMANIAN LEU	1,995,821	501,535	490,283
RUSSIAN RUBLE	191,380,499	2,926,002	2,996,055
SINGAPORE DOLLAR	1,678,657	1,243,853	1,247,237
SOL	1,194	365	363
SOUTH AFRICAN RAND	62,765,274	4,132,665	4,285,782
SOUTH KOREAN WON	12,395,009,915	10,734,313	10,760,958
SWEDISH KRONA	8,715,693	1,037,955	1,028,679
SWISS FRANC	2,096,339	2,151,935	2,151,857
THAILAND BAHT	114,665,562	3,253,094	3,263,106
TURKISH LIRA	11,079,016	3,832,992	3,852,700
UAE DIRHAM	1,375,073	374,385	374,363
US DOLLAR	124,557,322	124,557,322	124,557,322
Total		\$ 501,435,868	\$ 498,476,215

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U.S. Treasuries and Agencies

Security Name	Rate	Maturity Date	Par Value		Book Value		Market Value
FANNIE MAE	0.00	10/09/19	341,227,807	\$	298,383,948	\$	328,115,480
FANNIE MAE	2.63	09/06/24	40,530,452		39,790,218		43,604,505
FANNIE MAE	2.13	04/24/26	96,501,077		95,697,545		99,272,385
FANNIE MAE	7.25	05/15/30	43,425,484		54,659,911		69,065,410
FANNIE MAE	6.63	11/15/30	36,573,908		42,270,854		55,953,668
FARMER MAC GTD TR 07 1	5.13	04/19/17	38,600,431		38,797,001		39,992,864
FREDDIE MAC	0.00	12/11/25	16,405,183		12,459,008		13,526,329
STRIPS	0.00	11/15/16	4,400,000		4,386,696		4,394,280
STRIPS	0.00	11/15/17	4,400,000		4,329,614		4,365,240
STRIPS	0.00	11/15/18	4,500,000		4,345,292		4,433,490
STRIPS	0.00	11/15/19	4,600,000		4,337,244		4,471,154
STRIPS	0.00	11/15/23	4,900,000		4,050,222		4,421,270
STRIPS	0.00	11/15/24	4,900,000		3,894,424		4,325,181
STRIPS	0.00	11/15/30	4,500,000		2,825,064		3,421,125
STRIPS	0.00	11/15/31	4,500,000		2,725,363		3,330,585
STRIPS	0.00	11/15/33	4,900,000		2,759,720		3,426,227
STRIPS	0.00	11/15/34	4,900,000		2,664,223		3,322,151
STRIPS	0.00	11/15/35	4,800,000		2,518,984		3,168,912
STRIPS	0.00	11/15/36	4,700,000		2,384,207		3,020,173
STRIPS	0.00	11/15/37	4,600,000		2,252,757		2,862,396
STRIPS	0.00	11/15/38	4,500,000		2,122,646		2,718,180
STRIPS	0.00	11/15/39	4,000,000		1,821,860		2,328,400
TENN VALLEY AUTHORITY	5.88	04/01/36	297,223,316		331,506,249		427,851,537
TENN VALLEY AUTHORITY	5.25	09/15/39	9,650,108		12,056,237		13,243,515
TENN VALLEY AUTHORITY	4.88	01/15/48	111,941,249		141,221,254		140,262,978
TENN VALLEY AUTHORITY	5.38	04/01/56	72,375,807		100,426,789		100,397,534
TSY INFL IX N/B	0.13	04/15/18	485,358,720		491,035,638		492,789,562
TSY INFL IX N/B	2.13	01/15/19	111,422,000		119,006,105		119,552,463
TSY INFL IX N/B	0.13	04/15/19	320,572,020		324,493,260		327,435,467
TSY INFL IX N/B	1.38	01/15/20	3,318,780		3,480,009		3,544,855
TSY INFL IX N/B	0.13	04/15/20	484,205,220		486,194,623		495,249,941
TSY INFL IX N/B	1.25	07/15/20	228,161,440		242,109,612		245,237,042
TSY INFL IX N/B	1.13	01/15/21	685,674,660		716,471,057		733,671,886
TSY INFL IX N/B	0.13	04/15/21	406,768,050		413,346,549		416,872,168
TSY INFL IX N/B	0.63	07/15/21	51,477,900		53,210,608		54,188,726
TSY INFL IX N/B	0.13	01/15/22	271,633,580		272,551,181		276,982,045
TSY INFL IX N/B	0.13	07/15/22	3,120,810		3,082,229		3,191,528
TSY INFL IX N/B	0.13	01/15/23	571,056,400		572,467,235		579,176,822
TSY INFL IX N/B	0.38	07/15/23	177,718,121		177,799,688		183,909,820
TSY INFL IX N/B	0.63	01/15/24	2,108,789,285		2,131,818,949		2,209,294,182
TSY INFL IX N/B	0.13	07/15/24	1,689,284,104		1,677,130,405		1,707,494,587
TSY INFL IX N/B	0.25	01/15/25	377,740,000		375,499,550		383,817,837
TSY INFL IX N/B	2.38	01/15/25	46,385,971		49,582,846		55,438,657
TSY INFL IX N/B	0.38	07/15/25	376,324,581		365,708,397		387,674,530
TSY INFL IX N/B	2.00	01/15/26	171,424,252		187,703,301		201,824,629

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U.S. Treasuries and Agencies

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TSY INFL IX N/B	0.63	01/15/26	516,443,997	525,881,104	544,120,231
TSY INFL IX N/B	2.38	01/15/27	250,014,041	301,705,550	307,164,751
TSY INFL IX N/B	1.75	01/15/28	91,352,000	103,361,830	106,853,521
TSY INFL IX N/B	3.63	04/15/28	278,700,104	357,009,599	385,999,644
TSY INFL IX N/B	2.50	01/15/29	313,915,719	384,609,561	398,133,029
TSY INFL IX N/B	3.88	04/15/29	2,619,342	3,556,038	3,776,358
TSY INFL IX N/B	3.38	04/15/32	48,046,931	67,914,704	70,463,707
TSY INFL IX N/B	2.13	02/15/40	378,501,088	497,286,389	495,007,507
TSY INFL IX N/B	2.13	02/15/41	1,310,868	1,579,841	1,729,939
TSY INFL IX N/B	0.75	02/15/42	517,173,712	500,715,340	518,549,394
TSY INFL IX N/B	0.63	02/15/43	299,686,468	264,867,907	291,726,795
TSY INFL IX N/B	1.38	02/15/44	282,273,750	312,115,216	326,201,191
TSY INFL IX N/B	0.75	02/15/45	628,826,457	578,519,485	631,480,105
TSY INFL IX N/B	1.00	02/15/46	144,123,798	146,067,787	155,496,607
US TREASURY N/B	0.88	06/15/19	46,320,517	46,327,701	46,550,267
US TREASURY N/B	2.63	11/15/20	802,000	825,852	859,415
US TREASURY N/B	1.38	05/31/21	39,565,441	39,835,818	40,278,016
US TREASURY N/B	1.75	04/30/22	231,602,584	234,085,675	239,317,287
US TREASURY N/B	2.13	05/15/25	2,518,678,099	2,500,350,296	2,659,321,084
US TREASURY N/B	2.25	11/15/25	77,200,861	79,320,862	82,333,177
US TREASURY N/B	1.63	02/15/26	10,615,118	10,376,203	10,731,142
US TREASURY N/B	1.63	05/15/26	1,624,113,119	1,597,425,768	1,643,521,271
US TREASURY N/B	5.25	02/15/29	625,809,482	787,416,890	884,600,458
US TREASURY N/B	3.50	02/15/39	159,226,776	186,304,293	200,606,617
US TREASURY N/B	2.88	05/15/43	3,002,630,998	2,679,748,012	3,369,492,513
US TREASURY N/B	3.13	08/15/44	581,431,470	578,203,365	683,118,055
US TREASURY N/B	3.00	11/15/44	291,408,208	322,620,424	334,446,278
US TREASURY N/B	2.50	02/15/45	426,534,759	414,838,373	443,306,101
US TREASURY N/B	3.00	05/15/45	306,873,424	300,665,758	352,131,119
US TREASURY N/B	2.88	08/15/45	471,890,265	464,038,175	528,668,092
US TREASURY N/B	3.00	11/15/45	326,173,639	329,751,943	374,388,620
US TREASURY N/B	2.50	02/15/46	897,460,012	871,115,385	932,900,681
Total				\$ 25,365,819,719	\$ 27,325,914,689

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AUSTRALIAN GOVERNMENT	4.25	07/21/17	2,105,000	2,260,037	1,610,473
AUSTRALIAN GOVERNMENT	5.50	01/21/18	11,830,000	10,607,176	9,333,558
AUSTRALIAN GOVERNMENT	5.25	03/15/19	5,975,000	5,056,956	4,881,564
AUSTRALIAN GOVERNMENT	5.50	04/21/23	25,000,000	23,504,078	22,980,961
AUSTRALIAN GOVERNMENT	2.75	04/21/24	12,000,000	9,602,892	9,482,302
AUSTRALIAN GOVERNMENT	3.25	04/21/25	26,545,140	19,512,571	21,830,572
AUSTRALIAN GOVERNMENT	4.25	04/21/26	34,500,000	29,653,446	30,845,628
AUSTRALIAN GOVERNMENT	4.25	04/21/26	10,325,000	8,108,411	9,231,337
AUSTRALIAN GOVERNMENT	3.25	04/21/29	13,291,000	10,459,330	11,049,141
AUSTRALIAN GOVERNMENT	2.75	06/21/35	1,500,000	1,040,850	1,153,312
AUSTRALIAN GOVERNMENT	3.75	04/21/37	19,205,000	16,873,172	16,988,422
AUSTRALIAN INDEX LINKED	1.00	11/21/18	144,421,000	113,954,552	113,062,141
AUSTRALIAN INDEX LINKED	1.25	02/21/22	45,000,000	38,975,146	38,130,630
AUSTRALIAN INDEX LINKED	3.00	09/20/25	78,000,000	94,557,744	83,998,785
BELGIUM KINGDOM	4.25	09/28/22	1,000,000	1,359,787	1,430,630
BELGIUM KINGDOM	2.25	06/22/23	1,750,000	2,519,585	2,281,302
BELGIUM KINGDOM	2.60	06/22/24	2,000,000	2,549,038	2,694,092
BELGIUM KINGDOM	1.00	06/22/26	7,600,000	8,847,474	9,081,033
BELGIUM KINGDOM	5.50	03/28/28	15,043,000	26,187,405	26,764,120
BONO BCO CENT CHILE PES	4.50	06/01/20	1,140,000,000	1,719,517	1,760,667
BONO BCO CENT CHILE PES	6.00	02/01/21	7,915,000,000	13,557,317	13,205,084
BONO BCO CENT CHILE PES	6.00	03/01/22	1,025,000,000	1,702,459	1,728,030
BONO BCO CENT CHILE PES	6.00	03/01/23	3,430,000,000	5,627,097	5,815,735
BONO BCO CENT CHILE UF	3.00	01/01/18	33,867,691,000	61,879,610	53,598,902
BONO BCO CENT CHILE UF	3.00	08/01/18	1,302,603,500	2,007,320	2,075,859
BONO BCO CENT CHILE UF	3.00	10/01/18	20,841,656,000	31,742,457	33,172,818
BONO BCO CENT CHILE UF	3.00	02/01/21	1,953,905,250	3,097,042	3,235,379
BONOS DE TESORERIA	5.20	09/12/23	2,265,000	683,019	671,377
BONOS DE TESORERIA	6.85	02/12/42	4,595,000	1,480,192	1,431,293
BONOS DE TESORERIA	6.71	02/12/55	1,500,000	433,279	441,726
BONOS TESORERIA PESOS	6.00	01/01/22	1,120,000,000	1,872,668	1,897,155
BONOS Y OBLIG DEL ESTADO	5.50	07/30/17	5,561,000	6,820,358	6,555,910
BONOS Y OBLIG DEL ESTADO	4.40	10/31/23	3,000,000	3,982,483	4,199,775
BONOS Y OBLIG DEL ESTADO	4.80	01/31/24	8,250,000	11,957,048	11,836,532
BONOS Y OBLIG DEL ESTADO	3.80	04/30/24	8,700,000	11,131,666	11,759,664
BONOS Y OBLIG DEL ESTADO	2.75	10/31/24	15,750,000	19,610,544	19,925,400
BONOS Y OBLIG DEL ESTADO	1.60	04/30/25	1,000,000	1,096,307	1,160,800
BONOS Y OBLIG DEL ESTADO	2.15	10/31/25	57,700,000	67,481,034	69,629,854
BONOS Y OBLIG DEL ESTADO	2.15	10/31/25	2,440,000	2,942,223	2,944,486
BONOS Y OBLIG DEL ESTADO	1.95	04/30/26	25,000,000	29,172,693	29,579,472
BONOS Y OBLIG DEL ESTADO	5.90	07/30/26	6,750,000	10,395,584	10,763,633
BONOS Y OBLIG DEL ESTADO	5.15	10/31/28	1,550,000	2,422,020	2,429,103
BONOS Y OBLIG DEL ESTADO	1.95	07/30/30	1,655,000	1,878,090	1,923,382
BONOS Y OBLIG DEL ESTADO	4.20	01/31/37	1,730,000	2,442,356	2,632,177
BONOS Y OBLIG DEL ESTADO	4.90	07/30/40	2,300,000	3,427,287	3,882,111
BONOS Y OBLIG DEL ESTADO	4.70	07/30/41	2,530,000	3,466,076	4,182,667
BONOS Y OBLIG DEL ESTADO	2.90	10/31/46	32,300,000	39,120,358	40,324,377

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BRITISH COLUMBIA PROV OF	2.70	12/18/22	800,000	808,831	665,342
BRITISH COLUMBIA PROV OF	3.30	12/18/23	8,400,000	7,864,454	7,262,924
BRITISH COLUMBIA PROV OF	2.85	06/18/25	8,900,000	7,059,225	7,469,777
BRITISH COLUMBIA PROV OF	2.30	06/18/26	12,000,000	9,357,977	9,578,933
BRITISH COLUMBIA PROV OF	3.20	06/18/44	7,000,000	6,023,860	5,938,816
BUNDESOBLIGATION I/L	0.75	04/15/18	39,289,190	47,312,363	44,769,671
BUNDESREPUB. DEUTSCHLAND	3.75	01/04/19	4,455,000	5,591,484	5,501,332
BUNDESREPUB. DEUTSCHLAND	1.50	09/04/22	17,450,000	21,750,633	21,804,576
BUNDESREPUB. DEUTSCHLAND	0.50	02/15/25	57,112,596	65,413,336	67,678,538
BUNDESREPUB. DEUTSCHLAND	1.00	08/15/25	20,300,000	23,473,520	25,041,796
BUNDESREPUB. DEUTSCHLAND	0.50	02/15/26	33,600,000	38,694,247	39,608,336
BUNDESREPUB. DEUTSCHLAND	4.75	07/04/28	10,400,000	15,606,394	18,370,844
BUNDESREPUB. DEUTSCHLAND	6.25	01/04/30	23,370,000	45,457,887	48,333,135
BUNDESREPUB. DEUTSCHLAND	5.50	01/04/31	1,610,000	2,891,802	3,211,656
BUNDESREPUB. DEUTSCHLAND	4.75	07/04/34	992,000	1,772,629	2,013,358
BUNDESREPUB. DEUTSCHLAND	4.00	01/04/37	500,000	909,614	979,463
BUNDESREPUB. DEUTSCHLAND	4.25	07/04/39	13,400,000	25,036,430	28,189,661
BUNDESREPUB. DEUTSCHLAND	3.25	07/04/42	3,450,000	6,052,532	6,634,450
BUNDESREPUB. DEUTSCHLAND	2.50	07/04/44	6,390,000	10,519,830	11,184,436
BUONI ORDINARI DEL	0.00	07/29/16	150,920,947	170,287,783	167,692,363
BUONI ORDINARI DEL TES	0.01	07/14/16	306,471,916	348,369,802	340,497,265
BUONI POLIENNALI DEL TES	2.10	09/15/17	31,934,100	36,406,821	36,554,611
BUONI POLIENNALI DEL TES	0.25	05/15/18	2,345,000	2,644,494	2,620,292
BUONI POLIENNALI DEL TES	3.75	05/01/21	4,784,000	6,395,616	6,180,305
BUONI POLIENNALI DEL TES	0.45	06/01/21	9,500,000	10,848,681	10,602,631
BUONI POLIENNALI DEL TES	4.75	09/01/21	29,600,000	41,367,061	40,202,657
BUONI POLIENNALI DEL TES	2.10	09/15/21	2,165,000	2,600,388	2,675,551
BUONI POLIENNALI DEL TES	5.00	03/01/22	211,000	329,482	292,869
BUONI POLIENNALI DEL TES	1.35	04/15/22	11,451,000	12,990,473	13,299,317
BUONI POLIENNALI DEL TES	5.50	11/01/22	3,600,000	5,002,637	5,194,544
BUONI POLIENNALI DEL TES	4.50	05/01/23	2,275,000	3,122,166	3,156,497
BUONI POLIENNALI DEL TES	4.75	08/01/23	16,829,000	23,342,824	23,815,552
BUONI POLIENNALI DEL TES	2.60	09/15/23	104,375,880	141,954,856	135,610,918
BUONI POLIENNALI DEL TES	4.50	03/01/24	2,000,000	2,823,028	2,799,637
BUONI POLIENNALI DEL TES	3.75	09/01/24	20,900,000	27,449,361	28,068,609
BUONI POLIENNALI DEL TES	2.35	09/15/24	135,554,850	192,311,454	172,972,935
BUONI POLIENNALI DEL TES	5.00	03/01/25	9,800,000	14,401,516	14,336,947
BUONI POLIENNALI DEL TES	1.50	06/01/25	97,250,000	107,013,641	111,088,714
BUONI POLIENNALI DEL TES	2.00	12/01/25	76,550,000	88,881,045	90,632,215
BUONI POLIENNALI DEL TES	1.60	06/01/26	16,300,000	18,801,362	18,545,034
BUONI POLIENNALI DEL TES	3.10	09/15/26	34,967,130	46,350,960	48,041,108
BUONI POLIENNALI DEL TES	3.50	03/01/30	4,550,000	5,891,698	6,206,909
BUONI POLIENNALI DEL TES	1.25	09/15/32	6,986,490	7,982,809	8,159,654
BUONI POLIENNALI DEL TES	5.00	08/01/34	1,500,000	2,378,606	2,443,094
BUONI POLIENNALI DEL TES	2.35	09/15/35	14,333,160	18,641,901	19,882,104
BUONI POLIENNALI DEL TES	4.00	02/01/37	1,300,000	1,807,551	1,915,199
BUONI POLIENNALI DEL TES	5.00	09/01/40	4,016,000	5,891,819	6,765,511

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BUONI POLIENNALI DEL TES	2.55	09/15/41	26,053,680	39,763,628	37,328,911
BUONI POLIENNALI DEL TES	3.25	09/01/46	13,490,000	17,305,585	18,007,069
BUONI POLIENNALI DEL TES	2.70	03/01/47	4,300,000	5,177,354	5,135,173
CANADA HOUSING TRUST	1.70	12/15/17	2,990,000	2,290,558	2,337,366
CANADA HOUSING TRUST	1.75	06/15/18	26,970,000	21,588,655	21,189,735
CANADA HOUSING TRUST	3.80	06/15/21	17,505,000	15,239,912	15,278,157
CANADA HOUSING TRUST	2.90	06/15/24	7,100,000	6,450,351	6,088,440
CANADA HOUSING TRUST	1.95	12/15/25	7,535,000	5,925,835	6,000,499
CANADIAN GOVERNMENT	3.75	06/01/19	16,280,000	13,616,077	13,699,419
CANADIAN GOVERNMENT	3.25	06/01/21	3,000,000	2,389,934	2,606,907
CANADIAN GOVERNMENT	2.25	06/01/25	21,000,000	16,193,965	17,962,462
CANADIAN GOVERNMENT	1.50	06/01/26	7,000,000	5,562,038	5,610,457
CANADIAN GOVERNMENT	5.00	06/01/37	2,000,000	2,167,656	2,427,689
CANADIAN GOVERNMENT	3.50	12/01/45	15,440,172	15,103,054	16,775,301
CANADIAN GOVERNMENT RRB	4.25	12/01/21	109,328,652	122,114,177	106,077,499
CANADIAN GOVERNMENT RRB	4.25	12/01/26	69,602,355	74,496,395	78,165,047
CANADIAN GOVERNMENT RRB	4.00	12/01/31	40,009,440	46,789,270	49,048,918
CANADIAN GOVERNMENT RRB	3.00	12/01/36	27,403,200	35,086,387	32,512,682
CANADIAN GOVERNMENT RRB	2.00	12/01/41	16,263,927	21,478,455	17,678,552
CANADIAN GOVERNMENT RRB	1.50	12/01/44	25,857,175	29,849,214	26,296,590
COMUNIDAD DE MADRID	4.69	03/12/20	1,800,000	2,230,968	2,319,222
CROATIA	3.00	03/11/25	17,825,054	18,275,725	18,812,596
CZECH REPUBLIC	5.70	05/25/24	60,000,000	3,742,302	3,516,354
CZECH REPUBLIC	2.40	09/17/25	53,600,000	2,651,572	2,604,218
CZECH REPUBLIC	2.50	08/25/28	79,100,000	3,998,982	3,957,052
CZECH REPUBLIC	0.95	05/15/30	45,200,000	1,926,498	1,899,373
DENMARK I/L GOVT BOND	0.10	11/15/23	78,263,250	11,861,281	12,422,363
DEUTSCHLAND I/L BOND	1.75	04/15/20	4,378,400	6,457,918	5,371,140
DEUTSCHLAND I/L BOND	0.10	04/15/23	2,069,140	2,854,813	2,474,437
DEUTSCHLAND I/L BOND	0.10	04/15/26	12,083,280	14,166,787	14,873,534
DEUTSCHLAND I/L BOND	0.50	04/15/30	21,706,615	28,386,054	29,082,824
DEUTSCHLAND I/L BOND	0.10	04/15/46	25,362,500	29,399,591	36,961,309
FINNISH GOVERNMENT	2.00	04/15/24	1,200,000	1,640,561	1,550,894
FINNISH GOVERNMENT	4.00	07/04/25	2,250,000	3,226,698	3,400,400
FINNISH GOVERNMENT	0.88	09/15/25	1,500,000	1,698,474	1,785,074
FINNISH GOVERNMENT	0.50	04/15/26	5,900,000	6,626,672	6,774,102
FINNISH GOVERNMENT	2.75	07/04/28	9,000,000	12,845,516	13,031,263
FRANCE (GOVT OF)	0.10	07/25/21	13,140,140	14,986,056	15,408,864
FRANCE (GOVT OF)	3.25	10/25/21	345,000	448,288	456,903
FRANCE (GOVT OF)	3.00	04/25/22	475,000	716,307	629,413
FRANCE (GOVT OF)	1.10	07/25/22	46,280,395	62,744,957	57,938,324
FRANCE (GOVT OF)	2.25	10/25/22	5,900,000	8,489,755	7,590,884
FRANCE (GOVT OF)	2.10	07/25/23	55,962,005	75,411,325	75,852,048
FRANCE (GOVT OF)	2.25	05/25/24	19,650,000	26,398,784	25,857,208
FRANCE (GOVT OF)	0.25	07/25/24	49,734,020	67,876,543	60,464,452
FRANCE (GOVT OF)	1.75	11/25/24	8,600,000	10,645,493	10,949,837
FRANCE (GOVT OF)	0.10	03/01/25	30,565,575	34,621,175	36,527,066

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FRANCE (GOVT OF)	0.50	05/25/25	47,914,000	54,036,752	55,235,205
FRANCE (GOVT OF)	1.00	11/25/25	8,700,000	9,487,455	10,441,438
FRANCE (GOVT OF)	0.50	05/25/26	17,000,000	19,298,913	19,437,691
FRANCE (GOVT OF)	1.85	07/25/27	38,451,600	51,720,797	55,361,904
FRANCE (GOVT OF)	2.75	10/25/27	6,000,000	8,649,071	8,489,964
FRANCE (GOVT OF)	5.50	04/25/29	1,790,000	3,151,344	3,281,388
FRANCE (GOVT OF)	2.50	05/25/30	8,315,000	11,247,736	11,820,288
FRANCE (GOVT OF)	0.70	07/25/30	32,062,080	44,942,869	42,564,409
FRANCE (GOVT OF)	1.50	05/25/31	5,000,000	5,808,627	6,337,022
FRANCE (GOVT OF)	3.15	07/25/32	50,524,588	93,755,574	91,397,129
FRANCE (GOVT OF)	5.75	10/25/32	7,250,000	14,138,544	14,684,091
FRANCE (GOVT OF)	4.75	04/25/35	11,200,000	18,970,733	21,551,188
FRANCE (GOVT OF)	1.80	07/25/40	20,597,400	32,234,592	36,163,954
FRANCE (GOVT OF)	4.50	04/25/41	10,036,000	15,644,695	20,379,481
FRANCE (GOVT OF)	3.25	05/25/45	62,560,000	97,205,892	110,238,308
FRANCE (GOVT OF)	4.00	04/25/60	28,500,000	52,929,999	62,307,891
FRENCH DISCOUNT T BILL	0.01	07/06/16	18,700,000	21,217,308	20,775,419
FRENCH DISCOUNT T BILL	0.00	08/31/16	27,770,000	31,357,883	30,876,671
GENERALITAT DE VALENCIA	4.90	03/17/20	1,700,000	2,038,000	2,158,695
HUNGARY	6.00	01/11/19	3,500,000	4,503,767	4,410,245
HUNGARY GOVERNMENT BOND	4.00	04/25/18	600,000,000	2,293,791	2,210,814
HUNGARY GOVERNMENT BOND	5.50	12/20/18	482,000,000	1,931,000	1,854,050
HUNGARY GOVERNMENT BOND	6.50	06/24/19	900,000,000	3,749,547	3,595,741
HUNGARY GOVERNMENT BOND	3.50	06/24/20	74,000,000	274,140	275,165
HUNGARY GOVERNMENT BOND	2.50	10/27/21	36,000,000	130,372	127,514
HUNGARY GOVERNMENT BOND	6.00	11/24/23	10,540,000	46,300	44,920
HUNGARY GOVERNMENT BOND	3.00	06/26/24	3,650,000	13,242	12,889
HUNGARY GOVERNMENT BOND	5.50	06/24/25	1,091,400,000	4,560,413	4,563,045
HUNGARY GOVERNMENT BOND	3.00	10/27/27	14,400,000	51,050	49,749
INDONESIA GOVERNMENT	7.88	04/15/19	21,160,000,000	1,620,828	1,624,736
INDONESIA GOVERNMENT	8.38	03/15/24	68,000,000,000	5,176,708	5,427,133
INDONESIA GOVERNMENT	8.38	09/15/26	100,426,000,000	7,971,257	8,062,826
INDONESIA GOVERNMENT	9.00	03/15/29	55,101,000,000	4,657,465	4,616,598
INDONESIA GOVERNMENT	8.75	05/15/31	10,761,000,000	872,871	891,341
IRISH TSY 1 2026	1.00	05/15/26	12,300,000	13,858,433	14,281,775
IRISH TSY 2 2045	2.00	02/18/45	9,500,000	11,315,106	12,408,994
IRISH TSY 3.4 2024	3.40	03/18/24	13,000,000	17,347,767	17,819,828
IRISH TSY 4.4 2019	4.40	06/18/19	7,000,000	8,906,866	8,865,687
ISRAEL CPI LINKED	2.75	09/30/22	9,000,000	2,837,773	2,867,492
ISRAEL CPI LINKED	1.75	09/29/23	300,000,000	89,339,386	89,132,975
ISRAEL CPI LINKED	0.75	10/31/25	16,863,454	4,452,801	4,581,608
ISRAEL CPI LINKED	4.00	05/30/36	66,000,000	30,377,878	32,073,693
ISRAEL CPI LINKED	2.75	08/30/41	26,429,358	9,352,566	10,313,427
ISRAEL CPI LINKED	1.00	05/31/45	38,842,742	9,913,177	10,004,444
ISRAEL FIXED BOND	4.25	08/31/16	420,762,842	113,265,142	113,890,366
ISRAEL FIXED BOND	5.00	01/31/20	16,500,000	5,016,650	5,059,126
ISRAEL FIXED BOND	4.25	03/31/23	3,250,000	992,416	1,020,546

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ISRAEL FIXED BOND	3.75	03/31/24	27,000,000	8,098,135	8,295,396
ISRAEL FIXED BOND	1.75	08/31/25	64,850,000	17,008,198	17,262,012
ISRAEL MAKAM BILL	0.01	07/06/16	767,127,422	201,998,784	199,196,963
ISRAEL MAKAM BILL	0.00	08/03/16	145,521,378	38,141,877	37,779,407
ITALY GOV T INT BOND	6.00	08/04/28	1,100,000	1,623,567	1,856,199
JAPAN (10 YEAR ISSUE)	1.30	12/20/19	5,020,000,000	50,277,213	51,684,127
JAPAN (10 YEAR ISSUE)	1.40	03/20/20	5,000,000,000	43,484,753	51,866,654
JAPAN (10 YEAR ISSUE)	1.00	09/20/21	300,000,000	2,614,433	3,127,205
JAPAN (10 YEAR ISSUE)	1.00	12/20/21	2,750,000,000	27,881,454	28,767,643
JAPAN (10 YEAR ISSUE)	0.80	12/20/22	600,000,000	6,350,976	6,280,203
JAPAN (10 YR ISSUE)	0.60	06/20/24	555,000,000	5,469,152	5,804,373
JAPAN (10 YR ISSUE)	0.30	12/20/25	1,015,000,000	9,510,496	10,424,947
JAPAN (10 YR ISSUE)	0.10	03/20/26	339,300,000	3,066,676	3,419,723
JAPAN (2 YEAR ISSUE)	0.10	02/15/17	656,000,000	5,498,505	6,409,284
JAPAN (20 YEAR ISSUE)	1.90	09/20/23	281,000,000	2,639,599	3,186,292
JAPAN (20 YEAR ISSUE)	2.10	09/20/24	1,750,000,000	19,217,282	20,469,490
JAPAN (20 YEAR ISSUE)	1.90	06/20/25	4,040,000,000	44,403,943	47,193,060
JAPAN (20 YEAR ISSUE)	2.10	06/20/29	4,620,450,000	55,711,241	58,277,841
JAPAN (20 YEAR ISSUE)	2.10	09/20/29	2,981,650,000	35,475,059	37,776,480
JAPAN (20 YEAR ISSUE)	1.70	09/20/32	1,660,000,000	17,340,698	20,798,785
JAPAN (20 YEAR ISSUE)	1.60	03/20/33	52,400,000	519,483	650,896
JAPAN (20 YEAR ISSUE)	1.50	03/20/33	295,200,000	2,963,577	3,618,538
JAPAN (20 YEAR ISSUE)	1.70	09/20/33	3,520,000,000	37,874,653	44,488,422
JAPAN (20 YEAR ISSUE)	1.50	03/20/34	1,500,000,000	14,630,132	18,514,524
JAPAN (20 YEAR ISSUE)	1.40	09/20/34	3,799,150,000	36,337,185	46,304,895
JAPAN (20 YEAR ISSUE)	1.00	12/20/35	451,550,000	4,036,355	5,201,298
JAPAN (20 YEAR ISSUE)	0.40	03/20/36	3,460,000,000	31,398,681	35,923,765
JAPAN (30 YEAR ISSUE)	2.00	12/20/33	690,000,000	7,801,347	9,084,070
JAPAN (30 YEAR ISSUE)	2.30	06/20/35	5,489,150,000	62,458,769	76,273,984
JAPAN (30 YEAR ISSUE)	2.50	09/20/35	200,000,000	2,064,855	2,859,460
JAPAN (30 YEAR ISSUE)	2.00	09/20/41	159,750,000	1,608,484	2,276,301
JAPAN (30 YEAR ISSUE)	1.80	03/20/43	2,033,000,000	21,556,242	28,453,479
JAPAN (30 YEAR ISSUE)	1.70	09/20/44	710,000,000	6,401,296	9,907,057
JAPAN (30 YEAR ISSUE)	1.40	12/20/45	1,620,000,000	18,705,498	21,486,673
JAPAN (40 YEAR ISSUE)	1.40	03/20/55	230,000,000	2,662,291	3,269,367
JAPAN GOVT CPI LINKED	0.10	03/10/25	1,543,800,000	14,050,453	16,056,483
JAPAN TREASURY DISC BILL	0.00	07/04/16	3,500,000,000	31,816,475	34,116,386
JAPAN TREASURY DISC BILL	0.00	08/01/16	7,334,081,821	68,620,818	71,502,544
JAPAN TREASURY DISC BILL	0.00	08/29/16	4,210,000,000	38,466,455	41,053,430
JAPAN TREASURY DISC BILL	0.00	09/12/16	14,720,000,000	139,317,027	143,556,230
JUNTA DE ANDALUCIA	4.85	03/17/20	3,300,000	4,068,134	4,256,769
KINGDOM OF DENMARK	4.00	11/15/19	8,385,000	1,653,236	1,442,914
KINGDOM OF DENMARK	3.00	11/15/21	109,000,000	18,308,795	19,198,278
KINGDOM OF DENMARK	1.50	11/15/23	49,700,000	8,639,743	8,327,830
KINGDOM OF DENMARK	1.75	11/15/25	266,900,000	45,140,754	46,034,033
KINGDOM OF DENMARK	4.50	11/15/39	16,000,000	4,134,441	4,525,146
KINGDOM OF SPAIN	5.25	04/06/29	800,000	1,137,898	1,275,414

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KOMMUNINVEST I SVERIGE	2.25	03/12/19	3,400,000	539,494	426,133
LAND BADEN WUERTTEMBERG	4.25	01/04/18	1,080,000	1,283,989	1,283,698
LAND NORDRHEIN WESTFALEN	0.88	12/04/17	2,185,000	2,464,734	2,470,341
LAND NORDRHEIN WESTFALEN	0.50	04/16/26	3,000,000	3,439,194	3,399,419
LETRA TESOURO NACIONAL	0.01	01/01/19	13,787,000	2,482,376	3,217,003
LETRA TESOURO NACIONAL	0.01	01/01/20	6,400,000	1,216,179	1,336,030
MALAYSIA GOVERNMENT	4.26	09/15/16	47,000,000	14,654,670	11,697,025
MALAYSIA GOVERNMENT	3.31	10/31/17	4,218,000	995,139	1,054,181
MALAYSIA GOVERNMENT	3.26	03/01/18	4,600,000	1,443,049	1,150,756
MALAYSIA GOVERNMENT	3.65	10/31/19	16,300,000	4,358,148	4,089,867
MALAYSIA GOVERNMENT	4.38	11/29/19	34,019,000	10,121,339	8,709,801
MALAYSIA GOVERNMENT	3.89	07/31/20	10,000,000	2,545,509	2,530,227
MALAYSIA GOVERNMENT	3.80	08/17/23	8,000,000	1,953,568	2,007,193
MALAYSIA GOVERNMENT	4.18	07/15/24	4,550,000	1,140,525	1,164,658
MALAYSIA GOVERNMENT	3.96	09/15/25	30,436,000	7,426,294	7,626,741
MALAYSIA GOVERNMENT	3.89	03/15/27	4,000,000	958,449	986,229
MALAYSIA GOVERNMENT	3.84	04/15/33	3,000,000	686,857	707,902
MEX BONOS DESARR FIX RT	5.00	06/15/17	14,700,000	819,141	801,163
MEX BONOS DESARR FIX RT	7.75	12/14/17	88,000,000	5,093,415	4,996,438
MEX BONOS DESARR FIX RT	4.75	06/14/18	1,771,300,000	106,029,332	95,828,153
MEX BONOS DESARR FIX RT	8.50	12/13/18	58,340,000	3,630,825	3,416,735
MEX BONOS DESARR FIX RT	8.00	06/11/20	701,610,000	52,489,068	41,656,108
MEX BONOS DESARR FIX RT	6.50	06/10/21	981,500,000	64,763,125	55,595,058
MEX BONOS DESARR FIX RT	6.50	06/09/22	473,090,000	34,779,787	26,807,779
MEX BONOS DESARR FIX RT	10.00	12/05/24	384,345,000	30,032,763	26,712,563
MEX BONOS DESARR FIX RT	10.00	12/05/24	24,170,000	1,614,782	1,679,852
MEX BONOS DESARR FIX RT	5.75	03/05/26	306,720,000	16,370,817	16,488,342
MEX BONOS DESARR FIX RT	7.50	06/03/27	39,616,600	2,549,204	2,401,454
MEX BONOS DESARR FIX RT	8.50	05/31/29	51,715,000	3,474,852	3,375,439
MEX BONOS DESARR FIX RT	8.50	05/31/29	76,660,000	4,747,155	5,003,600
MEX BONOS DESARR FIX RT	7.75	05/29/31	166,547,700	11,603,441	10,291,252
MEX BONOS DESARR FIX RT	7.75	11/23/34	14,000,000	913,878	868,554
MEX BONOS DESARR FIX RT	10.00	11/20/36	76,257,500	6,009,446	5,808,024
MEX BONOS DESARR FIX RT	8.50	11/18/38	176,539,300	13,732,885	11,903,280
MEX BONOS DESARR FIX RT	7.75	11/13/42	237,625,000	17,165,847	14,981,622
MEXICAN UDIBONOS	3.50	12/14/17	77,934,034	4,725,112	4,347,164
MEXICAN UDIBONOS	4.00	06/13/19	382,313,614	25,269,659	21,951,289
MEXICAN UDIBONOS	2.50	12/10/20	641,702,030	49,703,610	35,204,961
MEXICAN UDIBONOS	2.00	06/09/22	2,452,547,250	185,111,340	129,700,491
MEXICAN UDIBONOS	4.50	12/04/25	397,378,720	26,518,092	24,553,188
MEXICAN UDIBONOS	4.50	11/22/35	599,463,415	50,282,732	37,743,686
MEXICAN UDIBONOS	4.00	11/15/40	251,265,605	20,817,645	14,885,334
NETHERLANDS GOVERNMENT	4.00	07/15/16	22,530,000	25,157,299	25,058,074
NETHERLANDS GOVERNMENT	1.25	01/15/19	13,800,000	15,979,697	16,049,824
NETHERLANDS GOVERNMENT	3.75	01/15/23	15,100,000	20,302,141	21,324,572
NETHERLANDS GOVERNMENT	2.00	07/15/24	3,150,000	4,171,913	4,108,087
NETHERLANDS GOVERNMENT	0.25	07/15/25	21,817,000	24,214,920	24,856,344

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NETHERLANDS GOVERNMENT	0.50	07/15/26	2,000,000	2,295,553	2,314,383
NETHERLANDS GOVERNMENT	5.50	01/15/28	10,166,000	16,597,299	18,331,148
NEW S WALES TREASURY CRP	4.00	04/20/23	10,500,000	9,264,907	8,799,684
NEW S WALES TREASURY CRP	5.00	08/20/24	3,500,000	3,055,217	3,166,216
NEW S WALES TREASURY CRP	4.00	05/20/26	5,000,000	4,181,540	4,308,710
NEW ZEALAND GOVERNMENT	5.50	04/15/23	3,500,000	3,042,450	3,029,216
NEW ZEALAND GOVERNMENT	5.50	04/15/23	650,000	497,907	562,569
NEW ZEALAND GOVERNMENT	4.50	04/15/27	20,850,000	17,099,209	17,842,602
NEW ZEALAND GOVERNMENT	3.50	04/14/33	2,500,000	1,574,611	1,975,433
NEW ZEALAND INDEX LINKED	2.00	09/20/25	56,500,000	44,238,857	43,368,830
NEW ZEALAND INDEX LINKED	3.00	09/20/30	46,600,000	41,464,369	39,781,286
NEW ZEALAND INDEX LINKED	2.50	09/20/35	33,000,000	24,921,315	26,592,369
NORWEGIAN GOVERNMENT	4.25	05/19/17	5,200,000	921,206	641,571
NORWEGIAN GOVERNMENT	4.50	05/22/19	40,150,000	7,346,918	5,350,902
NORWEGIAN GOVERNMENT	3.75	05/25/21	51,440,000	6,738,226	7,072,981
NORWEGIAN GOVERNMENT	2.00	05/24/23	122,000,000	18,528,861	15,763,287
NORWEGIAN GOVERNMENT	3.00	03/14/24	58,300,000	9,223,029	8,079,559
NORWEGIAN GOVERNMENT	1.75	03/13/25	155,700,000	19,431,027	19,855,516
NORWEGIAN GOVERNMENT	1.50	02/19/26	90,000,000	11,275,708	11,244,690
NOTA DO TESOURO NACIONAL	10.00	01/01/17	29,875,000	11,582,842	9,159,444
NOTA DO TESOURO NACIONAL	6.00	08/15/18	137,000,000	91,007,393	125,677,845
NOTA DO TESOURO NACIONAL	6.00	05/15/19	74,000,000	61,528,993	66,847,541
NOTA DO TESOURO NACIONAL	6.00	08/15/20	50,000,000	53,032,348	45,662,739
NOTA DO TESOURO NACIONAL	10.00	01/01/21	141,450,000	31,455,041	41,170,769
NOTA DO TESOURO NACIONAL	10.00	01/01/23	33,000,000	9,006,353	9,426,046
NOTA DO TESOURO NACIONAL	10.00	01/01/25	123,122,000	30,581,525	34,523,928
NOTA DO TESOURO NACIONAL	10.00	01/01/27	69,371,000	18,985,486	19,255,268
NZ LOCAL GOVT FUND AGENC	6.00	05/15/21	5,196,000	4,195,284	4,234,897
OBRIGACOES DO TESOURO	4.80	06/15/20	4,405,000	5,541,956	5,486,216
OBRIGACOES DO TESOURO	2.88	10/15/25	3,330,037	3,632,439	3,691,186
OBRIGACOES DO TESOURO	2.88	07/21/26	23,000,000	25,466,784	25,072,918
OBRIGACOES DO TESOURO	3.88	02/15/30	7,000,000	8,516,616	8,067,663
OBRIGACOES DO TESOURO	4.10	02/15/45	2,000,000	2,214,200	2,259,160
ONTARIO (PROVINCE OF)	1.90	09/08/17	4,420,000	3,417,457	3,450,983
ONTARIO (PROVINCE OF)	3.15	06/02/22	4,805,000	4,479,494	4,069,580
ONTARIO (PROVINCE OF)	2.85	06/02/23	8,500,000	7,491,809	7,105,717
ONTARIO (PROVINCE OF)	3.50	06/02/24	100,000	96,045	87,312
ONTARIO (PROVINCE OF)	2.60	06/02/25	3,989,000	3,111,583	3,265,408
ONTARIO (PROVINCE OF)	2.40	06/02/26	4,126,000	3,162,921	3,301,213
ONTARIO (PROVINCE OF)	6.20	06/02/31	400,000	502,202	449,237
ONTARIO (PROVINCE OF)	3.45	06/02/45	13,100,000	11,785,921	11,477,605
PERU BONO SOBERANO	7.84	08/12/20	39,000,000	14,788,905	12,971,107
PERU BONO SOBERANO	8.20	08/12/26	10,200,000	3,634,843	3,612,966
PERU BONO SOBERANO	6.90	08/12/37	7,360,000	2,492,995	2,363,781
POLAND GOVERNMENT BOND	4.75	04/25/17	54,000,000	15,578,246	13,973,982
POLAND GOVERNMENT BOND	5.25	10/25/17	6,126,000	1,696,826	1,617,842
POLAND GOVERNMENT BOND	3.25	07/25/19	16,537,000	4,431,572	4,352,429

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POLAND GOVERNMENT BOND	1.50	04/25/20	10,531,000	2,672,105	2,616,437
POLAND GOVERNMENT BOND	5.25	10/25/20	96,063,000	31,731,388	27,451,075
POLAND GOVERNMENT BOND	1.75	07/25/21	4,457,000	1,137,322	1,099,806
POLAND GOVERNMENT BOND	5.75	10/25/21	64,500,000	22,426,588	19,128,479
POLAND GOVERNMENT BOND	2.75	08/25/23	126,627,690	44,072,658	35,369,861
POLAND GOVERNMENT BOND	4.00	10/25/23	123,170,000	39,780,641	33,975,251
POLAND GOVERNMENT BOND	3.25	07/25/25	72,866,000	18,998,196	19,018,204
POLAND GOVERNMENT BOND	2.50	07/25/26	51,179,000	12,058,131	12,467,167
POLAND GOVERNMENT BOND	5.75	04/25/29	2,325,000	776,388	747,796
PROVINCE OF QUEBEC	4.25	12/01/21	16,000,000	16,826,906	14,184,769
PROVINCE OF QUEBEC	3.00	09/01/23	1,400,000	1,411,974	1,180,573
PROVINCE OF QUEBEC	3.75	09/01/24	6,200,000	5,780,675	5,504,618
PROVINCE OF QUEBEC	2.75	09/01/25	11,160,000	8,921,595	9,216,302
PROVINCE OF QUEBEC	6.25	06/01/32	3,000,000	3,459,195	3,403,350
PROVINCE OF QUEBEC	5.00	12/01/41	300,000	346,977	322,675
QUEENSLAND TREASURY CORP	6.00	06/14/21	7,350,000	7,526,272	6,545,032
QUEENSLAND TREASURY CORP	4.25	07/21/23	17,700,000	16,573,179	14,894,971
QUEENSLAND TREASURY CORP	3.25	07/21/26	14,800,000	10,877,009	11,740,782
REPUBLIC OF AUSTRIA	3.40	11/22/22	800,000	1,168,955	1,100,341
REPUBLIC OF AUSTRIA	1.65	10/21/24	2,140,000	2,832,794	2,719,944
REPUBLIC OF AUSTRIA	1.20	10/20/25	7,300,000	8,844,921	8,982,835
REPUBLIC OF AUSTRIA	4.85	03/15/26	800,000	1,208,466	1,300,703
REPUBLIC OF AUSTRIA	6.25	07/15/27	6,300,000	11,905,628	11,636,506
REPUBLIC OF AUSTRIA	2.40	05/23/34	7,600,000	9,282,355	11,072,568
REPUBLIC OF AUSTRIA	4.15	03/15/37	500,000	810,965	935,575
REPUBLIC OF CHILE	5.50	08/05/20	4,678,000,000	7,229,862	7,474,880
REPUBLIC OF CHILE	1.75	01/20/26	4,000,000	4,778,091	4,710,425
REPUBLIC OF INDONESIA	2.88	07/08/21	6,200,000	8,423,936	7,157,616
REPUBLIC OF INDONESIA	2.63	06/14/23	9,800,000	11,025,263	10,984,169
REPUBLIC OF KOREA	2.13	06/10/24	8,500,000	11,544,000	10,612,726
REPUBLIC OF LATVIA	5.50	03/05/18	85,000	126,579	103,437
REPUBLIC OF LATVIA	2.88	04/30/24	940,000	1,270,587	1,250,179
REPUBLIC OF LITHUANIA	3.38	01/22/24	785,000	1,070,217	1,075,738
REPUBLIC OF LITHUANIA	2.13	10/29/26	1,100,000	1,411,229	1,403,701
REPUBLIC OF PERU	7.84	08/12/20	18,500,000	7,252,939	6,152,961
REPUBLIC OF PERU	5.70	08/12/24	26,992,000	7,489,653	8,233,719
REPUBLIC OF PERU	6.95	08/12/31	8,620,000	2,293,488	2,798,701
REPUBLIC OF PERU	6.95	08/12/31	12,802,000	3,898,654	4,156,493
REPUBLIC OF SOUTH AFRICA	2.50	01/31/17	20,679,381	1,603,502	1,429,484
REPUBLIC OF SOUTH AFRICA	8.00	12/21/18	625,000,000	42,197,555	42,740,270
REPUBLIC OF SOUTH AFRICA	7.25	01/15/20	199,000,000	17,855,842	13,224,090
REPUBLIC OF SOUTH AFRICA	7.25	01/15/20	57,213,224	3,601,231	3,801,974
REPUBLIC OF SOUTH AFRICA	6.75	03/31/21	245,065,000	14,864,204	15,736,704
REPUBLIC OF SOUTH AFRICA	2.75	01/31/22	352,850,628	32,880,859	25,405,245
REPUBLIC OF SOUTH AFRICA	7.75	02/28/23	107,542,000	9,903,976	7,048,792
REPUBLIC OF SOUTH AFRICA	5.50	12/07/23	421,303,618	33,669,406	36,362,429
REPUBLIC OF SOUTH AFRICA	2.00	01/31/25	112,967,164	9,009,877	7,814,134

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REPUBLIC OF SOUTH AFRICA	10.50	12/21/26	515,364,358	41,466,130	39,147,633
REPUBLIC OF SOUTH AFRICA	2.60	03/31/28	25,581,975	2,481,495	1,897,031
REPUBLIC OF SOUTH AFRICA	8.00	01/31/30	83,705,695	5,090,185	5,182,843
REPUBLIC OF SOUTH AFRICA	7.00	02/28/31	68,330,000	3,504,119	3,822,029
REPUBLIC OF SOUTH AFRICA	8.25	03/31/32	60,590,479	3,605,696	3,761,343
REPUBLIC OF SOUTH AFRICA	3.45	12/07/33	59,457,280	6,573,478	5,051,737
REPUBLIC OF SOUTH AFRICA	8.88	02/28/35	53,564,768	3,189,318	3,489,285
REPUBLIC OF SOUTH AFRICA	6.25	03/31/36	16,800,000	1,000,321	824,783
REPUBLIC OF SOUTH AFRICA	8.50	01/31/37	22,540,000	1,340,646	1,397,454
REPUBLIC OF SOUTH AFRICA	8.50	01/31/37	23,372,604	1,326,469	1,449,074
REPUBLIC OF SOUTH AFRICA	2.25	01/31/38	124,139,741	11,831,276	9,044,951
REPUBLIC OF SOUTH AFRICA	6.50	02/28/41	21,300,000	977,885	1,030,780
REPUBLIC OF SOUTH AFRICA	8.75	01/31/44	10,000,000	621,688	625,429
REPUBLIC OF SOUTH AFRICA	2.50	03/31/46	29,250,840	2,984,567	2,234,684
REPUBLIC OF SOUTH AFRICA	8.75	02/28/48	27,005,000	1,529,097	1,683,198
REPUBLIC OF SOUTH AFRICA	2.50	12/31/50	73,175,086	6,474,583	5,700,112
REPUBLIKA SLOVENIJA	4.38	02/06/19	1,150,000	1,524,563	1,427,619
REPUBLIKA SLOVENIJA	4.63	09/09/24	5,505,000	7,882,180	7,940,345
REPUBLIKA SLOVENIJA	2.13	07/28/25	188,000	216,683	229,268
REPUBLIKA SLOVENIJA	5.13	03/30/26	6,400,000	8,898,144	9,699,921
REPUBLIKA SLOVENIJA	1.50	03/25/35	68,000	65,221	71,809
ROMANIA GOVERNMENT BOND	4.75	06/24/19	41,800,000	12,648,663	11,118,805
ROMANIA GOVERNMENT BOND	3.50	12/19/22	6,600,000	1,689,936	1,670,952
ROMANIA GOVERNMENT BOND	5.85	04/26/23	16,740,000	4,920,381	4,818,587
ROMANIA GOVERNMENT BOND	4.75	02/24/25	23,505,000	6,338,148	6,347,952
ROMANIA GOVERNMENT BOND	5.80	07/26/27	12,700,000	3,731,104	3,677,704
RUSSIA GOVT BOND OFZ	7.50	03/15/18	662,400,000	10,059,673	10,118,898
RUSSIA GOVT BOND OFZ	7.50	02/27/19	111,205,000	1,577,126	1,683,812
RUSSIA GOVT BOND OFZ	6.70	05/15/19	6,637,082,000	92,124,299	98,219,774
RUSSIA GOVT BOND OFZ	6.80	12/11/19	2,013,950,000	28,726,763	29,800,564
RUSSIA GOVT BOND OFZ	6.40	05/27/20	4,401,678,000	56,878,297	63,960,511
RUSSIA GOVT BOND OFZ	7.60	04/14/21	2,485,161,000	36,981,169	37,699,088
RUSSIA GOVT BOND OFZ	7.60	07/20/22	811,996,000	9,716,774	12,260,526
RUSSIA GOVT BOND OFZ	7.00	01/25/23	1,377,686,000	19,315,677	20,163,595
RUSSIA GOVT BOND OFZ	7.00	08/16/23	3,830,417,000	50,824,533	56,007,410
RUSSIA GOVT BOND OFZ	7.00	08/16/23	356,410,000	4,992,100	5,211,339
RUSSIA GOVT BOND OFZ	8.15	02/03/27	4,779,545,000	64,966,840	74,898,431
RUSSIA GOVT BOND OFZ	7.05	01/19/28	2,030,595,000	26,635,591	29,157,472
RUSSIA GOVT BOND OFZ	8.50	09/17/31	82,700,000	1,270,856	1,322,501
RUSSIA I/L BOND OFZ	2.50	08/16/23	1,070,030,000	16,854,340	16,533,532
SINGAPORE GOVERNMENT	2.25	06/01/21	7,000,000	5,715,066	5,383,951
SINGAPORE GOVERNMENT	3.13	09/01/22	1,300,000	971,357	1,049,446
SINGAPORE GOVERNMENT	2.75	07/01/23	9,000,000	7,134,003	7,131,659
SINGAPORE GOVERNMENT	3.00	09/01/24	2,500,000	1,983,921	2,023,739
SINGAPORE GOVERNMENT	2.38	06/01/25	11,800,000	8,690,826	9,157,515
SINGAPORE GOVERNMENT	3.38	09/01/33	3,205,000	2,661,232	2,751,837
SLOVAKIA GOVERNMENT BOND	3.38	11/15/24	186,000	259,815	260,989

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
SPAIN I/L BOND	1.80	11/30/24	60,030,600	72,969,924	74,032,033
SPAIN LETRAS DEL TESORO	0.01	07/15/16	35,090,000	39,740,624	38,986,723
SWEDEN I/L BOND	0.25	06/01/22	141,000,000	18,054,121	18,795,951
SWEDEN I/L BOND	1.00	06/01/25	68,000,000	10,251,083	9,880,935
SWEDEN I/L BOND	0.13	06/01/26	88,530,665	11,991,790	12,007,390
SWEDEN I/L BOND	3.50	12/01/28	108,000,000	27,281,652	25,213,852
SWEDISH GOVERNMENT	4.25	03/12/19	105,800,000	17,448,967	14,143,337
SWEDISH GOVERNMENT	3.50	06/01/22	77,880,000	11,826,693	11,269,974
SWEDISH GOVERNMENT	1.00	11/12/26	135,500,000	15,942,458	17,155,678
SWITZERLAND	2.00	05/25/22	8,255,000	9,409,045	9,970,061
SWITZERLAND	4.00	02/11/23	9,100,000	12,203,418	12,416,054
SWITZERLAND	1.25	06/11/24	20,000,000	22,838,052	23,841,100
SWITZERLAND	1.50	07/24/25	8,300,000	10,059,916	10,215,254
SWITZERLAND	3.25	06/27/27	11,100,000	14,618,000	16,253,490
SWITZERLAND	3.50	04/08/33	2,900,000	4,447,593	4,899,220
THAILAND GOVERNMENT BOND	3.88	06/13/19	78,000,000	2,387,471	2,365,913
THAILAND GOVERNMENT BOND	3.65	12/17/21	70,000,000	2,174,360	2,191,153
THAILAND GOVERNMENT BOND	3.63	06/16/23	382,579,000	11,971,855	12,152,610
THAILAND GOVERNMENT BOND	3.85	12/12/25	569,000,000	17,765,571	18,847,534
THAILAND GOVERNMENT BOND	3.58	12/17/27	47,926,000	1,466,626	1,557,785
THAILAND GOVERNMENT BOND	1.25	03/12/28	800,574,400	22,893,285	21,350,458
THAILAND GOVERNMENT BOND	5.67	03/13/28	2,749,000	95,778	105,468
THAILAND GOVERNMENT BOND	4.88	06/22/29	207,335,000	7,470,410	7,660,326
THAILAND GOVERNMENT BOND	3.78	06/25/32	27,476,000	839,518	908,230
THAILAND GOVERNMENT BOND	3.40	06/17/36	55,500,000	1,843,281	1,821,079
THAILAND GOVERNMENT BOND	4.68	06/29/44	13,660,000	439,964	537,723
TITULOS DE TESORERIA B	7.00	05/04/22	15,610,400,000	5,045,031	5,354,571
TITULOS DE TESORERIA B	6.00	04/28/28	23,140,500,000	6,107,798	6,965,123
TITULOS DE TESORERIA B	7.75	09/18/30	1,074,500,000	305,429	371,948
TREASURY CORP VICTORIA	5.50	12/17/24	3,300,000	2,744,936	3,094,860
TREASURY CORP VICTORIA	5.50	11/17/26	20,800,000	19,818,994	20,119,967
TSY 0 1/8 2024 I/L GILT	0.13	03/22/24	81,947,760	138,846,761	125,305,564
TSY 0 1/8 2026 I/L GILT	0.13	03/22/26	47,572,930	75,557,914	74,045,065
TSY 0 1/8 2029 I/L GILT	0.13	03/22/29	68,259,520	118,181,192	109,829,523
TSY 0 1/8 2044 I/L GILT	0.13	03/22/44	60,597,088	117,348,821	119,215,843
TSY 0 1/8 2046 I/L GILT	0.13	03/22/46	29,404,840	58,251,921	59,451,193
TSY 0 1/8 2058 I/L GILT	0.13	03/22/58	41,371,155	92,288,688	102,142,738
TSY 0 1/8 2065 I/L GILT	0.13	11/22/65	35,128,450	84,059,845	98,612,022
TSY 0 1/8 2068 I/L GILT	0.13	03/22/68	78,773,205	177,823,572	230,396,790
TSY 0 3/4 2034 I/L GILT	0.75	03/22/34	39,394,950	74,988,074	74,541,562
TSY 0 3/8 2062 I/L GILT	0.38	03/22/62	49,434,194	95,751,906	142,608,486
TSY 0 5/8 2040 I/L GILT	0.63	03/22/40	12,072,200	20,651,282	24,875,554
TSY 0 5/8 2042 I/L GILT	0.63	11/22/42	75,969,790	146,780,758	163,965,892
TSY 1 1/4 2027 I/L GILT	1.25	11/22/27	40,003,227	75,971,073	71,043,288
TSY 1 1/8 2037 I/L GILT	1.13	11/22/37	63,459,786	128,973,375	136,706,761
TSY 1 7/8 2022 I/L GILT	1.88	11/22/22	17,793,860	33,899,797	29,735,921
TSY 2 2035 I/L STOCK	2.83	01/26/35	26,800,400	82,203,682	90,043,081

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TURKEY GOVERNMENT BOND	9.00	03/08/17	32,025,000	11,872,619	11,166,681
TURKEY GOVERNMENT BOND	6.30	02/14/18	182,200,000	60,212,852	61,237,042
TURKEY GOVERNMENT BOND	8.30	06/20/18	3,747,800	1,182,484	1,296,120
TURKEY GOVERNMENT BOND	3.50	02/20/19	147,290,803	64,528,404	53,038,314
TURKEY GOVERNMENT BOND	8.50	07/10/19	30,545,900	10,149,579	10,563,837
TURKEY GOVERNMENT BOND	10.50	01/15/20	8,300,000	2,853,531	3,050,535
TURKEY GOVERNMENT BOND	7.40	02/05/20	7,916,600	2,421,761	2,640,106
TURKEY GOVERNMENT BOND	4.00	04/01/20	81,407,919	35,551,464	30,163,663
TURKEY GOVERNMENT BOND	9.40	07/08/20	41,875,000	14,209,178	14,845,883
TURKEY GOVERNMENT BOND	3.00	01/06/21	113,643,135	39,645,455	40,912,161
TURKEY GOVERNMENT BOND	10.70	02/17/21	98,251,735	36,270,568	36,558,467
TURKEY GOVERNMENT BOND	3.00	07/21/21	86,977,723	31,661,357	31,425,888
TURKEY GOVERNMENT BOND	9.50	01/12/22	8,427,800	2,716,398	3,005,480
TURKEY GOVERNMENT BOND	3.00	02/23/22	22,677,559	11,201,334	8,225,164
TURKEY GOVERNMENT BOND	2.00	10/26/22	26,744,521	9,037,372	9,198,036
TURKEY GOVERNMENT BOND	7.10	03/08/23	7,600,000	2,371,823	2,399,736
TURKEY GOVERNMENT BOND	8.80	09/27/23	71,481,925	30,023,439	24,596,653
TURKEY GOVERNMENT BOND	2.40	05/08/24	42,111,430	17,616,118	14,849,161
TURKEY GOVERNMENT BOND	9.00	07/24/24	55,069,900	22,380,390	19,169,569
TURKEY GOVERNMENT BOND	8.00	03/12/25	73,550,000	22,475,639	24,016,640
TURKEY GOVERNMENT BOND	10.60	02/11/26	31,895,652	12,174,320	12,217,433
UK TSY 1 3/4 2019	1.75	07/22/19	5,240,000	7,791,193	7,332,799
UK TSY 1.75 2022	1.75	09/07/22	11,611,258	17,193,120	16,658,447
UK TSY 2 2020	2.00	07/22/20	6,900,000	10,622,349	9,845,060
UK TSY 2 2025	2.00	09/07/25	92,985,000	138,994,561	136,160,802
UK TSY 2 1/2 2065	2.50	07/22/65	1,270,000	2,182,843	2,284,304
UK TSY 2 3/4 2024	2.75	09/07/24	11,000,000	18,209,747	16,949,048
UK TSY 3 1/4 2044	3.25	01/22/44	10,600,000	17,707,304	18,903,327
UK TSY 3.5 2045	3.50	01/22/45	31,300,000	56,401,137	58,256,733
UK TSY 4 1/2 2034	4.50	09/07/34	8,900,000	17,561,429	17,447,001
UK TSY 4 1/2 2042	4.50	12/07/42	5,848,000	11,761,546	12,488,158
UK TSY 4 1/4 2046	4.25	12/07/46	12,450,000	25,882,743	26,664,175
UK TSY 4 1/4 2027	4.25	12/07/27	16,400,000	29,921,719	29,399,004
UK TSY 4 1/4 2032	4.25	06/07/32	3,000,000	5,641,823	5,609,307
UK TSY 4 1/4 2036	4.25	03/07/36	7,000,000	13,786,367	13,551,434
UK TSY 4 1/4 2040	4.25	12/07/40	8,200,000	16,521,026	16,564,207
UK TSY 4 3/4 2030	4.75	12/07/30	28,090,000	53,153,968	54,391,835
UK TSY 4 3/4 2038	4.75	12/07/38	800,000	1,573,747	1,685,855
UK TSY 5 2025	5.00	03/07/25	9,873,000	18,849,366	17,873,831
WESTERN AUST TREAS CORP	6.00	10/16/23	1,000,000	1,007,992	923,390
Total				\$ 11,069,769,395	\$ 11,151,921,755

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Security Name	Rate	Maturity Date	Par Value		Book Value		Market Value
ABU DHABI GOVT INT L	3.13	05/03/26	4,825,054	\$	4,813,328	\$	4,970,384
BRITISH COLUMBIA PROV OF	2.25	06/02/26	13,992,656		13,924,775		14,433,794
COMMONWEALTH OF BAHAMAS	5.75	01/16/24	12,119,570		12,656,619		12,664,951
CROATIA	5.50	04/04/23	4,825,054		5,019,825		5,112,627
CROATIA	6.00	01/26/24	17,370,194		18,457,783		18,938,722
FED REPUBLIC OF BRAZIL	4.88	01/22/21	3,250,000		3,247,394		3,423,875
FED REPUBLIC OF BRAZIL	5.00	01/27/45	1,930,022		1,372,013		1,732,194
FONDO MIVIVIENDA SA	3.50	01/31/23	369,000		366,934		368,078
GOVT OF BERMUDA	4.14	01/03/23	6,755,075		6,755,075		6,974,615
GOVT OF BERMUDA	4.85	02/06/24	21,423,239		21,520,171		22,922,866
HUNGARY	5.38	03/25/24	42,460,474		47,028,176		47,428,349
HUNGARY	7.63	03/29/41	15,440,172		21,781,684		22,388,250
HYDRO QUEBEC	8.05	07/07/24	9,650,108		11,122,585		13,509,958
HYDRO QUEBEC	9.38	04/15/30	73,341		93,547		123,802
ITALY GOV T INT BOND	6.88	09/27/23	44,776,500		51,628,574		56,578,994
ITALY GOV T INT BOND	5.38	06/15/33	16,405,183		18,345,776		19,858,167
KFW	2.00	05/02/25	62,725,700		61,783,729		64,342,423
KFW	0.00	04/18/36	24,125,269		10,934,962		14,477,096
MANITOBA (PROVINCE OF)	2.13	06/22/26	4,825,054		4,783,805		4,838,308
ONTARIO (PROVINCE OF)	3.20	05/16/24	22,195,248		22,286,978		24,283,727
ONTARIO (PROVINCE OF)	2.50	04/27/26	25,090,280		25,210,891		26,010,890
PROVINCE OF QUEBEC	7.13	02/09/24	17,273,693		19,444,659		23,056,707
PROVINCE OF QUEBEC	2.88	10/16/24	39,565,441		39,817,009		42,180,499
PROVINCE OF QUEBEC	2.50	04/20/26	25,090,280		25,074,011		25,807,009
PROVINCE OF QUEBEC	7.50	09/15/29	4,825,054		6,793,421		7,377,833
REPUBLIC OF AZERBAIJAN	4.75	03/18/24	18,335,205		16,894,832		18,542,392
REPUBLIC OF CHILE	3.13	01/21/26	7,141,080		6,979,137		7,503,208
REPUBLIC OF CHILE	3.63	10/30/42	7,237,581		7,135,814		7,448,946
REPUBLIC OF COLOMBIA	7.38	03/18/19	3,000,000		3,343,957		3,420,000
REPUBLIC OF COLOMBIA	8.13	05/21/24	11,387,127		13,222,531		14,866,494
REPUBLIC OF COLOMBIA	4.50	01/28/26	12,545,140		12,154,957		13,490,265
REPUBLIC OF COLOMBIA	7.38	09/18/37	10,036,112		11,337,985		13,106,408
REPUBLIC OF COLOMBIA	6.13	01/18/41	20,265,226		23,715,308		23,610,609
REPUBLIC OF COLOMBIA	5.63	02/26/44	36,670,409		36,501,394		40,665,534
REPUBLIC OF COLOMBIA	5.00	06/15/45	42,460,474		37,914,737		44,208,398
REPUBLIC OF EL SALVADOR	6.38	01/18/27	1,000,000		1,000,000		905,000
REPUBLIC OF INDONESIA	5.88	01/15/24	9,650,108		9,609,428		11,160,041
REPUBLIC OF INDONESIA	4.75	01/08/26	4,825,054		4,806,787		5,253,861
REPUBLIC OF INDONESIA	5.13	01/15/45	5,114,557		5,209,794		5,426,228
REPUBLIC OF INDONESIA	5.95	01/08/46	4,825,054		4,791,864		5,685,515
REPUBLIC OF KAZAKHSTAN	3.88	10/14/24	4,600,000		4,530,955		4,619,550
REPUBLIC OF KAZAKHSTAN	5.13	07/21/25	7,720,086		7,672,375		8,454,421
REPUBLIC OF KAZAKHSTAN	4.88	10/14/44	8,685,097		7,748,350		8,424,544
REPUBLIC OF KAZAKHSTAN	6.50	07/21/45	8,685,097		8,576,663		10,093,299

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
REPUBLIC OF KOREA	3.88	09/11/23	-	(128)	-
REPUBLIC OF KOREA	5.63	11/03/25	7,720,086	7,670,728	10,135,870
REPUBLIC OF PANAMA	5.20	01/30/20	4,000,000	4,413,804	4,430,604
REPUBLIC OF PANAMA	4.00	09/22/24	16,405,183	16,358,941	17,591,927
REPUBLIC OF PANAMA	3.75	03/16/25	11,580,129	11,435,371	12,203,111
REPUBLIC OF PANAMA	7.13	01/29/26	19,300,215	23,395,829	25,423,328
REPUBLIC OF PANAMA	3.88	03/17/28	2,895,032	2,873,845	3,071,460
REPUBLIC OF PANAMA	9.38	04/01/29	4,825,054	7,204,259	7,398,710
REPUBLIC OF PANAMA	6.70	01/26/36	30,880,345	35,702,121	41,256,208
REPUBLIC OF PERU	7.35	07/21/25	19,300,215	22,323,050	26,328,644
REPUBLIC OF PERU	4.13	08/25/27	9,650,108	9,629,129	10,639,177
REPUBLIC OF PERU	8.75	11/21/33	4,825,054	6,721,562	7,599,129
REPUBLIC OF PERU	5.63	11/18/50	58,865,657	65,366,878	73,358,967
REPUBLIC OF PHILIPPINES	5.50	03/30/26	20,265,226	24,055,210	25,660,843
REPUBLIC OF PHILIPPINES	6.38	01/15/32	7,720,086	10,077,311	10,866,021
REPUBLIC OF PHILIPPINES	6.38	10/23/34	43,425,484	54,916,130	63,075,516
REPUBLIC OF PHILIPPINES	5.00	01/13/37	43,425,484	50,367,938	56,127,439
REPUBLIC OF PHILIPPINES	3.95	01/20/40	10,578,448	10,578,448	12,151,991
REPUBLIC OF PHILIPPINES	3.70	03/01/41	16,405,183	17,193,917	18,230,261
REPUBLIC OF POLAND	3.25	04/06/26	8,443,844	8,381,924	8,593,554
REPUBLIC OF PORTUGAL	5.13	10/15/24	23,800,215	25,363,400	23,793,313
REPUBLIC OF PORTUGAL	5.13	10/15/24	19,300,215	19,178,814	19,294,618
REPUBLIC OF PORTUGAL	5.13	10/15/24	60,000,000	59,181,775	59,982,600
REPUBLIC OF SLOVENIA	5.85	05/10/23	9,650,108	9,675,627	11,208,118
REPUBLIC OF SLOVENIA	5.25	02/18/24	9,650,108	9,520,963	10,868,434
REPUBLIC OF SOUTH AFRICA	5.50	03/09/20	5,000,000	5,364,306	5,400,000
REPUBLIC OF SOUTH AFRICA	5.88	09/16/25	27,502,807	30,388,411	30,461,560
REPUBLIC OF SOUTH AFRICA	5.38	07/24/44	3,570,540	3,609,813	3,689,974
REPUBLIC OF TURKEY	5.13	03/25/22	19,300,215	20,703,513	20,629,229
REPUBLIC OF TURKEY	5.75	03/22/24	45,355,506	46,915,332	50,450,741
REPUBLIC OF TURKEY	7.38	02/05/25	10,615,118	13,341,631	13,087,273
REPUBLIC OF TURKEY	4.88	10/09/26	83,955,937	84,870,426	88,499,634
REPUBLIC OF TURKEY	6.88	03/17/36	19,300,215	25,672,589	23,490,292
REPUBLIC OF TURKEY	6.75	05/30/40	14,475,161	17,982,358	17,550,988
REPUBLIC OF TURKEY	6.00	01/14/41	39,565,441	45,905,312	44,175,211
REPUBLIC OF TURKEY	4.88	04/16/43	39,082,936	36,522,217	37,921,391
REPUBLIC OF TURKEY	6.63	02/17/45	38,986,435	42,959,515	47,240,642
REPUBLICA ORIENT URUGUAY	4.38	10/27/27	9,650,108	9,571,813	10,289,427
REPUBLICA ORIENT URUGUAY	7.63	03/21/36	15,440,172	19,580,698	20,922,977
REPUBLICA ORIENT URUGUAY	4.13	11/20/45	23,160,258	21,031,426	20,962,350
REPUBLICA ORIENT URUGUAY	5.10	06/18/50	36,670,409	37,062,275	36,534,727
ROMANIA	4.38	08/22/23	3,860,043	3,816,621	4,130,246
ROMANIA	6.13	01/22/44	5,790,065	5,694,797	7,221,369
RUSSIAN FEDERATION	5.63	04/04/42	36,670,409	35,393,844	41,469,832

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Foreign Issued - USD Denominated

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
SLOVAK REPUBLIC	4.38	05/21/22	3,700,000	4,223,550	4,214,670
STATE OF ISRAEL	2.88	03/16/26	35,705,398	36,324,160	36,814,406
STATE OF ISRAEL	4.50	01/30/43	15,826,177	16,068,929	17,725,318
STATE OF QATAR	4.63	06/02/46	1,100,000	1,073,736	1,195,894
UNITED MEXICAN STATES	3.63	03/15/22	2,750,000	2,815,396	2,905,237
UNITED MEXICAN STATES	3.60	01/30/25	37,635,420	37,163,447	39,377,517
UNITED MEXICAN STATES	4.13	01/21/26	26,537,796	26,913,495	28,762,339
UNITED MEXICAN STATES	7.50	04/08/33	12,545,140	12,755,892	18,212,201
UNITED MEXICAN STATES	6.05	01/11/40	25,090,280	27,981,591	31,569,853
UNITED MEXICAN STATES	4.75	03/08/44	96,501,077	93,885,151	103,893,622
UNITED MEXICAN STATES	5.55	01/21/45	28,950,323	31,239,609	34,732,966
UNITED MEXICAN STATES	4.60	01/23/46	21,230,237	20,562,722	22,308,042
UNITED MEXICAN STATES	5.75	10/12/49	52,593,087	54,591,376	58,384,754
Total				\$ 2,060,983,391	\$ 2,214,203,357

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ADJUSTABLE RATE MORTGAGE TRUST	2.64	04/25/35	25,294 \$	22,355 \$	23,902
AMERICAN HOME MORTGAGE ASSETS	2.85	11/25/35	221,945	222,035	188,712
AMERICAN HOME MORTGAGE INVESTM	2.96	06/25/45	324,831	324,653	316,341
AMERICAN HOME MORTGAGE INVESTM	2.73	11/25/45	2,439,490	2,437,175	1,814,886
BANC OF AMERICA COMMERCIAL MOR	0.40	03/11/41	8,699,012	73,803	62,729
BANC OF AMERICA COMMERCIAL MOR	5.89	07/10/44	237,179	240,582	236,913
BANC OF AMERICA COMMERCIAL MOR	0.57	10/10/45	173,893,326	545,608	106,457
BANC OF AMERICA COMMERCIAL MOR	0.01	04/10/49	642,124,385	39,410	33,455
BANC OF AMERICA COMMERCIAL MOR	2.01	06/15/49	44,100,992	5,711,078	5,787,863
BANC OF AMERICA FUNDING CORPOR	3.01	12/20/34	243,798	166,188	123,967
BANC OF AMERICA MORTGAGE SECUR	5.00	12/25/19	98,520	97,735	100,155
BAYVIEW COMMERCIAL ASSET TRUST	0.88	08/25/34	264,672	227,979	240,925
BAYVIEW COMMERCIAL ASSET TRUST	0.85	11/25/35	652,546	529,720	561,786
BEAR STEARNS ADJUSTABLE RATE M	2.93	01/25/35	122,618	110,364	121,991
BEAR STEARNS COMMERCIAL MORTGA	1.04	05/11/39	9,406,623	235,627	358,260
BEAR STEARNS MORTGAGE FUNDING	0.71	08/25/36	552,781	224,689	359,247
BEAR STEARNS MORTGAGE FUNDING	0.75	12/25/36	331,116	326,659	611,257
CBA COMMERCIAL SMALL BALANCE C	0.77	07/25/35	544,323	333,861	472,504
CBS COMMERCIAL SMALL BALANCE C	0.83	12/25/36	197,965	117,997	178,850
CD COMMERCIAL MORTGAGE TRUST	0.00	07/15/44	101,551,423	1,016	1,016
CD COMMERCIAL MORTGAGE TRUST	0.58	12/11/49	70,210,623	321,101	111,270
CD COMMERCIAL MORTGAGE TRUST	0.58	12/11/49	83,799,775	1,090,939	132,806
CITIGROUP COMMERCIAL MORTGAGE	1.40	09/10/46	98,109,024	7,135,740	4,931,234
CITIGROUP COMMERCIAL MORTGAGE	3.86	05/10/47	75,270,840	78,629,755	82,915,584
CITIGROUP COMMERCIAL MORTGAGE	1.06	11/10/48	59,358,877	3,608,290	3,379,556
CITIGROUP COMMERCIAL MORTGAGE	1.51	02/10/49	127,028,396	12,054,817	11,806,349
CITIGROUP COMMERCIAL MORTGAGE	1.98	04/10/49	63,005,091	8,193,951	8,350,191
CITIGROUP COMMERCIAL MORTGAGE	2.12	05/10/49	139,348,317	19,242,484	19,356,108
CITIGROUP COMMERCIAL MORTGAGE	5.90	12/10/49	220,061,055	224,421,302	226,515,314
CITIGROUP COMMERCIAL MORTGAGE	1.13	09/10/58	100,419,469	7,206,362	6,691,843
CITIGROUP MORTGAGE LOAN TRUST	2.76	09/25/35	271,631	264,664	268,741
CITIGROUP MORTGAGE LOAN TRUST	2.52	03/25/37	924,609	564,235	680,746
CITIGROUP MORTGAGE LOAN TRUST	3.00	04/25/37	1,953,255	1,935,008	1,768,415
COBALT CMBS COMMERCIAL MORTGAG	5.48	04/15/47	101,743,544	103,977,033	103,640,929
COMM MORTGAGE TRUST	4.19	11/10/23	39,692,823	40,578,240	45,062,561
COMM MORTGAGE TRUST	0.94	03/10/39	17,121,659	269,772	316,249
COMM MORTGAGE TRUST	2.24	05/15/45	75,029,023	10,399,750	6,127,163
COMM MORTGAGE TRUST	1.90	08/15/45	19,649,375	2,504,388	1,595,234
COMM MORTGAGE TRUST	1.87	01/10/46	107,752,319	9,756,942	6,734,067
COMM MORTGAGE TRUST	1.62	03/10/46	238,494,924	20,689,627	10,744,912
COMM MORTGAGE TRUST	4.05	10/10/46	45,355,506	46,312,124	50,858,342
COMM MORTGAGE TRUST	1.20	10/10/46	90,040,743	7,366,231	5,327,053
COMM MORTGAGE TRUST	0.72	12/10/46	99,138,906	2,587,903	134,413
COMM MORTGAGE TRUST	4.24	02/10/47	21,230,237	21,818,884	24,015,558
COMM MORTGAGE TRUST	3.98	05/10/47	43,425,484	45,716,296	48,016,720
COMM MORTGAGE TRUST	3.83	07/15/47	33,775,377	35,115,399	37,000,154
COMM MORTGAGE TRUST	1.15	12/10/47	115,630,091	8,143,845	6,730,770

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
COMM MORTGAGE TRUST	1.37	02/10/48	175,102,124	15,654,000	13,558,595
COMM MORTGAGE TRUST	3.71	07/10/48	28,950,323	29,790,237	31,612,127
COMM MORTGAGE TRUST	3.76	08/10/48	24,125,269	24,829,824	26,437,122
COMM MORTGAGE TRUST	1.24	02/10/49	125,744,967	9,277,366	9,244,217
COUNTRYWIDE ALTERNATIVE LOAN T	3.05	12/25/34	77,218	77,298	75,723
COUNTRYWIDE ALTERNATIVE LOAN T	2.82	12/25/34	77,946	63,240	76,099
COUNTRYWIDE ALTERNATIVE LOAN T	2.00	08/25/35	1,076,146	745,279	896,885
COUNTRYWIDE ALTERNATIVE LOAN T	0.66	06/25/46	677,147	342,370	608,087
COUNTRYWIDE HOME LOANS	2.80	02/25/34	161,951	136,445	157,483
COUNTRYWIDE HOME LOANS	2.65	11/25/34	564,843	388,757	437,600
COUNTRYWIDE HOME LOANS	1.11	02/25/35	408,735	281,342	351,256
COUNTRYWIDE HOME LOANS	1.23	02/25/35	2,106,077	2,106,077	1,659,661
COUNTRYWIDE HOME LOANS	0.74	04/25/35	647,591	448,957	551,156
COUNTRYWIDE HOME LOANS	0.85	09/25/35	623,940	547,034	537,217
COUNTRYWIDE HOME LOANS	2.81	03/25/37	2,933,055	2,715,546	2,251,161
COUNTRYWIDE HOME LOANS	2.91	02/25/47	609,206	599,968	465,299
CREDIT SUISSE FIRST BOSTON MOR	0.70	10/15/39	4,813,282	55,438	42,126
CREDIT SUISSE MORTGAGE TRUST	0.86	12/15/39	67,626,737	584,843	46,575
CSAIL COMMERCIAL MORTGAGE TRUS	1.03	08/15/48	114,475,945	6,586,989	6,062,383
CSAIL COMMERCIAL MORTGAGE TRUS	1.07	11/15/48	209,079,133	14,400,116	14,332,563
CSAIL COMMERCIAL MORTGAGE TRUS	1.03	06/15/57	149,427,912	9,534,547	8,125,486
DBUBS MORTGAGE TRUST	1.17	08/10/44	66,739,837	6,057,780	514,951
DBUBS MORTGAGE TRUST	1.05	11/10/46	53,974,941	3,576,551	1,307,019
DSLA MORTGAGE LOAN TRUST	1.25	11/19/44	210,088	91,106	181,046
EUROSAIL PLC	0.74	03/13/45	1,285,437	1,898,619	1,616,296
FANNIE MAE	7.00	03/25/20	36,669	37,016	38,899
FANNIE MAE	0.00	09/25/23	256,556	218,233	248,191
FANNIE MAE	6.50	09/25/23	166,199	168,884	184,118
FANNIE MAE	6.50	08/18/28	301,099	298,175	350,582
FANNIE MAE	7.00	11/25/29	1,658,994	1,808,993	1,873,305
FANNIE MAE	3.00	08/25/31	12,689,892	12,932,116	13,507,798
FANNIE MAE	6.50	11/25/31	1,932,745	1,982,314	2,237,525
FANNIE MAE	5.50	02/25/33	2,082,155	2,107,985	2,296,676
FANNIEMAE STRIP	5.00	03/25/36	115,491	45,971	19,660
FANNIEMAE STRIP	5.00	04/25/36	122,215	59,237	20,197
FANNIEMAE WHOLE LOAN	2.90	04/25/45	765,261	792,022	820,036
FED HM LN PC POOL 1G2058	6.10	07/01/37	1,704,184	1,702,783	1,799,158
FED HM LN PC POOL 1G3603	5.37	05/01/37	152,753	151,296	152,610
FED HM LN PC POOL 1G3621	5.50	06/01/37	1,727,257	1,699,523	1,829,080
FED HM LN PC POOL 1Q0266	5.91	05/01/37	1,198,089	1,196,032	1,268,104
FED HM LN PC POOL 1Q0288	5.76	07/01/37	2,505,489	2,472,241	2,650,592
FED HM LN PC POOL 1Q0292	6.03	07/01/37	854,687	848,319	896,040
FED HM LN PC POOL 1Q0309	5.77	08/01/37	6,065,595	5,990,179	6,433,702
FED HM LN PC POOL 2B0649	2.68	07/01/42	26,855,999	27,268,013	27,927,150
FED HM LN PC POOL 2B0893	2.57	11/01/42	4,876,422	4,981,354	5,040,634
FED HM LN PC POOL 2B1771	2.21	10/01/43	7,806,763	7,936,398	8,109,147
FED HM LN PC POOL 2B1985	3.01	12/01/43	6,903,785	7,148,057	7,212,357

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL 2B2161	2.55	01/01/44	12,141,780	12,410,162	12,566,794
FED HM LN PC POOL 2B2622	3.17	05/01/44	11,142,493	11,444,626	11,681,519
FED HM LN PC POOL 2B2821	3.24	07/01/44	8,480,606	8,794,896	8,876,385
FED HM LN PC POOL 2B3169	3.18	09/01/44	6,337,364	6,543,257	6,650,050
FED HM LN PC POOL 2B3249	3.17	09/01/44	17,226,352	17,777,737	18,096,828
FED HM LN PC POOL 2B3271	3.17	08/01/44	2,237,256	2,312,493	2,334,410
FED HM LN PC POOL 2B3309	3.12	10/01/44	21,100,331	21,785,181	22,083,552
FED HM LN PC POOL 2B3317	3.09	10/01/44	11,060,526	11,377,811	11,550,743
FED HM LN PC POOL 2B3403	3.21	11/01/44	7,939,273	8,184,376	8,318,125
FED HM LN PC POOL 2B3878	2.76	03/01/45	6,865,079	7,065,390	7,119,559
FED HM LN PC POOL 303304	7.00	05/01/17	9,600	9,638	9,616
FED HM LN PC POOL 781228	2.68	02/01/34	1,648,973	1,661,535	1,744,355
FED HM LN PC POOL 846961	3.12	07/01/31	225,617	229,869	237,273
FED HM LN PC POOL 849316	3.26	07/01/43	5,944,239	6,206,930	6,190,608
FED HM LN PC POOL 849345	3.28	05/01/44	24,236,443	25,128,978	25,340,229
FED HM LN PC POOL 849433	3.25	08/01/44	11,927,187	12,320,794	12,445,933
FED HM LN PC POOL 849473	3.19	05/01/44	12,234,790	12,682,187	12,773,986
FED HM LN PC POOL 849628	2.84	10/01/44	4,832,306	5,011,726	5,012,298
FED HM LN PC POOL A11314	6.00	07/01/33	2,452	2,681	2,857
FED HM LN PC POOL A11732	5.00	08/01/33	3,457	3,639	3,834
FED HM LN PC POOL A12739	5.00	08/01/33	155,980	165,665	172,145
FED HM LN PC POOL A12885	5.00	08/01/33	1,247	1,312	1,387
FED HM LN PC POOL A13679	6.00	09/01/33	383	407	445
FED HM LN PC POOL A13715	5.00	09/01/33	2,668,269	2,843,372	2,958,975
FED HM LN PC POOL A13890	5.00	09/01/33	1,777	1,870	1,971
FED HM LN PC POOL A13973	5.50	10/01/33	1,646	1,773	1,851
FED HM LN PC POOL A15044	6.00	11/01/33	716	783	813
FED HM LN PC POOL A18698	6.00	02/01/34	555,128	565,587	642,593
FED HM LN PC POOL A19680	5.00	03/01/34	5,238	5,514	5,912
FED HM LN PC POOL A23348	6.50	06/01/34	49,414	54,865	56,765
FED HM LN PC POOL A24457	6.00	07/01/34	1,637,641	1,668,773	1,895,665
FED HM LN PC POOL A25467	6.50	08/01/34	15,262	15,690	17,532
FED HM LN PC POOL A25557	6.00	08/01/34	914,556	1,000,952	1,058,652
FED HM LN PC POOL A25914	6.00	08/01/34	402,653	410,287	466,095
FED HM LN PC POOL A27926	6.00	10/01/34	1,106	1,176	1,281
FED HM LN PC POOL A30638	7.00	03/01/32	2,297	2,530	2,667
FED HM LN PC POOL A32056	4.50	04/01/35	13,089	12,650	14,310
FED HM LN PC POOL A36085	6.00	07/01/35	615	674	699
FED HM LN PC POOL A44350	6.00	04/01/36	845	924	960
FED HM LN PC POOL A44755	7.00	04/01/36	29,392	32,320	30,995
FED HM LN PC POOL A46250	4.50	07/01/35	287,657	282,896	314,479
FED HM LN PC POOL A51249	6.00	08/01/36	2,209,985	2,391,325	2,523,638
FED HM LN PC POOL A52748	7.00	09/01/36	35,924	39,518	38,185
FED HM LN PC POOL A52795	7.00	09/01/36	4,112	4,524	4,242
FED HM LN PC POOL A53990	7.00	11/01/36	51,755	56,942	53,420
FED HM LN PC POOL A55597	7.00	12/01/36	3,120	3,433	3,472
FED HM LN PC POOL A56815	6.00	01/01/37	102,753	112,376	117,334

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL A58000	5.00	03/01/37	1,586	1,673	1,751
FED HM LN PC POOL A58297	6.00	03/01/37	124,246	123,238	141,876
FED HM LN PC POOL A59085	7.00	04/01/37	11,845	13,034	12,998
FED HM LN PC POOL A61946	6.00	06/01/37	53,289	58,299	60,851
FED HM LN PC POOL A61969	6.00	06/01/37	3,304	3,574	3,773
FED HM LN PC POOL A62176	6.00	06/01/37	15,964	17,465	18,230
FED HM LN PC POOL A62582	6.00	06/01/37	2,687	2,862	3,068
FED HM LN PC POOL A62725	6.00	07/01/37	222,043	242,933	253,552
FED HM LN PC POOL A62853	6.00	07/01/37	14,478	14,360	16,533
FED HM LN PC POOL A62906	6.00	06/01/37	279,055	305,289	318,654
FED HM LN PC POOL A63098	6.00	07/01/37	3,691	4,039	4,215
FED HM LN PC POOL A63205	6.00	07/01/37	36,856	40,323	42,085
FED HM LN PC POOL A63312	7.00	07/01/37	241,241	265,508	282,464
FED HM LN PC POOL A63860	6.00	07/01/37	37,626	41,166	42,966
FED HM LN PC POOL A64107	6.50	08/01/37	142,295	144,478	165,023
FED HM LN PC POOL A64161	6.00	08/01/37	147,416	146,213	167,429
FED HM LN PC POOL A64249	6.00	08/01/37	41,008	44,483	47,247
FED HM LN PC POOL A64281	6.00	08/01/37	54,564	59,702	62,307
FED HM LN PC POOL A64381	7.00	08/01/37	323,752	356,343	376,931
FED HM LN PC POOL A64472	7.00	08/01/37	17,179	18,908	19,071
FED HM LN PC POOL A64843	7.00	08/01/37	146,447	149,152	176,042
FED HM LN PC POOL A65572	6.50	09/01/37	9,090	9,230	10,443
FED HM LN PC POOL A66302	6.00	10/01/37	508,425	510,465	580,572
FED HM LN PC POOL A66825	6.00	10/01/37	5,899	6,455	6,736
FED HM LN PC POOL A67052	6.00	10/01/37	283,751	284,897	324,016
FED HM LN PC POOL A67245	6.00	10/01/37	8,426	8,977	9,622
FED HM LN PC POOL A67492	6.50	11/01/37	29,047	29,494	33,687
FED HM LN PC POOL A67530	6.00	11/01/37	914	1,000	1,044
FED HM LN PC POOL A68726	6.50	11/01/37	1,625	1,808	1,884
FED HM LN PC POOL A68739	6.50	10/01/37	20,243	20,554	23,476
FED HM LN PC POOL A68762	6.00	11/01/37	1,552	1,699	1,773
FED HM LN PC POOL A69521	6.50	12/01/37	326,765	331,800	378,958
FED HM LN PC POOL A69659	7.00	12/01/37	36,402	40,077	40,024
FED HM LN PC POOL A69748	6.50	12/01/37	102,050	103,623	117,233
FED HM LN PC POOL A69764	6.50	12/01/37	44,025	44,704	50,575
FED HM LN PC POOL A69830	6.00	12/01/37	81,384	86,711	92,933
FED HM LN PC POOL A70570	6.50	01/01/38	34,069	34,594	39,137
FED HM LN PC POOL A70936	6.00	01/01/38	213,796	217,594	244,134
FED HM LN PC POOL A71410	6.00	01/01/38	33,683	35,890	38,463
FED HM LN PC POOL A72251	7.00	02/01/38	39,131	43,087	45,446
FED HM LN PC POOL A73988	7.00	02/01/38	20,039	20,767	21,963
FED HM LN PC POOL A74528	4.50	03/01/38	85,543	86,346	93,221
FED HM LN PC POOL A74611	6.00	03/01/38	812	888	926
FED HM LN PC POOL A77350	5.00	04/01/33	1,187	1,249	1,310
FED HM LN PC POOL A77428	6.00	05/01/38	149,287	163,414	170,441
FED HM LN PC POOL A77989	7.00	06/01/38	187,869	206,916	221,871
FED HM LN PC POOL A77997	7.00	05/01/38	315,488	347,452	368,173

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL A78238	7.00	06/01/38	117,679	129,611	134,775
FED HM LN PC POOL A78312	5.00	01/01/34	19,260	20,348	21,299
FED HM LN PC POOL A79564	5.50	06/01/38	26,758	28,753	29,808
FED HM LN PC POOL A81046	6.00	08/01/38	4,345	4,716	5,019
FED HM LN PC POOL A81420	6.00	09/01/38	49,153	53,818	56,119
FED HM LN PC POOL A82358	6.00	10/01/38	39,210	42,933	44,766
FED HM LN PC POOL A82557	6.00	10/01/38	55,755	59,434	63,655
FED HM LN PC POOL A83617	6.00	12/01/38	5,363	5,609	6,123
FED HM LN PC POOL A84001	6.00	01/01/39	1,257	1,340	1,427
FED HM LN PC POOL A84051	5.00	01/01/39	239,258	266,077	265,257
FED HM LN PC POOL A85053	5.00	03/01/39	53,784	57,386	59,563
FED HM LN PC POOL A85767	5.00	04/01/39	4,741	5,059	5,234
FED HM LN PC POOL A86958	6.00	06/01/39	89,684	95,637	102,346
FED HM LN PC POOL A87100	4.50	06/01/39	1,206,206	1,274,668	1,314,725
FED HM LN PC POOL A87388	5.00	07/01/39	49,621	52,951	54,775
FED HM LN PC POOL A87530	6.00	07/01/39	84,751	92,972	96,262
FED HM LN PC POOL A87700	5.00	08/01/39	1,466,092	1,630,651	1,640,207
FED HM LN PC POOL A87957	5.00	08/01/39	27,332	29,168	30,451
FED HM LN PC POOL A88406	4.50	09/01/39	1,439,146	1,555,904	1,568,623
FED HM LN PC POOL A88559	6.00	09/01/39	7,591	8,328	8,663
FED HM LN PC POOL A88622	5.00	09/01/39	271,684	289,938	303,233
FED HM LN PC POOL A88904	6.00	09/01/39	15,401	16,897	17,543
FED HM LN PC POOL A89165	4.50	10/01/39	253,319	273,875	276,109
FED HM LN PC POOL A89214	4.50	10/01/39	187,833	203,075	204,732
FED HM LN PC POOL A89243	5.00	10/01/39	606,855	674,997	678,811
FED HM LN PC POOL A89279	6.00	10/01/39	336,227	368,904	381,910
FED HM LN PC POOL A89300	5.00	10/01/39	139,126	155,098	156,032
FED HM LN PC POOL A89303	5.00	10/01/39	78,810	83,200	86,996
FED HM LN PC POOL A89503	4.50	10/01/39	381,804	412,786	416,154
FED HM LN PC POOL A89658	5.00	11/01/39	163,812	182,210	183,268
FED HM LN PC POOL A89989	4.50	11/01/39	189,581	204,968	206,635
FED HM LN PC POOL A90032	4.50	12/01/39	158,884	171,783	173,179
FED HM LN PC POOL A90112	4.50	12/01/39	525,821	568,507	573,127
FED HM LN PC POOL A90175	4.50	12/01/39	792,561	856,903	863,866
FED HM LN PC POOL A90316	4.50	12/01/39	150,841	163,087	164,412
FED HM LN PC POOL A90365	4.50	12/01/39	5,871,320	6,347,962	6,399,548
FED HM LN PC POOL A90388	4.50	12/01/39	1,321,839	1,429,148	1,440,762
FED HM LN PC POOL A90421	4.50	12/01/39	5,100,280	5,514,328	5,559,140
FED HM LN PC POOL A90563	5.00	01/01/40	468,585	494,729	517,254
FED HM LN PC POOL A90660	4.50	01/01/40	245,366	265,290	267,441
FED HM LN PC POOL A90768	5.00	01/01/40	35,267	37,836	39,454
FED HM LN PC POOL A90893	5.00	01/01/40	297,008	331,124	332,596
FED HM LN PC POOL A91025	5.00	02/01/40	303,855	325,540	336,082
FED HM LN PC POOL A91109	4.50	02/01/40	2,009,256	2,172,440	2,201,595
FED HM LN PC POOL A91182	4.50	02/01/40	1,084,368	1,168,536	1,201,230
FED HM LN PC POOL A91373	4.50	03/01/40	120,464	130,249	131,995
FED HM LN PC POOL A91435	4.50	02/01/40	3,949,221	4,269,960	4,327,265

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FED HM LN PC POOL A91531	6.00	03/01/40	87,332	95,662	99,197
FED HM LN PC POOL A91548	5.50	03/01/40	1,263,562	1,376,354	1,413,246
FED HM LN PC POOL A91699	5.00	04/01/40	119,891	128,456	132,607
FED HM LN PC POOL A91796	5.00	04/01/40	156,216	167,376	172,785
FED HM LN PC POOL A91942	4.50	04/01/40	872,821	940,622	966,892
FED HM LN PC POOL A91947	5.00	04/01/40	12,219	13,092	13,515
FED HM LN PC POOL A92350	5.00	06/01/40	136,370	152,048	152,241
FED HM LN PC POOL A92465	4.50	06/01/40	18,093	18,103	19,825
FED HM LN PC POOL A92543	5.00	06/01/40	6,796,349	7,577,741	7,580,752
FED HM LN PC POOL A92789	5.00	07/01/40	11,911	12,763	13,174
FED HM LN PC POOL A92955	5.00	07/01/40	100,361	105,980	111,005
FED HM LN PC POOL A93093	4.50	07/01/40	46,628	50,255	51,654
FED HM LN PC POOL A93101	5.00	07/01/40	414,600	444,263	458,572
FED HM LN PC POOL A93108	6.00	07/01/40	103,222	113,091	117,301
FED HM LN PC POOL A93486	5.00	08/01/40	341,735	366,198	377,980
FED HM LN PC POOL A93497	4.50	08/01/40	769,176	829,021	852,078
FED HM LN PC POOL A93505	4.50	08/01/40	5,174,824	5,595,610	5,670,191
FED HM LN PC POOL A93588	5.00	08/01/40	777,069	866,442	871,467
FED HM LN PC POOL A93658	4.50	09/01/40	232,952	251,898	255,251
FED HM LN PC POOL A93692	4.50	09/01/40	3,374,927	3,601,991	3,697,996
FED HM LN PC POOL A93784	4.50	09/01/40	172,012	183,585	188,478
FED HM LN PC POOL A93795	5.00	09/01/40	21,292	22,817	23,551
FED HM LN PC POOL A93948	4.50	09/01/40	461,611	499,154	505,800
FED HM LN PC POOL A93990	4.00	09/01/40	96,084,905	102,306,125	103,326,405
FED HM LN PC POOL A94616	5.00	10/01/40	16,065	17,241	17,730
FED HM LN PC POOL A94819	5.00	11/01/40	505,441	542,474	559,048
FED HM LN PC POOL A94862	4.50	11/01/40	5,263,244	5,617,640	5,767,075
FED HM LN PC POOL A94944	4.50	11/01/40	1,517,124	1,625,205	1,685,508
FED HM LN PC POOL A95062	4.50	11/01/40	2,848,765	2,989,754	3,121,467
FED HM LN PC POOL A95313	4.50	12/01/40	655,926	700,110	718,716
FED HM LN PC POOL A95493	4.50	12/01/40	1,238,857	1,327,138	1,376,362
FED HM LN PC POOL A95763	5.00	12/01/40	328,352	365,316	362,381
FED HM LN PC POOL A95834	5.00	12/01/40	6,410,832	7,132,520	7,171,961
FED HM LN PC POOL A95836	5.00	12/01/40	548,220	588,411	606,364
FED HM LN PC POOL A96115	4.50	01/01/41	3,230,704	3,524,447	3,568,225
FED HM LN PC POOL A96236	4.50	01/01/41	863,560	930,037	953,257
FED HM LN PC POOL A96303	4.50	01/01/41	2,387,564	2,603,574	2,635,573
FED HM LN PC POOL A96421	5.00	01/01/41	1,730,554	1,925,402	1,936,003
FED HM LN PC POOL A96587	4.50	02/01/41	332,301	358,214	362,274
FED HM LN PC POOL A96672	5.00	06/01/40	92,698	103,122	102,305
FED HM LN PC POOL A96731	4.50	02/01/41	6,325,085	6,812,181	6,982,161
FED HM LN PC POOL A96766	4.50	02/01/41	1,633,144	1,758,913	1,802,804
FED HM LN PC POOL A96783	4.50	02/01/41	713,630	768,587	787,769
FED HM LN PC POOL A96876	4.50	02/01/41	1,311,220	1,412,197	1,448,209
FED HM LN PC POOL A97014	5.00	02/01/41	17,732	19,019	19,654
FED HM LN PC POOL A97043	4.50	02/01/41	271,753	292,945	301,707
FED HM LN PC POOL A97151	4.50	02/01/41	419,485	451,790	460,192

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FED HM LN PC POOL A97152	4.50	02/01/41	1,360,550	1,465,326	1,501,894
FED HM LN PC POOL A97169	5.00	02/01/41	66,337	70,066	73,527
FED HM LN PC POOL A97248	4.50	03/01/41	1,259,493	1,356,520	1,390,337
FED HM LN PC POOL A97255	4.50	02/01/41	6,458,243	7,047,460	7,129,171
FED HM LN PC POOL A97260	4.50	02/01/41	54,995,462	59,458,023	60,232,582
FED HM LN PC POOL A97323	5.00	03/01/41	743,321	827,041	830,887
FED HM LN PC POOL A97528	4.50	03/01/41	752,139	810,082	830,275
FED HM LN PC POOL A97661	4.50	03/01/41	3,958,786	4,263,758	4,370,049
FED HM LN PC POOL A97942	4.50	04/01/41	553,393	592,380	606,091
FED HM LN PC POOL B10920	5.00	11/01/18	3,973	4,081	4,125
FED HM LN PC POOL B18635	5.00	06/01/20	11,487	11,924	11,799
FED HM LN PC POOL B32155	3.50	04/01/42	163,034	162,710	172,430
FED HM LN PC POOL C00909	7.00	01/01/30	4,906	4,996	5,657
FED HM LN PC POOL C01367	7.00	05/01/32	2,614	2,873	3,219
FED HM LN PC POOL C03424	6.00	10/01/39	147,162	161,464	167,704
FED HM LN PC POOL C03427	5.50	10/01/39	20,485,107	22,259,720	23,136,284
FED HM LN PC POOL C03479	5.00	06/01/40	166,433	176,892	184,085
FED HM LN PC POOL C03533	5.00	10/01/40	100,676	107,890	111,354
FED HM LN PC POOL C03552	4.50	08/01/40	3,225,099	3,454,663	3,580,256
FED HM LN PC POOL C03993	4.00	06/01/42	38,673,795	41,334,798	41,574,623
FED HM LN PC POOL C09000	3.50	06/01/42	527,147	541,850	557,526
FED HM LN PC POOL C09004	3.50	07/01/42	627,150	644,644	663,293
FED HM LN PC POOL C09005	4.00	07/01/42	164,478	175,348	176,815
FED HM LN PC POOL C09012	3.50	09/01/42	361,822	371,917	382,674
FED HM LN PC POOL C09021	4.50	11/01/42	764,228	816,147	839,341
FED HM LN PC POOL C33003	7.50	11/01/29	1,640	1,674	1,646
FED HM LN PC POOL C35511	7.00	01/01/30	10,466	11,489	11,966
FED HM LN PC POOL C35716	7.50	01/01/30	20,573	20,997	20,791
FED HM LN PC POOL C37060	7.00	03/01/30	18,732	20,567	20,088
FED HM LN PC POOL C43084	7.50	07/01/30	953	973	1,036
FED HM LN PC POOL C46835	7.50	01/01/31	15,041	15,360	16,233
FED HM LN PC POOL C46897	6.00	01/01/25	952	1,012	1,081
FED HM LN PC POOL C48025	7.50	02/01/31	4,657	4,756	4,788
FED HM LN PC POOL C48782	7.50	03/01/31	2,498	2,551	2,618
FED HM LN PC POOL C48961	7.50	03/01/31	34,207	34,936	34,900
FED HM LN PC POOL C50565	7.50	04/01/31	3,031	3,096	3,074
FED HM LN PC POOL C50763	7.50	04/01/31	7,365	7,522	7,589
FED HM LN PC POOL C51850	7.50	05/01/31	12,446	12,713	12,807
FED HM LN PC POOL C67539	6.00	01/01/29	509	553	577
FED HM LN PC POOL C76133	5.00	02/01/33	1,871	1,969	2,075
FED HM LN PC POOL C77128	5.00	03/01/33	909	956	1,003
FED HM LN PC POOL C91137	5.00	11/01/27	2,074	2,172	2,293
FED HM LN PC POOL C91154	5.00	01/01/28	5,851	6,129	6,458
FED HM LN PC POOL C91167	5.00	04/01/28	2,671	2,799	2,948
FED HM LN PC POOL C91222	5.00	12/01/28	13,294	13,971	14,672
FED HM LN PC POOL C91227	5.00	10/01/28	21,343	22,431	23,555
FED HM LN PC POOL C91485	3.50	08/01/32	21,940,183	23,153,750	23,400,248

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FED HM LN PC POOL C91829	3.50	05/01/35	17,087,299	17,972,104	18,188,955
FED HM LN PC POOL D97372	5.00	07/01/27	27,449	28,533	30,294
FED HM LN PC POOL D97638	5.00	03/01/28	11,267	11,720	12,435
FED HM LN PC POOL D98316	5.00	01/01/30	18,812	19,744	20,761
FED HM LN PC POOL E01206	5.00	08/01/17	4,534	4,601	4,650
FED HM LN PC POOL E91376	5.00	09/01/17	2,790	2,820	2,861
FED HM LN PC POOL E92817	5.00	12/01/17	9,138	9,304	9,375
FED HM LN PC POOL G00029	8.00	06/01/21	65,784	67,363	70,797
FED HM LN PC POOL G00616	7.00	06/01/26	240	264	267
FED HM LN PC POOL G01324	7.00	10/01/31	16,032	16,298	19,512
FED HM LN PC POOL G01649	5.00	02/01/34	452,062	477,619	501,313
FED HM LN PC POOL G01740	5.50	12/01/34	4,807,445	5,177,573	5,407,029
FED HM LN PC POOL G01770	5.50	01/01/35	12,158,984	13,111,804	13,675,453
FED HM LN PC POOL G01981	5.00	12/01/35	25,379	27,030	28,489
FED HM LN PC POOL G01992	6.50	12/01/35	17,066	17,321	20,503
FED HM LN PC POOL G02319	6.50	08/01/36	246,112	249,834	284,861
FED HM LN PC POOL G02366	6.50	10/01/36	8,810	9,795	10,887
FED HM LN PC POOL G02496	6.00	12/01/36	397,222	429,821	453,598
FED HM LN PC POOL G02611	6.00	02/01/37	104,462	111,240	119,288
FED HM LN PC POOL G02735	7.00	03/01/37	373,800	380,739	473,918
FED HM LN PC POOL G02789	6.00	04/01/37	1,524,382	1,649,869	1,740,694
FED HM LN PC POOL G02985	6.00	06/01/37	38,379	40,878	43,825
FED HM LN PC POOL G02996	6.00	05/01/37	406,807	403,501	464,534
FED HM LN PC POOL G03120	6.00	08/01/37	66,387	72,638	75,808
FED HM LN PC POOL G03158	6.00	08/01/37	135,096	135,486	154,266
FED HM LN PC POOL G03202	5.50	09/01/37	606,879	639,381	677,738
FED HM LN PC POOL G03218	6.00	09/01/37	36,927	40,406	42,167
FED HM LN PC POOL G03362	6.00	09/01/37	724,552	792,821	827,367
FED HM LN PC POOL G03521	6.50	07/01/37	275,805	306,880	319,859
FED HM LN PC POOL G03550	6.00	11/01/37	39,298	41,868	44,874
FED HM LN PC POOL G03617	6.50	12/01/37	307,239	311,974	356,314
FED HM LN PC POOL G03618	6.50	12/01/37	621,385	687,465	720,637
FED HM LN PC POOL G03698	6.00	12/01/37	45,752	50,072	52,244
FED HM LN PC POOL G03781	6.00	01/01/38	716,670	763,616	818,367
FED HM LN PC POOL G03973	6.00	01/01/38	2,293,799	2,321,077	2,619,292
FED HM LN PC POOL G04015	6.00	02/01/38	487,442	527,868	556,611
FED HM LN PC POOL G04214	5.50	05/01/38	683,296	720,117	763,102
FED HM LN PC POOL G04445	5.50	06/01/38	77,353	81,524	86,387
FED HM LN PC POOL G04477	6.00	08/01/38	133,204	145,835	152,079
FED HM LN PC POOL G04570	6.00	11/01/37	28,114	29,953	32,104
FED HM LN PC POOL G04610	6.00	07/01/38	34,932	37,231	39,882
FED HM LN PC POOL G04765	6.00	09/01/38	21,592	22,581	24,655
FED HM LN PC POOL G04953	4.50	09/01/38	30,433	30,633	33,189
FED HM LN PC POOL G05182	5.00	02/01/33	14,672,466	15,491,841	16,414,241
FED HM LN PC POOL G05227	6.00	02/01/39	15,274	15,977	17,438
FED HM LN PC POOL G05228	6.00	01/01/39	66,377	72,693	75,783
FED HM LN PC POOL G05354	5.00	03/01/39	83,614	92,990	92,838

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FED HM LN PC POOL G05380	6.00	04/01/39	6,882	7,199	7,851
FED HM LN PC POOL G05535	4.50	07/01/39	49,840,809	54,189,512	54,324,868
FED HM LN PC POOL G05661	5.00	09/01/39	170,109	189,207	190,312
FED HM LN PC POOL G05668	5.00	04/01/35	42,270,407	44,912,372	46,875,728
FED HM LN PC POOL G05749	6.00	03/01/38	3,269	3,579	3,733
FED HM LN PC POOL G05774	5.00	01/01/40	542,971	603,974	607,349
FED HM LN PC POOL G05830	6.00	12/01/39	961,228	1,042,113	1,097,435
FED HM LN PC POOL G05832	5.00	03/01/40	33,675	35,556	37,247
FED HM LN PC POOL G05929	5.00	07/01/40	1,568,884	1,745,342	1,755,151
FED HM LN PC POOL G05958	5.00	08/01/40	450,822	482,269	498,636
FED HM LN PC POOL G05978	6.00	05/01/40	14,110	15,466	16,109
FED HM LN PC POOL G06024	4.50	08/01/40	69,786	75,148	76,913
FED HM LN PC POOL G06025	4.50	09/01/40	19,386,266	21,067,860	21,242,042
FED HM LN PC POOL G06395	5.00	04/01/40	161,235	171,721	179,278
FED HM LN PC POOL G06492	4.50	05/01/41	439,362	473,662	487,790
FED HM LN PC POOL G06503	4.50	09/01/40	167,318	180,341	185,362
FED HM LN PC POOL G06719	4.50	09/01/41	5,817,420	6,266,563	6,423,232
FED HM LN PC POOL G06782	4.00	10/01/41	17,160	17,732	18,455
FED HM LN PC POOL G06875	5.50	12/01/38	383,965	417,210	430,329
FED HM LN PC POOL G07044	4.00	06/01/42	16,804,520	18,103,583	18,072,754
FED HM LN PC POOL G07203	4.50	06/01/41	13,538,297	14,661,559	15,103,903
FED HM LN PC POOL G07289	3.00	11/01/42	63,480	63,185	66,887
FED HM LN PC POOL G07319	3.50	03/01/43	70,943,572	70,801,951	75,032,069
FED HM LN PC POOL G07348	3.50	03/01/43	26,320,003	26,267,462	27,836,832
FED HM LN PC POOL G07396	4.50	07/01/41	7,353,405	7,878,390	8,161,801
FED HM LN PC POOL G07399	5.00	07/01/41	13,758,089	14,980,971	15,372,369
FED HM LN PC POOL G07459	3.50	08/01/43	3,009,821	3,133,824	3,177,678
FED HM LN PC POOL G07477	4.00	01/01/41	147,511,837	156,932,109	158,644,523
FED HM LN PC POOL G07642	5.00	10/01/41	841,789	913,830	931,070
FED HM LN PC POOL G07810	4.50	05/01/42	21,106,136	22,840,093	23,005,005
FED HM LN PC POOL G07924	3.50	01/01/45	85,108	87,489	90,937
FED HM LN PC POOL G08003	6.00	07/01/34	1,649,523	1,805,195	1,909,419
FED HM LN PC POOL G08068	5.50	07/01/35	612,522	658,368	686,485
FED HM LN PC POOL G08148	7.00	08/01/36	179,339	182,603	222,891
FED HM LN PC POOL G08163	7.00	11/01/36	201,550	221,749	254,603
FED HM LN PC POOL G08193	6.00	04/01/37	108,797	115,869	124,235
FED HM LN PC POOL G08210	6.00	07/01/37	43,558	47,656	49,739
FED HM LN PC POOL G08227	6.00	10/01/37	4,155	4,547	4,745
FED HM LN PC POOL G08232	6.00	11/01/37	1,794	1,911	2,048
FED HM LN PC POOL G08309	5.50	12/01/38	274,246	289,708	306,277
FED HM LN PC POOL G08364	4.50	09/01/39	2,539,485	2,709,477	2,767,957
FED HM LN PC POOL G08368	4.50	10/01/39	7,095,165	7,670,918	7,733,500
FED HM LN PC POOL G08372	4.50	11/01/39	7,654,936	8,276,246	8,343,632
FED HM LN PC POOL G08417	5.00	08/01/40	12,144	12,824	13,432
FED HM LN PC POOL G08435	4.50	02/01/41	6,770,032	7,112,551	7,414,730
FED HM LN PC POOL G08457	4.50	08/01/41	3,314,532	3,542,132	3,630,170
FED HM LN PC POOL G08501	4.00	07/01/42	470,319	501,274	505,597

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FED HM LN PC POOL G08504	4.00	08/01/42	1,125,015	1,204,028	1,209,400
FED HM LN PC POOL G08541	3.50	08/01/43	156,546	161,837	165,277
FED HM LN PC POOL G08658	3.00	08/01/45	213,855	214,542	221,747
FED HM LN PC POOL G08681	3.50	12/01/45	1,081,425	1,116,239	1,140,529
FED HM LN PC POOL G11753	5.00	08/01/20	29,506	30,292	31,055
FED HM LN PC POOL G12319	5.00	06/01/21	4,497	4,624	4,783
FED HM LN PC POOL G12503	5.00	11/01/17	1,882	1,914	1,931
FED HM LN PC POOL G12769	5.00	08/01/22	25,860	26,702	27,723
FED HM LN PC POOL G12784	5.00	08/01/17	789	801	809
FED HM LN PC POOL G12831	5.00	12/01/17	1,284	1,309	1,317
FED HM LN PC POOL G12832	5.00	10/01/22	25,639	26,816	27,341
FED HM LN PC POOL G12869	5.00	09/01/22	6,241	6,445	6,688
FED HM LN PC POOL G13004	5.00	03/01/23	139,419	144,068	149,859
FED HM LN PC POOL G13006	5.00	02/01/23	928	955	998
FED HM LN PC POOL G13081	5.00	04/01/23	13,660	14,119	14,605
FED HM LN PC POOL G13174	5.00	06/01/23	229,335	239,969	246,868
FED HM LN PC POOL G13178	5.00	06/01/23	90,720	93,813	97,747
FED HM LN PC POOL G13202	5.00	07/01/23	87,435	90,500	93,965
FED HM LN PC POOL G13232	5.00	06/01/23	587,832	607,677	632,706
FED HM LN PC POOL G13240	5.00	08/01/23	28,233	29,191	30,378
FED HM LN PC POOL G13255	5.00	07/01/23	92,136	95,250	99,526
FED HM LN PC POOL G13369	5.00	11/01/23	358,542	371,235	383,961
FED HM LN PC POOL G13379	5.00	12/01/23	253,037	262,000	272,632
FED HM LN PC POOL G13408	5.00	01/01/24	223,140	230,975	240,351
FED HM LN PC POOL G13488	5.00	01/01/24	387,451	401,168	416,314
FED HM LN PC POOL G13512	5.00	12/01/22	2,832	2,965	3,014
FED HM LN PC POOL G13586	5.00	04/01/24	98,408	101,974	105,953
FED HM LN PC POOL G13601	5.00	06/01/24	50,608	53,084	54,446
FED HM LN PC POOL G13644	5.00	07/01/24	523,182	541,962	563,428
FED HM LN PC POOL G13656	5.00	02/01/24	82,025	84,926	88,611
FED HM LN PC POOL G13689	5.00	10/01/24	98,461	102,125	106,348
FED HM LN PC POOL G13729	5.00	10/01/24	4,717	4,893	4,895
FED HM LN PC POOL G13748	5.00	12/01/24	10,643	11,180	11,480
FED HM LN PC POOL G13756	5.00	01/01/25	46,937	49,374	50,297
FED HM LN PC POOL G13827	5.00	03/01/25	69,493	72,156	74,857
FED HM LN PC POOL G13888	5.00	06/01/25	3,681,466	3,886,639	3,961,185
FED HM LN PC POOL G13911	5.00	06/01/25	478,485	496,923	515,364
FED HM LN PC POOL G14181	3.50	06/01/21	54,328	55,994	57,684
FED HM LN PC POOL G18156	5.00	12/01/21	4,504	4,700	4,772
FED HM LN PC POOL G18247	5.00	04/01/23	104,105	108,883	112,100
FED HM LN PC POOL G18304	5.00	03/01/24	477,043	493,798	514,084
FED HM LN PC POOL G30109	6.00	03/03/18	807	822	916
FED HM LN PC POOL G30359	5.00	08/01/27	2,818	2,950	3,110
FED HM LN PC POOL G30419	5.00	11/01/28	16,021	16,677	17,681
FED HM LN PC POOL G60187	3.00	08/01/45	482,577	480,665	500,387
FED HM LN PC POOL J03958	5.00	12/01/21	24,012	24,758	25,744
FED HM LN PC POOL J04178	5.00	01/01/22	11,655	12,020	12,293

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FED HM LN PC POOL J04229	5.00	02/01/22	3,048	3,144	3,275
FED HM LN PC POOL J04324	5.00	02/01/22	9,165	9,454	9,740
FED HM LN PC POOL J04508	5.00	03/01/22	3,315	3,460	3,405
FED HM LN PC POOL J04625	5.00	04/01/17	9,361	9,431	9,598
FED HM LN PC POOL J04743	5.00	04/01/17	51,848	52,236	53,161
FED HM LN PC POOL J05659	5.00	09/01/22	58,010	60,657	60,958
FED HM LN PC POOL J06770	5.00	12/01/22	6,687	6,997	7,184
FED HM LN PC POOL J06787	5.00	01/01/23	86,293	89,178	92,699
FED HM LN PC POOL J06806	5.00	02/01/23	37,534	38,787	39,434
FED HM LN PC POOL J06832	5.00	01/01/23	1,017	1,051	1,079
FED HM LN PC POOL J06843	5.00	02/01/18	17,781	18,019	18,244
FED HM LN PC POOL J06857	5.00	01/01/23	3,660	3,784	3,932
FED HM LN PC POOL J07005	5.00	02/01/23	52,462	54,222	56,368
FED HM LN PC POOL J07046	5.00	02/01/23	10,722	11,085	11,516
FED HM LN PC POOL J07161	5.00	03/01/23	193,973	202,829	208,415
FED HM LN PC POOL J07567	5.00	04/01/23	85,913	89,856	92,307
FED HM LN PC POOL J07575	5.00	04/01/23	49,435	51,127	53,113
FED HM LN PC POOL J07704	5.00	04/01/23	46,155	48,273	48,913
FED HM LN PC POOL J07844	5.00	05/01/23	10,126	10,593	10,521
FED HM LN PC POOL J07891	5.00	05/01/23	218,687	226,054	232,393
FED HM LN PC POOL J07926	5.00	05/01/23	43,947	45,471	47,046
FED HM LN PC POOL J08023	5.00	07/01/23	944,825	976,711	1,011,225
FED HM LN PC POOL J08068	5.00	06/01/18	45,331	46,030	46,529
FED HM LN PC POOL J08112	5.00	06/01/23	13,160	13,602	13,519
FED HM LN PC POOL J08160	5.00	12/01/22	50,826	53,186	54,597
FED HM LN PC POOL J08248	5.00	12/01/22	32,497	33,592	34,769
FED HM LN PC POOL J08266	5.00	07/01/23	124,821	129,033	132,542
FED HM LN PC POOL J08278	5.00	03/01/21	29,737	30,989	30,541
FED HM LN PC POOL J08289	5.00	07/01/18	8,558	8,694	8,784
FED HM LN PC POOL J08503	5.00	08/01/18	12,113	12,321	12,433
FED HM LN PC POOL J08657	5.00	09/01/23	175,671	181,761	180,390
FED HM LN PC POOL J08743	5.00	09/01/20	19,327	20,094	19,839
FED HM LN PC POOL J08811	5.00	10/01/18	212	216	217
FED HM LN PC POOL J09312	5.00	02/01/24	215,810	223,540	230,811
FED HM LN PC POOL J09331	5.00	09/01/18	8,360	8,506	8,577
FED HM LN PC POOL J09411	5.00	03/01/19	20,171	20,583	20,711
FED HM LN PC POOL J09984	5.00	06/01/19	13,503	13,796	13,869
FED HM LN PC POOL J10508	5.00	08/01/19	23,207	23,706	23,831
FED HM LN PC POOL J11138	5.00	11/01/24	12,150	12,760	12,482
FED HM LN PC POOL J11372	5.00	12/01/24	7,964	8,255	8,308
FED HM LN PC POOL J12421	5.00	06/01/25	296,488	311,578	311,639
FED HM LN PC POOL J16296	4.00	08/01/26	218,446	227,128	228,500
FED HM LN PC POOL J16528	4.00	08/01/26	852,180	886,048	891,404
FED HM LN PC POOL K39023	6.50	01/01/48	1,338,971	1,369,068	1,488,492
FED HM LN PC POOL Q00054	5.00	04/01/41	5,597	5,912	6,203
FED HM LN PC POOL Q00265	4.50	04/01/41	13,821,850	14,807,858	15,401,126
FED HM LN PC POOL Q00284	4.50	04/01/41	1,770,417	1,906,856	1,954,348

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FED HM LN PC POOL Q00627	5.00	05/01/41	18,736	19,791	20,766
FED HM LN PC POOL Q00704	4.50	05/01/41	666,573	712,283	730,049
FED HM LN PC POOL Q01226	5.00	06/01/41	21,859	23,449	24,228
FED HM LN PC POOL Q01300	4.50	06/01/36	3,128,066	3,346,989	3,425,946
FED HM LN PC POOL Q01559	4.50	06/01/41	52,325	55,857	57,307
FED HM LN PC POOL Q01561	4.50	06/01/41	3,165,707	3,409,854	3,496,452
FED HM LN PC POOL Q01676	4.50	06/01/41	1,479,974	1,568,584	1,620,910
FED HM LN PC POOL Q01722	5.00	07/01/41	7,122,045	7,726,973	7,893,971
FED HM LN PC POOL Q01919	4.50	07/01/41	1,445,142	1,544,332	1,582,761
FED HM LN PC POOL Q01982	4.50	07/01/41	61,395	66,191	68,215
FED HM LN PC POOL Q02239	5.00	07/01/41	75,175	80,646	83,323
FED HM LN PC POOL Q02376	4.50	08/01/41	645,374	695,813	717,063
FED HM LN PC POOL Q02459	4.50	08/01/41	1,754,967	1,875,476	1,922,089
FED HM LN PC POOL Q02481	4.50	07/01/41	1,430,864	1,529,073	1,567,122
FED HM LN PC POOL Q02546	4.50	08/01/41	1,627,017	1,738,740	1,781,955
FED HM LN PC POOL Q02570	4.50	08/01/41	1,315,785	1,406,136	1,441,085
FED HM LN PC POOL Q02592	4.50	08/01/41	948,184	1,022,288	1,043,613
FED HM LN PC POOL Q02645	5.00	08/01/41	1,630,811	1,818,762	1,832,240
FED HM LN PC POOL Q02662	4.50	08/01/41	393,724	424,495	437,092
FED HM LN PC POOL Q02663	4.50	08/01/41	85,346	91,933	94,180
FED HM LN PC POOL Q02674	4.50	08/01/41	1,627,280	1,739,021	1,782,243
FED HM LN PC POOL Q02716	4.50	08/01/36	2,570,271	2,719,129	2,815,033
FED HM LN PC POOL Q02718	4.50	08/01/36	4,828,137	5,107,760	5,287,912
FED HM LN PC POOL Q02775	4.50	08/01/41	104,416	112,577	116,016
FED HM LN PC POOL Q02776	4.50	08/01/41	4,477,854	4,884,471	4,921,414
FED HM LN PC POOL Q02791	4.50	08/01/41	318,392	340,255	348,711
FED HM LN PC POOL Q02833	4.50	08/01/41	86,667	91,860	94,920
FED HM LN PC POOL Q02930	4.50	08/01/41	3,306,679	3,504,843	3,621,568
FED HM LN PC POOL Q02982	5.00	08/01/41	403,711	450,238	449,089
FED HM LN PC POOL Q03009	4.50	09/01/41	1,413,312	1,523,808	1,569,098
FED HM LN PC POOL Q03039	4.50	09/01/41	1,583,031	1,696,110	1,757,533
FED HM LN PC POOL Q03089	4.50	09/01/41	3,888,870	4,163,361	4,259,200
FED HM LN PC POOL Q03090	4.50	09/01/41	1,038,092	1,119,253	1,152,520
FED HM LN PC POOL Q03147	5.00	09/01/41	830,634	926,380	932,733
FED HM LN PC POOL Q03227	4.50	09/01/41	186,132	198,919	203,857
FED HM LN PC POOL Q03232	4.50	09/01/41	1,653,460	1,767,049	1,810,916
FED HM LN PC POOL Q03240	4.50	09/01/41	606,057	652,848	660,720
FED HM LN PC POOL Q03447	4.50	09/01/41	136,844	143,652	149,875
FED HM LN PC POOL Q03457	4.50	09/01/41	1,696,348	1,827,318	1,849,377
FED HM LN PC POOL Q03526	4.50	09/01/41	209,186	223,556	229,106
FED HM LN PC POOL Q03550	4.50	09/01/41	1,293,425	1,382,280	1,416,596
FED HM LN PC POOL Q03580	4.50	09/01/41	337,087	359,873	369,187
FED HM LN PC POOL Q03643	4.50	10/01/41	5,782,489	6,234,736	6,424,894
FED HM LN PC POOL Q03645	4.50	09/01/36	4,686,063	5,007,985	5,132,308
FED HM LN PC POOL Q03686	4.50	10/01/41	189,335	202,138	207,365
FED HM LN PC POOL Q03779	4.50	07/01/41	2,152,699	2,281,645	2,357,697
FED HM LN PC POOL Q03805	4.50	10/01/41	35,447,756	37,574,040	38,823,383

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FED HM LN PC POOL Q04049	4.50	10/01/41	658,009	703,232	722,700
FED HM LN PC POOL Q04141	4.50	10/01/41	5,868,133	6,271,432	6,426,944
FED HM LN PC POOL Q04220	4.50	10/01/41	134,723	143,833	147,552
FED HM LN PC POOL Q04296	4.50	11/01/41	201,515	217,085	222,572
FED HM LN PC POOL Q04368	4.00	11/01/41	124,777	131,353	134,194
FED HM LN PC POOL Q04441	4.00	11/01/41	6,848,614	7,339,114	7,365,477
FED HM LN PC POOL Q04442	4.50	11/01/41	24,003,589	25,444,080	26,289,408
FED HM LN PC POOL Q04448	5.00	11/01/41	613,940	683,180	677,565
FED HM LN PC POOL Q04643	5.00	11/01/41	1,084,183	1,206,457	1,212,906
FED HM LN PC POOL Q04660	4.50	11/01/41	1,285,697	1,385,032	1,417,571
FED HM LN PC POOL Q04663	5.00	11/01/41	1,791,079	1,993,078	2,006,822
FED HM LN PC POOL Q04741	4.50	11/01/41	5,072,208	5,434,710	5,555,225
FED HM LN PC POOL Q04789	4.50	11/01/41	3,211,703	3,428,963	3,517,548
FED HM LN PC POOL Q05316	4.50	12/01/41	1,937,910	2,038,832	2,122,453
FED HM LN PC POOL Q05451	4.00	01/01/42	14,853,573	15,653,109	15,967,704
FED HM LN PC POOL Q05535	3.50	01/01/42	2,010,347	1,982,819	2,120,194
FED HM LN PC POOL Q05599	4.00	01/01/42	15,160,869	16,141,818	16,305,056
FED HM LN PC POOL Q05711	4.50	01/01/42	847,267	912,775	933,698
FED HM LN PC POOL Q05717	3.50	01/01/42	1,078,498	1,063,729	1,153,412
FED HM LN PC POOL Q06205	3.50	02/01/42	740,456	765,442	783,128
FED HM LN PC POOL Q07480	4.00	04/01/42	32,644,664	34,889,037	35,093,262
FED HM LN PC POOL Q07863	4.00	04/01/42	2,602,366	2,802,668	2,821,450
FED HM LN PC POOL Q08126	4.50	05/01/42	1,113,156	1,217,389	1,213,372
FED HM LN PC POOL Q08311	4.00	05/01/42	6,420,917	6,903,006	6,961,449
FED HM LN PC POOL Q08862	3.50	06/01/42	30,461	32,178	32,217
FED HM LN PC POOL Q08998	3.50	06/01/42	127,258	131,554	134,592
FED HM LN PC POOL Q09426	4.00	07/01/42	1,578,356	1,691,000	1,711,232
FED HM LN PC POOL Q09716	4.00	07/01/42	1,123,745	1,210,341	1,218,358
FED HM LN PC POOL Q10056	4.50	08/01/42	2,729,846	2,985,726	2,997,102
FED HM LN PC POOL Q10397	4.50	08/01/42	1,136,426	1,217,826	1,254,920
FED HM LN PC POOL Q10670	4.00	08/01/42	688,323	741,387	738,619
FED HM LN PC POOL Q10714	3.50	09/01/42	164,096	168,674	173,552
FED HM LN PC POOL Q10971	3.50	09/01/42	2,602,665	2,597,478	2,752,658
FED HM LN PC POOL Q11005	3.50	09/01/42	13,379,894	13,353,229	14,150,981
FED HM LN PC POOL Q11207	3.50	09/01/42	1,249,531	1,318,119	1,321,542
FED HM LN PC POOL Q12191	3.50	10/01/42	612,501	653,596	654,599
FED HM LN PC POOL Q12276	3.50	10/01/42	5,043,423	5,377,828	5,334,077
FED HM LN PC POOL Q12858	3.50	11/01/42	1,176,971	1,174,624	1,244,800
FED HM LN PC POOL Q13268	4.50	10/01/42	1,905,696	2,084,448	2,088,371
FED HM LN PC POOL Q13756	4.50	10/01/42	1,262,530	1,348,272	1,384,127
FED HM LN PC POOL Q13973	3.00	12/01/42	31,710	31,563	33,204
FED HM LN PC POOL Q14010	3.50	12/01/42	2,456,334	2,605,197	2,597,893
FED HM LN PC POOL Q14672	3.50	01/01/43	2,169,988	2,165,658	2,295,045
FED HM LN PC POOL Q14864	3.50	01/01/43	28,865	28,468	30,529
FED HM LN PC POOL Q15105	3.50	02/01/43	2,908,316	2,902,512	3,070,512
FED HM LN PC POOL Q15287	3.50	01/01/43	853,340	851,637	902,518
FED HM LN PC POOL Q15499	3.50	02/01/43	4,855,346	5,104,568	5,126,127

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FED HM LN PC POOL Q16037	3.00	03/01/43	311,885	299,748	327,703
FED HM LN PC POOL Q16336	3.50	03/01/43	3,953,154	4,156,131	4,173,620
FED HM LN PC POOL Q16644	3.50	03/01/43	33,353	32,894	35,213
FED HM LN PC POOL Q16678	3.50	03/01/43	401,272	412,474	423,651
FED HM LN PC POOL Q16849	4.00	04/01/43	3,266,784	3,396,763	3,496,698
FED HM LN PC POOL Q17192	3.50	04/01/43	5,909,366	6,190,810	6,238,929
FED HM LN PC POOL Q17550	3.50	04/01/43	2,292,463	2,419,429	2,420,312
FED HM LN PC POOL Q17648	3.50	04/01/43	24,993	24,643	26,387
FED HM LN PC POOL Q18134	3.50	05/01/43	12,124,074	12,829,697	12,800,229
FED HM LN PC POOL Q18479	4.00	05/01/43	3,155,342	3,280,916	3,377,413
FED HM LN PC POOL Q18499	4.00	05/01/43	4,434,393	4,610,870	4,746,484
FED HM LN PC POOL Q19289	4.00	06/01/43	3,191,172	3,318,201	3,415,765
FED HM LN PC POOL Q19795	4.00	07/01/43	3,974,271	4,142,324	4,253,978
FED HM LN PC POOL Q20131	3.50	07/01/43	9,018	8,894	9,521
FED HM LN PC POOL Q22089	4.00	10/01/43	5,237,058	5,458,691	5,605,640
FED HM LN PC POOL Q22593	4.00	10/01/43	11,862,435	12,416,854	12,697,307
FED HM LN PC POOL Q22663	4.00	10/01/43	786,968	818,323	842,354
FED HM LN PC POOL Q23277	4.00	12/01/43	1,732,337	1,801,388	1,854,258
FED HM LN PC POOL Q23332	4.00	12/01/43	2,871,179	2,985,625	3,073,251
FED HM LN PC POOL Q23341	4.00	11/01/43	1,924,207	2,000,890	2,059,632
FED HM LN PC POOL Q23355	4.00	11/01/43	965,858	1,004,349	1,033,835
FED HM LN PC POOL Q24189	4.00	01/01/39	2,707,613	2,884,978	2,898,007
FED HM LN PC POOL Q24519	4.00	01/01/44	1,439,800	1,497,203	1,541,044
FED HM LN PC POOL Q24521	4.00	01/01/44	2,675,483	2,782,152	2,863,618
FED HM LN PC POOL Q24754	4.00	02/01/39	1,020,009	1,086,841	1,091,734
FED HM LN PC POOL Q25223	4.00	03/01/39	1,608,431	1,713,837	1,721,533
FED HM LN PC POOL Q26024	4.00	05/01/39	2,006,861	2,138,433	2,147,980
FED HM LN PC POOL Q29009	4.00	10/01/39	1,627,713	1,734,537	1,742,170
FED HM LN PC POOL Q29974	4.00	11/01/39	1,393,155	1,484,604	1,491,118
FED HM LN PC POOL Q30023	3.50	11/01/44	554,495	576,952	584,604
FED HM LN PC POOL Q30380	4.00	12/01/39	2,012,544	2,144,677	2,154,063
FED HM LN PC POOL Q31111	3.50	01/01/45	979,943	1,019,635	1,033,501
FED HM LN PC POOL Q31794	3.50	02/01/45	2,415,218	2,506,405	2,547,219
FED HM LN PC POOL Q33094	3.50	05/01/45	8,688,516	9,016,611	9,163,376
FED HM LN PC POOL Q33538	4.00	05/01/45	5,124,079	5,448,787	5,487,453
FED HM LN PC POOL Q33712	3.50	05/01/45	1,265,684	1,316,962	1,334,859
FED HM LN PC POOL Q34077	3.50	06/01/41	3,641,460	3,777,643	3,840,479
FED HM LN PC POOL Q34469	4.00	06/01/45	6,064,174	6,416,938	6,494,214
FED HM LN PC POOL Q34781	4.00	07/01/45	10,913,706	11,594,170	11,687,649
FED HM LN PC POOL Q34871	3.50	07/01/45	4,041,146	4,205,827	4,262,010
FED HM LN PC POOL Q34896	3.50	07/01/40	4,395,763	4,559,961	4,636,008
FED HM LN PC POOL Q34954	3.50	07/01/45	1,521,407	1,584,449	1,604,558
FED HM LN PC POOL Q35069	4.00	08/01/45	13,432	14,260	14,385
FED HM LN PC POOL Q35511	3.50	08/01/40	23,956,813	24,851,791	25,266,142
FED HM LN PC POOL Q35821	3.50	09/01/45	49,162	50,759	51,849
FED HM LN PC POOL Q36624	3.50	10/01/45	8,659,141	9,010,063	9,132,395
FHLMC GNMA	7.00	03/25/24	140,471	142,082	157,699

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FHLMC MULTIFAMILY STRUCTURED P	1.61	08/25/16	18,803,501	1,097,842	4,112
FHLMC MULTIFAMILY STRUCTURED P	1.62	04/25/17	51,915,214	3,001,219	341,685
FHLMC MULTIFAMILY STRUCTURED P	2.19	05/25/18	60,681,225	14,682,442	1,926,508
FHLMC MULTIFAMILY STRUCTURED P	1.82	07/25/19	49,051,747	4,641,914	2,115,440
FHLMC MULTIFAMILY STRUCTURED P	1.48	11/25/19	120,506,902	8,718,515	4,298,843
FHLMC MULTIFAMILY STRUCTURED P	0.84	03/25/20	111,492,475	4,646,672	2,423,356
FHLMC MULTIFAMILY STRUCTURED P	1.29	01/25/21	86,444,928	5,427,977	3,754,831
FHLMC MULTIFAMILY STRUCTURED P	3.34	02/25/42	43,425,484	8,774,727	5,966,249
FHLMC MULTIFAMILY STRUCTURED P	4.79	11/25/44	8,733,347	2,427,128	1,532,379
FHLMC TBA 15 YR 2.5	2.50	09/19/31	96,501,077	98,943,760	99,400,606
FHLMC TBA 30 YR 3	3.00	09/14/46	1,751,542,791	1,793,056,981	1,808,354,694
FHLMC TBA 30 YR 3.5	3.50	09/14/46	2,658,154,965	2,781,046,457	2,793,970,203
FIRST HORIZON ALTERNATIVE MORT	2.59	11/25/36	2,210,459	2,209,498	1,690,638
FIRST HORIZON MORTGAGE PASS TH	2.10	11/25/36	623,567	623,892	526,281
FNMA POOL 041409	7.50	02/01/17	265	266	266
FNMA POOL 042529	7.50	03/01/17	163	164	163
FNMA POOL 042756	7.50	03/01/17	1,330	1,334	1,333
FNMA POOL 043182	7.50	05/01/17	1,614	1,621	1,616
FNMA POOL 044005	7.50	04/01/17	1,091	1,095	1,092
FNMA POOL 044006	7.50	05/01/17	1,246	1,252	1,255
FNMA POOL 045293	7.50	03/01/17	4,069	4,083	4,079
FNMA POOL 048460	7.50	06/01/17	5,210	5,235	5,224
FNMA POOL 049671	7.50	06/01/17	8,137	8,175	8,201
FNMA POOL 050639	7.50	09/01/22	3,828	3,928	4,290
FNMA POOL 050656	7.50	11/01/22	563	578	630
FNMA POOL 050775	7.50	08/01/23	2,676	2,753	3,066
FNMA POOL 050996	7.50	02/01/24	617	634	685
FNMA POOL 052088	7.50	07/01/17	4,676	4,700	4,688
FNMA POOL 124422	7.50	08/01/22	488	501	531
FNMA POOL 136053	8.50	10/01/21	55,253	57,662	57,534
FNMA POOL 141082	8.50	11/01/21	28,088	28,535	28,257
FNMA POOL 152777	7.50	03/01/22	3,196	3,275	3,231
FNMA POOL 168119	8.50	05/01/22	26,339	26,678	26,498
FNMA POOL 180403	8.50	05/01/20	4,692	4,742	4,708
FNMA POOL 185180	7.50	04/01/21	1,250	1,278	1,254
FNMA POOL 186360	8.50	05/01/20	11,738	11,930	11,796
FNMA POOL 219890	7.50	07/01/19	5,699	5,786	5,716
FNMA POOL 235014	7.50	09/01/23	12,541	12,903	12,581
FNMA POOL 250549	6.00	04/01/26	224,729	243,104	258,906
FNMA POOL 250685	6.00	06/01/26	175,598	190,037	200,519
FNMA POOL 251522	7.00	01/01/18	329	332	338
FNMA POOL 254198	6.00	02/01/32	12,629	13,779	14,611
FNMA POOL 254229	6.50	02/01/22	304	305	349
FNMA POOL 254305	6.50	05/01/22	286	288	329
FNMA POOL 254740	6.00	03/01/33	301,562	329,542	348,828
FNMA POOL 254763	6.00	05/01/23	21,441	22,889	24,582
FNMA POOL 254981	6.00	11/01/33	2,917	2,957	3,375

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FNMA POOL 254984	6.00	12/01/33	70,210	76,788	81,214
FNMA POOL 254998	4.50	11/01/23	8,856	9,214	9,660
FNMA POOL 255070	6.00	01/01/34	14,209	14,404	16,436
FNMA POOL 255216	5.00	05/01/19	7,292	7,525	7,503
FNMA POOL 255217	4.50	04/01/24	34,240	35,654	37,349
FNMA POOL 255267	6.00	06/01/34	54,948	60,137	63,515
FNMA POOL 255311	6.00	07/01/34	221,711	242,670	256,281
FNMA POOL 255364	6.00	09/01/34	15,886	16,113	18,363
FNMA POOL 255898	5.00	10/01/35	7,377	7,868	8,211
FNMA POOL 256167	4.50	03/01/21	7,185	7,095	7,373
FNMA POOL 256209	4.50	04/01/21	6,360	6,279	6,609
FNMA POOL 256245	4.50	04/01/21	95,861	99,340	99,244
FNMA POOL 256393	6.00	09/01/36	4,885	5,304	5,582
FNMA POOL 256458	5.50	10/01/16	934	937	935
FNMA POOL 256502	6.00	11/01/16	380	382	381
FNMA POOL 256560	6.00	01/01/17	43,407	43,755	43,648
FNMA POOL 256672	5.00	04/01/37	2,913	3,101	3,237
FNMA POOL 256683	6.00	03/01/17	18,869	19,063	19,032
FNMA POOL 256719	5.50	05/01/17	12,486	12,614	12,625
FNMA POOL 256749	6.00	06/01/37	6,805	7,392	7,774
FNMA POOL 256807	5.50	07/01/17	19,951	20,190	20,240
FNMA POOL 256848	5.50	08/01/17	15,996	16,201	16,230
FNMA POOL 256869	6.00	08/01/17	155,796	158,222	158,724
FNMA POOL 256887	5.50	09/01/22	3,516	3,695	3,857
FNMA POOL 256947	5.50	10/01/17	15,231	15,451	15,530
FNMA POOL 256956	5.00	10/01/37	26,736	28,466	29,708
FNMA POOL 256981	5.50	11/01/17	1,084	1,101	1,106
FNMA POOL 257009	6.00	12/01/22	12,832	13,523	14,182
FNMA POOL 257020	5.50	12/01/17	2,935	2,982	2,999
FNMA POOL 257043	6.00	01/01/38	1,100	1,196	1,256
FNMA POOL 257047	5.50	01/01/28	215,870	231,669	242,361
FNMA POOL 257062	5.00	01/01/38	7,136	7,599	7,929
FNMA POOL 257068	5.50	01/01/18	113,464	115,362	116,192
FNMA POOL 257079	5.50	01/01/23	11,677	11,685	12,850
FNMA POOL 257081	4.50	01/01/23	58,919	61,302	62,794
FNMA POOL 257100	5.50	01/01/18	56,397	57,341	57,764
FNMA POOL 257126	6.00	03/01/28	92,291	99,335	105,389
FNMA POOL 257150	5.50	03/01/18	3,800	3,869	3,898
FNMA POOL 257193	5.50	04/01/18	59,719	60,842	61,289
FNMA POOL 257199	4.00	05/01/18	33,494	34,487	34,686
FNMA POOL 257230	5.00	06/01/38	3,496	3,733	3,879
FNMA POOL 257252	6.00	06/01/28	123,061	132,505	140,526
FNMA POOL 257325	5.50	08/01/28	146,533	157,381	164,445
FNMA POOL 257353	5.50	08/01/18	8,907	9,097	9,191
FNMA POOL 257369	5.50	09/01/18	1,020	1,042	1,054
FNMA POOL 257372	6.00	09/01/28	61,930	66,708	70,719
FNMA POOL 257452	6.00	11/01/28	18,729	20,179	21,387

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FNMA POOL 257500	6.00	11/01/28	110,760	119,333	126,479
FNMA POOL 257568	6.00	01/01/19	35,791	36,831	37,387
FNMA POOL 276644	7.50	06/01/24	1,766	1,816	1,882
FNMA POOL 310098	4.50	06/01/36	292,807	310,182	320,711
FNMA POOL 323541	6.00	02/01/29	162,431	176,432	187,512
FNMA POOL 323881	6.00	07/01/29	148,110	160,989	170,978
FNMA POOL 333499	6.00	11/01/25	32,342	32,890	33,186
FNMA POOL 333641	6.00	02/01/26	43,959	47,497	50,197
FNMA POOL 335973	6.00	02/01/26	2,382	2,576	2,720
FNMA POOL 336931	6.00	02/01/26	21,515	23,264	24,568
FNMA POOL 339013	6.00	03/01/26	5,051	5,458	5,767
FNMA POOL 339175	6.00	03/01/26	73,270	79,243	84,391
FNMA POOL 339832	6.00	03/01/26	96,605	104,481	110,315
FNMA POOL 340365	6.00	03/01/26	27,846	30,117	31,798
FNMA POOL 344824	6.00	05/01/26	22,090	23,883	25,225
FNMA POOL 345830	6.00	05/01/26	3,131	3,385	3,575
FNMA POOL 346285	6.00	05/01/26	574	621	655
FNMA POOL 353235	6.00	12/01/23	20,543	21,858	23,458
FNMA POOL 357263	6.00	09/01/32	96,835	105,743	112,007
FNMA POOL 357420	5.00	08/01/18	33,631	33,582	34,965
FNMA POOL 357604	6.00	08/01/34	42,600	43,193	49,242
FNMA POOL 357641	5.00	11/01/34	2,300,206	2,457,344	2,563,651
FNMA POOL 357746	6.00	04/01/35	8,158	8,936	9,430
FNMA POOL 357778	6.00	05/01/35	2,792	3,057	3,197
FNMA POOL 368933	6.00	03/01/25	10,787	11,520	12,318
FNMA POOL 373903	6.00	06/01/24	27,482	29,462	31,383
FNMA POOL 413965	6.00	04/01/28	9,407	10,202	10,741
FNMA POOL 414516	6.00	03/01/28	31,109	33,733	35,524
FNMA POOL 422975	6.00	04/01/28	11,276	12,229	12,876
FNMA POOL 428297	6.00	05/01/28	20,937	22,710	23,909
FNMA POOL 429000	6.00	06/01/28	3,011	3,267	3,439
FNMA POOL 429994	6.00	06/01/28	2,984	3,238	3,408
FNMA POOL 440694	6.00	11/01/18	3,073	3,085	3,509
FNMA POOL 449218	6.00	01/01/29	99,257	107,797	113,344
FNMA POOL 450835	6.00	12/01/28	16,897	17,192	19,295
FNMA POOL 452481	6.00	11/01/28	8,769	9,521	10,045
FNMA POOL 453107	6.00	01/01/29	399	402	458
FNMA POOL 453862	6.00	12/01/28	43,518	47,255	49,809
FNMA POOL 456078	6.00	12/01/28	7,699	8,360	8,886
FNMA POOL 481451	6.00	02/01/29	72,841	79,134	85,375
FNMA POOL 481570	6.00	02/01/29	33,969	36,903	39,206
FNMA POOL 481623	6.00	01/01/29	183,430	199,211	211,722
FNMA POOL 481892	6.00	02/01/29	49,974	54,291	57,066
FNMA POOL 486203	6.00	02/01/29	41,389	41,731	47,728
FNMA POOL 535899	6.00	04/01/31	3,030	3,303	3,464
FNMA POOL 545993	6.00	11/01/32	41,729	45,577	48,267
FNMA POOL 555178	6.00	01/01/33	5,716	6,244	6,612

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FNMA POOL 555376	4.50	04/01/18	14,922	15,215	15,476
FNMA POOL 555417	6.00	05/01/33	1,599	1,747	1,849
FNMA POOL 589083	6.00	10/01/31	197,163	214,990	225,235
FNMA POOL 589085	6.50	09/01/31	89,038	99,304	102,464
FNMA POOL 589148	5.00	02/01/17	9,622	9,718	9,863
FNMA POOL 604593	6.00	09/01/31	8,130	8,866	9,406
FNMA POOL 625146	6.00	02/01/32	17,671	19,283	20,440
FNMA POOL 626898	5.00	10/01/17	20,678	21,064	21,213
FNMA POOL 626904	5.00	11/01/17	15,039	15,335	15,430
FNMA POOL 626935	6.00	01/01/32	129,594	141,352	148,003
FNMA POOL 627002	6.50	07/01/32	147,133	164,286	169,319
FNMA POOL 630176	6.00	02/01/32	27,452	29,955	31,352
FNMA POOL 635141	6.00	07/01/32	40,466	41,002	46,806
FNMA POOL 641452	6.00	06/01/32	12,162	13,276	14,067
FNMA POOL 657009	6.00	09/01/32	45,593	49,765	52,070
FNMA POOL 657023	6.00	09/01/32	80,068	87,395	91,431
FNMA POOL 660677	6.00	10/01/32	11,152	12,179	12,899
FNMA POOL 663224	6.00	10/01/32	12,232	12,441	14,009
FNMA POOL 664020	6.00	03/01/33	23,636	25,829	26,990
FNMA POOL 666501	6.00	11/01/32	92,157	100,655	106,597
FNMA POOL 666637	6.00	11/01/32	21,245	21,529	24,574
FNMA POOL 666780	6.00	11/01/32	42,523	46,444	48,651
FNMA POOL 670401	6.00	06/01/32	9,889	10,795	11,438
FNMA POOL 671872	6.00	12/01/32	208,021	227,224	240,614
FNMA POOL 678122	6.00	01/01/33	23,951	26,164	27,703
FNMA POOL 678914	6.00	01/01/33	12,979	13,158	14,823
FNMA POOL 679539	6.00	03/01/33	51,906	56,723	60,042
FNMA POOL 682302	4.50	07/01/33	387,823	410,497	425,302
FNMA POOL 682321	4.50	08/01/33	1,875,174	1,984,911	2,056,390
FNMA POOL 682322	4.50	08/01/33	109,288	115,684	119,850
FNMA POOL 682337	4.50	09/01/33	1,727,612	1,828,810	1,894,568
FNMA POOL 682360	4.50	09/01/33	129,949	137,561	142,507
FNMA POOL 682403	4.50	03/01/18	179,258	183,026	183,801
FNMA POOL 682411	4.50	05/01/18	77,300	79,037	79,268
FNMA POOL 682412	4.50	04/01/18	70,141	71,668	71,923
FNMA POOL 682418	4.50	05/01/18	130,887	133,829	134,230
FNMA POOL 682420	4.50	05/01/18	105,384	107,752	108,080
FNMA POOL 682427	4.50	06/01/18	90,876	92,983	93,199
FNMA POOL 682429	4.50	06/01/18	163,362	167,150	167,547
FNMA POOL 682438	4.50	07/01/18	49,747	50,933	51,592
FNMA POOL 682467	4.50	10/01/18	69,682	71,479	71,487
FNMA POOL 682476	4.50	11/01/18	90,155	92,536	92,471
FNMA POOL 684025	6.00	02/01/33	11,868	12,032	13,728
FNMA POOL 685091	5.00	06/01/19	18,249	18,845	18,745
FNMA POOL 686225	6.00	02/01/33	104,853	114,571	121,288
FNMA POOL 686360	6.00	03/01/33	9,911	10,830	11,464
FNMA POOL 689004	5.50	04/01/18	701	718	715

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FNMA POOL 693856	6.00	03/01/33	1,127	1,142	1,303
FNMA POOL 701202	6.00	04/01/33	95,015	103,841	109,907
FNMA POOL 702039	6.00	05/01/33	20,139	22,011	23,200
FNMA POOL 703926	6.00	04/01/33	117,094	127,970	135,447
FNMA POOL 707281	6.00	05/01/33	184,438	201,589	213,347
FNMA POOL 720001	6.00	06/01/33	84,689	92,573	97,963
FNMA POOL 721130	6.00	08/01/34	5,190	5,681	5,999
FNMA POOL 725027	5.00	11/01/33	12,623,784	13,862,729	14,078,093
FNMA POOL 725237	6.00	03/01/34	14,008	15,322	16,204
FNMA POOL 725247	6.00	05/01/18	6,217	6,363	6,328
FNMA POOL 725648	5.00	07/01/19	20,467	21,147	21,198
FNMA POOL 725690	6.00	08/01/34	1,938,878	2,122,345	2,241,194
FNMA POOL 725703	6.00	08/01/34	40,686	41,267	47,030
FNMA POOL 725876	5.00	10/01/19	493,058	510,263	509,886
FNMA POOL 725934	5.00	11/01/19	249,087	257,913	257,546
FNMA POOL 725938	6.00	11/01/34	48,169	48,857	55,680
FNMA POOL 730570	6.00	08/01/33	16,722	18,282	19,099
FNMA POOL 733462	6.00	08/01/33	94,598	103,424	109,425
FNMA POOL 733868	6.00	12/01/32	17,602	17,838	20,360
FNMA POOL 735036	5.50	12/01/34	23,996,061	25,919,434	27,102,867
FNMA POOL 735061	6.00	11/01/34	12,606	12,787	14,572
FNMA POOL 735271	6.00	01/01/35	78,702	86,185	90,973
FNMA POOL 735288	5.00	03/01/35	426,190	455,431	475,002
FNMA POOL 735502	6.00	04/01/35	1,930,609	2,114,679	2,231,636
FNMA POOL 735503	6.00	04/01/35	6,529,645	7,152,201	7,547,769
FNMA POOL 735580	5.00	06/01/35	555,505	593,609	619,127
FNMA POOL 735669	5.00	04/01/35	44,336,468	47,340,402	49,414,353
FNMA POOL 735676	5.00	07/01/35	12,853,093	13,740,375	14,325,166
FNMA POOL 735894	5.50	09/01/35	40,858	44,160	46,022
FNMA POOL 737087	5.00	07/01/19	7,740	7,997	7,950
FNMA POOL 738347	6.00	08/01/33	7,045	7,702	8,045
FNMA POOL 738492	6.00	10/01/33	43,960	44,561	50,850
FNMA POOL 741388	6.00	09/01/33	20,836	22,782	23,818
FNMA POOL 741858	6.00	09/01/33	20,442	20,721	23,646
FNMA POOL 742265	6.00	11/01/33	59,227	64,771	68,510
FNMA POOL 743045	6.00	10/01/33	1,358	1,485	1,570
FNMA POOL 743466	6.00	10/01/33	147,066	160,817	169,974
FNMA POOL 745230	6.00	05/01/35	17,466	18,974	20,189
FNMA POOL 745736	5.50	12/01/35	57,900	62,589	65,218
FNMA POOL 745755	5.00	12/01/35	421,547	450,616	469,827
FNMA POOL 746083	5.00	06/01/19	5,735	5,922	5,891
FNMA POOL 746285	5.00	10/01/18	385,075	395,454	400,346
FNMA POOL 747330	6.00	10/01/33	41,311	45,174	47,787
FNMA POOL 747417	6.00	10/01/33	156,060	170,652	180,521
FNMA POOL 747859	5.00	07/01/19	31,438	32,482	32,287
FNMA POOL 747861	5.00	06/01/19	2,517	2,599	2,591
FNMA POOL 748422	6.00	08/01/33	32,103	35,098	37,135

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 748807	6.00	12/01/33	431,628	472,072	499,282
FNMA POOL 749047	6.00	10/01/33	7,636	8,351	8,833
FNMA POOL 750502	6.00	12/01/33	91,992	100,612	106,411
FNMA POOL 753098	6.00	12/01/33	82,700	90,449	95,663
FNMA POOL 754140	6.00	12/01/33	36,309	39,711	42,000
FNMA POOL 756798	6.00	11/01/33	113,003	123,580	129,040
FNMA POOL 757257	5.50	10/01/34	369,271	398,820	415,348
FNMA POOL 757266	5.50	10/01/34	1,476,996	1,595,187	1,668,225
FNMA POOL 757270	4.50	01/01/19	156,202	160,509	161,998
FNMA POOL 757282	4.50	02/01/19	73,387	75,488	75,297
FNMA POOL 757290	4.50	02/01/19	63,308	65,121	64,944
FNMA POOL 757293	4.50	05/01/19	79,701	82,109	81,761
FNMA POOL 757305	4.50	10/01/19	99,885	103,152	102,475
FNMA POOL 757312	5.00	09/01/19	40,936	42,405	42,038
FNMA POOL 757317	4.50	12/01/19	175,636	181,542	180,209
FNMA POOL 757322	4.50	01/01/20	78,818	81,503	80,885
FNMA POOL 757325	4.50	02/01/20	29,075	30,095	29,833
FNMA POOL 757333	4.50	04/01/20	195,991	203,033	201,178
FNMA POOL 757340	5.00	06/01/20	230,175	239,572	236,783
FNMA POOL 757748	6.00	09/01/34	3,091	3,383	3,572
FNMA POOL 759001	6.00	01/01/34	37,805	41,351	43,585
FNMA POOL 759090	6.00	01/01/34	20,248	20,526	23,421
FNMA POOL 759282	6.00	01/01/34	9,993	10,930	11,559
FNMA POOL 761385	5.50	01/01/19	4,150	4,251	4,285
FNMA POOL 761410	5.00	05/01/19	6,995	7,220	7,197
FNMA POOL 762356	5.00	05/01/19	13,838	14,282	14,213
FNMA POOL 762875	6.00	09/01/33	102,315	111,871	118,352
FNMA POOL 763857	6.00	02/01/34	9,877	10,805	11,279
FNMA POOL 766664	5.00	03/01/19	846	872	872
FNMA POOL 767402	6.00	01/01/34	34,563	35,051	39,952
FNMA POOL 769017	6.00	12/01/31	10,054	10,970	11,504
FNMA POOL 769983	5.00	03/01/19	10,302	10,317	10,650
FNMA POOL 770877	5.00	04/01/19	420	421	432
FNMA POOL 772217	5.00	07/01/19	11,740	11,758	12,059
FNMA POOL 772241	5.00	06/01/19	51,885	53,579	53,304
FNMA POOL 772540	6.00	04/01/34	29,550	32,335	33,748
FNMA POOL 772688	5.00	06/01/19	2,755	2,845	2,829
FNMA POOL 773133	6.00	06/01/34	37,064	40,564	42,843
FNMA POOL 773185	5.00	06/01/19	849	851	872
FNMA POOL 773490	5.00	08/01/19	6,068	6,078	6,232
FNMA POOL 773531	4.50	04/01/19	569	565	590
FNMA POOL 774940	5.00	04/01/19	4,603	4,748	4,735
FNMA POOL 774944	5.00	04/01/19	1,351	1,393	1,388
FNMA POOL 775342	5.00	05/01/19	1,364	1,408	1,401
FNMA POOL 775689	5.00	05/01/19	33,640	33,691	34,663
FNMA POOL 775728	5.00	05/01/19	36,295	37,459	37,413
FNMA POOL 775893	5.00	06/01/19	46,607	48,128	48,211

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 776107	5.00	06/01/19	2,358	2,435	2,421
FNMA POOL 776108	5.00	06/01/19	10,299	10,635	10,576
FNMA POOL 776110	5.00	06/01/19	5,506	5,686	5,655
FNMA POOL 776119	5.00	07/01/19	10,143	10,480	10,418
FNMA POOL 776436	5.00	06/01/19	40,636	41,963	41,741
FNMA POOL 776798	6.00	08/01/34	8,424	8,544	9,737
FNMA POOL 776837	6.00	09/01/34	30,854	33,776	35,664
FNMA POOL 777146	5.00	07/01/19	1,145	1,183	1,176
FNMA POOL 777226	5.00	06/01/19	43,981	45,417	45,436
FNMA POOL 777504	6.00	08/01/34	46,657	51,072	53,932
FNMA POOL 777516	5.00	06/01/19	7,716	7,968	7,924
FNMA POOL 777519	5.00	06/01/19	18,777	19,390	19,286
FNMA POOL 777523	5.00	06/01/19	1,882	1,943	1,933
FNMA POOL 777525	5.00	07/01/19	26,347	27,222	27,065
FNMA POOL 777527	5.00	07/01/19	266	267	273
FNMA POOL 777530	5.00	07/01/19	26,875	26,917	27,602
FNMA POOL 777536	5.00	09/01/19	34,944	36,145	35,898
FNMA POOL 778343	5.00	06/01/19	31,067	32,082	31,922
FNMA POOL 778531	5.00	06/01/19	15,149	15,643	15,560
FNMA POOL 779341	5.00	06/01/19	3,587	3,704	3,687
FNMA POOL 779451	6.00	06/01/34	29,767	32,579	34,409
FNMA POOL 779554	5.00	06/01/19	10,175	10,507	10,468
FNMA POOL 780334	5.00	06/01/19	51,636	53,322	53,035
FNMA POOL 780343	5.00	07/01/19	342	353	351
FNMA POOL 780494	5.00	07/01/19	3,442	3,556	3,535
FNMA POOL 780521	5.00	07/01/19	38,017	39,280	39,046
FNMA POOL 780570	5.00	07/01/19	1,181	1,183	1,213
FNMA POOL 780661	5.00	06/01/19	2,296	2,371	2,358
FNMA POOL 781291	5.00	07/01/19	9,742	10,065	10,007
FNMA POOL 781662	6.00	02/01/35	2,793	3,057	3,198
FNMA POOL 781752	6.00	09/01/34	1,317	1,442	1,522
FNMA POOL 781753	6.00	09/01/34	14,189	15,533	16,402
FNMA POOL 781776	6.00	10/01/34	23,159	23,482	26,769
FNMA POOL 782359	5.00	05/01/19	31,973	32,022	32,938
FNMA POOL 782528	5.00	06/01/19	8,756	9,042	8,994
FNMA POOL 782597	5.00	06/01/19	10,788	11,140	11,090
FNMA POOL 782605	5.00	07/01/19	32,496	33,576	33,374
FNMA POOL 782609	5.00	06/01/19	27,261	28,151	27,997
FNMA POOL 782827	5.00	07/01/19	10,747	10,764	11,047
FNMA POOL 782828	5.00	07/01/19	35,730	36,917	36,695
FNMA POOL 783937	5.00	07/01/19	5,106	5,276	5,246
FNMA POOL 784036	5.00	06/01/19	37,752	38,984	38,770
FNMA POOL 784213	5.00	06/01/19	1,068	1,103	1,097
FNMA POOL 784326	6.00	11/01/34	2,551	2,793	2,949
FNMA POOL 785121	5.00	07/01/19	37,138	38,372	38,165
FNMA POOL 785236	5.00	06/01/19	36,156	37,337	37,425
FNMA POOL 785263	5.00	07/01/19	4,511	4,661	4,633

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FNMA POOL 785264	5.00	07/01/19	48,449	50,059	49,995
FNMA POOL 785265	5.00	07/01/19	10,484	10,832	10,777
FNMA POOL 785786	5.00	11/01/19	8,863	8,878	9,104
FNMA POOL 785819	5.00	07/01/19	3,184	3,289	3,270
FNMA POOL 785821	5.00	07/01/19	936	967	961
FNMA POOL 785931	5.00	07/01/19	11,771	12,162	12,194
FNMA POOL 786090	4.50	07/01/19	15,297	15,288	15,873
FNMA POOL 786296	5.00	07/01/19	13,425	13,871	13,790
FNMA POOL 786957	5.00	08/01/19	21,699	22,432	22,301
FNMA POOL 787591	6.00	08/01/34	20,480	22,418	23,673
FNMA POOL 787864	5.00	06/01/19	29,075	30,024	29,860
FNMA POOL 787925	5.00	06/01/19	16,098	16,624	16,536
FNMA POOL 787992	5.00	08/01/19	29,206	30,194	30,001
FNMA POOL 788045	6.00	09/01/34	8,779	9,611	10,148
FNMA POOL 788049	6.00	10/01/34	109,115	119,460	126,128
FNMA POOL 788121	5.00	07/01/19	1,442	1,490	1,492
FNMA POOL 788251	5.00	07/01/19	24,904	25,732	25,647
FNMA POOL 788497	5.00	07/01/19	42,948	44,375	44,426
FNMA POOL 789005	5.00	08/01/19	1,234	1,275	1,277
FNMA POOL 789019	5.00	07/01/19	1,985	2,051	2,039
FNMA POOL 789038	5.00	08/01/19	21,028	21,739	21,602
FNMA POOL 789125	5.00	07/01/19	36,340	37,547	37,404
FNMA POOL 789249	6.00	10/01/34	74,915	82,017	86,596
FNMA POOL 789254	6.00	10/01/34	27,251	29,790	31,119
FNMA POOL 789430	5.00	07/01/19	2,004	2,070	2,058
FNMA POOL 789490	5.00	07/01/19	3,235	3,343	3,323
FNMA POOL 789514	5.00	05/01/19	19,388	20,009	19,914
FNMA POOL 789711	6.00	09/01/34	3,284	3,331	3,750
FNMA POOL 789712	6.00	09/01/34	2,300	2,332	2,659
FNMA POOL 789716	6.00	09/01/34	24,767	27,113	28,545
FNMA POOL 789722	6.00	09/01/34	63,811	69,856	73,435
FNMA POOL 789798	6.00	08/01/34	29,178	31,939	33,324
FNMA POOL 789800	6.00	09/01/34	56,355	61,693	65,142
FNMA POOL 790212	6.00	08/01/34	13,348	14,611	15,429
FNMA POOL 790218	6.00	08/01/34	9,087	9,946	10,503
FNMA POOL 790431	6.00	09/01/34	16,826	18,420	19,450
FNMA POOL 790912	6.00	09/01/34	12,962	14,075	14,887
FNMA POOL 790915	6.00	09/01/34	54,032	59,150	62,457
FNMA POOL 790986	5.00	07/01/19	37,020	38,250	38,184
FNMA POOL 791090	5.00	08/01/19	3,569	3,689	3,666
FNMA POOL 791162	5.00	07/01/19	21,025	21,724	21,616
FNMA POOL 791216	6.00	08/01/34	21,424	23,451	24,465
FNMA POOL 791239	6.00	08/01/34	21,563	21,863	24,925
FNMA POOL 791324	6.00	09/01/34	21,809	22,114	25,210
FNMA POOL 791552	6.00	09/01/34	22,249	24,357	25,407
FNMA POOL 791562	6.00	09/01/34	57,103	62,512	66,007
FNMA POOL 791608	5.00	07/01/19	1,957	2,022	2,010

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 791629	6.00	08/01/34	32,223	32,672	36,796
FNMA POOL 791655	6.00	09/01/34	111,744	122,328	129,168
FNMA POOL 791665	6.00	09/01/34	1,360	1,486	1,553
FNMA POOL 791820	6.00	09/01/34	3,251	3,559	3,758
FNMA POOL 791900	5.00	08/01/19	10,242	10,588	10,518
FNMA POOL 791906	5.00	08/01/19	16,717	17,282	17,174
FNMA POOL 792196	6.00	09/01/34	20,418	20,703	23,601
FNMA POOL 792218	6.00	10/01/34	16,691	16,930	19,059
FNMA POOL 792232	6.00	10/01/34	53,835	58,939	62,229
FNMA POOL 792376	5.00	10/01/19	21,123	21,860	21,692
FNMA POOL 793111	6.00	08/01/34	17,904	19,598	20,448
FNMA POOL 793187	6.00	07/01/34	54,077	59,189	62,509
FNMA POOL 793480	5.00	08/01/19	8,920	8,934	9,169
FNMA POOL 793536	5.00	08/01/19	9,378	9,393	9,719
FNMA POOL 793541	5.00	08/01/19	64,746	66,935	66,524
FNMA POOL 793564	5.00	09/01/19	1,532	1,585	1,578
FNMA POOL 793671	6.00	09/01/34	39,825	43,597	45,478
FNMA POOL 793675	6.00	09/01/34	27,455	30,056	31,736
FNMA POOL 793964	6.00	10/01/34	4,842	5,301	5,597
FNMA POOL 794000	6.00	09/01/34	72,560	79,433	83,874
FNMA POOL 794050	6.00	09/01/34	35,490	38,852	40,881
FNMA POOL 794051	6.00	09/01/34	160,477	175,677	185,499
FNMA POOL 794112	6.00	09/01/34	12,208	13,344	13,941
FNMA POOL 794200	5.00	09/01/19	49,204	50,895	50,588
FNMA POOL 794338	6.00	09/01/34	24,638	26,972	28,480
FNMA POOL 794564	6.00	10/01/34	58,862	64,442	68,040
FNMA POOL 794749	6.00	09/01/34	171,463	187,704	198,198
FNMA POOL 795119	6.00	10/01/34	17,352	18,997	20,057
FNMA POOL 795234	6.00	09/01/34	77,323	84,647	89,379
FNMA POOL 795871	6.00	09/01/34	3,839	4,203	4,438
FNMA POOL 795875	6.00	09/01/34	17,930	18,180	20,725
FNMA POOL 795892	6.00	09/01/34	43,615	47,746	49,805
FNMA POOL 796147	6.00	10/01/34	15,216	15,435	17,589
FNMA POOL 796243	6.00	11/01/34	22,047	22,360	25,485
FNMA POOL 796430	6.00	09/01/34	15,533	17,005	17,775
FNMA POOL 796460	6.00	09/01/34	31,558	34,547	36,478
FNMA POOL 796565	6.00	09/01/34	27,802	28,190	32,137
FNMA POOL 796893	6.00	09/01/34	48,363	49,039	55,904
FNMA POOL 796940	6.00	10/01/34	59,434	65,069	68,702
FNMA POOL 797163	6.00	01/01/35	38,480	42,116	44,053
FNMA POOL 797590	6.00	06/01/35	1,096	1,200	1,252
FNMA POOL 797959	6.00	11/01/34	3,642	3,949	4,210
FNMA POOL 799133	6.00	04/01/35	3,494	3,825	4,008
FNMA POOL 799284	4.50	01/01/20	22,574	23,299	23,290
FNMA POOL 799694	6.00	11/01/34	61,910	67,785	71,563
FNMA POOL 799695	6.00	11/01/34	26,274	26,651	30,371
FNMA POOL 800078	6.00	10/01/34	202,609	221,818	234,200

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 800153	6.00	12/01/34	1,073	1,175	1,240
FNMA POOL 800330	6.00	11/01/34	15,787	17,285	18,248
FNMA POOL 800813	6.00	11/01/34	11,467	12,555	13,255
FNMA POOL 800903	6.00	10/01/34	81,139	88,832	93,790
FNMA POOL 801000	6.00	12/01/34	1,277	1,295	1,476
FNMA POOL 801059	6.00	11/01/34	869	952	993
FNMA POOL 801119	6.00	08/01/34	123,846	135,545	143,157
FNMA POOL 801213	6.00	11/01/34	108,168	118,433	125,034
FNMA POOL 801455	6.00	11/01/34	60,007	65,702	69,364
FNMA POOL 801538	6.00	09/01/34	37,038	40,546	42,813
FNMA POOL 801726	5.00	10/01/19	19,423	19,455	20,063
FNMA POOL 801760	6.00	10/01/34	20,559	22,509	23,477
FNMA POOL 801763	6.00	12/01/34	14,630	16,020	16,708
FNMA POOL 802069	6.00	10/01/34	20,160	20,442	23,023
FNMA POOL 802182	6.00	11/01/34	42,152	46,152	48,470
FNMA POOL 802191	6.00	12/01/34	63,176	64,061	73,026
FNMA POOL 802398	6.00	10/01/34	6,030	6,601	6,887
FNMA POOL 802672	6.00	12/01/34	44,369	48,584	50,666
FNMA POOL 802791	6.00	11/01/34	40,816	44,690	47,180
FNMA POOL 803283	5.00	01/01/20	766	767	787
FNMA POOL 804029	6.00	09/01/34	75,183	82,305	86,906
FNMA POOL 804259	6.00	12/01/34	68,969	75,520	78,757
FNMA POOL 804305	6.00	11/01/34	12,694	13,899	14,674
FNMA POOL 804389	6.00	12/01/34	15,314	16,768	17,701
FNMA POOL 804520	6.00	12/01/34	20,572	22,526	23,779
FNMA POOL 804865	6.00	01/01/35	2,077	2,275	2,401
FNMA POOL 804993	6.00	01/01/35	6,917	7,575	7,996
FNMA POOL 806544	6.00	12/01/34	14,850	15,058	17,043
FNMA POOL 807835	6.00	12/01/34	65,666	71,904	76,419
FNMA POOL 809953	6.00	03/01/35	2,802	2,824	3,200
FNMA POOL 811099	6.00	12/01/34	2,323	2,544	2,686
FNMA POOL 813753	5.00	02/01/20	31,786	32,954	33,533
FNMA POOL 813786	6.00	04/01/32	132,913	145,051	153,777
FNMA POOL 816012	5.00	02/01/20	1,293	1,340	1,332
FNMA POOL 817007	5.00	02/01/20	21,856	22,659	22,561
FNMA POOL 819244	6.00	04/01/35	1,238	1,256	1,418
FNMA POOL 819256	4.50	04/01/20	95,425	95,364	97,022
FNMA POOL 819972	6.00	04/01/35	13,596	14,884	15,565
FNMA POOL 820030	6.00	04/01/35	4,202	4,601	4,811
FNMA POOL 821037	6.00	05/01/35	1,090	1,184	1,245
FNMA POOL 823185	6.00	05/01/35	4,709	5,155	5,391
FNMA POOL 828175	6.00	07/01/35	11,349	12,427	12,992
FNMA POOL 828285	5.00	03/01/35	418,507	447,044	464,411
FNMA POOL 828303	5.00	05/01/35	511,045	545,946	568,818
FNMA POOL 828304	5.50	05/01/35	117,173	126,482	131,591
FNMA POOL 828315	5.50	09/01/35	149,055	160,934	167,437
FNMA POOL 829377	6.00	06/01/35	6,906	7,562	7,907

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 831063	5.50	10/01/25	323,995	346,420	363,599
FNMA POOL 831287	6.00	01/01/36	17,596	19,121	20,104
FNMA POOL 831426	6.00	03/01/21	54,376	56,652	58,196
FNMA POOL 831905	6.00	11/01/16	858	863	861
FNMA POOL 832198	5.00	07/01/35	3,816	4,058	4,247
FNMA POOL 832270	6.00	08/01/35	6,222	6,750	7,123
FNMA POOL 833309	6.00	07/01/35	1,291	1,414	1,475
FNMA POOL 833565	6.00	10/01/35	1,121	1,216	1,283
FNMA POOL 835753	5.00	08/01/35	23,673	24,741	26,349
FNMA POOL 837564	6.00	06/01/35	1,482	1,608	1,697
FNMA POOL 840852	6.00	01/01/36	849	921	970
FNMA POOL 845166	4.50	01/01/21	48,870	50,595	50,153
FNMA POOL 845173	4.50	01/01/21	32,035	33,196	32,863
FNMA POOL 845193	6.00	11/01/35	10,488	11,398	12,008
FNMA POOL 850512	5.50	11/01/35	132,755	143,350	149,081
FNMA POOL 850534	6.00	02/01/36	238,459	260,802	272,997
FNMA POOL 850632	6.00	01/01/36	3,063	3,324	3,500
FNMA POOL 850801	2.78	01/01/36	156,607	154,744	159,970
FNMA POOL 851895	5.00	11/01/35	3,761	4,012	4,187
FNMA POOL 852522	5.00	02/01/36	1,492	1,588	1,661
FNMA POOL 867391	4.50	04/01/21	33,860	33,433	34,753
FNMA POOL 867659	6.00	05/01/36	44,400	48,266	50,729
FNMA POOL 867829	4.50	02/01/21	34,933	36,178	35,842
FNMA POOL 868588	4.50	04/01/21	52,216	54,111	53,606
FNMA POOL 868595	4.50	04/01/21	65,900	68,292	67,621
FNMA POOL 868620	4.50	04/01/21	1,172	1,214	1,202
FNMA POOL 868702	4.50	04/01/21	67,224	69,663	68,991
FNMA POOL 869472	4.50	03/01/21	91,652	94,948	94,061
FNMA POOL 869493	4.50	03/01/21	122,314	126,713	125,621
FNMA POOL 869858	4.50	04/01/21	2,874	2,978	2,949
FNMA POOL 870782	6.00	07/01/36	15,195	16,494	17,361
FNMA POOL 871137	6.00	01/01/37	27,994	30,444	31,985
FNMA POOL 879630	5.50	06/01/21	1,336	1,384	1,373
FNMA POOL 879721	4.50	02/01/21	24,429	24,128	25,069
FNMA POOL 880305	6.00	04/01/36	11,489	12,469	13,127
FNMA POOL 880500	6.00	07/01/36	3,111	3,383	3,555
FNMA POOL 880772	4.50	03/01/21	4,981	5,161	5,176
FNMA POOL 880926	6.00	05/01/36	7,831	8,499	8,947
FNMA POOL 883278	6.00	07/01/36	455	495	520
FNMA POOL 883560	6.00	05/01/36	25,824	28,029	29,506
FNMA POOL 886959	6.00	06/01/36	48,063	52,250	54,914
FNMA POOL 888074	6.00	10/01/16	5,689	5,713	5,695
FNMA POOL 888209	5.50	05/01/36	3,466	3,747	3,904
FNMA POOL 888334	6.00	04/01/37	20,886	22,716	23,863
FNMA POOL 888677	5.50	08/01/22	676	703	727
FNMA POOL 888979	6.00	12/01/17	9,092	9,268	9,216
FNMA POOL 889040	5.00	06/01/37	5,925	6,324	6,585

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 889117	5.00	10/01/35	17,563,696	19,312,836	19,587,101
FNMA POOL 889164	6.00	02/01/38	17,706	19,239	20,410
FNMA POOL 889338	6.00	12/01/37	49,104	53,428	56,096
FNMA POOL 889527	5.50	05/01/23	35,838	37,373	38,886
FNMA POOL 889574	6.00	08/01/37	4,305	4,683	4,919
FNMA POOL 889624	5.50	05/01/38	50,479	54,638	56,678
FNMA POOL 889697	6.00	07/01/38	2,555	2,780	2,919
FNMA POOL 889762	5.00	09/01/37	11,622	12,407	12,914
FNMA POOL 891281	6.00	09/01/36	42,549	46,263	48,614
FNMA POOL 891718	7.00	07/01/36	1,126	1,254	1,161
FNMA POOL 892369	6.00	07/01/36	3,059	3,321	3,493
FNMA POOL 892780	6.00	11/01/36	144,213	156,816	164,769
FNMA POOL 893299	6.00	08/01/36	6,124	6,658	6,997
FNMA POOL 893511	6.00	09/01/36	22,770	24,758	26,016
FNMA POOL 894976	7.00	09/01/36	65,768	73,241	72,131
FNMA POOL 896873	5.50	05/01/22	33,005	34,644	35,755
FNMA POOL 897205	6.00	08/01/36	17,296	18,775	19,761
FNMA POOL 897973	7.00	09/01/36	1,908	2,125	1,966
FNMA POOL 898415	6.00	10/01/36	476	517	544
FNMA POOL 899372	5.44	05/01/37	928,997	921,377	989,676
FNMA POOL 899396	5.00	04/01/37	15,779	16,796	17,533
FNMA POOL 899514	5.00	05/01/37	27,381	29,228	30,425
FNMA POOL 899743	6.00	07/01/37	21,610	23,473	24,687
FNMA POOL 899794	5.50	08/01/22	57,766	60,690	60,425
FNMA POOL 899887	5.50	10/01/21	8,982	9,322	9,324
FNMA POOL 899948	6.50	12/01/37	688,131	763,426	799,563
FNMA POOL 900291	6.00	09/01/36	20,023	21,738	22,877
FNMA POOL 900301	6.00	09/01/36	7,414	8,062	8,471
FNMA POOL 900562	6.00	09/01/36	7,884	8,559	9,007
FNMA POOL 900999	5.50	09/01/21	3,164	3,313	3,442
FNMA POOL 902172	5.00	11/01/36	20,053	21,439	22,288
FNMA POOL 902792	6.00	12/01/36	1,263	1,373	1,443
FNMA POOL 904453	6.00	11/01/36	513	557	586
FNMA POOL 906092	5.50	01/01/22	13,451	14,101	14,378
FNMA POOL 906561	5.00	01/01/37	13,079	13,959	14,533
FNMA POOL 906667	5.50	12/01/21	11,744	12,308	12,704
FNMA POOL 907399	5.50	01/01/22	4,176	4,378	4,427
FNMA POOL 907706	5.50	02/01/22	6,092	6,388	6,429
FNMA POOL 908596	6.00	02/01/37	3,882	4,215	4,435
FNMA POOL 908724	6.00	01/01/37	30,379	33,037	34,704
FNMA POOL 908745	6.00	01/01/37	7,106	7,728	8,119
FNMA POOL 909481	5.00	02/01/37	10,279	10,971	11,422
FNMA POOL 910390	5.00	03/01/37	7,729	8,249	8,588
FNMA POOL 912531	6.00	02/01/37	67,746	73,566	77,392
FNMA POOL 914024	5.00	03/01/37	842	897	936
FNMA POOL 914072	5.00	03/01/37	880	937	978
FNMA POOL 914290	5.55	03/01/37	2,215,031	2,206,721	2,324,339

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 914386	5.00	03/01/37	59,312	63,396	65,905
FNMA POOL 914725	6.00	04/01/37	2,311	2,513	2,640
FNMA POOL 915341	5.00	06/01/22	53,346	55,937	54,806
FNMA POOL 915344	5.50	10/01/22	37,476	39,530	38,895
FNMA POOL 915352	4.50	04/01/23	171,564	179,381	180,225
FNMA POOL 915439	5.50	12/01/36	110,185	118,559	123,751
FNMA POOL 915445	5.50	04/01/27	361,676	386,935	405,938
FNMA POOL 915447	6.00	08/01/36	38,867	42,258	44,408
FNMA POOL 915462	5.50	07/01/27	302,169	323,401	339,117
FNMA POOL 915811	6.00	12/01/36	44,331	48,134	51,095
FNMA POOL 915820	5.92	03/01/37	185,229	186,625	185,111
FNMA POOL 915939	5.50	03/01/22	13,653	14,322	14,840
FNMA POOL 916916	6.00	05/01/37	2,365	2,568	2,706
FNMA POOL 917142	6.00	06/01/37	16,089	17,475	18,380
FNMA POOL 917809	5.00	05/01/37	14,083	14,260	15,648
FNMA POOL 917954	5.71	05/01/37	1,213,160	1,196,069	1,284,759
FNMA POOL 917988	6.00	05/01/37	1,160	1,260	1,325
FNMA POOL 918332	6.00	05/01/37	48,708	52,980	55,643
FNMA POOL 918363	5.00	05/01/37	1,848	1,976	2,053
FNMA POOL 918561	6.00	05/01/37	4,532	4,930	5,178
FNMA POOL 920202	5.50	01/01/22	181,194	189,960	193,340
FNMA POOL 920424	6.00	11/01/36	726	788	830
FNMA POOL 923878	6.00	04/01/37	22,804	24,765	26,051
FNMA POOL 924952	6.00	08/01/37	382,599	416,213	437,077
FNMA POOL 928249	6.00	04/01/17	1,091	1,104	1,101
FNMA POOL 928277	6.00	05/01/17	1,201	1,216	1,207
FNMA POOL 928345	5.50	05/01/22	33,318	34,973	36,050
FNMA POOL 928968	5.50	01/01/18	66,157	67,264	67,664
FNMA POOL 929200	6.00	03/01/38	7,703	8,382	8,800
FNMA POOL 929392	5.50	05/01/18	6,668	6,798	6,840
FNMA POOL 929400	5.00	05/01/23	173,127	181,272	182,772
FNMA POOL 929905	6.00	09/01/18	6,535	6,708	6,797
FNMA POOL 930030	5.00	10/01/38	13,553	14,477	15,041
FNMA POOL 930260	6.00	12/01/38	337,592	369,509	385,690
FNMA POOL 930334	5.50	01/01/24	1,667	1,741	1,850
FNMA POOL 930594	5.00	02/01/39	5,853	6,252	6,495
FNMA POOL 930862	5.50	03/01/24	15,845	16,558	16,644
FNMA POOL 931148	5.00	05/01/39	652,709	727,568	735,455
FNMA POOL 931331	5.00	06/01/39	805,332	897,713	906,639
FNMA POOL 931693	5.50	04/01/23	17,200	17,933	18,614
FNMA POOL 931790	4.50	08/01/39	2,399,970	2,533,440	2,654,188
FNMA POOL 932385	4.50	01/01/40	90,132	97,962	100,351
FNMA POOL 933342	5.00	01/01/38	1,008	1,073	1,118
FNMA POOL 933433	5.00	03/01/38	4,923	5,243	5,463
FNMA POOL 933521	5.00	01/01/38	568	605	631
FNMA POOL 933800	5.00	05/01/38	13,179	14,035	14,625
FNMA POOL 934076	5.00	06/01/38	13,382	14,252	14,850

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 934412	6.00	09/01/38	5,706	6,202	6,519
FNMA POOL 934505	5.50	10/01/23	8,986	9,475	9,690
FNMA POOL 934650	6.00	11/01/38	40,470	44,055	46,236
FNMA POOL 935051	6.00	03/01/39	4,736	5,150	5,409
FNMA POOL 936223	5.56	05/01/37	379,057	377,569	394,358
FNMA POOL 937282	5.00	05/01/37	14,185	15,100	15,762
FNMA POOL 938077	5.50	07/01/22	1,554	1,617	1,666
FNMA POOL 938134	6.00	07/01/37	2,115	2,301	2,416
FNMA POOL 939458	5.50	06/01/22	6,748	6,753	7,229
FNMA POOL 940624	6.00	08/01/37	5,769	6,276	6,590
FNMA POOL 940664	6.00	09/01/37	33,134	36,047	37,853
FNMA POOL 940698	6.00	10/01/37	7,821	8,496	8,934
FNMA POOL 940730	6.00	10/01/37	1,330	1,445	1,519
FNMA POOL 941274	6.00	07/01/37	6,282	6,824	7,177
FNMA POOL 941280	6.00	06/01/37	30,735	33,382	35,111
FNMA POOL 941404	5.50	07/01/22	1,243	1,305	1,350
FNMA POOL 941524	5.50	06/01/22	34,256	35,969	36,082
FNMA POOL 941638	5.50	06/01/22	49,465	51,450	50,365
FNMA POOL 941846	6.00	09/01/37	18,030	19,586	20,597
FNMA POOL 942347	6.00	08/01/37	43,387	44,427	49,565
FNMA POOL 942700	6.00	08/01/37	7,664	8,337	8,755
FNMA POOL 942987	6.00	09/01/37	60,397	61,846	68,997
FNMA POOL 943597	6.00	07/01/37	9,457	10,272	10,804
FNMA POOL 943983	5.50	07/01/22	14,570	15,159	14,967
FNMA POOL 944037	6.00	08/01/37	6,845	7,446	7,819
FNMA POOL 944085	5.50	06/01/22	53,903	56,066	57,184
FNMA POOL 944215	6.00	07/01/37	319,246	326,887	364,704
FNMA POOL 944340	6.00	06/01/37	3,851	4,189	4,400
FNMA POOL 944358	5.50	06/01/22	15,552	16,329	16,793
FNMA POOL 944901	5.50	07/01/22	61,597	64,696	65,605
FNMA POOL 945896	6.00	08/01/22	3,676	3,869	4,045
FNMA POOL 946391	6.00	09/01/37	48,669	52,948	55,599
FNMA POOL 946993	4.50	09/01/22	28,107	28,344	28,939
FNMA POOL 947052	6.00	10/01/37	15,509	16,873	17,717
FNMA POOL 947217	4.50	10/01/22	5,413	5,628	5,575
FNMA POOL 947821	6.00	10/01/37	2,836	3,085	3,239
FNMA POOL 948226	6.00	08/01/37	17,402	18,903	19,880
FNMA POOL 950873	5.50	09/01/22	285,299	296,972	311,239
FNMA POOL 950903	5.50	10/01/22	52,775	55,479	56,949
FNMA POOL 952007	5.00	11/01/37	19,509	20,830	21,678
FNMA POOL 952459	6.00	09/01/37	52,426	56,962	59,891
FNMA POOL 952513	6.00	09/01/37	4,351	4,727	4,972
FNMA POOL 952727	5.50	09/01/22	252,085	264,926	271,022
FNMA POOL 952730	6.00	09/01/37	1,740	1,890	1,988
FNMA POOL 953419	6.00	11/01/22	35,412	37,308	39,221
FNMA POOL 953513	5.50	10/01/22	1,027	1,069	1,099
FNMA POOL 953927	6.00	12/01/37	9,312	10,117	10,638

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 955944	5.50	10/01/22	23,574	24,544	25,861
FNMA POOL 956230	6.00	11/01/37	20,621	22,403	23,557
FNMA POOL 956455	5.50	12/01/17	2,080	2,114	2,108
FNMA POOL 959891	6.00	11/01/37	56,790	61,788	64,876
FNMA POOL 959983	6.00	11/01/37	415	451	474
FNMA POOL 960128	6.00	11/01/37	6,802	7,390	7,770
FNMA POOL 961427	6.00	02/01/38	16,120	17,516	18,417
FNMA POOL 961578	5.00	02/01/38	1,751	1,869	1,943
FNMA POOL 962343	5.00	03/01/38	8,326	8,891	9,240
FNMA POOL 963706	5.00	06/01/23	634,763	664,780	670,128
FNMA POOL 964530	6.00	07/01/38	8,388	9,116	9,583
FNMA POOL 964794	6.00	08/01/38	28,977	31,495	33,106
FNMA POOL 964844	6.00	08/01/38	12,156	13,212	13,888
FNMA POOL 965521	5.50	12/01/22	34,393	34,416	37,126
FNMA POOL 965547	5.50	01/01/23	168,611	177,381	183,133
FNMA POOL 965717	6.00	01/01/38	14,519	15,775	16,587
FNMA POOL 965879	6.00	12/01/22	9,475	9,985	9,611
FNMA POOL 966326	6.00	12/01/37	7,772	8,444	8,879
FNMA POOL 966482	7.00	01/01/38	18,908	21,079	20,397
FNMA POOL 966510	5.50	04/01/37	342,523	368,624	384,621
FNMA POOL 966511	6.00	08/01/37	292,335	317,265	333,961
FNMA POOL 966525	5.50	10/01/37	913,210	983,069	1,025,449
FNMA POOL 966526	6.00	09/01/37	102,650	111,410	117,250
FNMA POOL 966594	6.00	01/01/38	11,863	12,889	13,552
FNMA POOL 966727	5.50	01/01/23	112,448	118,308	121,906
FNMA POOL 966762	5.00	01/01/38	1,627	1,737	1,805
FNMA POOL 966853	7.00	12/01/37	810	903	875
FNMA POOL 967986	6.00	01/01/38	8,407	9,135	9,605
FNMA POOL 968927	6.00	01/01/38	1,198	1,301	1,368
FNMA POOL 969437	5.50	01/01/23	52,204	54,392	54,827
FNMA POOL 969446	5.50	01/01/23	143,808	149,836	154,593
FNMA POOL 969756	5.00	02/01/38	19,971	21,267	22,163
FNMA POOL 969816	5.50	02/01/23	24,452	25,734	26,512
FNMA POOL 969822	4.50	01/01/23	61,279	63,757	62,938
FNMA POOL 970012	5.50	07/01/23	11,970	12,613	12,938
FNMA POOL 970673	6.00	10/01/38	2,914	3,168	3,330
FNMA POOL 970754	6.00	10/01/38	5,801	6,315	6,628
FNMA POOL 970769	5.00	11/01/38	1,861	1,983	2,066
FNMA POOL 970785	6.00	11/01/38	3,934	4,282	4,494
FNMA POOL 972448	6.00	03/01/38	5,737	6,234	6,555
FNMA POOL 972451	5.00	03/01/38	1,696	1,807	1,883
FNMA POOL 972504	6.00	03/01/38	83,160	90,364	95,009
FNMA POOL 973023	5.00	03/01/38	1,270	1,356	1,409
FNMA POOL 973126	5.50	12/01/37	596,564	642,257	669,884
FNMA POOL 973127	6.00	11/01/37	126,311	137,103	144,264
FNMA POOL 973243	6.00	03/01/38	49,371	53,648	56,405
FNMA POOL 973717	6.00	04/01/38	1,664	1,808	1,901

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 973770	5.00	03/01/38	3,319	3,534	3,683
FNMA POOL 973994	5.50	02/01/23	80,677	84,897	87,264
FNMA POOL 974152	6.00	02/01/38	40,861	44,401	46,683
FNMA POOL 974335	5.50	03/01/38	73,473	79,520	83,068
FNMA POOL 974385	5.00	04/01/38	9,976	10,629	11,071
FNMA POOL 974435	6.00	03/01/38	6,376	6,938	7,284
FNMA POOL 974532	5.00	04/01/38	2,526	2,698	2,803
FNMA POOL 974640	5.00	03/01/38	1,555	1,656	1,726
FNMA POOL 974700	5.00	04/01/38	4,512	4,806	5,007
FNMA POOL 974789	4.50	05/01/23	24,794	24,910	26,001
FNMA POOL 976435	6.00	03/01/38	90,894	98,767	103,844
FNMA POOL 976896	6.00	01/01/38	108,166	117,525	123,568
FNMA POOL 976913	5.00	04/01/38	1,453	1,547	1,612
FNMA POOL 977143	5.50	08/01/23	3,383	3,530	3,746
FNMA POOL 979505	5.00	04/01/38	5,370	5,734	5,959
FNMA POOL 981445	6.00	09/01/38	5,454	5,928	6,228
FNMA POOL 981689	5.00	06/01/38	15,516	16,570	17,218
FNMA POOL 981785	5.00	04/01/38	1,033	1,100	1,146
FNMA POOL 982033	5.00	04/01/38	5,773	6,161	6,406
FNMA POOL 982643	6.00	06/01/38	7,014	7,623	8,009
FNMA POOL 982665	6.00	07/01/38	45,831	49,811	52,361
FNMA POOL 982894	5.50	05/01/23	33,287	34,713	35,695
FNMA POOL 983288	6.00	05/01/38	17,106	18,590	19,544
FNMA POOL 983475	6.00	05/01/38	8,383	9,117	9,577
FNMA POOL 984834	5.00	07/01/38	9,377	9,987	10,406
FNMA POOL 984937	6.00	06/01/38	2,022	2,197	2,310
FNMA POOL 984977	6.00	08/01/38	4,560	4,963	5,210
FNMA POOL 985560	6.00	06/01/38	8,559	9,301	9,778
FNMA POOL 985771	5.50	11/01/22	351,114	369,210	379,914
FNMA POOL 986092	5.50	09/01/23	45,214	47,663	46,368
FNMA POOL 986115	5.50	10/01/23	34,518	36,397	35,311
FNMA POOL 986199	5.50	07/01/23	761,004	793,959	841,884
FNMA POOL 986496	5.50	08/01/23	332,329	346,796	357,611
FNMA POOL 986508	5.50	01/01/24	43,241	45,616	45,878
FNMA POOL 987905	6.00	10/01/38	8,807	9,587	10,062
FNMA POOL 987914	5.00	11/01/38	19,937	21,237	22,124
FNMA POOL 988236	6.00	09/01/38	329,187	360,247	376,088
FNMA POOL 988301	5.50	09/01/23	158,069	166,631	169,996
FNMA POOL 988714	6.00	10/01/38	5,009	5,453	5,723
FNMA POOL 988841	6.00	08/01/38	7,088	7,715	8,098
FNMA POOL 988842	6.00	08/01/38	2,342	2,545	2,675
FNMA POOL 990040	6.00	09/01/38	46,246	50,266	52,835
FNMA POOL 990274	6.00	10/01/38	2,666	2,898	3,046
FNMA POOL 990406	6.00	11/01/38	2,746	2,990	3,136
FNMA POOL 990523	6.00	09/01/38	4,479	4,868	5,117
FNMA POOL 990895	5.50	10/01/23	754,330	787,497	811,129
FNMA POOL 990968	5.50	09/01/23	29,083	30,356	30,686

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FNMA POOL 991092	5.50	11/01/23	153,193	159,962	165,128
FNMA POOL 991160	6.00	09/01/38	17,798	19,345	20,334
FNMA POOL 991397	5.50	10/01/23	174,947	184,467	191,623
FNMA POOL 991435	5.00	12/01/38	8,250	8,813	9,156
FNMA POOL 991472	6.00	10/01/38	2,193	2,383	2,505
FNMA POOL 991860	6.00	10/01/38	8,254	8,972	9,430
FNMA POOL 992144	6.00	10/01/38	16,942	18,433	19,346
FNMA POOL 992490	5.50	11/01/23	138,410	144,526	153,138
FNMA POOL 992630	6.00	11/01/38	14,359	15,609	16,405
FNMA POOL 992695	6.00	10/01/38	119,511	130,794	136,538
FNMA POOL 992910	5.50	11/01/23	259,265	270,721	269,639
FNMA POOL 992959	5.50	12/01/23	185,868	196,075	203,574
FNMA POOL 993075	6.00	12/01/38	11,761	12,049	13,436
FNMA POOL 995002	5.00	07/01/37	2,404,912	2,645,490	2,681,967
FNMA POOL 995039	5.00	04/01/38	8,003	8,546	8,893
FNMA POOL 995050	6.00	09/01/37	1,552	1,688	1,773
FNMA POOL 995069	6.00	10/01/38	8,065	8,779	9,367
FNMA POOL 995196	6.00	07/01/38	220,293	238,463	251,695
FNMA POOL 995238	5.00	01/01/24	413,012	433,840	443,121
FNMA POOL 995245	5.00	01/01/39	16,012	17,105	17,769
FNMA POOL 995253	5.50	12/01/23	3,857	4,028	4,166
FNMA POOL 995303	5.50	10/01/17	12,547	12,728	12,725
FNMA POOL 995442	6.00	12/01/38	111,139	120,983	126,964
FNMA POOL 995461	5.50	12/01/23	1,265	1,321	1,389
FNMA POOL 995477	5.50	01/01/29	79,608	85,546	89,339
FNMA POOL 995789	5.00	04/01/36	1,700,868	1,818,176	1,895,669
FNMA POOL 995872	5.00	06/01/39	16,394	17,468	18,217
FNMA POOL 995876	6.00	11/01/38	26,211	28,525	29,944
FNMA POOL 995883	6.00	06/01/39	74,383	80,995	84,975
FNMA POOL 995917	5.00	07/01/39	1,959	2,093	2,177
FNMA POOL 995951	5.00	04/01/39	5,370	5,737	5,960
FNMA POOL AA0587	4.50	02/01/39	144,894	153,713	160,774
FNMA POOL AA0601	4.50	02/01/39	306,895	325,576	340,330
FNMA POOL AA0708	5.50	01/01/24	5,770	6,028	6,268
FNMA POOL AA0890	6.00	12/01/38	1,946	2,115	2,223
FNMA POOL AA2040	4.50	02/01/39	432,745	456,719	478,639
FNMA POOL AA2180	4.50	02/01/39	5,456	5,509	5,984
FNMA POOL AA2441	4.50	02/01/39	205,297	217,794	223,942
FNMA POOL AA2778	5.00	10/01/39	33,350	35,636	37,021
FNMA POOL AA4434	5.00	03/01/39	1,331	1,422	1,478
FNMA POOL AA5781	5.00	04/01/39	741	790	823
FNMA POOL AA7999	5.00	05/01/24	22,340	23,462	23,224
FNMA POOL AA9055	4.50	07/01/39	111,025	118,777	121,196
FNMA POOL AA9372	4.50	07/01/39	3,365,859	3,589,528	3,705,997
FNMA POOL AB0293	6.00	11/01/38	26,223	28,505	29,961
FNMA POOL AB1565	5.00	10/01/40	1,418,645	1,581,866	1,575,184
FNMA POOL AB1827	3.50	11/01/20	9,364	9,613	9,929

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FNMA POOL AB1969	4.50	12/01/40	10,533,045	11,264,571	11,596,868
FNMA POOL AB2189	4.50	02/01/41	1,980,474	2,119,973	2,196,019
FNMA POOL AB3354	5.00	06/01/37	17,223	18,334	19,170
FNMA POOL AB3754	5.00	06/01/41	926,263	987,640	1,029,913
FNMA POOL AB3844	5.00	11/01/41	607,051	677,048	684,128
FNMA POOL AB4003	4.50	12/01/41	1,710,627	1,819,780	1,875,219
FNMA POOL AB4312	4.00	01/01/42	50,214,075	53,232,572	54,087,662
FNMA POOL AB4751	3.50	03/01/42	27,689	28,461	29,303
FNMA POOL AB5297	4.50	06/01/42	3,247,169	3,479,644	3,613,003
FNMA POOL AB7059	2.50	11/01/42	44,985,819	45,729,087	45,588,986
FNMA POOL AB7144	2.50	12/01/42	1,441,944	1,466,770	1,461,278
FNMA POOL AB7391	2.50	12/01/42	362,233	368,469	367,090
FNMA POOL AB7393	2.50	12/01/42	10,437,093	10,609,877	10,577,033
FNMA POOL AB7394	2.50	12/01/42	17,740,076	18,033,289	17,977,933
FNMA POOL AB8457	3.50	02/01/28	1,422,043	1,503,582	1,508,824
FNMA POOL AB9410	3.50	05/01/33	5,876,830	6,028,489	6,254,064
FNMA POOL AB9715	3.50	06/01/33	622,872	638,956	662,854
FNMA POOL AB9716	3.50	06/01/33	191,827	196,780	204,140
FNMA POOL AC1092	4.50	07/01/39	454,933	480,217	499,832
FNMA POOL AC1541	4.50	09/01/39	16,968	18,154	18,522
FNMA POOL AC1892	4.50	09/01/39	158,294	169,358	172,796
FNMA POOL AC2749	4.50	08/01/39	97,662	104,485	106,532
FNMA POOL AC3414	4.50	11/01/39	4,217,274	4,512,361	4,603,642
FNMA POOL AC4563	4.50	02/01/39	398,819	423,095	435,357
FNMA POOL AC5518	5.00	12/01/39	16,150	17,211	17,928
FNMA POOL AC5585	5.00	02/01/40	351,116	391,455	396,234
FNMA POOL AC6048	5.00	05/01/40	45,179	48,154	50,235
FNMA POOL AC6213	5.00	11/01/39	456,399	508,805	514,897
FNMA POOL AC6648	5.00	12/01/39	4,895,907	5,458,178	5,500,394
FNMA POOL AC6753	5.00	12/01/39	126,603	141,142	142,782
FNMA POOL AC8634	4.50	01/01/40	7,951,887	8,642,705	8,680,405
FNMA POOL AC9302	4.50	07/01/41	4,006,276	4,349,427	4,391,750
FNMA POOL AC9313	4.50	11/01/41	788,484	838,774	860,452
FNMA POOL AD0127	6.00	07/01/39	5,752	6,254	6,571
FNMA POOL AD0213	6.00	09/01/39	8,280	9,005	9,459
FNMA POOL AD0245	5.00	08/01/38	5,592	5,972	6,224
FNMA POOL AD0308	5.00	03/01/35	17,827,311	19,063,472	19,881,086
FNMA POOL AD0496	6.00	10/01/39	11,186	12,166	12,781
FNMA POOL AD0526	6.00	12/01/38	62,118	67,623	70,968
FNMA POOL AD0569	5.00	01/01/40	322,039	359,031	362,628
FNMA POOL AD0640	6.00	03/01/39	7,542	8,211	8,616
FNMA POOL AD0890	6.00	05/01/24	2,370	2,495	2,474
FNMA POOL AD3101	5.00	04/01/40	1,627,188	1,814,202	1,836,691
FNMA POOL AD3651	5.00	03/01/40	587,125	654,591	651,894
FNMA POOL AD3907	3.50	10/01/25	568,728	594,023	604,715
FNMA POOL AD4437	4.50	04/01/40	899,175	977,325	985,575
FNMA POOL AD4452	4.50	04/01/40	948,006	1,030,033	1,039,099

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FNMA POOL AD6049	5.00	07/01/40	321,359	358,313	362,735
FNMA POOL AD6495	5.00	05/01/40	295,211	329,146	327,777
FNMA POOL AD7916	4.50	07/01/40	11,699,272	12,699,173	12,823,434
FNMA POOL AD7952	5.50	09/01/24	266,081	278,369	288,271
FNMA POOL AD8918	5.00	06/01/40	549,178	585,356	610,631
FNMA POOL AD9029	4.50	10/01/40	952,915	1,034,827	1,044,479
FNMA POOL AD9966	4.50	08/01/40	808,324	877,781	885,995
FNMA POOL AE0374	6.00	11/01/39	2,956	3,219	3,377
FNMA POOL AE0550	5.00	09/01/40	548,486	611,580	619,705
FNMA POOL AE0674	4.50	11/01/40	70,451,529	75,343,049	77,635,158
FNMA POOL AE0822	4.50	02/01/41	120,716	128,222	132,316
FNMA POOL AE2851	4.50	10/01/40	339,868	360,957	372,525
FNMA POOL AE3026	4.50	09/01/40	31,838,250	34,400,381	34,897,529
FNMA POOL AE3382	4.00	11/01/40	29,733	31,273	32,043
FNMA POOL AE3389	4.50	11/01/40	1,861,111	1,992,094	2,063,539
FNMA POOL AE3470	4.50	10/01/40	72,601	78,146	79,577
FNMA POOL AE3824	4.50	09/01/40	2,550,494	2,772,332	2,795,567
FNMA POOL AE4486	4.00	09/01/30	352,082	367,724	381,687
FNMA POOL AE4935	4.50	09/01/40	319,342	341,799	350,027
FNMA POOL AE5026	5.00	12/01/40	11,814	12,594	13,136
FNMA POOL AE5637	4.50	06/01/41	358,652	383,981	393,160
FNMA POOL AE6393	4.50	03/01/41	5,449,047	5,832,958	6,042,199
FNMA POOL AE7620	4.50	11/01/40	235,379	253,364	257,996
FNMA POOL AE8184	4.50	10/01/40	157,748	167,537	172,906
FNMA POOL AE8930	4.50	11/01/40	326,384	349,358	357,745
FNMA POOL AE9274	4.50	02/01/41	239,942	255,181	263,028
FNMA POOL AE9292	4.50	11/01/40	686,908	729,552	756,298
FNMA POOL AE9761	4.50	12/01/40	19,810,011	21,520,807	21,713,518
FNMA POOL AH0055	4.50	02/01/41	2,589,618	2,772,024	2,878,041
FNMA POOL AH0353	4.50	02/01/41	875,928	952,169	960,207
FNMA POOL AH0426	4.50	04/01/41	196,602	209,100	215,518
FNMA POOL AH1338	4.00	12/01/40	142,778	144,200	156,172
FNMA POOL AH1504	4.50	12/01/40	1,984,262	2,110,837	2,174,926
FNMA POOL AH1620	4.50	01/01/41	736,620	783,383	807,496
FNMA POOL AH2159	4.50	03/01/41	78,493	82,785	86,045
FNMA POOL AH2714	4.50	01/01/41	22,786,988	24,741,761	24,976,547
FNMA POOL AH2727	4.50	01/01/41	38,717,684	42,158,679	42,437,995
FNMA POOL AH2899	4.50	01/01/41	200,712	214,854	219,998
FNMA POOL AH3519	4.00	02/01/41	6,776,804	7,244,977	7,299,577
FNMA POOL AH3526	4.50	02/01/41	210,425	226,521	230,671
FNMA POOL AH3865	4.50	09/01/41	423,126	450,088	463,838
FNMA POOL AH4493	4.50	02/01/41	271,667	289,787	297,806
FNMA POOL AH4546	4.50	02/01/41	1,493,635	1,598,927	1,637,349
FNMA POOL AH5448	4.50	06/01/41	111,629	118,732	122,369
FNMA POOL AH5457	4.50	06/01/41	1,841,861	1,959,064	2,019,081
FNMA POOL AH5850	4.50	02/01/41	24,155,402	25,849,896	26,715,331
FNMA POOL AH5980	4.50	03/01/41	248,667	266,204	272,593

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FNMA POOL AH6151	4.50	03/01/41	2,309,941	2,520,023	2,543,349
FNMA POOL AH6169	4.50	02/01/41	1,047,154	1,113,662	1,147,908
FNMA POOL AH6264	4.00	04/01/41	53,403	56,175	57,522
FNMA POOL AH6690	4.00	03/01/41	26,430	27,801	28,468
FNMA POOL AH7373	5.00	05/01/41	211,751	236,143	235,793
FNMA POOL AH7549	4.50	03/01/41	1,392,269	1,485,156	1,526,230
FNMA POOL AH7614	4.50	03/01/41	436,069	463,778	478,027
FNMA POOL AH7620	4.50	05/01/41	263,727	280,501	289,102
FNMA POOL AH7621	4.50	06/01/41	2,312,466	2,459,614	2,534,966
FNMA POOL AH7628	4.50	07/01/41	1,913,555	2,035,375	2,097,672
FNMA POOL AH7633	4.50	08/01/41	1,664,047	1,770,034	1,824,158
FNMA POOL AH7642	4.50	10/01/41	2,401,655	2,554,763	2,632,737
FNMA POOL AH7780	4.50	04/01/41	125,141	133,097	137,182
FNMA POOL AH8040	5.00	04/01/41	157,742	168,184	175,425
FNMA POOL AH8924	4.50	04/01/41	5,075,564	5,511,729	5,563,922
FNMA POOL AH9507	5.00	06/01/41	36,439	38,853	40,523
FNMA POOL AH9708	4.50	04/01/41	18,958	20,296	20,783
FNMA POOL AI0309	4.50	08/01/41	1,264,086	1,344,598	1,385,713
FNMA POOL AI0742	4.50	05/01/41	219,195	234,292	240,285
FNMA POOL AI0788	4.50	06/01/41	484,380	517,079	530,986
FNMA POOL AI0814	4.50	08/01/41	2,056,979	2,187,992	2,254,896
FNMA POOL AI0987	4.50	07/01/41	607,290	648,461	665,722
FNMA POOL AI1019	4.50	05/01/41	495,040	532,951	542,671
FNMA POOL AI1116	4.50	04/01/41	401,459	436,005	440,086
FNMA POOL AI1616	4.50	04/01/41	145,814	155,084	159,844
FNMA POOL AI2123	4.50	05/01/41	50,960	54,557	55,863
FNMA POOL AI2404	4.50	05/01/41	1,758,008	1,892,640	1,927,159
FNMA POOL AI2468	4.50	05/01/41	45,976	49,497	50,400
FNMA POOL AI2572	4.50	05/01/41	119,458	127,890	130,952
FNMA POOL AI2574	5.00	05/01/41	13,865	14,784	15,420
FNMA POOL AI2828	4.50	06/01/41	166,376	176,963	182,384
FNMA POOL AI2898	4.50	05/01/41	1,704,617	1,818,403	1,868,630
FNMA POOL AI3051	4.50	07/01/41	4,796,917	5,106,646	5,258,465
FNMA POOL AI3097	5.00	06/01/41	513,808	573,004	570,511
FNMA POOL AI3653	4.50	05/01/41	10,575,308	11,321,819	11,592,838
FNMA POOL AI4162	5.00	06/01/41	1,750,689	1,952,388	1,968,963
FNMA POOL AI4835	4.50	06/01/41	6,597,436	7,173,664	7,232,225
FNMA POOL AI4890	4.50	06/01/41	9,336,209	9,843,715	10,280,449
FNMA POOL AI4895	4.50	02/01/40	1,183,061	1,265,970	1,291,448
FNMA POOL AI4918	4.50	08/01/41	4,468,973	4,753,611	4,898,967
FNMA POOL AI4931	4.50	09/01/41	4,555,171	4,845,436	4,993,458
FNMA POOL AI4937	4.50	10/01/41	703,076	747,898	770,725
FNMA POOL AI4951	4.50	11/01/41	763,328	812,014	836,773
FNMA POOL AI5048	4.50	07/01/41	62,054	66,005	68,025
FNMA POOL AI5074	4.50	07/01/41	394,779	419,911	432,763
FNMA POOL AI5595	5.00	07/01/41	1,012,094	1,102,560	1,125,550
FNMA POOL AI5710	5.00	06/01/41	548,475	584,819	609,959

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FNMA POOL AI5868	4.50	07/01/41	1,159,944	1,237,414	1,271,551
FNMA POOL AI6092	4.00	06/01/31	16,685	17,434	18,131
FNMA POOL AI6515	4.50	07/01/41	28,651	30,474	31,407
FNMA POOL AI6581	4.50	07/01/41	1,060,337	1,141,600	1,162,360
FNMA POOL AI6729	4.50	07/01/41	499,020	534,278	547,035
FNMA POOL AI7004	4.50	07/01/41	917,573	975,987	1,005,859
FNMA POOL AI7190	4.50	07/01/41	1,071,853	1,164,137	1,174,984
FNMA POOL AI7294	4.50	08/01/41	865,065	920,163	948,299
FNMA POOL AI7417	4.50	09/01/41	3,654,752	3,974,131	4,006,403
FNMA POOL AI7560	4.50	06/01/41	633,188	676,104	694,112
FNMA POOL AI7569	4.50	09/01/41	1,667,335	1,810,939	1,827,761
FNMA POOL AI7578	4.50	09/01/41	946,138	1,006,428	1,037,173
FNMA POOL AI7662	4.50	07/01/41	893,269	969,780	979,217
FNMA POOL AI7951	4.50	08/01/36	1,227,397	1,302,947	1,345,494
FNMA POOL AI8501	5.00	07/01/36	1,383,469	1,529,284	1,538,556
FNMA POOL AI8772	4.50	08/01/41	77,885	82,846	85,379
FNMA POOL AI8842	4.50	08/01/41	320,888	345,490	351,763
FNMA POOL AI9736	4.50	09/01/41	281,771	303,382	308,882
FNMA POOL AJ0087	4.50	08/01/41	35,139	37,377	38,520
FNMA POOL AJ0222	4.50	09/01/41	5,878,704	6,291,855	6,517,042
FNMA POOL AJ0276	4.50	09/01/41	9,234,997	10,042,016	10,123,564
FNMA POOL AJ0277	4.50	09/01/41	5,966,755	6,488,172	6,540,861
FNMA POOL AJ0761	4.50	09/01/41	200,110	215,458	219,365
FNMA POOL AJ1413	4.50	09/01/41	867,835	925,940	957,082
FNMA POOL AJ1672	4.50	09/01/41	21,102,886	22,906,372	23,133,352
FNMA POOL AJ1693	4.50	09/01/41	4,764,655	5,098,140	5,279,485
FNMA POOL AJ1921	4.50	09/01/41	1,229,823	1,324,147	1,348,154
FNMA POOL AJ1968	5.00	10/01/41	262,930	280,385	292,405
FNMA POOL AJ2084	5.00	11/01/41	883,767	985,671	999,146
FNMA POOL AJ2227	4.50	09/01/41	549,176	591,297	602,017
FNMA POOL AJ3051	4.00	10/01/41	17,758,037	18,916,792	19,127,918
FNMA POOL AJ3130	4.50	10/01/41	10,737,724	11,444,606	11,770,880
FNMA POOL AJ3145	4.50	10/01/41	200,000	215,345	219,243
FNMA POOL AJ3146	4.50	10/01/41	77,412	83,351	84,860
FNMA POOL AJ4563	4.50	11/01/41	4,090,066	4,442,456	4,483,602
FNMA POOL AJ5572	4.00	01/01/42	3,280,461	3,490,121	3,531,971
FNMA POOL AJ5822	4.50	11/01/41	6,094,296	6,623,430	6,680,674
FNMA POOL AJ6087	3.50	12/01/26	18,373	19,052	19,508
FNMA POOL AJ6180	4.50	11/01/41	930,237	989,568	1,019,742
FNMA POOL AJ6522	4.50	11/01/41	1,231,773	1,310,336	1,350,291
FNMA POOL AJ7560	4.50	12/01/41	151,891	163,554	166,506
FNMA POOL AJ8365	3.50	01/01/42	33,952,414	35,536,013	35,930,082
FNMA POOL AJ8463	4.00	12/01/41	15,018,008	16,047,306	16,176,519
FNMA POOL AJ9279	4.00	12/01/41	144,737,718	154,946,513	155,902,997
FNMA POOL AK0001	4.50	01/01/42	863,890	919,040	947,012
FNMA POOL AK0372	5.00	02/01/42	629,291	701,887	709,657
FNMA POOL AK0843	4.50	01/01/42	6,070,976	6,477,949	6,655,110

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FNMA POOL AK1120	5.00	02/01/42	661,677	738,009	746,194
FNMA POOL AK1378	4.00	03/01/42	1,467,029	1,567,625	1,579,505
FNMA POOL AK2415	4.00	02/01/42	93,787,879	99,426,218	100,978,527
FNMA POOL AK2427	4.50	02/01/42	10,070,185	10,936,982	11,040,790
FNMA POOL AK3420	5.00	01/01/42	721,436	804,649	814,750
FNMA POOL AK3658	4.00	02/01/42	1,417,829	1,512,279	1,538,473
FNMA POOL AK3971	4.50	02/01/42	27,124	28,870	29,738
FNMA POOL AK4726	4.50	03/01/42	4,608,742	4,990,221	5,052,951
FNMA POOL AK5920	4.50	02/01/37	1,062,515	1,133,353	1,164,925
FNMA POOL AK7438	4.00	03/01/42	7,917,618	8,460,541	8,524,656
FNMA POOL AK9733	4.50	04/01/42	1,331,276	1,446,071	1,459,590
FNMA POOL AL0004	5.00	02/01/41	30,410,845	33,359,048	33,813,835
FNMA POOL AL0071	5.00	05/01/40	7,293	7,795	8,104
FNMA POOL AL0078	6.00	12/01/20	18,847	19,615	19,223
FNMA POOL AL0095	6.00	07/01/38	30,866	33,546	35,261
FNMA POOL AL0763	6.00	07/01/40	64,535	70,306	73,725
FNMA POOL AL0846	3.50	10/01/26	666	697	707
FNMA POOL AL0920	5.00	07/01/37	4,564,685	5,016,266	5,090,555
FNMA POOL AL0933	5.00	10/01/41	12,581,119	13,914,385	13,991,464
FNMA POOL AL1054	5.50	01/01/38	96,318	104,236	108,803
FNMA POOL AL1338	5.00	07/01/41	5,333	5,703	5,926
FNMA POOL AL1465	3.50	02/01/27	130,757	136,870	138,835
FNMA POOL AL1503	3.43	01/01/42	10,047,673	10,522,038	10,574,379
FNMA POOL AL1779	5.50	12/01/38	32,488	35,174	36,694
FNMA POOL AL1947	4.00	04/01/42	18,623,900	19,913,263	20,060,574
FNMA POOL AL2071	5.50	03/01/40	10,806,868	11,752,678	12,172,627
FNMA POOL AL2278	6.00	05/01/41	1,634,669	1,771,801	1,867,682
FNMA POOL AL2694	3.50	11/01/42	55,442,561	58,106,535	58,673,947
FNMA POOL AL2846	4.50	06/01/42	8,843,175	9,557,732	9,801,216
FNMA POOL AL2869	4.50	01/01/42	15,493,694	16,704,579	17,133,317
FNMA POOL AL2901	4.00	09/01/42	17,930,785	19,121,447	19,305,525
FNMA POOL AL4163	4.00	05/01/23	66,626	69,955	69,163
FNMA POOL AL4242	5.00	10/01/41	4,459,840	4,892,940	4,958,898
FNMA POOL AL4626	2.29	08/01/43	7,359,291	7,455,579	7,573,970
FNMA POOL AL4809	5.00	05/01/42	4,471,354	4,872,082	4,971,701
FNMA POOL AL5707	4.50	11/01/43	53,027,720	57,702,855	58,129,912
FNMA POOL AL5955	5.00	01/01/42	64,832,954	71,573,803	72,087,797
FNMA POOL AL6001	4.00	10/01/44	21,817,258	23,165,894	23,386,339
FNMA POOL AL6127	2.92	12/01/44	5,958,636	6,148,029	6,179,888
FNMA POOL AL6274	5.00	09/01/44	86,509,862	96,314,831	97,377,812
FNMA POOL AO2102	4.50	05/01/42	846,427	925,683	928,009
FNMA POOL AO2106	4.50	05/01/42	1,991,148	2,161,110	2,183,062
FNMA POOL AO5257	4.50	06/01/42	612,202	653,822	671,209
FNMA POOL AO8647	4.00	07/01/42	1,941,007	2,065,102	2,089,823
FNMA POOL AO8954	4.00	07/01/42	536,031	573,160	581,710
FNMA POOL AO9369	4.00	07/01/42	5,314,326	5,668,747	5,747,379
FNMA POOL AP0005	2.64	07/01/42	28,936,878	29,408,613	30,038,020

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FNMA POOL AP3683	4.00	10/01/42	9,498,433	10,153,754	10,226,670
FNMA POOL AP8420	2.50	11/01/42	2,535,541	2,579,179	2,569,537
FNMA POOL AP8452	2.50	11/01/42	1,882,540	1,914,940	1,907,781
FNMA POOL AP8463	2.50	11/01/42	1,811,298	1,842,471	1,835,584
FNMA POOL AP9889	3.50	10/01/42	24,789	25,481	26,233
FNMA POOL AQ0221	2.50	11/01/42	7,383,006	7,510,072	7,481,997
FNMA POOL AQ1184	2.50	10/01/42	1,286,579	1,308,713	1,303,829
FNMA POOL AQ2633	2.50	11/01/42	1,111,349	1,130,476	1,126,250
FNMA POOL AQ2864	2.50	11/01/42	270,283	274,935	273,907
FNMA POOL AQ4601	4.00	12/01/42	9,243,795	9,666,093	9,952,510
FNMA POOL AQ4692	2.50	11/01/42	5,839,285	5,939,783	5,917,577
FNMA POOL AQ5230	2.50	12/01/42	1,461,273	1,485,425	1,480,866
FNMA POOL AQ5241	2.50	12/01/42	134,303	136,523	136,104
FNMA POOL AQ5244	2.50	12/01/42	621,847	632,125	630,184
FNMA POOL AQ6015	2.50	11/01/42	5,296,265	5,387,417	5,367,277
FNMA POOL AQ6321	2.50	11/01/42	1,139,754	1,158,585	1,155,036
FNMA POOL AQ6654	3.50	01/01/43	44,781	46,033	47,294
FNMA POOL AQ6881	2.50	12/01/42	885,282	900,524	897,152
FNMA POOL AQ6935	2.50	12/01/42	800,161	813,938	810,890
FNMA POOL AQ6937	2.50	12/01/42	373,807	380,243	378,819
FNMA POOL AQ6938	2.50	12/01/42	1,447,129	1,472,044	1,466,532
FNMA POOL AQ6939	2.50	12/01/42	4,475,223	4,552,273	4,535,227
FNMA POOL AQ8254	3.50	12/01/42	2,233,668	2,391,973	2,363,854
FNMA POOL AQ8429	3.50	12/01/42	13,030,941	13,954,471	13,790,429
FNMA POOL AR4878	3.50	01/01/43	1,190,405	1,255,744	1,256,465
FNMA POOL AR7032	3.50	02/01/43	1,847,734	1,939,152	1,963,717
FNMA POOL AR8948	3.50	03/01/28	1,694,568	1,791,875	1,797,980
FNMA POOL AR9900	3.50	04/01/43	10,669,378	11,272,343	11,401,622
FNMA POOL AR9927	3.50	04/01/33	2,086,142	2,139,946	2,220,051
FNMA POOL AS0026	3.50	07/01/43	90,154	92,680	95,213
FNMA POOL AS1627	3.50	02/01/34	18,118,889	18,566,210	19,277,256
FNMA POOL AS4805	3.50	04/01/45	3,015	3,123	3,182
FNMA POOL AS5319	3.50	07/01/45	2,752	2,833	2,905
FNMA POOL AS5449	3.00	07/01/45	412,009	413,140	427,667
FNMA POOL AS5696	3.50	08/01/45	19,950	20,951	21,054
FNMA POOL AS5812	3.50	09/01/45	42,944,152	44,606,450	45,320,774
FNMA POOL AT2476	3.50	05/01/33	1,246,608	1,278,778	1,326,628
FNMA POOL AT2478	3.50	05/01/33	1,114,321	1,143,077	1,185,849
FNMA POOL AT2482	3.50	05/01/33	1,807,174	1,853,810	1,923,176
FNMA POOL AT2858	3.50	05/01/33	127,515	130,806	135,700
FNMA POOL AT2934	3.50	05/01/33	2,256,321	2,314,548	2,401,154
FNMA POOL AT2958	3.50	05/01/33	2,799,892	2,872,147	2,979,617
FNMA POOL AT2960	3.50	05/01/33	2,357,292	2,418,125	2,508,607
FNMA POOL AT4187	3.50	05/01/33	1,912,412	1,961,764	2,035,170
FNMA POOL AT4943	3.50	05/01/43	8,856,803	9,440,421	9,466,463
FNMA POOL AT5419	3.50	05/01/33	928,029	951,978	987,599
FNMA POOL AT5421	3.50	05/01/33	2,249,220	2,307,264	2,393,597

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FNMA POOL AT7585	3.50	06/01/43	14,524,679	15,308,495	15,339,828
FNMA POOL AT7589	3.50	06/01/43	11,535,701	12,184,089	12,183,104
FNMA POOL AT7590	4.00	05/01/43	1,043,455	1,129,719	1,118,546
FNMA POOL AT7602	3.50	05/01/43	1,528,717	1,605,189	1,614,511
FNMA POOL AT7893	2.29	08/01/43	22,879,858	22,513,147	23,575,091
FNMA POOL AT8446	3.50	06/01/33	868,703	891,134	924,465
FNMA POOL AT8620	4.50	06/01/43	1,155,035	1,233,782	1,260,434
FNMA POOL AT8624	3.50	06/01/43	647,373	665,507	683,705
FNMA POOL AT8750	3.50	05/01/33	857,187	879,308	912,210
FNMA POOL AT9610	3.50	06/01/33	6,004,059	6,159,091	6,389,459
FNMA POOL AU1636	3.50	07/01/43	34,709,547	36,324,133	36,657,505
FNMA POOL AU1650	3.50	07/01/43	107,659,981	112,642,127	113,702,040
FNMA POOL AU1724	4.00	07/01/43	1,704,985	1,778,300	1,864,673
FNMA POOL AU2553	3.50	07/01/33	2,030,031	2,082,479	2,160,339
FNMA POOL AU2554	3.50	07/01/33	2,035,745	2,088,340	2,166,420
FNMA POOL AU6240	4.00	10/01/43	559,089	584,622	599,323
FNMA POOL AU6973	2.74	11/01/43	9,508,485	9,835,323	9,902,232
FNMA POOL AU7276	4.00	10/01/38	4,534,888	4,843,432	4,861,238
FNMA POOL AU9432	5.00	10/01/43	1,259,778	1,372,057	1,401,127
FNMA POOL AU9782	2.31	09/01/43	5,215,602	5,310,159	5,402,260
FNMA POOL AV1095	4.50	09/01/43	4,293,149	4,652,884	4,684,907
FNMA POOL AV2334	2.87	01/01/44	12,673,572	12,987,214	13,208,802
FNMA POOL AV3538	4.00	12/01/38	3,798,811	4,057,386	4,072,189
FNMA POOL AV5373	5.00	12/01/43	1,311,546	1,428,493	1,458,703
FNMA POOL AV6610	4.00	04/01/39	5,591,497	5,972,419	5,993,633
FNMA POOL AV6685	4.50	01/01/44	384,989	411,278	420,091
FNMA POOL AV6735	4.50	03/01/44	412,121	440,275	449,697
FNMA POOL AV9206	4.00	03/01/39	8,915,434	9,522,670	9,556,626
FNMA POOL AV9631	3.13	03/01/44	5,601,915	5,803,875	5,828,193
FNMA POOL AW0966	2.87	06/01/44	17,616,257	18,122,810	18,330,950
FNMA POOL AW2234	3.37	05/01/44	4,238,275	4,405,473	4,448,777
FNMA POOL AW6278	3.10	07/01/44	9,233,398	9,507,695	9,603,290
FNMA POOL AX1040	2.96	10/01/44	3,596,547	3,673,260	3,739,852
FNMA POOL AX2377	3.04	09/01/44	2,104,484	2,154,810	2,183,418
FNMA POOL AX2763	4.00	09/01/44	110,527	118,060	118,476
FNMA POOL AX6039	2.96	10/01/44	2,703,927	2,763,800	2,811,727
FNMA POOL AX7770	4.00	02/01/45	5,013,453	5,356,844	5,377,089
FNMA POOL AY0089	2.80	12/01/44	9,603,363	9,952,789	10,025,719
FNMA POOL AY1306	3.50	03/01/45	1,830	1,902	1,931
FNMA POOL AY1814	4.00	01/01/45	2,527,506	2,699,467	2,709,282
FNMA POOL AY5654	2.65	06/01/45	24,649,248	25,204,417	25,616,681
FNMA POOL AY5790	4.00	03/01/45	21,161,521	22,607,941	22,696,408
FNMA POOL AZ0439	2.83	05/01/45	8,184,839	8,434,176	8,492,044
FNMA POOL AZ0489	3.50	05/01/45	3,706,402	3,865,766	3,911,522
FNMA POOL AZ2436	4.00	06/01/45	1,299,138	1,381,318	1,393,367
FNMA POOL AZ2626	3.00	08/01/45	4,630,107	4,642,817	4,806,076
FNMA POOL AZ2899	3.50	09/01/45	143,735,224	149,495,732	151,689,839

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FNMA POOL AZ3732	3.00	10/01/45	3,803,181	3,813,622	3,947,722
FNMA POOL AZ3737	3.00	11/01/45	476,601	475,781	497,737
FNMA POOL AZ4815	3.50	07/01/45	7,280,434	7,517,399	7,683,349
FNMA POOL AZ5321	4.00	08/01/45	8,376,763	8,908,009	8,984,346
FNMA POOL AZ5640	4.00	07/01/45	4,426,184	4,671,224	4,747,224
FNMA POOL BA0898	3.50	02/01/46	8,074,872	8,480,265	8,525,404
FNMA POOL BA1565	3.00	10/01/45	6,667,664	6,685,970	6,921,070
FNMA POOL BA2107	3.00	08/01/45	485,104	484,195	503,540
FNMA POOL BA2696	3.50	10/01/45	109,027	114,433	115,061
FNMA POOL BA4388	3.50	11/01/45	15,900,702	16,351,319	16,780,681
FNMA POOL BA4390	3.50	11/01/45	21,015,544	21,611,112	22,178,589
FNMA POOL BA5343	3.50	12/01/45	5,503,331	5,700,798	5,807,898
FNMA POOL BC0448	3.50	12/01/45	9,125,889	9,413,299	9,630,936
FNMA POOL MA0052	6.00	03/01/29	11,307	12,214	12,912
FNMA POOL MA0115	4.50	07/01/29	47,311	49,922	51,619
FNMA POOL MA0171	4.50	09/01/29	9,675	10,143	10,556
FNMA POOL MA0200	4.50	10/01/29	43,809	45,932	47,798
FNMA POOL MA0343	3.50	02/01/20	22,269	22,807	23,614
FNMA POOL MA0424	3.50	05/01/20	45,934	47,081	48,706
FNMA POOL MA0486	3.50	07/01/20	403,485	413,778	427,838
FNMA POOL MA0521	3.50	09/01/20	15,776	16,187	16,728
FNMA POOL MA0548	3.50	10/01/20	180,388	185,131	191,275
FNMA POOL MA0577	3.50	11/01/20	87,921	90,255	93,228
FNMA POOL MA0598	3.50	12/01/20	8,408	8,634	8,916
FNMA POOL MA0629	3.50	01/01/21	40,316	41,407	42,749
FNMA POOL MA0652	2.63	12/01/40	16,422	17,087	16,804
FNMA POOL MA0706	4.50	04/01/31	11,300,316	11,936,534	12,441,659
FNMA POOL MA0740	3.50	05/01/21	15,303	15,730	16,226
FNMA POOL MA0816	4.50	08/01/31	34,765,312	36,655,274	38,276,644
FNMA POOL MA1260	4.00	10/01/42	4,882,545	5,228,327	5,256,886
FNMA POOL MA1472	3.50	06/01/33	1,408,000	1,438,447	1,498,380
FNMA POOL MA1512	3.50	07/01/33	2,314,883	2,364,975	2,463,475
FNMA POOL MA1543	3.50	08/01/33	10,514,056	10,785,852	11,188,953
FNMA POOL MA1614	4.50	10/01/43	5,443,545	5,911,831	5,940,279
FNMA POOL MA2190	4.00	02/01/45	37,770,297	40,158,803	40,509,852
FNMA TBA 15 YR 2.5	2.50	09/19/31	220,929,565	226,728,966	227,811,896
FNMA TBA 30 YR 3	3.00	08/16/46	48,250,538	49,231,369	49,982,646
FNMA TBA 30 YR 3	3.00	09/14/46	390,925,861	400,817,984	404,104,246
FNMA TBA 30 YR 3.5	3.50	09/14/46	114,836,281	120,757,527	120,847,237
FNMA TBA 30 YR 4	4.00	09/14/46	543,783,567	580,828,822	581,747,843
FREDDIE MAC	5.00	02/15/20	113,904	69,108	7,134
FREDDIE MAC	4.50	03/15/21	11,282	11,289	11,763
FREDDIE MAC	0.01	10/17/27	613,211	549,023	549,993
FREDDIE MAC	6.50	04/15/28	2,755,457	2,835,707	3,064,719
FREDDIE MAC	6.25	06/15/28	4,223,095	4,305,685	4,736,441
FREDDIE MAC	3.00	07/15/40	13,037,295	13,353,405	13,793,161
FREDDIEMAC STRIP	4.50	08/15/35	51,904	21,760	7,243

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FREDDIEMAC STRIP	5.00	09/15/35	124,251	48,805	21,093
GCCFC COMMERCIAL MORTGAGE TRUS	0.42	03/10/39	219,454,519	945,079	191,737
GE COMMERCIAL MORTGAGE CORPORA	2.70	12/10/37	4,127,257	237,140	112,171
GE COMMERCIAL MORTGAGE CORPORA	0.41	07/10/39	6,641,626	9,452	55
GE COMMERCIAL MORTGAGE CORPORA	0.75	03/10/40	7,383,614	211,298	113
GMAC COMMERCIAL MORTGAGE SECUR	1.27	04/10/40	4,482,156	131,130	107,937
GNMA I TBA 30 YR 4	4.00	08/23/46	29,818,833	31,789,230	32,008,653
GNMA II POOL 000660	9.00	11/20/16	3,621	3,634	3,618
GNMA II POOL 003248	5.50	06/20/32	3,369	3,668	3,738
GNMA II POOL 003284	5.50	09/20/32	2,188	2,382	2,455
GNMA II POOL 003320	5.50	12/20/32	1,995	2,173	2,246
GNMA II POOL 003652	5.50	12/20/34	4,417	4,821	5,071
GNMA II POOL 003702	5.50	04/20/35	3,975	4,339	4,530
GNMA II POOL 003807	5.50	01/20/36	3,610	3,943	4,114
GNMA II POOL 003965	5.50	03/20/37	4,475	4,894	5,071
GNMA II POOL 003997	5.50	06/20/37	43,780	47,880	49,610
GNMA II POOL 004048	5.50	11/20/37	5,291	5,788	5,996
GNMA II POOL 004072	5.50	01/20/38	4,440	4,858	5,031
GNMA II POOL 004098	5.50	03/20/38	1,992	2,179	2,255
GNMA II POOL 004194	5.50	07/20/38	189,223	207,106	214,300
GNMA II POOL 004221	5.50	08/20/38	2,187	2,394	2,477
GNMA II POOL 004244	5.50	09/20/38	211,004	230,973	238,969
GNMA II POOL 004315	5.50	12/20/38	166,013	181,755	188,015
GNMA II POOL 004462	5.00	06/20/39	73,828	78,020	79,252
GNMA II POOL 004521	5.50	08/20/39	515,259	564,361	585,257
GNMA II POOL 004559	5.00	10/20/39	1,928,595	2,110,126	2,130,188
GNMA II POOL 004600	5.50	12/20/39	72,359	79,271	82,189
GNMA II POOL 004635	4.00	02/20/40	314,196	339,444	338,946
GNMA II POOL 004715	5.00	06/20/40	15,956,508	17,375,922	17,723,857
GNMA II POOL 004748	5.50	07/20/40	38,557	42,255	43,795
GNMA II POOL 004770	4.00	08/20/40	2,421,478	2,524,672	2,612,221
GNMA II POOL 004772	5.00	08/20/40	5,350,978	5,886,256	5,943,655
GNMA II POOL 004800	4.00	09/20/40	841,108	876,966	907,363
GNMA II POOL 004803	5.50	09/20/40	4,318,722	4,733,420	4,891,085
GNMA II POOL 004833	4.00	10/20/40	3,639,687	3,802,971	3,926,389
GNMA II POOL 004834	4.50	10/20/40	48,625,148	52,377,812	53,173,993
GNMA II POOL 004836	5.50	10/20/40	440,489	483,617	500,410
GNMA II POOL 004853	4.00	11/20/40	30,092,670	32,091,502	32,463,102
GNMA II POOL 004882	4.00	12/20/40	9,200,779	9,943,051	9,925,534
GNMA II POOL 004885	5.50	12/20/40	131,969	144,662	149,544
GNMA II POOL 004925	5.50	01/20/41	218,110	239,501	247,780
GNMA II POOL 004945	4.00	02/20/41	6,180,710	6,457,634	6,656,383
GNMA II POOL 004949	4.00	02/20/41	439,555	467,006	457,642
GNMA II POOL 004950	5.50	02/20/41	392,468	430,258	444,482
GNMA II POOL 004952	3.50	02/20/41	148,080	158,359	154,761
GNMA II POOL 005081	4.00	06/20/41	2,723,633	2,943,858	2,933,246
GNMA II POOL 005117	5.50	07/20/41	2,837,494	3,111,434	3,215,375

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GNMA II POOL 005140	4.50	08/20/41	11,495,092	12,428,080	12,514,317
GNMA II POOL 005177	5.50	09/20/41	119,948	131,761	135,845
GNMA II POOL 005206	5.50	10/20/41	3,974,627	4,366,285	4,515,306
GNMA II POOL 009240	8.75	03/20/17	1,507	1,515	1,520
GNMA II POOL 009245	8.75	04/20/17	274	275	274
GNMA II POOL 009265	8.75	08/20/17	412	416	414
GNMA II POOL 080152	2.00	01/20/28	3,737	3,842	3,895
GNMA II POOL 080169	2.00	02/20/28	2,885	2,967	3,007
GNMA II POOL 080174	2.00	03/20/28	4,760	4,895	4,966
GNMA II POOL 080178	2.00	03/20/28	10,997	11,309	11,470
GNMA II POOL 080180	2.00	03/20/28	2,824	2,904	2,946
GNMA II POOL 080186	1.75	04/20/28	4,392	4,525	4,550
GNMA II POOL 080197	1.75	05/20/28	4,641	4,782	4,810
GNMA II POOL 080198	1.75	05/20/28	10,990	11,324	11,383
GNMA II POOL 080204	1.75	06/20/28	5,085	5,240	5,195
GNMA II POOL 080205	1.75	06/20/28	6,171	6,359	6,403
GNMA II POOL 080207	1.75	06/20/28	10,697	11,022	10,939
GNMA II POOL 080221	1.88	08/20/28	10,906	11,208	11,068
GNMA II POOL 080311	1.88	08/20/29	3,910	4,021	4,059
GNMA II POOL 080317	1.88	09/20/29	6,125	6,297	6,319
GNMA II POOL 080562	2.00	12/20/31	64,918	64,921	67,474
GNMA II POOL 080932	1.75	06/20/34	119,019	118,710	123,756
GNMA II POOL 081401	1.88	07/20/35	81,284	80,867	84,647
GNMA II POOL 081560	2.50	12/20/35	62,106	62,062	64,244
GNMA II POOL 081635	2.00	03/20/36	80,709	80,367	84,487
GNMA II POOL 081734	2.38	08/20/36	25,248	25,214	25,991
GNMA II POOL 783038	5.50	07/20/40	135,436	148,426	153,385
GNMA II POOL 783377	4.50	05/20/41	16,706,589	18,025,595	18,187,897
GNMA II POOL MA0393	4.00	09/20/42	341,276	372,840	365,821
GNMA II POOL MA2892	3.50	06/20/45	14,417	14,883	15,305
GNMA II POOL MA3105	3.50	09/20/45	18,167	18,882	19,286
GNMA II POOL MA3106	4.00	09/20/45	836	894	895
GNMA II POOL MA3172	3.00	10/20/45	92,205	93,145	96,423
GNMA II TBA 30 YR 3	3.00	08/23/46	164,679,087	169,484,371	171,848,416
GNMA II TBA 30 YR 3	3.00	09/21/46	114,836,281	119,444,811	119,566,548
GNMA II TBA 30 YR 3.5	3.50	08/23/46	391,003,062	411,087,133	414,447,977
GNMA POOL 353470	6.50	09/15/27	630	647	718
GNMA POOL 353933	6.50	10/15/23	22,385	22,886	25,538
GNMA POOL 375958	6.50	12/15/23	4,922	5,034	5,615
GNMA POOL 393403	6.50	04/15/26	674	690	769
GNMA POOL 412570	6.50	03/15/26	1,012	1,036	1,154
GNMA POOL 415053	6.50	02/15/26	132	136	151
GNMA POOL 417374	6.50	04/15/26	672	689	767
GNMA POOL 426034	6.50	04/15/26	97	100	111
GNMA POOL 433112	6.50	07/15/26	4,069	4,169	4,642
GNMA POOL 444136	5.00	08/15/40	374,864	405,714	420,401
GNMA POOL 562291	5.50	12/15/33	6,003	6,601	6,892

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GNMA POOL 603567	5.50	04/15/33	76,500	77,512	88,060
GNMA POOL 603829	5.50	12/15/32	23,196	25,475	26,504
GNMA POOL 604183	5.50	04/15/33	3,278	3,322	3,764
GNMA POOL 604370	5.50	06/15/33	124,711	137,066	143,184
GNMA POOL 604382	5.50	06/15/33	25,984	28,558	29,833
GNMA POOL 604872	5.50	12/15/33	65,797	72,358	75,543
GNMA POOL 604949	5.50	01/15/34	9,832	10,814	11,289
GNMA POOL 606739	5.00	07/15/40	1,660,639	1,797,222	1,884,950
GNMA POOL 609460	5.50	08/15/33	9,629	9,758	10,844
GNMA POOL 611879	5.50	05/15/33	4,330	4,758	4,971
GNMA POOL 619120	5.50	10/15/34	677	686	762
GNMA POOL 622145	5.50	10/15/33	9,120	10,028	10,498
GNMA POOL 622611	5.50	10/15/33	16,953	18,639	19,075
GNMA POOL 636834	5.50	11/15/34	7,271	7,998	8,334
GNMA POOL 696976	5.00	06/15/40	370,509	400,965	415,516
GNMA POOL 696990	5.00	08/15/40	742,497	803,601	834,366
GNMA POOL 706805	5.00	06/15/40	741,485	802,435	839,687
GNMA POOL 710553	5.00	06/15/40	128,892	139,487	143,468
GNMA POOL 711520	5.00	06/15/40	992,828	1,074,439	1,113,432
GNMA POOL 716861	4.50	04/15/39	2,325	2,505	2,569
GNMA POOL 718536	5.00	06/15/40	1,013,373	1,096,673	1,136,473
GNMA POOL 719226	5.00	07/15/40	3,770,286	4,080,382	4,228,281
GNMA POOL 723807	5.00	06/15/40	567,527	614,178	636,467
GNMA POOL 726872	5.00	06/15/40	83,393	90,248	92,824
GNMA POOL 730927	5.00	07/15/40	1,256,931	1,360,310	1,415,113
GNMA POOL 732153	5.00	06/15/40	380,030	411,269	424,285
GNMA POOL 732516	5.00	07/15/40	837,996	906,919	939,792
GNMA POOL 733352	5.00	07/15/40	906,431	980,982	1,026,963
GNMA POOL 736055	5.00	06/15/40	956,488	1,035,112	1,072,678
GNMA POOL 736107	5.00	07/15/40	909,440	984,239	1,019,915
GNMA POOL 739192	5.00	07/15/40	1,010,974	1,094,124	1,125,299
GNMA POOL 739669	5.00	08/15/40	690,534	747,362	774,417
GNMA POOL 740478	5.00	07/15/40	2,342,989	2,535,694	2,627,603
GNMA POOL 740494	5.00	07/15/40	1,002,264	1,084,698	1,124,014
GNMA POOL 741230	5.00	08/15/40	48,239	52,209	53,733
GNMA POOL 741313	5.00	06/15/40	31,717	34,324	35,381
GNMA POOL 742413	5.00	07/15/40	66,163	71,605	73,652
GNMA POOL 743691	5.00	06/15/40	371,353	401,879	416,463
GNMA POOL 743742	5.00	06/15/40	1,932,790	2,091,667	2,167,576
GNMA POOL 743744	5.00	07/15/40	1,006,107	1,088,857	1,128,324
GNMA POOL 743802	5.00	06/15/40	672,292	727,555	762,161
GNMA POOL 743817	5.00	07/15/40	936,699	1,013,740	1,054,253
GNMA POOL 744484	5.00	07/15/40	1,418,975	1,535,682	1,591,345
GNMA POOL 745790	5.00	07/15/40	240,539	260,323	267,740
GNMA POOL 771362	3.50	06/15/43	2,374,099	2,497,356	2,535,714
GNMA POOL 781806	9.50	05/15/22	80,689	88,722	86,732
GNMA POOL AE7495	3.50	06/15/43	9,587,318	9,647,744	10,239,596

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GNMA POOL AE7501	3.50	06/15/43	101,498	102,137	108,396
GNMA POOL AJ4150	3.50	09/15/44	6,485,583	6,822,977	6,929,392
GS MORTGAGE SECURITIES TRUST	0.74	11/10/39	82,594,568	3,308,827	6,343
GS MORTGAGE SECURITIES TRUST	0.75	01/10/40	143,216	1	2
GS MORTGAGE SECURITIES TRUST	5.99	08/10/45	1,046,701	1,057,741	1,072,436
GS MORTGAGE SECURITIES TRUST	2.46	11/10/45	61,960,286	9,557,331	5,572,293
GS MORTGAGE SECURITIES TRUST	1.62	11/10/46	103,065,479	9,165,943	6,055,447
GS MORTGAGE SECURITIES TRUST	3.63	11/10/47	69,328,303	71,306,744	75,094,815
GS MORTGAGE SECURITIES TRUST	1.04	05/10/50	92,277,683	5,709,294	4,960,968
GSR MORTGAGE LOAN TRUST	2.43	05/25/34	315,359	315,546	301,629
GSR MORTGAGE LOAN TRUST	2.77	06/25/34	636,594	315,568	521,332
GSR MORTGAGE LOAN TRUST	2.88	09/25/35	100,485	92,727	100,880
GSR MORTGAGE LOAN TRUST	2.18	08/25/46	1,725,055	1,043,211	831,382
HARBORVIEW MORTGAGE LOAN TRUST	2.70	04/19/34	254,712	242,355	250,941
HARBORVIEW MORTGAGE LOAN TRUST	1.25	11/19/34	249,183	167,069	187,865
HARBORVIEW MORTGAGE LOAN TRUST	1.25	12/19/34	1,242,901	1,233,131	948,687
HARBORVIEW MORTGAGE LOAN TRUST	1.21	01/19/35	1,592,224	1,576,949	1,040,983
HARBORVIEW MORTGAGE LOAN TRUST	0.72	03/19/35	480,222	346,727	416,792
HARBORVIEW MORTGAGE LOAN TRUST	0.63	11/19/36	953,973	687,638	780,661
HARBORVIEW MORTGAGE LOAN TRUST	1.45	10/25/37	1,540,333	1,116,915	1,308,715
HARBORVIEW MORTGAGE LOAN TRUST	0.65	01/25/47	686,117	207,335	201,083
HOME Banc MORTGAGE TRUST	1.19	12/25/34	694,610	560,741	648,933
IMPAC CMB TRUST	1.35	03/25/35	68,909	69,146	56,161
IMPAC CMB TRUST	1.10	04/25/35	485,342	258,552	404,293
IMPAC SECURED ASSETS CORP.	0.56	05/25/37	1,515,002	1,515,002	1,007,491
INDYMAC INDA MORTGAGE LOAN TRU	2.93	11/25/37	912,223	736,540	844,624
INDYMAC INDX MORTGAGE LOAN TRU	1.23	12/25/34	195,610	130,843	161,572
INDYMAC INDX MORTGAGE LOAN TRU	2.94	08/25/35	801,620	511,046	599,290
INDYMAC INDX MORTGAGE LOAN TRU	3.33	06/25/36	2,839,852	2,840,642	2,167,140
JP MORGAN CHASE COMMERCIAL MOR	1.80	10/12/35	1,011,821	35,820	1,817
JP MORGAN CHASE COMMERCIAL MOR	1.60	10/12/37	1,667,981	49,786	44,415
JP MORGAN CHASE COMMERCIAL MOR	0.01	01/15/42	10,161,142	276,363	2
JP MORGAN CHASE COMMERCIAL MOR	5.43	12/12/43	1,064,550	1,051,118	1,071,943
JP MORGAN CHASE COMMERCIAL MOR	4.17	12/15/46	45,355,506	46,608,466	51,278,155
JP MORGAN CHASE COMMERCIAL MOR	1.30	12/15/46	91,298,562	6,983,883	4,836,642
JP MORGAN CHASE COMMERCIAL MOR	5.34	05/15/47	967,074	949,855	975,633
JP MORGAN CHASE COMMERCIAL MOR	5.44	06/12/47	8,029,551	7,975,261	8,151,559
JP MORGAN CHASE COMMERCIAL MOR	1.30	07/15/47	91,296,505	6,126,851	4,792,729
JP MORGAN CHASE COMMERCIAL MOR	1.31	01/15/49	76,966,469	5,346,245	5,191,866
JP MORGAN CHASE COMMERCIAL MOR	5.88	02/15/51	72,375,807	72,661,871	74,735,548
JP MORGAN MORTGAGE TRUST	2.71	11/25/33	21,376	20,447	21,462
JP MORGAN MORTGAGE TRUST	3.09	07/25/35	111,537	100,482	110,263
JP MORGAN MORTGAGE TRUST	2.77	04/25/36	203,908	196,286	186,758
JP MORGAN MORTGAGE TRUST	3.11	06/25/36	387,893	346,408	331,943
JPMBB COMMERCIAL MORTGAGE SECU	4.13	11/15/45	22,195,248	22,805,482	24,959,665
JPMBB COMMERCIAL MORTGAGE SECU	1.52	11/15/45	80,950,075	6,840,362	4,473,220
JPMBB COMMERCIAL MORTGAGE SECU	1.26	02/15/47	91,223,301	6,607,669	4,739,981

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JPMBB COMMERCIAL MORTGAGE SECU	1.40	04/15/47	94,354,292	5,983,101	3,931,092
JPMBB COMMERCIAL MORTGAGE SECU	3.77	08/15/47	9,650,108	9,987,235	10,586,972
JPMBB COMMERCIAL MORTGAGE SECU	1.26	08/15/47	63,591,501	5,232,372	4,153,422
JPMBB COMMERCIAL MORTGAGE SECU	1.23	11/15/47	124,460,369	8,811,794	6,953,837
JPMBB COMMERCIAL MORTGAGE SECU	3.80	08/15/48	43,425,484	44,693,366	47,717,427
JPMBB COMMERCIAL MORTGAGE SECU	1.18	08/15/48	162,403,947	11,022,193	10,411,782
JPMBB COMMERCIAL MORTGAGE SECU	1.34	10/15/48	76,647,288	5,888,132	5,090,369
JPMBB COMMERCIAL MORTGAGE SECU	1.67	11/15/48	114,616,118	9,561,162	8,945,857
JPMBB COMMERCIAL MORTGAGE SECU	1.20	12/15/48	81,637,924	6,033,124	5,798,480
JPMBB COMMERCIAL MORTGAGE SECU	1.56	03/15/49	208,522,603	19,284,170	19,115,684
LB UBS COMMERCIAL MORTGAGE TRU	2.40	07/15/35	11,443	127	36
LB UBS COMMERCIAL MORTGAGE TRU	1.28	03/15/36	10,254,898	205,262	105,889
LB UBS COMMERCIAL MORTGAGE TRU	0.69	08/15/36	24,796,514	80,514	16,004
LB UBS COMMERCIAL MORTGAGE TRU	0.90	11/15/38	53,898,463	486,978	90,571
LB UBS COMMERCIAL MORTGAGE TRU	0.90	11/15/38	55,215,147	1,265,029	92,784
LB UBS COMMERCIAL MORTGAGE TRU	0.86	09/15/39	156,254,375	1,468,152	279,695
LB UBS COMMERCIAL MORTGAGE TRU	0.60	02/15/40	47,394,295	540,342	92,016
LB UBS COMMERCIAL MORTGAGE TRU	0.60	02/15/40	37,802,676	424,600	74,297
LEHMAN XS TRUST	0.58	03/25/47	1,230	285	1,227
LUMINENT MORTGAGE TRUST	0.64	07/25/36	1,593,969	975,898	1,037,240
MASTR ADJUSTABLE RATE MORTGAGE	2.83	11/25/34	117,548	98,297	112,288
MASTR ADJUSTABLE RATE MORTGAGE	3.05	03/25/35	439,020	439,020	376,028
MASTR ALTERNATIVE LOANS TRUST	6.50	05/25/33	134,193	144,526	139,202
MASTR REPERFORMING LOAN TRUST	0.80	05/25/35	1,347,609	1,133,346	1,058,527
MELLON RESIDENTIAL FUNDING COR	1.30	08/15/32	921,965	875,805	870,352
MERRILL LYNCH MORTGAGE INVESTO	2.77	02/25/34	325,195	306,401	326,072
MERRILL LYNCH MORTGAGE INVESTO	2.65	02/25/35	3,164,902	2,614,153	3,155,821
MERRILL LYNCH MORTGAGE INVESTO	2.95	07/25/35	659,331	658,988	518,785
ML CFC COMMERCIAL MORTGAGE TRU	0.92	07/12/46	171,037,578	4,673,729	149,282
ML CFC COMMERCIAL MORTGAGE TRU	5.38	08/12/48	60,756,560	60,737,039	61,401,382
ML CFC COMMERCIAL MORTGAGE TRU	0.61	08/12/48	120,848,383	2,245,523	210,566
ML CFC COMMERCIAL MORTGAGE TRU	6.07	08/12/49	41,156,945	40,416,658	42,466,773
ML CFC COMMERCIAL MORTGAGE TRU	5.17	12/12/49	6,696,611	6,548,427	6,731,191
ML CFC COMMERCIAL MORTGAGE TRU	0.79	12/12/49	190,559,057	1,149,361	352,001
MORGAN STANLEY BAML TRUST	1.89	08/15/45	106,913,309	11,405,079	6,555,582
MORGAN STANLEY BAML TRUST	2.19	11/15/45	68,057,319	8,841,966	4,723,852
MORGAN STANLEY BAML TRUST	1.46	05/15/46	206,323,873	15,329,547	11,300,854
MORGAN STANLEY BAML TRUST	1.43	02/15/47	222,010,072	16,550,663	11,789,823
MORGAN STANLEY BAML TRUST	3.89	06/15/47	38,600,431	40,394,749	42,483,642
MORGAN STANLEY BAML TRUST	1.38	06/15/47	116,282,171	9,471,253	7,076,189
MORGAN STANLEY BAML TRUST	1.42	08/15/47	85,904,685	7,038,420	5,423,395
MORGAN STANLEY BAML TRUST	1.13	10/15/47	121,880,093	7,028,191	5,180,404
MORGAN STANLEY BAML TRUST	1.20	12/15/47	81,127,009	5,807,396	5,608,505
MORGAN STANLEY BAML TRUST	1.56	02/15/48	121,506,855	12,123,541	10,055,057
MORGAN STANLEY BAML TRUST	1.27	10/15/48	119,206,890	9,492,957	9,006,510
MORGAN STANLEY BAML TRUST	1.30	10/15/48	82,562,807	6,729,133	6,366,459
MORGAN STANLEY BAML TRUST	1.19	12/15/48	131,485,177	10,560,565	6,968,635

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
MORGAN STANLEY BAML TRUST	3.33	05/15/49	9,650,108	9,937,728	10,286,174
MORGAN STANLEY BAML TRUST	1.82	05/15/49	62,689,206	7,225,144	7,177,814
MORGAN STANLEY CAPITAL I TRUST	1.17	06/15/44	60,289,422	6,269,610	1,982,937
MORGAN STANLEY CAPITAL I TRUST	1.41	03/15/49	86,719,097	7,341,864	7,229,841
MORGAN STANLEY CAPITAL I TRUST	1.19	07/15/49	190,678,779	9,162,838	5,041,204
MORGAN STANLEY MORTGAGE LOAN T	2.92	08/25/34	565,998	216,565	311,716
MORGAN STANLEY MORTGAGE LOAN T	2.64	09/25/34	467,866	183,385	231,200
MORGAN STANLEY MORTGAGE LOAN T	1.62	10/25/34	143,432	121,199	129,580
MORGAN STANLEY MORTGAGE LOAN T	2.84	07/25/35	970,246	721,506	789,535
MORGAN STANLEY MORTGAGE LOAN T	2.02	06/25/37	666,339	658,115	422,393
MORGAN STANLEY MORTGAGE LOAN T	6.00	08/25/37	6,591	6,591	5,696
MORGAN STANLEY MORTGAGE LOAN T	3.86	11/25/37	2,159,920	2,165,434	1,507,244
NCUA GUARANTEED NOTES	2.65	10/29/20	25,032	25,011	25,048
NEW YORK MORTGAGE TRUST	0.78	08/25/35	743,291	649,284	680,232
NEWGATE FUNDING PLC	0.76	12/01/50	893,534	1,134,149	1,050,170
NOMURA ASSET ACCEPTANCE CORPOR	6.00	03/25/47	921,418	878,868	656,891
PARAGON MORTGAGES PLC	0.95	05/15/41	932,726	1,224,376	1,105,363
RESI FINANCE LIMITED PARTNERSH	1.85	09/10/35	1,526,931	1,181,693	1,364,363
RESIDENTIAL ACCREDIT LOANS, IN	5.50	08/25/35	92,813	83,757	83,254
RESIDENTIAL ACCREDIT LOANS, IN	1.94	08/25/35	1,051,331	754,933	885,503
RESIDENTIAL ACCREDIT LOANS, IN	6.00	06/25/36	1,534,429	1,105,741	1,293,714
RESIDENTIAL ASSET MORTGAGE PRO	7.50	05/25/32	282,304	278,502	79,360
RMAC SECURITIES PLC	0.74	06/12/44	295,736	377,982	348,071
SALOMON BROTHERS MORTGAGE SECU	2.73	09/25/32	173,851	177,444	174,111
SEQUOIA MORTGAGE TRUST	1.16	11/22/24	12,731	11,617	12,579
SEQUOIA MORTGAGE TRUST	1.09	01/20/34	123,704	106,293	117,209
SEQUOIA MORTGAGE TRUST	0.99	01/20/35	374,830	304,672	341,401
STRUCTURED ADJUSTABLE RATE MOR	2.93	04/25/34	482,551	417,687	477,632
STRUCTURED ADJUSTABLE RATE MOR	0.95	10/25/34	3,053,574	3,049,485	2,712,522
STRUCTURED ADJUSTABLE RATE MOR	3.04	01/25/35	410,621	315,272	373,742
STRUCTURED ADJUSTABLE RATE MOR	2.89	03/25/35	972,380	851,111	942,382
STRUCTURED ADJUSTABLE RATE MOR	2.96	04/25/35	727,050	570,560	668,192
STRUCTURED ADJUSTABLE RATE MOR	2.84	07/25/35	1,095,989	835,333	881,066
STRUCTURED ADJUSTABLE RATE MOR	0.79	08/25/35	251,071	208,693	237,677
STRUCTURED ADJUSTABLE RATE MOR	0.75	10/25/35	380,236	306,411	336,307
STRUCTURED ADJUSTABLE RATE MOR	3.01	10/25/47	2,058,317	2,059,320	1,651,516
STRUCTURED ASSET MORTGAGE INVE	0.76	12/25/35	259,549	168,322	183,505
STRUCTURED ASSET MORTGAGE INVE	0.68	02/25/36	1,217,074	740,696	966,259
STRUCTURED ASSET MORTGAGE INVE	0.66	08/25/36	2,197,778	1,487,285	1,636,003
STRUCTURED ASSET SECURITIES CO	2.69	01/25/32	10,072	10,056	9,726
STRUCTURED ASSET SECURITIES CO	2.26	04/25/32	115,196	116,572	114,304
STRUCTURED ASSET SECURITIES CO	3.44	11/25/32	399,400	404,574	383,966
STRUCTURED ASSET SECURITIES CO	2.98	06/25/33	531,686	497,526	542,191
THORNBURG MORTGAGE SECURITIES	2.48	09/25/37	637,920	554,522	606,437
UBS BARCLAYS COMMERCIAL MORTGA	1.93	12/10/45	69,773,840	9,106,487	5,582,465
UBS BARCLAYS COMMERCIAL MORTGA	1.43	04/10/46	119,158,894	10,605,741	7,408,144
VENDEE MORTGAGE TRUST	6.50	10/15/29	7,247,523	7,328,756	8,662,135

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WACHOVIA BANK COMMERCIAL MORTG	0.51	12/15/43	77,414,454	1,323,694	170,219
WAMU COMMERCIAL MORTGAGE SECUR	0.91	11/23/43	13,998,939	846,579	30,742
WAMU COMMERCIAL MORTGAGE SECUR	0.67	12/27/49	25,075,456	1,121,089	453,866
WAMU MORTGAGE PASS THROUGH CER	2.76	01/25/33	162,559	153,345	163,542
WAMU MORTGAGE PASS THROUGH CER	2.48	08/25/33	493,771	471,988	493,205
WAMU MORTGAGE PASS THROUGH CER	1.33	11/25/34	712,605	712,605	616,024
WAMU MORTGAGE PASS THROUGH CER	2.60	01/25/35	938,439	879,214	937,600
WAMU MORTGAGE PASS THROUGH CER	4.04	08/25/36	321,861	305,254	290,211
WAMU MORTGAGE PASS THROUGH CER	6.00	10/25/36	15,166	14,680	11,797
WAMU MORTGAGE PASS THROUGH CER	2.20	11/25/36	603,975	510,669	531,621
WAMU MORTGAGE PASS THROUGH CER	2.51	12/25/36	1,657,680	1,270,514	1,431,332
WAMU MORTGAGE PASS THROUGH CER	2.67	02/25/37	2,088,930	1,584,913	1,835,734
WAMU MORTGAGE PASS THROUGH CER	2.36	03/25/37	1,746,451	1,211,877	1,381,125
WAMU MORTGAGE PASS THROUGH CER	2.28	04/25/37	3,579,787	3,581,956	3,051,146
WAMU MORTGAGE PASS THROUGH CER	2.51	06/25/37	3,217,118	3,214,628	2,735,393
WAMU MORTGAGE PASS THROUGH CER	2.72	07/25/37	685,785	466,472	549,849
WAMU MORTGAGE PASS THROUGH CER	1.64	11/25/42	41,933	38,870	38,438
WAMU MORTGAGE PASS THROUGH CER	0.89	07/25/44	801,801	675,483	740,628
WAMU MORTGAGE PASS THROUGH CER	0.84	10/25/44	176,061	143,275	168,712
WAMU MORTGAGE PASS THROUGH CER	1.17	01/25/45	1,281,216	1,281,216	1,152,110
WAMU MORTGAGE PASS THROUGH CER	0.72	07/25/45	66,270	53,529	61,416
WAMU MORTGAGE PASS THROUGH CER	1.09	07/25/45	265,393	219,747	249,127
WAMU MORTGAGE PASS THROUGH CER	0.77	08/25/45	716,872	585,488	658,958
WAMU MORTGAGE PASS THROUGH CER	0.85	08/25/45	668,271	505,097	589,150
WAMU MORTGAGE PASS THROUGH CER	0.81	10/25/45	707,477	494,674	607,273
WAMU MORTGAGE PASS THROUGH CER	2.45	08/25/46	524,250	427,667	453,440
WAMU MORTGAGE PASS THROUGH CER	2.18	09/25/46	1,886,269	1,448,948	1,737,090
WASHINGTON MUTUAL MORTGAGE PAS	0.71	12/25/35	1,657,799	1,140,631	1,349,231
WASHINGTON MUTUAL MORTGAGE PAS	3.04	04/25/37	1,727,418	1,713,080	1,191,585
WASHINGTON MUTUAL MORTGAGE PAS	1.43	06/25/46	783,239	417,605	535,888
WASHINGTON MUTUAL MORTGAGE PAS	1.40	08/25/46	1,826,103	1,087,112	1,219,423
WELLS FARGO COMMERCIAL MORTGAG	2.20	10/15/45	71,551,692	9,707,817	5,776,697
WELLS FARGO COMMERCIAL MORTGAG	1.34	12/15/47	114,457,203	9,488,822	7,956,641
WELLS FARGO COMMERCIAL MORTGAG	3.70	11/15/48	38,600,431	39,735,858	42,108,821
WELLS FARGO COMMERCIAL MORTGAG	1.27	11/15/48	71,771,990	5,771,186	5,466,621
WELLS FARGO COMMERCIAL MORTGAG	3.81	12/15/48	17,852,699	18,379,226	19,636,086
WELLS FARGO COMMERCIAL MORTGAG	2.36	06/15/49	104,155,742	14,980,408	15,018,925
WELLS FARGO COMMERCIAL MORTGAG	3.50	07/15/58	19,300,215	19,488,106	20,737,940
WELLS FARGO COMMERCIAL MORTGAG	1.08	09/15/58	74,524,044	4,791,151	4,475,832
WELLS FARGO COMMERCIAL MORTGAG	1.74	01/15/59	71,608,777	7,217,520	7,049,605
WELLS FARGO MORTGAGE BACKED SE	2.79	12/25/33	4,345	4,229	4,344
WELLS FARGO MORTGAGE BACKED SE	2.76	03/25/36	155,927	144,179	153,518
WELLS FARGO MORTGAGE BACKED SE	2.76	10/25/36	376,604	301,819	345,402
WF RBS COMMERCIAL MORTGAGE TRU	1.59	03/15/45	169,214,877	13,328,210	8,918,521
WF RBS COMMERCIAL MORTGAGE TRU	2.52	04/15/45	87,947,156	14,136,218	6,988,114
WF RBS COMMERCIAL MORTGAGE TRU	1.01	06/15/46	142,571,875	9,384,936	5,889,516
WF RBS COMMERCIAL MORTGAGE TRU	1.15	09/15/46	164,692,722	10,452,388	6,787,267

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WF RBS COMMERCIAL MORTGAGE TRU	1.12	11/15/47	90,886,709	6,398,424	5,073,423
WF RBS COMMERCIAL MORTGAGE TRU	1.09	09/15/57	87,245,283	5,711,687	4,552,546
Total				\$ 13,396,120,327	\$ 13,388,501,354

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Mortgage Loans

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DEFAULT MHLP	8.00	01/01/20	2,575,201 \$	2,575,201 \$	2,575,201
JUMBO MHLP 15 YEAR 912	5.31	12/10/24	67,599	67,546	67,078
JUMBO MHLP 30 YEAR 906	6.63	03/13/39	884,156	882,093	873,820
JUMBO MHLP 885	1.00	12/14/36	2,985,544	2,977,817	2,909,947
JUMBO MHLP 15 YEAR 891	5.72	09/20/22	71,350	71,061	69,313
JUMBO MHLP 15 YEAR 894	5.96	12/20/22	36,200	36,200	34,971
JUMBO MHLP 15 YEAR 900	4.72	09/19/23	107,835	107,680	103,724
JUMBO MHLP 15 YEAR 903	5.83	12/12/23	89,853	89,853	89,853
JUMBO MHLP 15 YR 887	1.00	03/15/22	154,467	154,467	152,334
JUMBO MHLP 30 YEAR 890	6.09	06/15/37	2,355,209	2,345,896	2,174,356
JUMBO MHLP 30 YEAR 892	6.23	09/20/37	1,713,529	1,707,556	1,606,710
JUMBO MHLP 30 YEAR 895	6.15	12/20/37	4,674,826	4,653,321	4,491,999
JUMBO MHLP 30 YEAR 897	6.02	03/20/38	4,947,300	4,940,333	4,746,137
JUMBO MHLP 30 YEAR 898	6.21	06/20/38	2,397,583	2,388,476	2,209,349
JUMBO MHLP 30 YEAR 901	5.90	08/19/38	7,193,130	7,193,130	6,803,403
JUMBO MHLP 30 YEAR 904	6.28	12/12/38	12,938,404	12,924,417	12,397,019
JUMBO MHLP 30 YEAR 908	5.58	06/18/39	1,717,392	1,717,156	1,593,915
JUMBO MHLP 30 YEAR 911	4.99	09/10/39	484,361	482,916	421,936
JUMBO MHLP 30 YEAR 913	1.00	12/10/39	4,619,571	4,614,121	4,367,133
JUMBO MHLP 30 YEAR 915	4.27	03/12/40	540,238	538,998	504,472
JUMBO MHLP 30 YR 888	1.00	03/15/37	5,032,633	5,017,046	4,806,895
JUMBO MHLP 848	7.55	08/01/31	267,360	267,360	267,360
JUMBO MHLP 851	1.00	05/01/32	767,137	766,146	757,876
JUMBO MHLP 853	5.73	02/01/18	203,920	203,867	202,721
JUMBO MHLP 854	6.21	02/01/33	831,001	830,283	831,001
JUMBO MHLP 855	5.40	06/01/18	69,202	69,202	68,918
JUMBO MHLP 856	5.93	06/01/33	1,878,032	1,877,863	1,809,252
JUMBO MHLP 858	5.64	09/01/33	4,190,109	4,183,984	4,073,802
JUMBO MHLP 859	5.06	12/15/18	195,151	195,048	176,707
JUMBO MHLP 860	1.00	12/15/33	1,912,620	1,908,491	1,854,986
JUMBO MHLP 862	5.00	03/15/34	252,243	252,243	240,240
JUMBO MHLP 864	5.00	07/25/34	80,254	80,254	79,896
JUMBO MHLP 866	5.30	09/24/34	212,433	212,376	207,004
JUMBO MHLP 867	5.00	12/31/49	6,523	6,523	6,469
JUMBO MHLP 868	5.55	12/30/30	737,330	736,645	625,457
JUMBO MHLP 870	3.50	03/25/35	991,060	990,046	1,052,754
JUMBO MHLP 871	1.00	07/19/25	125,723	125,539	123,393
JUMBO MHLP 872	1.00	07/25/34	2,316,609	2,313,100	2,262,395
JUMBO MHLP 873	1.00	07/25/34	60,912	60,828	59,903
JUMBO MHLP 874	5.81	07/25/34	790,334	789,963	757,007
JUMBO MHLP 875	1.00	12/19/20	44,284	44,284	43,968
JUMBO MHLP 876	1.00	12/19/35	4,170,525	4,159,183	3,675,784
JUMBO MHLP 877	1.00	12/19/35	183,821	183,821	167,153
JUMBO MHLP 879	5.72	03/24/36	852,628	848,110	823,539

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
JUMBO MHLP 882	1.00	09/19/36	834,751	831,898	799,965
JUMBO MHLP 883	1.00	09/19/21	42,459	42,459	41,861
JUMBO MHLP 884	1.00	12/14/21	60,171	60,084	59,853
JUMBO MHLP 886	1.00	12/14/36	442,679	442,679	401,850
JUMBO MHLP ARM 893	6.22	09/20/37	635,804	635,165	580,229
PERSONAL LOAN MHLP	6.75	03/01/21	7,353,761	7,603,525	7,562,976
Total				\$ 86,206,252	\$ 82,613,879

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Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AAMES MORTGAGE INVESTMENT TRUS	0.00	10/25/35	580,000 \$	- \$	-
ACCREDITED MORTGAGE LOAN TRUST	5.21	01/25/34	1,286,243	1,084,661	1,251,143
ACCREDITED MORTGAGE LOAN TRUST	1.21	01/25/34	28,908	22,137	23,522
ACCREDITED MORTGAGE LOAN TRUST	1.65	10/25/34	52,412	50,425	52,162
ACE SECURITIES CORP.	1.50	12/25/33	262,544	263,605	248,256
ACE SECURITIES CORP.	1.11	11/25/35	695,002	672,802	685,633
AEGIS ASSET BACKED SECURITIES	1.50	01/25/34	67,806	68,003	60,679
AFC HOME EQUITY LOAN TRUST	1.12	04/25/28	20,551	16,919	19,067
AFC HOME EQUITY LOAN TRUST	1.24	06/25/30	194,790	138,523	174,617
AMERICAN HOME MORTGAGE INVESTM	1.35	07/25/46	1,202,248	476,594	406,317
AMERICAN HOME MORTGAGE INVESTM	0.85	01/25/47	1,128,403	380,331	147,963
AMERIQUEST MORTGAGE SECURITIES	1.80	03/25/33	302,459	303,603	287,067
APIDOS CLO	2.06	10/30/22	98,912,506	98,440,729	98,757,806
APIDOS CLO	2.02	01/17/23	174,086,010	173,127,271	173,419,086
APIDOS CLO	2.88	01/17/23	14,836,876	14,826,730	14,777,721
APIDOS CLO	2.08	01/19/25	234,422,638	232,701,952	233,803,293
APIDOS CLO	2.33	01/19/25	34,124,814	32,559,909	33,262,310
APIDOS CLO	1.73	04/15/25	13,971,391	13,706,882	13,819,508
APIDOS CLO	1.78	04/15/25	193,868,511	190,563,822	192,148,703
APIDOS CLO	2.33	04/15/25	41,543,252	39,651,856	39,885,926
ARGENT SECURITIES INC.	1.50	10/25/33	86,416	86,955	84,435
ARGENT SECURITIES INC.	1.49	01/25/34	379,843	381,284	353,117
ASSET BACKED FUNDING CERTIFICA	1.58	05/25/32	225,589	197,212	219,474
ASSET BACKED FUNDING CERTIFICA	1.07	12/25/34	238,351	211,932	237,903
ASSET BACKED FUNDING CORPORATI	6.00	07/26/35	314,228	-	-
ASSET BACKED SECURITIES CORP H	1.57	09/15/33	481,371	483,014	444,673
ATRIUM CDO CORP	2.11	10/23/22	209,694,512	209,665,319	209,697,867
AVERY POINT CLO LTD	2.03	01/18/25	208,705,387	207,262,618	207,089,172
BAYVIEW FINANCIAL ACQUISITION	5.66	12/28/36	26,849	26,127	26,733
BAYVIEW FINANCIAL ACQUISITION	0.73	12/28/36	759,080	569,809	728,948
BAYVIEW FINANCIAL ACQUISITION	0.80	05/28/37	1,498,455	967,026	1,102,324
BAYVIEW FINANCIAL ACQUISITION	1.45	05/28/39	1,619,582	1,043,650	1,076,089
BAYVIEW FINANCIAL ASSET TRUST	0.90	03/25/37	1,356,649	1,071,026	1,132,802
BAYVIEW FINANCIAL ASSET TRUST	1.60	03/25/37	395,689	235,484	310,616
BAYVIEW FINANCIAL ASSET TRUST	1.95	03/25/37	310,899	167,401	230,065
BAYVIEW FINANCIAL ASSET TRUST	1.05	12/25/39	475,002	390,420	468,446
BEAR STEARNS ASSET BACKED SECU	0.85	03/25/35	463,620	417,641	459,898
BEAR STEARNS ASSET BACKED SECU	5.50	12/25/35	87,300	-	-
BEAR STEARNS ASSET BACKED SECU	0.61	08/25/36	1,765,893	1,714,917	1,559,935
BEAR STEARNS ASSET BACKED SECU	0.85	09/25/46	1,087,263	641,322	913,546
CAPITAL ONE MULTI ASSET EXECUT	0.52	12/16/19	72,140,008	72,091,030	72,077,477
CARLYLE GLOBAL MARKET STRATEGI	2.15	04/17/25	295,748,391	294,985,403	295,358,891
CARLYLE GLOBAL MARKET STRATEGI	2.73	04/17/25	44,510,627	43,504,201	44,379,588
CARLYLE GLOBAL MARKET STRATEGI	1.75	07/15/25	30,509,562	30,027,819	30,168,557
CARLYLE GLOBAL MARKET STRATEGI	2.15	10/16/25	314,541,768	313,008,620	313,965,842
CARLYLE GLOBAL MARKET STRATEGI	2.83	10/16/25	58,358,378	56,679,613	57,892,853

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Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CATAMARAN CLO LTD	1.78	01/27/25	158,260,009	155,359,257	156,426,725
CATAMARAN CLO LTD	2.38	01/27/25	40,554,127	39,519,533	39,400,525
CATAMARAN CLO LTD	2.18	04/20/26	177,053,385	176,097,539	175,785,683
CATAMARAN CLO LTD	2.43	04/20/26	44,510,627	42,317,338	41,906,311
CATAMARAN CLO LTD	2.14	10/18/26	185,955,510	184,526,505	183,540,506
CATAMARAN CLO LTD	2.93	10/18/26	35,608,502	34,664,632	34,742,503
CIFC FUNDING LTD	1.78	04/21/25	196,835,886	193,281,683	194,429,764
CITIBANK CREDIT CARD ISSUANCE	0.65	08/24/18	57,712,007	57,716,079	57,717,680
CITIBANK CREDIT CARD ISSUANCE	5.65	09/20/19	38,552,180	38,493,737	40,722,668
CITIBANK CREDIT CARD ISSUANCE	6.15	06/15/39	180,629,750	192,130,317	254,543,444
CITIGROUP MORTGAGE LOAN TRUST	0.85	11/25/46	2,140,109	1,192,296	1,818,074
COACHELLA HOUSING	8.40	08/01/20	853,806	853,806	876,888
COUNTRYWIDE ASSET BACKED CERTI	1.11	04/25/32	238,553	153,619	149,971
COUNTRYWIDE ASSET BACKED CERTI	1.35	06/25/33	87,682	79,672	84,623
COUNTRYWIDE ASSET BACKED CERTI	0.27	03/25/34	80,000,000	-	1
COUNTRYWIDE ASSET BACKED CERTI	0.91	09/25/34	158,465	158,570	156,312
COUNTRYWIDE ASSET BACKED CERTI	0.79	04/25/36	1,166,583	699,727	1,101,434
COUNTRYWIDE ASSET BACKED CERTI	1.10	02/25/37	769,104	214,761	13,839
COUNTRYWIDE ASSET BACKED CERTI	1.45	08/25/47	884,599	580,616	805,869
COUNTRYWIDE ASSET BACKED CERTI	1.35	10/25/47	1,669,453	1,183,098	1,390,649
COUNTRYWIDE HOME EQUITY LOAN T	0.73	12/15/33	78,994	63,326	72,535
COUNTRYWIDE HOME EQUITY LOAN T	0.72	02/15/34	193,266	132,747	172,857
COUNTRYWIDE HOME EQUITY LOAN T	0.72	02/15/34	289,794	197,590	255,697
COVENANT CREDIT PARTNERS CLO L	2.11	07/20/26	198,319,574	197,161,017	196,146,586
COVENANT CREDIT PARTNERS CLO L	2.68	07/20/26	43,026,940	41,358,185	41,581,063
COVENANT CREDIT PARTNERS CLO L	2.10	10/17/26	207,716,262	206,237,409	204,997,463
COVENANT CREDIT PARTNERS CLO L	2.83	10/17/26	37,092,190	36,349,563	36,410,064
CREDIT BASED ASSET SERVICING A	1.11	04/25/36	49,626	46,883	49,474
CREDIT SUISSE FIRST BOSTON MOR	0.92	05/25/44	17,500	17,049	17,329
CREDIT SUISSE MORTGAGE TRUST	0.99	10/25/36	281,260	244,751	277,901
DISCOVER CARD EXECUTION NOTE T DCENT 2	4.50	08/15/19	48,093,339	48,113,086	48,097,691
EMC MORTGAGE LOAN TRUST	1.95	05/25/39	232,758	193,561	222,275
EQUITY ONE ABS INC	5.91	02/25/33	97,488	97,516	51,024
FBR SECURITIZATION TRUST	3.53	09/25/35	300,000	-	-
FBR SECURITIZATION TRUST	3.53	11/25/35	570,753	-	-
FIRST FRANKLIN MORTGAGE LOAN N	6.50	09/25/35	198,940	-	-
FIRST FRANKLIN MORTGAGE LOAN N	5.68	12/25/35	42,874	-	-
FIRST FRANKLIN MTG LOAN ASSET	0.71	12/25/26	679,573	679,573	455,914
FIRST FRANKLIN MTG LOAN ASSET	0.96	09/25/35	726,241	728,167	723,807
FORD CREDIT AUTO OWNER TRUST FORDO 20	3.80	03/15/19	42,322,138	42,322,138	42,365,658
GE WMC MORTGAGE SECURITIES NIM	5.50	01/25/36	103,549	-	-
GOLDENTREE LOAN OPPORTUNITIES	1.93	04/17/22	185,439,888	184,446,455	185,238,315
GOLDENTREE LOAN OPPORTUNITIES	2.15	10/29/26	152,819,821	152,052,074	152,646,218
GRAYSON CLO LTD	0.88	11/01/21	70,796,872	69,824,787	69,496,050
GREENPOINT MORTGAGE FUNDING TR	1.47	09/25/34	111,945	23,768	280,567
GSAMP NIM TRUST	5.50	11/25/35	539,975	-	-

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GSAMP TRUST	0.75	05/25/36	149,891	127,418	149,150
GSAMP TRUST	0.95	05/25/36	3,104,000	1,480,043	2,925,963
GSAMP TRUST	0.75	12/25/36	1,199,251	793,432	1,090,659
HEAT EQUITY ASSET TRUST NIM	6.00	01/27/36	419,282	-	-
HEAT EQUITY ASSET TRUST NIM	6.50	05/27/36	131,313	-	-
HOME EQUITY ASSET TRUST	2.85	10/25/33	30,796	31,135	27,946
HOME EQUITY ASSET TRUST	0.60	10/25/36	1,874,137	1,086,485	1,632,705
HOME EQUITY MORTGAGE TRUST	6.00	01/25/37	3,631,361	3,629,829	1,644,856
HULL STREET CDO LTD	2.13	10/18/26	103,858,131	102,890,674	101,498,474
ICG US CLO LTD	2.13	07/19/27	106,825,506	106,825,506	104,917,602
ICG US CLO LTD	2.68	07/19/27	37,586,752	37,064,985	35,979,881
INDYMAC HOME EQUITY LOAN ASSET	1.35	06/25/31	480,068	375,692	421,240
IXIS REAL ESTATE CAPITAL TRUST	0.61	08/25/36	4,484,633	2,028,994	1,734,103
JP MORGAN MORTGAGE ACQUISITION	0.53	08/25/36	19,274	19,274	9,445
JP MORGAN MORTGAGE ACQUISITION	0.73	01/25/37	7,150,000	7,140,351	5,234,677
KVK CLO LTD	2.18	07/15/26	235,411,763	234,088,870	231,844,333
KVK CLO LTD	2.78	07/15/26	44,510,627	43,028,761	42,604,727
LCM LTD PARTNERSHIP	1.93	04/19/22	202,770,636	201,323,642	202,019,979
LCM LTD PARTNERSHIP	1.83	07/14/22	55,565,463	55,576,826	55,480,781
LCM LTD PARTNERSHIP	1.93	01/19/23	212,661,887	211,149,935	211,826,976
LCM LTD PARTNERSHIP	1.78	07/15/25	163,205,634	161,180,461	161,930,508
LCM LTD PARTNERSHIP	2.28	07/15/25	39,565,002	37,727,827	38,590,398
LCM LTD PARTNERSHIP	2.13	07/15/26	239,862,826	239,641,684	239,147,075
LCM LTD PARTNERSHIP	2.63	07/15/26	41,048,690	39,663,458	40,608,853
LCM LTD PARTNERSHIP	2.10	07/15/27	239,368,263	239,235,784	238,761,225
LCM LTD PARTNERSHIP	2.63	07/15/27	53,412,753	53,412,753	52,771,266
LCM LTD PARTNERSHIP	2.13	10/20/27	26,261,270	25,628,646	26,120,983
LONG BEACH MORTGAGE LOAN TRUST	1.28	09/25/31	699,592	547,100	645,627
LONG BEACH MORTGAGE LOAN TRUST	1.16	08/25/35	545,723	506,298	541,498
LONG BEACH MORTGAGE LOAN TRUST	0.69	01/25/46	359,413	282,817	336,147
LOOMIS SAYLES LTD	2.16	10/15/27	63,304,004	63,150,888	62,205,426
MADISON PARK FUNDING LTD	2.08	01/19/25	296,737,517	294,905,105	296,733,065
MADISON PARK FUNDING LTD	2.78	01/19/25	50,692,659	50,514,187	50,226,591
MADISON PARK FUNDING LTD	2.00	01/20/25	74,184,379	73,989,458	74,081,485
MADISON PARK FUNDING LTD	2.08	07/20/26	405,541,273	403,705,148	404,149,455
MADISON PARK FUNDING LTD	2.78	07/20/26	89,021,255	87,392,309	88,572,054
MADISON PARK FUNDING LTD	2.08	07/21/27	49,456,253	48,922,044	49,200,267
MAGNETITE CLO LTD	2.08	01/18/27	222,553,137	221,446,395	221,860,997
MAGNETITE CLO LTD	2.98	01/18/27	63,056,722	62,366,765	63,072,549
MARINE PARK CLO LTD	2.43	10/12/23	9,891,251	9,891,251	9,690,023
MASTR SPECIALIZED LOAN TRUST	0.82	01/25/37	1,979,585	964,079	1,096,750
MERRILL LYNCH MORTGAGE INVESTO	0.57	02/25/37	704,992	704,992	314,490
MERRILL LYNCH MORTGAGE INVESTO	1.05	02/25/37	3,701,988	3,701,988	340,314
MERRILL LYNCH MORTGAGE INVESTO	0.85	03/25/37	2,424,353	478,925	99,196
MERRILL LYNCH MORTGAGE INVESTO	0.73	01/25/47	749,947	531,635	687,447
MIDOCEAN CREDIT CLO	2.33	07/19/28	84,075,630	83,756,142	84,074,705

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
MORGAN STANLEY CAPITAL INC	1.51	09/25/34	95,008	77,114	87,339
MORGAN STANLEY CAPITAL INC	0.77	11/25/35	432,786	418,060	432,233
MORGAN STANLEY CAPITAL INC	0.75	12/25/35	1,149,043	842,191	1,099,766
MORGAN STANLEY DEAN WITTER CAP	3.53	11/25/32	100,396	100,855	90,311
NATIONAL COLLEGIATE STUDENT LO	0.92	02/25/32	2,500,000	2,500,000	31
NEW CENTURY HOME EQUITY LOAN T	1.43	10/25/33	587,814	590,408	549,131
NISSAN AUTO LEASE TRUST	0.82	08/15/18	24,046,669	24,046,669	24,082,747
NISSAN AUTO RECEIVABLES OWNER NAROT 2	4.80	04/15/19	25,970,403	25,970,403	25,995,020
NOMURA HOME EQUITY LOAN INC	6.06	02/25/37	1,165,572	634,828	516,590
NOVASTAR HOME EQUITY LOAN	0.55	03/25/37	110,957	110,957	55,496
OCP CLO LTD	2.18	10/26/27	207,716,262	206,052,495	204,962,983
OHA CREDIT PARTNERS LTD	2.03	10/20/25	190,406,573	189,005,517	189,978,158
OPTION ONE MORTGAGE LOAN TRUST	1.25	02/25/35	298,180	257,462	296,407
OPTION ONE MORTGAGE SECURITIES	5.44	08/26/35	213,614	-	-
OWNIT MORTGAGE LOAN NIM	5.00	08/25/36	939,567	-	-
PARALLEL LTD	2.08	07/20/27	168,151,259	166,858,465	164,807,235
PARALLEL LTD	2.68	07/20/27	46,488,878	44,333,977	44,399,156
PROVIDENT BANK HOME EQUITY LOA	0.99	08/25/31	388,387	248,189	288,941
RAAC SERIES	0.74	05/25/46	985,165	665,853	899,236
RAAC SERIES	0.83	10/25/46	1,349,571	879,556	1,189,216
RAAC SERIES	1.65	09/25/47	641,483	526,334	620,581
RESIDENTIAL ASSET MORTGAGE PRO	1.23	02/25/33	51,185	29,953	40,706
RESIDENTIAL ASSET SECURITIES C	1.05	06/25/32	238,666	146,702	193,338
RESIDENTIAL ASSET SECURITIES C	0.77	01/25/36	736,341	717,546	730,664
RESMAE MORTGAGE LOAN TRUST	0.75	02/25/36	1,203,173	1,203,173	460,177
SAIL NET INTEREST MARGIN NOTES	7.35	11/27/33	86,005	25,256	1
SAXON ASSET SECURITIES TRUST	3.04	12/25/32	212,348	163,230	154,523
SB FINANCE NIM TRUST	7.50	06/25/36	111,419	-	-
SECURITIZED ASSET BACKED RECEI	1.11	10/25/35	49,082	47,917	49,016
SEVEN STICKS CLO LTD	2.35	07/15/28	169,140,384	169,140,384	169,140,384
SHACKLETON CLO LTD	2.17	04/15/27	108,803,756	108,657,062	108,017,431
SHARPS SP I LLC NET INTEREST M	5.00	05/25/35	428,624	-	-
SLATER MILL LOAN FUND LP	2.08	08/17/22	90,112,233	89,873,160	89,836,850
SLM STUDENT LOAN TRUST	1.04	12/15/39	1,550,224	1,550,224	1,015,987
STRUCTURED ASSET INVESTMENT LO	1.35	11/25/34	794,897	795,659	707,847
STRUCTURED ASSET SECURITIES CO	0.60	05/25/36	286,998	273,002	275,228
STRUCTURED ASSET SECURITIES CO	0.58	02/25/37	3,223,278	3,020,358	2,885,234
SYMPHONY CLO LTD	1.88	07/28/21	15,724,812	15,676,181	15,724,356
SYMPHONY CLO LTD	1.93	04/16/22	244,618,875	243,690,878	244,178,561
SYMPHONY CLO LTD	1.93	01/17/25	306,134,205	303,778,000	304,522,102
SYMPHONY CLO LTD	1.93	10/15/25	330,367,768	325,839,762	328,529,932
SYMPHONY CLO LTD	2.38	10/15/25	30,662,877	29,542,155	29,916,634
TERWIN MORTGAGE TRUST	1.34	03/25/37	1,630,904	1,623,797	961,550
TERWIN MORTGAGE TRUST	1.42	05/25/37	2,884,251	2,862,654	1,440,001
TERWIN MORTGAGE TRUST	1.44	07/25/37	3,199,341	3,174,025	1,319,758
TICP CLO LTD	2.14	04/26/26	34,619,377	34,228,676	34,281,423

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TICP CLO LTD	2.17	01/20/27	98,912,506	98,464,111	97,454,733
TICP CLO LTD	2.13	07/20/27	212,661,887	212,160,519	208,961,995
TICP CLO LTD	2.83	07/20/27	32,888,408	32,792,978	31,644,174
TICP CLO LTD	2.30	07/17/28	79,130,004	79,130,004	79,130,004
TICP CLO LTD	3.05	07/17/28	43,521,502	43,251,669	43,251,669
TOYOTA AUTO RECEIVABLES OWNER	0.69	10/15/18	17,313,602	17,313,602	17,321,303
WASHINGTON MILL CLO LTD	2.13	04/20/26	49,456,253	49,157,895	48,776,279
WELLS FARGO HOME EQUITY TRUST	0.82	04/25/34	3,020,481	3,011,903	2,824,237
WELLS FARGO HOME EQUITY TRUST	4.95	10/25/34	97,170	97,364	90,448
ZAIS CLO 3, LTD	2.23	07/15/27	80,119,129	80,119,129	78,693,810
ZIGGURAT CLO LTD	2.21	10/17/26	98,912,506	98,492,316	97,830,403
Total				\$ 10,061,479,589	\$ 10,115,995,221

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
1011778 BC / NEW RED FIN	4.63	01/15/22	386,004	383,054	388,899
1011778 BC / NEW RED FIN	6.00	04/01/22	1,790,095	1,804,163	1,856,669
1011778 BC ULTD LIABILITY COMP	0.01	12/10/21	7,161,396	7,225,548	7,148,864
21ST CENTURY FOX AMERICA	3.00	09/15/22	4,825,054	4,788,661	5,000,845
21ST CENTURY FOX AMERICA	3.70	10/15/25	2,412,527	2,407,163	2,606,012
21ST CENTURY FOX AMERICA	8.45	08/01/34	41,379,662	46,313,039	62,108,307
21ST CENTURY FOX AMERICA	6.40	12/15/35	4,246,047	4,465,194	5,436,291
21ST CENTURY FOX AMERICA	6.75	01/09/38	18,335,205	19,004,842	23,246,949
21ST CENTURY FOX AMERICA	6.90	08/15/39	12,062,635	12,607,908	16,270,540
21ST CENTURY FOX AMERICA	5.40	10/01/43	20,265,226	21,727,179	23,767,332
21ST CENTURY FOX AMERICA	7.75	12/01/45	25,352,763	25,511,383	37,258,639
21ST CENTURY ONCOLOGY HOLDINGS	1.00	04/30/22	597,100	591,129	541,122
24 HOUR FITNESS WORLDWIDE INC	0.01	05/30/21	3,007,813	2,981,506	2,891,260
4L TECHNOLOGIES INC	0.01	05/08/20	1,126,897	1,112,799	995,895
99 CENTS ONLY STORES LLC	11.00	12/15/19	579,006	605,700	289,503
A SCHULMAN INC	6.88	06/01/23	699,633	699,633	698,583
AAF HLG/FIN	12.00	07/01/19	450,610	450,610	441,598
ABBVIE INC	2.90	11/06/22	18,335,205	18,260,184	18,617,193
ABBVIE INC	3.60	05/14/25	24,125,269	24,041,073	25,228,186
ABBVIE INC	4.30	05/14/36	9,650,108	9,671,198	9,783,119
ABBVIE INC	4.40	11/06/42	18,335,205	18,168,331	18,578,199
ABC SUPPLY CO INC	5.75	12/15/23	675,508	675,508	699,150
ABN AMRO BANK NV	4.75	07/28/25	5,100,000	5,134,100	5,294,208
ACADEMY LTD	0.01	07/01/22	2,256,208	2,244,927	2,109,555
ACADIA HEALTHCARE CO INC	5.13	07/01/22	230,638	230,638	223,718
ACADIA HEALTHCARE CO INC	5.63	02/15/23	145,717	145,717	142,802
ACADIA HEALTHCARE CO INC	6.50	03/01/24	2,521,573	2,522,307	2,559,397
ACADIA HEALTHCARE COMP INC.	0.01	02/16/23	993,792	988,823	983,854
ACCURIDE CORP	9.50	08/01/18	1,540,157	1,573,766	1,426,494
ACE CAPITAL TRUST II	9.70	04/01/30	24,216,945	27,707,931	34,509,147
ACOSTA HOLDCO INC	1.00	09/26/21	1,939,254	1,960,220	1,861,684
ACOSTA INC	7.75	10/01/22	1,495,767	1,347,142	1,312,535
ACRISURE LLC	0.01	05/19/22	1,518,089	1,504,646	1,504,168
ACTAVIS FUNDING SCS	3.85	06/15/24	16,405,183	16,328,817	17,135,100
ACTAVIS FUNDING SCS	4.75	03/15/45	14,475,161	14,402,751	15,180,061
ACTAVIS INC	4.63	10/01/42	14,475,161	14,287,172	14,871,455
ADMI CORP	0.01	04/30/22	962,580	960,174	962,580
ADT CORP	6.25	10/15/21	627,257	637,608	666,461
ADVANCED DISPOSAL SRVCES	8.25	10/01/20	482,505	497,637	487,330
ADVANCED MICRO DEVICES	6.75	03/01/19	1,326,890	1,288,884	1,273,814
ADVANCED MICRO DEVICES	7.75	08/01/20	425,570	386,777	395,780
ADVANCED MICRO DEVICES	7.50	08/15/22	530,756	449,805	472,373
ADVANCED MICRO DEVICES	7.00	07/01/24	1,326,890	1,112,965	1,121,222
ADVANCEPIERRE FOODS INC	0.01	06/02/23	4,870,926	4,867,917	4,850,614
ADVANTAGE SALES + MARKETING I	1.00	07/23/21	2,223,289	2,215,183	2,163,082
ADVANTAGE SALES + MARKETING I	1.00	07/25/22	337,754	335,221	312,844
AECOM	5.75	10/15/22	4,825,054	4,873,298	4,921,555

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AEROJET ROCKETDYNE HLDG	7.13	03/15/21	675,508	711,161	712,660
AES CORP/VA	3.67	06/01/19	196,862	196,577	196,370
AES CORP/VA	4.88	05/15/23	3,860,043	3,793,663	3,811,793
AES CORP/VA	6.00	05/15/26	241,253	241,253	246,379
AETNA INC	4.25	06/15/36	24,125,269	24,025,451	25,050,815
AF BORROWER LLC	0.01	01/28/22	1,520,657	1,508,791	1,505,450
AFFINION GROUP INC	1.00	04/30/18	237,010	228,714	214,690
AFFINION GROUP INC	1.00	10/31/18	458,380	457,234	328,397
AFFINION INVESTMENTS LLC	13.50	08/15/18	651,382	657,464	227,984
AFRICAN DEVELOPMENT BANK	5.25	03/23/22	2,000,000	2,083,140	1,695,676
AGFC CAPITAL TRUST I	6.00	01/15/67	241,253	152,418	110,976
AGY HOLDING CORP	11.00	11/15/16	313,628	313,628	282,266
AHOLD FINANCE USA LLC	6.88	05/01/29	838,000	898,183	1,103,345
AI CHEM + CY SCA	0.01	10/03/19	1,427,391	1,435,382	1,419,369
AI CHEM + CY SCA	0.01	10/03/19	2,751,493	2,766,897	2,736,030
AIB MORTGAGE BANK	4.88	06/29/17	745,000	986,145	867,701
AIR CANADA	8.75	04/01/20	892,635	909,942	943,961
AIR CANADA	7.75	04/15/21	2,412,527	2,434,006	2,502,997
AIR MEDICAL GROUP HOLDINGS INC	0.01	04/28/22	3,200,458	3,195,961	3,117,438
AIRCASTLE LTD	4.63	12/15/18	193,002	193,002	198,792
AIRCASTLE LTD	6.25	12/01/19	1,254,514	1,254,514	1,361,148
AIRCASTLE LTD	5.13	03/15/21	2,629,654	2,650,450	2,734,841
AIRCASTLE LTD	5.00	04/01/23	168,877	168,877	171,613
AK STEEL CORP	7.63	05/15/20	1,399,266	1,196,399	1,336,299
AK STEEL CORP	7.63	10/01/21	772,009	675,958	700,598
AK STEEL CORP	8.38	04/01/22	1,548,842	1,259,255	1,424,935
AK STEEL CORP	7.50	07/15/23	482,505	482,505	489,743
ALAMOS GOLD INC	7.75	04/01/20	434,255	428,875	423,442
ALBERTSONS COS LLC/SAFEW	6.63	06/15/24	2,818,796	2,829,460	2,910,407
ALBERTSONS LLC	0.01	08/25/21	1,492,073	1,497,358	1,488,880
ALCATEL LUCENT USA INC	6.50	01/15/28	1,490,942	1,487,851	1,531,943
ALERE INC	6.50	06/15/20	554,881	555,895	552,107
ALERE INC	6.38	07/01/23	1,194,683	1,196,115	1,245,457
ALERIS INTL INC	7.88	11/01/20	821,224	706,127	726,783
ALERIS INTL INC	9.50	04/01/21	892,635	905,888	917,182
ALGECO SCOTSMAN GLOB FIN	10.75	10/15/19	-	(7,358)	-
ALIXPARTNERS LLP	0.01	07/28/22	1,340,882	1,337,530	1,337,865
ALLIANCE DATA SYSTEMS CO	5.38	08/01/22	2,785,986	2,767,379	2,667,582
ALLIANT HOLDINGS INT LLC	8.25	08/01/23	1,046,072	1,045,377	1,032,996
ALLNEX (LUX) + CY SCA	0.01	05/31/23	385,258	383,332	380,442
ALLNEX USA, INC.	0.01	05/31/23	290,250	288,798	286,621
ALLY FINANCIAL INC	3.25	02/13/18	265,378	264,254	265,378
ALLY FINANCIAL INC	4.75	09/10/18	940,885	936,851	959,703
ALLY FINANCIAL INC	3.25	11/05/18	3,088,034	3,060,636	3,084,174
ALLY FINANCIAL INC	8.00	12/31/18	1,399,266	1,518,694	1,528,698
ALLY FINANCIAL INC	3.50	01/27/19	627,257	624,535	623,337
ALLY FINANCIAL INC	4.13	02/13/22	916,760	881,416	909,885

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ALLY FINANCIAL INC	5.13	09/30/24	7,985,464	8,113,589	8,135,192
ALLY FINANCIAL INC	4.63	03/30/25	2,412,527	2,371,183	2,373,323
ALLY FINANCIAL INC	5.75	11/20/25	842,454	828,499	844,561
ALLY FINANCIAL INC	8.00	11/01/31	820,259	953,358	961,754
ALLY FINANCIAL INC	8.00	11/01/31	2,123,024	2,431,632	2,457,400
ALPEK SA DE CV	4.50	11/20/22	1,300,000	1,297,617	1,352,000
ALTA MESA HLDGS/FINANC S	9.63	10/15/18	3,860,043	3,352,593	3,252,086
ALTICE FINANCING SA	6.63	02/15/23	300,000	302,978	294,561
ALTICE FINANCING SA	5.25	02/15/23	900,000	953,766	1,007,353
ALTICE FINANCING SA	7.50	05/15/26	1,737,019	1,738,918	1,702,279
ALTICE LUXEMBOURG SA	7.75	05/15/22	4,077,170	3,914,387	4,117,942
ALTICE LUXEMBOURG SA	7.63	02/15/25	579,006	563,497	565,255
ALTICE US FINANCE I CORP	5.38	07/15/23	2,895,032	2,923,215	2,873,320
ALTICE US FINANCE I CORP	5.50	05/15/26	386,004	386,004	386,004
AMAYA HLDGS B V	0.01	08/01/21	3,307,900	3,291,704	3,199,004
AMC NETWORKS INC	4.75	12/15/22	1,930,022	1,918,214	1,915,546
AMC NETWORKS INC	5.00	04/01/24	1,833,520	1,833,520	1,814,956
AMERICAN AIRLINES 2013 2	4.95	07/15/24	9,729,126	9,729,126	10,552,794
AMERICAN AIRLINES GROUP	6.13	06/01/18	313,628	313,628	323,037
AMERICAN AIRLINES GROUP	5.50	10/01/19	241,253	241,253	238,840
AMERICAN AIRLINES GROUP	4.63	03/01/20	1,182,138	1,182,138	1,128,942
AMERICAN AIRLS INC	0.01	10/10/21	955,361	956,685	946,762
AMERICAN AIRLS INC SYNDICATE	0.01	10/12/21	-	(5,264)	-
AMERICAN AXLE + MFG INC	6.25	03/15/21	940,885	972,229	976,169
AMERICAN CAPITAL LTD	6.50	09/15/18	410,130	410,130	417,307
AMERICAN CASINO ENTERTAINMEN	0.01	07/07/22	420,434	418,332	417,806
AMERICAN INTL GROUP	4.88	06/01/22	3,700,000	3,980,237	4,119,078
AMERICAN INTL GROUP	4.13	02/15/24	28,467,818	28,819,694	30,010,243
AMERICAN MUNI PWR OHIO INC OHR	7.73	02/15/33	2,000,000	2,043,348	2,942,020
AMERICAN MUNI PWR OHIO INC OHR	7.83	02/15/41	2,405,000	2,638,610	3,723,156
AMERICAN TOWER CORP	4.70	03/15/22	14,475,161	14,744,789	15,967,830
AMERICAN TOWER CORP	3.50	01/31/23	15,195,060	14,926,606	15,696,605
AMERICAN TOWER CORP	5.00	02/15/24	76,637,295	78,323,587	86,650,579
AMERICAN WATER CAP CORP	6.59	10/15/37	50,180,560	52,676,268	71,295,706
AMERIGAS FINANCE LLC/COR	7.00	05/20/22	2,653,780	2,730,256	2,801,383
AMERIGAS PART/FIN CORP	5.63	05/20/24	699,633	699,633	704,880
AMERIGAS PART/FIN CORP	5.88	08/20/26	699,633	699,633	701,382
AMERIPRISE FINANCIAL INC	3.70	10/15/24	51,145,571	51,069,911	54,667,557
AMGEN INC	4.40	05/01/45	6,755,075	7,112,284	7,017,344
AMKOR TECHNOLOGY INC	6.63	06/01/21	96,501	94,152	93,727
AMKOR TECHNOLOGY INC	6.38	10/01/22	5,476,436	5,575,439	5,271,070
AMWINS GROUP INC	0.01	09/06/19	2,752,628	2,764,916	2,745,746
AMWINS GROUP LLC	0.10	09/04/20	1,351,015	1,331,216	1,347,638
ANADARKO PETROLEUM CORP	8.70	03/15/19	14,475,161	15,720,542	16,465,497
ANADARKO PETROLEUM CORP	6.45	09/15/36	17,370,194	18,855,680	19,792,516
ANADARKO PETROLEUM CORP	6.60	03/15/46	32,810,366	32,894,801	39,025,361
ANCESTRY COM INC	1.00	08/17/22	119,722	118,524	118,899

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ANCESTRY.COM HOLDINGS	9.63	10/15/18	1,905,896	1,923,182	1,929,720
ANCESTRY.COM INC	11.00	12/15/20	3,039,784	3,289,878	3,252,569
ANGLO AMERICAN CAPITAL	4.13	04/15/21	868,510	739,044	820,742
ANGLO AMERICAN CAPITAL	4.13	09/27/22	965,011	820,759	895,047
ANGLO AMERICAN CAPITAL	4.88	05/14/25	772,009	643,528	733,408
ANHEUSER BUSCH COS LLC	5.75	04/01/36	13,510,151	14,235,234	16,705,802
ANHEUSER BUSCH INBEV FIN	2.63	01/17/23	41,495,463	41,057,360	41,946,157
ANHEUSER BUSCH INBEV FIN	4.70	02/01/36	48,250,538	47,856,824	54,280,600
ANHEUSER BUSCH INBEV FIN	4.90	02/01/46	48,250,538	48,138,783	56,457,614
ANIXTER INC	5.13	10/01/21	699,633	699,633	710,127
ANTERO RESOURCES CORP	6.00	12/01/20	2,557,279	2,503,527	2,584,999
ANTERO RESOURCES CORP	5.38	11/01/21	8,685,097	7,911,763	8,489,682
ANTERO RESOURCES CORP	5.13	12/01/22	2,176,099	1,979,605	2,089,055
ANTERO RESOURCES CORP	5.63	06/01/23	796,134	785,931	772,250
AON PLC	4.00	11/27/23	11,097,624	11,474,739	11,723,846
AON PLC	4.75	05/15/45	21,230,237	21,178,605	22,551,749
APEX TOOL GROUP LLC	0.01	02/01/20	3,296,690	3,271,123	3,214,273
APIDOS CLO	3.24	01/17/23	24,125,269	23,809,368	24,113,496
APIDOS CLO	4.00	01/19/25	28,950,323	28,146,504	28,960,919
APOLLO SEC SVCS BORROWER	0.01	05/02/22	752,708	745,181	753,649
APPLE INC	2.40	05/03/23	60,313,173	56,419,248	61,365,630
APPLE INC	3.20	05/13/25	2,895,032	2,877,924	3,077,943
APPLE INC	3.85	05/04/43	102,291,141	103,248,839	102,372,289
APPLE INC	4.45	05/06/44	3,860,043	4,423,115	4,201,266
APPLE INC	4.38	05/13/45	3,860,043	3,835,762	4,158,336
APPLIED SYS INC	1.00	01/24/22	1,066,143	1,055,761	1,055,482
APPVION INC	9.00	06/01/20	1,399,266	822,252	790,585
APTEAN INC	0.01	02/26/20	1,303,901	1,297,265	1,282,712
APTEAN INC	0.01	02/26/21	1,640,518	1,642,448	1,599,505
APX GROUP INC	6.38	12/01/19	300,118	300,118	297,117
APX GROUP INC	8.75	12/01/20	2,725,190	2,674,573	2,500,362
APX GROUP INC	7.88	12/01/22	2,257,160	2,257,160	2,274,089
ARAMARK SERVICES INC	5.13	01/15/24	410,130	410,130	418,332
ARAMARK SERVICES INC	5.13	01/15/24	1,544,017	1,596,479	1,574,898
ARAMARK SERVICES INC	4.75	06/01/26	482,505	482,505	472,855
ARCELORMITTAL	6.13	06/01/18	627,257	555,361	660,113
ARCELORMITTAL	7.25	02/25/22	1,978,272	1,858,389	2,082,131
ARCELORMITTAL	8.00	10/15/39	892,635	839,463	865,856
ARDAGH FINANCE HOLDINGS	8.63	06/15/19	3,389,873	3,399,750	3,423,772
ARICENT TECHNOLOGIES	0.01	04/14/21	1,696,564	1,691,816	1,497,218
ARICENT TECHNOLOGIES	0.01	04/14/22	772,009	771,100	645,916
ARTESYN EMBEDDED TECHNOL	9.75	10/15/20	579,006	576,752	509,526
ARUBA INVESTMENTS INC	8.75	02/15/23	2,290,936	2,305,478	2,216,480
ASBURY AUTOMOTIVE GROUP	6.00	12/15/24	1,037,387	1,022,361	1,045,167
ASCENA RETAIL GROUP INC.	0.01	08/21/22	1,437,511	1,408,761	1,367,792
ASHTAD CAPITAL INC	5.63	10/01/24	1,351,015	1,355,652	1,357,770
ASHTON WOODS USA/FINANCE	6.88	02/15/21	2,822,656	2,799,339	2,533,334

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ASP LCG MERGER SUB INC	0.01	05/05/21	1,886,573	1,885,416	1,880,687
ASSOC MAT LLC/AMH NEW FI	9.13	11/01/17	1,978,272	1,757,587	1,760,662
ASSUREDPARTNERS CAPITAL INC.	0.01	10/21/22	912,182	898,499	903,635
ASURION LLC	1.00	05/24/19	2,413,461	2,423,503	2,398,884
ASURION LLC	0.01	07/08/20	970,492	951,382	946,230
ASURION LLC	1.00	03/03/21	1,954,147	1,968,655	1,875,981
ASURION LLC	1.00	08/04/22	1,967,038	1,951,210	1,937,041
AT+T INC	3.40	05/15/25	26,055,291	25,204,061	26,574,824
AT+T INC	6.00	08/15/40	37,635,420	40,103,395	43,685,821
AT+T INC	4.80	06/15/44	59,830,667	62,036,048	61,637,049
AT+T INC	4.35	06/15/45	90,751,542	92,039,312	87,632,380
AT+T INC	5.65	02/15/47	33,775,377	33,697,340	38,945,605
ATI HLDGS ACQUISITION INC	0.01	05/10/23	443,905	439,466	443,905
ATKINS NUTRITIONALS HLDGS II	0.01	01/02/19	633,040	631,853	629,874
ATKORE INTL INC	1.00	10/09/21	289,503	286,608	286,246
ATLANTIC CITY ELECTRIC	3.38	09/01/24	24,125,269	24,116,811	25,053,030
ATRIUM INNOVATIONS INC	0.01	02/13/21	1,731,943	1,727,543	1,677,819
ATRIUM INNOVATIONS INC	0.01	08/13/21	337,754	342,820	314,111
AV HOMES INC	8.50	07/01/19	772,009	772,009	758,498
AVANTOR PERFORMANCE MATLS HLD	0.01	06/21/22	2,171,274	2,149,561	2,152,276
AVANTOR PERFORMANCE MATLS HLD	0.01	06/21/23	303,978	297,899	296,379
AVAYA INC	0.01	03/30/18	2,708,339	2,337,437	2,015,465
AVAYA INC	7.00	04/01/19	308,803	229,354	220,794
AVAYA INC	9.00	04/01/19	699,633	558,708	521,226
AVIATION CAPITAL GROUP	7.13	10/15/20	2,400,000	2,399,969	2,724,000
AVIS BUDGET CAR/FINANCE	5.13	06/01/22	1,370,315	1,353,819	1,322,354
AVIS BUDGET CAR/FINANCE	5.25	03/15/25	1,172,488	1,059,460	1,061,102
AVON PRODUCTS INC	6.35	03/15/20	9,650,108	8,958,103	8,079,070
AXA SA	8.60	12/15/30	3,860,043	4,118,619	5,133,857
AXA SA	6.38	12/29/49	23,160,258	21,046,890	24,265,003
BAC CAPITAL TRUST XIII	4.00	12/29/49	810,000	499,101	615,600
BAE SYSTEMS HOLDINGS INC	4.75	10/07/44	2,895,032	2,898,852	3,158,434
BAE SYSTEMS PLC	5.80	10/11/41	47,285,528	48,761,400	58,260,924
BALL CORP	4.38	12/15/20	892,635	892,635	938,940
BANCO DE SABADELL SA	0.88	11/12/21	800,000	909,581	916,555
BANCO POPULAR ESPANOL SA	4.00	10/18/16	600,000	844,012	674,286
BANK OF AMERICA CORP	4.10	07/24/23	22,195,248	22,204,165	23,893,479
BANK OF AMERICA CORP	4.13	01/22/24	21,230,237	21,449,935	22,917,457
BANK OF AMERICA CORP	4.00	04/01/24	33,775,377	33,677,220	36,108,035
BANK OF AMERICA CORP	3.88	08/01/25	6,755,075	6,818,488	7,169,763
BANK OF AMERICA CORP	3.50	04/19/26	29,915,334	29,866,374	30,856,893
BANK OF AMERICA CORP	7.75	05/14/38	39,565,441	41,170,085	55,838,764
BANK OF AMERICA CORP	5.88	02/07/42	32,810,366	33,624,951	41,288,614
BANK OF AMERICA CORP	5.00	01/21/44	33,775,377	38,792,778	38,980,228
BANK OF AMERICA CORP	4.88	04/01/44	2,895,032	3,059,652	3,256,873
BANK OF AMERICA CORP	6.25	09/29/49	2,316,026	2,306,367	2,352,156
BANK OF AMERICA CORP	6.50	10/29/49	1,471,641	1,471,641	1,567,298

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BANK OF AMERICA CORP	6.30	12/29/49	506,631	506,631	538,295
BANK OF AMERICA CORP	8.00	12/31/49	3,779,947	3,770,259	3,756,323
BANK OF NEW YORK MELLON	3.40	05/15/24	30,880,345	30,976,022	33,188,699
BANK OF SCOTLAND PLC	9.38	05/15/21	4,910,000	8,928,427	8,103,792
BANKRATE INC	6.13	08/15/18	1,206,263	1,210,307	1,212,994
BARCLAYS BANK PLC	7.63	11/21/22	6,755,006	7,577,394	7,270,076
BARCLAYS BANK PLC	7.75	04/10/23	8,075,788	8,582,753	8,338,251
BARCLAYS PLC	3.65	03/16/25	1,930,022	1,843,061	1,858,052
BARCLAYS PLC	4.38	01/12/26	39,565,441	39,381,400	39,966,846
BARCLAYS PLC	8.25	12/29/49	1,978,272	2,030,727	1,933,682
BASS PRO GROUP LLC	0.01	06/05/20	1,859,648	1,866,622	1,825,951
BBB INDUSTRIES LLC	0.01	11/03/21	665,153	651,850	656,839
BE AEROSPACE INC.	0.01	12/16/21	3,749,482	3,763,130	3,752,294
BEACON ROOFING SUPPLY IN	6.38	10/01/23	2,730,980	2,783,254	2,860,702
BEAZER HOMES USA	5.75	06/15/19	1,592,268	1,585,508	1,448,964
BEAZER HOMES USA	7.25	02/01/23	3,213,486	3,099,168	2,627,025
BELDEN INC	5.50	09/01/22	965,011	970,785	972,248
BELK INC.	0.01	12/12/22	721,949	613,656	571,242
BERKSHIRE HATHAWAY ENERG	8.48	09/15/28	89,697,751	101,244,238	137,065,748
BERKSHIRE HATHAWAY INC	0.50	03/13/20	1,244,000	1,380,527	1,394,817
BERLIN PACKAGING LLC	0.01	10/01/21	2,881,923	2,887,521	2,866,303
BERRY PLASTICS CORP	5.50	05/15/22	601,202	602,585	615,480
BERRY PLASTICS CORP	6.00	10/15/22	2,637,374	2,664,659	2,726,386
BERRY PLASTICS GROUP INC	1.00	01/06/21	1,447,516	1,450,728	1,434,402
BEV PACK HLDS LU/ISSUER	5.63	12/15/16	1,954,147	1,957,397	1,959,032
BILL BARRETT CORP	7.63	10/01/19	168,877	138,057	137,635
BILL BARRETT CORP	7.00	10/15/22	96,501	70,205	69,481
BIOMET INC	6.50	08/01/20	-	1,032	-
BIOSCRIP INC	8.88	02/15/21	458,380	458,380	424,002
BJS WHOLESALE CLUB INC	0.01	03/26/20	1,392,600	1,399,315	1,340,378
BK NEDERLANDSE GEMEENTEN	2.25	08/24/16	875,000	970,723	975,619
BK NEDERLANDSE GEMEENTEN	4.75	03/06/23	2,100,000	1,656,633	1,761,794
BLOCK FINANCIAL LLC	5.25	10/01/25	19,300,215	19,246,672	20,224,052
BLOUNT INTL INC	0.01	04/12/23	699,633	678,644	701,382
BLUE COAT SYSTEMS INC.	0.01	05/20/22	1,368,265	1,364,844	1,366,130
BLUE CUBE SPINCO INC	10.00	10/15/25	1,254,514	1,321,620	1,448,964
BLUE RACER MID LLC/FINAN	6.13	11/15/22	747,883	746,622	708,619
BLUELINE RENTAL FINANCE	7.00	02/01/19	96,501	96,501	82,991
BMC SOFTWARE FIN INC	0.01	09/10/20	4,410,057	4,385,138	3,901,048
BMC SOFTWARE FINANCE INC	8.13	07/15/21	1,799,745	1,711,295	1,349,809
BMC STOCK HOLDINGS INC	9.00	09/15/18	1,278,639	1,275,872	1,331,383
BOEING CO	8.75	09/15/31	28,757,321	34,224,618	44,906,713
BOEING CO	5.88	02/15/40	11,107,274	15,019,788	15,245,972
BOISE CASCADE COMPANY	6.38	11/01/20	217,127	218,143	221,470
BOMBARDIER INC	7.50	03/15/25	4,590,556	4,269,308	3,970,831
BONANZA CREEK ENERGY INC	6.75	04/15/21	699,633	287,544	286,849
BONANZA CREEK ENERGY INC	5.75	02/01/23	627,257	238,524	252,471

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BOSTON GENERATING LLC	1.00	06/20/17	428,780	428,780	4,288
BOSTON SCIENTIFIC CORP	7.38	01/15/40	11,580,129	12,299,364	15,428,798
BOYD GAMING CORP	9.00	07/01/20	641,732	679,317	674,220
BOYD GAMING CORP	6.88	05/15/23	12,550,930	12,775,789	13,366,740
BOYD GAMING CORP	6.38	04/01/26	4,536,516	4,637,853	4,740,659
BP CAPITAL MARKETS PLC	2.75	05/10/23	54,040,603	53,430,365	54,395,776
BPCE SA	5.70	10/22/23	288,000	287,651	308,898
BRITISH TELECOM PLC	9.63	12/15/30	56,983,886	64,642,789	87,516,488
BROADSPECTRUM LTD	8.38	05/15/20	458,380	458,380	489,321
BRONCO MIDSTREAM FDG LLC	0.01	08/15/20	1,213,541	956,247	1,067,916
BROOKFIELD RESIDENTIAL	6.50	12/15/20	289,503	289,503	288,779
BROOKFIELD RESIDENTIAL	6.38	05/15/25	3,474,039	3,237,462	3,170,060
BUFFALO THUNDER DEV AUTH	11.00	12/09/22	952,228	782,875	428,503
BUFFALO THUNDER DEV AUTH	0.00	11/15/29	359,370	37,551	180
BUILDERS FIRSTSOURCE INC	7.63	06/01/21	1,638,588	1,649,747	1,712,325
BUILDERS FIRSTSOURCE INC	10.75	08/15/23	4,149,546	4,122,230	4,512,632
BUILDERS FIRSTSOURCE INC.	1.00	07/31/22	240,144	235,342	239,844
BURLINGTN NORTH SANTA FE	4.90	04/01/44	14,475,161	16,764,735	17,231,198
BURLINGTN NORTH SANTA FE	4.55	09/01/44	4,825,054	5,357,781	5,508,548
BURLINGTN NORTH SANTA FE	4.15	04/01/45	40,567,123	40,350,160	43,934,365
BURLINGTN NORTH SANTA FE	4.70	09/01/45	33,775,377	33,586,763	39,413,539
BURLINGTON RESOURCES FIN	7.20	08/15/31	31,845,355	34,200,868	40,414,264
BVPS II FUNDING CORP	8.68	06/01/17	366,704	368,989	368,315
BVPS II FUNDING CORP	8.89	06/01/17	1,935,812	1,955,082	1,996,595
BWAY HOLDING CO	9.13	08/15/21	1,954,147	1,945,056	1,871,096
CABLE ONE INC	5.75	06/15/22	1,930,022	1,930,022	1,978,272
CABLEVISION SYSTEMS CORP	8.63	09/15/17	1,968,622	2,025,015	2,079,357
CABLEVISION SYSTEMS CORP	5.88	09/15/22	337,754	269,874	302,627
CAESARS ENTERTAINMENT OP	9.00	02/15/20	820,259	700,222	756,689
CALATLANTIC GROUP INC	8.38	01/15/21	144,752	148,227	166,826
CALATLANTIC GROUP INC	5.38	10/01/22	1,158,013	1,156,197	1,178,278
CALIFORNIA RESOURCES CRP	8.00	12/15/22	3,039,784	2,211,982	2,158,247
CALPERS MARINER FIXED FUND LLC	0.00	12/31/30	2,203	2,203	0
CALPINE CORP	6.00	01/15/22	434,255	444,021	454,882
CALPINE CORP	7.88	01/15/23	1,137,748	1,208,335	1,200,324
CALPINE CORP	5.38	01/15/23	12,593,390	12,254,231	12,278,556
CALPINE CORP	0.01	05/05/23	1,930,022	1,910,721	1,907,710
CALPINE CORP	5.88	01/15/24	627,257	659,505	652,347
CALPINE CORP	5.50	02/01/24	4,277,893	4,264,209	4,128,166
CALPINE CORP	5.25	06/01/26	940,885	940,885	938,533
CALUMET SPECIALTY PROD	7.63	01/15/22	1,114,587	1,147,161	788,571
CANADIAN NATL RESOURCES	3.80	04/15/24	10,615,118	10,773,080	10,414,114
CANADIAN NATL RESOURCES	6.25	03/15/38	12,062,635	12,569,916	13,095,116
CANADIAN NATL RESOURCES	6.75	02/01/39	16,405,183	17,360,934	18,430,468
CANNERY CASINO RESORTS LLC	0.01	10/02/18	434,660	434,994	434,251
CAPITAL PROPERTIES INC	5.00	12/31/22	2,430	812	2,406
CAPSUGEL SA	7.00	05/15/19	840,524	849,050	842,626

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CARDTRONICS INC	5.13	08/01/22	217,127	214,155	214,956
CARECORE NATL LLC	0.01	03/05/21	4,122,720	4,126,422	3,803,209
CARESTREAM HEALTH INC	0.01	06/07/19	1,592,205	1,589,398	1,520,556
CARESTREAM HEALTH INC	0.01	12/07/19	2,337,779	2,330,006	2,104,001
CARGILL INC	8.89	03/31/22	24,125,269	26,098,635	31,479,616
CARGILL INC	4.10	11/01/42	1,930,022	1,877,043	2,026,793
CARLSON TRAVEL HOLDINGS	7.50	08/15/19	2,123,024	2,126,156	2,027,488
CARMIKE CINEMAS INC	6.00	06/15/23	603,132	606,572	627,257
CARRIZO OIL + GAS INC	6.25	04/15/23	4,747,853	4,466,642	4,569,808
CARROLS RESTAURANT GROUP	8.00	05/01/22	434,255	448,035	467,910
CASCADES INC	5.50	07/15/22	3,691,166	3,683,150	3,585,045
CASCADES INC	5.75	07/15/23	796,134	796,134	766,279
CASE NEW HOLLAND INDUSTR	7.88	12/01/17	627,257	668,307	674,301
CATALENT PHARMA SOLUTIONS INC	0.01	05/20/21	1,422,098	1,420,321	1,415,884
CATALYST BIOSCIENCES	0.00	02/19/18	101,076	101,076	99,055
CATALYST PAPER CORP	11.00	10/30/17	25,580	23,159	17,394
CATALYST PAPER CORP	11.00	10/30/17	229,661	218,940	169,949
CATERPILLAR INC	3.40	05/15/24	8,685,097	8,732,616	9,346,860
CB NEWPAGE CORPORATION	10.00	05/01/12	772,009	-	9,071
CB SMURFIT STONE	8.00	03/15/17	2,000,000	-	0
CBAC BORROWER LLC	0.01	07/02/20	960,186	956,585	895,373
CBC AMMO LLC/CBC FINCO	7.25	11/15/21	289,503	286,616	244,630
CBS CORP	7.88	07/30/30	25,090,280	27,524,125	36,006,661
CBS CORP	4.85	07/01/42	26,537,796	26,292,961	27,876,172
CC HOLDINGS GS V LLC/CRO	3.85	04/15/23	16,437,993	16,366,221	17,377,645
CCO HLDGS LLC/CAP CORP	5.25	09/30/22	15,440,172	15,407,345	15,845,477
CCO HLDGS LLC/CAP CORP	5.13	05/01/23	1,640,518	1,632,014	1,649,746
CCO HLDGS LLC/CAP CORP	5.75	09/01/23	2,195,399	2,165,497	2,272,238
CCO HLDGS LLC/CAP CORP	5.88	04/01/24	2,629,654	2,631,373	2,728,266
CCO HLDGS LLC/CAP CORP	5.75	02/15/26	796,134	790,104	820,018
CCO HLDGS LLC/CAP CORP	5.50	05/01/26	3,425,788	3,472,125	3,477,175
CCS INTERMEDIATE HLDGS LLC	0.01	07/23/21	611,265	608,208	437,054
CDRH PARENT INC	0.01	07/01/22	1,495,767	1,465,851	1,316,275
CDS US INTERMEDIATE HOLDINGS I	0.01	07/08/22	526,775	525,458	512,126
CDW LLC/CDW FINANCE	6.00	08/15/22	265,378	271,602	277,320
CEB INC	5.63	06/15/23	603,132	603,132	587,300
CEC ENTMT INC	0.01	02/14/21	477,619	475,265	462,493
CEDAR FAIR LP/CANADA S W	5.38	06/01/24	2,657,640	2,668,887	2,737,369
CELGENE CORP	3.63	05/15/24	24,125,269	24,157,679	25,323,366
CEMENTOS PACASMAYO SAA	4.50	02/08/23	1,027,000	1,020,269	1,009,028
CEMEX FINANCE LLC	6.00	04/01/24	1,544,017	1,545,579	1,497,697
CENGAGE LEARNING ACQUISITIONS	0.01	06/07/23	1,375,140	1,361,389	1,357,951
CENGAGE LEARNING INC	0.01	07/03/14	-	(121,560)	-
CENGAGE LEARNING INC	9.50	06/15/24	675,508	688,070	687,329
CENOVUS ENERGY INC	4.45	09/15/42	45,934,512	45,494,992	36,552,572
CENOVUS ENERGY INC	5.20	09/15/43	12,106,060	13,035,584	10,400,958
CENTENE CORP	4.75	05/15/22	144,752	147,265	147,647

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CENTERPOINT ENER HOUSTON	9.15	03/15/21	25,196,431	26,976,504	32,626,556
CENTERPOINT ENER HOUSTON	6.95	03/15/33	7,551,209	8,475,240	10,988,600
CENTERPOINT ENER HOUSTON	4.50	04/01/44	28,950,323	28,662,846	34,035,315
CENTERPOINT ENERGY RESOU	6.63	11/01/37	38,600,431	42,923,783	47,553,279
CENTERPOINT ENERGY RESOU	5.85	01/15/41	7,720,086	9,095,944	8,972,103
CENTRAL GARDEN + PET CO	6.13	11/15/23	1,158,013	1,167,555	1,204,333
CENTURY COMMUNITIES	6.88	05/15/22	747,883	740,316	717,968
CENTURY INTERMEDIATE HLD	9.75	02/15/19	554,881	551,975	563,204
CENTURYLINK INC	5.63	04/01/20	524,966	500,300	544,652
CENTURYLINK INC	5.80	03/15/22	10,615,118	10,652,377	10,306,643
CENTURYLINK INC	6.75	12/01/23	5,404,060	5,180,840	5,309,489
CENTURYLINK INC	7.50	04/01/24	5,917,446	5,903,813	5,969,224
CENTURYLINK INC	6.88	01/15/28	34,740,388	34,672,583	28,834,522
CENTURYLINK INC	7.60	09/15/39	4,366,674	4,304,790	3,678,923
CENVEO CORP	6.00	08/01/19	965,011	761,673	800,959
CEQUEL COM HLDG I/CAP CP	6.38	09/15/20	1,185,998	1,191,382	1,205,923
CEQUEL COM HLDG I/CAP CP	5.13	12/15/21	1,031,597	1,010,293	980,017
CEQUEL COM HLDG I/CAP CP	5.13	12/15/21	3,814,688	3,685,359	3,633,490
CEQUEL COM HLDG I/CAP CP	7.75	07/15/25	3,379,468	3,375,571	3,523,095
CERAMTEC GMBH	1.00	08/31/20	-	3,619	-
CGG SA	7.75	05/15/17	30,000	30,011	26,325
CHANGE HEALTHCARE HLDNGS	11.00	12/31/19	1,240,039	1,277,574	1,319,091
CHANGE HEALTHCARE HLDNGS	6.00	02/15/21	1,957,042	1,957,042	2,076,911
CHAPARRAL ENERGY INC	9.88	10/01/20	699,633	415,098	412,783
CHAPARRAL ENERGY INC	8.25	09/01/21	4,849,179	2,056,202	2,909,507
CHAPARRAL ENERGY INC	7.63	11/15/22	1,664,644	736,840	998,786
CHARTER COMM OPT LLC/CAP	4.46	07/23/22	4,100,000	4,100,769	4,402,669
CHARTER COMM OPT LLC/CAP	4.91	07/23/25	2,500,000	2,497,869	2,728,443
CHARTER COMM OPT LLC/CAP	6.38	10/23/35	36,670,409	36,961,178	43,130,623
CHARTER COMM OPT LLC/CAP	6.48	10/23/45	96,501,077	96,501,077	115,136,124
CHASSIX INC	1.00	07/29/19	1,035,592	1,035,592	1,020,058
CHELSEA PETROLEUM PRODUCTS	0.01	10/22/22	757,477	753,689	742,327
CHEMOURS CO	6.63	05/15/23	3,589,840	3,287,463	3,051,364
CHEMOURS CO	7.00	05/15/25	4,447,735	3,702,452	3,730,537
CHEMOURS COMPANY THE	1.00	05/12/22	740,405	736,702	713,010
CHEMTURA CORP	5.75	07/15/21	2,412,527	2,397,767	2,436,652
CHENIERE CORP CHRISTI HD	7.00	06/30/24	2,026,523	2,040,944	2,080,996
CHESAPEAKE ENERGY CORP	6.50	08/15/17	2,629,654	2,363,769	2,465,301
CHESAPEAKE ENERGY CORP	6.63	08/15/20	868,510	583,026	610,128
CHESAPEAKE ENERGY CORP	6.88	11/15/20	72,376	42,648	50,301
CHESAPEAKE ENERGY CORP	5.38	06/15/21	265,378	270,539	171,169
CHESAPEAKE ENERGY CORP	8.00	12/15/22	3,763,542	2,746,043	3,189,602
CHESAPEAKE ENERGY CORP	5.75	03/15/23	1,881,771	833,771	1,204,333
CHEVRON CORP	2.36	12/05/22	14,475,161	14,481,291	14,550,020
CHEVRON CORP	3.19	06/24/23	9,650,108	9,650,108	10,156,284
CHG HEALTHCARE SVCS INC	0.01	06/07/23	1,254,514	1,248,241	1,253,736
CHOCTAW RESORT DEVEL ENT	7.25	11/15/19	2,241,720	2,223,488	2,118,425

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CHS / COMMUNITY HEALTH SYS INC	1.00	01/27/21	2,687,550	2,726,554	2,615,497
CHS/COMMUNITY HEALTH SYS	8.00	11/15/19	554,881	527,382	543,090
CHS/COMMUNITY HEALTH SYS	7.13	07/15/20	579,006	597,629	536,791
CHS/COMMUNITY HEALTH SYS	6.88	02/01/22	28,934,883	27,790,705	25,318,022
CHUBB INA HOLDINGS INC	2.70	03/13/23	14,475,161	13,956,019	14,819,565
CHUBB INA HOLDINGS INC	4.15	03/13/43	10,132,613	9,886,734	11,055,598
CHURCHILL DOWNS INC	5.38	12/15/21	386,004	386,004	394,207
CHURCHILL DOWNS INC	5.38	12/15/21	2,340,151	2,361,428	2,389,879
CINEMARK USA INC	5.13	12/15/22	3,353,412	3,346,728	3,412,097
CISCO SYSTEMS INC	3.63	03/04/24	20,265,226	20,286,458	22,713,058
CIT GROUP INC	5.50	02/15/19	564,531	582,352	590,641
CIT GROUP INC	3.88	02/19/19	1,399,266	1,367,311	1,406,262
CIT GROUP INC	5.38	05/15/20	434,255	425,330	452,711
CIT GROUP INC	5.00	08/15/22	2,484,903	2,485,155	2,528,389
CIT GROUP INC	5.00	08/01/23	10,137,438	10,301,452	10,213,469
CITGO HOLDING INC	1.00	05/12/18	642,486	615,458	646,502
CITGO HOLDING INC	10.75	02/15/20	2,895,032	2,795,747	2,909,507
CITGO PETROLEUM CORP	6.25	08/15/22	1,230,389	1,212,601	1,178,097
CITIGROUP INC	4.40	06/10/25	44,390,495	44,295,476	46,412,307
CITIGROUP INC	2.40	10/31/25	87,100,000	732,766	994,863
CITIGROUP INC	8.13	07/15/39	27,985,312	29,677,522	43,453,491
CITIGROUP INC	5.95	07/29/49	506,631	495,405	500,614
CITIGROUP INC	5.95	12/29/49	434,255	434,255	423,084
CITIGROUP INC	6.25	12/29/49	434,255	434,255	446,197
CITIGROUP INC	5.35	12/31/49	386,004	372,795	363,153
CITYCENTER HLDGS LLC	0.01	10/16/20	1,494,472	1,493,825	1,492,918
CLAIRE S STORES INC	8.88	03/15/19	241,253	179,593	54,885
CLEAN HARBORS INC	5.13	06/01/21	4,101,296	4,121,750	4,196,118
CLEAR CHANNEL COMMUNICATIONS	0.01	07/30/19	2,800,379	2,768,160	2,037,276
CLEAR CHANNEL WORLDWIDE	7.63	03/15/20	2,335,326	2,251,073	2,222,063
CLEAR CHANNEL WORLDWIDE	6.50	11/15/22	241,253	239,713	232,206
CLEAR CHANNEL WORLDWIDE	6.50	11/15/22	11,314,751	11,312,901	11,314,751
CLEARWATER PAPER CORP	4.50	02/01/23	1,447,516	1,405,787	1,405,900
CLOUD PEAK ENRGY RES/FIN	6.38	03/15/24	747,883	775,691	246,802
CNG HOLDINGS INC	9.38	05/15/20	603,132	550,978	295,535
CNH INDUSTRIAL CAPITAL L	4.88	04/01/21	3,860,043	3,839,926	3,927,594
COEUR MINING INC	7.88	02/01/21	313,628	313,628	301,867
COGENT COMM FINANCE INC	5.63	04/15/21	1,471,641	1,471,641	1,442,209
COGENT COMMUNICATIONS GR	5.38	03/01/22	603,132	603,132	604,640
COLLEGE + UNIVERSITY FACILITY	4.00	06/01/18	878,972	877,838	878,972
COLUMBIA FAMILY APARTMENTS	8.12	07/01/17	871,765	871,765	886,382
COLUMBIA PIPELINE GROUP	5.80	06/01/45	48,250,538	48,868,543	55,565,222
COMCAST CORP	3.60	03/01/24	28,950,323	29,106,212	31,635,910
COMCAST CORP	3.38	08/15/25	7,720,086	7,635,730	8,309,246
COMCAST CORP	5.65	06/15/35	9,650,108	9,956,793	12,235,559
COMCAST CORP	6.45	03/15/37	25,090,280	26,179,096	34,317,374
COMCAST CORP	4.65	07/15/42	13,992,656	14,527,482	16,036,267

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COMCAST CORP	4.75	03/01/44	14,475,161	16,816,467	16,939,716
COMMERCIAL METALS CO	4.88	05/15/23	2,316,026	2,264,566	2,188,644
COMMERZBANK AG	8.13	09/19/23	193,002	195,443	225,268
COMMONWEALTH EDISON CO	5.90	03/15/36	6,755,075	6,984,794	8,962,415
COMMONWEALTH EDISON CO	6.45	01/15/38	43,425,484	45,994,287	61,493,265
COMMONWEALTH EDISON CO	4.70	01/15/44	15,745,116	16,867,454	18,737,754
COMMONWEALTH EDISON CO	3.70	03/01/45	24,125,269	24,125,269	24,787,205
COMMONWEALTH EDISON CO	4.35	11/15/45	19,300,215	19,153,144	21,979,382
COMMONWEALTH EDISON CO	3.65	06/15/46	28,950,323	28,762,504	29,610,355
COMMSCOPE HOLDINGS INC	6.63	06/01/20	576,111	575,820	594,835
COMMSCOPE INC	0.01	12/29/22	478,887	478,812	478,590
COMMSCOPE INC	5.50	06/15/24	1,737,019	1,736,064	1,763,075
COMMSCOPE TECH FINANCE L	6.00	06/15/25	1,230,389	1,230,389	1,261,148
COMMUNICATIONS SALES + L	6.00	04/15/23	2,267,775	2,254,848	2,307,461
COMMUNICATIONS SALES + L	8.25	10/15/23	4,752,678	4,445,236	4,821,022
COMMUNICATIONS SALES + LEASING	0.01	10/24/22	2,256,769	2,216,147	2,228,559
COMMUNITY CHOICE FINANCI	10.75	05/01/19	1,013,261	992,629	400,238
COMPASS BANK	2.75	09/29/19	582,000	581,124	574,767
COMPASS MINERALS INTERNA	4.88	07/15/24	3,015,659	3,015,659	2,804,563
COMPILER FINANCE SUB INC	7.00	05/01/21	96,501	96,501	40,530
COMPUWARE CORPORATION	0.01	12/15/21	1,570,960	1,499,147	1,449,211
COMPUWARE CORPORATION	0.01	12/15/22	965,011	895,047	791,309
CONAGRA BRANDS INC	9.75	03/01/21	5,959,906	6,573,917	7,579,505
CONCHO RESOURCES INC	7.00	01/15/21	820,259	800,027	842,816
CONCHO RESOURCES INC	6.50	01/15/22	2,412,527	2,464,461	2,469,824
CONCHO RESOURCES INC	5.50	04/01/23	3,184,536	3,165,037	3,192,497
CONCORDIA INTERNATIONAL	9.50	10/21/22	2,098,898	2,052,189	1,957,223
CONCORDIA INTERNATIONAL	7.00	04/15/23	2,475,253	2,445,791	2,110,153
CONCORDIA INTERNATIONAL CORP	1.00	10/21/21	1,680,325	1,608,129	1,608,071
CONNECTICUT LIGHT + PWR	4.15	06/01/45	25,090,280	24,607,080	27,938,386
CONNOLLY CORP	0.01	05/14/21	2,455,260	2,464,317	2,442,223
CONNOLLY CORP	0.01	05/14/22	110,503	109,398	109,306
CONSOL ENERGY INC	5.88	04/15/22	3,136,285	2,616,854	2,736,409
CONSOLIDATED COMMUNICATI	6.50	10/01/22	1,737,019	1,724,825	1,558,975
CONSOLIDATED COMMUNICATIONS I	0.01	12/23/20	2,592,234	2,599,769	2,577,329
CONSOLIDATED ENERGY FIN	6.75	10/15/19	1,544,017	1,533,906	1,451,376
CONSTELLATION BRANDS INC	7.25	05/15/17	1,761,145	1,838,007	1,835,993
CONSTELLIUM NV	5.75	05/15/24	482,505	474,580	379,973
CONSUMERS ENERGY CO	4.10	11/15/45	14,475,161	14,462,841	16,171,892
CONTINENTAL RESOURCES	7.13	04/01/21	796,134	760,630	822,008
CONTINENTAL RESOURCES	5.00	09/15/22	5,259,309	4,637,187	5,140,974
CONTINENTAL RESOURCES	4.50	04/15/23	20,049,064	14,750,292	18,695,752
CONTINENTAL RESOURCES	3.80	06/01/24	10,811,016	9,215,002	9,432,611
CONTL AIRLINES 2012 2 B	5.50	04/29/22	37,184	37,184	38,300
CONVATEC FINANCE INTL SA	8.25	01/15/19	1,229,424	1,223,311	1,206,372
CONVATEC INC	0.01	06/15/20	1,765,074	1,769,342	1,756,248
COOPERATIEVE RABOBANK UA	3.88	02/08/22	33,775,377	34,191,403	36,584,094

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COOPERATIEVE RABOBANK UA	3.95	11/09/22	8,685,097	8,677,863	8,998,562
COOPERATIEVE RABOBANK UA	4.63	12/01/23	9,650,108	10,073,530	10,163,827
COOPERATIEVE RABOBANK UA	5.25	05/24/41	30,880,345	31,952,797	38,246,988
COOPERATIEVE RABOBANK UA	11.00	12/29/49	14,475,161	15,355,910	17,261,630
COTT BEVERAGES INC	6.75	01/01/20	1,109,762	1,109,762	1,156,927
COTT BEVERAGES INC	5.38	07/01/22	603,132	603,132	603,132
COUNCIL OF EUROPE	7.50	04/30/18	5,600,000	5,025,217	4,315,625
COUNCIL OF EUROPE	6.00	10/08/20	2,600,000	2,717,474	2,209,122
COVANTA HOLDING CORP	5.88	03/01/24	4,825,054	4,877,832	4,680,302
COVERIS HOLDING CORP	10.00	06/01/18	1,109,762	1,109,762	1,109,762
COVERIS HOLDINGS SA	7.88	11/01/19	1,399,266	1,409,345	1,359,037
COX COMMUNICATIONS INC	8.38	03/01/39	27,985,312	30,273,184	33,818,123
COX COMMUNICATIONS INC	4.70	12/15/42	6,755,075	6,753,945	6,000,513
CPG MERGER SUB LLC	8.00	10/01/21	1,592,268	1,605,877	1,592,268
CRED SUIS GP FUN LTD	3.80	09/15/22	4,400,000	4,393,329	4,420,389
CRED SUIS GP FUN LTD	3.75	03/26/25	26,055,291	25,951,417	25,494,450
CREDIT AGRICOLE SA	8.13	09/19/33	1,100,000	1,205,875	1,177,000
CREDIT SUISSE	6.50	08/08/23	2,700,000	2,945,795	2,822,850
CREDIT SUISSE GROUP AG	6.25	12/29/49	772,009	712,178	726,520
CREDIT SUISSE NEW YORK	3.63	09/09/24	14,475,161	14,408,294	14,920,792
CRESTWOOD MIDSTREAM PART	6.00	12/15/20	3,636,161	3,697,559	3,436,172
CRESTWOOD MIDSTREAM PART	6.13	03/01/22	241,253	241,253	223,159
CRESTWOOD MIDSTREAM PART	6.25	04/01/23	699,633	646,194	643,662
CROWN CASTLE INTL CORP	5.25	01/15/23	13,027,645	13,570,755	14,609,332
CROWNROCK LP/CROWNROCK F	7.75	02/15/23	4,744,958	4,750,738	4,958,481
CSC HOLDINGS LLC	7.63	07/15/18	145,000	147,459	156,889
CSC HOLDINGS LLC	10.13	01/15/23	4,817,334	4,874,199	5,395,414
CSC HOLDINGS LLC	5.25	06/01/24	7,527,084	7,403,154	6,849,646
CSC HOLDINGS LLC	10.88	10/15/25	5,693,564	5,945,309	6,508,426
CSI COMPRESSCO LP/FINANC	7.25	08/15/22	989,136	983,053	811,092
CSX CORP	6.80	12/01/28	21,423,239	22,149,010	28,537,447
CSX CORP	6.15	05/01/37	1,930,022	1,576,113	2,517,575
CSX CORP	6.22	04/30/40	33,855,473	37,913,611	45,236,240
CSX CORP	4.10	03/15/44	11,869,632	11,508,840	12,479,999
CTP TRANS PROD LLC/ FINA	8.25	12/15/19	168,877	168,877	148,612
CUMULUS MEDIA HLDGS INC	0.01	12/23/20	3,204,372	3,192,077	2,239,055
CVR PARTNERS/CVR NITROGE	9.25	06/15/23	1,616,393	1,584,910	1,644,680
CVS HEALTH CORP	4.00	12/05/23	11,959,378	12,391,313	13,235,666
CVS HEALTH CORP	2.88	06/01/26	24,125,269	23,919,651	24,638,724
CYRUSONE LP/CYRUSONE FIN	6.38	11/15/22	2,276,460	2,312,655	2,367,519
D.R. HORTON INC	3.75	03/01/19	820,259	820,965	832,563
DAIMLER FINANCE NA LLC	8.50	01/18/31	46,320,517	55,549,632	75,102,962
DANA FINANCING LUX SARL	6.50	06/01/26	1,447,516	1,447,516	1,409,519
DANA INC	5.38	09/15/21	2,171,274	2,191,936	2,226,642
DANA INC	6.00	09/15/23	1,905,896	1,948,160	1,934,485
DANA INC	5.50	12/15/24	965,011	963,461	916,760
DANSKE BANK A/S	5.68	12/29/49	608,000	921,214	812,774

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DARLING INGREDIENTS INC	5.38	01/15/22	1,447,516	1,449,395	1,493,663
DAVITA HEALTHCARE PARTNERS INC	0.01	06/24/21	1,886,525	1,895,981	1,888,883
DAVITA INC	5.13	07/15/24	2,011,082	2,013,340	2,033,405
DCP MIDSTREAM LLC	6.75	09/15/37	27,020,301	22,105,610	24,588,474
DEALER TIRE LLC	0.01	12/22/21	1,891,040	1,887,120	1,895,768
DEAN FOODS CO	6.50	03/15/23	3,860,043	3,864,044	3,985,494
DEL MONTE FOODS INC	0.01	02/18/21	2,103,542	2,102,244	1,956,294
DEL MONTE FOODS INC	0.01	08/18/21	2,895,032	2,720,641	2,050,638
DELL INC	6.50	04/15/38	2,702,030	2,691,618	2,256,195
DELL INTL LLC	0.01	09/07/23	3,112,160	3,096,599	3,099,182
DELMARVA PWR + LIGHT CO	4.15	05/15/45	48,250,538	48,210,621	51,835,119
DELTA 2 (LUX) S.A.R.L.	1.00	07/31/22	940,885	931,477	890,313
DENBURY RESOURCES INC	9.00	05/15/21	2,586,229	2,338,365	2,586,229
DENBURY RESOURCES INC	5.50	05/01/22	965,011	651,125	651,382
DENVER PARENT CORP	12.25	08/15/18	794,630	789,101	1,192
DEUTSCHE BANK AG LONDON	3.70	05/30/24	25,090,280	25,014,551	24,844,630
DEUTSCHE TELEKOM INT FIN	8.88	11/27/28	650,000	1,534,449	1,428,626
DEUTSCHE TELEKOM INT FIN	8.75	06/15/30	30,397,839	36,407,758	45,748,312
DEUTSCHE TELEKOM INT FIN	9.25	06/01/32	45,755,020	56,301,205	72,991,552
DEUTSCHE TELEKOM INT FIN	4.88	03/06/42	14,452,001	14,811,239	16,835,396
DEVON FINANCING CORP LLC	7.88	09/30/31	21,519,740	25,932,093	25,051,995
DEX MEDIA INC	12.00	01/29/17	200,634	190,530	4,013
DEXIA CREDIT LOCAL	1.63	10/29/18	3,865,000	5,445,048	4,472,743
DIAMOND 1 FIN/DIAMOND 2	4.42	06/15/21	-	(0)	-
DIAMOND 1 FIN/DIAMOND 2	5.88	06/15/21	3,128,565	3,139,127	3,190,423
DIAMOND 1 FIN/DIAMOND 2	5.45	06/15/23	193,002	192,920	199,663
DIAMOND 1 FIN/DIAMOND 2	7.13	06/15/24	4,900,325	4,944,480	5,118,002
DIAMOND 1 FIN/DIAMOND 2	6.02	06/15/26	49,476,102	49,452,544	51,373,461
DIAMOND 1 FIN/DIAMOND 2	8.10	07/15/36	1,351,015	1,369,186	1,452,600
DIAMONDBACK ENERGY INC	7.63	10/01/21	1,485,152	1,546,932	1,568,691
DIEBOLD INC	8.50	04/15/24	361,879	361,879	359,165
DIGITALGLOBE INC	5.25	02/01/21	1,491,907	1,370,725	1,387,473
DIRECTBUY HLDGS INC	12.00	10/31/19	739,522	641,851	41,413
DISCOVER BANK	4.20	08/08/23	19,300,215	19,186,057	20,398,690
DISCOVER FINANCIAL SVS	6.45	06/12/17	200,000	199,961	208,034
DISCOVERY COMMUNICATIONS	3.25	04/01/23	24,067,369	23,517,778	23,644,607
DISH DBS CORP	5.13	05/01/20	1,664,644	1,661,363	1,692,734
DISH DBS CORP	6.75	06/01/21	361,879	371,656	374,997
DISH DBS CORP	5.88	07/15/22	5,790,065	6,002,212	5,630,838
DISH DBS CORP	5.00	03/15/23	9,505,356	9,352,684	8,649,874
DISH DBS CORP	5.88	11/15/24	2,388,402	2,209,678	2,221,214
DISH DBS CORP	7.75	07/01/26	4,948,575	4,977,339	5,097,032
DJO FINANCE LLC	0.01	06/08/20	1,161,158	1,155,353	1,105,040
DJO FINCO INC/DJO FINANC	8.13	06/15/21	940,885	940,885	813,866
DNB BANK ASA	6.01	01/29/49	129,000	199,293	173,309
DONCASTERS US FIN LLC	0.01	04/09/20	432,030	427,709	415,613
DOOSAN INFRACORE INTL INC	0.01	05/28/21	3,524,197	3,540,658	3,524,197

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DRIVETIME AUTO GP + BRID	8.00	06/01/21	699,633	691,568	642,788
DTE ELECTRIC CO	3.70	03/15/45	53,075,592	52,956,811	55,996,916
DTE ELECTRIC CO	3.70	06/01/46	19,300,215	19,285,992	20,389,243
DTZ U S BORROWER LLC	1.00	11/04/22	1,158,013	1,134,853	1,158,013
DTZ U.S. BORROWER LLC	1.00	11/04/21	1,019,376	1,014,695	1,003,454
DUFF + PHELPS CORP	0.01	04/23/20	1,709,557	1,715,528	1,701,009
DUKE ENERGY CAROLINAS	6.00	12/01/28	4,825,054	5,825,687	6,249,650
DUKE ENERGY CAROLINAS	3.75	06/01/45	38,600,431	38,292,414	40,363,752
DUKE ENERGY CAROLINAS	3.88	03/15/46	19,300,215	19,232,782	20,598,263
DUKE ENERGY CORP	3.75	04/15/24	28,950,323	28,937,060	31,145,657
DUKE ENERGY FLORIDA LLC	6.35	09/15/37	13,510,151	14,392,498	18,899,267
DUKE ENERGY OHIO INC	6.90	06/01/25	35,705,398	37,404,554	45,975,735
DUKE ENERGY OHIO INC	3.70	06/15/46	19,300,215	19,165,405	19,880,164
DUKE ENERGY PROGRESS INC	4.15	12/01/44	24,125,269	24,047,191	26,607,288
DUKE ENERGY PROGRESS INC	4.20	08/15/45	43,425,484	43,211,806	48,596,792
DYNACAST INTL LLC	0.01	01/28/22	1,425,840	1,440,098	1,418,710
DYNEGY INC	6.75	11/01/19	989,136	989,136	990,372
DYNEGY INC	7.38	11/01/22	3,618,790	3,320,000	3,492,133
DYNEGY INC	1.00	06/27/23	1,930,022	1,910,721	1,895,050
DYNEGY INC	7.63	11/01/24	2,369,101	2,403,437	2,274,337
EARTHLINK HOLDINGS CORP	8.88	05/15/19	1,396,371	1,416,515	1,424,298
EARTHLINK HOLDINGS CORP	7.38	06/01/20	651,382	684,513	677,438
EASTMAN CHEMICAL CO	4.65	10/15/44	48,250,538	47,521,304	49,273,016
ECO SERVICES OP/ECO FIN	8.50	11/01/22	2,685,625	2,685,818	2,685,625
ECOPETROL SA	4.13	01/16/25	24,125,269	23,926,012	22,074,621
ECOPETROL SA	5.88	05/28/45	24,125,269	24,618,796	20,868,358
EDP FINANCE BV	4.13	01/15/20	477,000	476,309	492,073
EFS COGEN HLDGS I LLC	0.01	06/28/23	882,985	874,155	884,089
EFSF	2.00	05/15/17	1,840,000	2,076,530	2,086,451
EFSF	1.63	09/15/17	2,000,000	2,286,633	2,276,466
ELDORADO RESORTS INC	7.00	08/01/23	1,158,013	1,200,081	1,201,438
ELECTRICAL COMPONENTS INTL INC	0.01	05/30/21	1,920,978	1,928,899	1,913,774
ELECTRICITE DE FRANCE SA	6.95	01/26/39	36,670,409	38,654,634	48,936,294
ELECTRICITE DE FRANCE SA	5.25	01/29/49	38,600,431	38,266,114	37,052,553
EMBARQ CORP	8.00	06/01/36	48,733,044	48,977,128	48,793,960
EMERALD PERFORMANCE MATLS LLC	0.01	08/01/21	1,332,521	1,318,921	1,322,527
EMI MUSIC PUBLISHING GRP	7.63	06/15/24	289,503	289,503	297,465
ENABLE MIDSTREAM PARTNER	5.00	05/15/44	19,300,215	19,283,952	15,247,170
ENCOMPASS DIGITAL MEDIA INC	0.01	06/05/21	561,695	561,812	547,304
ENDEAVOR ENERGY RESOURCE	7.00	08/15/21	361,879	353,308	355,546
ENDEAVOR ENERGY RESOURCE	8.13	09/15/23	144,752	144,752	147,647
ENDO FIN LLC/ENDO FINCO	5.88	01/15/23	1,939,672	1,927,331	1,682,665
ENDO FINANCE LLC	5.75	01/15/22	318,454	282,880	287,372
ENDO LTD/FIN LLC/FINCO	6.00	02/01/25	982,381	1,023,215	852,215
ENERGY FUTURE INTERMEDIATE HL	1.00	12/19/16	1,483,182	1,486,420	1,479,474
ENERGY FUTURE/EFIH FINAN	11.75	03/01/22	631,673	714,262	740,637
ENERGY TRANSFER EQUITY	7.50	10/15/20	5,717,689	5,251,947	6,060,750

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ENERGY TRANSFER EQUITY	5.88	01/15/24	9,350,954	8,358,483	9,093,803
ENERGY TRANSFER EQUITY	5.50	06/01/27	1,833,520	1,774,970	1,723,509
ENERGY TRANSFER PARTNERS	4.75	01/15/26	19,300,215	19,173,850	19,864,208
ENERGY TRANSFER PARTNERS	6.63	10/15/36	13,510,151	13,981,704	13,905,527
ENERGY TRANSFER PARTNERS	7.50	07/01/38	21,230,237	22,103,250	23,925,877
ENERGY TRANSFER PARTNERS	6.13	12/15/45	8,685,097	8,222,958	8,997,605
ENERGY XXI GULF COAST IN	9.25	12/15/17	386,004	386,451	42,460
ENERGY XXI GULF COAST IN	7.75	06/15/19	603,132	397,422	66,344
ENERGY XXI GULF COAST IN	7.50	12/15/21	289,503	155,600	31,845
ENERGYSOLUTIONS INC/LLC	10.75	08/15/18	-	2,727	-
ENLINK MID PART/FIN COR	7.13	06/01/22	488,295	520,282	491,985
ENLINK MIDSTREAM PARTNER	5.05	04/01/45	2,991,533	2,203,978	2,478,007
ENSCO PLC	5.20	03/15/25	120,626	86,356	83,835
ENSCO PLC	5.75	10/01/44	386,004	228,064	231,603
ENTEGRIS INC	1.00	04/30/21	193,529	192,562	192,722
ENTERGY LOUISIANA LLC	5.00	07/15/44	21,230,237	21,230,237	22,131,843
ENTERGY LOUISIANA LLC	4.95	01/15/45	19,300,215	18,979,311	20,027,805
ENTERPRISE PRODUCTS OPER	6.88	03/01/33	8,685,097	8,861,296	10,662,089
ENTERPRISE PRODUCTS OPER	6.65	10/15/34	13,510,151	14,110,704	16,407,897
ENTERPRISE PRODUCTS OPER	6.13	10/15/39	8,685,097	9,139,111	10,199,363
ENTERPRISE PRODUCTS OPER	6.45	09/01/40	47,285,528	49,406,937	57,481,433
ENTERPRISE PRODUCTS OPER	4.45	02/15/43	7,874,488	7,399,886	7,892,301
ENTERPRISE PRODUCTS OPER	4.85	03/15/44	7,720,086	7,920,508	8,185,039
ENTERPRISE PRODUCTS OPER	4.90	05/15/46	19,300,215	19,232,387	20,764,914
ENVISION HEALTHCARE CORP	5.63	07/15/22	1,470,676	1,481,935	1,511,120
EP ENER/EVEREST ACQ FIN	9.38	05/01/20	3,039,784	1,846,658	2,150,647
EP ENER/EVEREST ACQ FIN	6.38	06/15/23	1,519,892	682,652	911,935
EPIQ SYS INC	0.01	08/27/20	1,906,065	1,909,635	1,887,005
EQUINIX INC	5.38	01/01/22	3,498,164	3,498,164	3,611,854
EQUINIX INC	5.38	04/01/23	7,501,994	7,541,895	7,745,808
EQUINIX INC	5.88	01/15/26	1,930,022	1,930,022	2,010,841
EQUINOX HLDGS INC	0.01	01/31/20	2,829,972	2,863,840	2,816,699
ESC LEHMAN BRTH HLDH PROD	1.00	05/02/18	-	(20,679)	-
ESC LEHMAN BRTH HLDH PROD	1.00	09/27/27	77,200,861	-	5,319,139
ESC LEHMAN BRTH HLDH PROD	1.00	04/04/49	575,000	-	38,813
ESH HOSPITALITY INC	5.25	05/01/25	4,439,050	4,390,772	4,322,524
EUROPEAN INVESTMENT BANK	4.75	10/15/17	2,619,000	3,102,553	3,102,976
EUROPEAN INVESTMENT BANK	6.50	08/07/19	3,900,000	3,196,572	3,260,451
EUROPEAN INVESTMENT BANK	6.25	06/08/21	4,434,000	4,252,021	3,870,058
EUROPEAN INVESTMENT BANK	0.50	06/21/23	8,000,000	5,723,737	5,043,902
EUROPEAN INVESTMENT BANK	0.50	10/26/23	1,800,000	1,315,467	1,110,895
EUROPEAN INVESTMENT BANK	1.25	05/12/25	189,000,000	22,350,400	22,956,963
EUROPEAN UNION	2.38	09/22/17	1,370,000	1,578,437	1,573,708
EVERGREEN SKILLS LUX S A R L	0.01	04/28/21	403,614	399,562	317,846
EXAMWORKS GROUP INC	5.63	04/15/23	358,019	358,019	397,401
EXAMWORKS GROUP INC.	1.00	07/27/23	868,510	864,167	866,069
EXELON CORP	5.63	06/15/35	40,047,947	41,470,835	47,893,781

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EXELON CORP	5.10	06/15/45	17,370,194	17,313,885	19,809,694
EXIDE TECHNOLOGIES	11.00	04/30/20	928,291	819,437	733,350
EXPRESS SCRIPTS HOLDING	4.50	02/25/26	14,475,161	14,400,691	15,851,619
EXPRESS SCRIPTS HOLDING	4.80	07/15/46	6,755,075	6,743,254	6,760,273
EZE SOFTWARE GROUP LLC	0.01	04/06/20	989,136	984,190	984,190
FAENZA ACQUISITION GMBH	1.00	08/30/20	-	1,101	-
FAIRMOUNT MINERALS LTD	0.01	09/05/19	475,170	459,727	384,493
FCA US LLC	0.01	12/31/18	712,308	708,746	709,857
FEDERAL MOGUL CORP	1.00	04/15/18	568,874	567,452	535,760
FEDERAL MOGUL CORP	1.00	04/15/21	711,092	707,537	656,203
FELCOR LODGING LP	6.00	06/01/25	1,712,894	1,710,429	1,725,741
FENDER MUSICAL INSTRS CORP	0.01	04/03/19	506,076	510,092	501,015
FERRELLGAS LP/FERRELLGAS	6.75	01/15/22	458,380	464,719	417,126
FERRELLGAS LP/FERRELLGAS	6.75	06/15/23	1,158,013	1,158,013	1,016,156
FERRELLGAS PARTNERS LP	8.63	06/15/20	360,914	360,914	360,914
FIDELITY NATIONAL INFORM	5.00	10/15/25	28,950,323	28,877,352	32,904,430
FILTRATION GROUP CORP	0.01	11/21/20	1,590,957	1,593,379	1,577,530
FIRST AMERN PAYMENT SYS L P	0.01	10/12/18	829,640	835,185	821,343
FIRST AMERN PAYMENT SYS L P	0.01	04/11/19	739,270	738,512	706,003
FIRST DATA CORP	0.01	03/24/21	5,934,816	5,975,843	5,907,635
FIRST DATA CORPORATION	6.75	11/01/20	96,501	101,008	100,794
FIRST DATA CORPORATION	5.38	08/15/23	3,860,043	3,796,172	3,919,912
FIRST DATA CORPORATION	7.00	12/01/23	9,087,506	9,107,882	9,201,100
FIRST DATA CORPORATION	5.75	01/15/24	3,831,093	3,824,452	3,802,360
FIRST QUANTUM MINERALS L	7.25	10/15/19	550,056	442,300	473,048
FIRST QUANTUM MINERALS L	6.75	02/15/20	603,132	455,818	503,615
FIRST QUANTUM MINERALS L	7.00	02/15/21	1,182,138	825,218	950,144
FIRSTENERGY CORP	7.38	11/15/31	15,080,223	17,208,795	18,717,860
FIRSTENERGY TRANSMISSION	5.45	07/15/44	39,493,066	41,716,603	43,028,722
FITNESS INTL LLC CALIF	0.01	07/01/20	1,841,790	1,823,372	1,821,641
FLEXI VAN LEASNG	7.88	08/15/18	699,633	698,119	678,644
FLINT GROUP US LLC	0.01	09/07/21	1,120,688	1,106,566	1,101,782
FLORIDA EAST COAST HLDGS	9.75	05/01/20	554,881	560,874	471,649
FLORIDA POWER + LIGHT CO	5.65	02/01/37	37,296,701	39,021,250	49,217,947
FLORIDA POWER + LIGHT CO	4.05	06/01/42	9,650,108	9,303,337	10,720,412
FLORIDA POWER + LIGHT CO	4.05	10/01/44	26,055,291	25,974,477	29,257,128
FORBES ENERGY SERVICES	9.00	06/15/19	675,508	675,580	290,468
FORD HOLDINGS LLC	9.30	03/01/30	23,903,317	30,091,218	33,564,880
FORD MOTOR COMPANY	9.22	09/15/21	-	27,131	-
FORD MOTOR COMPANY	4.75	01/15/43	26,537,796	25,966,518	27,833,743
FORTESCUE METALS GROUP LTD	0.01	06/30/19	1,953,793	1,817,027	1,865,872
FRAM GROUP HLDGS INC	0.01	01/29/18	1,142,818	1,116,486	959,967
FREEPORT MCMORAN INC	2.38	03/15/18	1,461,991	1,196,429	1,432,751
FREEPORT MCMORAN INC	3.55	03/01/22	617,607	496,247	543,494
FREEPORT MCMORAN INC	3.88	03/15/23	31,042,466	29,260,901	27,162,158
FREEPORT MCMORAN INC	4.55	11/14/24	3,312,882	2,671,130	2,898,772
FREEPORT MCMORAN INC	5.45	03/15/43	1,037,387	812,520	832,503

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FREEPORT MCMORAN OIL+GAS	6.50	11/15/20	627,257	473,395	628,587
FREEPORT MCMORAN OIL+GAS	6.63	05/01/21	1,519,892	1,023,706	1,512,292
FREEPORT MCMORAN OIL+GAS	6.75	02/01/22	3,811,793	3,055,692	3,736,750
FRESENIUS MED CARE II	5.88	01/31/22	550,056	555,105	602,999
FRESENIUS MED CARE US	6.88	07/15/17	220,000	221,546	229,350
FRONTIER COMMUNICATIONS	7.13	03/15/19	5,000	4,967	5,288
FRONTIER COMMUNICATIONS	8.88	09/15/20	1,533,402	1,544,593	1,636,907
FRONTIER COMMUNICATIONS	9.25	07/01/21	1,010,366	1,103,318	1,069,725
FRONTIER COMMUNICATIONS	6.25	09/15/21	3,860,043	3,763,466	3,639,102
FRONTIER COMMUNICATIONS	8.75	04/15/22	233,533	236,987	234,700
FRONTIER COMMUNICATIONS	10.50	09/15/22	4,109,981	4,136,162	4,348,873
FRONTIER COMMUNICATIONS	7.13	01/15/23	3,860,043	3,960,581	3,454,739
FRONTIER COMMUNICATIONS	7.63	04/15/24	1,930,022	1,930,022	1,708,069
FRONTIER COMMUNICATIONS	6.88	01/15/25	2,200,225	2,050,385	1,846,813
FRONTIER COMMUNICATIONS	11.00	09/15/25	14,162,498	14,172,009	14,658,185
FRONTIER COMMUNICATIONS	7.88	01/15/27	110,000	102,476	91,300
FRONTIER COMMUNICATIONS	8.40	10/15/29	22,195,248	20,966,313	23,643,199
FTS INTL INC	0.01	04/16/21	723,758	209,890	281,752
FULLBEAUTY BRANDS HLDGS CORP	0.01	10/14/22	577,559	537,130	547,959
GAMESTOP CORP	6.75	03/15/21	965,011	954,797	952,948
GARDA WORLD SECURITY COR	7.25	11/15/21	916,760	923,693	740,284
GARDA WORLD SECURITY COR	7.25	11/15/21	1,230,389	1,276,381	993,539
GARDNER DENVER INC	0.01	07/30/20	1,443,805	1,338,056	1,325,889
GATES GLOBAL LLC	0.01	07/06/21	2,595,929	2,581,925	2,456,943
GATES GLOBAL LLC	6.00	07/15/22	1,541,122	1,455,686	1,348,482
GCB 144A SEMGROUP L.P	8.75	11/15/49	2,300,000	-	0
GCB JEFFERSON SMURFIT	8.25	10/01/49	3,013,261	1,982,162	1,507
GCB144A CENGAGE LEARNI	11.50	04/15/20	345,626	-	-
GCI INC	6.75	06/01/21	361,879	371,269	366,403
GCP APPLIED TECHNOLOGIES	9.50	02/01/23	1,688,769	1,688,769	1,887,199
GE CAPITAL INTL FUNDING	4.42	11/15/35	151,415,014	154,232,162	169,367,417
GENERAL ELECTRIC CO	6.15	08/07/37	20,322,162	20,352,627	28,252,348
GENERAL ELECTRIC CO	5.88	01/14/38	26,247,328	27,583,391	35,308,435
GENERAL ELECTRIC CO	4.50	03/11/44	33,775,377	33,491,354	38,654,377
GENERAL ELECTRIC CO	5.00	12/29/49	27,428,501	24,214,192	29,101,640
GENERAL MOTORS CO	4.88	10/02/23	15,681,425	16,652,329	16,644,129
GENERAL MOTORS CO	5.20	04/01/45	30,880,345	30,602,207	30,582,079
GENERAL MOTORS CO	6.75	04/01/46	9,650,108	9,641,429	11,368,959
GENERAL MOTORS FINL CO	4.25	05/15/23	4,583,801	4,597,501	4,708,952
GENERAL MOTORS FINL CO	5.25	03/01/26	9,650,108	9,616,435	10,412,444
GENON ENERGY INC	7.88	06/15/17	1,278,639	1,195,382	1,074,057
GENON ENERGY INC	9.50	10/15/18	2,330,501	2,124,892	1,852,748
GENON ENERGY INC	9.88	10/15/20	193,002	207,726	137,032
GENWORTH HOLDINGS INC	7.63	09/24/21	9,650,108	9,977,423	8,214,654
GENWORTH HOLDINGS INC	4.80	02/15/24	23,353,261	20,937,104	17,456,562
GEO GROUP INC/THE	5.88	01/15/22	265,378	265,378	270,686
GEO GROUP INC/THE	6.00	04/15/26	651,382	651,382	657,896

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GEORGIA PACIFIC LLC	3.73	07/15/23	4,159,196	4,248,608	4,455,510
GEORGIA POWER CO	3.25	04/01/26	14,475,161	14,422,438	15,395,081
GIBRALTAR INDUSTRIES INC	6.25	02/01/21	2,533,153	2,584,241	2,545,819
GIBSON BRANDS INC	8.88	08/01/18	-	(2,923)	-
GILEAD SCIENCES INC	4.75	03/01/46	19,300,215	19,222,590	21,832,133
GIM CHANNELVIEW COGENERATION L	0.01	05/08/20	447,214	451,052	415,909
GLENCORE FINANCE CANADA	5.55	10/25/42	27,985,312	26,355,459	23,087,883
GLOBAL AVIATION HLDGS INC	1.00	07/13/17	175,622	175,622	1,756
GLOBAL PART/GLP FINANCE	6.25	07/15/22	386,004	386,004	321,349
GLOBAL PAYMENTS INC	0.01	04/22/23	554,881	552,107	557,239
GLOBAL TEL LINK CORP	0.01	05/23/20	777,612	772,632	696,204
GLOBAL TEL LINK CORP	0.01	11/23/20	1,978,272	1,936,961	1,615,595
GO DADDY OPER CO LLC	0.01	05/13/21	833,232	836,207	832,341
GOLDEN NUGGET INC	0.01	11/21/19	778,058	785,382	778,058
GOLDEN NUGGET INC	0.01	11/21/19	1,815,469	1,832,558	1,815,469
GOLDEN NUGGET INC	8.50	12/01/21	1,582,618	1,570,231	1,618,227
GOLDMAN SACHS GROUP INC	3.63	01/22/23	64,655,721	65,381,465	67,774,016
GOLDMAN SACHS GROUP INC	4.00	03/03/24	69,480,775	69,350,848	74,631,296
GOLDMAN SACHS GROUP INC	3.75	05/22/25	9,650,108	9,601,401	10,119,268
GOLDMAN SACHS GROUP INC	5.95	01/15/27	13,510,151	13,648,499	15,513,662
GOLDMAN SACHS GROUP INC	6.25	02/01/41	22,195,248	23,564,843	28,662,611
GOLDMAN SACHS GROUP INC	5.38	12/29/49	579,006	580,373	572,591
GOLDMAN SACHS GROUP INC	5.70	12/31/49	168,877	168,877	168,543
GOODYEAR TIRE + RUBBER	5.00	05/31/26	1,712,894	1,715,274	1,745,011
GRAFTECH INTERNATIONAL	6.38	11/15/20	1,664,644	1,409,251	1,281,776
GRAY TELEVISION INC	7.50	10/01/20	1,737,019	1,804,747	1,810,843
GRAY TELEVISION INC	5.88	07/15/26	1,013,261	1,013,261	1,015,794
GREYSTAR REAL ESTATE PAR	8.25	12/01/22	882,985	886,643	909,474
GRIFFON CORPORATION	5.25	03/01/22	337,754	333,653	333,532
GRIFFON CORPORATION	5.25	03/01/22	2,750,281	2,714,809	2,715,902
GROUP 1 AUTOMOTIVE INC	5.00	06/01/22	1,085,637	1,080,649	1,069,353
GROUP 1 AUTOMOTIVE INC	5.25	12/15/23	603,132	603,132	592,577
GRUDEN ACQUISITION INC.	0.01	08/18/22	624,121	617,880	572,631
GRUPO TELEvisa SAB	6.13	01/31/46	19,300,215	20,846,921	21,352,175
GTH FINANCE BV	6.25	04/26/20	193,002	193,002	200,004
HALCON RESOURCES CORP	8.63	02/01/20	2,316,026	2,055,969	2,184,290
HALCON RESOURCES CORP	9.75	07/15/20	1,905,896	1,394,652	428,827
HALCON RESOURCES CORP	13.00	02/15/22	4,294,298	2,346,911	2,275,978
HALYARD HEALTH INC	6.25	10/15/22	458,380	458,380	446,921
HANESBRANDS INC	4.63	05/15/24	965,011	965,011	967,423
HANESBRANDS INC	4.88	05/15/26	965,011	965,011	968,485
HAPAG LLOYD AG	9.75	10/15/17	144,752	140,318	144,390
HARBOR FREIGHT TOOLS USA INC	0.01	07/26/19	2,761,712	2,787,122	2,761,712
HARLAND CLARKE HOLDINGS	9.75	08/01/18	410,130	426,513	416,282
HARLAND CLARKE HOLDINGS	6.88	03/01/20	965,011	935,536	887,810
HARLAND CLARKE HOLDINGS	9.25	03/01/21	2,895,032	2,909,479	2,420,681
HARTFORD FINL SVCS GRP	5.13	04/15/22	25,765,787	28,238,996	29,144,243

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HARTFORD FINL SVCS GRP	6.63	04/15/42	9,650,108	10,141,385	12,266,908
HARTFORD FINL SVCS GRP	4.30	04/15/43	17,370,194	17,029,081	16,661,765
HAWAIIAN TELCOM COMMUNICATIONS	0.01	06/06/19	1,202,164	1,211,770	1,200,662
HAWKER BEECHCRAFT ACQ CO	9.75	04/01/17	350,000	-	-
HCA INC	7.50	02/15/22	959,221	1,020,656	1,090,634
HCA INC	5.88	03/15/22	4,700,567	5,070,879	5,111,867
HCA INC	4.75	05/01/23	15,922,678	16,549,600	16,320,745
HCA INC	5.38	02/01/25	13,575,771	13,182,690	13,915,166
HCA INC	5.25	04/15/25	989,136	1,000,942	1,033,647
HCA INC	7.69	06/15/25	230,000	219,944	246,100
HCA INC	5.88	02/15/26	3,377,538	3,379,817	3,504,195
HCA INC	5.25	06/15/26	482,505	482,505	500,901
HD SUPPLY INC	7.50	07/15/20	747,883	782,473	783,333
HD SUPPLY INC	5.75	04/15/24	2,120,129	2,129,141	2,204,934
HEALTHSOUTH CORP	5.75	11/01/24	1,638,588	1,643,635	1,645,143
HEALTHSOUTH CORP	5.75	09/15/25	1,572,968	1,572,968	1,557,238
HEARTHSIDE GROUP HLDS/FI	6.50	05/01/22	699,633	705,990	592,939
HECHINGER COLUMBIA MD	9.43	01/01/20	2,319,457	2,477,390	2,583,040
HECHINGER FAIRFAX VIRGINIA	9.43	01/01/20	2,292,796	2,439,158	2,512,676
HECHINGER INDEPENDENCE MO	9.43	01/01/20	1,786,248	1,909,797	1,998,151
HECHINGER LENEXA KANSAS	9.43	01/01/20	2,799,344	2,989,954	3,117,462
HECHINGER ST MATTHEWS KENTUCKY	9.43	01/01/20	1,812,909	1,936,351	2,018,928
HECHINGER WYOMISSING PA	9.43	01/01/20	1,546,305	1,647,123	1,711,280
HECLA MINING CO	6.88	05/01/21	955,361	884,350	914,758
HELMERICH + PAYNE INTL	4.65	03/15/25	14,475,161	14,402,650	15,417,701
HERCULES OFFSHORE INC	1.00	05/06/20	1,059,071	1,027,298	1,008,765
HERTZ CORP	5.88	10/15/20	1,703,244	1,577,792	1,745,825
HERTZ CORP	7.38	01/15/21	151,507	149,744	156,431
HERTZ CORP	6.25	10/15/22	303,013	281,173	312,104
HEXION INC	8.88	02/01/18	1,519,892	1,296,652	1,318,506
HEXION INC	10.00	04/15/20	72,376	64,691	67,671
HEXION INC	6.63	04/15/20	960,186	945,612	803,003
HEXION INC/HEXION NOVA	9.00	11/15/20	3,782,842	3,564,944	2,496,676
HFOTCO LLC	1.00	08/19/21	474,062	471,691	456,284
HGIM CORP	0.01	06/18/18	791,774	714,790	597,789
HGIM CORP	0.01	06/18/20	1,035,802	1,033,385	609,828
HILCORP ENERGY I/HILCORP	5.00	12/01/24	1,447,516	1,415,458	1,349,664
HILEX POLY CO. LLC	0.01	12/05/21	940,654	935,950	940,654
HILL ROM HOLDINGS INC	5.75	09/01/23	458,380	458,380	468,694
HILLMAN GROUP INC	0.01	06/30/21	1,748,048	1,731,437	1,719,642
HILLMAN GROUP INC	6.38	07/15/22	796,134	796,134	708,559
HILTON WORLDWIDE FIN LLC	0.01	10/26/20	1,819,835	1,820,308	1,819,835
HISTORIC TW INC	9.15	02/01/23	15,922,678	17,303,470	21,343,847
HOLLINGER INC	1.00	03/01/11	455,000	-	-
HOME DEPOT INC	3.75	02/15/24	17,582,496	17,986,540	19,625,320
HOME DEPOT INC	5.88	12/16/36	40,530,452	42,421,949	54,688,262
HOME DEPOT INC	4.88	02/15/44	16,405,183	17,119,268	20,088,311

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HOMER CITY GENERATION LP	8.73	10/01/26	8,344,704	7,947,640	4,839,928
HORIZON PHARMA, INC.	0.01	05/07/21	895,199	875,057	872,819
HORNBECK OFFSHORE SERV	5.88	04/01/20	965,011	951,744	610,369
HOSTESS BRANDS LLC	1.00	08/03/23	265,378	264,051	262,724
HOSTESS BRANDS, LLC	0.01	08/03/22	694,386	692,650	692,997
HP ENTERPRISE CO	4.90	10/15/25	38,600,431	38,501,996	40,159,853
HP INC	4.65	12/09/21	37,924,923	38,152,048	40,973,945
HRG GROUP INC	7.88	07/15/19	530,756	548,026	556,630
HRG GROUP INC	7.75	01/15/22	1,905,896	1,897,523	1,895,166
HSBC BANK USA NA	4.88	08/24/20	75,270,840	75,937,040	80,687,868
HSBC FINANCE CORP	6.68	01/15/21	16,233,411	16,464,032	18,151,996
HSBC HOLDINGS PLC	4.00	03/30/22	30,397,839	31,634,918	32,048,140
HSBC HOLDINGS PLC	4.25	08/18/25	9,650,108	9,565,156	9,653,824
HSBC HOLDINGS PLC	6.80	06/01/38	19,107,213	19,426,844	23,319,729
HSBC HOLDINGS PLC	6.00	03/29/40	435,000	809,943	653,044
HUB HOLDINGS LLC/HUB HOL	8.13	07/15/19	1,002,646	1,002,031	962,540
HUB INTERNATIONAL LTD	9.25	02/15/21	194,932	194,932	203,704
HUB INTERNATIONAL LTD	7.88	10/01/21	7,131,430	7,140,189	6,846,172
HUNT COS INC	9.63	03/01/21	675,508	669,898	678,885
HUNTSMAN INTERNATIONAL L	4.88	11/15/20	680,333	654,480	683,734
HUNTSMAN INTERNATIONAL L	5.13	11/15/22	586,727	586,727	580,859
HUNTSMAN INTERNATIONAL LLC	0.01	04/01/23	240,650	239,446	240,423
HUSKY ENERGY INC	7.25	12/15/19	6,755,075	6,893,037	7,594,884
HUSKY INJECTION MOLDING SYS	0.01	06/30/21	2,772,882	2,793,220	2,751,226
HYLAND SOFTWARE INC.	1.00	07/01/22	2,517,536	2,532,408	2,498,654
HYLAND SOFTWARE INC.	0.01	07/01/23	916,760	912,176	875,506
IAMGOLD CORP	6.75	10/01/20	458,380	458,380	410,250
IASIS HEALTHCARE LLC	0.01	05/03/18	3,310,000	3,317,993	3,294,476
IBM CORP	3.63	02/12/24	24,125,269	24,087,043	26,303,039
ICAHN ENTERPRISES/FIN	4.88	03/15/19	1,351,015	1,287,601	1,320,617
ICAHN ENTERPRISES/FIN	6.00	08/01/20	940,885	878,369	929,124
ICAHN ENTERPRISES/FIN	5.88	02/01/22	8,477,620	7,759,287	7,991,259
ICON HEALTH + FITNESS	11.88	10/15/16	1,375,140	1,373,213	1,368,265
IDAHO POWER CO	3.65	03/01/45	28,950,323	28,760,481	29,907,675
IDAHO POWER CO	4.05	03/01/46	9,650,108	9,625,467	10,148,478
IHEARTCOMMUNICATIONS INC	10.00	01/15/18	579,006	331,435	298,188
IHEARTCOMMUNICATIONS INC	9.00	12/15/19	1,761,145	1,555,870	1,320,858
IHEARTCOMMUNICATIONS INC	14.00	02/01/21	989,136	299,563	353,616
ILFC E CAPITAL TRUST I	3.98	12/21/65	482,505	361,394	378,767
ILLINOIS PWR GENERATING	7.00	04/15/18	1,133,888	1,086,947	436,547
IMC OP LP	0.01	08/15/21	1,930,022	1,922,784	1,833,520
INDIANAPOLIS PWR + LIGHT	4.50	06/01/44	19,300,215	19,073,133	21,215,086
INDIANAPOLIS PWR + LIGHT	4.05	05/01/46	33,775,377	33,550,541	34,779,586
INEOS GROUP HOLDINGS SA	6.13	08/15/18	579,006	581,251	584,435
INEOS GROUP HOLDINGS SA	5.88	02/15/19	386,004	381,045	385,522
INEOS US FIN LLC	0.01	05/04/18	2,770,034	2,764,646	2,756,184
INFOR (US) INC.	0.01	06/03/20	2,527,027	2,479,457	2,462,284

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INFOR SOFTWARE PARENT	7.13	05/01/21	1,399,266	1,288,318	1,238,350
INFOR US INC	6.50	05/15/22	4,834,704	4,609,579	4,565,798
INFORMATICA CORPORATION	0.01	08/05/22	2,394,433	2,388,447	2,325,162
INFORMATICA LLC	7.13	07/15/23	574,181	546,453	544,037
INGLES MARKETS INC	5.75	06/15/23	965,011	980,769	974,661
INMARSAT FINANCE PLC	4.88	05/15/22	1,254,514	1,247,016	1,144,744
INN OF THE MOUNTAIN GODS	9.25	11/30/20	819,971	810,822	737,974
INTEL CORP	4.00	12/15/32	28,950,323	28,808,856	31,565,067
INTELSAT JACKSON HLDG	7.25	04/01/19	1,085,637	888,720	792,515
INTELSAT JACKSON HLDG	7.25	10/15/20	965,011	739,925	687,570
INTELSAT JACKSON HLDG	8.00	02/15/24	2,219,525	2,269,076	2,186,232
INTELSAT LUXEMBOURG SA	6.75	06/01/18	1,616,393	1,315,410	1,058,737
INTELSAT LUXEMBOURG SA	7.75	06/01/21	1,857,646	1,223,665	455,123
INTELSAT LUXEMBOURG SA	8.13	06/01/23	-	(1,524)	-
INTELSAT LUXEMBOURG SA	8.13	06/01/23	1,664,644	1,532,240	411,999
INTER AMERICAN DEVEL BK	2.70	08/18/21	4,000,000	2,885,383	3,028,589
INTERGEN NV	7.00	06/30/23	675,508	667,186	477,922
INTERNATIONAL GAME TECH	6.25	02/15/22	11,580,129	11,392,692	11,768,306
INTERNATIONAL PAPER CO	3.80	01/15/26	1,930,022	1,891,528	2,034,498
INTERNATIONAL PAPER CO	7.30	11/15/39	31,845,355	33,729,590	41,529,373
INTERNATIONAL PAPER CO	6.00	11/15/41	32,840,281	38,026,762	37,920,804
INTERNATIONAL PAPER CO	4.80	06/15/44	47,285,528	49,253,282	48,267,094
INTERNATIONAL PAPER CO	5.15	05/15/46	2,895,032	2,852,139	3,118,176
INTERVAL ACQUISITION COR	5.63	04/15/23	278,888	281,443	279,585
INTESA SANPAOLO SPA	5.02	06/26/24	6,147,000	5,844,434	5,627,560
INTL BK RECON + DEVELOP	4.63	10/06/21	10,000,000	7,909,706	7,732,127
INTL BK RECON + DEVELOP	5.00	03/07/22	2,900,000	2,851,783	2,463,826
INTL BK RECON + DEVELOP	3.00	10/19/26	2,000,000	1,520,409	1,547,699
INTL EQUIPMENT SOLUTIONS	0.01	08/16/19	999,280	998,642	859,381
INTL FINANCE CORP	3.63	05/20/20	2,000,000	1,335,870	1,470,401
INTL FINANCE CORP	3.00	05/06/21	4,000,000	2,739,421	2,871,559
INTL FINANCE CORP	4.25	08/21/23	1,850,000	1,695,720	1,537,914
INTL LEASE FINANCE CORP	8.88	09/01/17	410,130	436,892	437,301
INTL LEASE FINANCE CORP	8.63	01/15/22	410,130	410,130	499,333
INTREPID AVIATION GRP HL	6.88	02/15/19	482,505	482,505	424,605
INVENTIV HEALTH INC	10.00	08/15/18	81,061	81,061	81,061
INVENTIV HEALTH INC	10.00	08/15/18	192,037	189,164	191,077
INVENTIV HEALTH INC	10.00	08/15/18	450,542	446,546	462,932
IPAYMENT INC	9.50	12/15/19	788,912	788,912	773,134
IPIC GMTN LTD	6.88	11/01/41	11,580,129	12,179,253	15,654,297
IQOR US INC	0.01	04/01/21	748,486	722,386	607,524
IQOR US INC	1.00	04/01/22	3,136,285	3,040,990	2,205,843
IRON MOUNTAIN INC	4.38	06/01/21	1,905,896	1,905,896	1,920,190
IRON MOUNTAIN US HLDNGS	5.38	06/01/26	820,259	820,259	795,651
ISLE OF CAPRI CASINOS	5.88	03/15/21	506,631	516,958	525,629
ISTAR INC	5.00	07/01/19	1,339,435	1,322,733	1,249,023
ISTAR INC	6.50	07/01/21	168,877	168,877	159,589

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JAC HOLDING CORP	11.50	10/01/19	414,955	414,955	435,702
JACK COOPER ENTERPRISES	10.50	03/15/19	767,937	760,540	241,900
JACK COOPER HOLDINGS COR	9.25	06/01/20	579,006	583,844	372,012
JAGUAR HL / PPD	6.38	08/01/23	2,868,012	2,868,012	2,932,542
JAGUAR HOLDING COMPANY II	1.00	08/18/22	2,030,141	2,019,991	2,009,332
JASON INCORPORATED	0.01	06/30/21	1,745,167	1,739,894	1,681,172
JASON INCORPORATED	0.01	06/30/22	1,158,013	1,101,270	903,250
JBS INVESTMENTS GMBH	7.75	10/28/20	2,171,274	2,186,500	2,290,694
JBS INVESTMENTS GMBH	7.25	04/03/24	1,158,013	1,158,462	1,192,406
JBS USA LLC	0.01	10/30/22	3,369,094	3,352,248	3,358,582
JBS USA LLC/JBS USA FINA	5.88	07/15/24	6,755,075	6,334,220	6,543,979
JBS USA LLC/JBS USA FINA	5.75	06/15/25	844,384	844,384	793,721
JBS USA LUX/JBS USA FIN	8.25	02/01/20	410,130	407,500	424,484
JBS USA LUX/JBS USA FIN	7.25	06/01/21	965,011	1,022,580	998,786
JBS USA LUX/JBS USA FIN	7.25	06/01/21	2,895,032	2,980,652	2,996,358
JC PENNEY CORP INC	5.65	06/01/20	4,496,950	4,183,645	4,227,133
JC PENNEY CORP INC	5.88	07/01/23	796,134	801,094	801,110
JEFFERIES FIN LLC / JFIN	7.38	04/01/20	1,544,017	1,430,173	1,430,146
JEFFERIES FIN LLC / JFIN	7.50	04/15/21	265,378	257,992	238,270
JEFFERIES FIN LLC / JFIN	6.88	04/15/22	526,896	529,030	453,130
JEFFERIES GROUP LLC	5.13	01/20/23	5,790,065	5,795,879	6,045,303
JG WENTWORTH LLC	1.00	02/07/19	490,351	473,189	166,719
JLL/DELTA DUTCH PLEDGECO	8.75	05/01/20	1,592,268	1,592,268	1,592,268
JO ANN STORES INC	0.01	03/19/18	1,533,008	1,521,611	1,513,845
JOHNSON CONTROLS INC	6.00	01/15/36	44,390,495	45,487,847	53,210,614
JOHNSON CONTROLS INC	4.63	07/02/44	33,797,572	35,701,959	35,756,610
JPMORGAN CHASE + CO	3.25	09/23/22	45,355,506	46,116,143	47,211,956
JPMORGAN CHASE + CO	3.88	02/01/24	21,230,237	21,401,736	22,863,248
JPMORGAN CHASE + CO	3.90	07/15/25	5,060,043	5,136,036	5,460,703
JPMORGAN CHASE + CO	4.85	02/01/44	38,600,431	43,688,999	46,119,893
JPMORGAN CHASE + CO	4.95	06/01/45	5,790,065	5,810,583	6,293,011
JPMORGAN CHASE + CO	6.75	01/29/49	458,380	458,380	504,791
JPMORGAN CHASE + CO	6.10	10/29/49	144,752	144,752	149,275
JPMORGAN CHASE + CO	5.15	12/29/49	530,756	524,208	516,213
JPMORGAN CHASE + CO	6.13	12/29/49	1,544,017	1,543,057	1,599,988
JPMORGAN CHASE + CO	5.00	12/29/49	1,616,393	1,614,135	1,545,676
JPMORGAN CHASE + CO	7.90	12/29/49	89,456,498	91,230,023	91,245,628
JPMORGAN CHASE + CO	6.00	12/31/49	1,109,762	1,100,713	1,133,345
K HOVNANIAN ENTERPRISES	7.00	01/15/19	579,006	582,675	393,724
K HOVNANIAN ENTERPRISES	8.00	11/01/19	603,132	603,132	413,145
K MART GASTONIA NC	9.80	09/15/18	1,142,055	1,130,190	1,142,055
KANSAS CITY SOUTHERN	4.30	05/15/43	11,580,129	10,557,189	11,735,437
KAR AUCTION SVCS INC	0.01	03/09/23	1,106,988	1,095,918	1,109,291
KB HOME	9.10	09/15/17	313,628	313,862	334,014
KB HOME	4.75	05/15/19	1,399,266	1,402,399	1,402,764
KB HOME	7.00	12/15/21	193,002	193,002	193,967
KBC BANK NV	8.00	01/25/23	9,400,000	10,221,481	9,940,500

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KEHE DISTRIBUTORS LLC/FI	7.63	08/15/21	434,255	437,239	429,369
KENAN ADVANTAGE GROUP INC	1.00	01/31/17	63,860	63,541	63,342
KENAN ADVANTAGE GROUP INC.	0.01	07/31/22	154,964	154,187	153,705
KENAN ADVANTAGE GROUP INC.	0.01	07/31/22	476,056	473,676	472,191
KENNEDY WILSON INC	5.88	04/01/24	2,702,030	2,707,906	2,634,479
KENTUCKY UTILITIES CO	4.38	10/01/45	9,650,108	9,642,300	11,086,351
KEURIG GREEN MOUNTAIN, INC.	0.01	03/03/23	1,415,992	1,387,673	1,415,992
KFC HLD/PIZZA HUT/TACO	5.00	06/01/24	1,013,261	1,013,261	1,030,993
KFC HLD/PIZZA HUT/TACO	5.25	06/01/26	1,013,261	1,013,261	1,038,593
KFW	0.38	04/18/17	2,000,000	2,230,550	2,236,126
KFW	2.25	09/21/17	2,000,000	2,294,980	2,295,084
KFW	0.88	10/13/17	4,210,000	4,755,480	4,756,000
KFW	6.25	05/19/21	5,200,000	5,583,206	4,563,077
KFW	5.50	02/09/22	14,480,000	13,926,512	12,517,894
KFW	5.00	03/19/24	200,000	162,975	174,198
KINDER MORGAN ENER PART	7.50	11/15/40	70,445,786	74,348,809	78,856,026
KINDER MORGAN ENER PART	5.00	03/01/43	4,825,054	4,475,324	4,543,865
KINDER MORGAN ENER PART	5.50	03/01/44	9,650,108	9,621,692	9,629,049
KINDER MORGAN ENER PART	5.40	09/01/44	699,633	616,244	688,139
KINDER MORGAN INC/DELAWA	4.30	06/01/25	28,950,323	28,570,096	29,721,719
KINDER MORGAN INC/DELAWA	5.55	06/01/45	68,515,764	67,827,438	69,846,206
KINDRED HEALTHCARE INC	6.38	04/15/22	2,171,274	2,169,185	1,937,862
KINDRED HEALTHCARE INC	8.75	01/15/23	168,877	168,936	166,661
KINETIC CONCEPT/KCI USA	7.88	02/15/21	1,765,970	1,806,055	1,877,438
KINETIC CONCEPTS INC	0.01	11/04/20	2,580,908	2,581,600	2,566,403
KINROSS GOLD CORP	5.95	03/15/24	965,011	946,987	952,948
KISSNER MILLING CO LTD	7.25	06/01/19	1,085,637	1,095,534	1,085,637
KLOCKNER PENTAPLAST OF AMERICA	0.01	04/28/20	220,436	219,885	220,436
KLX INC	5.88	12/01/22	844,384	805,560	827,497
KOHL S CORPORATION	4.75	12/15/23	9,650,108	9,827,556	10,164,841
KONINKIJKE AHOLD DLHAIZE	5.70	10/01/40	13,293,023	13,253,515	15,599,243
KONINKLIJKE KPN NV	8.38	10/01/30	44,390,495	51,141,078	61,223,160
KP GERMANY ERSTE GMBH	0.01	04/28/20	94,203	93,968	94,203
KRAFT HEINZ FOODS CO	5.00	06/04/42	34,387,194	35,034,795	39,388,732
KRAFT HEINZ FOODS CO	4.38	06/01/46	28,950,323	28,859,157	30,583,709
KRATON POLYMERS LLC	0.01	01/06/22	1,930,022	1,894,920	1,899,469
KROGER CO	4.00	02/01/24	23,546,263	23,840,988	26,125,652
KROGER CO	7.50	04/01/31	41,495,463	45,848,021	58,160,239
KROGER CO	6.90	04/15/38	12,545,140	13,058,340	17,051,209
KRONOS INC	0.01	10/30/19	2,528,919	2,532,730	2,520,067
KUEHG CORP	0.01	08/13/22	1,302,572	1,283,033	1,287,371
L 3 COMMUNICATIONS CORP	3.95	05/28/24	5,277,644	5,295,710	5,517,516
L BANK BW FOERDERBANK	3.50	07/04/16	1,130,000	1,241,362	1,255,373
L BRANDS INC	7.00	05/01/20	405,305	415,640	457,994
L BRANDS INC	5.63	02/15/22	482,505	482,505	519,176
L BRANDS INC	6.88	11/01/35	2,581,404	2,641,274	2,613,671
L BRANDS INC	6.75	07/01/36	675,508	675,508	675,082

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L.A. ARENA FUNDING, LLC	7.66	12/15/26	16,913,225	15,935,548	18,309,500
LADDER CAP FIN LLLP/CORP	7.38	10/01/17	699,633	711,223	708,378
LAMAR MEDIA CORP	5.00	05/01/23	1,688,769	1,675,568	1,739,432
LANDRY S HOLDINGS II INC	10.25	01/01/18	2,195,399	2,242,001	2,217,353
LANDRY S INC	9.38	05/01/20	1,862,471	1,907,872	1,955,594
LANDRYS INC	0.01	04/24/18	871,140	878,308	870,051
LANDS END INC	0.01	04/04/21	3,101,613	3,072,386	2,367,554
LANDWIRTSCH. RENTENBANK	3.13	03/02/18	7,800,000	9,412,164	9,180,373
LANDWIRTSCH. RENTENBANK	5.50	03/29/22	17,600,000	14,583,442	15,254,959
LANDWIRTSCH. RENTENBANK	4.25	01/24/23	5,800,000	5,632,598	4,762,217
LAREDO PETROLEUM INC	5.63	01/15/22	3,447,018	3,190,412	3,222,962
LAREDO PETROLEUM INC	7.38	05/01/22	1,947,392	1,908,527	1,952,260
LAREDO PETROLEUM INC	6.25	03/15/23	2,058,368	1,969,334	1,955,450
LBC TANK TERMINAL HLDING	6.88	05/15/23	386,004	374,501	372,494
LBI HF	0.00	08/25/09	3,330,000	337,467	399,600
LEARFIELD COMMUNICATIONS INC	0.01	10/09/20	2,351,417	2,361,534	2,335,733
LEHMAN BRTH HLD	6.50	07/19/17	1,140,000	-	-
LEHMAN BRTH HLD	7.50	05/11/38	339,000,000	-	3
LEHMAN BRTH HLD ESCROW	1.00	11/30/56	4,950,000	-	-
LENNAR CORP	6.95	06/01/18	639,802	680,357	676,591
LENNAR CORP	4.75	04/01/21	1,317,240	1,317,240	1,369,929
LENNAR CORP	4.75	11/15/22	3,835,918	3,792,422	3,898,251
LENNAR CORP	4.88	12/15/23	48,251	47,882	48,371
LEVEL 3 COMMUNICATIONS	5.75	12/01/22	1,598,058	1,598,058	1,618,034
LEVEL 3 FINANCING INC	0.01	08/01/19	965,011	966,820	963,206
LEVEL 3 FINANCING INC	0.01	01/15/20	1,447,516	1,452,040	1,445,258
LEVEL 3 FINANCING INC	6.13	01/15/21	1,326,890	1,371,563	1,382,606
LEVEL 3 FINANCING INC	5.38	08/15/22	2,171,274	2,152,184	2,192,987
LEVEL 3 FINANCING INC	5.63	02/01/23	2,045,823	2,047,680	2,065,013
LEVEL 3 FINANCING INC	5.13	05/01/23	965,011	965,011	956,567
LEVEL 3 FINANCING INC	5.38	01/15/24	1,592,268	1,601,218	1,598,239
LEVEL 3 FINANCING INC	5.25	03/15/26	3,401,663	3,408,348	3,333,630
LEVEL 3 FINANCING INC.	0.01	05/31/22	1,505,655	1,516,297	1,498,880
LEVI STRAUSS + CO	6.88	05/01/22	1,930,022	2,008,503	2,048,235
LIBERTY CABLEVISION PUERTO RI	0.01	01/07/22	530,756	530,092	517,487
LIBERTY MUTUAL GROUP INC	4.25	06/15/23	8,009,589	8,232,741	8,508,082
LIBERTY MUTUAL GROUP INC	6.50	05/01/42	35,705,398	37,679,597	43,243,843
LIBERTY MUTUAL GROUP INC	4.85	08/01/44	2,895,032	2,862,650	2,963,717
LIFEPOINT HEALTH INC	5.50	12/01/21	4,077,170	4,164,805	4,250,450
LIFEPOINT HEALTH INC	5.88	12/01/23	965,011	965,011	1,003,611
LIFEPOINT HEALTH INC	5.38	05/01/24	337,754	333,532	338,598
LIN TELEVISION CORP	6.38	01/15/21	241,253	241,253	251,807
LINCOLN NATIONAL CORP	6.25	02/15/20	16,405,183	16,638,052	18,501,219
LINCOLN NATIONAL CORP	6.30	10/09/37	14,475,161	14,865,781	17,058,215
LINCOLN NATIONAL CORP	7.00	06/15/40	31,845,355	35,829,047	40,601,171
LINN ENERGY LLC/FIN CORP	6.50	05/15/19	1,351,015	203,492	238,116
LINN ENERGY LLC/FIN CORP	6.25	11/01/19	3,015,659	1,994,771	505,123

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LINN ENERGY LLC/FIN CORP	8.63	04/15/20	2,798,531	2,219,085	479,248
LINUXENS FRANCE SA	0.01	10/14/22	547,306	544,569	543,201
LINUXENS FRANCE SA	1.00	10/16/23	965,011	955,361	916,760
LIVE NATION ENTERTAINMEN	5.38	06/15/22	892,635	896,933	917,182
LLOYDS BANK PLC	3.50	05/14/25	33,775,377	33,695,117	34,566,521
LLOYDS BANKING GROUP PLC	4.50	11/04/24	28,950,323	28,885,292	29,362,680
LLOYDS BANKING GROUP PLC	4.58	12/10/25	31,586,732	31,666,628	31,436,852
LLOYDS BANKING GROUP PLC	7.50	04/30/49	386,004	415,065	377,319
LOCKHEED MARTIN CORP	4.85	09/15/41	19,990,198	21,339,359	23,320,291
LOCKHEED MARTIN CORP	4.07	12/15/42	7,538,664	7,309,509	7,986,890
LOCKHEED MARTIN CORP	4.70	05/15/46	14,475,161	14,265,041	16,895,956
LOJAS AMERICANAS SA	13.15	09/15/17	8,200	41,815	74,688
LONESTAR INTER SUPER HLDGS LLC	1.00	03/02/19	-	(24,315)	-
LONESTAR RESOURCES AMERI	8.75	04/15/19	361,879	361,879	135,705
LONGHORN A	1.00	11/01/27	232,857,098	232,498,338	334,711,251
LONGHORN B MULTI STRATEGY CRDT	1.00	11/01/27	125,929,732	125,622,395	140,554,808
LOUISIANA PACIFIC CORP	7.50	06/01/20	48,251	51,157	49,879
LOUISVILLE GAS + ELEC	4.38	10/01/45	6,755,075	6,749,610	7,760,446
LPL HOLDINGS INC.	1.00	03/29/21	1,436,595	1,429,636	1,425,821
LS NEWCO PTY LTD.	0.01	05/21/22	497,584	492,608	496,340
LS POWER FUNDING	8.08	12/30/16	2,403,456	2,407,778	2,453,873
LTF MERGER SUB INC	8.50	06/15/23	5,610,573	5,560,310	5,301,991
LTF MERGER SUB INC.	1.00	06/10/22	2,174,703	2,165,715	2,120,335
LTS BUYER LLC	0.01	04/13/20	3,035,945	3,047,742	2,999,909
LUNDIN MINING CORP	7.50	11/01/20	965,011	988,064	984,311
LYB INTL FINANCE BV	5.25	07/15/43	6,755,075	6,572,662	7,358,574
M / A COM TECHNOLOGY SOLUTIONS	0.01	05/07/21	2,904,328	2,914,919	2,893,437
MACQUARIE GROUP LTD	7.63	08/13/19	18,335,205	18,620,934	21,284,129
MACYS RETAIL HLDGS INC	2.88	02/15/23	4,825,054	4,760,458	4,580,938
MACYS RETAIL HLDGS INC	4.38	09/01/23	4,825,054	4,849,425	4,979,256
MAGIC NEWCO LLC	0.01	12/12/18	2,503,024	2,520,135	2,499,896
MALLINCKRODT FIN/SB	5.75	08/01/22	820,259	779,090	779,246
MALLINCKRODT FIN/SB	5.63	10/15/23	8,202,592	7,637,496	7,638,663
MALLINCKRODT FIN/SB	5.50	04/15/25	651,382	621,384	581,111
MANITOWOC FOODSERVICE	1.00	03/03/23	1,840,102	1,803,300	1,850,462
MANITOWOC FOODSERVICE IN	9.50	02/15/24	1,384,790	1,384,790	1,547,503
MARATHON OIL CORP	6.80	03/15/32	11,527,054	12,454,334	11,731,884
MARATHON PETROLEUM CORP	6.50	03/01/41	9,650,108	10,084,069	10,177,860
MARFRIG HOLDING EUROPE B	6.88	06/24/19	386,004	388,082	387,162
MASONITE INTERNATIONAL C	5.63	03/15/23	2,026,523	2,041,115	2,102,517
MASS MUTUAL LIFE INS CO	8.88	06/01/39	56,453,130	64,312,899	84,478,665
MASTERCARD INC	3.38	04/01/24	42,547,325	42,582,361	46,425,840
MATADOR RESOURCES CO	6.88	04/15/23	699,633	704,634	713,625
MATCH GROUP INC	6.38	06/01/24	3,498,164	3,519,797	3,638,091
MATTAMY GROUP CORP	6.50	11/15/20	386,004	385,057	370,564
MATTRESS HLDG CORP	0.01	10/20/21	2,201,458	2,211,963	2,146,422
MBIA INC	7.15	07/15/27	193,002	206,162	195,897

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MBIA INSURANCE CO	11.49	01/15/33	796,134	666,582	294,570
MCGRAW HILL GLOBAL ED HLDGS L	0.01	05/04/22	1,254,514	1,248,241	1,251,064
MDC PARTNERS INC	6.50	05/01/24	4,623,367	4,633,296	4,588,691
MEDIA GEN INC	0.01	07/31/20	1,762,779	1,764,676	1,760,576
MEDIACOM BRDBND LLC/CORP	5.50	04/15/21	241,253	241,253	246,078
MEDIACOM BRDBND LLC/CORP	6.38	04/01/23	2,822,656	2,910,872	2,949,676
MEDNAX INC	5.25	12/01/23	193,002	193,002	195,415
MEDPACE HLDGS INC	0.01	04/01/21	1,231,963	1,236,394	1,225,804
MEG ENERGY CORP	0.01	03/31/20	1,816,608	1,817,079	1,592,129
MEG ENERGY CORP	6.50	03/15/21	313,628	246,355	243,062
MEG ENERGY CORP	6.38	01/30/23	2,870,907	2,769,524	2,124,471
MENS WEARHOUSE INC	0.01	06/18/21	1,102,792	1,097,979	1,058,681
MERCER INTL INC	7.00	12/01/19	627,257	627,257	633,530
MERITAGE HOMES CORP	7.15	04/15/20	1,447,516	1,433,779	1,552,461
MERITAGE HOMES CORP	7.00	04/01/22	603,132	629,814	651,382
MERITAGE HOMES CORP	6.00	06/01/25	699,633	699,633	703,131
MERITOR INC	4.00	02/15/27	217,127	207,470	208,171
METLIFE CAPITAL TRUST X	9.25	04/08/68	47,285,528	51,887,510	64,890,544
METLIFE INC	10.75	08/01/69	41,495,463	45,159,713	64,317,968
MGM GROWTH/MGM FINANCE	5.63	05/01/24	349,334	349,334	369,421
MGM RESORTS INTL	8.63	02/01/19	619,537	683,178	695,740
MGM RESORTS INTL	5.25	03/31/20	4,342,548	4,364,730	4,559,676
MGM RESORTS INTL	6.75	10/01/20	410,130	449,912	448,067
MGM RESORTS INTL	6.63	12/15/21	3,281,037	3,445,038	3,568,127
MGM RESORTS INTL	6.00	03/15/23	6,465,572	6,507,995	6,821,179
MICHAEL BAKER HLDINGS/FI	8.88	04/15/19	248,263	247,008	199,852
MICRON TECHNOLOGY INC	5.25	08/01/23	5,862,440	5,421,064	4,997,730
MICRON TECHNOLOGY INC	5.25	01/15/24	3,618,790	3,455,679	3,066,925
MICRON TECHNOLOGY INC	5.50	02/01/25	4,342,548	4,378,621	3,691,166
MICRON TECHNOLOGY INC	5.63	01/15/26	2,291,901	2,271,598	1,908,007
MICROSEMI CORP	9.13	04/15/23	1,698,419	1,698,419	1,868,261
MICROSEMI CORPORATION	0.01	01/15/23	314,920	305,472	313,937
MICROSOFT CORP	3.63	12/15/23	33,775,377	33,955,654	37,288,328
MICROSOFT CORP	3.75	05/01/43	29,915,334	29,831,079	30,545,260
MICROSOFT CORP	4.88	12/15/43	9,650,108	11,737,644	11,583,059
MICROSOFT CORP	4.75	11/03/55	48,250,538	48,073,533	54,778,644
MIDAMERICAN ENERGY CO	4.40	10/15/44	53,075,592	52,780,060	61,361,980
MIDAMERICAN ENERGY CO	4.25	05/01/46	17,370,194	17,346,782	19,763,817
MIDAS INT HOLDCO II/FIN	7.88	10/01/22	1,326,890	1,314,274	1,267,180
MIDAS INTERMEDIATE HOLDCO II	1.00	08/18/21	2,467,057	2,462,432	2,454,722
MIDCONTINENT COMM + FIN	6.88	08/15/23	1,688,769	1,696,187	1,730,988
MIDSTATES PETRO INC/LLC	10.75	10/01/20	1,930,022	1,537,720	19,300
MIDSTATES PETRO INC/LLC	9.25	06/01/21	1,085,637	781,985	10,856
MILACRON LLC	0.01	09/28/20	599,761	599,761	596,012
MILACRON LLC/MCRON FIN	7.75	02/15/21	313,628	314,805	323,037
MILLAR WESTERN FOREST	8.50	04/01/21	337,754	324,493	155,367
MINSUR SA	6.25	02/07/24	371,000	365,874	376,565

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MIRABELA NICKEL	1.00	09/10/44	4,155	-	-
MKS INSTRUMENTS INC	0.01	05/01/23	415,450	418,565	415,450
MOLSON COORS BREWING CO	3.00	07/15/26	14,475,161	14,452,725	14,482,195
MONDELEZ INTERNATIONAL	4.00	02/01/24	1,930,022	1,959,961	2,130,503
MONITRONICS INTERNATIONAL INC	0.01	03/23/18	800,797	809,249	791,452
MONITRONICS INTERNATIONAL INC.	0.01	04/11/22	1,425,840	1,418,710	1,348,602
MONITRONICS INTL INC	9.13	04/01/20	96,501	96,501	80,096
MOODY S CORPORATION	4.88	02/15/24	61,692,173	62,018,107	69,971,365
MOODY S CORPORATION	5.25	07/15/44	9,650,108	9,807,109	11,737,255
MORGAN STANLEY	3.88	04/29/24	74,305,829	73,878,180	79,107,005
MORGAN STANLEY	3.70	10/23/24	48,250,538	48,180,763	50,737,952
MORGAN STANLEY	4.00	07/23/25	34,740,388	34,890,105	37,209,544
MORGAN STANLEY	5.00	11/24/25	36,670,409	36,568,405	40,136,573
MORGAN STANLEY	6.38	07/24/42	19,300,215	23,874,929	26,043,187
MPH ACQUISITION HLDGS LLC	1.00	06/07/23	2,133,639	2,122,971	2,138,439
MPH ACQUISITION HOLDINGS	7.13	06/01/24	4,122,526	4,179,462	4,328,652
MPLX LP	5.50	02/15/23	241,253	237,382	242,459
MPLX LP	4.88	12/01/24	2,179,959	2,102,261	2,136,360
MPLX LP	4.88	06/01/25	2,094,073	1,672,097	2,052,192
MPT OPER PARTNERSP/FINL	6.38	02/15/22	361,879	366,675	375,450
MPT OPER PARTNERSP/FINL	5.50	05/01/24	458,380	458,380	469,840
MRT MID PART/MRT MID FIN	7.25	02/15/21	699,633	680,864	647,160
MSCI INC	5.75	08/15/25	1,930,022	1,930,022	2,002,397
MULTI COLOR CORP	6.13	12/01/22	1,086,602	1,086,917	1,111,051
MURPHY OIL CORP	4.00	06/01/22	120,626	96,565	107,000
MURPHY OIL CORP	4.70	12/01/22	39,579,917	37,832,002	36,210,557
MURRAY ST INV TRUST I	4.65	03/09/17	153,000	155,177	156,437
MUSTANG MERGER CORP	8.50	08/15/21	723,758	723,758	756,327
MX HOLDINGS US INC	0.01	08/14/20	955,385	957,773	952,404
MYLAN NV	2.50	06/07/19	-	(1)	-
MYLAN NV	3.95	06/15/26	28,950,323	28,729,034	29,290,163
NABORS INDUSTRIES INC	5.00	09/15/20	27,985,312	28,255,409	26,586,047
NATHAN S FAMOUS INC	10.00	03/15/20	1,278,639	1,316,359	1,364,947
NATIONAL CINEMEDIA LLC	6.00	04/15/22	3,908,294	3,964,882	4,045,084
NATIONAL FINL PARTNERS CORP	0.01	07/01/20	2,681,239	2,682,354	2,651,638
NATIONAL FUEL GAS CO	4.90	12/01/21	27,985,312	28,358,070	29,197,495
NATIONSTAR MORT/CAP CORP	6.50	08/01/18	965,011	970,262	933,648
NATIONSTAR MORT/CAP CORP	6.50	07/01/21	241,253	234,204	206,271
NATIONWIDE MUTUAL INSURA	9.38	08/15/39	68,033,259	75,843,743	103,433,753
NATURE S BOUNTY CO/THE	7.63	05/15/21	2,412,527	2,412,527	2,415,543
NAVIENT CORP	6.00	01/25/17	844,384	847,579	854,939
NAVIENT CORP	5.50	01/15/19	651,382	648,493	652,620
NAVIENT CORP	8.00	03/25/20	72,376	71,996	73,959
NAVIENT CORP	5.00	10/26/20	5,790,065	5,763,463	5,428,186
NAVIENT CORP	5.50	01/25/23	6,755,075	6,585,307	5,927,579
NAVIENT CORP	6.13	03/25/24	2,895,032	2,888,023	2,540,391
NAVIENT CORP	5.88	10/25/24	8,685,097	8,597,621	7,425,758

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NAVISTAR INC	0.01	08/07/20	1,176,227	1,158,584	1,107,618
NBCUNIVERSAL MEDIA LLC	2.88	01/15/23	14,475,161	14,546,592	15,180,405
NBCUNIVERSAL MEDIA LLC	4.45	01/15/43	24,125,269	26,867,834	26,969,990
NBTY INC	0.01	05/05/23	511,456	508,898	506,888
NCI BUILDING SYSTEMS INC	8.25	01/15/23	1,495,767	1,495,767	1,607,635
NCL CORP LTD	4.63	11/15/20	1,158,013	1,158,013	1,155,836
NCR CORP	4.63	02/15/21	5,814,190	5,797,342	5,756,048
NCR CORP	5.88	12/15/21	965,011	985,070	979,486
NCR CORP	5.00	07/15/22	482,505	484,259	472,855
NCR CORP	6.38	12/15/23	1,133,888	1,154,518	1,156,565
NEDER WATERSCHAPSBANK	2.25	01/17/17	1,170,000	1,311,803	1,318,050
NEDER WATERSCHAPSBANK	3.38	02/01/17	2,360,000	2,721,653	2,678,619
NEEDLES HOUSING INVESTORS LP	8.04	02/01/21	535,326	535,326	539,100
NEENAH PAPER INC	5.25	05/15/21	965,011	965,011	955,361
NEIMAN MARCUS GROUP LTD	8.00	10/15/21	820,259	650,486	668,511
NEIMAN MARCUS GROUP LTD INC	0.01	10/25/20	962,549	917,917	862,790
NELL AF SARL F	8.38	12/30/49	699,633	70,838	70,838
NEOVIA LOGISTICS INT HLD	10.00	02/15/18	651,382	651,382	325,691
NEP SUPERSHOOTERS LP	0.01	07/22/20	482,505	475,268	455,968
NES RENTALS HOLDINGS	7.88	05/01/18	651,382	653,994	618,813
NETFLIX INC	5.50	02/15/22	699,633	701,751	729,367
NETFLIX INC	5.75	03/01/24	815,434	852,499	850,090
NETFLIX INC	5.88	02/15/25	2,940,388	3,014,784	3,083,732
NEVADA POWER CO	6.75	07/01/37	32,810,366	37,788,840	45,751,731
NEVADA POWER CO	5.38	09/15/40	4,825,054	5,018,685	6,035,845
NEW ENTERPRISE STONE + L	12.00	03/15/18	680,054	680,739	702,155
NEW ENTERPRISE STONE + L	11.00	09/01/18	965,011	919,233	895,047
NEW YORK LIFE INSURANCE	6.75	11/15/39	53,558,098	60,491,569	73,179,963
NEWELL BRANDS INC	5.38	04/01/36	6,755,075	6,755,075	7,790,504
NEWELL BRANDS INC	5.50	04/01/46	19,300,215	19,230,559	22,898,048
NEWFIELD EXPLORATION CO	5.75	01/30/22	12,038,509	11,585,257	12,188,991
NEWFIELD EXPLORATION CO	5.63	07/01/24	23,449,762	22,149,529	23,449,762
NEWFIELD EXPLORATION CO	5.38	01/01/26	1,905,896	1,798,561	1,853,484
NEWPAGE CORP	1.00	02/11/21	564,531	553,241	76,212
NEWPORT BEACH CA COPS	7.17	07/01/40	2,700,000	2,700,000	3,710,772
NEXEN ENERGY ULC	6.40	05/15/37	12,545,140	13,063,171	15,632,248
NEXSTAR BROADCASTING INC	6.13	02/15/22	2,581,404	2,592,965	2,607,218
NEXTEER AUTO GROUP LTD	5.88	11/15/21	772,009	772,009	779,729
NFP CORP	9.00	07/15/21	2,941,353	3,012,301	2,834,729
NFR ENERGY LLC	1.00	12/31/18	241,253	238,840	8,142
NGL ENRGY PART LP/FIN CO	5.13	07/15/19	217,127	217,127	197,586
NISOURCE FINANCE CORP	4.80	02/15/44	45,727,035	45,630,050	52,450,331
NISOURCE FINANCE CORP	5.65	02/01/45	28,950,323	28,776,138	36,591,397
NMSC HOLDINGS INC.	0.01	04/19/23	274,528	271,783	274,528
NN INC.	0.01	10/19/22	383,109	377,363	380,554
NOBLE ENERGY INC	6.00	03/01/41	40,366,400	44,195,170	43,811,493
NOBLE HOLDING INTL LTD	4.90	08/01/20	168,877	139,901	142,279

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NOBLE HOLDING INTL LTD	6.20	08/01/40	11,580,129	12,015,963	7,063,879
NOBLE HOLDING INTL LTD	6.05	03/01/41	4,825,054	2,868,833	2,895,032
NOBLE HOLDING INTL LTD	7.95	04/01/45	13,510,151	12,188,452	9,490,881
NOMURA HOLDINGS INC	6.70	03/04/20	18,335,205	18,606,885	21,242,614
NORANDA ALUMINUM ACQUIS	11.00	06/01/19	1,133,888	1,105,232	11,339
NORBORD INC	6.25	04/15/23	265,378	265,378	272,012
NORTEK INC	8.50	04/15/21	2,929,773	3,051,352	3,039,639
NORTHERN OIL AND GAS INC	8.00	06/01/20	506,631	486,941	362,241
NORTHERN STATES PWR MINN	4.13	05/15/44	22,195,248	22,135,256	24,982,669
NORTHERN STATES PWR MINN	4.00	08/15/45	17,370,194	17,094,948	19,284,094
NORTHWESTERN CORP	4.18	11/15/44	57,900,646	57,900,646	63,358,685
NOVELIS INC	8.38	12/15/17	892,635	875,415	912,719
NOVELIS INC	8.75	12/15/20	579,006	544,051	603,614
NOVELIS INC.	0.01	06/02/22	2,375,984	2,378,108	2,350,252
NPC INTL/QUALITY/OPER B	10.50	01/15/20	2,171,274	2,273,572	2,285,266
NRG ENERGY INC	8.25	09/01/20	303,978	284,869	314,335
NRG ENERGY INC	6.25	07/15/22	12,115,710	11,642,875	11,752,239
NRG ENERGY INC	6.25	05/01/24	3,118,915	3,075,281	2,968,833
NRG ENERGY INC	7.25	05/15/26	3,502,024	3,503,047	3,484,514
NSAM LP	0.01	01/29/23	1,106,988	1,068,243	1,100,069
NUMERICABLE U S LLC	0.01	01/15/24	2,171,274	2,149,561	2,149,561
NWH ESCROW CORP	7.50	08/01/21	1,375,140	1,310,052	1,017,604
NXP BV/NXP FUNDING LLC	3.75	06/01/18	289,503	290,111	295,293
NXP BV/NXP FUNDING LLC	4.13	06/01/21	3,281,037	3,287,462	3,330,252
NXP BV/NXP FUNDING LLC	5.75	03/15/23	-	(4,584)	-
NXP BV/NXP FUNDING LLC	4.63	06/01/23	965,011	965,011	981,898
OAK HILLS APARTMENTS	8.12	09/01/17	916,997	916,997	932,372
OAK TEA INC	0.01	07/02/22	2,929,824	2,936,660	2,935,332
OASIS PETROLEUM INC	6.50	11/01/21	1,568,142	1,006,500	1,430,930
OASIS PETROLEUM INC	6.88	03/15/22	7,646,745	6,674,720	7,063,681
OASIS PETROLEUM INC	6.88	01/15/23	1,030,631	913,794	937,875
OCEAN GATE LIFE SETTLEMENT	0.00 (blank)		2,086,387	2,086,387	2,086,387
OCEAN GATE LIFE SETTLEMENT	0.00 (blank)		19,007,347	19,007,347	19,007,347
OCEAN GATE LIFE SETTLEMENT	0.00 (blank)		60,484,989	60,484,989	60,484,989
OCEAN GATE LIFE SETTLEMENT	0.00 (blank)		98,472,223	98,472,223	98,472,223
OCEAN GATE LIFE SETTLEMENT	0.00 (blank)		192,919,500	192,919,500	192,919
ODEBRECHT FINANCE LTD	4.38	04/25/25	1,290,000	1,279,111	557,280
OGLETHORPE POWER CORP	4.55	06/01/44	14,475,161	14,390,216	15,614,855
OLEODUCTO CENTRAL SA	4.00	05/07/21	574,000	571,483	560,798
OMNITRACS INC	0.01	05/25/21	289,503	284,644	243,183
OMNITRACS LLC	0.01	11/25/20	1,697,496	1,703,209	1,649,406
ON SEMICONDUCTOR CORP	1.00	03/31/23	1,712,894	1,687,201	1,717,176
ONCOR ELECTRIC DELIVERY	7.00	09/01/22	24,607,775	27,156,660	31,196,606
ONCOR ELECTRIC DELIVERY	7.00	05/01/32	27,097,502	29,435,411	37,282,150
ONCOR ELECTRIC DELIVERY	7.50	09/01/38	18,335,205	19,360,572	26,445,687
ONCOR ELECTRIC DELIVERY	3.75	04/01/45	19,300,215	19,155,133	19,827,433
ONEMAIN FIN HOLDINGS INC	6.75	12/15/19	478,645	478,645	466,679

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ONEMAIN FIN HOLDINGS INC	7.25	12/15/21	1,599,023	1,611,300	1,531,064
ONEOK INC	7.50	09/01/23	1,930,022	1,904,559	2,055,473
ONEOK PARTNERS LP	3.38	10/01/22	2,895,032	2,882,146	2,819,698
ONEOK PARTNERS LP	6.85	10/15/37	71,410,797	75,040,562	77,157,908
ONEX TSG INTER CORP	0.01	07/31/22	727,908	722,448	724,872
ONSITE US FINCO LLC	0.01	07/30/21	1,035,054	1,014,353	745,239
OPAL ACQUISITION INC	1.00	11/27/20	980,713	977,386	853,221
OPAL ACQUISITION INC	8.88	12/15/21	1,447,516	1,448,181	1,110,969
OPEN TEXT CORP	5.88	06/01/26	2,195,399	2,197,806	2,200,888
OPPENHEIMER HOLDINGS INC	8.75	04/15/18	411,095	414,644	417,261
ORACLE CORP	4.50	07/08/44	26,537,796	29,884,437	28,809,323
ORACLE CORP	4.13	05/15/45	40,530,452	40,296,679	41,697,595
ORION ENGINEERED CARBONS GMBH	1.00	07/25/21	284,491	281,646	284,491
ORTHO CLINICAL INC/SA	6.63	05/15/22	1,399,266	1,338,425	1,154,394
OSG BULK SHIPS INC.	0.01	08/05/19	1,662,572	1,653,424	1,596,069
OTTER PRODS LLC SYNDICATED	1.00	06/03/20	2,429,201	2,429,201	2,064,821
OUTERWALL INC	5.88	06/15/21	1,206,263	1,141,110	1,031,355
OUTFRONT MEDIA CAP LLC/C	5.25	02/15/22	2,171,274	2,193,523	2,203,843
OUTFRONT MEDIA CAP LLC/C	5.63	02/15/24	337,754	348,627	347,886
OWENS BROCKWAY	5.00	01/15/22	2,895,032	2,865,014	2,898,651
OWENS BROCKWAY	5.88	08/15/23	2,050,648	2,027,804	2,154,042
OWENS BROCKWAY	5.38	01/15/25	530,756	535,683	526,775
OWENS BROCKWAY	6.38	08/15/25	579,006	579,006	605,062
OWENS CORNING	4.20	12/15/22	6,755,075	6,751,207	7,049,533
OWENS ILLINOIS INC	7.80	05/15/18	627,257	643,455	686,846
OXBOW CARBON AND MINERAL HOLDI	1.00	07/19/19	-	3,432	-
OXEA FIN + CY S C A	0.01	01/15/20	530,954	529,627	512,705
P.F. CHANGS CHINA BISTRO INC.	0.01	07/02/19	1,107,585	1,122,969	1,054,975
P.H. GLATFELTER CO	5.38	10/15/20	965,011	965,011	979,486
PACE WAREHOUSE BALTIMORE MD	9.00	03/15/17	653,098	661,124	670,013
PACIFIC GAS + ELECTRIC	6.05	03/01/34	33,775,377	36,202,732	44,705,646
PACKAGING CORP OF AMERIC	4.50	11/01/23	13,447,425	14,207,716	14,596,976
PAPERWORKS INDUSTRIES IN	9.50	08/15/19	2,267,775	2,270,567	2,086,353
PARSLEY ENERGY LLC/FINAN	7.50	02/15/22	3,410,348	3,487,273	3,555,288
PARSLEY ENERGY LLC/FINAN	6.25	06/01/24	1,176,348	1,189,587	1,191,052
PARTY CITY HOLDINGS INC.	0.01	08/19/22	1,532,352	1,528,521	1,520,859
PATTERSON MEDICAL HOLDINGS INC	1.00	08/28/22	965,011	945,711	948,123
PBF LOGISTICS LP/FINANCE	6.88	05/15/23	1,399,266	1,314,366	1,371,280
PDC ENERGY INC	7.75	10/15/22	361,879	376,072	376,354
PEACOCK ENGINEERING COMP LLC	0.01	07/27/22	560,297	557,496	553,994
PECO ENERGY CO	4.15	10/01/44	37,828,422	37,706,415	42,350,049
PENN NATIONAL GAMING INC	5.88	11/01/21	818,329	816,738	832,650
PENSKE AUTO GROUP INC	5.75	10/01/22	916,760	918,160	916,760
PENSKE AUTOMOTIVE GROUP	5.38	12/01/24	752,708	752,708	726,364
PENSKE AUTOMOTIVE GROUP	5.50	05/15/26	1,236,179	1,236,179	1,174,370
PENTON MEDIA INC	0.01	10/03/19	1,224,414	1,234,107	1,217,532
PENTON MEDIA INC	0.01	10/02/20	1,385,285	1,385,495	1,343,726

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PERSTORP HOLDING AB	8.75	05/15/17	193,002	193,002	193,002
PETCO ANIMAL SUPPLIES INC.	0.01	01/26/23	2,406,496	2,358,366	2,389,746
PETROBRAS GLOBAL FINANCE	8.38	05/23/21	2,200,000	2,178,513	2,270,400
PETROBRAS GLOBAL FINANCE	6.25	03/17/24	9,650,108	6,501,930	8,564,471
PETROLEOS MEXICANOS	3.50	07/18/18	364,000	363,318	369,019
PETROLEOS MEXICANOS	4.88	01/24/22	47,285,528	47,762,720	48,652,465
PETROLEOS MEXICANOS	6.88	08/04/26	24,125,269	24,082,360	27,095,698
PETROLEOS MEXICANOS	7.47	11/12/26	37,000,000	2,540,967	1,779,544
PETROLEOS MEXICANOS	6.50	06/02/41	18,335,205	19,202,224	18,549,379
PETROLEOS MEXICANOS	5.50	06/27/44	18,335,205	20,102,240	16,538,951
PETROLEOS MEXICANOS	6.38	01/23/45	28,950,323	29,801,885	29,062,673
PETSMART INC.	0.01	03/11/22	373,524	377,820	371,612
PFIZER INC	7.20	03/15/39	39,565,441	43,168,737	60,344,470
PHH CORP	6.38	08/15/21	1,447,516	1,447,516	1,270,195
PHILLIPS MEDISIZE CORP	0.01	06/16/21	2,884,757	2,888,535	2,851,092
PINN FOODS FIN LLC/CORP	5.88	01/15/24	723,758	726,321	757,232
PINNACLE ENTERTAINMENT I	5.63	05/01/24	2,171,274	2,169,207	2,165,846
PINNACLE FOODS FIN LLC	1.00	01/13/23	240,046	238,846	240,913
PLAINS ALL AMER PIPELINE	4.65	10/15/25	57,900,646	57,818,988	58,563,178
PLAINS ALL AMER PIPELINE	4.70	06/15/44	33,775,377	33,692,062	29,228,044
PLANTRONICS INC	5.50	05/31/23	2,895,032	2,913,866	2,858,844
PLASTIPAK HOLDINGS INC	6.50	10/01/21	2,775,371	2,792,881	2,830,878
PLATFORM SPECIALTY PROD	10.38	05/01/21	1,448,481	1,436,396	1,459,345
PLATFORM SPECIALTY PROD	6.50	02/01/22	2,806,251	2,488,280	2,455,470
PLAYA RESORTS HOLDINGS	8.00	08/15/20	3,328,322	3,422,071	3,344,964
PORTILLOS HLDGS LLC	0.01	08/02/21	1,418,584	1,422,745	1,396,426
POST HOLDINGS INC	6.75	12/01/21	1,712,894	1,741,829	1,811,386
POST HOLDINGS INC	7.38	02/15/22	976,591	1,010,205	1,026,641
POST HOLDINGS INC	6.00	12/15/22	2,669,220	2,640,333	2,735,950
POST HOLDINGS INC	7.75	03/15/24	2,342,081	2,385,184	2,573,362
POST HOLDINGS INC	8.00	07/15/25	434,255	462,008	481,480
POTOMAC ELECTRIC POWER	4.15	03/15/43	72,375,807	75,282,580	79,413,989
POWDERHOUND	1.00	03/31/28	289,503,230	289,503,230	303,146,229
PPL CAPITAL FUNDING INC	3.40	06/01/23	43,427,414	43,359,075	45,340,504
PPL ELECTRIC UTILITIES	4.13	06/15/44	33,775,377	33,406,536	37,384,581
PPL ELECTRIC UTILITIES	4.15	10/01/45	19,300,215	19,185,051	21,505,634
PQ CORP	1.00	11/04/22	484,939	480,090	484,454
PQ CORP	6.75	11/15/22	843,419	847,236	879,265
PRA HOLDINGS INC	9.50	10/01/23	332,929	332,929	369,551
PRE PAID LEGAL SVCS INC	0.01	07/01/19	1,382,474	1,384,343	1,371,249
PRECISION DRILLING CORP	6.50	12/15/21	627,257	510,833	562,963
PRECISION DRILLING CORP	5.25	11/15/24	2,074,773	2,033,816	1,659,819
PRECYSE ACQUISITION CORP	0.01	10/20/22	579,006	570,321	576,111
PREMIER DENTAL SVCS INC	1.00	11/01/18	564,443	558,799	541,865
PRESTIGE BRANDS INC	5.38	12/15/21	482,505	481,459	489,743
PRESTIGE BRANDS INC	6.38	03/01/24	2,467,533	2,487,395	2,560,065
PRIME SECSRVC BRW/FINANC	9.25	05/15/23	3,739,417	3,764,366	3,963,782

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PRINCIPAL FINANCIAL GROU	8.88	05/15/19	57,900,646	59,405,311	68,322,718
PRINCIPAL FINANCIAL GROU	3.13	05/15/23	11,148,769	10,778,433	11,238,431
PRINCIPAL FINANCIAL GROU	3.40	05/15/25	4,825,054	4,732,644	4,881,167
PRINCIPAL FINANCIAL GROU	4.63	09/15/42	9,650,108	9,700,663	10,194,549
PRISO ACQUISITION CORPORATION	0.01	05/08/22	501,993	499,483	497,600
PROSPECT MEDICAL HOLIDNGS INC	0.01	06/30/22	1,278,639	1,259,460	1,264,255
PROVIDENT FDG/PFG FIN	6.75	06/15/21	2,076,703	2,065,408	1,967,676
PRUDENTIAL FINANCIAL INC	6.63	12/01/37	4,825,054	4,990,865	6,174,016
PRUDENTIAL FINANCIAL INC	5.20	03/15/44	24,125,269	24,122,866	23,582,451
PRUDENTIAL FINANCIAL INC	5.38	05/15/45	6,755,075	6,673,101	6,805,739
PRUDENTIAL FINANCIAL INC	8.88	06/15/68	70,445,786	72,990,532	77,490,364
PUB SVC ELEC + GAS	9.25	06/01/21	35,705,398	39,189,159	46,533,132
PUBLIC SERVICE ELECTRIC	4.05	05/01/45	48,250,538	48,019,382	54,255,108
PUBLIC SERVICE ELECTRIC	4.15	11/01/45	30,880,345	30,849,531	35,206,750
PUGET ENERGY INC	5.63	07/15/22	28,409,917	31,209,299	32,193,647
PUGET ENERGY INC	3.65	05/15/25	3,511,674	3,445,205	3,588,867
PUGET SOUND ENERGY INC	6.27	03/15/37	15,440,172	16,418,667	21,221,291
QEP RESOURCES INC	5.25	05/01/23	2,653,780	2,519,436	2,441,477
QORVO INC	6.75	12/01/23	1,447,516	1,444,566	1,505,417
QORVO INC	7.00	12/01/25	2,774,406	2,747,827	2,926,998
QUEBECOR MEDIA INC	5.75	01/15/23	2,858,362	2,892,143	2,901,237
QUICKSILVER RESOURCES IN	9.13	08/15/19	337,754	326,354	9,288
QUIKRETE HLDGS INC	0.01	09/28/20	1,399,057	1,403,890	1,395,308
QUORUM HEALTH CORP	0.01	04/29/22	952,972	933,913	954,163
QWEST CAPITAL FUNDING	6.88	07/15/28	3,377,538	3,340,830	2,735,806
QWEST CORP	6.88	09/15/33	19,042,557	17,451,415	18,756,919
QWEST CORP	7.13	11/15/43	11,116,924	9,448,660	10,783,416
RABOBANK CAP FD TRST III	5.25	12/29/49	1,020,000	1,037,802	1,016,175
RADIAN GROUP INC	5.25	06/15/20	1,037,387	1,037,387	1,045,167
RADIAN GROUP INC	7.00	03/15/21	892,635	896,426	954,566
RADIO SYSTEMS CORP	8.38	11/01/19	1,085,637	1,143,956	1,129,063
RANGE RESOURCES	5.88	07/01/22	1,833,520	1,603,224	1,828,937
RANGE RESOURCES CORP	5.75	06/01/21	1,254,514	1,204,674	1,226,287
RANGE RESOURCES CORP	5.00	08/15/22	2,991,533	2,676,319	2,819,520
RANGE RESOURCES CORP	5.00	03/15/23	1,737,019	1,363,940	1,628,456
RANGE RESOURCES CORP	4.88	05/15/25	482,505	405,895	459,586
RAYTHEON COMPANY	7.20	08/15/27	4,342,548	4,700,888	6,165,655
RCN TELECM SER/CAPITAL	8.50	08/15/20	1,495,767	1,507,215	1,533,161
REALOGY GROUP/CO ISSUER	4.50	04/15/19	458,380	471,848	469,840
REALOGY GROUP/CO ISSUER	4.88	06/01/23	2,123,024	2,106,929	2,096,486
REGAL CINEMAS CORP	0.01	04/01/22	478,887	480,907	477,914
REGAL ENTERTAINMENT GRP	5.75	03/15/22	2,581,404	2,618,034	2,639,485
REGAL ENTERTAINMENT GRP	5.75	06/15/23	289,503	289,503	291,675
REGIONALCARE HOSPITAL PR	8.25	05/01/23	487,330	487,330	499,514
RENT A CENTER INC	6.63	11/15/20	965,011	956,690	919,173
RENT A CENTER INC	0.01	03/19/21	907,826	897,504	876,053
RENT A CENTER INC	4.75	05/01/21	965,011	930,904	805,784

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RESOLUTE FOREST PRODUCTS	5.88	05/15/23	1,978,272	1,953,872	1,557,889
REVLON CONSUMER PRODS	5.75	02/15/21	627,257	631,796	605,303
REXEL SA	5.25	06/15/20	410,130	410,087	424,484
REYNOLDS GRP ISS/REYNOLD	9.88	08/15/19	371,529	393,907	383,604
REYNOLDS GRP ISS/REYNOLD	5.75	10/15/20	4,284,648	4,391,101	4,423,899
REYNOLDS GRP ISS/REYNOLD	6.88	02/15/21	386,004	386,004	397,584
REYNOLDS GRP ISS/REYNOLD	8.25	02/15/21	940,885	927,420	984,279
REYNOLDS GRP ISS/REYNOLD	5.13	07/15/23	1,375,140	1,375,140	1,392,330
REYNOLDS GRP ISS/REYNOLD	7.00	07/15/24	4,280,788	4,306,007	4,407,071
RGS AEGCO FUNDING CORP	9.81	12/07/22	12,418,205	13,166,285	12,516,955
RGS I+M FUNDING CORP	9.81	12/07/22	17,116,985	18,149,064	17,253,099
RHP HOTEL PPTY/RHP FINAN	5.00	04/15/23	627,257	627,257	622,553
RHP HOTEL PPTYS LP SYNDICATE	1.00	01/15/21	1,229,424	1,226,350	1,226,965
RICE ENERGY INC	6.25	05/01/22	1,471,641	1,361,106	1,460,604
RICE ENERGY INC	7.25	05/01/23	458,380	436,504	465,256
RIO OIL FINANCE TRUST	9.25	07/06/24	3,069,000	3,068,951	2,623,995
RITE AID CORP	9.25	03/15/20	776,834	787,247	819,699
RITE AID CORP	1.00	08/21/20	484,435	491,702	483,830
RITE AID CORP	6.75	06/15/21	2,166,449	2,274,058	2,280,188
RITE AID CORP	6.13	04/01/23	1,718,684	1,728,351	1,834,695
RITE AID CORP	7.70	02/15/27	761,393	703,029	907,962
RITE AID CORP	6.88	12/15/28	723,758	706,117	835,941
RIVERBED TECHNOLOGY INC	0.01	04/24/22	3,070,374	3,084,046	3,065,676
RIVERBED TECHNOLOGY INC	8.88	03/01/23	3,433,508	3,468,901	3,553,681
ROSE ROCK MIDSTREAM/FIN	5.63	07/15/22	1,833,520	1,572,891	1,613,498
ROVI CORP SYNDICATED LNS	0.01	07/02/21	1,276,689	1,268,317	1,251,959
ROYAL BANK OF CANADA	2.30	03/22/21	2,900,000	2,898,082	2,981,758
ROYAL BK SCOTLND GRP PLC	4.80	04/05/26	24,125,269	24,082,643	24,415,758
ROYAL BK SCOTLND GRP PLC	7.50	12/29/49	579,006	579,006	529,791
ROYAL BK SCOTLND GRP PLC	8.00	12/29/49	579,006	579,006	539,924
ROYAL BK SCOTLND GRP PLC	7.64	12/31/49	1,761,145	1,485,578	1,673,087
ROYAL HOLDINGS, INC.	0.01	06/19/22	907,593	903,055	898,517
RP CROWN PARENT LLC	0.01	12/21/18	1,991,105	1,993,722	1,869,767
RR DONNELLEY + SONS CO	7.88	03/15/21	168,877	168,381	174,788
RR DONNELLEY + SONS CO	7.00	02/15/22	747,883	805,310	732,926
RR DONNELLEY + SONS CO	6.50	11/15/23	289,503	289,503	269,238
RR DONNELLEY + SONS CO	6.00	04/01/24	5,621,188	5,595,479	4,999,372
RS LEGACY CORP	6.75	05/15/19	-	9,914	-
RSI HOME PRODUCTS INC	6.50	03/15/23	2,526,398	2,547,794	2,595,874
RSP PERMIAN INC	6.63	10/01/22	2,678,870	2,579,045	2,759,236
RUE21 INC	0.01	10/09/20	1,711,303	1,552,297	928,382
RUE21 INC	9.00	10/15/21	1,254,514	1,080,909	465,738
S+P GLOBAL INC	4.00	06/15/25	14,475,161	14,378,995	15,800,753
S+P GLOBAL INC	4.40	02/15/26	28,950,323	28,857,667	32,492,424
SABINE OIL + GAS CORP	9.75	02/15/17	1,800,710	1,577,971	36,014
SABINE PASS LIQUEFACTION	5.63	02/01/21	1,930,022	1,944,164	1,949,322
SABINE PASS LIQUEFACTION	6.25	03/15/22	3,667,041	3,524,967	3,767,885

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SABINE PASS LIQUEFACTION	5.63	04/15/23	7,913,088	7,812,856	7,942,762
SABINE PASS LIQUEFACTION	5.63	03/01/25	5,838,315	5,818,825	5,816,421
SABINE PASS LIQUEFACTION	5.88	06/30/26	4,328,073	4,337,168	4,344,304
SABLE INTL FINANCE LTD	6.88	08/01/22	868,510	858,260	872,262
SABRA HEALTH/CAPTL CORP	5.50	02/01/21	1,785,270	1,784,372	1,834,365
SABRE GLBL INC	5.38	04/15/23	2,895,032	2,895,032	2,960,171
SALEM COMMUNICATIONS CORP DEL	0.01	03/16/20	2,200,216	2,197,260	2,142,461
SALLY HOLDINGS/SALLY CAP	5.50	11/01/23	1,930,022	1,959,517	2,002,397
SALLY HOLDINGS/SALLY CAP	5.63	12/01/25	1,399,266	1,407,278	1,465,731
SAMARCO MINERACAO SA	4.13	11/01/22	64,655,721	23,846,628	24,892,453
SAMARCO MINERACAO SA	5.75	10/24/23	17,370,194	6,300,322	6,687,525
SAMS CLUB GASTONIA NC	9.18	07/15/18	1,606,758	1,663,407	1,714,957
SANCHEZ ENERGY CORP	7.75	06/15/21	1,158,013	986,794	981,416
SANCHEZ ENERGY CORP	6.13	01/15/23	2,460,777	1,780,197	1,900,951
SANDRIDGE ENERGY INC	8.75	06/01/20	96,501	42,429	39,565
SANDRIDGE ENERGY INC	7.50	03/15/21	2,267,775	1,929,858	130,397
SANJEL CORP	7.50	06/19/19	965,011	899,517	19
SANTANDER UK GROUP HLDGS	4.75	09/15/25	2,800,000	2,749,890	2,763,656
SCHAEFFLER FINANCE BV	4.75	05/15/21	289,503	289,503	295,655
SCHAEFFLER HLDG FIN BV	6.88	08/15/18	193,002	192,572	196,862
SCHAEFFLER HLDG FIN BV	6.25	11/15/19	1,737,019	1,756,427	1,806,500
SCIENTIFIC GAMES INTERNA	7.00	01/01/22	6,982,818	6,988,156	7,017,732
SCIENTIFIC GAMES INTERNA	10.00	12/01/22	10,520,547	9,209,172	8,547,945
SCIENTIFIC GAMES INTL INC	0.01	10/01/21	2,080,192	2,079,543	2,048,989
SCOTTS MIRACLE GRO CO	6.00	10/15/23	530,756	539,418	558,621
SEALED AIR CORP	5.25	04/01/23	579,006	584,692	599,272
SEALED AIR CORP	5.13	12/01/24	820,259	820,259	841,791
SECURUS TECHNOLOGIES, INC.	0.01	04/30/20	537,740	533,010	507,159
SECURUS TECHNOLOGIES, INC.	0.01	04/30/21	868,032	868,515	772,549
SEDGWICK CLAIMS MGMT SVCS INC	0.01	02/28/22	1,302,765	1,250,772	1,247,397
SEDGWICK CLAIMS MGMT SVCS INC	0.01	02/28/22	2,412,527	2,352,214	2,309,995
SELECT MEDICAL CORP	6.38	06/01/21	2,166,449	1,937,827	2,079,791
SELECT MEDICAL CORPORATION	0.01	03/03/21	904,842	886,745	905,973
SENSUS USA INC	0.01	03/16/23	1,206,263	1,170,076	1,197,216
SERTA SIMMONS BEDDING LL	8.13	10/01/20	2,092,143	2,134,164	2,139,217
SERTA SIMMONS HLDGS LLC	0.01	10/01/19	3,425,823	3,433,567	3,417,259
SERVICE CORP INTL	8.00	11/15/21	277,923	275,579	325,170
SERVICE CORP INTL	5.38	01/15/22	2,653,780	2,684,691	2,733,393
SERVICE CORP INTL	7.50	04/01/27	140,000	133,497	162,400
SERVICEMASTER CO LLC	0.01	07/01/21	1,886,669	1,867,344	1,886,273
SEVEN GENERATIONS ENERGY	6.88	06/30/23	820,259	816,938	643,903
SEVENTY SEVEN ENERGY INC	6.50	07/15/22	1,471,641	837,215	91,978
SEVENTY SEVEN OPERATING LLC	0.01	06/25/20	1,880,732	1,511,548	1,608,026
SFR GROUP SA	6.00	05/15/22	9,698,358	9,581,689	9,431,653
SFR GROUP SA	6.25	05/15/24	193,002	193,863	184,558
SFR GROUP SA	7.38	05/01/26	10,803,296	10,839,761	10,681,758
SHEA HOMES LP/FNDG CP	5.88	04/01/23	482,505	482,505	477,680

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SHEA HOMES LP/FNDG CP	6.13	04/01/25	482,505	482,505	480,093
SHEARERS FOODS / CHIP FI	9.00	11/01/19	940,885	963,869	992,634
SHEARERS FOODS LLC	1.00	06/30/22	482,505	477,680	434,255
SIDEWINDER DRILLING INC	9.75	11/15/19	241,253	241,253	13,269
SIG COMBIBLOC US ACQ INC	0.01	03/13/22	665,392	662,065	659,363
SIGNODE INDL GROUP US INC	1.00	05/01/21	558,723	557,327	552,901
SIGNODE INDUSTRIAL GROUP	6.38	05/01/22	706,388	710,558	675,483
SILVER II US HLDGS LLC	1.00	12/13/19	2,686,590	2,421,029	2,404,498
SINCLAIR TELEVISION GROU	5.38	04/01/21	313,628	314,743	323,037
SINCLAIR TELEVISION GROU	6.38	11/01/21	313,628	313,628	329,310
SINCLAIR TELEVISION GROU	5.63	08/01/24	554,881	549,524	567,366
SINCLAIR TELEVISION GROU	5.88	03/15/26	3,340,867	3,374,053	3,407,685
SIRIUS XM RADIO INC	5.88	10/01/20	2,895,032	2,942,406	2,985,502
SIRIUS XM RADIO INC	5.75	08/01/21	1,930,022	1,970,911	2,004,810
SIRIUS XM RADIO INC	6.00	07/15/24	5,765,939	5,885,505	5,960,540
SIRIUS XM RADIO INC	5.38	07/15/26	1,616,393	1,616,393	1,604,270
SIX FLAGS ENTERTAINMENT	5.25	01/15/21	2,412,527	2,408,877	2,487,918
SIX FLAGS ENTERTAINMENT	4.88	07/31/24	337,754	337,754	333,532
SM ENERGY CO	6.50	11/15/21	434,255	225,357	407,114
SM ENERGY CO	6.13	11/15/22	1,230,389	1,066,428	1,130,420
SM ENERGY CO	6.50	01/01/23	1,037,387	640,982	964,770
SM ENERGY CO	5.00	01/15/24	1,471,641	812,669	1,258,253
SOCIETE GENERALE	5.92	04/29/49	1,070,000	1,090,126	1,078,913
SOLARWINDS INC.	0.01	02/03/23	2,412,527	2,291,901	2,394,433
SOLENIS INTL L P	0.01	07/31/21	2,935,294	2,902,300	2,896,783
SOLERA HOLDINGS INC.	0.01	03/03/23	1,925,196	1,867,441	1,921,981
SOLERA LLC / SOLERA FINA	10.50	03/01/24	3,869,693	3,888,842	4,068,015
SONIC AUTOMOTIVE INC	5.00	05/15/23	72,376	70,371	70,928
SOURCEHOV LLC	0.01	10/31/19	1,279,270	1,244,085	929,466
SOURCEHOV LLC	0.01	04/30/20	2,219,525	2,130,744	1,181,897
SOUTHCROSS ENERGY PARTNERS L	0.01	08/04/21	481,278	365,634	409,086
SOUTHCROSS HLDGS BORROWER LP	1.00	04/13/23	163,860	163,860	137,642
SOUTHEAST POWERGEN LLC	0.01	12/02/21	848,341	845,679	816,529
SOUTHERN CAL EDISON	3.60	02/01/45	14,475,161	14,422,272	14,929,491
SOUTHERN GRAPHICS INC	8.38	10/15/20	1,133,888	1,134,686	1,133,888
SOUTHERN POWER CO	5.25	07/15/43	8,685,097	8,734,967	9,461,024
SOUTHERN STAR CENT CORP	5.13	07/15/22	1,423,391	1,429,610	1,387,806
SOUTHWESTERN ELEC POWER	6.20	03/15/40	21,230,237	22,378,713	26,402,198
SOUTHWESTERN ELEC POWER	3.90	04/01/45	3,860,043	3,531,182	3,720,703
SOUTHWESTERN ENERGY CO	3.30	01/23/18	1,664,644	1,674,730	1,701,266
SOUTHWESTERN ENERGY CO	7.50	02/01/18	2,340,151	2,331,738	2,486,411
SOUTHWESTERN ENERGY CO	4.10	03/15/22	1,085,637	926,124	968,931
SOUTHWESTERN ENERGY CO	4.95	01/23/25	32,810,366	22,662,026	31,415,925
SOVEREIGN CAPITAL TR VI	7.91	06/13/36	5,548,812	5,748,724	5,704,867
SPANSION INC/OLD	2.25	06/15/16	3,500,000	1,955,708	0
SPECTRUM BRANDS INC	1.00	09/04/17	-	21,763	-
SPECTRUM BRANDS INC	6.38	11/15/20	120,626	122,049	125,904

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SPECTRUM BRANDS INC	6.63	11/15/22	482,505	505,327	512,059
SPECTRUM BRANDS INC	6.13	12/15/24	989,136	989,136	1,043,539
SPEEDWAY MOTORSPORTS INC	5.13	02/01/23	796,134	796,134	810,066
SPIN HOLDCO INC	0.01	11/14/19	3,220,478	3,219,752	3,154,716
SPIRIT AEROSYSTEMS INC	5.25	03/15/22	-	2	-
SPRINGLEAF FINANCE CORP	6.90	12/15/17	96,501	93,552	99,999
SPRINGLEAF FINANCE CORP	5.25	12/15/19	482,505	482,505	449,333
SPRINGLEAF FINANCE CORP	8.25	12/15/20	1,185,998	1,185,998	1,188,963
SPRINGLEAF FINANCE CORP	7.75	10/01/21	1,022,911	1,050,898	984,552
SPRINGLEAF FINANCE CORP	8.25	10/01/23	1,137,748	1,137,748	1,080,860
SPRINGS INDUSTRIES INC	6.25	06/01/21	1,231,354	1,231,579	1,243,667
SPRINT CAPITAL CORP	6.88	11/15/28	14,957,667	11,114,847	11,741,768
SPRINT CAPITAL CORP	8.75	03/15/32	8,844,324	7,828,049	7,561,897
SPRINT COMMUNICATIONS	7.00	08/15/20	361,879	326,215	322,072
SPRINT COMMUNICATIONS	11.50	11/15/21	1,524,717	1,524,717	1,506,420
SPRINT CORP	7.88	09/15/23	7,116,954	5,481,200	5,818,110
SPRINT CORP	7.13	06/15/24	6,706,825	5,990,689	5,348,693
SPRINT CORP	7.63	02/15/25	1,897,211	1,791,560	1,501,168
SRAM LLC	0.01	04/10/20	672,631	666,878	591,915
SS+C TECH HOLDINGS INC	5.88	07/15/23	965,011	978,943	986,724
STALLION OILFIELD HLDGS INC	1.00	06/19/18	597,203	591,268	353,843
STANDARD CHARTERED PLC	6.41	01/29/49	1,700,000	1,703,747	1,530,000
STANDARD INDUSTRIES INC	5.50	02/15/23	410,130	421,052	419,357
STANDARD INDUSTRIES INC	5.38	11/15/24	1,471,641	1,471,641	1,497,395
STANDARDAERO AVIATION	10.00	07/15/23	530,756	524,471	529,429
STATE GRID OVERSEAS INV	1.25	05/19/22	280,000	319,367	312,621
STATION CASINOS LLC	0.01	06/08/23	1,905,896	1,896,367	1,893,984
STATOIL ASA	2.65	01/15/24	38,600,431	38,546,419	39,143,891
STEEL DYNAMICS INC	5.13	10/01/21	1,930,022	1,909,969	1,975,860
STEEL DYNAMICS INC	5.25	04/15/23	1,930,022	1,933,164	1,968,622
STEEL DYNAMICS INC	5.50	10/01/24	2,895,032	2,996,898	2,960,171
STERIGENICS NORDION HOLD	6.50	05/15/23	1,599,988	1,599,988	1,619,988
STERIGENICS NORDION HOLD LLC	0.01	05/15/22	1,149,328	1,146,455	1,137,835
STONERIDGE INC	9.50	10/15/17	-	(967)	-
STS OPERATING INC	0.01	02/12/21	1,307,169	1,313,882	1,150,309
STYROLUTION US HOLDING LLC	0.01	11/07/19	2,553,072	2,530,221	2,549,880
SUBURBAN PROPANE PARTNRS	5.50	06/01/24	2,436,652	2,423,683	2,394,011
SUGAR HSP GMNG PROP/FIN	6.38	06/01/21	2,012,047	1,949,504	1,991,927
SUMMIT MATERIALS LLC/FIN	8.50	04/15/22	410,130	410,130	434,225
SUMMIT MATERIALS LLC/FIN	6.13	07/15/23	72,376	71,960	71,335
SUMMIT MID HLDS LLC / FI	7.50	07/01/21	772,009	771,047	741,128
SUMMIT MID HLDS LLC / FI	5.50	08/15/22	1,905,896	1,652,648	1,639,071
SUNCOKE ENRGY PART LP/FI	7.38	02/01/20	434,255	440,432	364,774
SUNCOR ENERGY INC	5.95	12/01/34	16,405,183	16,903,567	19,327,249
SUNCOR ENERGY INC	6.50	06/15/38	3,860,043	4,162,233	4,920,233
SUNGARD AVAIL SERV CAP	8.75	04/01/22	434,255	434,255	237,755
SUNOCO LOGISTICS PARTNER	5.35	05/15/45	10,615,118	8,732,770	10,514,227

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SUNOCO LP/FINANCE CORP	5.50	08/01/20	1,519,892	1,520,138	1,500,893
SUNOCO LP/FINANCE CORP	6.25	04/15/21	3,642,916	3,642,463	3,633,808
SUNOCO LP/FINANCE CORP	6.38	04/01/23	7,092,829	6,990,874	7,039,633
SUPERVALU INC	0.01	03/21/19	2,077,657	2,081,590	2,072,463
SURGERY CENTER HOLDINGS INC.	0.01	11/03/20	3,195,071	3,183,681	3,179,096
SURGICAL CARE AFFILIATES	6.00	04/01/23	738,233	738,233	752,998
SURGICAL CARE AFFILIATES LLC	0.01	03/17/22	475,280	474,092	473,797
SW AIRLINES 94 A TRUST	9.15	07/01/16	88,903	88,903	88,957
SYBIL SOFTWARE LLC	0.01	03/20/20	641,732	641,732	635,315
SYMANTEC CORP	3.95	06/15/22	23,160,258	23,216,104	23,438,377
SYNCHRONY FINANCIAL	4.25	08/15/24	26,055,291	27,152,392	26,767,488
SYNCREON GROUP HLDGS B V	1.00	10/28/20	1,500,084	1,500,084	1,290,073
T MOBILE USA INC	6.46	04/28/19	772,009	798,205	784,554
T MOBILE USA INC	6.25	04/01/21	5,741,814	5,859,650	5,989,401
T MOBILE USA INC	6.13	01/15/22	595,412	607,840	624,438
T MOBILE USA INC	6.73	04/28/22	554,881	563,005	583,485
T MOBILE USA INC	6.00	03/01/23	1,495,767	1,505,700	1,548,119
T MOBILE USA INC	6.63	04/01/23	8,274,967	8,599,226	8,766,335
T MOBILE USA INC	6.84	04/28/23	916,760	962,290	968,328
T MOBILE USA INC	6.50	01/15/24	1,688,769	1,732,583	1,777,429
T MOBILE USA INC	6.38	03/01/25	6,224,319	6,206,605	6,504,414
TALEN ENERGY SUPPLY LLC	4.63	07/15/19	1,519,892	1,518,037	1,337,505
TARGA RESOURCES PARTNERS	5.00	01/15/18	989,136	989,136	1,006,446
TARGA RESOURCES PARTNERS	4.13	11/15/19	1,640,518	1,619,989	1,624,113
TARGA RESOURCES PARTNERS	6.88	02/01/21	506,631	495,364	515,497
TARGA RESOURCES PARTNERS	5.25	05/01/23	7,055,194	6,721,617	6,667,158
TARGA RESOURCES PARTNERS	4.25	11/15/23	452,590	438,729	406,200
TARGA RESOURCES PARTNERS	6.75	03/15/24	930,270	927,040	953,527
TAXACT INC.	0.01	12/31/22	410,130	397,826	408,079
TAYLOR MORRISON COMM/MON	5.25	04/15/21	2,321,816	2,325,449	2,316,011
TAYLOR MORRISON COMM/MON	5.88	04/15/23	1,930,022	1,930,022	1,939,672
TAYLOR MORRISON COMM/MON	5.63	03/01/24	675,508	659,983	658,620
TC PIPELINES LP	4.65	06/15/21	11,580,129	11,646,418	11,521,739
TCI COMMUNICATIONS INC	7.88	02/15/26	27,020,301	30,672,764	38,672,926
TEACHERS INSUR + ANNUITY	6.85	12/16/39	36,670,409	41,141,426	49,815,137
TEACHERS INSUR + ANNUITY	4.90	09/15/44	28,950,323	28,925,002	32,493,929
TECK RESOURCES LIMITED	3.00	03/01/19	330,999	320,615	311,139
TECK RESOURCES LIMITED	8.00	06/01/21	1,158,013	1,165,363	1,192,753
TECK RESOURCES LIMITED	4.75	01/15/22	217,127	149,878	183,451
TECK RESOURCES LIMITED	6.13	10/01/35	940,885	595,459	672,733
TECK RESOURCES LIMITED	6.00	08/15/40	241,253	168,226	168,877
TEGNA INC	5.13	07/15/20	2,235,930	2,254,315	2,305,803
TEGNA INC	4.88	09/15/21	3,160,410	3,116,147	3,239,421
TELECOM ITALIA CAPITAL	6.00	09/30/34	64,173,216	62,964,932	61,285,421
TELECOMMUNICATIONS MGMT LLC	0.01	04/30/20	2,306,306	2,303,224	2,173,694
TELEFONICA EMISIONES SAU	4.57	04/27/23	22,272,448	22,706,559	24,639,853
TELEFONICA EUROPE BV	8.25	09/15/30	22,870,755	24,627,311	32,567,165

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TELENET BIDCO NV	0.01	06/30/24	554,881	552,107	549,449
TEMPUR SEALY INTL INC	5.63	10/15/23	1,254,514	1,269,895	1,292,149
TEMPUR SEALY INTL INC	5.50	06/15/26	3,063,909	3,069,639	3,010,291
TENET HEALTHCARE CORP	8.00	08/01/20	241,253	250,972	246,982
TENET HEALTHCARE CORP	8.13	04/01/22	3,697,921	3,770,020	3,789,630
TENET HEALTHCARE CORP	6.75	06/15/23	12,545,140	12,334,117	12,011,972
TENNECO INC	5.00	07/15/26	434,255	434,255	440,495
TEREX CORP	6.00	05/15/21	2,895,032	2,937,976	2,898,651
TERRAFORM GLOBAL OPERATI	9.75	08/15/22	747,883	689,849	676,834
TERRAFORM POWER OPERATIN	5.88	02/01/23	2,895,032	2,759,017	2,755,492
TERRAFORM POWER OPERATIN	6.13	06/15/25	4,246,047	4,104,526	4,012,515
TERVITA CORP	0.01	05/15/18	-	1,172	-
TESCO PLC	6.13	02/24/22	1,750,000	2,914,674	2,555,591
TESCO PLC	5.00	03/24/23	300,000	476,653	413,011
TESCO PLC	5.13	04/10/47	1,700,000	1,611,906	1,804,695
TESCO PROPERTY FIN 4 PLC	5.80	10/13/40	1,676,030	2,364,224	2,069,500
TESORO CORP	5.38	10/01/22	5,307,559	5,272,262	5,413,710
TESORO CORP	5.13	04/01/24	217,127	206,166	218,213
TESORO LOGISTICS LP/CORP	5.50	10/15/19	651,382	654,850	680,694
TESORO LOGISTICS LP/CORP	5.88	10/01/20	6,959,658	6,900,300	7,151,048
TESORO LOGISTICS LP/CORP	6.13	10/15/21	1,399,266	1,404,618	1,448,240
TESORO LOGISTICS LP/CORP	6.38	05/01/24	1,476,466	1,481,803	1,546,599
TEXAS COMPETITIVE/TCEH	11.50	10/01/20	168,877	149,085	57,418
TGI FRIDAYS INC	0.01	07/15/20	720,400	718,391	716,201
THERMO FISHER SCIENTIFIC	1.50	12/01/20	515,000	563,218	593,618
THOMPSON CREEK METALS CO	7.38	06/01/18	675,508	675,828	486,365
THOMPSON CREEK METALS CO	12.50	05/01/19	120,626	121,067	86,851
THOMSON REUTERS CORP	3.35	05/15/26	9,650,108	9,609,213	9,862,122
TIBCO SOFTWARE INC	11.38	12/01/21	762,359	664,154	606,075
TIME INC	5.75	04/15/22	3,184,536	2,904,222	2,993,463
TIME WARNER CABLE LLC	6.75	06/15/39	8,685,097	8,951,977	10,326,346
TIME WARNER CABLE LLC	5.50	09/01/41	83,473,431	88,090,803	88,305,398
TIME WARNER CABLE LLC	4.50	09/15/42	38,600,431	41,212,113	36,251,725
TIME WARNER INC	7.63	04/15/31	20,265,226	22,212,102	28,142,254
TIME WARNER INC	7.70	05/01/32	43,425,484	49,147,558	60,466,986
TIME WARNER INC	6.50	11/15/36	20,265,226	21,831,186	25,743,464
TIME WARNER INC	5.35	12/15/43	5,790,065	6,175,947	6,646,434
TIME WARNER INC	4.65	06/01/44	57,900,646	56,605,949	61,579,183
TITAN INTERNATIONAL INC	6.88	10/01/20	120,626	120,626	101,477
TMS INTERNATIONAL CORP	7.63	10/15/21	144,752	144,752	100,602
TOLL BROS FINANCE CORP	6.75	11/01/19	120,626	120,621	135,705
TOLL BROS FINANCE CORP	5.63	01/15/24	24,125	24,123	25,030
TOPAZ MARINE SA	8.63	11/01/18	675,508	680,362	636,369
TOPS HOLDING II CORP	8.75	06/15/18	574,181	571,974	499,538
TOPS HOLDING/MARKETS II	8.00	06/15/22	289,503	289,503	254,763
TOWNSQUARE MEDIA INC	6.50	04/01/23	1,278,639	1,281,212	1,264,255
TPC GROUP INC	8.75	12/15/20	3,315,777	2,601,072	2,594,595

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TPF GENERATION HLDGS LLC	0.01	12/31/17	1,554,788	1,518,378	1,477,049
TPF II PWR LLC SYNDICATED LN	0.01	10/02/21	681,302	676,192	678,181
TRAC INTERMODAL LLC/CORP	11.00	08/15/19	349,334	355,952	368,547
TRADER CORP	9.88	08/15/18	1,592,268	1,636,085	1,644,016
TRANS ALLEGHENY INTERSTA	3.85	06/01/25	29,421,248	29,578,387	31,455,845
TRANSCANADA PIPELINES	3.75	10/16/23	13,384,699	13,637,620	14,197,188
TRANSCANADA PIPELINES	7.70	06/15/29	21,230,237	22,938,580	29,895,188
TRANSCONT GAS PIPE CORP	4.45	08/01/42	7,720,086	7,762,613	7,094,978
TRANSCONT GAS PIPE LINE	7.85	02/01/26	48,250,538	48,169,811	60,274,052
TRANSCONT GAS PIPE LINE	5.40	08/15/41	15,440,172	15,891,630	15,618,229
TRANSDIGM INC	5.50	10/15/20	434,255	434,255	441,854
TRANSDIGM INC	7.50	07/15/21	1,809,395	1,914,578	1,917,959
TRANSDIGM INC	6.00	07/15/22	2,870,907	2,843,707	2,885,778
TRANSDIGM INC	0.01	06/09/23	594,243	589,787	584,462
TRANSDIGM INC	0.01	06/09/23	660,271	655,318	649,402
TRANSDIGM INC	6.50	07/15/24	3,068,734	3,055,829	3,112,863
TRANSDIGM INC	6.50	05/15/25	1,642,448	1,638,408	1,646,554
TRANSDIGM INC	6.38	06/15/26	3,341,832	3,342,552	3,333,478
TRANSOCEAN INC	6.00	03/15/18	1,544,017	1,426,550	1,567,177
TRANSOCEAN INC	8.13	12/15/21	11,507,753	10,934,025	9,724,052
TRANSOCEAN INC	7.50	04/15/31	1,544,017	968,608	1,011,331
TRANSOCEAN INC	6.80	03/15/38	28,950,323	18,742,898	18,890,086
TRANSOCEAN INC	9.10	12/15/41	434,255	288,581	295,293
TRANSUNION LLC	0.01	04/09/21	2,310,126	2,304,351	2,278,732
TRAVELPORT FIN (LUXEMBOURG) S	1.00	09/02/21	502,782	500,896	499,639
TREEHOUSE FOODS INC	6.00	02/15/24	675,508	675,508	716,038
TRI POINTE GROUP / HOMES	4.38	06/15/19	434,255	431,420	436,426
TRI POINTE GROUP / HOMES	5.88	06/15/24	1,129,063	1,116,550	1,147,410
TRIANGLE USA PETROLEUM	6.75	07/15/22	434,255	435,005	99,879
TRIBUNE MEDIA CO	5.88	07/15/22	4,825,054	4,821,505	4,800,929
TRIBUNE MEDIA COMPANY	1.00	12/27/20	1,133,828	1,135,009	1,129,576
TRINIDAD DRILLING LTD	7.88	01/15/19	120,626	120,340	107,357
TRINSEO OP / TRINSEO FIN	6.75	05/01/22	627,257	610,174	625,689
TRIUMPH GROUP INC	5.25	06/01/22	4,993,931	4,955,606	4,594,416
TROPICANA ENTMT INC	0.01	11/27/20	1,007,772	1,011,580	1,002,733
TTM TECHNOLOGIES INC	0.01	05/31/21	2,563,301	2,473,586	2,537,668
TULLOW OIL PLC	6.25	04/15/22	675,508	624,010	540,406
TWIN RIV MGMT GROUP INC	0.01	07/10/20	1,458,313	1,449,036	1,448,586
TXU US HLDGS CO	1.00	10/10/16	2,726,155	1,979,545	893,497
TXU US HLDGS CO	1.00	10/10/17	1,761,145	1,255,803	588,733
TYCO ELECTRONICS GROUP S	7.13	10/01/37	13,510,151	14,334,212	18,638,780
TYSON FOODS INC	4.50	06/15/22	18,335,205	18,424,182	20,382,460
U S COATINGS ACQUISITION INC	0.01	02/01/20	3,288,522	3,308,618	3,281,320
U.S. RENAL CARE INC.	0.01	12/31/22	1,920,371	1,901,168	1,916,780
U.S. TELEPACIFIC CORPORATION	0.01	11/25/20	1,816,279	1,817,414	1,729,097
UBS AG	5.13	05/15/24	2,500,000	2,591,656	2,543,320
UBS AG JERSEY BRANCH	7.25	02/22/22	2,500,000	2,678,750	2,559,388

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UBS AG STAMFORD CT	7.63	08/17/22	17,475,161	17,981,314	19,790,620
UNIFRAX I LLC/UNIFRAX HO	7.50	02/15/19	1,785,270	1,798,153	1,544,258
UNION PACIFIC CORP	6.25	05/01/34	3,003,114	3,180,935	3,987,831
UNION PACIFIC CORP	3.38	02/01/35	9,650,108	9,622,944	9,636,949
UNION PACIFIC CORP	4.30	06/15/42	6,272,570	6,334,467	6,983,579
UNION PACIFIC CORP	4.82	02/01/44	52,123,126	51,863,384	62,012,729
UNITED AIR 2014 1 A PTT	4.00	10/11/27	13,646,157	13,646,157	14,410,341
UNITED RENTALS NORTH AM	5.75	11/15/24	11,097,624	11,314,254	11,180,856
UNITED RENTALS NORTH AM	5.88	09/15/26	2,291,901	2,293,701	2,274,711
UNITED STATES STEEL CORP	6.88	04/01/21	1,158,978	1,172,882	1,005,413
UNITED STATES STEEL CORP	8.38	07/01/21	1,863,436	1,863,436	1,956,608
UNITED TECHNOLOGIES CORP	4.50	06/01/42	27,502,807	28,357,590	31,473,816
UNITYMEDIA GMBH	6.13	01/15/25	3,724,942	3,731,713	3,817,693
UNITYMEDIA HESSEN / NRW	5.50	01/15/23	965,011	956,092	969,836
UNIVERSAL HOSPITAL SERVI	7.63	08/15/20	1,013,261	986,037	930,934
UNIVISION COMMUNICATIONS	8.50	05/15/21	1,089,497	1,103,468	1,138,525
UNIVISION COMMUNICATIONS	6.75	09/15/22	664,892	680,796	701,462
UNIVISION COMMUNICATIONS	5.13	05/15/23	1,579,723	1,535,020	1,567,875
UNIVISION COMMUNICATIONS	5.13	02/15/25	4,608,891	4,646,282	4,557,041
UNIVISION COMMUNICATIONS INC	0.01	03/01/20	2,266,391	2,246,929	2,251,818
US AIRWAYS 2012 2B PTT	6.75	12/03/22	61,348	61,348	65,643
US AIRWAYS 2012 2C PTT	5.45	06/03/18	96,501	96,501	98,431
US AIRWAYS INC	0.01	05/23/19	3,753,118	3,745,714	3,734,352
US CONCRETE INC	6.38	06/01/24	1,217,844	1,217,844	1,217,844
US FOODS INC	0.01	06/27/23	2,267,775	2,265,363	2,256,436
USI INC	0.01	12/27/19	3,235,656	3,258,621	3,188,124
USI INC/NY	7.75	01/15/21	1,905,896	1,894,896	1,886,837
VALE CANADA LTD	7.20	09/15/32	10,615,118	10,815,319	9,075,926
VALE OVERSEAS LIMITED	6.88	11/10/39	16,405,183	18,044,027	14,908,210
VALEANT PHARMACEUTICALS	5.38	03/15/20	1,930,022	1,932,004	1,648,962
VALEANT PHARMACEUTICALS	7.00	10/01/20	1,905,896	1,894,661	1,681,953
VALEANT PHARMACEUTICALS	6.38	10/15/20	1,745,704	1,769,020	1,501,306
VALEANT PHARMACEUTICALS	7.50	07/15/21	4,124,456	4,066,584	3,637,255
VALEANT PHARMACEUTICALS	5.63	12/01/21	4,684,162	4,617,588	3,864,434
VALEANT PHARMACEUTICALS	5.50	03/01/23	485,400	485,400	389,837
VALEANT PHARMACEUTICALS	5.88	05/15/23	3,254,016	3,254,016	2,627,618
VALEANT PHARMACEUTICALS	6.13	04/15/25	17,754,268	15,867,559	14,247,800
VALEANT PHARMACEUTICALS INT.	0.01	04/01/22	858,235	853,944	834,394
VALEANT PHARMACEUTICALS INTL I	0.01	02/13/19	566,751	568,851	550,281
VALEANT PHARMACEUTICALS INTL I	0.01	08/05/20	655,110	652,162	635,253
VALERO ENERGY CORP	6.63	06/15/37	7,152,660	8,614,666	7,803,235
VALERO ENERGY CORP	10.50	03/15/39	18,335,205	20,247,114	26,219,443
VANDER INTERMEDIATE HOLD	9.75	02/01/19	241,253	239,995	129,070
VANTIV LLC	0.01	06/13/21	1,118,179	1,116,753	1,117,832
VARSITY BRANDS INC.	0.01	12/11/21	940,027	940,908	935,327
VERITAS BERMUDA LTD	0.01	01/27/23	2,262,106	1,945,291	1,990,653
VERIZON COMMUNICATIONS	5.15	09/15/23	72,375,807	72,206,666	84,251,609

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
VERIZON COMMUNICATIONS	5.05	03/15/34	24,125,269	24,109,249	26,881,911
VERIZON COMMUNICATIONS	5.85	09/15/35	24,125,269	25,039,272	29,245,559
VERIZON COMMUNICATIONS	4.27	01/15/36	12,545,140	11,529,044	12,858,629
VERIZON COMMUNICATIONS	6.40	02/15/38	47,285,528	50,920,013	59,658,028
VERIZON COMMUNICATIONS	6.55	09/15/43	120,143,840	133,519,486	161,461,343
VF HLDG CORP	0.01	06/30/23	617,607	614,519	614,519
VIACOM INC	4.25	09/01/23	9,650,108	9,685,177	10,034,525
VIACOM INC	4.38	03/15/43	17,370,194	16,661,755	14,098,770
VIACOM INC	5.85	09/01/43	105,186,173	101,047,755	105,672,220
VIDEOTRON LTD	5.38	06/15/24	241,253	239,937	244,871
VIKING CRUISES LTD	8.50	10/15/22	627,257	665,696	534,737
VIKING CRUISES LTD	6.25	05/15/25	506,631	507,432	382,506
VINCE LLC	0.01	11/27/19	586,097	587,702	548,000
VIRGIN MEDIA FINANCE PLC	6.38	04/15/23	289,503	294,035	289,503
VIRGIN MEDIA FINANCE PLC	6.00	10/15/24	3,061,014	3,083,286	3,003,620
VIRGIN MEDIA FINANCE PLC	5.75	01/15/25	2,190,574	2,171,851	2,097,475
VIRGIN MEDIA SECURED FIN	4.88	01/15/27	3,500,000	5,337,900	4,374,678
VIRGINIA ELEC + POWER CO	6.00	01/15/36	47,285,528	50,605,257	62,436,132
VISA INC	4.15	12/14/35	33,775,377	33,731,028	37,974,473
VISTEON CORP	0.01	04/09/21	1,351,015	1,354,393	1,348,205
VISTRA GROUP LIMITED	0.01	10/26/22	264,051	262,731	262,731
VIZIENT INC	0.01	02/13/23	1,804,872	1,788,628	1,816,152
VODAFONE GROUP PLC	7.88	02/15/30	29,929,809	35,738,582	39,428,509
VODAFONE GROUP PLC	6.15	02/27/37	42,460,474	46,212,510	49,212,804
VOYA FINANCIAL INC	5.70	07/15/43	15,454,647	16,853,801	17,258,528
VTR FINANCE BV	6.88	01/15/24	579,006	579,006	577,258
WAL MART STORES INC	2.55	04/11/23	6,983,783	6,889,972	7,281,197
WAL MART STORES INC	5.25	09/01/35	45,355,506	46,772,868	59,172,616
WAL MART STORES INC	6.50	08/15/37	24,125,269	25,872,881	34,889,168
WAL MART STORES INC	4.30	04/22/44	9,650,108	9,927,334	11,253,147
WALGREENS BOOTS ALLIANCE	3.45	06/01/26	33,775,377	33,690,962	34,602,190
WALGREENS BOOTS ALLIANCE	4.65	06/01/46	9,650,108	9,574,658	10,252,374
WALTER ENERGY INC	9.50	10/15/19	-	(1,450)	-
WARREN RESOURCES INC	9.00	08/01/22	2,123,024	1,980,184	21,230
WASH MULTIFAMILY LAUNDRY LLC	0.01	05/14/22	92,779	92,547	91,310
WASH MULTIFAMILY LAUNDRY SYSTE	0.01	05/14/22	528,204	526,884	519,843
WASHINGTON INVENTORY SVC	0.01	06/20/19	423,640	423,640	169,456
WASHINGTON MUTUAL BANK N	1.00	05/01/49	1,710,000	589,950	359,100
WASTE INDUSTRIES USA INC.	0.01	02/27/20	1,235,728	1,234,421	1,236,753
WATER PIK INC	0.01	07/08/20	598,149	586,186	593,663
WAVE HOLDCO LLC/CORP	8.25	07/15/19	529,429	529,429	532,076
WAVEDIVISION ESCROW/WAVE	8.13	09/01/20	796,134	835,278	827,979
WAVEDIVISION HOLDINGS LLC	0.01	10/15/19	1,540,935	1,550,619	1,536,435
WEATHERFORD BERMUDA	4.50	04/15/22	9,650,108	8,510,482	8,274,967
WEATHERFORD BERMUDA	7.00	03/15/38	530,756	411,679	392,759
WEATHERFORD BERMUDA	6.75	09/15/40	18,335,205	11,439,747	13,568,051
WELLCARE HEALTH PLANS IN	5.75	11/15/20	916,760	949,822	947,701

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WELLS FARGO + COMPANY	4.65	11/04/44	62,725,700	62,829,234	65,092,601
WELLS FARGO + COMPANY	7.98	03/29/49	79,130,883	76,258,793	82,790,686
WELLS FARGO + COMPANY	5.88	12/29/49	337,754	337,754	360,130
WELLS FARGO + COMPANY	5.90	12/29/49	458,380	458,380	471,559
WESCO DISTRIBUTION INC	5.38	12/15/21	530,756	530,756	534,737
WEST CORP	5.38	07/15/22	1,881,771	1,839,203	1,750,047
WESTAR ENERGY INC	4.25	12/01/45	28,950,323	28,835,258	32,622,823
WESTERN DIGITAL CORP	7.38	04/01/23	1,399,266	1,406,581	1,490,218
WESTERN DIGITAL CORP	1.00	04/29/23	2,412,527	2,340,151	2,420,078
WESTERN DIGITAL CORP	10.50	04/01/24	8,057,840	8,007,294	8,621,889
WESTERN GAS PARTNERS LP	5.45	04/01/44	28,950,323	28,533,835	26,930,170
WESTERN REFINING INC	0.01	11/12/20	1,970,792	1,981,598	1,899,351
WESTERN REFINING/WNRL FI	7.50	02/15/23	646,557	548,343	636,859
WEX INC	4.75	02/01/23	1,447,516	1,424,600	1,404,091
WEYERHAEUSER CO	7.38	03/15/32	87,188,723	97,952,132	115,016,687
WHITEWAVE FOODS CO	5.38	10/01/22	3,377,538	3,403,679	3,613,965
WHITING PETROLEUM CORP	5.75	03/15/21	434,255	326,489	391,915
WIDEOPENWEST FINANCE LLC	0.01	04/01/19	3,130,716	3,132,944	3,118,537
WILLIAM LYON HOMES INC	5.75	04/15/19	193,002	193,002	189,142
WILLIAM LYON HOMES INC	8.50	11/15/20	506,631	509,546	520,563
WILLIAM LYON HOMES INC	7.00	08/15/22	410,130	417,390	406,028
WILLIAMS COMPANIES INC	3.70	01/15/23	11,060,953	9,193,218	9,788,944
WILLIAMS COMPANIES INC	4.55	06/24/24	11,150,699	7,635,175	10,241,917
WILLIAMS COMPANIES INC	7.50	01/15/31	1,037,387	948,095	1,042,574
WILLIAMS COMPANIES INC	5.75	06/24/44	2,219,525	1,486,337	1,892,145
WILLIAMS COS INC	7.88	09/01/21	1,664,644	1,404,718	1,789,492
WILLIAMS COS INC	7.75	06/15/31	1,230,389	896,714	1,242,693
WILLIAMS PARTNERS LP	5.10	09/15/45	72,375,807	72,044,925	62,925,627
WILLIAMS PARTNERS/ACMP	6.13	07/15/22	2,581,404	2,636,092	2,633,032
WILLIAMS PARTNERS/ACMP	4.88	05/15/23	11,242,375	11,513,056	10,848,892
WILLIAMS PARTNERS/ACMP	4.88	03/15/24	989,136	899,738	944,625
WIND ACQUISITION FIN SA	3.75	07/15/20	1,600,000	1,778,555	1,724,193
WIND ACQUISITION FIN SA	7.38	04/23/21	1,640,518	1,644,246	1,562,594
WINDSTREAM CORP	1.00	03/29/21	487,330	475,147	484,285
WINDSTREAM CORP SYNDICATED L	0.01	08/08/19	555,446	555,446	551,280
WINDSTREAM HLDGS MIDWEST	6.75	04/01/28	506,631	489,719	372,374
WINDSTREAM SERVICES LLC	7.75	10/15/20	579,006	581,223	567,426
WINDSTREAM SERVICES LLC	7.50	06/01/22	2,340,151	2,238,807	2,106,136
WINDSTREAM SERVICES LLC	7.50	04/01/23	4,873,304	4,953,600	4,349,424
WINDSTREAM SERVICES LLC	6.38	08/01/23	892,635	748,896	749,813
WISE HLDG/FIN CORP	9.75	06/15/19	558,621	556,619	301,655
WISE METALS GROUP LLC/WI	8.75	12/15/18	1,013,261	1,007,428	932,200
WMG ACQUISITION CORP	0.01	07/01/20	4,298,349	4,194,767	4,244,620
WMG ACQUISITION CORP	5.63	04/15/22	1,930,022	1,949,312	1,973,447
WOODSIDE HOMES CO LLC/FI	6.75	12/15/21	554,881	552,245	513,265
WPX ENERGY INC	7.50	08/01/20	916,760	877,008	915,037
WPX ENERGY INC	6.00	01/15/22	7,032,033	6,251,316	6,539,791

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WR GRACE + CO CONN	5.13	10/01/21	3,305,162	3,326,929	3,396,054
WTG HLDGS III CORP	0.01	01/15/21	539,055	533,664	536,360
WYNN LAS VEGAS LLC/CORP	4.25	05/30/23	5,307,559	4,926,583	4,909,492
WYNN MACAU LTD	5.25	10/15/21	2,605,529	2,516,741	2,534,659
XEROX CORPORATION	6.75	02/01/17	40,000	40,815	41,073
XLIT LTD	4.45	03/31/25	10,615,118	10,582,755	10,710,820
XO COMMUNICATIONS LLC	0.01	03/19/21	3,064,472	3,073,250	3,055,524
XPO LOGISTICS INC	6.50	06/15/22	2,687,555	2,545,172	2,563,256
XPO LOGISTICS INC.	0.01	11/01/21	962,598	943,346	962,598
YANKEE CABLE ACQUISITION LLC	0.01	03/01/20	2,788,186	2,798,564	2,781,216
YUM BRANDS INC	6.25	03/15/18	193,002	204,131	204,100
ZAYO GROUP LLC	0.01	05/06/21	432,718	436,937	429,936
ZAYO GROUP LLC/ZAYO CAP	6.00	04/01/23	5,149,297	5,162,482	5,226,537
ZAYO GROUP LLC/ZAYO CAP	6.38	05/15/25	3,501,059	3,476,743	3,571,080
ZEBRA TECHNOLOGIES CORP	0.01	10/27/21	4,654,174	4,681,811	4,648,357
ZEBRA TECHNOLOGIES CORP	7.25	10/15/22	3,191,291	3,240,918	3,382,768
ZEKELMAN INDS INC	0.01	06/14/21	1,737,019	1,732,918	1,734,119
ZEKELMAN INDUSTRIES INC	9.88	06/15/23	2,515,783	2,548,338	2,540,941
ZIGGO BOND FINANCE BV	5.88	01/15/25	579,006	579,006	558,741
ZIGGO SECURED FINANCE BV	3.75	01/15/25	2,600,000	2,656,533	2,816,257
ZIMMER BIOMET HOLDINGS	2.70	04/01/20	2,500,000	2,499,884	2,524,840
ZOETIS INC	4.70	02/01/43	45,355,506	45,265,893	44,912,010
Total				\$ 16,060,160,243	\$ 17,247,384,220

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Security Name	Shares	Book Value	Market Value
1 800 FLOWERS.COM INC CL A	114,487 \$	287,363 \$	1,032,674
1ST CENTURY BANCSHARES INC	30,267	220,207	339,597
1ST CONSTITUTION BANCORP	8,466	61,296	101,759
1ST SOURCE CORP	37,855	916,105	1,226,132
21VIANET GROUP INC ADR	135,723	1,541,042	1,385,736
2U INC	116,738	2,771,624	3,433,255
3D SYSTEMS CORP	362,084	12,042,440	4,956,933
3M CO	1,719,938	123,163,281	301,195,460
4LICENSING CORP	40,422	306,267	1,112
500.COM LTD CLASS A ADR	77,416	1,737,234	1,286,658
51JOB INC ADR	90,553	2,649,046	2,654,120
8POINT3 ENERGY PARTNERS LP	8,744	183,614	138,148
8X8 INC	305,581	2,124,632	4,464,542
A H BELO CORP A	66,587	525,368	332,933
A MARK PRECIOUS METALS INC	20,362	166,369	329,450
A. M. CASTLE + CO	22,202	132,327	36,412
A10 NETWORKS INC	230,213	971,052	1,489,479
AAON INC	198,329	2,357,115	5,456,040
AAR CORP	112,531	2,301,101	2,626,474
AARON S INC	201,647	4,535,793	4,414,048
ABAXIS INC	83,628	2,310,110	3,949,730
ABB LTD SPON ADR	504,733	8,886,079	10,008,855
ABBOTT LABORATORIES	4,208,253	88,898,174	165,426,422
ABBVIE INC	4,738,959	146,770,424	293,388,976
ABERCROMBIE + FITCH CO CL A	537,665	16,066,096	9,575,809
ABIOMED INC	134,613	6,589,470	14,711,903
ABM INDUSTRIES INC	94,714	1,543,586	3,455,152
ABRAXAS PETROLEUM CORP	1,154,834	3,214,228	1,304,962
ACACIA COMMUNICATIONS INC	894	20,567	35,715
ACACIA RESEARCH CORP	107,009	2,309,149	470,839
ACADIA HEALTHCARE CO INC	10,148	(1,959,885)	562,184
ACADIA PHARMACEUTICALS INC	163,047	2,893,959	5,292,505
ACCELERATE DIAGNOSTICS INC	31,993	401,562	460,385
ACCELERON PHARMA INC	35,442	1,283,179	1,204,304
ACCENTURE PLC CL A	1,885,776	115,640,584	213,639,583
ACCESS NATIONAL CORP	32,258	206,055	629,360
ACCO BRANDS CORP	352,996	2,476,512	3,646,447
ACCURAY INC	104,768	698,907	543,747
ACCURIDE CORP	168,161	844,981	208,520
ACETO CORP	109,059	1,368,640	2,387,303
ACHILLION PHARMACEUTICALS	181,428	1,779,698	1,415,141
ACI WORLDWIDE INC	380,363	4,797,600	7,420,873
ACME UNITED CORP	9,259	52,932	169,446
ACORDA THERAPEUTICS INC	88,453	2,587,264	2,255,987
ACORN ENERGY INC	48,587	389,029	9,717
ACORN INTERNATIONAL INC ADR	1,348	36,140	7,158
ACTINIUM PHARMACEUTICALS INC	39,825	298,688	70,490

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Security Name	Shares	Book Value	Market Value
ACTIONS SEMICONDUCTOR CO ADR	1,652	2,740	3,188
ACTIVISION BLIZZARD INC	1,969,856	39,824,443	78,065,390
ACTUANT CORP A	203,416	3,426,839	4,599,240
ACUITY BRANDS INC	116,643	6,799,913	28,922,816
ACURA PHARMACEUTICALS INC	9,027	94,336	16,701
ACXIOM CORP	183,022	3,228,599	4,024,653
ADAMS RESOURCES + ENERGY INC	8,861	134,628	341,152
ADCARE HEALTH SYSTEMS INC	5,597	14,664	10,299
ADDUS HOMECARE CORP	9,359	257,276	163,126
ADVANTAGE TECHNOLOGIES GRP	18,519	76,705	32,778
ADECOAGRO SA	922,511	10,659,164	10,119,946
ADEPTUS HEALTH INC CLASS A	12,122	1,127,925	626,208
ADOBE SYSTEMS INC	1,675,959	73,623,468	160,540,081
ADTRAN INC	219,061	4,539,667	4,085,492
ADVANCE AUTO PARTS INC	183,885	7,223,342	29,721,344
ADVANCED DRAINAGE SYSTEMS IN	215,210	3,443,362	5,890,300
ADVANCED EMISSIONS SOLUTIONS	33,583	424,691	238,443
ADVANCED ENERGY INDUSTRIES	363,091	7,378,087	13,782,936
ADVANCED MICRO DEVICES	2,664,651	16,980,014	13,696,304
ADVANCED SEMICONDUCTOR E ADR	248,123	1,365,855	1,384,526
ADVAXIS INC	55,939	1,033,748	452,544
ADVERUM BIOTECHNOLOGIES INC	51,842	426,108	163,820
ADVISORY BOARD CO/THE	51,865	2,651,248	1,835,504
AECOM	1,266,805	30,680,930	40,246,386
AEGEAN MARINE PETROLEUM NETW	37,600	253,548	206,800
AEGERION PHARMACEUTICALS INC	68,160	1,748,915	101,558
AEGION CORP	135,519	2,673,104	2,643,979
AEHR TEST SYSTEMS	2,290	9,755	3,687
AEP INDUSTRIES INC	15,237	597,952	1,225,937
AERCAP HOLDINGS NV	520,232	15,261,513	17,474,582
AEROCENTURY CORP	2,987	37,793	27,659
AEROHIVE NETWORKS INC	190,065	1,300,046	1,258,232
AEROJET ROCKETDYNE HOLDINGS	129,406	1,209,349	2,365,548
AEROPOSTALE INC	128,735	230,435	9,913
AEROVIRONMENT INC	48,561	1,431,732	1,350,004
AES CORP	2,174,511	23,253,338	27,137,892
AETNA INC	1,330,713	79,953,522	162,520,002
AFFILIATED MANAGERS GROUP	129,936	12,143,626	18,291,055
AFFIMED NV	174,235	2,526,404	432,102
AFFINION GROUP HOLDINGS INC.	2,128	-	3,710
AFFIRMATIVE INSURANCE HOLDIN	60,235	839,141	151
AFFYMAX INC	108,723	110,897	8,154
AFLAC INC	1,379,248	50,286,716	99,526,547
AG+E HOLDINGS INC	47,590	118,561	12,792
AGCO CORP	238,125	8,663,769	11,222,840
AGENUS INC	140,943	1,213,517	570,818
AGILE THERAPEUTICS INC	55,385	446,957	421,480

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Security Name	Shares	Book Value	Market Value
AGILENT TECHNOLOGIES INC	1,093,896	30,180,628	48,525,246
AGILYSYS INC	53,565	491,724	560,823
AGIOS PHARMACEUTICALS INC	39,843	4,027,801	1,669,209
AGL RESOURCES INC	295,743	12,456,821	19,510,170
AGNICO EAGLE MINES LTD	57,310	2,562,647	3,066,085
AGRIA CORP ADR	100,359	117,951	88,115
AGRITECH WORLDWIDE INC	10,178	24,664	128
AGRIUM INC	219,135	21,167,007	19,814,187
AIMIA INC	1,869,300	20,423,794	11,332,070
AIR LEASE CORP	12,649	109,843	338,753
AIR METHODS CORP	229,273	5,354,275	8,214,847
AIR PRODUCTS + CHEMICALS INC	602,437	39,211,687	85,570,107
AIR T INC	62,924	1,072,197	1,352,858
AIR TRANSPORT SERVICES GROUP	287,769	2,170,494	3,729,485
AIRCASTLE LTD	426,359	8,124,573	8,339,590
AIRMEDIA GROUP INC ADR	157,582	734,333	540,507
AIRSPAN NETWORKS INC	1,308	848,022	10,401
AIS Highbury Liquidating SPV	3,239,893	2,624,997	4,083,117
AK STEEL HOLDING CORP	1,525,780	8,124,197	7,110,134
AKAMAI TECHNOLOGIES INC	677,598	25,958,120	37,898,039
AKEBIA THERAPEUTICS INC	58,742	599,375	439,390
AKORN INC	300,062	2,676,050	8,547,269
ALAMO GROUP INC	30,173	979,370	1,990,509
ALAMOS GOLD INC CLASS A	173,500	1,094,456	1,492,100
ALARM.COM HOLDINGS INC	17,388	243,428	445,647
ALASKA AIR GROUP INC	701,919	25,406,330	40,914,831
ALASKA COMM SYSTEMS GROUP	166,469	387,873	282,997
ALBANY INTL CORP CL A	54,384	1,411,385	2,171,538
ALBANY MOLECULAR RESEARCH	144,114	1,893,904	1,936,893
ALBEMARLE CORP	273,702	14,053,064	21,707,288
ALCOA INC	3,965,734	46,804,636	36,762,355
ALCOBRA LTD	50,777	183,655	227,989
ALDER BIOPHARMACEUTICALS INC	143,924	4,487,955	3,593,779
ALERE INC	110,554	3,452,915	4,607,883
ALEXANDER + BALDWIN INC	90,729	1,828,198	3,278,942
ALEXION PHARMACEUTICALS INC	590,886	38,215,958	68,991,867
ALEXZA PHARMACEUTICALS	26,192	-	23,573
ALIBABA GROUP HOLDING SP ADR	2,738,175	215,781,413	217,767,030
ALICO INC	15,509	503,783	469,140
ALIGN TECHNOLOGY INC	330,425	15,892,608	26,615,710
ALKERMES PLC	384,317	10,608,112	16,610,178
ALLEGHANY CORP	44,466	11,528,887	24,437,858
ALLEGHENY TECHNOLOGIES INC	424,912	12,187,115	5,417,624
ALLEGIANTE TRAVEL CO	32,226	3,256,475	4,882,254
ALLEGION PLC	371,576	15,888,013	25,798,531
ALLERGAN PLC	1,127,412	227,825,165	260,533,621
ALLETE INC	75,984	2,908,647	4,910,816

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Security Name	Shares	Book Value	Market Value
ALLIANCE DATA SYSTEMS CORP	132,583	12,054,903	25,975,698
ALLIANCE HEALTHCARE SERVICE	24,094	440,924	150,348
ALLIANCE HOLDINGS GP LP	54,150	2,448,068	1,139,322
ALLIANCE RESOURCE PARTNERS	121,813	3,698,118	1,919,777
ALLIANCEBERNSTEIN HOLDING LP	179,342	4,259,584	4,178,663
ALLIANT ENERGY CORP	759,238	17,048,641	30,141,755
ALLIED HEALTHCARE PRODUCTS	25,289	89,288	15,173
ALLIED MOTION TECHNOLOGIES	25,910	144,734	602,671
ALLIED WORLD ASSURANCE CO	305,105	6,549,568	10,721,385
ALLISON TRANSMISSION HOLDING	700,069	20,158,068	19,762,949
ALLOT COMMUNICATIONS LTD	10,753	141,340	52,904
ALLSCRIPTS HEALTHCARE SOLUTI	724,893	10,411,692	9,206,145
ALLSTATE CORP	1,615,660	59,529,104	113,015,395
ALLY FINANCIAL INC	2,290,059	49,160,747	39,091,308
ALMOST FAMILY INC	44,982	1,790,439	1,916,676
ALNYLAM PHARMACEUTICALS INC	122,807	6,478,555	6,814,553
ALON USA ENERGY INC	109,112	942,649	707,048
ALPHA + OMEGA SEMICONDUCTOR	227,302	1,709,309	3,166,313
ALPHA NATURAL RESOURCES INC	1,697,843	483,885	30,561
ALPHA PRO TECH LTD	40,622	75,150	92,211
ALPHABET INC CL A	815,136	277,721,026	573,472,292
ALPHABET INC CL C	836,276	283,124,864	578,786,835
ALPHATEC HOLDINGS INC	106,930	214,930	37,447
ALTAIR NANOTECHNOLOGIES INC	14,922	947,836	2,238
ALTISOURCE ASSET MANAGEMENT	10,282	329,550	149,809
ALTISOURCE PORTFOLIO SOL	66,682	1,688,557	1,856,440
ALTRA INDUSTRIAL MOTION CORP	58,153	1,402,533	1,568,964
ALTRIA GROUP INC	1,142,623	64,490,843	78,795,282
AMAG PHARMACEUTICALS INC	94,490	2,450,110	2,260,195
AMARIN CORP PLC ADR	468,443	460,180	1,011,836
AMAZON.COM INC	1,062,061	253,396,389	760,032,259
AMBAC FINANCIAL GROUP INC	260,129	5,468,528	4,281,720
AMBARELLA INC	5,200	443,240	264,212
AMBEV SA ADR	5,372,610	33,620,079	31,752,125
AMBIENT CORP	4,281	22,858	21
AMBIT BIOSCIENCES CORP	34,449	-	-
AMBOW EDUCATION HOLDING ADR	787	-	3,146
AMC ENTERTAINMENT HLDS CL A	37,500	1,031,022	1,035,375
AMC NETWORKS INC A	245,201	9,418,105	14,815,044
AMCON DISTRIBUTING CO	1,344	42,680	120,283
AMCORE FINANCIAL INC	40,966	-	41
AMDOCS LTD	676,951	25,673,716	39,073,639
AMEC FOSTER WHEELER SPN ADR	144,964	2,428,161	946,613
AMEDISYS INC	91,291	3,723,024	4,608,382
AMER NATL BNKSHS/DANVILLE VA	14,934	325,745	376,048
AMERCO	47,687	9,215,769	17,861,344
AMEREN CORPORATION	1,517,002	58,527,991	81,280,983

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Security Name	Shares	Book Value	Market Value
AMERESCO INC CL A	62,924	401,558	274,976
AMERICA MOVIL SPN ADR CL L	1,865,058	33,327,388	22,865,611
AMERICA S CAR MART INC	21,958	316,704	620,099
AMERICAN AIRLINES GROUP INC	1,363,383	43,931,083	38,597,364
AMERICAN AXLE + MFG HOLDINGS	272,776	4,112,303	3,949,795
AMERICAN BILTRITE INC	61	43,840	13,847
AMERICAN CAPITAL LTD	31,500	456,077	498,645
AMERICAN CARESOURCE HOLDINGS	12,516	175,587	2,503
AMERICAN DG ENERGY INC	25,886	67,547	6,032
AMERICAN EAGLE ENERGY CORP	95,879	168,587	1,093
AMERICAN EAGLE OUTFITTERS	712,363	11,025,197	11,347,947
AMERICAN ELECTRIC POWER	1,580,914	64,567,314	110,806,259
AMERICAN ELECTRIC TECHNOLOGI	21,406	90,060	53,515
AMERICAN EQUITY INVT LIFE HL	330,927	4,542,986	4,715,714
AMERICAN EXPRESS CO	2,478,028	86,875,121	150,564,986
AMERICAN FINANCIAL GROUP INC	459,925	22,378,074	34,002,230
AMERICAN INDEPENDENCE CORP	60	256	1,465
AMERICAN INTERNATIONAL GROUP	4,320,013	203,106,548	224,662,697
AMERICAN LORAIN CORP	21,207	53,634	23,752
AMERICAN MED ALERT CP ESCROW	10,500	-	-
AMERICAN NATIONAL INSURANCE	50,806	3,380,611	5,748,657
AMERICAN PUBLIC EDUCATION	95,411	2,739,744	2,681,038
AMERICAN RAILCAR INDUSTRIES	110,555	2,604,514	4,363,618
AMERICAN REALTY INVESTORS IN	908	8,643	6,156
AMERICAN RIVER BANKSHRS (CA)	16,674	165,241	169,239
AMERICAN SCIENCE + ENGINEERI	93,461	4,149,355	3,496,386
AMERICAN SHARED HOSPITAL SER	12,943	66,215	26,275
AMERICAN SOFTWARE INC CL A	78,377	698,934	821,390
AMERICAN STATES WATER CO	77,536	1,843,854	3,397,611
AMERICAN SUPERCONDUCTOR CORP	22,481	368,693	189,742
AMERICAN VANGUARD CORP	96,505	1,480,623	1,458,198
AMERICAN WATER WORKS CO INC	616,501	21,231,332	52,100,490
AMERICAN WOODMARK CORP	86,122	4,953,174	5,716,752
AMERIGAS PARTNERS LP	127,377	5,614,282	5,948,522
AMERIPRISE FINANCIAL INC	545,840	20,017,469	49,043,693
AMERIS BANCORP	51,978	891,317	1,543,746
AMERISAFE INC	104,264	3,606,379	6,383,061
AMERISERV FINANCIAL INC	35,676	109,460	107,742
AMERISOURCEBERGEN CORP	735,171	25,777,804	58,313,751
AMES NATIONAL CORP	22,302	501,796	598,141
AMETEK INC	531,694	11,063,607	24,580,219
AMGEN INC	2,134,736	140,273,055	324,800,049
AMICUS THERAPEUTICS INC	275,535	2,962,938	1,504,419
AMKOR TECHNOLOGY INC	967,180	5,553,518	5,561,284
AMN HEALTHCARE SERVICES INC	45,600	1,360,756	1,822,632
AMPHENOL CORP CL A	759,065	13,702,482	43,517,219
AMPIO PHARMACEUTICALS INC	20,410	48,373	26,329

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Security Name	Shares	Book Value	Market Value
AMREP CORP	22,709	756,992	110,367
AMSURG CORP	232,215	13,670,916	18,005,930
AMTECH SYSTEMS INC	86,160	726,819	514,373
AMTRUST FINANCIAL SERVICES	386,091	4,740,895	9,459,240
AMYRIS INC	79,949	350,176	36,017
ANADARKO PETROLEUM CORP	1,518,615	63,647,406	80,866,251
ANALOG DEVICES INC	710,980	18,858,199	40,269,885
ANALOGIC CORP	58,397	2,189,869	4,639,067
ANDATEE CHINA MARINE FUEL SE	4,082	12,287	122
ANDERSONS INC/THE	75,407	2,242,100	2,679,960
ANGIE S LIST INC	30,000	248,925	195,300
ANGIODYNAMICS INC	102,309	1,421,825	1,470,182
ANGLOGOLD ASHANTI SPON ADR	1,038,066	13,779,482	18,747,472
ANHEUSER BUSCH INBEV SPN ADR	148,091	18,225,898	19,500,623
ANI PHARMACEUTICALS INC	28,065	898,100	1,566,566
ANIKA THERAPEUTICS INC	92,064	1,656,883	4,939,209
ANIXTER INTERNATIONAL INC	121,675	6,729,648	6,482,821
ANSYS INC	313,679	16,822,185	28,466,406
ANTARES PHARMA INC	318,443	779,677	334,366
ANTERO RESOURCES CORP	243,466	10,279,879	6,325,251
ANTHEM INC	922,296	65,972,135	121,134,380
ANTHERA PHARMACEUTICALS INC	101,678	657,590	314,186
AON PLC	732,059	40,917,113	79,962,859
AOXIN TIANLI GROUP INC	8,558	13,055	6,333
APACHE CORP	1,459,808	80,147,089	81,267,508
APIGEE CORP	2,087	35,471	25,497
APOGEE ENTERPRISES INC	57,238	1,639,719	2,652,995
APOLLO EDUCATION GROUP INC	973,434	22,196,884	8,877,721
APOLLO GLOBAL MANAGEMENT A	90,019	2,151,086	1,363,782
APOLLO INVESTMENT CORP	594,709	4,789,849	3,294,690
APPFOLIO INC A	696	8,346	10,057
APPLE INC	15,792,221	632,836,393	1,509,736,285
APPLIANCE RECYCLING CTRS AMR	9,747	30,174	11,307
APPLIED DNA SCIENCES INC	36,042	114,732	116,415
APPLIED GENETIC TECHNOLOGIES	17,921	431,962	253,228
APPLIED INDUSTRIAL TECH INC	135,308	3,946,252	6,107,815
APPLIED MATERIALS INC	4,252,751	55,882,534	101,938,442
APPLIED MICRO CIRCUITS CORP	241,546	7,831,573	1,550,724
APPLIED OPTOELECTRONICS INC	39,726	405,730	442,940
APPROACH RESOURCES INC	1,652,130	7,112,518	3,469,473
APRICUS BIOSCIENCES INC	257,001	880,875	102,672
APTARGROUP INC	190,883	5,719,611	15,104,603
AQUA AMERICA INC	555,992	9,496,842	19,826,688
AQUILEX HLDGS LLC	1,969	390,390	2
ARALEZ PHARMACEUTICALS INC	105,404	1,063,819	347,833
ARAMARK	86,161	2,351,421	2,879,485
ARC DOCUMENT SOLUTIONS INC	85,340	511,901	331,973

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ARC GROUP WORLDWIDE INC	19,116	266,233	43,585
ARC LOGISTICS PARTNERS LP	22,700	450,229	295,104
ARCA BIOPHARMA INC	8,205	539,226	23,794
ARCBEST CORP	12,718	293,288	206,665
ARCH CAPITAL GROUP LTD	289,723	7,991,073	20,860,047
ARCH COAL INC	80,407	285,364	24,122
ARCHER DANIELS MIDLAND CO	1,960,824	50,724,485	84,099,745
ARCHROCK INC	344,442	4,062,661	3,244,644
ARCHROCK PARTNERS LP	97,073	2,654,340	1,314,369
ARCOS DORADOS HOLDINGS INC A	722,567	7,384,903	3,446,647
ARCTIC CAT INC	59,693	1,315,861	1,014,787
ARDMORE SHIPPING CORP	101,056	1,219,743	684,149
ARENA PHARMACEUTICALS INC	578,365	2,264,751	989,004
ARES CAPITAL CORP	743,465	12,020,150	10,557,206
ARGAN INC	10,631	161,421	443,539
ARGO GROUP INTERNATIONAL	134,599	4,404,105	6,985,698
ARIAD PHARMACEUTICALS INC	350,635	3,814,967	2,591,196
ARK RESTAURANTS CORP	8,861	127,706	197,779
ARLINGTON ASSET INVESTMENT A	55,942	1,163,861	727,807
ARM HOLDINGS PLC SPONS ADR	560,207	25,877,751	25,495,021
ARMCO METALS HOLDINGS INC	3,644	139,018	711
ARMSTRONG FLOORING INC	108,247	1,409,371	1,834,783
ARMSTRONG WORLD INDUSTRIES	243,494	9,998,947	9,532,775
AROTECH CORP	33,594	1,013,072	94,400
ARQULE INC	224,912	467,232	427,333
ARRAY BIOPHARMA INC	295,790	1,073,042	1,053,011
ARRHYTHMIA RESEARCH TECH	26,683	238,324	117,404
ARRIS INTERNATIONAL PLC	1,141,352	38,469,534	23,922,744
ARROW ELECTRONICS INC	394,904	14,395,075	24,444,552
ARROW FINANCIAL CORP	47,019	1,023,149	1,424,202
ARROWHEAD PHARMACEUTICALS IN	273,136	2,419,169	1,453,083
ART S WAY MANUFACTURING CO	3,205	11,120	9,487
ARTESIAN RESOURCES CORP CL A	16,328	367,876	553,856
ARTHUR J GALLAGHER + CO	813,951	31,435,744	38,744,044
ARTISAN PARTNERS ASSET MA A	43,464	2,491,365	1,203,080
ASB BANCORP INC	996	13,262	24,423
ASBURY AUTOMOTIVE GROUP	84,773	2,763,398	4,470,909
ASCENA RETAIL GROUP INC	773,496	7,845,566	5,406,736
ASCENT CAPITAL GROUP INC A	104,329	2,716,937	1,605,620
ASCENT SOLAR TECHNOLOGIES	478	312,753	35
ASG RESTRICTED COMMON STOCK	15,453	370,865	309,054
ASHFORD INC	3,011	261,938	150,539
ASHLAND INC	196,819	11,313,473	22,588,906
ASML HOLDING NV NY REG SHS	43,700	4,300,888	4,335,477
ASPEN AEROGELS INC	303,666	3,070,067	1,509,222
ASPEN INSURANCE HOLDINGS LTD	380,592	13,869,811	17,651,838
ASPEN TECHNOLOGY INC	205,931	4,485,692	8,286,679

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ASSEMBLY BIOSCIENCES INC	11,191	520,496	62,109
ASSOCIATED BANC CORP	344,913	5,551,975	5,915,256
ASSURANT INC	246,096	11,679,256	21,240,556
ASSURED GUARANTY LTD	565,990	10,952,544	14,359,165
ASTEA INTL INC	59,214	301,547	124,349
ASTEC INDUSTRIES INC	42,815	1,618,063	2,404,037
ASTORIA FINANCIAL CORP	231,753	3,520,251	3,552,768
ASTRAZENECA PLC SPONS ADR	2,255,544	71,253,139	68,094,873
ASTRONICS CORP	21,163	252,239	703,892
ASTRONICS CORP CL B	22,324	259,837	739,384
ASTRONOVA INC	19,297	167,834	293,704
ASTROTECH CORP	1,618	593	2,734
ASURE SOFTWARE INC	33,408	371,491	157,353
AT+T INC	21,121,477	510,839,975	912,659,030
ATA INC ADR	299	1,254	1,380
ATENTO SA	391,688	3,246,434	3,489,937
ATHENAHEALTH INC	118,591	8,557,713	16,366,811
ATHERSYS INC	173,239	389,874	375,929
ATLANTIC AMERICAN CORP	52,793	135,446	198,502
ATLANTIC CAPITAL BANCSHARES	18,178	666,404	262,856
ATLANTIC COAST FINANCIAL COR	13,128	611,466	78,507
ATLANTIC POWER CORP	23,500	55,448	58,280
ATLANTICA YIELD PLC	20,800	758,840	386,464
ATLANTICUS HOLDINGS CORP	18,747	75,132	54,553
ATLAS AIR WORLDWIDE HOLDINGS	112,852	4,439,928	4,674,338
ATLAS ENERGY GROUP LLC	69,943	335,026	36,720
ATLAS FINANCIAL HOLDINGS INC	21,107	315,329	363,468
ATLAS RESOURCE PARTNERS LP	317,825	1,823,575	171,657
ATLASSIAN CORP PLC CLASS A	4,471	93,894	115,802
ATMOS ENERGY CORP	298,700	12,933,933	24,290,244
ATN INTERNATIONAL INC	22,275	748,422	1,733,208
ATRICURE INC	40,952	460,211	578,647
ATRION CORPORATION	4,935	837,201	2,111,325
ATRIUM CORPORATION	434	-	-
ATTUNITY LTD	22,999	212,685	214,121
ATWOOD OCEANICS INC	858,785	14,354,656	10,751,986
AUBURN NATL BANCORPORATION	997	23,295	28,394
AUTHENTIDATE HOLDING CORP	9,489	842,620	28,942
AUTOBYTEL INC	29,869	403,228	414,281
AUTOCHINA INTERNATIONAL LTD	8,346	260,338	216,999
AUTODESK INC	378,230	5,490,704	20,477,381
AUTOHOME INC ADR	174,374	4,785,428	3,506,658
AUTOLIV INC	204,714	13,198,136	21,996,567
AUTOMATIC DATA PROCESSING	1,469,532	55,769,331	135,005,919
AUTONATION INC	158,711	4,362,521	7,456,255
AUTOZONE INC	68,792	12,743,279	54,609,512
AV HOMES INC	8,942	131,280	109,274

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Security Name	Shares	Book Value	Market Value
AVALON HOLDINGS CORP A	7,368	35,508	17,167
AVANGRID INC	133,722	5,283,249	6,159,233
AVEO PHARMACEUTICALS INC	33,254	59,857	31,960
AVERY DENNISON CORP	320,085	13,500,428	23,926,331
AVG TECHNOLOGIES	25,100	497,844	476,649
AVI BIOPHARMA INC WTS	149,344	-	89,606
AVIANCA HOLDINGS SA SPON ADR	397,441	5,362,404	2,448,239
AVIAT NETWORKS INC	18,360	506,764	142,844
AVID TECHNOLOGY INC	145,687	2,011,187	846,439
AVIRAGEN THERAPEUTICS INC	98,617	593,240	138,064
AVIS BUDGET GROUP INC	384,366	8,013,275	12,388,123
AVISTA CORP	319,531	8,946,316	14,314,987
AVNET INC	1,259,611	42,311,607	51,026,852
AVON PRODUCTS INC	3,349,937	32,438,397	12,662,760
AVX CORP	118,888	3,372,435	1,614,504
AWARE INC/MASS	29,570	170,742	128,334
AXALTA COATING SYSTEMS LTD	357,193	9,665,396	9,476,334
AXCELIS TECHNOLOGIES INC	897,285	2,584,395	2,413,697
AXIALL CORP	202,011	3,449,715	6,587,563
AXION INTERNATIONAL HOLDINGS	34,847	26,521	24
AXIS CAPITAL HOLDINGS LTD	737,647	33,102,111	40,570,585
AXOGEN INC	2,390	9,349	16,440
AXT INC	129,830	345,347	414,157
AYTU BIOSCIENCE INC	4,082	14,777	1,572
AZURE MIDSTREAM PARTNERS LP	19,913	344,089	13,939
AZZ INC	62,466	1,399,951	3,746,691
B/E AEROSPACE INC	297,448	6,707,372	13,734,645
B+G FOODS INC	91,539	2,301,403	4,412,193
BABCOCK + WILCOX ENTERPR	125,092	1,317,207	1,837,603
BADGER METER INC	53,287	2,741,949	3,891,547
BAIDU INC SPON ADR	1,133,326	135,853,422	187,168,844
BAKER HUGHES INC	1,206,012	47,502,523	54,427,316
BALCHEM CORP	94,441	2,515,520	5,633,380
BALDWIN + LYONS INC CL B	22,110	493,832	545,221
BALL CORP	315,469	8,358,862	22,805,223
BALLANTYNE STRONG INC	78,195	208,570	408,958
BANC OF CALIFORNIA INC	247,315	4,164,560	4,476,402
BANCFIRST CORP	11,800	689,712	711,776
BANCO LATINOAMERICANO COME E	110,171	3,354,499	2,919,532
BANCO SANTANDER BRASIL ADS	940,490	7,499,528	5,360,793
BANCOLOMBIA S.A. SPONS ADR	168,177	6,728,786	5,872,741
BANCORP INC/THE	188,043	1,477,552	1,132,020
BANCORP OF NEW JERSEY INC	3,883	38,950	45,314
BANCORPSOUTH INC	264,855	4,647,422	6,009,553
BANK OF AMERICA CORP	32,993,944	459,873,210	437,829,640
BANK OF COMMERCE HOLDINGS	10,217	43,485	67,433
BANK OF FLORIDA CORP	67,202	-	269

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Security Name	Shares	Book Value	Market Value
BANK OF HAWAII CORP	146,592	4,436,641	10,085,532
BANK OF MARIN BANCORP/CA	24,786	993,284	1,198,888
BANK OF NEW YORK MELLON CORP	3,367,536	71,673,816	130,828,770
BANK OF NOVA SCOTIA	97,369	4,256,870	4,772,055
BANK OF SOUTH CAROLINA CORP	3,724	38,127	58,983
BANK OF THE OZARKS	196,973	3,184,522	7,390,438
BANKFINANCIAL CORP	57,746	728,459	692,379
BANKRATE INC	158,377	2,697,433	1,184,661
BANKUNITED INC	267,863	8,606,759	8,228,759
BANKWELL FINANCIAL GROUP INC	8,662	172,068	191,083
BANNER CORPORATION	55,077	1,261,009	2,342,985
BAR HARBOR BANKSHARES	14,934	310,931	524,198
BARNES + NOBLE EDUCATION INC	129,550	1,173,766	1,314,937
BARNES + NOBLE INC	238,632	2,606,020	2,708,476
BARNES GROUP INC	97,443	2,606,470	3,227,313
BARNWELL INDUSTRIES INC	25,090	362,208	38,889
BARRACUDA NETWORKS INC	15,599	574,131	236,165
BARRETT BUSINESS SVCS INC	95,117	3,607,507	3,930,233
BARRICK GOLD CORP	1,047,638	17,117,149	22,367,071
BASIC ENERGY SERVICES INC	1,177,422	6,811,306	1,978,069
BASSETT FURNITURE INDS	53,015	1,019,013	1,269,168
BAXANO SURGICAL INC	65,711	222,658	263
BAXTER INTERNATIONAL INC	2,323,532	69,299,649	105,070,095
BAY BANCORP INC	14,300	182,924	72,502
BB+T CORP	2,305,523	69,706,605	82,099,657
BBX CAPITAL CORP A	4,206	67,541	64,639
BCB BANCORP INC	23,298	487,531	238,568
BEACON ROOFING SUPPLY INC	129,531	3,522,657	5,889,791
BEAR STATE FINANCIAL INC	39,050	311,039	368,246
BEASLEY BROADCAST GRP INC A	69,279	479,520	291,663
BEAZER HOMES USA INC	73,056	827,976	566,181
BEBE STORES INC	381,325	758,837	191,845
BECTON DICKINSON AND CO	661,618	49,389,167	112,203,812
BED BATH + BEYOND INC	757,071	28,707,593	32,720,603
BEECH HOLDINGS	3,349	28,884	37,213
BEL FUSE INC CL B	23,880	398,835	424,585
BELDEN INC	91,112	3,123,676	5,500,406
BELMOND LTD CLASS A	235,463	2,617,410	2,331,080
BEMIS COMPANY	334,739	7,220,948	17,235,716
BENCHMARK ELECTRONICS INC	252,607	4,828,332	5,342,643
BENEFICIAL BANCORP INC	133,171	1,549,334	1,693,931
BENEFITFOCUS INC	34,179	880,565	1,302,913
BERKSHIRE BANCORP INC	14,979	187,671	116,089
BERKSHIRE HATHAWAY INC CL A	1,275	126,379,477	276,693,067
BERKSHIRE HATHAWAY INC CL B	3,222,944	310,494,661	466,650,103
BERKSHIRE HILLS BANCORP INC	112,194	2,719,894	3,020,269
BERRY PLASTICS GROUP INC	340,805	8,986,905	13,240,268

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Security Name	Shares	Book Value	Market Value
BEST BUY CO INC	1,221,829	31,641,751	37,387,972
BG MEDICINE INC	96,601	243,260	23,184
BGC PARTNERS INC CL A	845,302	5,944,362	7,362,576
BHP BILLITON LTD SPON ADR	592,455	16,191,992	16,920,515
BHP BILLITON PLC ADR	313,446	7,706,281	7,955,259
BIG 5 SPORTING GOODS CORP	128,670	1,427,714	1,192,768
BIG LOTS INC	236,088	6,796,055	11,830,394
BIGLARI HOLDINGS INC	4,670	1,579,975	1,883,534
BILL BARRETT CORP	2,115,965	12,115,515	13,521,018
BIO PATH HOLDINGS INC	115,393	268,006	229,632
BIO RAD LABORATORIES A	90,023	9,903,701	12,875,039
BIO TECHNE CORP	85,525	5,176,667	9,644,599
BIOCRYST PHARMACEUTICALS INC	131,153	1,133,162	372,474
BIODEL INC	22,557	326,975	7,020
BIODELIVERY SCIENCES INTL	92,304	1,614,395	217,837
BIOGEN INC	604,304	65,484,226	146,132,883
BIOLASE INC	123,615	696,887	144,630
BIOMARIN PHARMACEUTICAL INC	398,604	22,895,727	31,011,401
BIOPTIX INC	16,833	308,536	59,084
BIOSCRIP INC	462,306	2,356,732	1,178,880
BIOSPECIFICS TECHNOLOGIES	16,698	416,461	666,905
BIOSTAGE INC	64,517	351,019	73,549
BIOSTAR PHARMACEUTICALS INC	2,007	19,545	8,872
BIOTELEMETRY INC	159,752	1,316,170	2,603,964
BIOTIME INC	53,653	186,043	140,036
BIRNER DENTAL MGMT SERVICES	2,887	40,384	41,866
BITAUTO HOLDINGS LTD ADR	80,171	3,757,663	2,161,402
BJ S RESTAURANTS INC	91,439	3,513,417	4,007,793
BLACK BOX CORP	154,096	3,133,425	2,015,576
BLACK HILLS CORP	107,228	4,292,142	6,759,629
BLACK RIDGE OIL AND GAS INC	5,476	821	438
BLACK RIVER COMMODITY	30,800,894	30,794,780	1,375,476
BLACKBAUD INC	101,300	3,981,393	6,878,285
BLACKHAWK NETWORK HOLDINGS I	166,698	4,861,435	5,582,727
BLACKROCK INC	410,334	96,580,365	140,551,872
BLACKSTONE GROUP LP/THE	1,186,040	26,659,009	29,105,425
BLONDER TONGUE LABORATORIES	20,311	41,808	9,749
BLOOMIN BRANDS INC	147,300	2,686,682	2,632,251
BLUCORA INC	49,988	556,006	517,872
BLUE BIRD CORP	14,934	152,073	177,719
BLUE BUFFALO PET PRODUCTS IN	246,658	4,970,193	5,756,995
BLUE CAPITAL REINSURANCE HOL	18,618	333,501	344,623
BLUE DOLPHIN ENERGY CO	23,840	366,186	95,361
BLUE NILE INC	20,184	894,473	552,634
BLUEBIRD BIO INC	85,647	7,774,359	3,707,653
BLUEKNIGHT ENERGY PARTNERS L	89,371	652,545	470,988
BLUELINX HOLDINGS INC	10,992	200,049	77,492

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Security Name	Shares	Book Value	Market Value
BLUESTEM GROUP INC	5,884	134,639	7,649
BMC STOCK HOLDINGS INC	303,441	4,948,117	5,407,321
BNC BANCORP	120,241	2,264,949	2,730,662
BOARDWALK PIPELINE PARTNERS	231,207	7,039,491	4,034,558
BOB EVANS FARMS	102,932	3,529,833	3,906,270
BODY CENTRAL CORP	5,824	715,239	58
BOEING CO/THE	1,556,477	86,648,680	202,139,628
BOFI HOLDING INC	355,596	4,717,014	6,297,611
BOINGO WIRELESS INC	12,844	91,960	114,565
BOISE CASCADE CO	84,258	2,208,106	1,933,718
BOK FINANCIAL CORPORATION	73,450	3,383,728	4,605,333
BON TON STORES INC/THE	111,179	749,027	156,762
BONANZA CREEK ENERGY INC	300,558	3,048,285	604,121
BOOT BARN HOLDINGS INC	13,016	273,335	112,197
BOOZ ALLEN HAMILTON HOLDINGS	367,716	9,825,284	10,899,113
BORDERS GROUP INC	208,940	-	-
BORGWARNER INC	651,564	18,269,112	19,234,171
BOSTON BEER COMPANY INC A	23,507	3,548,739	4,020,350
BOSTON PRIVATE FINL HOLDING	245,805	2,268,141	2,895,579
BOSTON SCIENTIFIC CORP	4,540,049	64,362,340	106,100,943
BOTTOMLINE TECHNOLOGIES (DE)	77,798	1,032,911	1,674,981
BOVIE MEDICAL CORP	28,054	134,106	46,008
BOWL AMERICA INC CLASS A	5,886	75,924	84,172
BOX INC CLASS A	996	18,479	10,295
BOX SHIPS INC	79,650	163,283	1,274
BOX SHIPS INC WTS	79,650	-	-
BOYD GAMING CORP	111,800	1,591,099	2,057,120
BP PLC SPONS ADR	1,978,396	63,634,191	70,252,842
BP PRUDHOE BAY ROYALTY TRUST	44,513	3,574,849	822,591
BRADY CORPORATION CL A	198,466	5,784,649	6,065,112
BRAVO BRIO RESTAURANT GROUP	85,435	1,066,618	699,711
BREITBURN ENERGY PARTNERS LP	1,842,979	9,286,422	138,223
BRIDGE BANCORP INC	18,124	385,011	514,733
BRIDGELINE DIGITAL INC	1,493	16,577	1,583
BRIDGEPOINT EDUCATION INC	120,796	1,620,346	874,561
BRIDGFORD FOODS CORP	18,590	142,095	235,354
BRIGGS + STRATTON	192,105	3,129,636	4,068,783
BRIGHT HORIZONS FAMILY SOLUT	106,165	5,704,815	7,039,790
BRINK S CO/THE	173,015	4,182,100	4,929,185
BRINKER INTERNATIONAL INC	293,149	9,203,097	13,347,079
BRISTOL MYERS SQUIBB CO	5,449,690	196,750,379	400,824,665
BRISTOW GROUP INC	156,100	3,970,778	1,781,105
BRITISH AMERICAN TOB SP ADR	306,271	33,803,053	39,655,969
BROADCOM LTD	1,269,808	100,387,604	197,328,224
BROADRIDGE FINANCIAL SOLUTIO	336,867	8,150,472	21,963,729
BROADSOFT INC	77,114	3,065,950	3,164,002
BROADVISION INC	13,043	314,330	86,473

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BROADWIND ENERGY INC	109,300	924,994	461,246
BROCADE COMMUNICATIONS SYS	2,917,542	38,200,826	26,783,039
BROOKDALE SENIOR LIVING INC	265,837	5,438,462	4,104,531
BROOKFIELD INFRASTRUCTURE PA	276,315	7,773,276	12,506,038
BROOKLINE BANCORP INC	377,961	4,226,259	4,168,909
BROOKS AUTOMATION INC	177,607	3,380,526	1,992,748
BROWN + BROWN INC	355,343	7,443,310	13,314,716
BROWN FORMAN CORP CLASS A	133,248	8,762,710	14,394,759
BROWN FORMAN CORP CLASS B	321,783	13,830,237	32,101,053
BRUKER CORP	663,654	12,496,687	15,091,484
BRUNSWICK CORP	209,338	4,074,157	9,487,189
BRYN MAWR BANK CORP	28,633	573,834	836,088
BSB BANCORP INC/MA	19,913	240,862	451,019
BSD MED CORP	5,938	238,749	107
BSQUARE CORP	42,264	186,266	235,835
BUCKEYE PARTNERS LP	233,591	15,167,484	16,428,482
BUCKLE INC/THE	88,676	2,609,567	2,304,702
BUFFALO WILD WINGS INC	50,025	3,201,948	6,950,911
BUILD A BEAR WORKSHOP INC	68,485	758,934	919,075
BUILDERS FIRSTSOURCE INC	96,974	294,425	1,090,954
BUNGE LTD	436,375	24,507,723	25,811,596
BURLINGTON STORES INC	30,772	939,894	2,052,827
BWX TECHNOLOGIES INC	541,984	12,170,226	19,386,753
C + F FINANCIAL CORP	9,110	284,586	407,763
C.H. ROBINSON WORLDWIDE INC	361,156	16,288,184	26,815,834
C+J ENERGY SERVICES LTD	837,969	3,874,072	504,709
CA INC	2,291,285	61,520,366	75,222,891
CABELA S INC	167,257	5,160,635	8,372,909
CABLE ONE INC	8,755	2,026,542	4,477,436
CABOT CORP	409,575	15,330,070	18,701,209
CABOT MICROELECTRONICS CORP	115,998	5,200,593	4,911,373
CABOT OIL + GAS CORP	1,314,257	24,605,373	33,828,964
CACHE INC	18,306	149,818	38
CACI INTERNATIONAL INC CL A	75,741	3,686,189	6,847,722
CADENCE DESIGN SYS INC	970,051	14,188,751	23,572,244
CADIZ INC	28,085	244,762	164,857
CADUS CORP	231,583	438,061	238,530
CAESARS ACQUISITION CO CL A	54,051	467,000	606,451
CAESARS ENTERTAINMENT CORP	473,670	5,132,969	3,642,524
CAESARSTONE LTD	93,964	1,628,924	3,266,195
CAFEPRESS INC	19,415	118,818	60,186
CAGLES INC ESCROW CONTRA	14,000	-	-
CAI INTERNATIONAL INC	132,131	1,437,019	990,985
CAL DIVE INTERNATIONAL INC	295,004	558,405	354
CAL MAINE FOODS INC	122,823	3,991,344	5,443,533
CALADRIUS BIOSCIENCES INC	42,243	442,753	24,924
CALAMOS ASSET MANAGEMENT A	150,909	1,261,739	1,103,146

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Security Name	Shares	Book Value	Market Value
CALAMP CORP	291,997	4,437,952	4,324,475
CALATLANTIC GROUP INC	138,256	4,170,505	5,075,382
CALAVO GROWERS INC	46,969	1,128,077	3,146,922
CALERES INC	215,687	5,326,409	5,221,773
CALGON CARBON CORP	124,582	1,864,377	1,638,247
CALIFORNIA COASTAL COMM INC	46,800	-	-
CALIFORNIA FIRST NATL BANCOR	2,489	38,182	36,764
CALIFORNIA RESOURCES CORP	537,843	13,513,545	6,561,686
CALIFORNIA WATER SERVICE GRP	149,571	3,184,091	5,224,511
CALITHERA BIOSCIENCES INC	14,038	112,182	52,082
CALIX INC	198,914	1,969,909	1,374,499
CALLAWAY GOLF COMPANY	13,100	125,760	133,751
CALLIDUS SOFTWARE INC	50,971	325,294	1,018,397
CALLON PETROLEUM CO	739,882	4,388,748	8,308,872
CALPINE CORP	1,043,272	13,313,706	15,388,255
CALUMET SPECIALTY PRODUCTS	129,265	3,100,981	633,399
CAMBREX CORP	124,469	2,127,797	6,438,798
CAMCO FINL CORP WTS	69,178	-	-
CAMDEN NATIONAL CORP	22,753	583,788	955,628
CAMPBELL SOUP CO	630,674	22,666,822	41,958,762
CANADIAN NATURAL RESOURCES	228,300	4,584,264	7,038,489
CANADIAN PACIFIC RAILWAY LTD	34,434	4,964,358	4,434,755
CANADIAN SOLAR INC	152,322	2,929,895	2,303,103
CANCER GENETICS INC	9,259	139,584	18,426
CANO PETROLEUM INC	121,150	-	-
CANTEL MEDICAL CORP	90,295	1,993,926	6,205,982
CANTERBURY PARK HOLDING CORP	2,986	36,926	32,875
CAPELLA EDUCATION CO	53,208	2,975,660	2,800,871
CAPITAL BANK FINANCIAL CL A	27,702	610,850	797,831
CAPITAL CITY BANK GROUP INC	60,142	735,530	837,173
CAPITAL ONE FINANCIAL CORP	1,787,566	88,644,093	113,528,348
CAPITAL PRODUCT PARTNERS LP	344,277	3,420,599	1,025,944
CAPITAL PROPERTIES INC CL A	1,493	16,564	14,919
CAPITAL SENIOR LIVING CORP	102,760	1,204,520	1,815,764
CAPITALA FINANCE CORP	39,825	578,361	557,551
CAPITOL FEDERAL FINANCIAL IN	278,945	3,708,649	3,891,278
CAPSTONE TURBINE CORP	71,596	601,403	98,802
CARA THERAPEUTICS INC	141,877	1,806,093	682,428
CARBO CERAMICS INC	302,672	8,921,523	3,965,009
CARBONITE INC	125,695	1,416,960	1,223,009
CARDINAL FINANCIAL CORP	76,341	624,166	1,674,912
CARDINAL HEALTH INC	859,509	29,905,345	67,050,309
CARDIOVASCULAR SYSTEMS INC	21,876	356,852	401,963
CARDTRONICS INC	212,057	4,356,984	8,442,003
CARE.COM INC	498	2,912	5,814
CAREDX INC	174,235	1,188,281	752,694
CAREER EDUCATION CORP	588,081	5,166,708	3,499,080

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Security Name	Shares	Book Value	Market Value
CARLISLE COS INC	305,426	16,765,951	32,277,411
CARLSBERG AS B SPON ADR	26,100	460,665	497,205
CARLYLE GROUP/THE	102,240	3,426,799	1,659,350
CARMAX INC	324,415	5,784,704	15,906,056
CARMIKE CINEMAS INC	63,981	1,193,876	1,927,110
CARNIVAL CORP	1,253,296	33,299,811	55,395,681
CARNIVAL PLC ADR	187,415	9,800,685	8,394,318
CAROLINA FINANCIAL CORP	16,030	271,610	299,433
CARPENTER TECHNOLOGY	555,871	22,100,788	18,304,848
CARRIAGE SERVICES INC	179,179	3,276,350	4,242,963
CARRIZO OIL + GAS INC	208,067	8,113,941	7,459,210
CARROLS RESTAURANT GROUP INC	196,854	1,924,748	2,342,559
CARTER S INC	237,121	16,693,560	25,246,283
CARTESIAN INC	53,206	1,161,857	53,206
CARVER BANCORP INC	1,061	38,719	3,948
CAS MEDICAL SYSTEMS INC	10,355	27,364	19,052
CASCADE BANCORP	184,458	999,779	1,021,898
CASCADIAN THERAPEUTICS INC	166,270	444,690	156,809
CASELLA WASTE SYSTEMS INC A	239,973	1,225,956	1,883,787
CASEY S GENERAL STORES INC	95,286	3,387,321	12,531,063
CASH AMERICA INTL INC	106,114	2,679,020	4,522,566
CASI PHARMACEUTICALS INC	135,921	1,217,248	159,028
CASS INFORMATION SYSTEMS INC	13,513	361,831	698,608
CASTLIGHT HEALTH INC B	42,215	561,842	167,170
CATALENT INC	217,595	6,599,509	5,002,502
CATALYST BIOSCIENCES INC	13,369	387,836	20,321
CATALYST PAPER CORP	32,743	32,743	117,750
CATALYST PHARMACEUTICALS INC	41,151	63,947	29,217
CATERPILLAR INC	1,795,778	94,548,179	136,137,912
CATHAY GENERAL BANCORP	170,886	2,645,256	4,818,974
CATO CORP CLASS A	197,900	5,773,477	7,464,793
CAVCO INDUSTRIES INC	21,095	839,722	1,976,579
CAVIUM INC	131,800	4,236,113	5,087,498
CB FINANCIAL SERVICES INC	889	17,571	18,938
CBIZ INC	89,621	460,550	932,957
CBOE HOLDINGS INC	347,441	15,500,813	23,146,527
CBRE GROUP INC A	749,660	13,094,741	19,850,992
CBS CORP CLASS A VOTING	1,800	103,769	103,716
CBS CORP CLASS B NON VOTING	1,552,714	49,479,501	84,529,739
CCA INDUSTRIES INC	24,849	205,504	81,007
CCBPSDUS2 FWBC BNP	(1,690,000)	(1,690,000)	(1,690,000)
CCULOFUS9 UBS FWBC BOC	(550,000)	(550,000)	(550,000)
CDI CORP	112,529	1,259,372	686,427
CDK GLOBAL INC	342,687	3,197,187	19,015,727
CDW CORP/DE	1,023,169	40,829,460	41,008,615
CEB INC	75,257	3,936,822	4,641,827
CECO ENVIRONMENTAL CORP	96,104	1,566,691	839,950

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Security Name	Shares	Book Value	Market Value
CEDAR FAIR LP	121,615	2,689,886	7,031,755
CELADON GROUP INC	82,795	1,152,913	676,436
CELANESE CORP SERIES A	681,339	30,896,007	44,593,638
CELATOR PHARMACEUTICALS INC	87,516	254,322	2,641,222
CELGENE CORP	2,075,813	67,594,730	204,737,440
CELGENE CORP RTS W/I	19,872	105,320	29,013
CELLEX THERAPEUTICS INC	199,810	1,581,185	877,164
CELLULAR BIOMEDICINE GROUP I	18,917	401,947	226,814
CELSION CORP	66,828	480,325	84,872
CEMEX SAB SPONS ADR PART CER	1,175,407	8,035,854	7,252,261
CEMPRA INC	86,243	2,262,309	1,422,147
CENGAGE LEARNING HOLDINGS II	88,628	2,808,446	2,104,904
CENTENE CORP	409,425	14,151,622	29,220,631
CENTERPOINT ENERGY INC	1,516,707	27,256,940	36,400,965
CENTERSTATE BANKS INC	111,975	1,537,318	1,763,603
CENTRAL EUROPEAN MEDIA ENT A	163,514	2,164,395	249,479
CENTRAL FEDERAL CORP	1,454	32,541	1,977
CENTRAL GARDEN + PET CO	35,588	271,515	812,474
CENTRAL GARDEN AND PET CO A	172,639	1,717,213	3,747,985
CENTRAL PACIFIC FINANCIAL CO	152,341	2,277,888	3,595,242
CENTRAL VALLEY COMM BANCORP	19,116	190,148	267,625
CENTRUE FINANCIAL CORP	754	260,486	13,114
CENTRUS ENERGY CORP CLASS A	25,471	211,765	83,545
CENTURY ALUMINUM COMPANY	1,078,375	6,862,704	6,826,116
CENTURY BANCORP INC CL A	23,748	673,640	1,005,240
CENTURY CASINOS INC	62,028	438,426	386,432
CENTURYLINK INC	3,566,779	106,926,044	103,472,265
CENVEO INC	175,728	597,841	143,377
CEPHEID	280,373	7,051,877	8,621,482
CERES INC	728	17,997	284
CERNER CORP	632,298	11,598,605	37,052,662
CERUS CORP	130,954	860,369	817,155
CESCA THERAPEUTICS INC	2,472	802,212	7,243
CEVA INC	94,886	1,216,510	2,578,056
CF INDUSTRIES HOLDINGS INC	1,373,528	41,952,344	33,102,035
CHANGYOU.COM LTD ADR	16,600	317,454	332,664
CHANNELADVISOR CORP	46,105	652,854	668,059
CHARLES + COLVARD LTD	36,314	269,219	37,040
CHARLES RIVER LABORATORIES	231,457	13,010,930	19,081,281
CHART INDUSTRIES INC	112,335	4,995,532	2,710,651
CHARTER COMMUNICATIONS INC A	609,346	62,422,514	139,320,800
CHARTER COMMUNICATIONS INC DEL	15	-	-
CHARTER FINANCIAL CORP	27,678	338,488	367,570
CHASE CORP	25,188	1,170,276	1,487,876
CHATHAM EUREKA FUND L P	186,475,069	180,401,996	260,706,132
CHECK POINT SOFTWARE TECH	400,967	17,092,484	31,949,036
CHEESECAKE FACTORY INC/THE	111,874	3,487,605	5,385,631

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Security Name	Shares	Book Value	Market Value
CHEETAH MOBILE INC ADR	142,480	2,399,975	1,353,558
CHEGG INC	8,744	109,294	43,718
CHELSEA THERAPEUTICS INTERNATI	127,000	-	-
CHEMED CORP	98,856	7,589,115	13,475,124
CHEMICAL FINANCIAL CORP	109,715	2,823,311	4,091,272
CHEMOCENTRYX INC	62,525	401,019	280,739
CHEMOURS CO/THE	1,009,316	8,957,268	8,316,762
CHEMTURA CORP	305,352	6,220,538	8,055,198
CHEMUNG FINANCIAL CORP	5,476	152,084	160,719
CHENIERE ENERGY INC	373,663	8,983,409	14,031,045
CHENIERE ENERGY PART LP HOLD	300	6,149	5,979
CHENIERE ENERGY PARTNERS LP	27,920	690,172	837,032
CHEROKEE INC	15,432	173,040	171,452
CHESAPEAKE ENERGY CORP	5,490,792	56,986,715	23,500,591
CHESAPEAKE UTILITIES CORP	46,186	1,172,201	3,056,565
CHEVRON CORP	5,774,258	391,042,154	605,315,473
CHICAGO BRIDGE + IRON CO NV	256,222	9,544,335	8,872,974
CHICAGO RIVET + MACHINE CO	2,887	74,908	78,593
CHICO S FAS INC	534,113	7,687,567	5,720,346
CHICOPEE BANCORP INC	18,930	257,172	345,659
CHILDREN S PLACE INC/THE	63,665	3,429,752	5,104,671
CHIMERIX INC	90,019	3,585,021	353,773
CHINA ADVANCED CONSTRUCTION	2,870	125,738	6,573
CHINA AGRITECH INC	24,300	-	-
CHINA AUTO LOGISTICS INC	3,119	15,177	5,334
CHINA AUTOMOTIVE SYSTEMS INC	6,671	32,417	21,546
CHINA BAK BATTERY INC	15,572	68,235	40,798
CHINA BIOLOGIC PRODUCTS INC	90,835	7,295,664	9,657,530
CHINA CERAMICS CO LTD	2,750	75,912	5,748
CHINA CORD BLOOD CORP	160,364	549,542	922,095
CHINA DIGITAL TV HOLDING ADR	237,158	751,136	279,847
CHINA DISTANCE EDUCATION ADR	45,705	1,088,003	472,588
CHINA FINANCE ONLINE CO ADR	14,893	26,018	69,697
CHINA GERUI ADVANCED MATERIA	18,568	235,819	1,485
CHINA GREEN AGRICULTURE INC	133,016	562,657	176,911
CHINA HGS REAL ESTATE INC	14,337	58,065	26,093
CHINA INFORMATION TECHNOLOGY	44,604	54,588	52,187
CHINA JO JO DRUGSTORES INC	29,172	142,408	52,509
CHINA LODGING GROUP SPON ADS	147,076	3,179,490	5,357,971
CHINA MEDICAL TECH SPON ADR	142,800	-	-
CHINA METRO RURAL HOLDINGS	5,277	4,661	5,171
CHINA MOBILE LTD SPON ADR	921,194	52,526,067	53,337,133
CHINA NATURAL GAS INC	96,025	328,084	1,440
CHINA NATURAL RESOURCES INC	597	2,390	795
CHINA NEPSTAR CHAIN DRUG ADR	45,998	95,216	112,235
CHINA NEW BORUN CORP ADR	65,711	310,158	99,881
CHINA RECYCLING ENERGY CORP	2,607	81,905	5,891

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Security Name	Shares	Book Value	Market Value
CHINA TECHFAITH WIRELESS ADR	27,300	500,006	45,045
CHINA VALVES TECHNOLOGY INC	157,707	463,660	-
CHINA XD PLASTICS CO LTD	258,530	1,331,431	832,468
CHINA YIDA HOLDINGS CO	5,994	62,402	18,101
CHINA YUCHAI INTL LTD	87,435	1,828,365	946,050
CHINACACHE INTERNAT SPON ADR	52,064	704,423	337,373
CHINANET ONLINE HOLDINGS INC	28,375	113,131	15,606
CHIPMOS TECHNOLOGIES BERMUDA	117,077	1,611,915	2,120,267
CHIPOTLE MEXICAN GRILL INC	76,783	19,553,668	30,925,232
CHOICE HOTELS INTL INC	99,225	4,344,323	4,725,076
CHRISTOPHER + BANKS CORP	303,060	1,217,817	663,702
CHUBB LTD	1,891,981	164,670,195	247,300,792
CHUNGHWA TELECOM LT SPON ADR	155,019	5,293,431	5,627,190
CHURCH + DWIGHT CO INC	397,047	14,886,264	40,852,132
CHURCHILL DOWNS INC	33,960	2,622,490	4,291,200
CHUY S HOLDINGS INC	18,900	623,831	654,129
CIA BRASILEIRA DE DIS SP PRF	148,129	4,201,660	2,155,277
CIA DE MINAS BUENAVENTUR ADR	481,056	7,435,408	5,748,619
CIA SANEAMENTO BASICO DE ADR	1,119,721	8,565,663	10,032,700
CIBER INC	315,913	1,112,012	473,869
CIBL INC RSTD	88	-	-
CIENA CORP	363,835	6,986,017	6,821,913
CIFC LLC	13,043	77,356	92,473
CIGNA CORP	896,263	50,524,984	114,712,754
CIMAREX ENERGY CO	204,993	9,353,946	24,459,813
CIMPRESS NV	94,555	5,125,192	8,744,429
CINCINNATI BELL INC	1,235,715	5,382,962	5,647,216
CINCINNATI FINANCIAL CORP	548,458	19,540,251	41,074,031
CINEDIGM CORP A	10,922	519,640	13,216
CINEMARK HOLDINGS INC	287,904	6,284,130	10,496,988
CINER RESOURCES LP	89,606	1,859,334	2,510,773
CINTAS CORP	289,781	11,862,968	28,436,208
CIRCOR INTERNATIONAL INC	19,211	836,954	1,094,824
CIRRUS LOGIC INC	191,689	2,859,491	7,435,625
CISCO SYSTEMS INC	17,154,464	265,217,944	492,161,577
CIT GROUP INC	655,200	25,787,135	20,907,443
CITI TRENDS INC	122,547	2,671,504	1,903,161
CITIGROUP INC	11,081,248	539,696,777	469,589,011
CITIZENS + NORTHERN CORP	38,095	749,888	770,273
CITIZENS COMMUNITY BANCORP I	5,727	34,030	59,330
CITIZENS FINANCIAL GROUP	1,608,020	40,898,716	32,128,236
CITIZENS FINANCIAL SERVICES	10,234	193,429	521,925
CITIZENS FIRST CORP	11,549	115,738	164,462
CITIZENS HOLDING COMPANY	1,593	30,745	34,935
CITIZENS INC	113,765	908,178	864,616
CITRIX SYSTEMS INC	671,052	34,875,078	53,744,590
CITY HOLDING CO	72,950	2,850,722	3,317,056

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Security Name	Shares	Book Value	Market Value
CIVEO CORP	700,320	4,956,020	1,260,576
CIVISTA BANCSHARES INC	17,533	214,069	229,682
CIVITAS SOLUTIONS INC	68,359	1,469,708	1,423,908
CKX LANDS INC	5,371	71,407	60,912
CLARCOR INC	154,970	3,759,403	9,426,798
CLAYTON WILLIAMS ENERGY INC	52,800	1,111,731	1,449,888
CLEAN DIESEL TECHNOLOGIES	16,461	125,288	5,432
CLEAN ENERGY FUELS CORP	220,575	2,238,709	765,397
CLEAN HARBORS INC	60,726	1,110,787	3,164,438
CLEANTECH SOLUTIONS INTERNAT	3,116	138,813	3,116
CLEAR CHANNEL OUTDOOR CL A	255,696	2,363,667	1,590,428
CLEARFIELD INC	58,742	184,083	1,050,895
CLEARONE INC	25,189	204,037	282,121
CLEARWATER PAPER CORP	127,971	4,463,362	8,365,450
CLEVELAND BIOLABS INC	5,690	372,209	16,046
CLIFFS NATURAL RESOURCES INC	3,345,716	28,684,066	18,970,212
CLIFTON BANCORP INC	28,814	306,120	434,226
CLOROX COMPANY	373,216	18,976,654	51,649,344
CLOUD PEAK ENERGY INC	529,020	5,889,977	1,089,782
CLOVIS ONCOLOGY INC	26,529	1,455,710	363,973
CLUBCORP HOLDINGS INC	15,100	299,629	196,300
CM FINANCE INC	36,440	492,142	323,587
CME GROUP INC	1,109,793	75,977,673	108,093,832
CMS ENERGY CORP	1,043,380	29,833,907	47,849,423
CNA FINANCIAL CORP	103,144	3,098,705	3,240,787
CNB FINANCIAL CORP/PA	32,955	542,271	586,604
CNINSURE INC ADR	81,104	576,572	576,649
CNO FINANCIAL GROUP INC	2,153,787	33,175,240	37,605,120
CNOVA NV	65,775	460,426	325,587
COACH INC	779,047	21,760,635	31,738,395
COBALT INTERNATIONAL ENERGY	595,692	15,746,751	798,228
COBIZ FINANCIAL INC	89,621	587,546	1,048,568
COCA COLA BOTTLING CO CONSOL	10,961	1,051,800	1,616,492
COCA COLA CO/THE	12,416,697	278,285,355	562,848,868
COCA COLA EUROPEAN PARTNERS	543,962	12,756,060	19,414,019
CODEXIS INC	4,480	16,846	18,056
CODORUS VALLEY BANCORP INC	12,440	162,456	253,410
COEUR MINING INC	912,470	7,154,920	9,726,934
COFFEE HOLDING CO INC	12,147	78,996	68,629
COGENT COMMUNICATIONS HOLDIN	107,375	2,315,937	4,301,446
COGENTIX MEDICAL INC	77,875	535,965	74,916
COGINT INC	4,402	51,256	20,820
COGNEX CORP	484,112	13,083,944	20,865,210
COGNIZANT TECH SOLUTIONS A	1,802,966	47,335,283	103,201,782
COHEN + STEERS INC	53,004	1,513,145	2,143,493
COHERENT INC	71,574	4,005,684	6,569,064
COLDWATER CREEK INC	54,386	212,024	544

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Security Name	Shares	Book Value	Market Value
COLFAX CORP	201,338	10,897,395	5,327,398
COLGATE PALMOLIVE CO	2,735,725	94,051,851	200,255,069
COLLECTORS UNIVERSE	29,621	350,608	585,021
COLONY BANKCORP	5,126	32,806	48,753
COLT CLASS B UNITS	18,437	632,611	18,437
COLUMBIA BANKING SYSTEM INC	106,357	2,476,930	2,984,381
COLUMBIA PIPELINE GROUP	668,185	8,310,480	17,032,026
COLUMBIA SPORTSWEAR CO	80,878	1,545,716	4,653,701
COLUMBUS MCKINNON CORP/NY	74,861	1,520,566	1,059,277
COMBIMATRIX CORP	167	66,274	478
COMCAST CORP CLASS A	7,646,526	279,783,592	498,477,053
COMERICA INC	642,481	20,632,400	26,425,250
COMFORT SYSTEMS USA INC	64,800	1,533,665	2,110,536
COMMAND SECURITY CORPORATION	25,189	31,476	67,256
COMMERCE BANCSHARES INC	314,004	8,674,451	15,040,803
COMMERCIAL INTL BANK GDR REG	3,718,643	12,159,046	13,227,213
COMMERCIAL METALS CO	492,606	7,836,150	8,325,049
COMMERCIAL NATL FINL CORP/PA	1,394	34,708	28,575
COMMERCIAL VEHICLE GROUP INC	123,657	909,252	643,016
COMMONWEALTH BANKSHARES INC	13,692	-	-
COMMSCOPE HOLDING CO INC	(84,818)	(3,680,544)	(2,631,917)
COMMUNICATIONS SYSTEMS INC	26,285	211,903	183,203
COMMUNITY BANK SYSTEM INC	64,900	2,186,875	2,666,745
COMMUNITY BANKERS TRUST CORP	44,255	175,845	229,239
COMMUNITY HEALTH SYSTEMS INC	2,010,070	24,056,449	17,879,390
COMMUNITY TRUST BANCORP INC	28,623	945,478	992,088
COMMUNITY WEST BANCSHARES	24,546	206,171	179,924
COMMUNITYONE BANCORP	8,164	72,743	103,195
COMMVAULT SYSTEMS INC	99,715	3,969,858	4,306,709
COMPASS DIVERSIFIED HOLDINGS	122,509	2,087,019	2,032,421
COMPASS MINERALS INTERNATION	(27,110)	(2,910,883)	(2,011,294)
COMPUTER PROGRAMS + SYSTEMS	44,429	1,416,808	1,773,588
COMPUTER SCIENCES CORP	396,845	8,359,900	19,703,356
COMPUTER TASK GROUP INC	175,728	1,372,437	873,369
COMPX INTERNATIONAL INC	16,522	123,254	190,008
COMSCORE INC	52,133	886,851	1,244,929
COMSTOCK HOLDING COMPANIES	12,005	218,700	21,369
COMSTOCK MINING INC	315,116	431,040	109,944
COMSTOCK RESOURCES INC	1,639,080	3,518,665	1,377,319
COMTECH TELECOMMUNICATIONS	338,650	5,702,300	4,348,269
CONAGRA BRANDS INC	861,536	18,316,636	41,190,032
CONAGRA FOODS INC	726,428	27,870,521	34,730,523
CONATUS PHARMACEUTICALS INC	24,791	166,078	51,070
CONCERT PHARMACEUTICALS INC	84,628	1,101,861	950,376
CONCHO RESOURCES INC	244,480	12,233,933	29,159,120
CONCORD MEDICAL SPON ADR	112,464	574,691	432,986
CONCURRENT COMPUTER CORP	44,274	559,222	231,108

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Security Name	Shares	Book Value	Market Value
CONMED CORP	220,127	10,189,029	10,506,640
CONN S INC	83,628	1,350,318	628,881
CONNECTICUT WATER SVC INC	12,400	641,707	696,880
CONNECTONE BANCORP INC	60,629	978,594	951,274
CONOCOPHILLIPS	4,480,440	163,549,317	195,347,194
CONSOL ENERGY INC	1,375,865	26,005,135	22,137,665
CONSOLIDATED COMMUNICATIONS	123,025	2,508,260	3,351,205
CONSOLIDATED EDISON INC	1,050,006	51,076,855	84,462,487
CONSOLIDATED WATER CO ORD SH	56,552	456,687	738,564
CONSTELLATION BRANDS INC A	447,559	20,806,705	74,026,313
CONSTELLIUM NV CLASS A	1,142,587	11,707,143	5,358,735
CONSUMER PORTFOLIO SERVICES	177,612	1,024,778	669,599
CONTAINER STORE GROUP INC/TH	62,274	428,403	333,165
CONTANGO OIL + GAS	85,939	2,237,783	1,051,889
CONTANGO ORE INC	1,192	21,693	12,531
CONTINENTAL BUILDING PRODUCT	61,283	889,426	1,362,324
CONTINENTAL RESOURCES INC/OK	252,867	6,083,335	11,447,285
CONTRA LEAP WIRELESS	407,588	685,662	-
CONTRAVIR PHARMACEUTICALS IN	882	750	917
CONTROL4 CORP	43,210	351,001	352,595
CONVERGYS CORP	547,569	8,904,149	13,689,229
COOPER COS INC/THE	154,165	14,471,990	26,450,122
COOPER STANDARD HOLDING	42,969	3,078,392	3,394,121
COOPER STD HLDGS INC	73,200	-	-
COOPER TIRE + RUBBER	200,603	4,367,216	5,981,984
COOPERATIVE BANKSHARES INC	24,475	245	2
COPA HOLDINGS SA CLASS A	76,100	6,115,337	3,976,964
COPART INC	313,582	5,651,351	15,368,663
CORCEPT THERAPEUTICS INC	134,829	808,975	736,168
CORE LABORATORIES N.V.	102,408	9,877,078	12,687,293
CORE MARK HOLDING CO INC	50,800	1,626,285	2,380,488
CORE MOLDING TECHNOLOGIES IN	5,919	40,129	80,794
CORELOGIC INC	256,530	4,900,542	9,871,291
CORINTHIAN COLLEGES INC	213,662	356,815	21
CORNERSTONE ONDEMAND INC	35,611	1,366,993	1,355,368
CORNING INC	3,750,862	52,191,105	76,817,649
CORVEL CORP	49,248	1,670,028	2,126,525
COSAN LTD CLASS A SHARES	1,324,574	8,965,948	8,622,979
COSI INC	79,181	575,322	39,591
COSTAMARE INC	83,800	894,649	642,746
COSTAR GROUP INC	113,445	12,231,268	24,805,815
COSTCO WHOLESALE CORP	1,419,050	108,676,956	222,847,542
COTIVITI HOLDINGS INC	49,679	943,904	1,049,721
COTY INC CL A	308,084	6,721,760	8,007,100
COVANTA HOLDING CORP	411,467	7,177,410	6,768,631
COVENANT TRANSPORT GRP CL A	57,464	1,314,549	1,038,384
COVISINT CORP	83,868	272,570	182,832

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Security Name	Shares	Book Value	Market Value
COWEN GROUP INC	12,259	306,463	323,625
COWEN GROUP INC CLASS A	85,746	275,392	253,809
CPI AEROSTRUCTURES INC	13,839	136,541	85,111
CPI CARD GROUP INC	45,208	452,080	226,492
CR BARD INC	171,684	5,563,868	40,373,159
CRA INTERNATIONAL INC	60,663	1,262,986	1,529,924
CRACKER BARREL OLD COUNTRY	45,851	3,804,412	7,862,084
CRAFT BREW ALLIANCE INC	53,758	837,232	619,288
CRANE CO	154,077	3,761,114	8,739,231
CRAWFORD + CO CL B	23,449	141,835	199,078
CRAWFORD + COMPANY CL A	7,750	39,377	59,132
CRAY INC	151,741	1,027,428	4,540,081
CREATIVE REALITIES INC	7,826	32,456	1,369
CREDICORP LTD	389,288	45,905,807	60,049,415
CREDIT ACCEPTANCE CORP	16,102	1,249,609	2,980,244
CREE INC	656,422	22,323,013	16,042,965
CRESTWOOD EQUITY PARTNERS LP	114,115	12,003,361	2,300,559
CREXENDO INC	43,255	349,404	58,827
CRIMSON WINE GROUP LTD	28,615	122,256	239,223
CRITEO SA SPON ADR	87,433	3,832,533	4,014,946
CROCS INC	402,599	4,335,304	4,541,318
CROSS COUNTRY HEALTHCARE INC	51,800	661,907	721,061
CROSS TIMBERS ROYALTY TRUST	20,809	608,652	377,260
CROSSROADS SYSTEMS INC	971	93,743	3,893
CROWN CRAFTS INC	38,307	100,566	362,382
CROWN HOLDINGS INC	481,394	16,397,989	24,392,214
CRYOLIFE INC	116,426	1,287,916	1,374,993
CRYSTAL ROCK HOLDINGS INC	54,560	140,735	37,647
CSG SYSTEMS INTL INC	30,600	1,048,672	1,233,486
CSP INC	215,507	1,764,263	1,749,913
CSRA INC	357,045	5,252,696	8,365,565
CSS INDUSTRIES INC	6,571	157,182	176,172
CST BRANDS INC	168,134	3,023,851	7,243,210
CSX CORP	2,842,335	39,707,494	74,128,097
CTI BIOPHARMA CORP	331,360	758,814	112,662
CTI INDUSTRIES CORP	7,965	13,899	53,605
CTPARTNERS EXECUTIVE SEARCH	31,362	204,058	-
CTRIP.COM INTERNATIONAL ADR	681,439	13,506,965	28,075,299
CTS CORP	66,093	1,644,817	1,184,390
CU BANCORP	19,009	422,605	432,071
CUBIC CORP	56,771	2,168,804	2,279,942
CUI GLOBAL INC	65,413	503,446	330,334
CULLEN/FROST BANKERS INC	307,427	13,941,538	19,592,296
CULP INC	45,002	799,242	1,243,415
CUMBERLAND PHARMACEUTICALS	53,565	340,998	241,041
CUMMINS INC	494,213	32,640,554	55,569,255
CUMULUS MEDIA INC CL A	638,775	2,213,490	198,020

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Security Name	Shares	Book Value	Market Value
CURIS INC	232,896	740,609	363,318
CURTISS WRIGHT CORP	88,745	2,958,916	7,476,770
CUSTOMERS BANCORP INC	28,400	731,592	713,692
CUTERA INC	48,918	988,747	548,373
CVB FINANCIAL CORP	142,374	1,846,237	2,333,516
CVD EQUIPMENT CORP	15,631	186,013	134,117
CVENT INC	25,944	792,971	926,703
CVR ADR MIDATECH PHARMA PLC	866	-	-
CVR ENERGY INC	133,712	2,685,480	2,072,541
CVR PARTNERS LP	198,120	3,242,443	1,618,644
CVR REFINING LP	107,605	2,173,961	833,939
CVS HEALTH CORP	3,045,140	102,081,697	291,541,740
CYANOTECH CORP	19,216	102,039	102,419
CYBEROPTICS CORP	28,375	408,334	425,063
CYCLACEL PHARMACEUTICALS INC	7,525	681,747	37,775
CYNOSURE INC A	102,783	2,495,237	4,999,900
CYPRESS SEMICONDUCTOR CORP	513,128	(2,442,839)	5,413,497
CYTOKINETICS INC	82,313	722,048	781,155
CYTORI THERAPEUTICS INC	16,460	273,582	30,122
CYTOSORBENTS CORP	45,898	379,081	208,838
CYTRX CORP	132,724	538,645	295,975
DAILY JOURNAL CORP	597	49,079	141,572
DAKTRONICS INC	171,182	3,890,709	1,069,886
DANA INC	567,533	7,442,176	5,993,152
DANAHER CORP	1,141,924	89,601,451	115,334,331
DANAHER CORP W/D	230,513	19,707,569	23,281,813
DANAOS CORP	14,812	63,634	40,289
DAQO NEW ENERGY CORP ADR	2,668	44,763	60,223
DARDEN RESTAURANTS INC	250,209	7,559,944	15,848,247
DARLING INGREDIENTS INC	258,629	3,807,578	3,853,565
DASAN ZHONG SOLUTIONS INC	118,999	491,629	141,609
DATA I/O CORP	27,479	88,698	64,576
DATALINK CORP	134,933	1,325,944	1,011,998
DATARAM CORP	7,152	115,412	4,327
DATATRAK INTERNATIONAL INC	2,273	74,494	11,706
DATAWATCH CORP	64,360	630,731	356,556
DAVITA HEALTHCARE PARTNERS I	63,100	4,508,202	4,878,892
DAVITA INC	453,869	9,255,377	35,093,133
DAWSON GEOPHYSICAL CO	45,725	713,691	372,660
DAXOR CORP	13,640	199,092	108,848
DAZHONG TRANSPORTATION GRP B	2,078,712	1,124,573	1,642,182
DBM GLOBAL INC	16,527	26,834	545,405
DCP MIDSTREAM PARTNERS LP	127,179	5,615,772	4,386,391
DEAN FOODS CO	430,540	7,281,173	7,788,464
DECKERS OUTDOOR CORP	90,218	4,366,602	5,189,351
DEER CONSUMER PRODUCTS INC	165,274	475,990	1,653
DEERE + CO	850,351	41,212,282	68,912,434

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Security Name	Shares	Book Value	Market Value
DELEK LOGISTICS PARTNERS LP	11,724	281,008	313,156
DELEK US HOLDINGS INC	436,111	10,642,637	5,761,022
DELIA S INC	100,688	196,106	70
DELPHI AUTOMOTIVE PLC	902,953	45,316,980	56,524,885
DELTA AIR LINES INC	3,107,253	73,175,807	113,197,216
DELTA APPAREL INC	23,397	220,340	527,608
DELTA NATURAL GAS CO INC	13,142	192,425	354,053
DELTIC TIMBER CORP	7,300	475,807	490,049
DELUXE CORP	183,772	7,501,629	12,196,940
DEMANDWARE INC	120,968	5,451,250	9,060,539
DENALI ADVISORS VENTURES	2,128,500	2,128,500	-
DENBURY RESOURCES INC	4,917,859	27,361,469	17,655,115
DENNY S CORP	442,446	2,043,341	4,747,451
DENTSPLY SIRONA INC	639,129	17,405,839	39,651,559
DEPOMED INC	144,070	466,593	2,826,645
DERMA SCIENCES INC	56,253	621,784	221,637
DERMIRA INC	48,815	1,381,183	1,427,839
DESTINATION MATERNITY CORP	133,775	1,749,167	786,597
DESTINATION XL GROUP INC	62,700	303,695	286,539
DESWELL INDUSTRIES INC	11,358	32,752	17,832
DETERMINE INC	16,289	641,467	24,760
DEVON ENERGY CORP	1,245,539	49,520,759	45,150,801
DEVRY EDUCATION GROUP INC	278,562	9,945,009	4,969,545
DEX MEDIA INC	57,006	568,782	667
DEXCOM INC	196,961	7,158,163	15,624,911
DEXTERA SURGICAL INC	8,393	568,749	15,108
DGSE COMPANIES INC	7,368	30,642	5,378
DHI GROUP INC	141,826	1,316,180	883,577
DHT HOLDINGS INC	1,602,326	10,751,009	8,059,698
DIAGEO PLC SPONSORED ADR	441,551	48,516,578	49,842,277
DIAMOND HILL INVESTMENT GRP	11,432	863,636	2,154,014
DIAMOND OFFSHORE DRILLING	465,519	17,513,580	11,326,078
DIAMOND RESORTS INTERNATIONAL	36,600	991,459	1,096,536
DIAMONDBACK ENERGY INC	310,203	21,314,199	28,293,631
DIANA CONTAINERSHIPS INC	12,620	413,922	44,673
DIANA SHIPPING INC	93,200	240,323	226,476
DICERNA PHARMACEUTICALS INC	40,821	410,285	122,462
DICK S SPORTING GOODS INC	242,810	8,991,723	10,941,004
DIEBOLD INC	226,127	5,053,246	5,614,738
DIFFERENTIAL BRANDS GROUP INC	5,267	770,427	15,748
DIGI INTERNATIONAL INC	58,083	550,307	623,232
DIGIMARC CORP	15,532	305,510	496,396
DIGIRAD CORP	76,962	310,082	396,354
DIGITAL POWER CORP	19,614	23,377	7,928
DIGITAL TURBINE INC	47,691	183,151	51,029
DIGITALGLOBE INC	192,811	3,966,819	4,124,233
DILLARDS INC CL A	103,341	4,958,887	6,262,483

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Security Name	Shares	Book Value	Market Value
DIME COMMUNITY BANCSHARES	134,030	2,136,914	2,279,858
DINEEQUITY INC	37,015	1,479,078	3,138,094
DIODES INC	82,282	2,256,362	1,546,084
DIPLOMAT PHARMACY INC	19,544	516,685	684,024
DIRECTBUY HLDGS INC.	5,424	67,517	-
DISCOVER FINANCIAL SERVICES	1,868,638	55,546,421	100,140,319
DISCOVERY COMMUNICATIONS A	256,488	10,536,323	6,471,182
DISCOVERY COMMUNICATIONS C	738,537	23,375,863	17,614,096
DISCUS NON US SIDE HOLDINGS	89,934	89,934	89,745
DISH NETWORK CORP A	743,629	30,720,966	38,966,149
DIVERSICARE HEALTHCARE SERVI	19,902	78,449	160,208
DIXIE GROUP INC	51,929	432,040	184,867
DLH HOLDINGS CORP	4,256	14,068	21,494
DMC GLOBAL INC	62,127	818,841	667,867
DNIB UNWIND INC	26,285	277,534	10,382
DOCUMENT SECURITY SYSTEMS	37,037	168,055	7,452
DOLBY LABORATORIES INC CL A	281,232	10,324,948	13,456,952
DOLLAR GENERAL CORP	901,459	48,988,820	84,737,125
DOLLAR TREE INC	536,434	15,627,288	50,553,537
DOMINION MIDSTREAM PARTNERS	56,038	1,863,600	1,576,351
DOMINION RES BLACK WARRIOR	22,003	328,804	440
DOMINION RESOURCES INC/VA	1,773,031	75,221,809	138,172,324
DOMINO S PIZZA INC	154,940	6,896,075	20,356,059
DOMTAR CORP	303,822	11,949,323	10,636,814
DONALDSON CO INC	264,734	5,441,641	9,096,270
DONEGAL GROUP INC CL A	40,829	596,272	673,277
DORAL FINANCIAL CORP	19,519	355,329	7,222
DORCHESTER MINERALS LP	30,006	770,759	432,690
DORIAN LPG LTD	1,196,473	14,679,834	8,435,131
DORMAN PRODUCTS INC	84,694	1,523,409	4,844,511
DOUGLAS DYNAMICS INC	1,800	41,324	46,314
DOVER CORP	753,594	30,217,732	52,239,143
DOVER DOWNS GAMING + ENTERTA	13,690	38,281	14,511
DOVER MOTORSPORTS INC	114,583	703,856	248,645
DOW CHEMICAL CO/THE	4,172,997	155,099,653	207,439,676
DP WORLD LTD	731,205	12,977,251	12,130,690
DR HORTON INC	1,346,731	27,117,485	42,395,093
DR PEPPER SNAPPLE GROUP INC	783,184	39,905,481	75,679,095
DRDGOLD LTD SPONSORED ADR	67,231	360,674	396,663
DREAMWORKS ANIMATION SKG A	159,073	5,059,128	6,501,299
DREW INDUSTRIES INC	63,243	2,572,853	5,365,509
DRIL QUIP INC	112,481	6,758,534	6,572,289
DRYSHIPS INC	94,573	6,232,885	53,245
DSP GROUP INC	45,201	423,538	479,588
DST SYSTEMS INC	141,397	10,421,735	16,462,906
DSW INC CLASS A	287,334	6,769,266	6,085,728
DTE ENERGY COMPANY	520,217	24,313,686	51,563,883

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DTS INC	72,079	1,683,631	1,906,479
DU PONT (E.I.) DE NEMOURS	2,491,075	107,288,069	161,421,629
DUCOMMUN INC	53,641	1,041,084	1,061,016
DUKE ENERGY CORP	2,778,257	155,274,771	238,346,678
DULUTH HOLDINGS INC CL B	199	2,385	4,861
DUN + BRADSTREET CORP	116,636	4,664,829	14,210,906
DUNKIN BRANDS GROUP INC	161,721	5,520,451	7,054,261
DURECT CORPORATION	280,369	502,179	342,050
DXP ENTERPRISES INC	80,095	1,696,995	1,195,821
DYAX CORPORATION CVR	282,108	313,140	313,140
DYCOM INDUSTRIES INC	88,777	2,214,427	7,968,635
DYNAGAS LNG PARTNERS LP	290,325	4,729,567	3,962,936
DYNAMIC MATERIALS CORP	11,200	81,424	120,400
DYNATRONICS CORP	856	2,260	2,440
DYNAVAX TECHNOLOGIES CORP	14,208	265,939	207,156
DYNEGY INC	216,132	4,302,689	3,368,234
E COMMERCE CHINA SPON ADR A	111,381	1,258,181	673,853
E HOUSE CHINA HOLDINGS ADR	117,740	902,706	761,775
E TRADE FINANCIAL CORP	1,279,183	28,507,891	30,048,000
EAGLE BANCORP INC	49,882	1,219,026	2,399,827
EAGLE BANCORP MONTANA INC	597	6,123	7,593
EAGLE BULK SHIPPING INC	11,810	2,933	631
EAGLE MATERIALS INC	110,630	3,901,818	8,535,110
EAGLE PHARMACEUTICALS INC	100	4,191	3,879
EAGLE POINT CREDIT CO INC	149,344	3,025,712	2,404,440
EARTHLINK HOLDINGS CORP	571,725	2,900,729	3,659,043
EAST WEST BANCORP INC	453,842	10,707,403	15,512,305
EASTERN CO/THE	19,639	239,010	325,610
EASTERN COMMUNICATIONS CO B	343,521	134,846	259,015
EASTERN VIRGINIA BANKSHARES	33,117	302,965	250,030
EASTMAN CHEMICAL CO	625,147	31,703,780	42,447,457
EASTMAN KODAK CO	211,075	3,770,163	3,394,091
EATON CORP PLC	1,690,892	91,665,096	100,996,970
EATON VANCE CORP	274,295	7,773,972	9,693,590
EBAY INC	3,019,717	43,109,421	70,691,582
EBIX INC	234,996	5,377,404	11,256,318
ECA MARCELLUS TRUST I	49,084	430,463	98,169
ECHELON CORP	4,580	104,421	21,800
ECHO GLOBAL LOGISTICS INC	69,524	1,160,890	1,558,723
ECHO THERAPEUTICS INC	9,369	181,508	12,180
ECHOSTAR CORP A	104,169	3,604,675	4,135,493
ECLIPSE RESOURCES CORP	234,784	1,880,320	784,178
ECOLAB INC	652,548	29,896,294	77,392,143
ECOLOGY AND ENVIRON CL A	6,272	62,178	64,104
ECS TRX INC	93,689	-	-
EDAP TMS SA ADR	42,613	107,390	141,049
EDCI HOLDINGS INC	61,924	781,607	29,414

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EDGEWATER TECHNOLOGY INC	51,320	285,891	443,401
EDGEWELL PERSONAL CARE CO	87,978	753,943	7,426,192
EDISON INTERNATIONAL	1,550,195	68,481,553	120,403,630
EDUCATION MANAGEMENT CORP	62,099	806,372	1,565
EDUCATION MGMT CORP NEW	97,944	-	-
EDUCATIONAL DEVELOPMENT CORP	7,666	86,934	89,006
EDWARDS LIFESCIENCES CORP	703,052	25,238,328	70,115,363
EGAIN CORP	35,643	192,475	100,515
EGALET CORP	28,375	190,619	140,742
EHEALTH INC	98,370	1,149,627	1,379,154
EIGER BIOPHARMACEUTICALS INC	9,956	1,430,717	197,333
EL PASO ELECTRIC CO	145,877	4,235,695	6,895,609
EL POLLO LOCO HOLDINGS INC	696	10,433	9,042
ELDORADO RESORTS INC	148,565	1,372,540	2,257,446
ELECTRO RENT CORP	82,824	1,165,345	1,276,320
ELECTRO SCIENTIFIC INDS INC	147,006	1,099,096	858,513
ELECTRO SENSORS INC	3,534	18,411	11,169
ELECTRONIC ARTS INC	847,576	23,397,973	64,212,380
ELECTRONICS FOR IMAGING	126,114	4,469,598	5,427,939
ELI LILLY + CO	2,932,110	132,671,927	230,903,628
ELIZABETH ARDEN INC	169,732	2,821,485	2,335,509
ELLIE MAE INC	60,872	1,980,613	5,578,937
ELMIRA SAVINGS BANK	2,657	34,545	52,243
EMAGIN CORPORATION	62,615	137,781	120,221
EMBOTELLADORA ANDINA ADR A	26,500	458,929	509,595
EMBOTELLADORA ANDINA ADR B	172,298	3,668,125	3,652,718
EMC CORP/MA	4,814,283	69,946,555	130,804,063
EMC INS GROUP INC	31,589	619,676	875,647
EMCOR GROUP INC	146,436	4,076,404	7,213,430
EMCORE CORP	106,797	536,394	634,374
EME REORGANIZATION TRUST TRU	1,878,323	-	8,077
EMERALD OIL INC	65,461	265,115	9,819
EMERGE ENERGY SERVICES LP	260,418	5,772,330	3,002,621
EMERGENT BIOSOLUTIONS INC	104,397	3,311,281	2,935,648
EMERGENT CAPITAL INC	67,928	297,060	228,237
EMERSON ELECTRIC CO	2,317,669	75,707,097	120,889,634
EMERSON RADIO CORP	14,091	21,441	8,102
EMMIS COMMUNICATIONS CLASS A	129,831	1,110,125	94,452
EMPIRE DISTRICT ELECTRIC CO	119,524	2,846,779	4,060,222
EMPLOYERS HOLDINGS INC	133,299	2,889,120	3,868,335
ENBRIDGE ENERGY MANAGEMENT L	113,768	2,676,960	2,617,804
ENBRIDGE ENERGY PARTNERS LP	565,051	17,361,316	13,109,177
ENBRIDGE INC	(310,238)	(11,417,765)	(13,141,682)
ENCORE CAPITAL GROUP INC	81,366	1,885,261	1,914,547
ENCORE WIRE CORP	49,345	1,463,788	1,839,591
ENDEAVOUR INTERNATIONAL CORP	72,083	307,733	144
ENDO INTERNATIONAL PLC	447,515	29,645,365	6,976,760

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Security Name	Shares	Book Value	Market Value
ENDOCYTE INC	144,864	928,114	465,015
ENDOLOGIX INC	109,095	1,097,204	1,359,329
ENDURANCE INTERNATIONAL GROU	317,430	3,738,446	2,853,698
ENDURANCE SPECIALTY HOLDINGS	278,835	13,654,445	18,726,547
ENER1 INC	3	-	-
ENERGEN CORP	355,923	13,940,512	17,159,036
ENERGIZER HOLDINGS INC	153,678	2,500,255	7,912,861
ENERGY FUELS INC	39,021	169,161	88,577
ENERGY RECOVERY INC	241,571	1,049,232	2,147,570
ENERGY SERVICES OF AMERICA	12,371	-	18,803
ENERGY TRANSFER EQUITY LP	1,847,369	19,473,295	26,546,694
ENERGY TRANSFER PARTNERS LP	1,045,647	49,886,830	39,807,776
ENERGY XXI LTD	224,044	5,410,427	10,082
ENERNOC INC	406,068	4,766,284	2,566,348
ENERSIS AMERICAS SPONS ADR	564,796	3,909,862	4,845,950
ENERSIS CHILE SA	577,968	3,589,647	3,369,553
ENERSYS	175,487	5,683,451	10,436,198
ENGILITY HOLDINGS INC	39,644	654,669	837,281
ENGLOBAL CORP	89,606	796,803	107,528
ENLINK MIDSTREAM LLC	78,692	859,330	1,251,986
ENLINK MIDSTREAM PARTNERS LP	179,441	2,943,353	2,984,106
ENNIS INC	83,657	1,490,519	1,604,544
ENOVA INTERNATIONAL INC	287,656	3,661,415	2,117,148
ENPHASE ENERGY INC	43,618	505,987	86,800
ENPRO INDUSTRIES INC	80,237	1,764,989	3,561,707
ENSCO PLC CL A	2,047,522	45,072,616	19,881,443
ENSIGN GROUP INC/THE	32,400	735,026	680,724
ENSTAR GROUP LTD	39,173	3,534,741	6,345,713
ENTEGR A TC	545	123,767	128,129
ENTEGRIS INC	200,466	2,158,138	2,900,748
ENTERCOM COMMUNICATIONS CL A	139,598	1,301,845	1,894,351
ENERGY CORP	1,476,451	89,682,114	120,109,262
ENTEROMEDICS INC	7,267	271,156	2,107
ENTERPRISE BANCORP INC	14,617	220,842	350,657
ENTERPRISE FINANCIAL SERVICE	105,646	2,185,242	2,946,455
ENTERPRISE PRODUCTS PARTNERS	3,168,238	85,918,766	92,702,657
ENTERTAINMENT GAMING ASIA IN	13,799	102,160	25,253
ENTRAVISION COMMUNICATIONS A	205,940	1,341,742	1,383,919
ENVESTNET INC	146,275	4,405,682	4,872,419
ENVIRONMENTAL TECTONICS CORP	21,107	133,615	12,664
ENVISION HEALTHCARE HOLDINGS	735,668	22,922,417	18,663,903
ENVIVA PARTNERS LP	17,125	409,906	389,760
ENZO BIOCHEM INC	99,892	390,919	596,355
ENZON PHARMACEUTICALS INC	253,088	241,997	102,501
ENZYMOTEC LTD	154,223	1,272,337	1,289,302
EOG RESOURCES INC	2,062,965	110,693,215	172,092,556
EP ENERGY CORP CL A	387,600	2,528,143	2,007,768

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EPAM SYSTEMS INC	58,516	2,726,628	3,763,147
EPIQ SYSTEMS INC	113,811	1,764,970	1,661,643
EPIRUS BIOPHARMACEUTICALS IN	3,355	435,151	1,517
EPIZYME INC	154,403	2,559,299	1,581,085
EPLUS INC	34,004	1,243,602	2,781,158
EQT CORP	566,685	27,956,097	43,878,392
EQT MIDSTREAM PARTNERS LP	22,654	1,512,768	1,819,092
EQUIFAX INC	359,733	17,586,053	46,189,702
ERA GROUP INC	122,173	1,619,955	1,148,424
ERBA DIAGNOSTICS INC	106,731	480,615	85,385
ERICKSON INC	16,030	340,869	9,778
ERIE INDEMNITY COMPANY CL A	102,385	6,657,772	10,170,954
ERIN ENERGY CORP	62,379	194,625	150,334
EROS INTERNATIONAL PLC	28,400	361,205	462,068
ESCALADE INC	13,740	121,579	140,694
ESCALERA RESOURCES CO	242,022	1,014,051	2,420
ESCALON MEDICAL CORP	17,025	106,988	11,577
ESCO TECHNOLOGIES INC	27,820	1,065,009	1,111,144
ESCROW AMBASSADORS GROUP INC	34,250	-	-
ESCROW CDC LIQUIDATING TRUST F	67,966	-	-
ESCROW CHROMCRAFT REVINGTON	13,839	-	-
ESPERION THERAPEUTICS INC	48,984	3,944,166	483,958
ESPEY MFG + ELECTRONICS CORP	16,964	296,303	441,247
ESSA BANCORP INC	26,565	266,700	355,975
ESSENDANT INC	133,925	4,313,234	4,092,749
ESSENT GROUP LTD	148,920	3,848,539	3,247,953
ESSEX RENTAL CORP	41,916	169,876	10,060
ESTEE LAUDER COMPANIES CL A	581,475	23,755,578	52,925,887
ESTERLINE TECHNOLOGIES CORP	95,725	5,551,485	5,938,788
ETHAN ALLEN INTERIORS INC	62,666	1,556,469	2,070,474
ETSY INC	435,690	3,985,515	4,178,268
EURONAV NV	227,900	2,435,173	2,089,843
EURONET WORLDWIDE INC	139,653	4,524,643	9,662,559
EUROSEAS LTD	29,738	541,147	55,611
EUROSITE POWER INC	2,588	2,330	2,329
EV ENERGY PARTNERS LP	152,610	5,793,369	349,478
EVANS BANCORP INC	7,467	180,348	183,992
EVERBANK FINANCIAL CORP	231,385	3,621,281	3,438,375
EVERCORE PARTNERS INC CL A	86,296	2,988,227	3,813,432
EVEREST RE GROUP LTD	183,824	22,637,271	33,579,063
EVERI HOLDINGS INC	477,526	2,004,976	549,155
EVERSOURCE ENERGY	889,329	26,816,556	53,270,825
EVERTEC INC	151,790	3,578,329	2,358,818
EVERYDAY HEALTH INC	80,430	986,109	633,791
EVERYWARE GLOBAL	113,336	853,550	793,350
EVINE LIVE INC	132,817	644,668	219,148
EVOKE PHARMA INC	36,540	237,863	250,296

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Security Name	Shares	Book Value	Market Value
EVOLUTION PETROLEUM CORP	107,410	739,948	587,533
EVOLVING SYSTEMS INC	27,118	151,064	140,200
EW SCRIPPS CO/THE A	115,653	1,016,837	1,831,945
EXA CORP	20,510	253,765	296,368
EXACT SCIENCES CORP	193,649	1,120,453	2,372,205
EXACTECH INC	27,533	380,354	736,237
EXAMWORKS GROUP INC	66,736	2,127,799	2,325,733
EXAR CORP	102,935	1,095,048	828,628
EXCEED CO LTD	18,021	132,814	14,417
EXCHANGE BANK SANTA ROSA CAL	1,646	100,409	139,644
EXCO RESOURCES INC	1,739,246	5,394,551	2,261,020
EXELIXIS INC	250,459	1,352,385	1,956,085
EXELON CORP	3,568,772	104,328,417	129,760,560
EXLSERVICE HOLDINGS INC	120,324	4,454,624	6,306,165
EXONE CO/THE	41,319	438,803	436,737
EXPEDIA INC	377,444	22,495,578	40,122,268
EXPEDITORS INTL WASH INC	798,016	29,696,398	39,134,714
EXPONENT INC	107,264	2,473,244	6,265,264
EXPRESS INC	521,221	9,946,966	7,562,912
EXPRESS SCRIPTS HOLDING CO	1,852,419	70,470,341	140,413,334
EXTERRAN CORP	64,980	1,593,893	834,997
EXTREME NETWORKS INC	531,515	4,381,813	1,801,837
EXXON MOBIL CORP	13,346,647	683,336,616	1,251,114,696
EZCORP INC CL A	1,163,604	10,199,665	8,796,847
F5 NETWORKS INC	285,939	22,188,583	32,551,255
FAB UNIVERSAL CORP	9,658	22,751	1,932
FABRINET	190,647	3,873,556	7,076,820
FACEBOOK INC A	6,097,916	311,919,825	696,869,813
FACTSET RESEARCH SYSTEMS INC	89,099	6,672,003	14,382,438
FAIR ISAAC CORP	122,154	3,850,116	13,804,603
FAIRCHILD SEMICONDUCTOR INTE	400,567	5,008,521	7,951,250
FAIRMOUNT SANTROL HOLDINGS I	317,875	1,929,613	2,450,818
FAIRPOINT COMMUNICATIONS INC	77,200	960,756	1,133,296
FALCONSTOR SOFTWARE INC	269,815	828,332	283,306
FAMOUS DAVE S OF AMERICA	24,801	258,194	124,749
FANHUA INC	420,584	3,669,351	2,990,350
FANNIE MAE	2,376,261	26,693,965	4,752,522
FARMER BROS CO	30,943	629,223	992,019
FARMERS CAPITAL BANK CORP	20,833	184,576	569,769
FARMERS NATL BANC CORP	39,029	350,740	343,452
FARO TECHNOLOGIES INC	36,166	1,339,817	1,223,510
FASTENAL CO	648,739	16,838,508	28,797,505
FAUQUIER BANKSHARES INC	2,589	33,836	37,613
FBL FINANCIAL GROUP INC CL A	14,000	522,849	849,380
FBR + CO	49,980	1,192,895	746,209
FCB FINANCIAL HOLDINGS CL A	10,200	327,288	346,800
FEDERAL AGRIC MTG CORP CL C	63,451	1,424,252	2,209,353

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Security Name	Shares	Book Value	Market Value
FEDERAL MOGUL HOLDINGS CORP	311,794	3,641,908	2,591,009
FEDERAL SIGNAL CORP	159,836	1,124,188	2,058,682
FEDERATED INVESTORS INC CL B	256,338	6,432,000	7,377,414
FEDERATED NATIONAL HOLDING C	74,848	1,949,724	1,425,113
FEDEX CORP	712,840	45,393,515	108,194,849
FEI COMPANY	93,585	4,366,946	10,002,335
FEISHANG ANTHRACITE RESOURCE	29,869	4,809	3,883
FEMALE HEALTH COMPANY	97,970	382,082	123,442
FERRELLGAS PARTNERS LP	249,290	5,776,040	4,606,879
FERRO CORP	226,411	2,815,964	3,029,386
FERROGLOBE PLC	491,923	8,184,870	4,235,457
FIBROCELL SCIENCE INC	108,523	543,384	124,802
FIBROGEN INC	101,246	2,654,167	1,661,449
FIDELITY + GUARANTY LIFE	177,900	4,107,025	4,123,722
FIDELITY NATIONAL INFO SERV	1,303,203	57,290,766	96,019,993
FIDELITY SOUTHERN CORP	53,620	858,049	840,219
FIELDPOINT PETROLEUM CORP	344,965	915,951	224,227
FIESTA RESTAURANT GROUP	44,615	1,095,371	973,057
FIFTH STREET FINANCE CORP	354,809	2,531,206	1,720,821
FIFTH STREET SENIOR FLOATING	79,650	718,037	634,016
FIFTH THIRD BANCORP	2,416,428	34,258,947	42,504,965
FINANCIAL ENGINES INC	80,711	2,448,539	2,087,997
FINANCIAL INSTITUTIONS INC	32,391	617,126	844,428
FINISAR CORPORATION	209,944	4,202,635	3,676,121
FINISH LINE/THE CL A	217,236	2,600,347	4,386,000
FIREEYE INC	395,943	11,523,485	6,521,179
FIRST ACCEPTANCE CORP	25,787	54,525	36,101
FIRST ADVANTAGE BANCORP	199	2,626	3,202
FIRST AMERICAN FINANCIAL	310,807	5,831,763	12,500,645
FIRST BANCORP INC/ME	34,014	529,240	732,653
FIRST BANCORP PUERTO RICO	993,787	5,026,742	3,945,333
FIRST BANCORP/NC	86,130	1,432,031	1,514,163
FIRST BANCSHARES INC (MO)	6,671	113,580	68,308
FIRST BANCSHARES INC/MS	9,160	160,946	158,189
FIRST BUSEY CORP	115,952	1,981,672	2,480,217
FIRST BUSINESS FINANCIAL SER	22,599	397,651	530,393
FIRST CAPITAL INC	597	12,601	19,719
FIRST CASH FINL SVCS INC	134,600	7,003,173	6,909,018
FIRST CITIZENS BCSHS CL A	68,190	16,284,793	17,655,200
FIRST CITIZENS BCSHS CL B	200	47,003	47,500
FIRST CLOVER LEAF FINANCIAL	6,173	47,355	73,457
FIRST COMMONWEALTH FINL CORP	327,095	2,938,329	3,009,273
FIRST COMMUNITY BANCSHARES	76,489	1,308,452	1,716,413
FIRST COMMUNITY CORP	6,153	95,619	86,080
FIRST CONNECTICUT BANCORP	26,800	436,893	443,808
FIRST DATA CORP CLASS A	34,500	414,899	381,915
FIRST DEFIANCE FINL CORP	67,590	1,929,186	2,625,853

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Security Name	Shares	Book Value	Market Value
FIRST FEDERAL OF NORTHERN MI	20,065	151,562	137,444
FIRST FINANCIAL BANCORP	122,883	2,051,035	2,390,074
FIRST FINANCIAL CORP/INDIANA	27,369	883,974	1,002,237
FIRST FINANCIAL NORTHWEST	60,957	396,710	809,513
FIRST FINL BANKSHARES INC	147,868	2,582,811	4,848,604
FIRST HORIZON NATIONAL CORP	1,899,349	25,816,611	26,173,026
FIRST INTERNET BANCORP	7,268	210,787	173,126
FIRST INTERSTATE BANCYS A	41,800	935,863	1,174,580
FIRST MARBLEHEAD CORP/THE	25,339	314,200	123,146
FIRST MARINER BANCORP INC	143,025	385,804	-
FIRST MERCHANTS CORP	187,618	3,211,407	4,677,326
FIRST MID ILLINOIS BNCSHS	8,961	226,438	224,016
FIRST MIDWEST BANCORP INC/IL	231,738	2,882,996	4,069,319
FIRST NIAGARA FINANCIAL GRP	1,070,432	12,183,665	10,426,007
FIRST OF LONG ISLAND CORP	45,291	845,469	1,298,506
FIRST REGIONAL BANCORP/CAL	12,009	-	1
FIRST REPUBLIC BANK/CA	376,886	14,950,522	26,378,233
FIRST SAVINGS FINANCIAL GRP	199	3,624	6,878
FIRST SOLAR INC	352,768	27,249,754	17,102,209
FIRST SOUTH BANCORP INC /NC	18,444	186,284	172,267
FIRST UNITED CORP	31,494	583,422	309,898
FIRST US BANCSHARES INC	10,554	139,702	93,927
FIRSTCASH INC	125,986	3,914,035	6,466,879
FIRSTENERGY CORP	1,616,152	58,458,554	56,419,852
FIRSTMERIT CORP	598,883	8,940,596	12,139,363
FIS CALBEAR FUND	50,000,000	499,131,699	510,311,200
FISERV INC	702,923	20,589,970	76,428,855
FITBIT INC A	411,528	6,485,435	5,028,872
FIVE BELOW	132,455	5,228,840	6,147,241
FIVE PRIME THERAPEUTICS INC	23,250	551,021	961,381
FIVE STAR QUALITY CARE	296,033	1,226,308	692,718
FIVE9 INC	15,434	88,549	183,669
FLAGSTAR BANCORP INC	44,000	920,648	1,074,040
FLAMEL TECHNOLOGIES SP ADR	98,464	1,294,803	1,057,504
FLANIGAN S ENTERPRISES INC	3,783	24,531	78,240
FLEETCOR TECHNOLOGIES INC	158,647	11,399,543	22,707,158
FLEETMATICS GROUP PLC	135,034	5,075,804	5,851,043
FLEX LTD	1,308,549	8,553,962	15,440,878
FLEXIBLE SOLUTIONS INTL INC	170,750	206,176	239,050
FLEXSTEEL INDS	15,631	279,564	619,314
FLEXTRONICS INTL LTD	403,900	3,742,855	4,766,020
FLIR SYSTEMS INC	425,500	9,826,512	13,169,213
FLOTEK INDUSTRIES INC	193,153	2,188,677	2,549,614
FLOWERS FOODS INC	469,495	5,078,166	8,803,025
FLOWSERVE CORP	308,811	8,845,585	13,949,011
FLUIDIGM CORP	60,509	2,745,615	546,398
FLUOR CORP	375,236	14,706,795	18,491,652

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Security Name	Shares	Book Value	Market Value
FLUSHING FINANCIAL CORP	130,320	2,358,502	2,590,761
FLY LEASING LTD ADR	62,826	845,878	623,858
FMC CORP	185,910	(252,894)	8,609,498
FMC TECHNOLOGIES INC	1,072,775	28,817,261	28,610,903
FNB CORP	459,066	5,589,608	5,756,687
FNCB BANCORP INC	5,078	20,327	28,435
FNF GROUP	720,143	15,145,725	27,005,362
FNFV GROUP	329,705	2,884,628	3,781,711
FOGO DE CHAO INC	1,590	31,795	20,762
FOMENTO ECONOMICO MEX SP ADR	209,997	18,680,126	19,422,623
FONAR CORP	45,376	315,432	923,850
FOOT LOCKER INC	607,586	24,841,716	33,332,165
FORBES ENERGY SERVICES LTD	106,532	410,534	19,708
FORD MOTOR CO	11,274,421	128,538,882	141,719,471
FORESTAR GROUP INC	74,279	1,058,340	883,179
FORM HOLDINGS CORP	82,627	494,936	156,165
FORMFACTOR INC	48,338	406,810	434,561
FORRESTER RESEARCH INC	11,700	416,440	431,262
FORTINET INC	260,077	5,165,480	8,215,821
FORTRESS BIOTECH INC	124,453	497,449	334,780
FORTRESS INVESTMENT GRP CL A	243,428	1,606,036	1,075,951
FORTUNE BRANDS HOME + SECURI	359,845	5,796,719	20,860,234
FORUM ENERGY TECHNOLOGIES IN	87,703	1,665,201	1,518,139
FORWARD AIR CORP	74,563	2,483,695	3,320,283
FORWARD INDUSTRIES INC	19,619	78,372	23,346
FORWARDS BARCLAYS BANK BOC	2,000,000	2,000,000	2,000,000
FORWARDS BARCLAYS BANK COC	1,300,000	1,300,000	1,300,000
FORWARDS DEUTSCHE BANK BOC	2,800,000	2,800,000	2,800,000
FORWARDS DEUTSCHE BANK COC	1,500,000	1,500,000	1,500,000
FORWARDS GOLDMAN SACHS BOC	(50,000)	(50,000)	(50,000)
FORWARDS GOLDMAN SACHS COC	2,050,000	2,050,000	2,050,000
FORWARDS HSBC BOC	250,000	250,000	250,000
FORWARDS HSBC COCLLATERAL	5,100,000	5,100,000	5,100,000
FORWARDS JP MORGAN BOC	1,800,000	1,800,000	1,800,000
FORWARDS JP MORGAN COC	4,150,000	4,150,000	4,150,000
FORWARDS NORHTERN TRUST BOC	(15,800,000)	(15,800,000)	(15,800,000)
FORWARDS NORTHERN TRUST COC	(16,500,000)	(16,500,000)	(16,500,000)
FORWARDS STATE STREET BOC USD	(1,650,000)	(1,650,000)	(1,650,000)
FORWARDS STATE STREET COC USD	7,250,000	7,250,000	7,250,000
FORWARDS UBS BOC	(1,000,000)	(1,000,000)	(1,000,000)
FORWARDS UBS COC	4,900,000	4,900,000	4,900,000
FOSSIL GROUP INC	334,767	17,473,732	9,550,908
FOSTER (LB) CO A	37,331	529,290	406,534
FRANCESCAS HOLDINGS CORP	70,842	2,099,176	782,809
FRANK S INTERNATIONAL NV	17,388	382,529	254,034
FRANKLIN COVEY CO	4,364	41,022	66,897
FRANKLIN ELECTRIC CO INC	125,238	2,902,763	4,139,130

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Security Name	Shares	Book Value	Market Value
FRANKLIN RESOURCES INC	1,678,479	53,778,949	56,010,857
FRD ACQUISITION CO SHS	182,200	-	18
FRED S INC CLASS A	244,690	4,517,570	3,941,960
FREDDIE MAC	1,622,919	10,706,488	3,002,399
FREEPORT MCMORAN INC	4,688,773	98,047,975	52,232,932
FREIGHTCAR AMERICA INC	56,406	1,176,490	792,507
FREQUENCY ELECTRONICS INC	13,677	135,058	127,195
FRESH DEL MONTE PRODUCE W/D	40,051	1,566,585	2,179,976
FRIEDMAN INDUSTRIES	62,027	415,390	361,615
FRONTIER COMMUNICATIONS CORP	3,170,001	17,990,241	15,659,803
FRP HOLDINGS INC	49,984	1,109,882	1,724,458
FS INVESTMENT CORP	575,610	5,268,332	5,209,269
FTD COS INC	39,743	2,335,182	991,993
FTI CONSULTING INC	128,777	4,192,327	5,238,637
FUEL TECH INC	629,057	3,192,415	931,005
FUELCELL ENERGY INC	49,437	822,276	307,496
FULL HOUSE RESORTS INC	48,516	136,533	98,002
FULTON FINANCIAL CORP	689,084	8,016,967	9,302,636
FUTURES GOLDMAN COC	631,000	631,000	631,000
FXCM INC A	103,039	1,668,348	891,287
G + K SERVICES INC CL A	58,767	1,584,565	4,499,818
G III APPAREL GROUP LTD	87,667	3,413,234	4,008,124
G. WILLI FOOD INTERNATIONAL	20,809	172,629	90,101
GAIA INC	50,085	182,057	387,658
GAIN CAPITAL HOLDINGS INC	163,200	1,243,600	1,031,424
GAINSCO INC	10,909	130,108	173,345
GALECTIN THERAPEUTICS INC	23,347	79,621	34,321
GALENA BIOPHARMA INC	469,595	815,016	218,878
GAMCO INVESTORS INC A	900	33,681	29,493
GAMESTOP CORP CLASS A	685,179	20,222,593	18,212,064
GAMING PARTNERS INTERNATIONAL	19,016	111,257	176,853
GANNETT CO INC	489,834	5,041,123	6,764,611
GAP INC/THE	1,138,437	20,704,740	24,157,625
GARMIN LTD	401,722	16,348,660	17,041,033
GARRISON CAPITAL INC	42,812	614,433	431,973
GARTNER INC	269,112	8,175,209	26,214,239
GAS NATURAL INC	16,279	141,118	113,787
GASLOG LTD	76,506	1,067,251	993,047
GASTAR EXPLORATION LTD	2,425,734	4,920,381	2,668,307
GATEWAY CASINOS + ENTERTAINMEN	22,428	820,259	123,353
GATX CORP	229,650	9,489,337	10,097,698
GAZPROM PAO SPON ADR	37,485,631	236,731,729	161,563,069
GCP APPLIED TECHNOLOGIES	150,727	1,371,395	3,924,920
GENCO SHIPPING + TRADING LTD	210,779	1,555,584	112,000
GENCOR INDUSTRIES INC	6,571	46,326	101,984
GENERAC HOLDINGS INC	269,763	9,021,676	9,430,916
GENERAL CABLE CORP	450,303	7,969,624	5,723,348

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Security Name	Shares	Book Value	Market Value
GENERAL COMMUNICATION INC A	284,265	2,908,435	4,491,386
GENERAL DYNAMICS CORP	888,956	48,225,973	123,778,274
GENERAL ELECTRIC CO	19,238,658	327,963,135	605,632,962
GENERAL ELECTRIC CO W/D	6,267,380	168,061,242	197,297,122
GENERAL FINANCE CORP	18,482	385,385	359,896
GENERAL MILLS INC	1,631,218	43,963,321	116,338,491
GENERAL MOLY INC	141,578	195,378	48,844
GENERAL MOTORS CO	5,531,804	183,923,048	156,550,050
GENERAL STEEL HOLDINGS INC	29,132	361,719	30,880
GENESCO INC	101,673	4,793,116	6,538,608
GENESEE + WYOMING INC CL A	64,371	(243,740)	3,794,641
GENESIS ENERGY L.P.	185,601	7,820,840	7,121,523
GENESIS HEALTHCARE INC	90,714	575,128	160,564
GENIE ENERGY LTD	26,529	153,504	197,639
GENMARK DIAGNOSTICS INC	56,336	810,956	490,125
GENOCEA BIOSCIENCES INC	59,738	370,332	244,924
GENOMIC HEALTH INC	71,847	1,934,015	1,860,477
GENPACT LTD	382,828	5,978,606	10,275,092
GENPACT LTD W/D	317,954	7,939,123	8,533,885
GENTEX CORP	1,245,878	15,915,216	19,248,818
GENTHERM INC	96,317	1,243,851	3,298,847
GENTING HONG KONG LTD	5,788,682	2,096,994	1,678,718
GENUINE PARTS CO	559,451	29,090,652	56,644,429
GENWORTH FINANCIAL INC CL A	6,073,657	37,496,901	15,670,035
GEOKINETICS INC NEW	724	-	43,425
GEOPARK LTD	261,312	1,956,378	849,265
GEOSPACE TECHNOLOGIES CORP	88,584	2,227,946	1,450,113
GERBER SCIENTIFIC INC COM	162,700	-	-
GERMAN AMERICAN BANCORP	26,346	512,387	842,281
GEROVA FINANCIAL GROUP LTD	43,540	-	-
GIBRALTAR INDUSTRIES INC	119,472	2,793,253	3,771,736
GIGA TRONICS INC	126,146	222,735	134,976
GIGAMEDIA LTD	13,374	78,968	32,901
GIGAMON INC	10,900	345,380	407,551
GIGPEAK INC	48,123	543,694	94,320
GILEAD SCIENCES INC	4,036,451	127,205,953	336,720,740
GLACIER BANCORP INC	192,681	3,606,540	5,121,461
GLACIER WATER SERVICES INC	6,173	117,952	64,815
GLADSTONE CAPITAL CORP	37,137	269,373	268,871
GLADSTONE INVESTMENT CORP	81,641	607,225	584,553
GLATFELTER	159,261	2,696,145	3,115,148
GLAXOSMITHKLINE PLC SPON ADR	404,298	17,131,726	17,522,275
GLEN BURNIE BANCORP	1,294	13,059	13,810
GLOBAL BLOOD THERAPEUTICS IN	696	13,910	11,538
GLOBAL BRASS + COPPER HOLDIN	116,048	2,230,008	3,166,955
GLOBAL ENERGY HOLDINGS GROUP	196,400	-	196
GLOBAL GEOPHYSICAL SERVICES	31,761	130,853	3

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Security Name	Shares	Book Value	Market Value
GLOBAL PARTNERS LP	164,537	5,662,433	2,255,807
GLOBAL PAYMENTS INC	627,993	18,790,791	44,826,112
GLOBAL PORTS INV GDR REG S	293,095	4,083,130	820,666
GLOBAL POWER EQUIPMENT GROUP	103,446	1,073,823	220,339
GLOBAL SHIP LEASE INC CL A	95,580	201,674	121,387
GLOBAL SOURCES LTD	1,358	9,683	12,453
GLOBALSCAPE INC	64,019	133,231	236,230
GLOBANT SA	41,100	1,081,261	1,617,285
GLOBUS MEDICAL INC A	93,095	2,175,540	2,218,456
GLOWPOINT INC	28,923	59,741	8,535
GLU MOBILE INC	924,927	3,024,091	2,034,838
GMAC CAPITAL TRUST I	9,361	236,010	232,330
GMS INC	7,452	156,489	165,804
GNC HOLDINGS INC CL A	318,452	9,850,846	7,735,197
GODADDY INC CLASS A	41,776	1,304,833	1,302,993
GOLAR LNG LTD	(58,496)	843,448	(906,690)
GOLAR LNG PARTNERS LP	36,862	1,101,783	675,679
GOLD FIELDS LTD SPONS ADR	1,626,760	6,611,517	7,971,124
GOLD RESERVE INC	21,506	38,206	97,850
GOLD RESOURCE CORP	61,828	267,099	221,964
GOLDCORP INC	1,082,868	18,322,869	20,715,265
GOLDEN ENTERPRISES	45,303	114,473	326,635
GOLDEN ENTERTAINMENT INC	29,421	148,644	343,929
GOLDEN MINERALS CO	22,103	116,261	14,391
GOLDEN OCEAN GROUP LTD	487,949	5,297,542	324,096
GOLDFIELD CORP	117,499	272,166	385,397
GOLDMAN SACHS GROUP INC	1,423,292	195,415,738	211,472,691
GOLUB CAPITAL BDC INC	12,764	210,355	230,647
GOOD TIMES RESTAURANTS INC	14,934	121,715	52,121
GOODRICH PETROLEUM CORP	679,416	1,114,242	20,382
GOODYEAR TIRE + RUBBER CO	790,039	12,580,419	20,272,397
GOPRO INC CLASS A	269,227	6,616,782	2,910,340
GORMAN RUPP CO	57,144	1,356,961	1,566,316
GRACO INC	169,027	7,023,869	13,351,408
GRAHAM CORP	31,860	645,167	586,863
GRAHAM HOLDINGS CO CLASS B	11,985	3,782,097	5,867,177
GRAN TIERRA ENERGY INC	1,344,616	6,837,825	4,544,802
GRANA Y MONTERO SA SPON ADR	196,133	3,426,810	1,400,392
GRAND CANYON EDUCATION INC	161,726	3,291,667	6,456,107
GRANITE CITY FOOD + BREWERY	12,926	75,988	20,682
GRANITE CONSTRUCTION INC	93,827	2,909,018	4,273,823
GRAPHIC PACKAGING HOLDING CO	1,282,578	14,412,844	16,083,530
GRAVITY CO LTD	14,860	264,841	69,841
GRAY TELEVISION INC	168,214	1,166,773	1,825,118
GREAT ELM CAPITAL GROUP INC	20,630	366,399	135,954
GREAT LAKES DREDGE + DOCK CO	388,730	2,085,364	1,694,865
GREAT NORTHERN IRON ORE PPTY	3,146	223,379	-

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GREAT PLAINS ENERGY INC	1,022,918	25,562,357	31,096,706
GREAT SOUTHERN BANCORP INC	39,120	1,170,720	1,446,254
GREAT WESTERN BANCORP INC	84,947	2,200,443	2,679,239
GREATBATCH INC COMMON STOCK USD.001	103,035	2,537,046	3,186,859
GREEN BRICK PARTNERS INC	69,281	624,136	503,671
GREEN DOT CORP CLASS A	150,809	3,464,002	3,467,097
GREEN PLAINS INC	269,995	5,020,073	5,324,308
GREENBRIER COMPANIES INC	94,586	2,794,021	2,755,300
GREENHILL + CO INC	151,871	6,495,791	2,445,127
GREENLIGHT CAPITAL RE LTD A	35,173	749,612	709,084
GREIF INC CL A	111,614	5,562,776	4,159,866
GREIF INC CL B	13,300	659,862	728,175
GRIFFIN INDUSTRIAL REALTY IN	4,879	84,462	149,528
GRIFFON CORP	87,645	1,255,506	1,477,700
GRIFOLS SA ADR	446,715	6,140,156	7,446,738
GROUP 1 AUTOMOTIVE INC	52,648	2,261,944	2,598,696
GROUPON INC	1,177,607	7,785,609	3,827,224
GRUBHUB INC	192,837	5,858,944	5,991,434
GRUPO AEROPORTUARIO PAC ADR	19,874	1,780,927	2,039,669
GRUPO AEROPORTUARIO SUR ADR	7,668	1,184,949	1,223,429
GSE SYSTEMS INC	146,457	1,133,477	326,599
GSI TECHNOLOGY INC	44,813	267,509	186,871
GSV CAPITAL CORP	51,076	524,639	256,400
GTT COMMUNICATIONS INC	3,600	86,900	66,528
GTX INC	9,658	17,191	5,312
GUANWEI RECYCLING CORP	18,568	137,368	2,165
GUARANTY BANCORP	98,740	1,243,488	1,648,958
GUARANTY FEDERAL BNC SHS INC	17,650	309,608	281,878
GUESS? INC	313,088	7,154,674	4,711,981
GUIDANCE SOFTWARE INC	59,439	505,231	367,927
GUIDEWIRE SOFTWARE INC	116,573	5,584,822	7,199,553
GULF COAST ULTRA DEEP ROYALT	292,416	190,070	21,054
GULF ISLAND FABRICATION INC	91,578	1,071,234	635,548
GULF RESOURCES INC	63,720	149,742	98,129
GULFMARK OFFSHORE INC CL A	373,558	3,949,628	1,169,236
GULFPORT ENERGY CORP	(96,642)	(8,059,891)	(3,021,035)
GULFSTREAM INTERNATIONAL GRP	600	-	1
H.B. FULLER CO.	142,581	2,800,411	6,272,147
H+E EQUIPMENT SERVICES INC	159,687	3,245,154	3,038,837
H+R BLOCK INC	392,058	11,935,008	9,017,328
HABIT RESTAURANTS INC/THE A	2,987	93,908	48,925
HACKETT GROUP INC/THE	103,404	1,389,822	1,434,215
HAEMONETICS CORP/MASS	102,184	2,352,042	2,962,317
HAIR CELSTIAL GROUP INC	194,277	3,435,028	9,665,278
HALCON RESOURCES CORP	802,317	6,330,690	372,275
HALLADOR ENERGY CO	2,589	20,787	11,959
HALLIBURTON CO	3,339,910	101,574,928	151,264,546

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Security Name	Shares	Book Value	Market Value
HALLMARK FINL SERVICES INC	80,789	611,912	936,341
HALOZYME THERAPEUTICS INC	210,739	3,381,012	1,818,677
HALYARD HEALTH INC	175,380	4,139,796	5,703,364
HAMPTON ROADS BANKSHARES INC	338,315	463,948	605,584
HANCOCK HOLDING CO	262,277	8,527,848	6,848,059
HANDY + HARMAN LTD	73,625	1,202,859	1,928,226
HANESBRANDS INC	678,483	377,260	17,050,268
HANGER INC	82,865	1,463,460	615,686
HANMI FINANCIAL CORPORATION	46,566	627,111	1,093,845
HANOVER INSURANCE GROUP INC/	270,392	16,708,648	22,880,567
HANSEN MEDICAL INC	15,073	257,738	59,839
HARDINGE INC	53,515	525,209	538,361
HARLEY DAVIDSON INC	550,248	16,845,173	24,926,226
HARLEYSVILLE SVNGS FIN CORP	14,301	244,719	258,852
HARMAN INTERNATIONAL	298,963	18,980,677	21,471,537
HARMONIC INC	325,661	1,433,646	928,135
HARRIS + HARRIS GROUP INC	52,470	116,200	84,476
HARRIS CORP	219,495	5,928,915	18,314,677
HARSCO CORP	1,914,920	30,385,372	12,715,068
HARTE HANKS INC	290,898	1,850,034	462,529
HARTFORD FINANCIAL SVCS GRP	1,612,398	55,192,636	71,558,233
HARVARD BIOSCIENCE INC	138,593	555,259	396,377
HARVEST NATURAL RESOURCES IN	53,664	243,636	44,810
HASBRO INC	451,823	24,075,711	37,948,634
HAVERTY FURNITURE	92,907	1,309,867	1,675,118
HAVERTY FURNITURE COS CL A	596	11,195	10,671
HAWAIIAN ELECTRIC INDS	410,068	9,934,247	13,446,123
HAWAIIAN HOLDINGS INC	215,933	2,935,546	8,196,799
HAWAIIAN TELCOM HOLDCO INC	14,100	322,128	298,779
HAWKINS INC	22,554	427,818	979,084
HAWTHORN BANCSHARES INC	12,502	303,563	172,403
HAYNES INTERNATIONAL INC	42,924	1,759,271	1,377,008
HC2 HOLDINGS INC	27,229	329,683	117,086
HCA HOLDINGS INC	1,248,102	65,873,916	96,116,343
HCI GROUP INC	33,300	1,075,749	908,436
HD SUPPLY HOLDINGS INC	392,525	10,882,540	13,667,724
HEADWATERS INC	137,525	1,966,842	2,467,190
HEALTH INSURANCE INNOVATIO A	121,068	1,062,980	475,798
HEALTHCARE SERVICES GROUP	305,761	4,698,951	12,652,395
HEALTH EQUITY INC	22,200	613,389	674,547
HEALTHSOUTH CORP	119,193	3,742,909	4,627,058
HEALTHSTREAM INC	70,360	1,329,947	1,865,959
HEALTHWAREHOUSE.COM INC	6,073	35,559	1,883
HEALTHWAYS INC	71,000	1,217,587	820,050
HEARTLAND EXPRESS INC	185,140	2,413,986	3,219,583
HEARTLAND FINANCIAL USA INC	9,800	298,001	345,842
HEARTWARE INTERNATIONAL INC	10,135	947,095	585,270

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Security Name	Shares	Book Value	Market Value
HECLA MINING CO	818,065	3,576,410	4,172,133
HEICO CORP	13,365	589,231	892,894
HEICO CORP CLASS A	85,105	1,780,770	4,565,897
HEIDRICK + STRUGGLES INTL	49,500	966,390	835,560
HELEN OF TROY LTD	39,433	1,823,116	4,055,306
HELIX ENERGY SOLUTIONS GROUP	941,794	10,843,734	6,366,527
HELMERICH + PAYNE	342,870	14,514,893	23,016,876
HEMISPHERE MEDIA GROUP INC	29,371	348,772	346,578
HENRY SCHEIN INC	259,770	13,382,000	45,927,292
HERBALIFE LTD	889,087	41,802,863	52,038,250
HERCULES CAPITAL INC	10,400	139,309	129,168
HERCULES OFFSHORE INC	63,709	2,766,976	88,556
HERCULES OFFSHORE INC WTS	9,109	-	-
HERE MEDIA INC	3,622	-	-
HERE MEDIA INC SPL SHRS	3,622	-	-
HERITAGE COMMERCE CORP	92,792	487,865	977,105
HERITAGE CRYSTAL CLEAN INC	68,858	998,259	840,755
HERITAGE FINANCIAL CORP	102,324	1,676,199	1,798,854
HERITAGE INSURANCE HOLDINGS	39,600	852,588	474,012
HERITAGE OAKS BANCORP	98,465	698,197	781,809
HERMAN MILLER INC	150,558	4,100,856	4,500,185
HERON THERAPEUTICS INC	66,173	1,986,972	1,194,416
HERSHEY CO/THE	430,713	22,346,219	48,881,585
HERTZ GLOBAL HOLDINGS INC	1,739,249	24,140,120	19,253,486
HESKA CORP	6,850	91,481	254,611
HESS CORP	1,327,622	70,531,193	79,790,053
HEWLETT PACKARD ENTERPRIS	6,337,501	68,847,582	115,786,146
HEXCEL CORP	205,613	4,566,022	8,561,716
HFF INC CLASS A	92,856	1,503,116	2,681,695
HHGREGG INC	6,571	22,670	11,631
HI CRUSH PARTNERS LP	180,708	6,010,577	2,361,857
HIBBETT SPORTS INC	86,146	2,726,133	2,997,031
HIGHER ONE HOLDINGS INC	412,451	1,021,573	2,107,626
HIGHLAND CREDIT OPPORTUNITIES	47,950,655	56,581,773	35,325,056
HIGHLAND RESTORATION CAP PTNRS	24,308,553	24,308,553	75,261,006
HIGHPOWER INTERNATIONAL INC	12,246	50,026	23,145
HILL INTERNATIONAL INC	204,431	765,510	832,035
HILL ROM HOLDINGS INC	(20,351)	(5,777,302)	(1,026,692)
HILLENBRAND INC	171,550	2,312,922	5,153,371
HILLTOP HOLDINGS INC	215,121	4,672,190	4,515,399
HILTON WORLDWIDE HOLDINGS IN	978,999	23,446,078	22,056,853
HIMAX TECHNOLOGIES INC ADR	618,119	2,369,789	5,105,664
HINGHAM INSTITUTION FOR SVGS	6,563	463,253	806,704
HIPCRICKET INC	119,774	46,712	60
HKN INC	3,801	1,923,564	64,622
HMN FINANCIAL INC	23,835	524,923	323,684
HMS HOLDINGS CORP	262,533	3,703,644	4,623,212

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Security Name	Shares	Book Value	Market Value
HNI CORP	143,305	5,317,731	6,662,257
HOLLY ENERGY PARTNERS LP	80,182	2,482,114	2,778,312
HOLLYFRONTIER CORP	824,199	26,436,485	19,591,220
HOLLYSYS AUTOMATION TECHNOLO	300,956	2,017,216	5,227,611
HOLLYWOOD MEDIA CORP	101,876	436,244	59,190
HOLOGIC INC	624,375	9,854,355	21,603,360
HOME BANCORP INC	20,609	330,856	566,143
HOME BANCSHARES INC	258,645	2,972,085	5,118,587
HOME DEPOT INC	3,810,863	169,913,706	486,609,101
HOMEFED CORP	994	27,011	38,352
HOMESTREET INC	43,554	988,151	867,600
HOMETRUST BANCSHARES INC	55,438	971,979	1,025,610
HONEYWELL INTERNATIONAL INC	2,705,710	133,158,570	314,728,230
HONGKONG LAND HOLDINGS LTD	3,292,830	15,771,608	20,053,332
HONGLI CLEAN ENERGY TECHNOLO	57,547	177,821	16,113
HOOKER FURNITURE CORP	49,001	784,023	1,053,040
HOPE BANCORP INC	311,145	3,048,549	4,642,285
HOPFED BANCORP INC	16,630	185,621	192,741
HORACE MANN EDUCATORS	132,185	2,661,775	4,466,518
HORIZON BANCORP INDIANA	27,479	457,298	690,830
HORIZON GLOBAL CORP	142,075	2,123,187	1,612,548
HORIZON PHARMA PLC	333,846	7,657,838	5,498,441
HORIZON TECHNOLOGY FINANCE C	19,216	226,352	234,430
HORMEL FOODS CORP	853,221	12,406,541	31,227,884
HORNBECK OFFSHORE SERVICES	205,871	4,419,727	1,716,965
HORSEHEAD HOLDING CORP	1,137,538	8,219,000	346,949
HOUGHTON MIFFLIN HARCOURT CO	91,360	1,228,601	1,427,964
HOUSTON WIRE + CABLE CO	55,656	646,161	292,192
HOVNANIAN ENTERPRISES A	203,407	377,157	341,723
HOWARD HUGHES CORP/THE	73,374	3,356,891	8,388,168
HP INC	6,478,916	59,092,604	81,310,398
HQ SUSTAINABLE MARITIME INDU	98,306	-	-
HRG GROUP INC	413,437	4,204,519	5,676,483
HSBC HOLDINGS PLC SPONS ADR	169,400	5,558,440	5,303,914
HSN INC	105,099	3,523,589	5,142,518
HUADIAN ENERGY CO LTD B	713,388	250,686	360,261
HUANGSHAN TOURISM DEVELOP B	835,340	938,278	1,185,348
HUAXIN CEMENT CO LTD B	274,339	234,058	169,267
HUB GROUP INC CL A	75,147	2,478,097	2,883,389
HUBBELL INC	160,708	6,214,847	16,949,848
HUBSPOT INC	696	17,388	30,199
HUDSON GLOBAL INC	123,254	303,204	242,810
HUDSON TECHNOLOGIES INC	104,043	220,812	374,555
HUGOTON ROYALTY TRUST	185,187	618,524	437,041
HUMANA INC	516,301	40,910,331	92,872,140
HUNT (JB) TRANSPRT SVCS INC	254,266	8,076,333	20,577,785
HUNTINGTON BANCSHARES INC	2,400,466	16,549,377	21,460,167

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HUNTINGTON INGALLS INDUSTRIE	225,751	16,836,543	37,932,875
HUNTSMAN CORP	623,712	8,874,940	8,388,931
HURCO COMPANIES INC	15,034	62,873	418,395
HURON CONSULTING GROUP INC	56,554	2,867,007	3,417,000
HUTCHINSON TECH	55,755	211,870	189,010
HUTCHISON PORT HOLDINGS TR U	14,321,911	10,812,643	6,516,469
HYATT HOTELS CORP CL A	368,705	15,786,895	18,118,165
HYCROFT MINING CORP	281,973	5,893,801	-
HYSTER YALE MATERIALS	16,500	1,055,795	981,585
IAC/INTERACTIVECORP	178,907	5,860,317	10,072,481
IAMGOLD CORP	212,230	796,872	878,632
IAO KUN GROUP HOLDING CO LTD	25,588	77,530	27,123
IBERIABANK CORP	82,013	4,672,899	4,898,640
ICAD INC	32,926	539,648	171,876
ICAHN ENTERPRISES LP	11,128	507,571	600,919
ICF INTERNATIONAL INC	23,351	772,445	955,039
ICICI BANK LTD SPON ADR	1,153,087	9,680,873	8,279,165
ICON PLC	149,445	6,158,164	10,462,663
ICONIX BRAND GROUP INC	2,479,475	47,386,957	16,761,251
ICOP DIGITAL INC	950	-	-
ICTC GROUP INC	1,139	33,377	25,058
ICU MEDICAL INC	28,752	1,481,588	3,241,762
ID SYSTEMS INC	38,616	463,181	185,745
IDACORP INC	127,542	5,579,135	10,375,572
IDENTIV INC	8,374	389,185	14,990
IDERA PHARMACEUTICALS INC	177,951	649,520	272,265
IDEX CORP	221,725	6,500,410	18,203,628
IDEXX LABORATORIES INC	336,792	10,017,145	31,274,548
IDREAMSKY TECHNOLOGY CO ADR	35,843	438,355	488,534
IDT CORP CLASS B	23,400	306,016	332,046
IDW MEDIA HOLDINGS INC	1,583	403	60,947
IEC ELECTRONICS CORP	40,024	75,057	166,101
IES HOLDINGS INC	43,913	268,776	545,401
IF BANCORP INC	6,372	120,179	116,863
IFM INVESTMENTS LTD ADS	20,523	33,636	521
IGNITE RESTAURANT GROUP INC	11,948	59,977	18,638
IGNYTA INC	61,530	627,576	333,491
IGO INC	2,831	239,770	8,378
IHS INC CLASS A	148,391	12,914,287	17,155,438
II VI INC	174,109	2,615,385	3,266,281
IKANG HEALTHCARE GROUP ADR	17,700	312,898	324,618
ILLINOIS TOOL WORKS	1,099,692	51,717,025	114,543,907
ILLUMINA INC	421,481	32,104,951	59,167,528
IMAGE SENSING SYSTEMS INC	31,462	342,908	70,474
IMATION CORP	100,160	419,671	125,200
IMAX CORP	10,800	322,380	318,384
IMMERSION CORPORATION	174,434	1,889,611	1,280,345

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Security Name	Shares	Book Value	Market Value
IMMUNOCELLULAR THERAPEUTICS	208,186	269,715	47,924
IMMUNOGEN INC	123,502	2,030,709	380,387
IMMUNOMEDICS INC	135,624	300,254	314,648
IMPAX LABORATORIES INC	137,995	3,201,856	3,977,025
IMPRIVATA INC	30,602	459,035	428,433
IMS HEALTH HOLDINGS INC	292,710	9,343,058	7,423,115
INC RESEARCH HOLDINGS INC A	9,400	426,911	358,422
INCONTACT INC	185,800	1,275,616	2,573,331
INCYTE CORP	364,745	14,670,673	29,172,305
INDEPENDENCE HOLDING CO	51,036	602,774	917,114
INDEPENDENT BANK CORP MICH	100,854	1,690,245	1,463,392
INDEPENDENT BANK CORP/MA	30,995	1,190,145	1,416,490
INDEPENDENT BANK GROUP INC	12,200	591,137	523,502
INDUSTRIAL SVCS OF AMERICA	33,679	191,445	58,602
INDUSTRIAS BACHOCO SAB SP AD	23,700	1,130,964	1,170,780
INESA INTELLIGENT TECH INC B	657,546	360,274	569,435
INFINERA CORP	316,158	4,043,339	3,566,264
INFINITY PHARMACEUTICALS INC	97,669	1,796,547	129,900
INFINITY PROPERTY + CASUALTY	16,909	796,229	1,363,870
INFOBLOX INC	11,329	309,024	212,528
INFORMATION SERVICES GROUP	129,631	341,120	486,115
INFOSONICS CORP	108,225	259,976	88,744
INFOSYS LTD SP ADR	830,954	13,539,995	14,832,529
INFUSYSTEM HOLDINGS INC	23,696	49,034	61,609
INGERSOLL RAND PLC	710,825	25,576,260	45,265,350
INGEVITY CORP	26,780	(663,636)	911,598
INGLES MARKETS INC CLASS A	50,810	1,697,838	1,895,220
INGRAM MICRO INC CL A	781,612	18,475,811	27,184,465
INGREDION INC	213,068	10,176,952	27,573,068
INNER MONGOLIA EERDUOSI RE B	783,341	683,196	678,373
INNER MONGOLIA YITAI COAL B	2,252,406	3,718,126	1,691,557
INNERWORKINGS INC	72,886	610,827	602,765
INNOCOLL HOLDINGS PLC	18,220	153,141	100,392
INNODATA INC	96,568	444,346	236,591
INNOPHOS HOLDINGS INC	46,815	1,612,106	1,976,042
INNOSPEC INC	608,025	27,102,972	27,963,088
INNOVATIVE SOLUTIONS + SUPP	101,687	351,506	286,758
INNOVIVA INC	291,343	5,703,716	3,067,839
INOGEN INC	21,859	349,741	1,095,346
INOVALON HOLDINGS INC A	8,744	236,075	157,471
INOVIO PHARMACEUTICALS INC	55,441	554,418	512,274
INPHI CORP	79,800	1,558,990	2,555,994
INSIGHT ENTERPRISES INC	191,742	3,434,411	4,985,299
INSIGNIA SYSTEMS INC	74,075	85,024	161,483
INSMED INC	91,509	1,174,136	902,279
INSPERITY INC	54,051	1,614,760	4,174,353
INSPERITY INC WD	25,022	1,244,732	1,932,449

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Security Name	Shares	Book Value	Market Value
INSTALLED BUILDING PRODUCTS	33,988	583,635	1,233,414
INSTEEL INDUSTRIES INC	79,362	1,341,850	2,268,970
INSTITUTIONAL FINANCIAL MARK	6,671	33,280	5,449
INSTRUCTURE INC	696	11,128	13,215
INSULET CORP	89,768	2,457,996	2,714,589
INSYS THERAPEUTICS INC	88,031	2,420,568	1,139,127
INTEGER HOLDINGS CORP	119,135	3,097,948	3,684,832
INTEGRA LIFESCIENCES HOLDING	84,807	3,318,849	6,765,925
INTEGRATED DEVICE TECH INC	473,536	6,614,037	9,532,282
INTEL CORP	14,861,394	242,665,025	487,453,716
INTELIQUENT INC	150,064	1,636,977	2,984,776
INTELLICHECK MOBILISA INC	52,593	400,653	72,578
INTELSAT SA	284,500	2,110,427	734,010
INTER PARFUMS INC	37,160	575,749	1,061,661
INTERACTIVE BROKERS GRO CL A	113,984	3,120,389	4,035,036
INTERACTIVE INTELLIGENCE GRO	22,753	574,060	932,648
INTERCEPT PHARMACEUTICALS IN	14,971	4,673,835	2,136,050
INTERCONTINENTAL EXCHANGE IN	343,046	72,635,095	87,806,049
INTERDIGITAL INC	114,155	3,863,521	6,356,126
INTERFACE INC	219,848	3,132,043	3,352,676
INTERGROUP CORP	3,385	66,842	84,561
INTERNAP CORP	247,745	1,493,127	510,356
INTERNATIONAL BANCSHARES CRP	119,354	2,621,468	3,113,946
INTERNATIONAL GAME TECHNOLOG	394,675	7,689,260	7,396,205
INTERNATIONAL PAPER CO	1,567,123	55,126,165	66,414,665
INTEROIL CORP	81,176	5,389,540	3,652,908
INTERPACE DIAGNOSTICS GROUP	53,167	689,447	17,545
INTERPHASE CORP	12,409	66,521	12
INTERPUBLIC GROUP OF COS INC	1,826,144	23,390,214	42,183,931
INTERSECTIONS INC	18,220	146,306	38,991
INTERSIL CORP A	368,926	7,535,067	4,995,257
INTERVAL LEISURE GROUP W/I	35,981	490,067	572,098
INTERXION HOLDING NV	100,550	2,106,745	3,708,267
INTEST CORP	31,438	153,460	119,779
INTEVAC INC	16,129	82,259	91,614
INTL BUSINESS MACHINES CORP	2,875,365	283,757,657	436,422,856
INTL FCSTONE INC	50,028	1,087,675	1,365,276
INTL FLAVORS + FRAGRANCES	194,836	11,810,379	24,562,984
INTL SHIPHOLDING CORP	30,367	662,904	9,080
INTL SPEEDWAY CORP CL A	81,810	3,017,417	2,736,540
INTRA CELLULAR THERAPIES INC	57,131	3,011,142	2,217,827
INTRALINKS HOLDINGS INC	54,349	1,382,943	353,268
INTREPID POTASH INC	437,517	3,558,121	630,025
INTREXON CORP	27,125	633,012	667,542
INTRICON CORP	33,967	148,778	181,383
INTUIT INC	846,436	44,601,151	94,470,777
INTUITIVE SURGICAL INC	104,279	32,239,475	68,971,055

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Security Name	Shares	Book Value	Market Value
INUVO INC	76,065	963,449	106,491
INVACARE CORP	159,892	3,113,935	1,939,494
INVENSENSE INC	180,435	2,527,974	1,106,065
INVENTERGY GLOBAL INC	13,957	467,091	20,795
INVENTURE FOODS INC	64,895	299,601	506,830
INVESCO LTD	1,105,889	29,258,067	28,244,413
INVESTAR HOLDING CORP	10,355	159,829	159,253
INVESTMENT TECHNOLOGY GROUP	121,533	1,795,500	2,032,024
INVESTORS BANCORP INC	421,876	2,943,668	4,674,387
INVESTORS TITLE CO	4,779	158,097	455,201
ION GEOPHYSICAL CORP	16,360	2,365,705	101,925
IONIS PHARMACEUTICALS INC	237,665	5,504,515	5,535,220
IPASS INC	349,933	979,813	433,917
IPAYMENT HLDGS INC DEL	989	-	1
IPAYMENT HOLDINGS INC	467,920	358,644	775,844
IPG PHOTONICS CORP	103,174	6,164,090	8,253,913
IRADIMED CORP	300	6,095	6,528
IRIDEX CORP	31,960	133,660	472,683
IRIDIUM COMMUNICATIONS INC	639,571	4,691,467	5,679,392
IROBOT CORP	62,779	1,761,613	2,202,274
IRONWOOD PHARMACEUTICALS INC	239,255	3,448,903	3,128,257
ISHARES MSCI TAIWAN ETF	737,720	9,998,743	10,364,966
ISLE OF CAPRI CASINOS	234,616	1,963,332	4,298,156
ISORAY INC	116,588	128,686	101,432
ISRAMCO INC	894	74,198	73,550
ITAU UNIBANCO H SPON PRF ADR	3,365,894	38,494,575	31,774,039
ITC HOLDINGS CORP	415,268	9,421,435	19,442,832
ITERIS INC	150,340	359,926	429,972
ITRON INC	123,346	6,323,227	5,316,226
ITT EDUCATIONAL SERVICES INC	482,748	3,937,481	926,877
ITT INC	238,566	3,568,041	7,629,340
IXIA	67,365	837,018	661,524
IXYS CORPORATION	93,370	941,062	957,038
J + J SNACK FOODS CORP	24,465	1,329,059	2,917,970
J ALEXANDER S HOLDINGS	32,364	204,531	321,374
J.C. PENNEY CO INC	1,308,349	20,833,982	11,618,143
J2 GLOBAL INC	179,277	7,260,293	11,324,916
JA SOLAR HOLDINGS CO LTD ADR	350,547	3,756,050	2,401,247
JABIL CIRCUIT INC	703,783	11,918,181	12,998,875
JACK HENRY + ASSOCIATES INC	220,287	6,660,146	19,224,453
JACK IN THE BOX INC	106,405	3,119,898	9,142,276
JACOBS ENGINEERING GROUP INC	564,989	27,932,450	28,142,107
JAKKS PACIFIC INC	162,220	1,324,937	1,283,161
JAMBA INC	37,757	379,870	388,521
JAMES RIVER COAL CO	50,877	159,752	412
JAMES RIVER GROUP HOLDINGS L	62,714	1,911,339	2,129,767
JANUS CAPITAL GROUP INC	445,001	3,930,668	6,194,410

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Security Name	Shares	Book Value	Market Value
JARDINE MATHESON HLDGS LTD	518,775	20,135,594	30,249,760
JARDINE STRATEGIC HLDGS LTD	615,672	14,590,900	18,580,990
JAVO BEVERAGE CO INC	13,700	-	-
JAZZ PHARMACEUTICALS PLC	206,474	18,576,975	29,176,862
JD.COM INC ADR	665,105	22,605,285	14,120,169
JEFFERSONVILLE BANCORP/N Y	1,195	12,608	16,010
JETBLUE AIRWAYS CORP	1,927,981	33,295,178	31,927,365
JEWETT CAMERON TRADING LTD	26,663	123,221	286,626
JG WENTWORTH CO CL A	38,213	669,532	9,744
JIANGBO PHARMACEUTICALS INC	82,900	-	-
JINKOSOLAR HOLDING CO ADR	51,901	1,554,028	1,057,746
JINZHOU PORT CO LTD B	368,991	175,373	195,565
JM SMUCKER CO/THE	297,901	17,657,752	45,403,070
JMP GROUP LLC	57,448	425,687	311,941
JOHN B. SANFILIPPO + SON INC	26,988	1,436,695	1,150,513
JOHN BEAN TECHNOLOGIES CORP	93,196	3,236,641	5,705,443
JOHNSON + JOHNSON	8,091,344	442,524,868	981,479,996
JOHNSON CONTROLS INC	1,832,862	41,672,958	81,122,483
JOHNSON OUTDOORS INC A	26,121	661,347	671,306
JONES ENERGY INC A	100,325	832,287	413,338
JONES LANG LASALLE INC	117,352	9,050,507	11,435,942
JOY GLOBAL INC	517,372	13,210,460	10,937,246
JP ENERGY PARTNERS LP	99,563	1,353,058	840,309
JPMORGAN CHASE + CO	12,160,575	455,208,561	755,658,126
JUMEI INTERNATIONAL ADR	4,272	93,993	17,645
JUNIPER NETWORKS INC	1,366,228	51,306,231	30,726,476
JUNIPER PHARMACEUTICALS INC	26,458	153,525	185,469
JUNO THERAPEUTICS INC	78,990	4,293,090	3,036,370
K12 INC	320,988	5,847,913	4,009,134
KADANT INC	30,093	879,773	1,550,082
KAGY HOLDINGS COMPANY INC	331	13,240	13,240
KAISER ALUMINUM CORP	211,234	16,958,433	19,097,704
KALOBIOS PHARMACEUTICALS INC	10,790	391,744	48,445
KAMA CO LTD B	461,214	309,201	596,811
KAMAN CORP	59,064	1,737,559	2,511,391
KANDI TECHNOLOGIES GROUP INC	83,660	1,064,569	598,167
KANSAS CITY LIFE INS CO	2,981	101,869	117,799
KANSAS CITY SOUTHERN	203,048	5,722,629	18,292,581
KAPSTONE PAPER AND PACKAGING	680,744	13,198,786	8,856,475
KAR AUCTION SERVICES INC	235,676	7,288,980	9,837,132
KARYOPHARM THERAPEUTICS INC	4,471	71,538	30,001
KATE SPADE + CO	221,985	3,304,010	4,575,117
KATY INDUSTRIES INC	53,490	197,745	80,240
KB HOME	325,558	5,073,404	4,951,733
KBC BLUE DIAMOND FUND	437,285	447,855	303,397
KBR INC	2,730,318	53,875,313	36,149,416
KCAP FINANCIAL INC	87,516	641,568	343,061

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Security Name	Shares	Book Value	Market Value
KCG HOLDINGS INC CL A	43,211	1,745,490	574,711
KEARNY FINANCIAL CORP/MD	53,493	575,148	672,942
KELLOGG CO	706,236	33,585,668	57,664,157
KELLY SERVICES INC A	199,133	3,745,586	3,777,554
KEMET CORP	89,706	395,808	262,839
KEMPER CORP	170,545	4,552,671	5,283,479
KENNAMETAL INC	583,248	14,039,893	12,895,619
KENNEDY WILSON HOLDINGS INC	165,324	4,139,128	3,134,543
KENTUCKY FIRST FEDERAL BANCO	5,587	55,885	45,817
KERYX BIOPHARMACEUTICALS	217,793	1,172,111	1,441,792
KEWAUNEE SCIENTIFIC CP	8,065	83,541	152,259
KEY ENERGY SERVICES INC	2,530,388	5,310,579	586,797
KEY TECHNOLOGY INC	28,442	596,808	261,952
KEY TRONIC CORP	27,280	74,045	205,420
KEYCORP	4,484,433	45,050,942	49,552,982
KEYSIGHT TECHNOLOGIES IN	434,223	7,998,211	12,631,548
KEYW HOLDING CORP/THE	49,980	464,829	496,806
KFORCE INC	126,914	1,749,377	2,143,580
KID BRANDS INC	104,840	336,535	136
KIMBALL ELECTRONICS INC	68,657	171,536	854,775
KIMBALL INTERNATIONAL B	237,578	1,797,198	2,703,633
KIMBERLY CLARK CORP	1,317,105	96,656,990	181,075,642
KINDER MORGAN INC	5,737,512	159,880,383	90,008,843
KINDRED HEALTHCARE INC	444,559	6,456,799	5,019,067
KINGOLD JEWELRY INC	151,335	311,247	272,404
KINROSS GOLD CORP	352,000	1,510,379	1,721,280
KIRBY CORP	119,484	5,932,300	7,454,599
KIRKLAND S INC	158,047	2,789,604	2,320,128
KITE PHARMA INC	92,205	5,067,639	4,610,226
KKR + CO LP	894,523	21,624,256	11,038,412
KLA TENCOR CORP	436,479	17,889,459	31,972,105
KLX INC	138,949	2,277,584	4,307,424
KMG CHEMICALS INC	44,935	1,127,637	1,167,869
KNIGHT TRANSPORTATION INC	146,283	2,469,086	3,888,208
KNOLL INC	82,735	1,413,583	2,008,807
KNOT OFFSHORE PARTNERS LP	35,670	700,908	662,028
KNOWLES CORP	273,689	3,140,425	3,744,068
KOHL'S CORP	1,017,139	40,878,295	38,569,896
KONA GRILL INC	32,457	147,801	347,944
KONGZHONG CORP ADR	115,355	728,625	583,696
KOPIN CORP	551,777	1,782,239	1,224,944
KOPPERS HOLDINGS INC	115,199	3,250,505	3,540,070
KOREA ELEC POWER CORP SP ADR	206,523	4,521,110	5,355,141
KORN/FERRY INTERNATIONAL	124,258	2,417,793	2,572,138
KOSMOS ENERGY LTD	1,002,949	9,932,268	5,466,071
KOSS CORP	20,327	192,839	41,263
KRAFT HEINZ CO/THE	1,332,260	54,743,259	117,878,389

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Security Name	Shares	Book Value	Market Value
KRATON CORP	75,214	1,397,848	2,100,734
KRATON PERFORMANCE POLYMERS	75,400	1,573,992	2,105,922
KRATOS DEFENSE + SECURITY	343,368	1,991,706	1,407,810
KRISPY KREME DOUGHNUTS INC	138,996	1,690,006	2,913,360
KROGER CO	2,956,411	47,428,947	108,766,366
KRONOS WORLDWIDE INC	122,638	1,489,422	643,850
KT CORP SP ADR	73,441	1,065,220	1,047,269
KU6 MEDIA CO LTD SPN ADR	21,306	72,959	21,733
KULICKE + SOFFA INDUSTRIES	312,344	3,037,161	3,801,226
KURA ONCOLOGY INC	23,397	188,797	63,407
KVH INDUSTRIES INC	38,431	496,531	295,920
L 3 COMMUNICATIONS HOLDINGS	310,300	25,513,588	45,517,974
L BRANDS INC	483,258	13,904,247	32,441,103
L+L ENERGY INC	102,450	281,738	1,117
LA JOLLA PHARMACEUTICAL CO	37,137	906,165	594,190
LA Z BOY INC	187,523	2,819,253	5,216,900
LABORATORY CRP OF AMER HLDGS	313,494	23,418,478	40,838,803
LADENBURG THALMANN FINANCIAL	420,087	555,170	991,405
LAKE SHORE BANCORP INC	8,041	74,059	104,770
LAKE SUNAPEE BANK GROUP	22,899	313,476	391,809
LAKELAND BANCORP INC	134,048	1,225,394	1,525,468
LAKELAND FINANCIAL CORP	44,294	1,239,423	2,082,262
LAKELAND INDUSTRIES INC	14,682	151,394	127,289
LAM RESEARCH CORP	963,889	49,649,083	81,024,488
LANCASTER COLONY CORP	76,425	5,822,354	9,752,558
LANDAUER INC	24,001	1,177,762	987,862
LANDEC CORP	78,692	577,656	846,724
LANDMARK BANCORP INC	9,105	153,393	230,630
LANDS END INC	79,620	2,245,263	1,307,368
LANDSTAR SYSTEM INC	309,786	18,432,804	21,269,937
LANNETT CO INC	88,543	1,094,557	2,106,438
LANTRONIX INC	58,377	404,801	56,625
LAO FENG XIANG CO LTD B	292,297	1,154,002	1,052,271
LAPORTE BANCORP INC	5,778	39,369	94,349
LAREDO PETROLEUM INC	689,947	11,194,166	7,230,648
LAS VEGAS SANDS CORP	1,046,413	39,710,062	45,508,521
LATTICE SEMICONDUCTOR CORP	285,655	2,666,386	1,528,255
LAWSON PRODUCTS INC	14,193	262,911	281,881
LAYNE CHRISTENSEN COMPANY	257,654	2,679,153	2,087,000
LAZARD LTD CL A	238,659	8,008,947	7,107,255
LAZARE KAPLAN INTERNATIONAL	44,803	376,220	33,602
LCNB CORPORATION	20,609	402,266	325,630
LDK SOLAR CO LTD ADR	159,967	1,810,176	2,943
LEAF GROUP LTD	199,165	1,256,733	1,029,685
LEAR CORP	337,463	22,374,068	34,340,200
LEARNING TREE INTERNATIONAL	49,483	505,218	59,379
LEE ENTERPRISES	157,951	393,299	301,687

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Security Name	Shares	Book Value	Market Value
LEGACY RESERVES LP	221,867	4,325,877	359,425
LEGACYTEXAS FINANCIAL GROUP	40,368	866,964	1,086,312
LEGG MASON INC	352,973	11,625,270	10,409,182
LEGGETT + PLATT INC	486,595	9,310,155	24,869,866
LEIA GEM INVESTMENT	49,938,597	501,251,294	491,327,033
LEIDOS HOLDINGS INC	155,396	6,688,576	7,438,826
LEIDOS HOLDINGS INC W/I	67,425	3,230,266	3,227,635
LEJU HOLDINGS LTD ADR	5,763	74,513	26,797
LEMAITRE VASCULAR INC	91,543	1,020,588	1,306,319
LENDINGCLUB CORP	7,756	121,728	33,349
LENDINGTREE INC	27,366	883,920	2,417,229
LENNAR CORP B SHS	186,187	7,874,348	6,935,466
LENNAR CORP A	354,719	7,030,894	16,352,561
LENNOX INTERNATIONAL INC	194,950	10,513,506	27,799,887
LENTA LTD REG S	1,257,561	8,887,242	9,054,439
LENTUO INTERNATI SPON ADS	13,939	39,307	1
LEUCADIA NATIONAL CORP	882,683	16,975,579	15,296,895
LEVEL 3 COMMUNICATIONS INC	681,755	56,542,367	35,103,584
LEXICON PHARMACEUTICALS INC	65,865	974,708	945,161
LEXMARK INTERNATIONAL INC A	583,002	21,909,098	22,008,319
LGI HOMES INC	35,800	993,948	1,143,452
LHC GROUP INC	48,746	1,594,792	2,109,722
LIBBEY INC	65,227	994,353	1,036,451
LIBERTY BANCORP INC	3,558	33,849	61,916
LIBERTY BRAVES GROUP C	273	3,494	4,002
LIBERTY BROADBAND A	56,678	1,348,052	3,366,666
LIBERTY BROADBAND C	91,827	(30,255)	5,509,632
LIBERTY GLOBAL PLC A	640,860	15,491,789	18,623,387
LIBERTY GLOBAL PLC LILAC A	317,334	10,430,230	10,237,209
LIBERTY GLOBAL PLC LILAC C	329,282	9,676,011	10,698,370
LIBERTY GLOBAL PLC SERIES C	1,537,476	34,966,691	44,048,700
LIBERTY INTERACTIVE CORP B	170	2,067	4,301
LIBERTY INTERACTIVE CORP Q A	1,079,721	17,166,848	27,392,510
LIBERTY MEDIA COR SIRIUSXM A	199,909	1,989,795	6,269,144
LIBERTY MEDIA COR SIRIUSXM C	356,696	3,620,404	11,011,216
LIBERTY MEDIA CORP BRAVES A	19,921	254,941	299,617
LIBERTY MEDIA CORP BRAVES C	61,682	681,807	904,253
LIBERTY MEDIA CORP MEDIA A	49,952	487,080	956,089
LIBERTY MEDIA CORP MEDIA C	89,174	904,132	1,691,632
LIBERTY TRIPADVISOR HDG A	166,984	2,005,127	3,653,600
LIBERTY VENTURES SER A	311,433	4,674,321	11,544,806
LICT CORP	88	201,024	429,315
LIFE PARTNERS HOLDINGS INC	58,344	273,632	350
LIFELOCK INC	200,914	2,030,961	3,176,446
LIFEPOINT HEALTH INC	217,821	10,855,985	14,238,966
LIFETIME BRANDS INC	25,488	313,405	371,871
LIFEVANTAGE CORP	48,031	533,819	653,222

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Security Name	Shares	Book Value	Market Value
LIFEWAY FOODS INC	48,885	704,926	472,721
LIGAND PHARMACEUTICALS	51,926	3,287,250	6,193,214
LIGHTBRIDGE CORP	19,913	108,476	9,160
LIGHTPATH TECHNOLOGIES INC A	6,096	17,112	10,607
LIHUA INTERNATIONAL INC	24,293	137,986	160
LIME ENERGY CO	9,713	210,290	21,564
LIMELIGHT NETWORKS INC	198,019	579,845	295,048
LINCOLN EDUCATIONAL SERVICES	66,906	339,883	100,359
LINCOLN ELECTRIC HOLDINGS	133,653	5,858,099	7,896,230
LINCOLN NATIONAL CORP	960,703	26,779,009	37,246,470
LINDSAY CORP	29,954	2,083,649	2,032,658
LINEAR TECHNOLOGY CORP	478,858	13,142,070	22,281,271
LINKEDIN CORP A	326,384	49,245,964	61,768,173
LINN CO LLC	1,710,414	9,209,042	123,150
LINN ENERGY LLC UNITS	569,621	15,476,809	52,405
LIONBRIDGE TECHNOLOGIES INC	176,543	814,744	697,344
LIONS GATE ENTERTAINMENT COR	(301,951)	(9,888,530)	(6,108,466)
LIPOCINE INC	45,799	589,075	139,229
LIQUID HOLDINGS GROUP INC	180,832	1,627,489	181
LIQUIDITY SERVICES INC	264,545	3,312,994	2,074,034
LITHIA MOTORS INC CL A	32,700	799,964	2,324,020
LITTELFUSE INC	65,635	2,992,500	7,757,386
LIVANOVA PLC	169,636	12,015,679	8,520,832
LIVE MICROSYSTEMS INC	12,654	668,146	4,429
LIVE NATION ENTERTAINMENT IN	492,311	7,012,004	11,569,311
LIVEPERSON INC	111,579	1,250,840	707,413
LKQ CORP	756,279	10,514,216	23,974,033
LLGC LEGATO CAPITAL MGMT	75,000,000	746,216,674	706,331,925
LMI AEROSPACE INC	50,279	713,964	404,245
LOCAL CORP	89,407	593,684	268
LOCKHEED MARTIN CORP	923,068	78,929,988	229,077,855
LOEWS CORP	1,139,699	38,106,420	46,830,217
LOGMEIN INC	77,932	2,978,943	4,943,206
LONGTOP FINANCIAL SPON ADR	2,100	-	-
LOOKSMART GROUP INC	48,500	-	6,557
LORAL SPACE + COMMUNICATIONS	14,208	736,527	501,125
LOUISIANA PACIFIC CORP	371,175	4,800,972	6,439,883
LOWE S COS INC	3,706,872	133,688,054	293,473,087
LPATH INC CLASS A	4,644	297,888	10,123
LPL FINANCIAL HOLDINGS INC	205,283	7,555,286	4,625,027
LRAD CORP	79,949	275,922	143,108
LSB INDUSTRIES INC	104,309	2,115,139	1,260,050
LSI INDUSTRIES INC	108,748	1,020,062	1,203,840
LSR GROUP PJSC GDR REGS	1,126,448	3,727,842	3,159,687
LUBY S INC	45,401	231,089	227,911
LUCAS ENERGY INC	936	17,842	3,556
LUKOIL PJSC SPON ADR	2,784,581	120,885,554	116,311,948

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Security Name	Shares	Book Value	Market Value
LULULEMON ATHLETICA INC	340,098	16,470,103	25,119,602
LUMBER LIQUIDATORS HOLDINGS	109,348	2,717,703	1,686,152
LUMENTUM HOLDINGS INC	124,297	11,310,639	3,007,993
LUMINEX CORP	98,503	2,039,831	1,992,720
LUMOS NETWORKS CORP	54,273	728,910	656,709
LUNA INNOVATIONS INC	83,870	657,099	103,998
LUXOFT HOLDING INC	256,327	15,348,990	13,334,152
LYDALL INC	97,653	1,672,936	3,765,514
LYONDELLBASELL INDU CL A	1,292,075	77,565,663	96,156,251
M + T BANK CORP	429,732	35,090,505	50,807,219
M/I HOMES INC	44,711	744,532	841,913
MABVAX THERAPEUTICS HOLDINGS	2,190	108,965	1,205
MACATAWA BANK CORP	156,247	812,554	1,159,351
MACOM TECHNOLOGY SOLUTIONS H	21,800	639,328	718,964
MACQUARIE INFRASTRUCTURE COR	(12,215)	(6,199,491)	(904,501)
MACY S INC	972,532	27,628,492	32,686,790
MADISON SQUARE GARDEN CO A	50,183	2,200,733	8,657,141
MAGELLAN HEALTH INC	103,579	5,068,745	6,812,394
MAGELLAN MIDSTREAM PARTNERS	496,891	16,085,136	37,763,709
MAGELLAN PETROLEUM CORP	32,184	306,312	37,977
MAGICJACK VOCALTEC LTD	197,862	2,154,576	1,244,555
MAGNACHIP SEMICONDUCT	222,900	1,794,625	1,261,614
MAGNIT PJSC SPON GDR REGS	1,137,206	39,871,615	37,777,993
MAGNIT PJSC SPON GDR 144A	119,571	2,726,453	3,972,149
MAGNITOGORS SPON GDR REGS	735,701	3,476,850	3,553,435
MAIDEN HOLDINGS LTD	116,194	1,784,860	1,422,215
MAIN STREET CAPITAL CORP	99,013	3,158,333	3,252,572
MAINSOURCE FINANCIAL GROUP I	97,037	1,459,454	2,139,670
MAJESCO	7,196	48,660	38,213
MAJESCO ENTERTAINMENT CO	10,297	135,684	7,208
MAJESTIC CAPITAL LTD	3,810	-	-
MALIBU BOATS INC A	28,077	393,055	339,166
MALLINCKRODT PLC	411,583	24,284,919	25,015,992
MALVERN BANCORP INC	1,926	15,215	30,038
MANCHESTER UNITED PLC CL A	46,996	674,776	748,654
MANDARIN ORIENTAL INTL LTD	2,621,200	4,035,431	3,551,726
MANHATTAN ASSOCIATES INC	368,395	9,060,745	23,625,185
MANITEX INTERNATIONAL INC	54,660	516,586	378,793
MANITOWOC COMPANY INC	359,073	1,354,338	1,956,948
MANITOWOC FOODSERVICE INC	399,412	4,943,368	7,037,641
MANNATECH INC	6,581	33,073	133,201
MANNKIND CORP	462,116	2,171,388	536,054
MANPOWERGROUP INC	242,703	10,876,527	15,615,489
MANTECH INTERNATIONAL CORP A	42,894	1,357,834	1,622,256
MARATHON OIL CORP	3,429,501	50,705,445	51,476,806
MARATHON PETROLEUM CORP	1,992,726	39,399,878	75,643,883
MARCHEX INC CLASS B	397,046	1,825,258	1,262,607

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Security Name	Shares	Book Value	Market Value
MARCUS + MILlichap INC	10,739	323,809	272,878
MARCUS CORPORATION	50,000	867,663	1,055,000
MARIDIVE + OIL SERVICE	186,561	181,021	52,237
MARIN SOFTWARE INC	32,059	213,194	75,339
MARINE PETROLEUM TRUST	2,390	60,490	9,654
MARINE PRODUCTS CORP	92,801	589,269	785,094
MARINEMAX INC	82,399	1,070,269	1,398,312
MARKEL CORP	32,837	13,065,316	31,286,407
MARKETAXESS HOLDINGS INC	115,631	4,704,236	16,812,816
MARKETO INC	27,731	705,220	965,605
MARKIT LTD	390,330	11,351,518	12,724,750
MARLIN BUSINESS SERVICES INC	63,621	1,083,459	1,037,016
MARRIOTT INTERNATIONAL CL A	575,841	20,772,668	38,270,407
MARRIOTT VACATIONS WORLD	95,766	3,384,545	6,558,985
MARSH + MCLENNAN COS	1,764,339	59,173,435	120,786,649
MARTEN TRANSPORT LTD	88,213	1,252,489	1,746,617
MARTIN MARIETTA MATERIALS	209,680	18,242,101	40,258,470
MARTIN MIDSTREAM PARTNERS LP	45,506	1,610,704	1,051,191
MARVELL TECHNOLOGY GROUP LTD	725,023	27,123,014	6,909,465
MASCO CORP	1,294,487	24,220,377	40,051,415
MASIMO CORP	110,593	3,191,376	5,807,813
MASONITE INTERNATIONAL CORP	8,800	503,461	582,032
MASTEC INC	224,641	4,363,557	5,013,978
MASTERCARD INC A	2,191,447	54,074,101	192,978,814
MASTERCARD INC CLASS A	479,137	39,513,016	42,192,804
MATADOR RESOURCES CO	341,495	7,343,360	6,761,591
MATCH GROUP INC	18,481	221,768	278,596
MATEON THERAPEUTICS INC	50,884	592,433	35,618
MATERIALISE NV ADR	60,609	596,880	433,351
MATERION CORP	48,274	1,511,023	1,195,270
MATRIX SERVICE CO	86,976	1,044,238	1,434,232
MATSON INC	99,837	1,907,851	3,223,744
MATTEL INC	1,524,072	39,275,295	47,688,226
MATTERSIGHT CORP	35,073	299,182	135,732
MATTHEWS INTL CORP CLASS A	29,158	1,130,664	1,622,326
MATTRESS FIRM HOLDING CORP	40,631	2,168,699	1,363,156
MAUI LAND + PINEAPPLE CO	4,182	142,205	30,191
MAXIM INTEGRATED PRODUCTS	1,077,134	26,502,055	38,442,929
MAXIMUS INC	114,529	2,400,045	6,341,451
MAXLINEAR INC CLASS A	299,088	4,444,192	5,377,597
MAXWELL TECHNOLOGIES INC	120,570	704,132	636,612
MB FINANCIAL INC	169,607	4,032,327	6,153,337
MBIA INC	1,038,510	9,536,079	7,093,023
MBT FINANCIAL CORP	66,658	702,509	533,266
MCCLATCHY CO CLASS A	18,897	468,863	276,274
MCCORMICK + CO INC VTG COM	5,793	451,178	614,918
MCCORMICK + CO NON VTG SHRS	338,277	10,630,247	36,084,000

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MCDERMOTT INTL INC	1,483,171	9,828,113	7,326,865
MCDONALD S CORP	3,089,009	182,435,434	371,731,377
MCEWEN MINING INC	655,067	1,951,675	2,522,008
MCGRATH RENTCORP	61,880	1,684,949	1,892,903
MCKESSON CORP	806,948	76,112,949	150,616,792
MDC HOLDINGS INC	109,927	4,747,783	2,675,620
MDU RESOURCES GROUP INC	648,174	10,122,453	15,556,170
MEAD JOHNSON NUTRITION CO	485,482	27,385,355	44,057,474
MECHEL PJSC SPONSORED ADR	939,685	2,700,621	1,578,671
MECKLERMEDIA CORP	13,284	598,866	40
MEDALLION FINANCIAL CORP	35,868	393,308	264,708
MEDCATH CORPORATION	32,200	-	-
MEDGENICS INC	50,777	373,688	281,812
MEDIA GENERAL INC	139,499	2,894,776	2,397,989
MEDICINES COMPANY	189,640	3,458,269	6,377,587
MEDICINOVA INC	42,414	114,995	320,224
MEDIDATA SOLUTIONS INC	121,770	5,724,273	5,707,379
MEDIFAST INC	74,163	2,196,875	2,467,407
MEDIVATION INC	423,710	13,808,282	25,549,694
MEDIWOUND LTD	199,026	1,399,152	1,560,363
MEDLEY CAPITAL CORP	123,204	1,524,727	825,469
MEDNAX INC	421,683	17,826,260	30,542,474
MEDTRONIC PLC	3,666,719	278,752,520	318,161,190
MEETME INC	284,611	1,281,598	1,516,976
MELCO CROWN ENTERTAINME ADR	1,196,075	17,010,703	15,046,628
MELLANOX TECHNOLOGIES LTD	117,261	4,828,341	5,623,832
MEMORIAL PRODUCTION PARTNERS	66,371	1,525,557	126,106
MEMORIAL RESOURCE DEVELOPMEN	81,474	1,688,968	1,293,804
MENTOR GRAPHICS CORP	479,934	8,597,272	10,203,405
MERCADOLIBRE INC	69,283	5,344,375	9,746,026
MERCANTILE BANK CORP	61,311	1,302,620	1,462,886
MERCER INTERNATIONAL INC	807,319	9,173,668	6,442,407
MERCHANTS BANCSHARES INC	23,995	796,381	731,356
MERCK + CO. INC.	9,124,471	291,193,046	525,660,774
MERCURY GENERAL CORP	48,380	2,069,296	2,571,894
MERCURY SYSTEMS INC	133,398	1,619,148	3,316,283
MEREDITH CORP	136,275	3,764,850	7,074,035
MERIDIAN BANCORP INC	85,794	935,719	1,268,028
MERIDIAN BIOSCIENCE INC	92,549	1,722,903	1,804,714
MERIT MEDICAL SYSTEMS INC	185,923	2,553,152	3,686,862
MERITAGE HOMES CORP	71,230	1,582,931	2,673,965
MERITOR INC	213,507	2,025,912	1,537,247
MERRIMACK PHARMACEUTICALS IN	92,105	955,296	496,447
MESA LABORATORIES INC	9,757	87,612	1,200,129
MESA ROYALTY TRUST	2,688	84,651	29,113
MESABI TRUST	47,989	628,659	515,884
META FINANCIAL GROUP INC	73,761	3,472,480	3,758,837

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METHODE ELECTRONICS INC	81,971	2,612,962	2,805,854
METLIFE INC	4,058,945	166,772,864	161,667,764
METTLER TOLEDO INTERNATIONAL	81,964	11,937,937	29,910,182
MEXCO ENERGY CORP	14,835	461,501	36,642
MFC BANCORP LTD	395,921	2,338,529	867,066
MFRI INC	19,315	206,079	144,091
MGC DIAGNOSTICS CORP	16,239	139,558	105,876
MGE ENERGY INC	78,930	3,283,530	4,460,757
MGIC INVESTMENT CORP	756,231	5,821,022	4,499,575
MGM RESORTS INTERNATIONAL	864,062	13,450,800	19,553,729
MGP INGREDIENTS INC	37,978	371,200	1,451,899
MICHAEL KORS HOLDINGS LTD	891,130	49,853,064	44,093,109
MICHAELS COS INC/THE	490,060	13,036,034	13,937,314
MICROCHIP TECHNOLOGY INC	883,246	31,767,278	44,833,546
MICRON TECHNOLOGY INC	3,504,086	36,920,435	48,216,230
MICROSEMI CORP	286,977	5,657,826	9,378,394
MICROSOFT CORP	22,394,533	542,011,185	1,145,928,243
MICROSTRATEGY INC CL A	30,029	2,475,045	5,255,618
MICROVISION INC	27,479	422,082	46,165
MID PENN BANCORP INC	797	7,933	12,672
MIDATECH PHARMA PLC ADR	116	119,365	332
MIDDLEBURG FINANCIAL CORP	10,355	264,540	281,643
MIDDLEBY CORP	217,296	11,153,124	25,043,354
MIDDLESEX WATER CO	157,206	2,789,445	6,819,602
MIDSOUTH BANCORP INC	26,277	553,020	263,817
MIDSTATES PETROLEUM CO INC	108,752	880,894	15,780
MIDWEST BANC HOLDINGS INC	73,953	-	377
MIDWESTONE FINANCIAL GROUP I	26,982	626,510	770,592
MILACRON HOLDINGS CORP	4,272	85,448	61,993
MILESTONE SCIENTIFIC INC	5,177	4,488	14,496
MILLENNIUM HEALTH, LLC	15,280	106,960	59,210
MILLER ENERGY RESOURCES INC	90,901	368,148	409
MILLER INDUSTRIES INC/TENN	47,254	907,780	972,959
MIMECAST LTD	4,471	44,711	44,756
MIMEDX GROUP INC	59,308	424,676	473,278
MIND CTI LTD	37,037	65,556	79,260
MINERALS TECHNOLOGIES INC	78,116	4,192,902	4,436,962
MINES MANAGEMENT INC	141,080	355,000	149,545
MISONIX INC	3,485	5,456	17,563
MISTRAS GROUP INC	29,629	553,430	707,239
MITCHAM INDUSTRIES INC	33,055	562,593	123,956
MITEK SYSTEMS INC	56,153	233,598	399,251
MITEL NETWORKS CORP	155,595	1,236,945	978,693
MKS INSTRUMENTS INC	108,717	3,050,786	4,681,373
MMC NORILSK NICKEL PJSC ADR	882,311	10,582,248	11,725,913
MNC MEDIA INVESTMENT LTD ADR	109,121	168,476	38,192
MOBILE MINI INC	113,798	2,955,869	3,941,963

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MOBILE TELESYSTEMS SP ADR	5,159,026	67,917,831	42,716,733
MOBILEIRON INC	17,388	156,489	53,032
MOBILEYE NV	776,701	36,046,147	35,836,995
MOCON INC	19,614	176,008	277,732
MODINE MANUFACTURING CO	255,404	2,367,425	2,247,556
MODUSLINK GLOBAL SOLUTIONS I	144,366	733,752	177,570
MOHAWK INDUSTRIES INC	165,774	12,969,156	31,457,317
MOLECULAR INSIGHT PHARMACEUT	60,738	-	249
MOLINA HEALTHCARE INC	76,787	2,640,070	3,831,659
MOLSON COORS BREWING CO B	841,360	56,406,712	85,086,708
MOLYCORP INC	248,708	18,777	7,710
MOMENTA PHARMACEUTICALS INC	151,919	2,405,318	1,640,724
MONARCH CASINO + RESORT INC	37,756	422,169	829,503
MONARCH CEMENT CO	6,671	169,954	243,281
MONDELEZ INTERNATIONAL INC A	5,013,048	138,137,663	228,143,825
MONEYGRAM INTERNATIONAL INC	174,068	1,856,865	1,192,365
MONOLITHIC POWER SYSTEMS INC	178,506	5,952,534	12,195,506
MONOTYPE IMAGING HOLDINGS IN	56,814	766,421	1,399,324
MONRO MUFFLER BRAKE INC	102,721	3,036,496	6,528,959
MONSANTO CO	1,314,314	73,194,919	135,913,187
MONSTER BEVERAGE CORP	550,652	43,812,485	88,495,325
MONSTER WORLDWIDE INC	646,070	7,047,918	1,544,107
MOODY S CORP	527,862	15,443,117	49,465,971
MOOG INC CLASS A	140,537	5,205,440	7,577,750
MORGAN STANLEY	5,675,127	139,208,709	147,439,795
MORGANS HOTEL GROUP CO	57,348	377,351	122,725
MORNINGSTAR INC	68,347	4,817,615	5,589,430
MOSAIC CO/THE	1,217,533	56,278,281	31,875,016
MOSYS INC	86,264	293,298	34,937
MOTORCAR PARTS OF AMERICA IN	30,602	758,326	831,772
MOTOROLA SOLUTIONS INC	461,327	30,989,191	30,433,773
MOVADO GROUP INC	49,271	1,314,856	1,068,196
MPLX LP	318,803	12,546,401	10,721,347
MRC GLOBAL INC	445,005	10,972,186	6,323,524
MRV COMMUNICATIONS INC	11,038	129,013	124,724
MSA SAFETY INC	61,752	2,493,917	3,243,853
MSC INDUSTRIAL DIRECT CO A	285,904	16,445,185	20,173,408
MSCI INC	312,503	12,247,650	24,100,268
MSG NETWORKS INC A	141,586	678,054	2,171,923
MTS SYSTEMS CORP	38,769	1,779,604	1,699,633
MUELLER INDUSTRIES INC	153,725	3,799,705	4,900,765
MUELLER WATER PRODUCTS INC A	580,929	3,761,177	6,634,212
MULTI COLOR CORP	53,722	1,752,391	3,405,953
MULTI FINELINE ELECTRONIX IN	54,964	1,200,306	1,275,164
MURPHY OIL CORP	1,424,924	52,660,709	45,241,347
MURPHY USA INC	123,710	3,481,423	9,174,324
MUTUALFIRST FINANCIAL INC	27,453	480,633	750,851

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MV OIL TRUST	53,764	558,069	339,250
MVC CAPITAL INC	48,686	428,910	391,437
MYERS INDUSTRIES INC	60,698	865,294	874,051
MYLAN NV	1,425,572	76,228,503	61,641,718
MYR GROUP INC/DELAWARE	51,760	1,181,862	1,246,383
MYRIAD GENETICS INC	280,674	6,781,175	8,588,620
N B T BANCORP INC	105,013	2,333,349	3,006,523
N VIRO INTERNATIONAL CORP	10,952	30,662	11,171
NABORS INDUSTRIES LTD	1,367,670	22,343,290	13,745,080
NACCO INDUSTRIES CL A	17,674	885,856	989,744
NAM TAI PROPERTY INC	333,551	1,654,413	1,791,169
NANOMETRICS INC	96,337	1,123,886	2,002,836
NANOSPHERE INC	11,167	778,062	18,872
NANOSTRING TECHNOLOGIES INC	28,873	368,387	363,802
NANOVIRICIDES INC	5,092	10,337	8,147
NAPCO SECURITY TECHNOLOGIES	85,684	147,184	544,948
NASB FINANCIAL INC	10,464	160,412	313,921
NASDAQ INC	502,518	22,069,703	32,497,832
NATERA INC	500	5,909	6,033
NATHAN S FAMOUS INC	8,844	212,922	393,565
NATIONAL AMERICAN UNIVERSITY	3,086	14,753	6,111
NATIONAL BANK HOLD CL A	61,900	1,257,250	1,260,284
NATIONAL BANKSHARES INC/VA	17,699	516,680	618,058
NATIONAL BEVERAGE CORP	57,093	2,367,968	3,586,029
NATIONAL CINEMEDIA INC	197,667	2,950,968	3,059,889
NATIONAL COMMERCE CORP	13,242	318,758	308,800
NATIONAL ENERGY	726,459	-	1
NATIONAL FUEL GAS CO	231,752	8,281,069	13,182,077
NATIONAL GENERAL HLDGS	325,520	6,008,833	6,972,635
NATIONAL GRID PLC SP ADR	495,454	34,705,156	36,827,096
NATIONAL HEALTHCARE CORP	22,145	1,226,390	1,433,655
NATIONAL INSTRUMENTS CORP	239,561	3,961,321	6,563,979
NATIONAL INTERSTATE CORP	34,125	937,854	1,032,286
NATIONAL OILWELL VARCO INC	1,279,589	42,766,655	43,058,182
NATIONAL PRESTO INDS INC	19,153	1,460,164	1,807,040
NATIONAL RESEARCH CORP A	35,272	267,262	483,229
NATIONAL RESEARCH CORP CL B	11,921	293,551	395,651
NATIONAL SECURITY GROUP INC	1,394	13,289	25,257
NATIONAL WESTERN LIFE GROU A	6,330	1,247,292	1,236,135
NATIONSTAR MORTGAGE HOLDINGS	40,300	454,124	453,778
NATURAL ALTERNATIVES INTL	16,627	118,529	183,562
NATURAL GAS SERVICES GROUP	34,378	367,493	787,256
NATURAL HEALTH TRENDS CORP	30,602	1,312,841	862,681
NATURAL RESOURCE PARTNERS LP	32,033	4,959,916	459,675
NATURES SUNSHINE PRODS INC	58,543	877,558	557,914
NATUS MEDICAL INC	124,539	2,400,873	4,707,583
NATUZZI SPA SP ADR	68,698	301,590	99,613

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NAUTILUS INC	102,883	1,292,262	1,835,441
NAVIDEA BIOPHARMACEUTICALS I	366,092	706,558	194,212
NAVIENT CORP	1,261,219	10,898,477	15,071,571
NAVIGANT CONSULTING INC	128,513	1,824,666	2,075,490
NAVIGATOR HOLDINGS LTD	18,083	343,581	207,957
NAVIGATORS GROUP INC	42,803	1,927,564	3,936,620
NAVIOS MARITIME ACQUISITION	179,281	731,270	281,471
NAVIOS MARITIME HOLDINGS INC	1,963,746	9,016,775	1,590,634
NAVIOS MARITIME PARTNERS LP	245,117	3,612,142	316,201
NAVISTAR INTERNATIONAL CORP	313,710	7,640,640	3,667,271
NCI BUILDING SYSTEMS INC	39,859	428,024	637,341
NCI INC A	13,142	101,196	184,649
NCR CORPORATION	582,385	9,835,925	16,172,833
NEENAH ENTERPRISES INC	96,406	72,799	197,632
NEENAH PAPER INC	43,166	1,055,289	3,123,908
NEFF CORP CLASS A	17,025	131,425	186,086
NEKTAR THERAPEUTICS	206,963	1,988,295	2,945,089
NELNET INC CL A	252,177	8,635,035	8,763,141
NEOGEN CORP	117,813	2,307,437	6,626,970
NEOGENOMICS INC	86,722	361,256	697,243
NEONODE INC	81,542	546,331	119,051
NEOPHOTONICS CORP	81,014	811,857	772,062
NEOS THERAPEUTICS INC	14,208	213,124	131,852
NEPHROS INC	14,625	223,354	3,759
NESTLE SA SPONS ADR	183,670	13,386,546	14,199,528
NET 1 UEPS TECHNOLOGIES INC	291,649	2,622,097	2,913,578
NETAPP INC	1,418,211	37,715,774	34,873,809
NETEASE INC ADR	479,533	34,552,414	92,655,325
NETFLIX INC	892,572	19,688,840	81,652,499
NETGEAR INC	75,877	2,496,487	3,607,204
NETLIST INC	46,894	133,584	54,866
NETSCOUT SYSTEMS INC	2,741,869	32,706,207	61,006,584
NETSOL TECHNOLOGIES INC	19,395	193,833	113,266
NETSUITE INC	74,473	6,125,319	5,421,655
NEURALSTEM INC	155,019	302,287	45,111
NEUROCRINE BIOSCIENCES INC	234,780	5,657,100	10,670,753
NEUROMETRIX INC	751	785,163	1,246
NEUSTAR INC CLASS A	208,242	7,765,764	4,895,773
NEVRO CORP	40,904	2,429,558	3,017,079
NEW ENGLAND REALTY ASSOC LP	3,983	95,777	229,592
NEW GOLD INC	385,100	1,716,623	1,686,738
NEW HOME CO INC/THE	174,036	2,258,577	1,660,300
NEW JERSEY RESOURCES CORP	168,052	3,990,916	6,478,393
NEW MEDIA INVESTMENT GROUP	82,149	1,452,872	1,484,434
NEW MOUNTAIN FINANCE CORP	10,100	128,043	130,290
NEW ORIENTAL EDUCATIO SP ADR	357,530	9,480,042	14,973,357
NEW YORK + CO	175,230	464,361	261,093

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NEW YORK COMMUNITY BANCORP	1,149,739	16,531,643	17,234,592
NEW YORK TIMES CO A	463,839	5,619,265	5,612,455
NEWELL BRANDS INC	1,095,611	23,563,208	53,213,805
NEWFIELD EXPLORATION CO	550,862	13,471,299	24,337,099
NEWLINK GENETICS CORP	20,468	688,971	230,468
NEWMARKET CORP	39,482	5,676,981	16,360,479
NEWMONT MINING CORP	1,980,485	56,936,780	77,476,578
NEWPARK RESOURCES INC	484,736	3,009,685	2,806,621
NEWS CORP CLASS A	1,753,534	22,249,847	19,902,612
NEWS CORP CLASS B	889,602	12,603,135	10,381,657
NEWSTAR FINANCIAL INC	111,679	615,519	940,335
NEWTEK BUSINESS SERVICES COR	53,409	968,581	679,368
NEXSTAR BROADCASTING GROUP A	67,444	2,265,366	3,208,979
NEXTERA ENERGY INC	1,654,407	109,912,641	215,734,655
NEXTERA ENERGY PARTNERS LP	22,554	586,413	685,201
NGL ENERGY PARTNERS LP	277,706	2,399,217	5,365,289
NIC INC	124,222	1,222,689	2,725,425
NICHOLAS FINANCIAL INC	33,055	341,147	339,804
NICOLET BANKSHARES INC	7,300	269,761	277,984
NIELSEN HOLDINGS PLC	839,868	33,233,841	43,647,921
NII HOLDINGS INC	215,355	2,051,504	684,828
NIKE INC CL B	3,117,216	62,757,874	172,070,310
NIMBLE STORAGE INC	317,947	2,572,886	2,530,855
NIPPON TELEGRAPH + TELE ADR	107,344	4,430,943	5,053,756
NISKA GAS STORAGE PARTNERS U	581,347	2,110,289	2,441,657
NISOURCE INC	1,004,767	12,202,310	26,646,415
NL INDUSTRIES	17,884	173,203	45,963
NN INC	131,290	2,323,078	1,836,744
NOAH HOLDINGS LTD SPON ADS	46,351	909,757	1,117,513
NOBILITY HOMES INC	14,934	150,495	216,549
NOBLE CORP PLC	2,154,301	36,271,655	17,751,437
NOBLE ENERGY INC	778,017	23,651,784	27,907,482
NOMAD FOODS LTD	483,884	8,860,877	3,861,394
NORANDA ALUMINUM HOLDING COR	26,597	626,078	1,572
NORD ANGLIA EDUCATION INC	8,744	139,897	184,838
NORDIC AMERICAN OFFSHORE LTD	70,246	1,001,449	330,860
NORDIC AMERICAN TANKERS LTD	449,593	6,754,038	6,244,846
NORDSON CORP	128,463	7,736,205	10,740,820
NORDSTROM INC	715,254	28,935,341	27,215,420
NORFOLK SOUTHERN CORP	922,427	42,862,209	78,526,198
NORTECH SYSTEMS INC	17,493	81,244	65,250
NORTEK INC	55,702	3,098,824	3,303,678
NORTEL NETWORKS CORP	90,915	3,328	45
NORTH ATLANTIC DRILLING LTD	21,899	908,402	147,596
NORTH EUROPEAN OIL RTY TRUST	28,973	628,723	275,821
NORTH ROAD CAPITAL VENTURES	1,142,415	1,142,415	-
NORTHEAST BANCORP	26,641	279,958	299,711

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NORTHEAST COMMUNITY BANCORP	4,182	23,956	26,219
NORTHERN OIL AND GAS INC	936,448	5,794,689	4,326,391
NORTHERN STATES FINL CORP	17,687	409,365	10,807
NORTHERN TECHNOLOGIES INTL	10,653	82,449	117,611
NORTHERN TRUST CORP	643,925	30,143,101	42,666,463
NORTHFIELD BANCORP INC	141,383	1,978,220	2,096,713
NORTHRIM BANCORP INC	52,501	1,082,408	1,380,254
NORTHROP GRUMMAN CORP	764,321	64,594,411	169,893,218
NORTHSTAR ASSET MANAGEMENT	209,249	1,973,848	2,136,428
NORTHWAY FINANCIAL INC	3,241	23,338	68,704
NORTHWEST BANCSHARES INC	389,157	4,829,601	5,771,197
NORTHWEST BIOTHERAPEUTICS	11,103	109,034	6,454
NORTHWEST NATURAL GAS CO	73,089	3,428,006	4,737,621
NORTHWEST PIPE CO	47,712	671,053	514,337
NORTHWESTERN CORP	114,100	3,901,662	7,196,288
NORWEGIAN CRUISE LINE HOLDIN	377,728	17,563,853	15,048,666
NORWOOD FINANCIAL CORP	2,935	73,985	82,183
NOVABAY PHARMACEUTICALS INC	4,106	128,372	10,265
NOVATEK OAO SPONS GDR REG S	570,746	52,863,205	58,216,120
NOVATEL WIRELESS INC	61,928	179,224	94,131
NOVAVAX INC	914,834	4,357,298	6,650,844
NOVOLIPETSK STEEL PJSC GDR	687,027	10,848,209	8,931,345
NOVOZYMES A/S UNSPONS ADR	7,300	345,582	350,802
NOW INC	532,967	12,080,118	9,668,022
NQ MOBILE INC ADR CLASS A	172,188	2,146,891	637,095
NRG ENERGY INC	1,161,168	37,319,088	17,405,915
NRG YIELD INC CLASS A	93,085	2,186,841	1,416,759
NRG YIELD INC CLASS C	151,960	3,543,071	2,369,055
NTENT INC	2	-	-
NU SKIN ENTERPRISES INC A	191,425	6,754,351	8,841,918
NUANCE COMMUNICATIONS INC	1,170,879	19,194,916	18,300,844
NUCOR CORP	1,116,890	44,484,106	55,185,558
NUMEREX CORP CL A	36,838	393,800	275,918
NUSTAR ENERGY LP	149,137	8,208,868	7,427,014
NUSTAR GP HOLDINGS LLC	59,317	1,793,298	1,520,886
NUTRACEUTICAL INTL CORP	36,141	576,815	836,670
NUTRISYSTEM INC	57,400	940,639	1,455,664
NUVASIVE INC	117,281	4,643,699	7,004,008
NUVECTRA CORP	39,635	289,849	293,302
NUVERRA ENVIRONMENTAL SOLUTI	31,272	171,994	8,134
NVE CORP	18,686	639,236	1,095,921
NVIDIA CORP	1,749,008	32,221,765	82,220,857
NVR INC	16,014	12,164,853	28,509,722
NXP SEMICONDUCTORS NV	1,093,044	63,250,713	85,629,052
NXSTAGE MEDICAL INC	128,249	1,772,388	2,780,448
NYMOX PHARMACEUTICAL CORP	20,112	109,810	67,374
O REILLY AUTOMOTIVE INC	320,871	29,530,343	86,988,068

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Security Name	Shares	Book Value	Market Value
OAKTREE CAPITAL GROUP LLC	74,717	4,154,173	3,344,353
OASIS PETROLEUM INC	694,795	14,583,503	6,489,387
OCCIDENTAL PETROLEUM CORP	3,931,506	235,411,979	297,064,623
OCEAN BIO CHEM INC	31,756	49,951	73,038
OCEAN POWER TECHNOLOGIES INC	757	58,943	1,922
OCEAN RIG UDW INC	1,350,438	5,944,731	3,349,087
OCEAN SHORE HOLDING CO	9,837	115,688	166,832
OCEANEERING INTL INC	660,092	22,155,901	19,710,345
OCEANFIRST FINANCIAL CORP	46,337	738,983	841,948
OCERA THERAPEUTICS INC	30,577	447,534	58,096
OCH ZIFF CAPITAL MANAGEMEN A	106,015	1,541,780	402,858
OCLARO INC	285,914	1,175,422	1,395,260
OCWEN FINANCIAL CORP	264,989	5,269,757	453,131
ODYSSEY MARINE EXPLORATION	5,002	118,872	10,104
OFFICE DEPOT INC	1,852,835	8,832,312	6,132,884
OFG BANCORP	261,606	2,272,638	2,171,330
OFS CAPITAL CORP	11,549	134,305	148,408
OGE ENERGY CORP	574,484	13,160,807	18,814,349
OHIO LEGACY CORP	468	11,661	4,913
OHIO VALLEY BANC CORP	3,965	89,778	86,666
OHR PHARMACEUTICAL INC	78,455	715,854	214,968
OIL DRI CORP OF AMERICA	24,692	530,622	852,600
OIL STATES INTERNATIONAL INC	203,716	6,539,373	6,698,181
OLD DOMINION FREIGHT LINE	205,481	5,018,463	12,392,570
OLD LINE BANCSHARES INC	27,288	326,785	491,187
OLD NATIONAL BANCORP	337,779	4,852,914	4,232,373
OLD POINT FINANCIAL CORP	996	10,723	19,096
OLD REPUBLIC INTL CORP	726,142	9,606,932	14,007,274
OLD SECOND BANCORP INC	62,227	86,495	425,008
OLIN CORP	804,359	9,139,259	19,980,268
OLLIE S BARGAIN OUTLET HOLDI	200	4,936	4,978
OLYMPIC STEEL INC	86,164	1,450,132	2,353,151
OM ASSET MANAGEMENT PLC	421,519	7,296,537	5,627,272
OMEGA FLEX INC	17,125	147,919	651,427
OMEGA PROTEIN CORP	299,702	5,755,089	5,991,033
OMEROS CORP	60,410	577,819	635,512
OMNICELL INC	93,293	1,904,264	3,193,422
OMNICOM GROUP	1,001,350	43,016,370	81,599,986
OMNOVA SOLUTIONS INC	235,123	1,527,334	1,704,641
ON ASSIGNMENT INC	124,691	2,194,315	4,607,334
ON DECK CAPITAL INC	696	13,910	3,582
ON SEMICONDUCTOR CORP	3,133,251	24,905,794	27,635,271
ON TRACK INNOVATIONS LTD	37,037	60,270	34,074
ONCOCYTE CORP	2,539	10,789	9,037
ONCOGENEX PHARMACEUTICAL INC	48,730	689,889	48,730
ONCOMED PHARMACEUTICALS INC	4,471	76,009	55,040
ONCONOVA THERAPEUTICS INC	498	19,962	2,877

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Security Name	Shares	Book Value	Market Value
ONE GAS INC	162,224	3,917,243	10,802,516
ONEBEACON INSURANCE GROUP A	128,474	1,841,883	1,772,945
ONEMAIN HOLDINGS INC	72,916	1,650,878	1,663,952
ONEOK INC	578,732	13,661,585	27,460,835
ONEOK PARTNERS LP	340,501	14,755,419	13,640,467
ONVIA INC	15,731	75,116	56,002
OPEXA THERAPEUTICS INC	331,108	668,621	280,142
OPHTHOTECH CORP	696	15,301	35,492
OPKO HEALTH INC	887,325	7,601,697	8,287,619
OPPENHEIMER HOLDINGS CL A	33,524	552,257	518,280
OPTI INC	27,081	19,438	14,895
OPTICAL CABLE CORP	26,294	146,629	58,372
OPUS BANK	8,744	262,306	295,531
ORACLE CORP	9,877,744	229,541,466	404,296,077
ORAGENICS INC	1,025	5,035	523
ORASCOM CONSTRUCTION LTD	240,618	2,072,132	1,200,685
ORASURE TECHNOLOGIES INC	262,752	1,925,253	1,552,862
ORBCOMM INC	140,544	787,151	1,398,415
ORBIT INTERNATIONAL CORP	109,847	428,028	399,842
ORBIT/FR INC	16,926	9,177	52,977
ORBITAL ATK INC	196,093	6,670,369	16,695,328
ORBOTECH LTD	238,887	4,143,914	6,103,571
ORCHIDS PAPER PRODUCTS CO	41,894	987,630	1,490,178
OREXIGEN THERAPEUTICS INC	333,049	1,932,738	143,211
ORIENT PAPER INC	35,046	222,893	36,448
ORIGIN AGRITECH LTD	52,868	132,698	94,105
ORION ENERGY SYSTEMS INC	66,010	355,019	76,572
ORION ENGINEERED CARBONS SA	51,159	815,806	812,914
ORION GROUP HOLDINGS INC	82,139	558,547	436,159
ORITANI FINANCIAL CORP	44,015	636,908	703,793
ORLEANS HOMEBUILDERS INC	46,591	-	-
ORMAT TECHNOLOGIES INC	95,052	2,973,578	4,159,489
ORRSTOWN FINL SERVICES INC	10,200	77,698	184,114
ORTHOFIX INTERNATIONAL NV	86,329	3,365,580	3,660,331
OSHKOSH CORP	225,396	5,619,067	10,753,657
OSI SYSTEMS INC	42,564	1,415,507	2,474,237
OSIRIS THERAPEUTICS INC	19,176	153,476	97,607
OTTER TAIL CORP	151,607	3,709,057	5,077,325
OUTERWALL INC	126,112	6,803,885	5,296,692
OVASCIENCE INC	29,907	868,594	155,815
OVERSEAS SHIPHOLDING GROUP A	3,628	660,310	39,867
OVERSTOCK.COM INC	18,900	299,277	304,479
OWENS + MINOR INC	206,699	4,475,594	7,726,396
OWENS CORNING	559,064	22,002,149	28,802,972
OWENS ILLINOIS INC	588,230	11,326,219	10,594,026
OXFORD INDUSTRIES INC	61,734	1,860,914	3,495,392
P + F INDUSTRIES CL A	2,489	16,264	23,273

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P G + E CORP	1,920,001	78,395,149	122,726,478
P.A.M. TRANSPORTATION SVCS	45,998	1,006,015	730,908
P10 INDS INC	44,468	612,463	17,565
PACCAR INC	1,051,372	34,245,030	54,534,659
PACIFIC BIOSCIENCES OF CALIF	241,739	1,257,042	1,700,632
PACIFIC CONTINENTAL CORP	86,321	1,161,319	1,356,101
PACIFIC DRILLING SA	67,673	3,896,368	488,599
PACIFIC ETHANOL INC	91,990	1,104,839	501,345
PACIFIC MERCANTILE BANCORP	43,123	444,254	306,171
PACIFIC PREMIER BANCORP INC	70,429	1,087,606	1,690,306
PACIFIC SUNWEAR OF CALIF	135,405	239,667	1,814
PACIRA PHARMACEUTICALS INC	70,246	4,088,559	2,369,409
PACKAGING CORP OF AMERICA	569,669	30,481,169	38,127,944
PACWEST BANCORP	242,954	9,337,734	9,664,727
PAIN THERAPEUTICS INC	99,563	369,995	218,042
PALATIN TECHNOLOGIES INC	486,067	1,120,855	214,550
PALM HARBOR HOMES INC	33,800	-	-
PALO ALTO NETWORKS INC	161,186	15,631,656	19,767,867
PAN AMERICAN SILVER CORP	282,430	4,209,371	4,645,974
PANDORA MEDIA INC	(159,145)	1,308,423	(1,981,350)
PANERA BREAD COMPANY CLASS A	105,298	12,594,843	22,316,791
PANHANDLE OIL AND GAS INC A	228,325	3,880,110	3,806,184
PAPA JOHN S INTL INC	109,128	2,152,756	7,420,678
PAPA MURPHY S HOLDINGS INC	17,523	128,236	116,265
PAR PACIFIC HOLDINGS INC	25,500	549,209	391,170
PAR TECHNOLOGY CORP/DEL	30,202	140,201	144,669
PARAGON OFFSHORE PLC	192,720	188,865	144,540
PARAGON SHIPPING INC CLASS A	1,520	229,191	596
PARAGON TECHNOLOGIES INC	13,441	123,068	24,194
PARAMOUNT GOLD NEVADA CORP	18,294	36,955	30,367
PARATEK PHARMACEUTICALS INC	2,981	75,830	41,462
PAREXEL INTERNATIONAL CORP	148,073	4,251,308	9,310,822
PARK ELECTROCHEMICAL CORP	71,395	1,514,307	1,037,372
PARK NATIONAL CORP	45,233	3,866,258	4,151,481
PARK OHIO HOLDINGS CORP	44,170	871,208	1,249,135
PARK STERLING CORP	187,615	1,027,095	1,330,187
PARKE BANCORP INC	9,251	42,883	119,528
PARKER DRILLING CO	929,052	3,350,200	2,127,530
PARKER HANNIFIN CORP	618,453	47,195,776	66,823,859
PARKERVISION INC	30,536	111,761	95,883
PARSLEY ENERGY INC CLASS A	35,196	756,211	952,390
PATRICK INDUSTRIES INC	98,282	3,364,323	5,925,433
PATRIOT NATIONAL BANCORP INC	2,135	384,172	27,366
PATRIOT TRANSPORTATION HOLDI	18,485	453,987	359,530
PATTERN ENERGY GROUP INC	195,655	5,093,859	4,494,193
PATTERSON COS INC	290,659	7,223,828	13,919,662
PATTERSON UTI ENERGY INC	612,163	11,026,972	13,051,314

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Security Name	Shares	Book Value	Market Value
PAYCHEX INC	942,453	25,354,726	56,075,967
PAYCOM SOFTWARE INC	152,910	5,109,407	6,607,257
PAYLOCITY HOLDING CORP	8,744	148,640	377,721
PAYPAL HOLDINGS INC	2,559,135	45,208,367	93,434,030
PB BANCORP INC	21,798	183,754	183,541
PBF ENERGY INC CLASS A	210,501	5,683,957	5,005,714
PBF LOGISTICS LP	9,042	207,957	208,138
PC CONNECTION INC	1,700	40,966	40,460
PC TEL INC	49,831	289,519	234,705
PCM INC	13,822	134,977	153,980
PDC ENERGY INC	113,900	4,248,878	6,561,774
PDF SOLUTIONS INC	74,419	572,127	1,041,127
PDL BIOPHARMA INC	531,844	6,457,998	1,669,990
PEABODY ENERGY CORP	46,188	13,515,957	63,277
PEAPACK GLADSTONE FINL CORP	32,466	456,895	600,944
PEARSON PLC SPONSORED ADR	366,580	4,208,498	4,761,874
PEGASYSTEMS INC	138,203	2,006,162	3,724,574
PENDRELL CORP	596,679	805,517	301,025
PENN NATIONAL GAMING INC	220,763	2,396,722	3,079,646
PENN VIRGINIA CORP	635,794	4,826,200	33,061
PENNS WOODS BANCORP INC	18,645	704,831	782,922
PENSKE AUTOMOTIVE GROUP INC	91,290	2,042,589	2,871,999
PENTAIR PLC	437,993	11,263,581	25,530,602
PEOPLE S UNITED FINANCIAL	1,944,232	27,988,762	28,502,443
PEOPLES BANCORP INC	66,305	1,331,930	1,444,784
PEOPLES BANCORP OF NC	7,917	88,025	155,257
PEOPLES FINANCIAL CORP/MISS	17,928	348,772	184,661
PEPSICO INC	4,791,136	266,188,349	507,572,943
PERCEPTRON INC	28,475	212,255	133,263
PEREGRINE PHARMACEUTICALS	477,702	873,728	173,931
PERFICIENT INC	166,723	3,117,080	3,386,149
PERFORMANCE FOOD GROUP CO	8,700	209,989	234,117
PERFORMANT FINANCIAL CORP	313,623	975,366	508,069
PERFUMANIA HOLDINGS INC	22,854	213,837	55,306
PERKINELMER INC	350,393	7,382,607	18,367,596
PERNIX THERAPEUTICS HOLDINGS	22,256	124,190	9,971
PERRIGO CO PLC	372,604	56,798,850	33,784,028
PERRY ELLIS INTERNATIONAL	46,026	861,439	926,034
PETMED EXPRESS INC	79,911	1,126,076	1,499,123
PETROLEO BRASIL SP PREF ADR	2,499,192	12,900,486	14,520,306
PETROLEO BRASILEIRO SPON ADR	3,470,296	22,601,152	24,847,319
PETROQUEST ENERGY INC	122,014	893,143	406,307
PFIZER INC	19,395,322	421,449,090	682,909,280
PFSWEB INC	43,177	211,497	410,185
PGT INC	76,169	662,650	784,538
PHARMATHENE INC	216,250	462,908	527,651
PHARMERICA CORP	116,788	2,449,393	2,879,990

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PHH CORP	553,588	8,949,453	7,373,795
PHI INC NON VOTING	70,615	1,687,701	1,262,588
PHIBRO ANIMAL HEALTH CORP A	38,253	1,449,404	713,800
PHILIP MORRIS INTERNATIONAL	843,317	73,993,107	85,782,205
PHILIPPINE LONG DIST SP ADR	576,100	33,488,623	25,676,777
PHILLIPS 66	1,957,454	74,976,319	155,304,407
PHOENIX NEW MEDIA LTD ADR	25,687	153,159	94,529
PHOSAGRO OAO GDR REG S	434,190	6,057,870	6,404,303
PHOSAGRO PJSC GDR REG S	77,465	931,291	1,142,615
PHOTOMEDEX INC	41,418	48,459	10,442
PHOTRONICS INC	969,248	7,645,853	8,635,999
PICO HOLDINGS INC	19,176	655,827	181,406
PIEDMONT NATURAL GAS CO	150,295	4,796,002	9,035,716
PIER 1 IMPORTS INC	537,735	4,588,597	2,763,959
PILGRIM S PRIDE CORP	293,454	3,785,944	7,477,210
PINNACLE ENTERTAINMENT INC	196,914	2,206,420	2,181,806
PINNACLE FINANCIAL PARTNERS	256,189	5,329,125	12,514,855
PINNACLE FOODS INC	61,346	2,899,050	2,839,707
PINNACLE WEST CAPITAL	435,850	23,261,169	35,329,979
PIONEER ENERGY SERVICES CORP	1,166,045	5,322,900	5,363,808
PIONEER NATURAL RESOURCES CO	699,719	78,174,635	105,804,462
PIONEER POWER SOLUTIONS INC	17,523	176,669	93,748
PIPER JAFFRAY COS	42,671	1,367,560	1,608,694
PITNEY BOWES INC	748,367	10,506,311	13,320,926
PIXELWORKS INC	48,354	726,773	88,971
PJT PARTNERS INC A	29,526	494,054	679,105
PLAINS ALL AMER PIPELINE LP	697,070	26,842,303	19,162,457
PLAINS GP HOLDINGS LP CL A	986,494	18,570,755	10,289,132
PLANET FITNESS INC CL A	9,044	145,527	170,742
PLANET PAYMENT INC	58,642	237,998	263,305
PLANTRONICS INC	144,076	2,912,994	6,339,347
PLATFORM SPECIALTY PRODUCTS	(129,752)	(5,674,720)	(1,152,198)
PLEXUS CORP	103,155	2,168,222	4,456,310
PLUG POWER INC	526,003	2,260,296	978,365
PLUMAS BANCORP	3,400	23,056	30,635
PLURISTEM THERAPEUTICS INC	180,905	788,984	240,604
PLY GEM HOLDINGS INC	231,806	3,175,470	3,377,406
PNC FINANCIAL SERVICES GROUP	1,994,941	127,621,457	162,368,227
PNM RESOURCES INC	276,767	5,371,053	9,808,626
POINT.360	19,315	15,857	13,217
POLARIS INDUSTRIES INC	143,491	8,372,988	11,731,810
POLYCOM INC	721,970	10,648,677	8,122,166
POLYONE CORPORATION	285,730	3,973,839	10,069,110
POOL CORP	126,458	5,172,257	11,890,875
POPE RESOURCES	3,080	142,580	195,587
POPEYES LOUISIANA KITCHEN IN	61,178	1,625,495	3,342,759
POPULAR INC	663,301	19,611,437	19,434,723

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Security Name	Shares	Book Value	Market Value
PORTER BANCORP INC	23,319	283,710	35,444
PORTLAND GENERAL ELECTRIC CO	463,206	15,046,260	20,436,631
PORTOLA PHARMACEUTICALS INC	43,320	1,227,407	1,022,357
POSCO SPON ADR	86,804	4,526,205	3,862,778
POST HOLDINGS INC	86,795	2,509,641	7,177,086
POSTROCK ENERGY CORP	1,931	664,998	19
POTASH CORP OF SASKATCHEWAN	814,558	14,115,425	13,228,422
POTBELLY CORP	25,072	359,015	314,408
POWELL INDUSTRIES INC	46,634	1,463,676	1,834,599
POWER INTEGRATIONS INC	83,826	3,415,862	4,197,190
PPG INDUSTRIES INC	767,473	32,610,066	79,932,315
PPL CORP	2,924,385	82,758,687	110,395,517
PRA GROUP INC	139,784	2,831,567	3,374,380
PRA HEALTH SCIENCES INC	15,200	697,478	634,752
PRAXAIR INC	879,473	57,820,482	98,843,996
PREFERRED BANK/LOS ANGELES	46,423	1,046,175	1,340,461
PREFORMED LINE PRODUCTS CO	4,978	201,639	201,067
PREMIER EXHIBITIONS INC	16,871	929,352	16,871
PREMIER FINANCIAL BANCORP	30,579	450,009	515,251
PREMIER INC CLASS A	113,169	4,096,326	3,700,630
PRESS GANEY HOLDINGS INC	36,614	1,250,020	1,440,761
PRESTIGE BRANDS HOLDINGS INC	169,549	5,584,422	9,392,991
PRGC PROGRESS INVESTMENTS II	49,134,299	488,027,082	466,500,540
PRGX GLOBAL INC	90,908	553,452	474,538
PRICELINE GROUP INC/THE	127,567	57,292,550	159,256,303
PRICESMART INC	47,014	1,702,092	4,399,082
PRIME GLOBAL CAPITAL GROUP I	30,168	15,385	2,715
PRIMEENERGY CORP	4,560	279,996	274,738
PRIMERICA INC	131,382	4,582,423	7,520,315
PRIMO WATER CORP	85,836	428,149	1,013,727
PRIMORIS SERVICES CORP	17,288	374,555	327,268
PRIMUS GUARANTY LTD	94,688	87,138	13,325
PRINCIPAL FINANCIAL GROUP	1,040,595	33,337,410	42,778,858
PRISM TECHNOLOGIES GROUP INC	11,549	37,804	3,089
PRIVATEBANCORP INC	238,130	6,348,650	10,484,844
PRO DEX INC	6,026	12,957	33,502
PROASSURANCE CORP	149,031	5,722,639	7,980,585
PROCTER + GAMBLE CO WHEN DIS	5,760,497	203,205,888	487,741,261
PROCTER + GAMBLE CO/THE	1,801,270	136,454,631	152,513,531
PROFESSIONAL DIVERSITY NETWO	49,781	398,251	18,917
PROFIRE ENERGY INC	24,891	99,563	27,629
PROGENICS PHARMACEUTICALS	200,505	1,096,763	846,131
PROGRESS SOFTWARE CORP	58,130	1,089,722	1,596,262
PROGRESSIVE CORP	1,971,526	37,312,043	66,046,131
PROOFPOINT INC	106,971	4,080,130	6,748,769
PROPHASE LABS INC	47,194	402,456	61,824
PROS HOLDINGS INC	68,060	725,521	1,186,294

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PROSPECT CAPITAL CORP	24,500	225,347	191,590
PROSPERITY BANCSHARES INC	186,347	8,834,949	9,501,841
PROTALIX BIOTHERAPEUTICS INC	797,398	1,553,539	510,335
PROTHENA CORP PLC	68,160	3,310,910	2,382,867
PROTO LABS INC	3,300	240,887	189,948
PROVIDENCE AND WORCESTER RR	9,509	115,455	155,001
PROVIDENCE SERVICE CORP	65,980	1,385,659	2,961,202
PROVIDENT FINANCIAL HLDGS	53,281	883,813	975,042
PROVIDENT FINANCIAL SERVICES	213,745	3,283,958	4,197,952
PROXIM WIRELESS CORP	5,101	71,255	6,580
PRUDENTIAL BANCORP INC	16,813	247,128	237,066
PRUDENTIAL FINANCIAL INC	1,769,936	102,109,405	126,267,220
PSIVIDA CORP	64,616	317,838	182,864
PSYCHEMEDICS CORP	47,949	638,459	658,825
PTC INC	265,782	6,610,463	9,988,099
PTC THERAPEUTICS INC	21,859	1,089,590	153,449
PUBLIC SERVICE ENTERPRISE GP	2,355,825	73,500,117	109,804,986
PULTEGROUP INC	919,502	11,418,267	17,921,085
PUMA BIOTECHNOLOGY INC	42,128	5,350,778	1,254,991
PURE BIOSCIENCE INC	8,810	188,731	9,251
PURE CYCLE CORP	79,949	183,323	376,559
PURE STORAGE INC CLASS A	7,651	130,059	83,391
PVH CORP	242,404	20,778,047	22,841,738
PYXIS TANKERS INC W/I	7,820	33,586	23,772
PZENA INVESTMENT MANAGM CL A	24,104	166,319	183,432
Q.E.P. COMPANY INC	5,302	55,157	89,546
Q2 HOLDINGS INC	13,500	334,510	378,270
QAD INC A	37,768	488,590	727,784
QAD INC B	9,042	111,649	156,420
QC HOLDINGS INC	48,985	645,061	47,025
QCR HOLDINGS INC	20,793	447,876	565,373
QEP RESOURCES INC	1,869,065	34,000,837	32,951,620
QIHOO 360 TECHNOLOGY CO ADR	203,457	13,214,316	14,862,498
QIWI PLC SPONSORED ADR	150,083	3,717,641	1,966,081
QKL STORES INC	187	15,323	28
QLIK TECHNOLOGIES INC	197,043	5,599,020	5,828,533
QLOGIC CORP	305,074	4,190,585	4,496,787
QLT INC	139,388	433,860	197,931
QORVO INC	316,116	7,933,607	17,468,572
QS ENERGY INC	116,488	142,321	18,522
QUAD GRAPHICS INC	237,697	5,107,679	5,535,964
QUAKER CHEMICAL CORP	51,495	1,444,233	4,593,372
QUALCOMM INC	4,583,336	162,514,381	245,529,292
QUALITY SYSTEMS INC	119,583	2,470,652	1,424,236
QUALSTAR CORP	6,719	154,645	22,712
QUALYS INC	15,900	556,152	473,979
QUANEX BUILDING PRODUCTS	101,472	1,853,836	1,886,366

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QUANTA SERVICES INC	723,176	15,270,748	16,719,821
QUANTUM CORP	1,290,600	1,322,753	542,052
QUANTUM FUEL SYSTEMS TECHNOL	45,740	1,477,144	1,098
QUEST DIAGNOSTICS INC	501,916	18,582,502	40,860,986
QUESTAR CORP	515,649	6,233,265	13,082,011
QUICKLOGIC CORP	118,579	350,585	115,022
QUICKSILVER RESOURCES INC	234,088	3,776,772	749
QUIDEL CORP	67,778	1,103,943	1,210,511
QUINSTREET INC	239,448	1,010,472	850,042
QUINTILES IMS HOLDINGS INC	183,217	13,444,188	11,967,716
QUINTILES TRANSNATIONAL HOLD	219,482	14,837,525	14,336,564
QUMU CORP	37,037	562,412	164,446
QUNAR CAYMAN ISLANDS LTD ADR	38,900	1,482,111	1,158,831
QUORUM HEALTH CORP	116,093	2,223,446	1,243,356
QUOTIENT TECHNOLOGY INC	4,272	68,359	57,293
RACKSPACE HOSTING INC	667,653	16,828,314	13,927,237
RADA ELECTRONIC INDS LTD	87,117	217,076	50,964
RADIAN GROUP INC	462,044	5,593,547	4,814,499
RADIANT LOGISTICS INC	60,733	205,623	182,200
RADIO ONE INC CL D	19,265	20,898	61,457
RADISYS CORP	85,823	424,824	384,487
RADIUS HEALTH INC	77,698	5,374,540	2,855,409
RADNET INC	400,580	2,397,853	2,139,095
RADWARE LTD	215,313	2,555,970	2,424,421
RALPH LAUREN CORP	253,079	25,981,985	22,680,974
RAMBUS INC	214,822	3,188,591	2,595,056
RAND LOGISTICS INC	61,629	464,813	63,478
RANGE RESOURCES CORP	488,822	15,555,539	21,087,795
RAPTOR PHARMACEUTICAL CORP	102,836	1,326,426	552,229
RASER TECHNOLOGIES INC	383,800	-	1,957
RAVE RESTAURANT GROUP INC	47,890	125,555	191,559
RAVEN INDUSTRIES INC	125,094	2,427,479	2,369,281
RAYMOND JAMES FINANCIAL INC	584,948	20,526,053	28,837,951
RAYONIER ADVANCED MATERIALS	126,336	2,865,421	1,716,906
RAYTHEON COMPANY	1,050,445	66,306,328	142,807,980
RBC BEARINGS INC	59,539	2,139,605	4,316,558
RCI HOSPITALITY HOLDINGS INC	34,947	281,603	356,105
RCM TECHNOLOGIES INC	50,478	214,155	262,992
RE/MAX HOLDINGS INC CL A	6,599	265,300	265,664
REACHLOCAL INC	8,164	30,942	37,147
READING INTERNATIONAL INC A	55,661	332,878	695,200
REALOGY HOLDINGS CORP	342,899	15,500,105	9,950,935
REALPAGE INC	183,868	3,862,389	4,105,774
RECRO PHARMA INC	64,019	184,151	508,950
RED HAT INC	466,776	19,784,382	33,887,908
RED LION HOTELS CORP	60,534	405,287	439,478
RED ROBIN GOURMET BURGERS	26,429	1,035,449	1,253,542

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REDDY ICE HOLDINGS INC	747	-	336
REDIFF.COM INDIA LIMITED ADR	112,108	274,664	30,269
REED S INC	6,571	17,844	16,231
REGAL BELOIT CORP	115,280	6,002,998	6,346,171
REGAL ENTERTAINMENT GROUP A	1,475,225	27,504,919	32,513,957
REGENERON PHARMACEUTICALS	220,657	37,369,378	77,059,899
REGENXBIO INC	199	4,372	1,590
REGIONAL MANAGEMENT CORP	40,848	662,727	598,836
REGIONS FINANCIAL CORP	6,091,722	58,968,716	51,940,501
REGIS CORP	199,845	3,427,566	2,488,075
REGULUS THERAPEUTICS INC	206,765	2,035,414	597,550
REINSURANCE GROUP OF AMERICA	252,654	16,140,933	24,504,926
REIS INC	9,776	95,461	243,425
RELIANCE STEEL + ALUMINUM	557,539	31,062,213	42,874,787
RELIV INTERNATIONAL INC	55,893	363,715	34,653
RELM WIRELESS CORP	87,123	301,835	443,458
RELYPSA INC	122,608	2,297,395	2,268,251
RENAISSANCERE HOLDINGS LTD	114,228	8,237,422	13,414,916
RENASANT CORP	86,701	2,273,527	2,803,053
RENESOLA LTD ADR	519,719	764,520	644,452
RENEWABLE ENERGY GROUP INC	501,432	4,544,524	4,427,649
RENNOVA HEALTH INC	179	42,301	113
RENREN INC ADR	421,081	3,107,556	753,734
RENT A CENTER INC	403,438	7,279,820	4,954,221
RENTECH INC	34,080	472,679	81,792
REPLIGEN CORP	137,313	1,132,672	3,756,889
REPROS THERAPEUTICS INC	117,484	962,592	189,149
REPUBLIC AIRWAYS HOLDINGS IN	280,681	1,753,128	193,670
REPUBLIC BANCORP INC CLASS A	36,682	922,926	1,013,522
REPUBLIC FIRST BANCORP INC	69,160	391,219	298,081
REPUBLIC SERVICES INC	1,042,431	28,654,361	53,487,140
RESEARCH FRONTIERS INC	62,566	376,563	228,367
RESMED INC	646,016	27,564,667	40,847,599
RESOLUTE ENERGY CORP	294,288	1,250,722	874,034
RESOLUTE FOREST PRODUCTS	487,951	5,412,930	2,581,261
RESOURCE AMERICA INC CL A	67,902	556,857	660,005
RESOURCES CONNECTION INC	159,420	2,460,144	2,356,229
RESPONSE GENETICS INC	49,184	109,286	64
RESTORATION HARDWARE HOLDING	63,490	4,067,421	1,820,892
RETAILMENOT INC	530,606	9,315,793	4,090,974
RETRACTABLE TECHNOLOGIES INC	2,688	3,628	6,774
RETROPHIN INC	54,746	1,743,674	975,034
REVLON INC CLASS A	71,734	1,315,061	2,308,387
REWALK ROBOTICS LTD	204,104	2,145,129	1,322,591
REX AMERICAN RESOURCES CORP	38,695	1,222,001	2,315,101
REX ENERGY CORP	843,871	4,238,005	557,377
REXNORD CORP	241,560	5,839,113	4,741,828

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REYNOLDS AMERICAN INC	928,031	41,081,092	50,048,712
RF INDUSTRIES LTD	40,223	209,373	88,089
RGC RESOURCES INC	8,562	106,252	207,809
RICE ENERGY INC	28,965	1,000,327	638,380
RICHARDSON ELEC LTD	50,777	582,920	267,595
RIGEL CAPITAL VENTURES	238,095	238,095	-
RIGEL PHARMACEUTICALS INC	877,646	2,572,216	1,957,150
RIGHTSIDE GROUP LTD	2,628	18,793	27,967
RING ENERGY INC	52,461	779,049	462,708
RINGCENTRAL INC CLASS A	223,148	2,799,222	4,400,480
RIO TINTO PLC SPON ADR	597,786	17,427,385	18,710,702
RITE AID CORP	2,180,995	9,393,374	16,335,650
RIVERVIEW BANCORP INC	69,052	457,887	326,615
RLI CORP	135,962	3,049,435	9,351,470
RMR GROUP INC/THE A	21,406	422,331	662,959
ROADRUNNER TRANSPORTATION SY	41,035	805,109	306,121
ROBERT HALF INTL INC	410,175	7,422,306	15,652,297
ROCKWELL AUTOMATION INC	341,720	14,975,950	39,236,273
ROCKWELL COLLINS INC	371,512	13,225,224	31,630,520
ROCKWELL MEDICAL INC	57,131	542,745	432,482
ROCKY BRANDS INC	49,081	534,270	560,510
ROCKY MOUNTAIN CHOC FACT INC	20,231	200,670	205,346
ROFIN SINAR TECHNOLOGIES INC	87,499	1,631,894	2,794,713
ROGERS CORP	45,485	2,291,680	2,779,136
ROLLINS INC	383,765	3,877,274	11,232,811
ROPER TECHNOLOGIES INC	265,643	14,258,839	45,308,041
ROSETTA GENOMICS LTD	50,388	238,438	57,946
ROSETTA STONE INC	81,479	720,877	631,465
ROSNEFT PJSC REG S GDR	6,699,771	30,688,434	34,302,829
ROSS STORES INC	1,315,422	31,461,219	74,571,290
ROSTELECOM SPONSORED ADR	576,158	9,745,251	4,954,961
ROVI CORP	229,855	6,258,397	3,594,936
ROWAN COMPANIES PLC A	667,099	16,632,858	11,780,965
ROYAL BANCSHARES OF PENN A	39,299	206,271	88,817
ROYAL CARIBBEAN CRUISES LTD	720,022	36,277,078	48,349,486
ROYAL DUTCH SHELL SPON ADR A	932,744	46,349,065	51,506,124
ROYAL DUTCH SHELL SPON ADR B	129,500	6,705,731	7,252,000
ROYAL GOLD INC	60,700	3,082,673	4,371,647
ROYALE ENERGY INC	70,871	596,102	30,120
RPC INC	314,105	3,507,171	4,878,049
RPM INTERNATIONAL INC	316,989	7,562,625	15,833,619
RPX CORP	61,264	1,025,288	561,795
RR DONNELLEY + SONS CO	2,080,191	31,976,455	35,196,824
RR MEDIA LTD	2,589	14,652	33,833
RSP PERMIAN INC	116,150	3,526,246	4,052,469
RTI SURGICAL INC	205,559	1,072,371	737,958
RUBICON PROJECT INC/THE	696	10,433	9,494

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RUBICON TECHNOLOGY INC	61,032	329,564	41,502
RUBY TUESDAY INC	387,395	2,702,566	1,398,494
RUDOLPH TECHNOLOGIES INC	123,596	1,385,706	1,919,447
RUSH ENTERPRISES INC CL A	40,571	903,547	874,305
RUSHYDRO PJSC ADR	10,359,229	13,838,005	9,426,898
RUTH S HOSPITALITY GROUP INC	175,445	1,150,567	2,798,346
RYANAIR HOLDINGS PLC SP ADR	708,331	23,851,722	49,257,338
RYDER SYSTEM INC	158,248	6,341,202	9,675,285
S + T BANCORP INC	23,900	562,044	584,355
S+P GLOBAL INC	759,209	25,348,365	81,432,734
SABINE OIL + GAS CORP	236,970	3,977,444	1,919
SABINE ROYALTY TRUST	34,775	1,888,924	1,161,846
SABRE CORP	307,481	7,594,053	8,237,416
SAFE BULKERS INC	533,355	2,566,387	560,023
SAFEGUARD SCIENTIFICS INC	31,497	381,392	393,392
SAFETY INSURANCE GROUP INC	24,847	1,197,127	1,530,102
SAFEWAY CASA LEY CVR	1,031,158	1,046,522	1
SAFEWAY PDC LLC CVR	1,031,158	50,320	1
SAGA COMMUNICATIONS INC CL A	22,103	785,759	873,950
SAGE THERAPEUTICS INC	9,042	162,749	272,424
SAGENT PHARMACEUTICALS INC	45,605	1,413,291	683,170
SAIA INC	78,696	1,337,207	1,978,412
SALEM MEDIA GROUP INC	39,128	335,139	282,505
SALESFORCE.COM INC	1,608,890	58,821,955	127,761,942
SALISBURY BANCORP INC	2,290	56,820	68,195
SALLY BEAUTY HOLDINGS INC	799,942	18,574,401	23,526,291
SAMSUNG ELECTR GDR	1,431	842,597	888,651
SAMSUNG ELECTRO REGS GDR PFD	1,881	842,379	951,786
SAN JUAN BASIN ROYALTY TR	108,996	2,483,287	792,401
SANCHEZ ENERGY CORP	363,531	5,421,705	2,566,529
SANCHEZ PRODUCTION PARTNERS	29,899	532,278	327,092
SANDERSON FARMS INC	171,204	11,569,479	14,833,077
SANDRIDGE ENERGY INC	2,194,527	11,804,692	40,818
SANDRIDGE MISSISSIPPIAN TRUS	187,676	1,175,541	363,807
SANDY SPRING BANCORP INC	84,800	1,596,122	2,464,276
SANGAMO BIOSCIENCES INC	126,682	915,639	733,488
SANMINA CORP	521,002	10,389,298	13,968,057
SANTANDER CONSUMER USA HOLDI	542,773	11,438,387	5,606,848
SAP SE SPONSORED ADR	55,536	4,086,682	4,166,311
SAPIENS INTERNATIONAL CORP	96,564	999,558	1,130,764
SARATOGA RESOURCES INC/TEXAS	448,032	1,356,109	9,185
SAREPTA THERAPEUTICS INC	160,762	4,442,046	3,065,727
SB FINANCIAL GROUP INC	3,186	30,970	34,632
SBA COMMUNICATIONS CORP CL A	283,134	13,345,875	30,561,479
SBERBANK PAO SPONSORED ADR	22,131,422	189,657,253	192,933,900
SCANA CORP	421,154	18,885,958	31,864,491
SCANSOURCE INC	94,591	3,235,158	3,510,281

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SCHLUMBERGER LTD	4,095,312	204,588,827	323,857,247
SCHMITT INDUSTRIES INC	14,542	35,743	26,758
SCHNITZER STEEL INDS INC A	246,237	6,308,856	4,333,773
SCHOLASTIC CORP	139,458	4,563,105	5,523,922
SCHULMAN (A.) INC	110,616	2,314,398	2,701,248
SCHWAB (CHARLES) CORP	3,556,062	56,765,874	90,003,922
SCICLONE PHARMACEUTICALS INC	134,621	674,284	1,758,144
SCIENCE APPLICATIONS INTE	250,098	9,505,728	14,593,231
SCIENTIFIC GAMES CORP A	255,156	3,307,067	2,344,885
SCIENTIFIC LEARNING CORP	48,387	241,980	23,129
SCIQUEST INC	4,570	112,095	80,715
SCORPIO BULKERS INC	47,948	3,738,634	133,776
SCORPIO TANKERS INC	732,554	7,249,527	3,076,725
SCOTTS MIRACLE GRO CO CL A	7,779	(2,472,469)	543,864
SCRIPPS NETWORKS INTER CL A	178,742	3,714,036	11,130,273
SCYNEXIS INC	199,125	1,401,843	432,102
SEABRIDGE GOLD INC	29,700	413,424	435,996
SEACHANGE INTERNATIONAL INC	252,370	1,684,867	805,060
SEACOAST BANKING CORP/FL	97,632	1,306,558	1,585,540
SEACOR HOLDINGS INC	102,331	6,404,804	5,930,091
SEADRILL LTD	1,052,494	4,185,874	3,410,081
SEADRILL PARTNERS LLC	378,058	7,993,987	2,030,173
SEAGATE TECHNOLOGY	1,686,638	41,921,738	41,086,490
SEAHAWK DRILLING INC ESC	23,649	-	30,271
SEALED AIR CORP	519,095	7,765,821	23,862,782
SEARS CANADA INC	11,327	123,100	33,754
SEARS HOLDINGS CORP	332,648	7,826,447	4,527,339
SEASPAN CORP	135,039	2,566,567	1,885,144
SEASPIKE HOLDINGS CORP	20,070	223,663	210,338
SEATTLE GENETICS INC	140,684	2,289,099	5,685,028
SEAWORLD ENTERTAINMENT INC	194,901	5,412,016	2,792,934
SECURITY NATL FINL CORP CL A	52,652	179,291	257,467
SEI INVESTMENTS COMPANY	488,579	10,001,720	23,505,556
SELECT BANCORP INC	14,634	123,828	118,241
SELECT COMFORT CORPORATION	160,416	2,648,811	3,429,705
SELECT MEDICAL HOLDINGS CORP	241,204	2,470,494	2,621,885
SELECTIVE INSURANCE GROUP	160,140	2,684,501	6,118,957
SEMGROUP CORP CLASS A	120,092	4,290,925	3,910,203
SEMILEDs CORP/TW	19,913	692,957	37,236
SEMPRA ENERGY	721,001	40,919,802	82,208,503
SEMTECH CORP	154,032	4,048,576	3,675,199
SENECA FOODS CORP CL A	11,526	336,215	417,341
SENOMYX INC	107,926	265,498	296,797
SENSATA TECHNOLOGIES HOLDING	288,502	8,990,353	10,065,838
SENSIENT TECHNOLOGIES CORP	120,789	3,246,028	8,580,865
SEQUANS COMMUNICATIONS ADR	66,707	147,423	136,749
SEQUENOM INC	161,656	884,302	147,705

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Security Name	Shares	Book Value	Market Value
SEQUENTIAL BRANDS GROUP INC	186,717	2,235,819	1,489,998
SERES THERAPEUTICS INC	696	12,519	20,205
SERVICE CORP INTERNATIONAL	387,762	3,679,215	10,485,086
SERVICEMASTER GLOBAL HOLDING	71,108	2,467,563	2,830,100
SERVICENOW INC	474,145	30,868,939	31,483,219
SERVICESTOCK INTERNATIONAL	260,915	1,657,042	1,051,487
SERVISFIRST BANCSHARES INC	14,900	635,561	735,911
SERVOTRONICS INC	16,481	82,708	161,016
SEVCON INC	15,190	117,412	173,764
SEVENTY SEVEN ENERGY INC	105,817	1,853,955	9,746
SEVERN BANCORP INC/MD	49,234	480,089	295,403
SEVERSTAL GDR REG S	537,950	5,155,930	5,885,173
SEVERSTAL GDR REG S	167,382	1,673,854	1,831,165
SFX ENTERTAINMENT INC	128,768	614,783	2,666
SGOCO GROUP LTD	1,394	17,674	5,715
SH JINJIANG INTL HOTELS B	508,108	1,091,553	1,294,660
SH JINJIANG INTL TRAVEL B	80,421	346,725	317,181
SHAKE SHACK INC CLASS A	19,077	1,144,608	694,968
SHANG GONG GROUP CO LTD B	788,976	639,438	848,938
SHANGHAI BAILIAN GROUP CO B	496,635	690,501	748,429
SHANGHAI BAOSIGHT SOFTWARE B	286,328	448,669	529,135
SHANGHAI CHLOR ALKALI CHEM B	1,328,154	856,558	1,054,555
SHANGHAI DIESEL ENGINE CO B	501,030	316,144	432,890
SHANGHAI GREENCOURT INVEST B	319,314	85,038	188,714
SHANGHAI HAIXIN GROUP CO B	588,043	328,965	458,086
SHANGHAI HIGHLY GROUP CO B	343,076	178,597	274,461
SHANGHAI HUAYI GROUP CORP	344,805	277,258	377,906
SHANGHAI JINJIANG INTL B	540,385	988,584	940,270
SHANGHAI JINQIAO EXPORT PR B	487,387	663,088	820,760
SHANGHAI LUJIAZUI FIN+TRAD B	1,600,612	1,891,445	2,492,153
SHANGHAI MECHANICAL AND EL B	287,760	420,547	585,880
SHANGHAI PHOENIX ENTERPRIS B	207,575	90,959	188,270
SHANGHAI POTEVIO CO LTD B	404,159	410,659	721,828
SHANGHAI SHIBEI HI TECH CO B	763,551	976,437	934,587
SHANGHAI WAIGAOQIAO FREE B	260,817	323,185	462,168
SHANGHAI ZHENHUA HEAVY IND B	1,337,148	847,571	637,820
SHANGHAI ZHONGYIDA CO LTD B	433,030	294,030	251,157
SHARPS COMPLIANCE CORP	29,471	106,910	129,376
SHELL MIDSTREAM PARTNERS LP	9,042	207,957	305,516
SHENANDOAH TELECOMMUNICATION	133,247	1,912,254	5,204,618
SHENANDOAH VENTURES	1,475,752	1,475,752	-
SHERWIN WILLIAMS CO/THE	218,621	25,561,433	64,202,335
SHILOH INDUSTRIES INC	30,267	384,694	220,647
SHIP FINANCE INTL LTD	476,968	6,826,636	7,030,514
SHIRE PLC ADR	279,056	52,491,825	51,368,607
SHOE CARNIVAL INC	61,666	1,211,206	1,545,361
SHORE BANCSHARES INC	24,578	307,653	288,792

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Security Name	Shares	Book Value	Market Value
SHORETEL INC	91,282	474,667	610,678
SHUTTERFLY INC	72,623	2,685,759	3,384,973
SHUTTERSTOCK INC	64,480	4,900,825	2,953,186
SI FINANCIAL GROUP INC	36,776	431,065	486,921
SIEBERT FINANCIAL CORP	44,106	188,450	52,486
SIERRA BANCORP	50,164	568,733	837,234
SIFCO INDUSTRIES	21,630	60,884	213,488
SIFY TECHNOLOGIES SPON ADR	180,534	842,502	198,587
SIGA TECHNOLOGIES INC	155,417	517,540	155,402
SIGMA DESIGNS INC	296,996	1,419,639	1,909,682
SIGMATRON INTERNATIONAL INC	8,662	56,315	52,665
SIGNATURE BANK	122,408	6,074,082	15,291,160
SIGNET JEWELERS LTD	157,706	5,750,996	12,996,553
SILGAN HOLDINGS INC	22,400	1,262,818	1,152,704
SILICON GRAPHICS INTERNATIONAL	128,223	735,579	644,961
SILICON LABORATORIES INC	95,943	3,975,511	4,676,268
SILICON MOTION TECHNOL ADR	210,208	5,751,547	10,047,956
SILVER SPRING NETWORKS INC	106,793	1,192,062	1,297,537
SILVER WHEATON CORP	546,311	10,792,375	12,854,698
SIMMONS FIRST NATL CORP CL A	17,139	618,093	791,567
SIMPSON MANUFACTURING CO INC	130,902	4,177,332	5,232,149
SIMULATIONS PLUS INC	39,029	143,215	295,056
SINA CORP	151,111	8,386,381	7,838,141
SINCLAIR BROADCAST GROUP A	161,471	2,086,138	4,821,538
SINOVAC BIOTECH LTD	68,855	433,788	408,312
SIRIUS XM HOLDINGS INC	7,627,376	16,980,258	30,128,133
SISTEMA PJSC REG S SPONS GDR	823,166	9,261,748	6,198,444
SIX FLAGS ENTERTAINMENT CORP	360,005	13,088,387	20,862,282
SIZMEK INC	283,455	1,955,641	649,112
SJW CORP	12,800	455,843	504,064
SJW GROUP	5,862	158,640	230,851
SK TELECOM CO LTD SPON ADR	269,166	5,427,224	5,630,953
SKECHERS USA INC CL A	293,903	5,308,178	8,734,808
SKULLCANDY INC	69,132	343,718	424,472
SKY MOBI LTD SP ADR	491,542	1,150,209	924,099
SKYLINE CORP	9,857	60,000	92,653
SKYPEOPLE FRUIT JUICE INC	5,762	264,252	12,618
SKYSTAR BIO PHARMACEUTICAL	15,830	109,188	2,691
SKYWEST INC	457,766	9,441,879	12,112,486
SKYWORKS SOLUTIONS INC	452,590	11,320,811	28,639,911
SLM CORP	1,875,120	10,771,619	11,588,242
SM ENERGY CO	390,354	12,204,243	10,539,545
SMITH (A.O.) CORP	274,394	7,728,600	24,176,831
SMITH + NEPHEW PLC SPON ADR	159,726	5,466,566	5,481,796
SMITH GRAHAM + CO VENTURES	2,441,571	2,441,571	-
SMITH MICRO SOFTWARE INC	89,109	160,809	52,726
SMITH MIDLAND CORP	797	797	1,959

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Security Name	Shares	Book Value	Market Value
SMTC CORPORATION	25,747	95,705	38,878
SNAP ON INC	248,215	23,840,952	39,173,309
SNYDERS LANCE INC	234,500	5,723,784	7,947,211
SOCKET MOBILE INC	10,474	206,866	39,801
SODASTREAM INTERNATIONAL LTD	41,219	1,624,969	879,202
SOFTBRANDS INC	36,200	-	-
SOHU.COM INC	93,437	5,236,146	3,537,513
SOLAR SENIOR CAPITAL LTD	16,328	260,631	263,049
SOLARCITY CORP	103,737	3,811,970	2,482,427
SOLAREGE TECHNOLOGIES INC	32,866	1,148,963	644,174
SOLITARIO EXPLORATION + ROY	14,042	52,063	7,309
SONIC AUTOMOTIVE INC CLASS A	139,022	2,110,474	2,378,663
SONIC CORP	189,167	3,665,194	5,116,973
SONIC FOUNDRY INC	13,428	243,241	83,119
SONOCO PRODUCTS CO	312,797	8,592,703	15,533,479
SONOMA PHARMACEUTICALS INC	1,798	173,034	7,208
SONUS NETWORKS INC	132,641	1,650,554	1,152,649
SORL AUTO PARTS INC	16,527	50,904	29,419
SORRENTO THERAPEUTICS INC	40,936	682,806	229,239
SOTHEBY S	181,489	5,256,883	4,972,796
SOUFUN HOLDINGS LTD ADR	408,012	2,163,362	2,052,301
SOUTH JERSEY INDUSTRIES	139,141	3,535,121	4,399,635
SOUTH STATE CORP	47,707	2,778,690	3,246,495
SOUTHCROSS ENERGY PARTNERS L	21,660	387,467	43,537
SOUTHCROSS HOLDING GP LLC	108	-	-
SOUTHCROSS HOLDINGS BORROWER	108	97,899	32,424
SOUTHERN CO/THE	3,051,330	104,954,400	163,642,849
SOUTHERN COPPER CORP	693,514	15,015,186	18,711,008
SOUTHERN FIRST BANCSHARES	10,345	174,235	249,304
SOUTHERN MISSOURI BANCORP	17,712	133,353	416,768
SOUTHERN NATL BANCORP OF VA	19,315	197,882	234,679
SOUTHSIDE BANCSHARES INC	90,649	1,699,286	2,802,857
SOUTHWEST AIRLINES CO	1,998,732	31,236,585	78,370,287
SOUTHWEST BANCORP INC/OKLA	68,015	842,905	1,151,495
SOUTHWEST GAS CORP	164,982	7,053,315	12,985,729
SOUTHWEST GEORGIA FINL CORP	9,919	184,455	145,022
SOUTHWESTERN ENERGY CO	2,038,695	35,146,456	25,646,787
SPAN AMERICA MEDICAL SYS INC	10,366	110,306	185,456
SPANISH BROADCASTING SYS A	14,322	397,857	50,987
SPARK NETWORKS INC	41,319	205,926	65,283
SPARTANNASH CO	67,850	1,470,124	2,074,839
SPARTON CORP	21,305	254,650	463,819
SPECIAL DIVERSIFIED OPPORTUN	59,240	178,365	59,240
SPECTRA ENERGY CORP	1,477,248	37,514,177	54,111,608
SPECTRA ENERGY PARTNERS LP	70,842	2,124,612	3,342,348
SPECTRANETICS CORP	64,904	636,722	1,214,355
SPECTRUM BRANDS HOLDINGS INC	57,216	2,873,582	6,826,485

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Security Name	Shares	Book Value	Market Value
SPECTRUM GROUP INTERNATIONAL	81	139,062	51,613
SPECTRUM PHARMACEUTICALS INC	178,686	885,878	1,173,967
SPEED COMMERCE INC	9,528	737,279	667
SPEEDWAY MOTORSPORTS INC	47,587	1,051,210	844,670
SPHERE 3D CORP	8,632	691,155	6,793
SPHERIX INC	12	270,902	28
SPIRE INC	116,966	4,626,493	8,285,872
SPIRIT AEROSYSTEMS HOLD CL A	332,194	8,710,077	14,284,350
SPIRIT AIRLINES INC	169,909	6,043,765	7,623,827
SPLUNK INC	74,594	3,802,232	4,041,494
SPOK HOLDINGS INC	78,738	1,148,085	1,509,009
SPORT HALEY HOLDINGS INC	6,870	36,340	144
SPORTSMAN S WAREHOUSE HOLDIN	98,470	743,909	793,671
SPRAGUE RESOURCES LP	42,812	769,759	1,032,625
SPRINT CORP	1,946,195	32,452,966	8,816,262
SPROUTS FARMERS MARKET INC	1,204,690	33,550,127	27,587,405
SPS COMMERCE INC	14,805	491,004	897,185
SPX CORP	208,107	2,879,076	3,090,388
SPX FLOW INC	177,607	6,556,829	4,630,213
SQUARE INC A	59,019	531,170	534,120
SS+C TECHNOLOGIES HOLDINGS	772,740	16,873,863	21,698,543
ST JOE CO/THE	7,300	142,603	129,356
ST JUDE MEDICAL INC	742,873	22,683,472	57,944,129
STAAR SURGICAL CO	49,779	355,011	274,280
STAGE STORES INC	234,272	2,440,416	1,143,245
STAMPS.COM INC	81,737	1,634,548	7,145,422
STANDARD MOTOR PRODS	34,091	538,312	1,356,158
STANDEX INTERNATIONAL CORP	20,003	835,860	1,652,857
STANLEY BLACK + DECKER INC	762,965	56,114,476	84,857,020
STANLEY FURNITURE CO INC	54,108	377,367	132,565
STAPLES INC	4,751,028	57,998,951	40,953,858
STAR BULK CARRIERS CORP	185,502	8,504,610	549,086
STARBUCKS CORP	4,124,294	94,919,669	235,579,680
STARRETT (L.S.) CO CL A	8,463	145,972	100,792
STARTEK INC	60,127	1,048,872	262,755
STARWOOD HOTELS + RESORTS	467,271	22,417,314	34,554,690
STARZ A	258,595	2,469,830	7,737,170
STATE AUTO FINANCIAL CORP	24,939	549,983	546,414
STATE BANK FINANCIAL CORP	5,100	102,587	103,785
STATE STREET CORP	1,362,556	48,165,161	73,469,023
STEALTHGAS INC	582,753	5,158,924	2,202,806
STEEL DYNAMICS INC	1,231,479	27,175,817	30,171,228
STEELCASE INC CL A	273,111	3,580,244	3,706,120
STEIN MART INC	195,135	1,628,222	1,506,441
STELLUS CAPITAL INVESTMENT C	21,904	213,239	224,295
STEMCELLS INC	6,590	679,259	2,652
STEMLINE THERAPEUTICS INC	30,964	718,206	209,626

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Security Name	Shares	Book Value	Market Value
STEPAN CO	54,095	2,020,788	3,220,255
STERICYCLE INC	200,851	12,579,188	20,912,598
STERIS PLC	242,599	17,954,872	16,678,700
STERLING BANCORP/DE	169,272	1,907,942	2,657,574
STERLING CONSTRUCTION CO	54,560	616,202	267,891
STEVEN MADDEN LTD	133,568	2,851,678	4,565,349
STEWARDSHIP FINANCIAL CORP	896	4,511	5,771
STEWART INFORMATION SERVICES	19,891	428,786	823,683
STIFEL FINANCIAL CORP	197,327	6,444,073	6,205,937
STILLWATER MINING CO	307,757	4,641,639	3,649,997
STMICROELECTRONICS NV NY SHS	14,963	99,504	88,132
STOCK YARDS BANCORP INC	16,750	441,319	472,853
STONE ENERGY CORP	194,849	12,296,283	2,349,883
STONEGATE BANK	42,678	1,208,450	1,377,233
STONEMOR PARTNERS LP	17,288	479,859	433,073
STONERIDGE INC	223,194	2,730,126	3,334,522
STR HOLDINGS INC	17,489	133,797	5,116
STRAIGHT PATH COMM B	8,700	209,830	240,729
STRATA SKIN SCIENCES INC	22,471	693,240	13,710
STRATASYS LTD	87,338	7,673,581	1,999,164
STRATEGIC INVESTMENT GROUP II	49,874,852	500,174,690	502,486,789
STRATTEC SECURITY CORP	16,307	994,188	664,821
STRATUS PROPERTIES INC	22,401	359,851	419,564
STRAYER EDUCATION INC	64,518	6,914,651	3,169,780
STREAMLINE HEALTH SOLUTIONS	28,475	62,993	34,170
STRYKER CORP	692,433	22,715,334	82,974,231
STUX CAPITAL MGMT VENTURES	1,142,857	1,142,857	-
SUBURBAN PROPANE PARTNERS LP	94,092	4,519,600	3,142,683
SUCAMPO PHARMACEUTICALS CL A	13,215	101,768	144,965
SUFFOLK BANCORP	31,561	382,125	988,187
SUMMER INFANT INC	134,240	562,640	222,839
SUMMIT FINANCIAL GROUP INC	20,059	204,124	351,031
SUMMIT STATE BANK	2,290	13,900	30,639
SUN BANCORP INC NJ	2,782	50,196	57,477
SUN HYDRAULICS CORP	49,300	1,154,971	1,463,708
SUNCOKE ENERGY INC	536,624	4,483,223	3,123,151
SUNCOKE ENERGY PARTNERS LP	32,358	225,965	349,465
SUNCOR ENERGY INC	1,600	78,695	44,368
SUNEDISON INC	754,169	8,171,206	106,715
SUNESIS PHARMACEUTICALS INC	115,991	374,650	63,528
SUNLINK HEALTH SYSTEMS INC	25,072	73,756	12,536
SUNOCO LOGISTICS PARTNERS LP	627,646	22,646,141	18,044,835
SUNPOWER CORP	204,328	3,936,298	3,165,037
SUNRUN INC	42,000	577,395	249,060
SUNTECH POWER HOLDINGS ADR	363,055	2,797,239	-
SUNTRUST BANKS INC	1,872,942	57,150,271	76,940,439
SUPER MICRO COMPUTER INC	53,595	641,524	1,331,841

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SUPERCONDUCTOR TECHNOLOGIES	3,766	461,035	712
SUPERIOR BANCORP	46,325	-	-
SUPERIOR ENERGY SERVICES INC	1,384,274	31,830,368	25,484,485
SUPERIOR INDUSTRIES INTL	69,717	1,577,283	1,867,027
SUPERIOR UNIFORM GROUP INC	44,405	285,981	847,691
SUPERNUS PHARMACEUTICALS INC	66,121	747,153	1,346,882
SUPERVALU INC	1,175,576	6,112,123	5,548,720
SUPPORT.COM INC	314,120	1,184,234	264,175
SUPREME INDS INC CLASS A	42,510	160,511	582,391
SURGERY PARTNERS INC	19,000	294,321	340,100
SURGICAL CARE AFFILIATES INC	8,744	209,845	416,804
SURGUTNEFTEGAS SP ADR	3,427,416	22,262,164	17,462,682
SURGUTNEFTEGAZ SP ADR PREF	1,972,570	13,462,414	11,894,598
SURMODICS INC	6,970	157,031	163,652
SVB FINANCIAL GROUP	152,606	7,986,964	14,522,011
SWAP BARCLAYS BANK COC	300,000	300,000	300,000
SWAP CITIBANK COC	1,560,000	1,560,000	1,560,000
SWAP GOLDMAN SACHS COC	(560,000)	(560,000)	(560,000)
SWIFT ENERGY CO	7,078	1,317,400	180,487
SWIFT ENERGY CO NEW WTS	37,925	-	-
SWIFT ENERGY CO WTS	37,925	-	-
SWIFT TRANSPORTATION CO	153,210	2,466,215	2,360,959
SWISHER HYGIENE INC	5,526	15,638	5,415
SWK HOLDINGS CORP	978	8,338	10,061
SYKES ENTERPRISES INC	174,059	3,267,549	5,040,750
SYMANTEC CORP	1,999,640	55,629,533	41,072,598
SYMMETRY SURGICAL INC	31,690	255,882	416,091
SYNACOR INC	13,640	42,148	42,011
SYNALLOY CORP	44,661	730,750	342,102
SYNAPTICS INC	116,921	5,119,697	6,284,520
SYNCHRONOSS TECHNOLOGIES INC	59,650	1,776,835	1,900,458
SYNCHRONY FINANCIAL	5,705,946	86,376,229	144,246,322
SYNERGETICS USA INC COM U	89,507	17,006	-
SYNERGY PHARMACEUTICALS INC	8,043	43,915	30,564
SYNERGY RESOURCES CORP	117,044	821,765	779,514
SYNERON MEDICAL LTD	93,629	872,177	720,009
SYNNEX CORP	89,183	5,694,828	8,456,308
SYNOPSIS INC	549,910	18,208,975	29,739,111
SYNOVUS FINANCIAL CORP	401,538	9,814,765	11,640,580
SYNTEL INC	81,233	1,561,835	3,676,599
SYNTHESIS ENERGY SYSTEMS INC	149,343	76,886	156,810
SYNTHETIC BIOLOGICS INC	99,911	91,187	179,840
SYNTROLEUM CORP	23,656	150,093	-
SYNUTRA INTERNATIONAL INC	6,756	106,919	25,742
SYPRIS SOLUTIONS INC	49,530	440,066	42,101
SYSICO CORP	1,856,806	42,854,350	94,214,322
SYSTEMAX INC	41,333	791,787	352,571

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Security Name	Shares	Book Value	Market Value
T MOBILE US INC	1,124,058	37,286,666	48,637,999
T ROWE PRICE GROUP INC	588,042	25,218,306	42,909,422
TABLEAU SOFTWARE INC CL A	147,647	8,544,228	7,222,896
TAHOE RESOURCES INC	(225,300)	(2,871,492)	(3,372,741)
TAILORED BRANDS INC	110,983	2,750,172	1,405,048
TAIWAN SEMICONDUCTOR SP ADR	3,239,686	77,087,019	84,976,964
TAKE TWO INTERACTIVE SOFTWARE	205,885	4,686,252	7,807,150
TAL EDUCATION GROUP ADR	97,552	2,107,603	6,054,050
TAL INTERNATIONAL GROUP INC	114,665	2,486,114	1,537,657
TALEN ENERGY CORP	159,627	2,123,233	2,162,940
TALLGRASS ENERGY GP LP	155,794	2,463,474	3,516,267
TALLGRASS ENERGY PARTNERS LP	75,810	3,738,083	3,488,794
TALMER BANCORP INC CL A	14,800	250,342	283,716
TALON THERAPEUTICS CVRNEW	9,125	-	-
TANDY LEATHER FACTORY INC	30,367	226,699	215,907
TANGOE INC/CT	80,580	1,468,319	622,074
TARENA INTERNATIONAL INC ADR	165,994	1,654,076	1,714,714
TARGA RESOURCES CORP	360,307	12,804,185	15,183,355
TARGANTA THERAPEUTICS	8,961	-	-
TARGET CORP	1,771,555	60,571,561	123,689,970
TARO PHARMACEUTICAL INDUS	44,905	4,538,272	6,538,171
TASER INTERNATIONAL INC	162,086	946,521	4,032,703
TAYLOR DEVICES INC	79,507	680,430	1,416,016
TAYLOR MORRISON HOME CORP A	80,679	1,553,755	1,197,276
TC PIPELINES LP	85,548	3,920,753	4,898,450
TCF FINANCIAL CORP	557,479	7,751,431	7,052,111
TCP CAPITAL CORP	97,522	1,609,162	1,490,134
TD AMERITRADE HOLDING CORP	688,549	14,720,720	19,606,439
TE CONNECTIVITY LTD	1,288,386	51,688,694	73,579,726
TEAM HEALTH HOLDINGS INC	159,394	6,833,888	6,482,547
TEAM INC	150,975	4,689,184	3,748,718
TEARLAB CORP	86,122	287,647	55,118
TECH DATA CORP	236,170	13,693,861	16,968,792
TECHNICAL COMMUNICATIONS	10,546	47,274	25,837
TECK RESOURCES LTD CLS B	165,140	1,728,910	2,174,894
TECNOGLASS INC	80,646	1,009,800	912,104
TECO ENERGY INC	815,817	16,196,037	22,549,180
TEEKAY CORP	171,557	3,933,313	1,223,202
TEEKAY LNG PARTNERS LP	62,794	2,364,393	706,438
TEEKAY OFFSHORE PARTNERS LP	85,150	2,523,869	506,643
TEEKAY TANKERS LTD CLASS A	6,805,850	38,728,511	20,281,432
TEGNA INC	609,829	8,449,534	14,129,740
TELEDYNE TECHNOLOGIES INC	92,036	2,898,903	9,116,161
TELEFLEX INC	194,729	21,354,666	34,527,381
TELEKOMUNIK INDONESIA SP ADR	924,776	36,475,986	56,836,733
TELENAV INC	69,500	425,823	354,450
TELEPHONE AND DATA SYSTEMS	613,824	16,113,667	18,206,015

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Security Name	Shares	Book Value	Market Value
TELETECH HOLDINGS INC	58,470	990,648	1,586,278
TELIGENT INC	25,442	161,356	181,657
TEMPUR SEALY INTERNATIONAL I	134,289	4,071,093	7,428,862
TENARIS SA ADR	219,633	4,520,362	6,334,216
TENET HEALTHCARE CORP	728,897	28,133,373	20,146,711
TENNANT CO	35,222	1,256,329	1,897,388
TENNECO INC	183,074	6,974,553	8,533,086
TERADATA CORP	727,814	17,689,873	18,246,305
TERADYNE INC	515,911	6,661,631	10,158,288
TEREX CORP	1,410,893	40,679,084	28,655,242
TERNIUM SA SPONSORED ADR	560,864	11,671,171	10,690,073
TERRA NITROGEN COMPANY LP	10,731	2,139,809	1,122,109
TERRAFORM GLOBAL INC CL A	146,375	1,241,797	477,183
TERRAFORM POWER INC A	149,154	5,027,610	1,625,775
TERRAVIA HOLDINGS INC	227,700	687,654	596,574
TERRITORIAL BANCORP INC	20,600	540,808	545,282
TESARO INC	118,039	4,678,172	9,921,209
TESCO CORP	131,100	1,152,228	877,059
TESLA MOTORS INC	320,708	40,445,425	68,079,888
TESORO CORP	505,639	26,923,730	37,882,508
TESORO LOGISTICS LP	42,724	1,813,619	2,116,123
TESSCO TECHNOLOGIES INC	52,544	1,150,603	729,839
TESSERA TECHNOLOGIES INC	164,485	4,339,688	5,039,816
TETON ADVISORS INC CLASS B	15	42	-
TETRA TECH INC	203,991	4,265,424	6,271,695
TETRA TECHNOLOGIES INC	137,354	1,999,829	874,943
TETRALOGIC PHARMACEUTICALS C	35,743	252,681	10,945
TETRAPHASE PHARMACEUTICALS I	250,780	2,849,041	1,078,356
TEVA PHARMACEUTICAL SP ADR	550,563	30,419,653	27,654,779
TEXAS CAPITAL BANCSHARES INC	96,202	3,039,176	4,498,408
TEXAS INSTRUMENTS INC	3,915,215	112,076,203	245,288,231
TEXAS PACIFIC LAND TRUST	17,984	3,043,925	3,032,977
TEXAS ROADHOUSE INC	207,578	3,670,803	9,465,542
TEXTAINER GROUP HOLDINGS LTD	33,186	583,450	369,688
TEXTRON INC	648,731	11,381,124	23,717,595
TFS FINANCIAL CORP	223,704	3,049,038	3,852,177
TG THERAPEUTICS INC	123,999	2,075,831	751,435
THE9 LTD ADR	38,434	216,811	65,338
THERAVANCE BIOPHARMA INC	84,355	1,584,822	1,914,020
THERMO FISHER SCIENTIFIC INC	952,718	49,393,376	140,773,619
THERMON GROUP HOLDINGS INC	56,154	1,149,960	1,078,721
THESTREET INC	78,854	283,388	89,105
THOMSON REUTERS CORP	262,100	10,260,460	10,594,082
THOR INDUSTRIES INC	194,433	8,650,225	12,587,604
THRESHOLD PHARMACEUTICALS	198,229	633,012	125,955
TIANYIN PHARMACEUTICAL CO IN	331,843	186,238	8,296
TIDEWATER INC	511,000	7,645,327	2,253,509

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Security Name	Shares	Book Value	Market Value
TIERONE CORP	77,845	-	-
TIFFANY + CO	292,163	12,241,579	17,716,761
TIGERLOGIC CORP	24,791	104,408	3,669
TILE SHOP HLDGS INC	50,900	746,821	1,011,892
TILLY S INC CLASS A SHRS	38,216	428,783	221,268
TIMBERLAND BANCORP INC	39,825	453,870	597,376
TIME INC	534,644	7,236,438	8,800,240
TIME WARNER INC	3,028,301	124,789,051	222,701,225
TIMKEN CO	280,460	7,743,578	8,598,918
TIMKENSTEEL CORP	221,360	3,235,754	2,129,479
TIPTREE FINANCIAL INC A	27,678	211,358	151,678
TITAN INTERNATIONAL INC	443,920	4,170,973	2,752,302
TITAN MACHINERY INC	69,247	912,989	772,108
TITAN PHARMACEUTICALS INC	27,950	114,625	152,888
TIVO INC	327,218	3,079,125	3,239,460
TIX CORP	25,687	63,085	57,796
TJX COMPANIES INC	2,271,840	69,058,202	175,454,184
TMK PAO GDR REG S	186,178	914,118	508,267
TOBIRA THERAPEUTICS INC	4,325	328,592	54,322
TOFUTTI BRANDS INC	4,568	12,538	9,638
TOLL BROTHERS INC	609,902	14,601,569	16,412,464
TOMPKINS FINANCIAL CORP	35,253	1,606,106	2,291,448
TOOTSIE ROLL INDS	20,866	628,283	803,950
TOP SHIPS INC	115	74,917	194
TOPBUILD CORP	91,285	1,657,060	3,304,507
TOR MINERALS INTERNATIONAL	1,215	18,443	5,515
TORCHMARK CORP	656,142	24,439,903	40,562,688
TORO CO	167,677	7,000,036	14,789,086
TORONTO DOMINION BANK	3,600	107,442	154,548
TOTAL SA SPON ADR	94,000	4,487,196	4,521,400
TOTAL SYSTEM SERVICES INC	557,699	13,478,622	29,619,401
TOWER INTERNATIONAL INC	130,666	2,709,941	2,689,109
TOWERSTREAM CORP	326,267	717,454	54,813
TOWN SPORTS INTERNATIONAL	52,768	315,554	143,530
TOWNE BANK	157,167	2,754,202	3,402,659
TOWNSQUARE MEDIA INC CL A	16,328	195,354	128,830
TRACK DATA CORP	451	325,126	31,571
TRACTOR SUPPLY COMPANY	337,554	9,979,609	30,778,161
TRANS ENERGY INC	6,770	23,559	7,447
TRANS WORLD ENTERTAINMENT CP	21,878	72,956	82,042
TRANSACT TECHNOLOGIES INC	32,609	433,033	261,522
TRANSATLANTIC PETROLEUM LTD	228,999	1,369,251	187,779
TRANSCANADA CORP	370,218	14,371,276	16,741,258
TRANSCAT INC	18,324	57,659	184,151
TRANSDIGM GROUP INC	121,746	12,262,953	32,103,234
TRANSENTERIX INC	160,694	350,178	196,047
TRANSMONTAIGNE PARTNERS LP	29,609	1,004,128	1,216,625

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TRANSOCEAN LTD	95,415	2,122,437	1,134,479
TRANSOCEAN PARTNERS LLC	92,700	1,155,627	1,168,947
TRANSUNION	17,388	391,223	581,445
TRAVELCENTERS OF AMERICA LLC	597,183	5,312,268	4,873,010
TRAVELERS COS INC/THE	975,012	53,925,100	116,065,470
TRAVELPORT WORLDWIDE LTD	171,196	2,409,778	2,206,714
TRAVELZOO INC	145,262	1,499,727	1,165,004
TRC COS INC	53,565	354,063	338,529
TRECORA RESOURCES	88,264	1,008,791	920,598
TREDEGAR CORP	28,724	571,831	463,035
TREEHOUSE FOODS INC	93,126	5,490,045	9,559,428
TREMOR VIDEO INC	59,738	115,993	109,917
TREVENA INC	124,453	733,031	784,057
TREX COMPANY INC	140,527	1,587,003	6,312,486
TRI POINTE GROUP INC	19,424	217,009	229,587
TRI TECH HOLDING INC	23,995	132,832	24
TRIANGLE PETROLEUM CORP	572,602	3,420,320	164,394
TRIBUNE CO	2,484,903	23,089	3,230
TRIBUNE MEDIA CO A	59,300	2,263,476	2,323,374
TRICO BANCSHARES	38,002	856,380	1,048,868
TRICO MARINE SERVICES INC	35,323	-	-
TRIMAS CORP	231,306	5,937,120	4,163,511
TRIMBLE INC	604,198	9,065,270	14,718,261
TRIMBLE NAVIGATION LTD	107,635	2,669,087	2,621,989
TRINA SOLAR LTD SPON ADR	291,937	3,742,484	2,259,593
TRINET GROUP INC	49,231	1,228,716	1,023,517
TRINITY BIOTECH PLC SPON ADR	31,298	371,755	354,918
TRINITY INDUSTRIES INC	804,449	12,730,645	14,938,613
TRINITY PLACE HOLDINGS INC	20,597	142,655	158,387
TRINSEO SA	221,625	6,251,962	9,514,344
TRIO TECH INTERNATIONAL	2,390	10,291	8,554
TRIPADVISOR INC	238,517	7,087,166	15,336,647
TRIPLE S MANAGEMENT CORP B	89,700	1,828,450	2,191,371
TRISTATE CAPITAL HLDGS INC	18,100	236,265	248,513
TRIUMPH GROUP INC	168,651	6,003,869	5,987,116
TRONC INC	58,600	669,954	808,680
TRONOX LTD CL A	652,235	5,271,620	2,876,358
TROVAGENE INC	76,862	437,763	348,187
TRUEBLUE INC	118,954	2,002,170	2,250,616
TRUECAR INC	175,665	1,580,989	1,378,974
TRUPANION INC	44,991	445,616	596,127
TRUSTCO BANK CORP NY	129,500	775,040	830,095
TRUSTMARK CORP	167,932	3,998,934	4,173,112
TSAKOS ENERGY NAVIGATION LTD	952,761	6,980,866	4,468,448
TSR INC	5,227	73,162	19,549
TSS INC	6,969	7,606	1,045
TTM TECHNOLOGIES	429,466	3,700,054	3,233,878

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Security Name	Shares	Book Value	Market Value
TUBEMOGUL INC	43,916	626,247	522,605
TUCOWS INC CLASS A	34,349	456,092	836,745
TUESDAY MORNING CORP	141,394	945,752	992,585
TUMI HOLDINGS INC	48,573	1,088,252	1,298,838
TUNIU CORP SPON ADR	65,800	525,163	554,694
TUPPERWARE BRANDS CORP	591,477	35,337,801	33,288,341
TURTLE BEACH CORP	271,786	606,084	263,633
TUTOR PERINI CORP	137,387	2,729,670	3,235,476
TWENTY FIRST CENTURY FOX B	1,804,057	39,451,145	49,160,557
TWENTY FIRST CENTURY FOX A	3,681,523	78,035,889	99,585,188
TWIN DISC INC	41,319	755,303	443,761
TWITTER INC	1,266,532	49,425,817	21,417,049
TWO RIVER BANCORP	6,717	43,053	72,952
TYCO INTERNATIONAL PLC	929,847	20,040,615	39,611,494
TYLER TECHNOLOGIES INC	102,156	3,799,873	17,030,508
TYSON FOODS INC CL A	1,380,612	46,710,111	92,211,104
U S ENERGY CORP WYOMING	22,627	525,168	38,465
U.S. GLOBAL INVESTORS INC A	32,657	554,151	55,516
U.S. PHYSICAL THERAPY INC	59,255	1,681,257	3,567,736
UBIQUITI NETWORKS INC	72,779	2,278,163	2,813,638
UBIQUITY INC	378,239	116,876	151,296
UC HLDGS INC	44,079	-	1,091,397
UFP TECHNOLOGIES INC	34,847	181,094	785,450
UGI CORP	459,381	11,128,562	20,786,992
ULTA SALON COSMETICS + FRAGR	172,261	11,486,835	41,969,699
ULTIMATE SOFTWARE GROUP INC	103,581	6,930,353	21,782,104
ULTRA CLEAN HOLDINGS INC	130,238	913,574	741,051
ULTRA PETROLEUM CORP	327,684	9,379,466	576,723
ULTRAGENYX PHARMACEUTICAL IN	42,625	1,739,691	2,084,775
ULTRALIFE CORP	31,263	146,499	156,626
ULTRAPAR PARTICPAC SPON ADR	53,290	1,032,246	1,172,913
ULTRAPETROL (BAHAMAS) LTD	149,344	162,785	47,312
ULTRATECH INC	92,105	1,469,095	2,115,655
UMB FINANCIAL CORP	82,820	4,150,221	4,406,856
UMPQUA HOLDINGS CORP	508,153	8,340,038	7,861,128
UNDER ARMOUR INC CLASS A	317,582	2,637,235	12,744,582
UNDER ARMOUR INC CLASS C	81,816	(6,764,988)	2,978,097
UNI PIXEL INC	42,613	405,248	62,641
UNICO AMERICAN CORP	13,242	63,392	146,455
UNIFI INC	69,451	454,003	1,891,163
UNIFIRST CORP/MA	24,475	2,208,111	2,832,232
UNILEVER N V NY SHARES	503,518	21,145,109	23,635,135
UNILEVER PLC SPONSORED ADR	333,009	14,743,430	15,954,461
UNION BANKSHARES CORP	76,095	1,397,388	1,880,296
UNION BANKSHARES INC /VT	1,548	29,155	56,293
UNION PACIFIC CORP	2,446,932	92,076,627	213,494,829
UNISYS CORP	557,484	11,465,661	4,058,483

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Security Name	Shares	Book Value	Market Value
UNIT CORP	480,414	11,660,876	7,475,235
UNITED BANCORP INC/OHIO	13,171	151,503	128,682
UNITED BANCSHARES INC/OHIO	1,991	18,300	35,444
UNITED BANKSHARES INC	127,744	3,041,312	4,791,685
UNITED COMMUNITY BANCORP	12,348	234,444	173,733
UNITED COMMUNITY BANKS/GA	121,583	1,447,557	2,223,749
UNITED COMMUNITY FINANCIAL	91,039	173,706	553,518
UNITED CONTINENTAL HOLDINGS	1,129,935	42,244,319	46,372,524
UNITED FINANCIAL BANCORP INC	142,930	1,452,914	1,855,230
UNITED FIRE GROUP INC	74,115	2,197,372	3,144,703
UNITED GUARDIAN INC	15,681	148,317	251,996
UNITED INSURANCE HOLDINGS CO	40,958	630,161	670,893
UNITED MICROELECTRON SP ADR	262,139	505,928	521,657
UNITED NATURAL FOODS INC	73,453	2,746,627	3,437,588
UNITED ONLINE INC WHEN ISSUE	131,996	1,584,985	1,451,960
UNITED PARCEL SERVICE CL B	2,169,962	166,552,271	233,748,276
UNITED RENTALS INC	247,180	10,050,863	16,585,745
UNITED SECURITY BANCSHARE/CA	72,907	287,147	468,062
UNITED STATES ANTIMONY CORP	130,825	162,224	27,473
UNITED STATES LIME + MINERAL	4,869	210,527	287,196
UNITED STATES STEEL CORP	936,082	18,351,830	15,782,339
UNITED TECHNOLOGIES CORP	2,405,027	129,101,064	246,635,528
UNITED THERAPEUTICS CORP	147,572	7,643,877	15,630,850
UNITEDHEALTH GROUP INC	3,283,835	168,232,152	463,677,505
UNITEK GLOBAL SERVICES INC	35,395	323,756	-
UNITIL CORP	20,659	732,549	881,517
UNITY BANCORP INC	49,459	433,873	628,621
UNIVAR INC	38,559	768,078	729,147
UNIVERSAL AMERICAN CORP	316,682	2,740,708	2,400,447
UNIVERSAL CORP/VA	23,500	1,272,995	1,356,890
UNIVERSAL DISPLAY CORP	96,560	4,355,210	6,546,747
UNIVERSAL ELECTRONICS INC	48,109	1,093,021	3,477,341
UNIVERSAL FOREST PRODUCTS	70,657	4,793,345	6,549,158
UNIVERSAL HEALTH SERVICES B	346,020	23,586,316	46,401,285
UNIVERSAL INSURANCE HOLDINGS	273,296	5,091,371	5,077,839
UNIVERSAL LOGISTICS HOLDINGS	22,894	404,397	295,334
UNIVERSAL SECURITY INSTRUMNT	3,252	17,565	11,544
UNIVERSAL STAINLESS + ALLOY	20,311	505,739	221,388
UNIVERSAL TECHNICAL INSTITUT	79,650	649,149	180,009
UNIVEST CORP OF PENNSYLVANIA	48,090	947,114	1,010,844
UNUM GROUP	990,319	22,419,584	31,482,254
UPSTATE N Y PWR PRODUCERS	731,673	8,149,598	1
UQM TECHNOLOGIES INC	166,469	502,076	104,875
URANIUM ENERGY CORP	333,137	632,960	292,428
URANIUM PARTICIPATION CORP	1,865,136	7,676,360	5,803,744
URANIUM RESOURCES INC	10,471	408,774	16,754
URBAN OUTFITTERS INC	714,606	20,308,744	19,651,658

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Security Name	Shares	Book Value	Market Value
US AUTO PARTS NETWORK INC	24,393	29,271	96,352
US BANCORP	5,483,669	129,606,674	221,156,375
US CELLULAR CORP	89,248	3,715,212	3,504,754
US CONCRETE INC	42,769	1,140,274	2,605,066
US CONCRETE INC WTS	6,159	-	219,875
US ECOLOGY INC	103,174	3,064,238	4,740,832
US FOODS HOLDING CORP	150,031	3,450,714	3,636,753
US GEOTHERMAL INC	395,961	195,162	324,094
US SILICA HOLDINGS INC	169,704	4,728,799	5,849,697
USA TECHNOLOGIES INC	38,033	64,276	162,401
USA TRUCK INC	35,985	472,719	630,097
USANA HEALTH SCIENCES INC	7,558	461,959	842,149
USD PARTNERS LP	149,344	1,711,483	1,439,677
USG CORP	203,433	4,942,370	5,484,565
UTAH MEDICAL PRODUCTS INC	16,879	445,562	1,063,374
UTSTARCOM HOLDINGS CORP	65,368	172,571	125,180
VAAICO ENERGY INC	181,403	384,575	192,288
VAIL RESORTS INC	81,625	5,022,857	11,283,059
VALERO ENERGY CORP	1,901,790	60,290,642	96,991,304
VALERO ENERGY PARTNERS LP	9,042	207,957	425,046
VALHI INC	264,591	1,489,149	415,408
VALIDUS HOLDINGS LTD	331,333	11,971,947	16,099,493
VALLEY NATIONAL BANCORP	702,989	8,153,238	6,411,256
VALMONT INDUSTRIES	140,366	16,276,645	18,987,341
VALSPAR CORP/THE	235,791	10,103,409	25,472,496
VANDA PHARMACEUTICALS INC	70,568	861,360	789,658
VANGUARD NATURAL RESOURCES	214,724	6,018,294	302,761
VANTAGE DRILLING CO	775,096	130,371	11,316
VANTIV INC CL A	507,272	18,179,046	28,711,602
VARIAN MEDICAL SYSTEMS INC	234,778	8,594,846	19,305,794
VARONIS SYSTEMS INC	51,170	1,946,153	1,229,092
VASCO DATA SECURITY INTL	150,264	1,759,467	2,462,820
VASCULAR SOLUTIONS INC	50,697	974,617	2,112,046
VBI VACCINES INC	9,433	444,904	37,259
VCA INC	376,490	9,724,692	25,454,474
VECTOR GROUP LTD	85,200	1,975,590	1,910,184
VECTREN CORP	487,817	19,832,581	25,693,315
VECTRUS INC	32,360	403,555	921,940
VEECO INSTRUMENTS INC	116,798	3,491,815	1,934,178
VEEVA SYSTEMS INC CLASS A	258,254	6,891,882	8,811,638
VERA BRADLEY INC	44,711	1,506,437	633,558
VERACYTE INC	147,950	1,519,449	744,190
VERASTEM INC	90,901	173,050	118,171
VERICEL CORP	43,708	181,157	98,343
VERIFONE SYSTEMS INC	878,238	29,376,744	16,282,541
VERINT SYSTEMS INC	126,042	4,570,142	4,175,777
VERISIGN INC	419,531	29,018,085	36,272,609

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VERISK ANALYTICS INC	245,594	7,176,483	19,912,794
VERITEX HOLDINGS INC	12,744	201,088	204,159
VERITIV CORP	62,291	2,163,973	2,340,885
VERIZON COMMUNICATIONS INC	13,046,198	493,227,927	728,499,691
VERMILLION INC	54,262	110,248	60,230
VERSAR INC	64,616	179,670	69,786
VERSARTIS INC	696	14,606	7,692
VERSO CORP	62,127	67,097	1,243
VERTEX ENERGY INC	77,261	691,239	102,757
VERTEX PHARMACEUTICALS INC	636,015	36,856,942	54,709,988
VF CORP	974,718	23,591,494	59,935,440
VIACOM INC CLASS A	9,664	575,039	448,606
VIACOM INC CLASS B	1,539,888	60,873,478	63,859,170
VIAD CORP	28,516	467,397	883,991
VIASAT INC	105,199	3,968,664	7,511,236
VIAVI SOLUTIONS INC	621,486	16,044,766	4,120,454
VICAL INC	30,635	382,110	138,779
VICON INDUSTRIES INC	16,527	68,246	8,429
VICOR CORP	31,695	366,398	319,172
VIDEO DISPLAY CORP	30,845	170,366	32,387
VIEWTRAN GROUP INC	37,991	88,747	20,895
VILLAGE SUPER MARKET CLASS A	36,415	950,841	1,052,028
VIMPELCOM LTD SPON ADR	3,023,353	23,739,425	11,730,610
VINCE HOLDING CORP	22,912	378,044	125,558
VIPSHOP HOLDINGS LTD ADR	550,743	6,366,119	6,151,801
VIRCO MFG CORPORATION	55,034	326,883	239,399
VIRGIN AMERICA INC	113,021	3,877,692	6,352,921
VIRNETX HOLDING CORP	117,189	1,539,430	468,758
VIRTUAL PIGGY INC	84,827	212,975	10,349
VIRTUS INVESTMENT PARTNERS	305,546	32,183,661	21,748,747
VIRTUSA CORP	113,667	3,370,454	3,282,693
VISA INC CLASS A SHARES	5,261,218	154,643,358	390,224,506
VISHAY INTERTECHNOLOGY INC	642,468	7,413,766	7,960,173
VISHAY PRECISION GROUP	92,699	1,426,384	1,244,023
VISIONCHINA MEDIA INC ADR	14,586	435,697	104,144
VISTA GOLD CORP	128,453	806,227	246,629
VISTA OUTDOOR INC	111,083	1,259,673	5,301,972
VISTEON CORP	133,293	8,440,673	8,772,010
VITAE PHARMACEUTICALS INC	20,230	305,990	218,282
VITAMIN SHOPPE INC	57,542	2,184,865	1,759,057
VIVINT SOLAR INC	23,644	280,118	72,586
VIVUS INC	130,457	1,308,614	146,112
VMWARE INC CLASS A	437,435	30,836,464	25,030,055
VODAFONE GROUP PLC SP ADR	621,452	19,463,088	19,196,652
VOLT INFO SCIENCES INC	20,609	166,525	121,802
VOLTARI CORP	7,038	57,009	25,478
VONAGE HOLDINGS CORP	531,797	1,559,264	3,243,960

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Security Name	Shares	Book Value	Market Value
VOXELJET AG ADR	24,891	353,448	113,253
VOXX INTERNATIONAL CORP	143,587	1,140,028	400,609
VOYA FINANCIAL INC	2,594,529	84,219,198	64,240,533
VSE CORP	20,070	1,005,995	1,340,701
VTB BANK JSC GDR REG S	6,904,719	18,793,342	14,182,293
VULCAN MATERIALS CO	608,041	39,136,702	73,183,787
VUZIX CORP	5,874	24,378	44,350
VWR CORP	121,799	3,149,086	3,519,999
W+T OFFSHORE INC	1,984,475	8,577,898	4,603,981
WABASH NATIONAL CORP	226,522	2,586,656	2,876,828
WABCO HOLDINGS INC	167,068	6,592,455	15,298,373
WABTEC CORP	224,765	7,078,362	15,785,233
WADDELL + REED FINANCIAL A	282,228	8,245,022	4,859,973
WAGeworks INC	98,081	5,273,386	5,866,208
WAL MART STORES INC	4,955,134	210,814,853	361,823,855
WALGREENS BOOTS ALLIANCE INC	2,336,903	67,443,414	194,593,922
WALKER + DUNLOP INC	40,200	1,088,531	915,756
WALKER INNOVATION INC	3,983	11,271	2,100
WALT DISNEY CO/THE	4,713,216	180,273,742	461,046,761
WALTER ENERGY INC	149,941	28,489	11,995
WALTER INVESTMENT MANAGEMENT	420,418	8,169,239	1,160,353
WARREN RESOURCES INC	2,071,303	911,373	46,604
WASHINGTON FEDERAL INC	323,648	5,125,725	7,851,708
WASHINGTON TRUST BANCORP	34,363	852,854	1,303,033
WASHINGTONFIRST BANKSHARE	1,784	94,520	38,556
WASTE CONNECTIONS INC	142,670	9,632,155	10,279,374
WASTE MANAGEMENT INC	1,884,673	68,731,554	124,897,262
WATERS CORP	209,981	7,538,778	29,533,758
WATERSTONE FINANCIAL INC	69,473	702,690	1,065,019
WATSCO INC	126,441	12,371,159	17,788,936
WATSCO INC CL B	1,100	148,956	153,824
WATTS WATER TECHNOLOGIES A	80,119	3,332,531	4,667,723
WAVE SYSTEMS CORP CLASS A	3,686	101,005	157
WAYFAIR INC CLASS A	130,361	5,291,216	5,084,079
WAYNE SAVINGS BANCSHARES INC	10,918	119,579	138,878
WAYSIDE TECHNOLOGY GROUP INC	15,857	171,431	286,384
WD 40 CO	56,490	1,801,750	6,634,758
WEATHERFORD INTERNATIONAL PL	2,715,315	35,552,542	15,070,000
WEB.COM GROUP INC	174,228	2,985,695	3,167,474
WEBMD HEALTH CORP	149,358	6,728,515	8,679,190
WEBSTER FINANCIAL CORP	227,079	4,652,180	7,709,344
WEC ENERGY GROUP INC	1,649,000	65,276,551	107,679,686
WEIBO CORP SPON ADR	65,775	1,118,178	1,868,673
WEIGHT WATCHERS INTL INC	468,573	7,913,884	5,449,500
WEIS MARKETS INC	25,500	1,103,601	1,289,025
WELLCARE HEALTH PLANS INC	149,846	8,750,396	16,075,528
WELLMAN INC	312,400	156	156

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Security Name	Shares	Book Value	Market Value
WELLS FARGO + CO	16,695,613	529,242,081	790,203,373
WENDY S CO/THE	237,709	2,041,904	2,286,764
WERNER ENTERPRISES INC	179,886	2,989,437	4,131,987
WESBANCO INC	64,192	1,797,156	1,993,164
WESCO AIRCRAFT HOLDINGS INC	170,707	2,464,097	2,290,886
WESCO INTERNATIONAL INC	135,353	6,132,623	6,969,340
WEST BANCORPORATION	46,907	679,797	872,004
WEST CORP	33,700	750,018	662,542
WEST MARINE INC	34,947	308,927	293,201
WEST PHARMACEUTICAL SERVICES	201,618	7,971,353	15,298,741
WESTAMERICA BANCORPORATION	86,565	4,174,650	4,264,212
WESTAR ENERGY INC	365,960	10,294,268	20,526,688
WESTELL TECHNOLOGIES INC A	140,204	389,650	98,143
WESTERN ALLIANCE BANCORP	312,306	5,603,088	10,196,782
WESTERN DIGITAL CORP	1,068,987	46,137,733	50,520,321
WESTERN GAS PARTNERS LP	143,771	6,826,889	7,246,082
WESTERN NEW ENGLAND BANCORP	26,982	200,203	207,758
WESTERN REFINING INC	191,523	3,197,460	3,951,121
WESTERN REFINING INC W/I	51,972	1,255,719	1,072,182
WESTERN REFINING LOGISTICS L	18,083	397,831	473,599
WESTERN UNION CO	1,614,045	17,741,588	30,957,389
WESTLAKE CHEMICAL CORP	338,764	17,984,415	14,539,745
WESTLAKE CHEMICAL PARTNERS L	29,371	649,104	586,833
WESTMORELAND COAL CO	33,384	1,240,230	317,819
WESTPORT FUEL SYSTEMS INC	145,908	499,821	243,667
WESTROCK CO	612,050	18,104,981	23,790,402
WESTWOOD HOLDINGS GROUP INC	18,192	592,681	942,356
WET SEAL INC/THE CLASS A	267,625	141,841	1,124
WEX INC	124,131	8,846,673	11,006,671
WEYCO GROUP INC	4,769	137,529	132,488
WGL HOLDINGS INC	143,219	6,928,952	10,138,496
WHIRLPOOL CORP	197,726	15,467,048	32,949,044
WHITE MOUNTAINS INSURANCE GP	11,636	6,959,267	9,797,910
WHITEWAVE FOODS CO	158,649	(484,684)	7,447,007
WHITING PETROLEUM CORP	1,142,142	24,843,969	10,576,233
WHOLE FOODS MARKET INC	873,965	21,525,179	27,984,349
WI LAN INC	440,952	1,406,373	1,120,019
WIDEPOINT CORP	71,939	54,558	42,444
WILEY (JOHN) + SONS CL B	2,186	88,536	113,666
WILEY (JOHN) + SONS CLASS A	146,399	6,284,430	7,639,076
WILLAMETTE VALLEY VINEYARDS	9,369	37,666	78,605
WILLBROS GROUP INC	352,353	1,191,827	891,452
WILLDAN GROUP INC	12,047	19,011	127,940
WILLIAMS COS INC	1,521,168	30,358,612	32,902,865
WILLIAMS PARTNERS LP	468,950	25,297,840	16,244,440
WILLIAMS SONOMA INC	255,169	8,533,675	13,301,967
WILLIS LEASE FINANCE CORP	25,388	175,919	564,386

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Security Name	Shares	Book Value	Market Value
WILLIS TOWERS WATSON PLC	308,700	34,091,336	38,374,481
WILSHIRE BANCORP INC	232,448	1,467,122	2,422,103
WINDSTREAM HOLDINGS INC	799,657	7,396,971	7,412,819
WINDTREE THERAPEUTICS INC	12,051	1,539,542	23,259
WINGSTOP INC	1,590	30,205	43,320
WINLAND ELECTRONICS INC	5,775	4,149	13,801
WINMARK CORP	11,926	465,904	1,188,685
WINNEBAGO INDUSTRIES	106,229	1,379,159	2,434,779
WINTRUST FINANCIAL CORP	139,160	5,250,327	7,097,139
WIRELESS TELECOM GROUP INC	67,296	177,640	90,177
WISDOMTREE INVESTMENTS INC	70,041	892,442	685,699
WIX.COM LTD	32,988	591,493	1,001,177
WNS HOLDINGS LTD ADR	262,542	6,839,988	7,088,636
WOLVERINE WORLD WIDE INC	220,589	2,952,247	4,482,371
WONDER AUTO TECHNOLOGY INCORPO	65,400	-	-
WOODWARD INC	144,914	5,177,312	8,352,833
WORKDAY INC CLASS A	426,376	30,591,501	31,837,471
WORLD ACCEPTANCE CORP	85,671	3,671,603	3,906,594
WORLD FUEL SERVICES CORP	389,246	14,178,619	18,485,313
WORLD POINT TERMINALS LP	15,631	236,306	246,975
WORLD WRESTLING ENTERTAIN A	109,879	1,434,164	2,022,873
WORTHINGTON INDUSTRIES	264,477	6,680,169	11,187,379
WPX ENERGY INC	2,133,315	20,519,201	19,861,159
WR BERKLEY CORP	389,392	13,310,611	23,332,357
WR GRACE + CO	303,527	16,974,340	22,221,179
WRIGHT INVESTORS SERVICE HO	6,073	17,325	6,984
WRIGHT MEDICAL GROUP NV	368,954	5,249,256	3,736,487
WSFS FINANCIAL CORP	85,280	2,424,888	2,745,153
WSI INDUSTRIES INC	6,472	30,866	19,544
WSP HOLDINGS LTD ADR	38,909	64,774	62
WVS FINANCIAL CORP	3,280	48,759	36,535
WW GRAINGER INC	161,588	15,366,649	36,720,856
WYNDHAM WORLDWIDE CORP	403,322	12,253,212	28,728,622
WYNN RESORTS LTD	161,784	14,576,131	14,664,111
X 5 RETAIL GROUP NV REGS GDR	129,224	2,803,299	2,571,558
XACTLY CORP	17,388	139,102	222,736
XCEL ENERGY INC	1,891,817	51,052,742	84,715,565
XCERRA CORP	205,175	1,349,235	1,179,756
XENITH BANKSHARES INC	30,864	182,879	245,372
XENOPORT INC	17,388	109,890	122,409
XERIUM TECHNOLOGIES INC	60,695	844,199	387,232
XEROX CORP	3,917,522	38,810,593	37,177,285
XILINX INC	598,067	15,293,760	27,588,853
XINYUAN REAL ESTATE CO L ADR	101,300	349,232	496,370
XL GROUP PLC	1,061,848	30,571,218	35,370,148
XO GROUP INC	99,130	1,929,946	1,727,830
XOMA CORP	248,594	1,050,439	137,050

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Security Name	Shares	Book Value	Market Value
XPO LOGISTICS INC	175,467	6,262,243	4,607,758
XTANT MEDICAL HOLDINGS INC	9,200	187,417	17,571
XUNLEI LTD ADR	9,042	108,499	47,378
XURA INC	9,638	288,481	235,450
XYLEM INC	576,058	10,596,110	25,721,002
YADKIN FINANCIAL CORP	129,113	3,026,740	3,239,437
YAHOO INC	2,196,600	72,699,947	82,504,310
YAMANA GOLD INC	195,500	846,202	1,016,600
YANDEX NV A	1,579,425	30,136,522	34,510,434
YELP INC	128,968	9,462,418	3,915,480
YINGLI GREEN ENERGY HOLD ADR	152,486	1,277,692	619,092
YORK WATER CO	25,160	675,040	806,133
YOUR COMMUNITY BANKSHARES IN	8,281	252,221	307,708
YRC WORLDWIDE INC	242,987	3,573,405	2,138,289
YUM BRANDS INC	1,381,601	55,710,560	114,562,370
YUMA ENERGY INC	100,933	438,694	29,442
YY INC ADR	62,695	4,411,611	2,123,483
ZAGG INC	84,031	373,938	441,162
ZAYO GROUP HOLDINGS INC	(21,846)	(442,110)	(610,159)
ZAZA ENERGY CORP	12,854	120,682	900
ZEBRA TECHNOLOGIES CORP CL A	40,580	(2,737,314)	2,033,059
ZEDGE INC CL B	3,933	26,761	18,052
ZELTIQ AESTHETICS INC	73,128	1,663,626	1,998,580
ZENDESK INC	122,906	2,531,544	3,242,266
ZHONGLU CO LTD B	102,058	242,660	229,732
ZILLOW GROUP INC A	194,285	4,028,477	7,120,528
ZILLOW GROUP INC C	520,329	11,576,758	18,877,528
ZIMMER BIOMET HOLDINGS INC	347,632	10,840,361	41,847,987
ZION OIL + GAS INC	115,274	584,340	160,230
ZIONS BANCORPORATION	808,021	18,027,303	20,305,556
ZIOPHARM ONCOLOGY INC	236,141	3,059,060	1,296,414
ZIX CORP	175,772	604,172	659,146
ZOE S KITCHEN INC	36,881	1,360,483	1,337,661
ZOETIS INC	1,310,648	24,961,959	62,203,363
ZOGENIX INC	57,497	765,902	462,855
ZST DIGITAL NETWORKS INC	9,458	45,810	757
ZUMIEZ INC	44,322	1,041,469	634,242
ZUOAN FASHION LTD SPON ADR	47,491	279,266	2,375
ZYNGA INC CL A	909,541	3,814,796	2,264,756
Total		\$ 49,345,325,899	\$ 73,912,162,951

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Security Name	Shares	Book Value	Market Value
13 HOLDINGS LTD/THE	2,052,749 \$	1,478,776 \$	717,064
361 DEGREES INTERNATIONAL	1,888,468	580,871	540,400
3I GROUP PLC	3,190,113	19,833,628	23,348,375
3S KOREA CO LTD	113,663	2,097,998	354,749
3SBIO INC	1,725,756	2,246,916	1,768,477
7 ELEVEN MALAYSIA HOLDINGS B	4,486,400	1,961,323	1,513,458
77 BANK LTD/THE	1,458,270	7,065,286	5,060,377
888 HOLDINGS PLC	383,161	675,883	1,048,750
A DATA TECHNOLOGY CO LTD	408,760	506,000	533,457
A.G.V. PRODUCTS	539,432	167,712	136,451
A2 MILK CO LTD	2,141,115	1,965,683	2,790,571
A2A SPA	5,753,534	4,262,749	7,529,641
AA PLC	1,656,761	8,799,242	5,310,989
AAC TECHNOLOGIES HOLDINGS IN	4,504,151	22,220,462	38,231,538
AAK AB	80,611	2,353,003	5,703,746
AALBERTS INDUSTRIES NV	277,059	4,425,860	8,325,959
AAREAL BANK AG	262,436	8,037,586	8,240,760
ABB INDIA LTD	84,440	1,274,266	1,531,226
ABB LTD REG	6,945,526	119,717,932	136,315,394
ABBOTT INDIA LTD	8,497	708,012	581,157
ABC MART INC	63,443	2,130,529	4,236,130
ABCAM PLC	135,624	1,211,563	1,396,027
ABERDEEN ASSET MGMT PLC	2,754,442	16,210,311	10,287,893
ABERTIS INFRAESTRUCTURAS SA	1,464,233	23,461,432	21,472,295
ABILITY ENTERPRISE CO LTD	634,424	791,952	328,432
ABLE C+C	30,666	1,474,364	934,471
ABN AMRO GROUP NV CVA	559,085	11,688,282	9,251,507
ABOITIZ EQUITY VENTURES INC	6,218,306	7,661,715	10,302,714
ABOITIZ POWER CORP	5,689,613	4,894,458	5,568,982
ABU DHABI COMMERCIAL BANK	4,250,953	8,377,207	7,001,788
ABU DHABI ISLAMIC BANK/EGYPT	81,927	64,792	31,645
ACACIA MINING PLC	413,739	1,719,867	2,494,973
ACBEL POLYTECH INC	2,831,240	2,289,387	2,150,264
ACC LTD	60,427	1,167,446	1,446,821
ACCELL GROUP	74,465	1,616,930	1,538,308
ACCIONA SA	114,209	14,187,995	8,276,416
ACCOR SA	611,355	26,765,871	23,560,908
ACCORDIA GOLF CO LTD	279,885	2,735,814	2,924,620
ACCORDIA GOLF TRUST	2,205,349	1,259,309	983,141
ACCTON TECHNOLOGY CORP	3,425,484	3,922,927	4,587,276
ACEA SPA	201,821	2,365,151	2,450,644
ACER INC	11,001,572	10,086,783	5,149,686
ACERINOX SA	829,986	6,724,880	4,787,858
ACES ELECTRONIC CO LTD	398,581	471,913	314,451

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Security Name	Shares	Book Value	Market Value
ACHILLES CORP	572,707	859,933	697,811
ACKERMANS + VAN HAAREN	65,993	8,938,154	8,079,356
ACOM CO LTD	1,003,410	2,914,183	4,812,142
ACRUX LTD	444,496	1,579,288	238,300
ACS ACTIVIDADES CONS Y SERV	1,061,985	37,765,722	28,781,502
ACS ACTIVIDADES DE CONSTRUCCIO	1,066,985	827,983	750,337
ACTELION LTD REG	344,027	26,732,649	57,632,131
ACTELIOS SPA	324,850	828,918	251,361
ADANA CIMENTO A	203,545	498,778	406,998
ADANI ENTERPRISES LTD	481,316	699,009	618,626
ADANI PORTS AND SPECIAL ECON	1,119,014	4,606,849	3,429,411
ADANI POWER LTD	1,482,344	1,279,309	669,849
ADARO ENERGY TBK PT	42,093,702	5,558,876	2,708,015
ADASTRIA CO LTD	81,398	1,071,976	3,205,449
ADCOCK INGRAM HOLDINGS LTD	246,244	1,234,395	744,700
ADCORP HOLDINGS LTD	131,925	379,492	168,364
ADECCO GROUP AG REG	557,783	34,999,560	27,992,212
ADEKA CORP	336,280	3,448,970	4,044,932
ADELAIDE BRIGHTON LTD	1,267,116	3,331,377	5,255,265
ADERANS CO LTD	166,055	1,318,760	817,405
ADIDAS AG	796,377	59,217,269	113,644,131
ADITYA BIRLA NUVO LTD	46,189	493,075	835,669
ADLINK TECHNOLOGY INC	179,880	428,590	370,811
ADMIRAL GROUP PLC	517,970	10,411,968	14,056,176
ADO PROPERTIES SA	69,811	2,318,015	2,681,142
ADP	71,456	6,707,615	7,861,378
ADVAN CO LTD	47,253	210,558	521,394
ADVANCED CERAMIC X CORP	61,254	430,602	339,891
ADVANCED INFO SERVICE FOR RG	3,938,119	21,209,123	17,706,965
ADVANCED INTERNATIONAL MULTI	128,437	175,630	80,226
ADVANCED SEMICONDUCTOR ENGR	13,913,674	13,065,857	15,807,562
ADVANCED WIRELESS SEMICONDOC	156,100	438,551	302,435
ADVANTAGE OIL + GAS LTD	505,751	3,034,382	2,811,676
ADVANTECH CO LTD	589,627	2,618,465	4,468,945
ADVANTEST CORP	426,520	8,330,289	4,718,788
ADVTECH LTD	1,195,825	1,085,834	1,205,215
AECI LTD	313,646	2,431,030	1,777,576
AECON GROUP INC	224,172	2,471,669	3,034,524
AED OIL LTD	431,977	-	-
AEGEAN AIRLINES	43,051	376,681	295,094
AEGON NV	6,418,650	58,968,983	25,171,708
AENA SA	399,060	45,011,769	52,424,408
AEON CO (M) BHD	737,982	505,699	477,771
AEON CO LTD	3,355,897	44,969,732	51,880,818

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Security Name	Shares	Book Value	Market Value
AEON DELIGHT CO LTD	51,439	1,054,687	1,396,408
AEON FANTASY CO LTD	17,807	201,424	493,291
AEON FINANCIAL SERVICE CO LT	249,852	4,232,564	5,345,796
AEON MALL CO LTD	292,764	6,406,772	3,806,869
AES TIETE ENERGIA SA UNIT	596,846	2,988,524	2,755,321
AF AB B SHS	151,075	1,444,081	2,500,771
AFG ARBONIA FORSTER HOLD REG	59,955	693,733	855,445
AFREN PLC	12,706,941	-	17
AFRICA ISRAEL INV LTD	286,406	697,086	76,898
AFRICA ISRAEL PROPERTIES LTD	31,415	462,148	485,373
AFRICAN BANK INVESTMENTS LTD	8,999,010	16,598,685	1
AFRICAN RAINBOW MINERALS LTD	458,371	4,492,475	2,879,493
AFYON CIMENTO	58,235	98,105	110,571
AGABANG+COMPANY	65,734	695,243	412,031
AGEAS	1,007,345	72,513,134	34,675,607
AGFA GEVAERT NV	1,493,226	8,095,104	4,847,302
AGGREKO PLC	604,570	15,846,511	10,328,659
AGILE GROUP HOLDINGS LTD	4,359,261	3,493,819	2,298,207
AGL ENERGY LTD	2,736,206	34,295,328	39,301,043
AGNICO EAGLE MINES LTD	883,823	35,937,164	47,052,855
AGRICULTURAL BANK OF CHINA H	60,108,971	26,506,052	21,926,976
AGRIUM INC	400,304	26,854,671	36,029,533
AGTHIA GROUP PJSC	273,742	601,581	577,577
AGUAS ANDINAS SA A	11,641,180	7,929,979	6,681,592
AGUNG PODOMORO LAND TBK PT	9,015,668	319,636	177,413
AHNLAB INC	15,403	975,740	679,332
AI HOLDINGS CORP	100,396	601,657	2,335,943
AIA ENGINEERING LTD	44,901	914,215	684,368
AIA GROUP LTD	38,627,478	149,573,627	230,780,502
AICA KOGYO CO LTD	147,455	2,044,494	3,341,787
AICHI BANK LTD/THE	27,257	1,647,883	1,149,114
AICHI CORP	71,326	340,988	505,452
AICHI STEEL CORP	540,374	2,177,916	2,380,829
AIDA ENGINEERING LTD	159,985	894,665	1,300,591
AIFUL CORP	698,983	1,932,294	2,044,008
AIMIA INC	664,026	5,925,996	4,039,276
AIN HOLDINGS INC	72,742	1,615,999	5,622,814
AINSWORTH GAME TECHNOLOGY LT	403,578	1,593,622	649,089
AIPHONE CO LTD	33,226	559,319	549,610
AIR ARABIA PJSC	4,207,756	1,279,233	1,500,684
AIR CHINA LTD H	3,978,387	2,861,432	2,717,915
AIR FRANCE KLM	1,286,136	9,581,794	8,174,350
AIR LIQUIDE SA	958,942	87,080,791	100,205,477
AIR NEW ZEALAND LTD	3,863,856	6,083,691	5,765,101

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Security Name	Shares	Book Value	Market Value
AIR WATER INC	439,087	5,472,297	6,407,188
AIRASIA X BHD	4,828,679	542,580	443,163
AIRBUS GROUP SE	1,625,584	69,898,306	93,421,354
AIRPORT CITY LTD	159,793	1,494,425	1,564,283
AIRPORT FACILITIES CO LTD	51,829	269,717	252,095
AIRPORTS OF THAILAND PCL FOR	2,423,510	145,608,846	26,897,239
AIRTAC INTERNATIONAL GROUP	169,536	902,426	1,256,052
AISAN INDUSTRY CO LTD	145,435	1,256,959	934,222
AISIN SEIKI CO LTD	550,057	17,431,386	22,170,642
AIXTRON SE	233,025	3,651,277	1,413,735
AJANTA PHARMA LTD	39,004	792,051	868,056
AJINOMOTO CO INC	1,577,518	22,571,397	36,996,857
AJISEN CHINA HOLDINGS LTD	643,172	542,335	249,544
AK HOLDINGS INC	14,016	1,198,714	803,081
AKASTOR ASA	366,294	780,560	406,655
AKBANK T.A.S.	17,160,515	52,181,627	49,112,735
AKCANSA CIMENTO	227,375	1,251,190	1,079,292
AKEBONO BRAKE INDUSTRY CO	346,713	1,384,446	672,540
AKENERJI ELEKTRIK URETIM AS	239,430	192,997	79,098
AKER ASA A SHARES	69,696	2,499,988	1,774,059
AKER BP ASA	303,703	3,950,381	3,680,175
AKER SOLUTIONS ASA	764,533	3,303,241	3,243,438
AKITA BANK LTD/THE	548,598	1,831,717	1,561,464
AKR CORPORINDO TBK PT	6,794,969	3,187,494	3,291,414
AKSA AKRILIK KIMYA SANAYII	80,012	225,482	213,967
AKSA ENERJI URETIM AS	284,653	320,112	239,550
AKSIGORTA	187,769	190,497	124,716
AKZO NOBEL	820,062	51,154,491	51,355,731
ALACER GOLD CORP	809,640	4,261,156	1,920,144
ALAM SUTERA REALTY TBK PT	14,390,846	848,246	522,808
ALAMOS GOLD INC CLASS A	714,011	9,431,367	6,108,159
ALARKO HOLDING	180,728	264,184	208,026
ALBARAKA TURK KATILIM BANKAS	1,083,900	692,781	501,308
ALBIOMA SA	44,005	1,766,760	677,082
ALDAR PROPERTIES PJSC	6,825,147	4,370,214	4,998,406
ALDERMORE GROUP PLC	505,605	2,169,509	803,636
ALEMBIC PHARMACEUTICALS LTD	55,273	408,285	469,898
ALEXANDER FORBES GROUP HOLDI	1,857,050	1,174,247	850,857
ALFA LAVAL AB	1,123,770	18,088,830	17,507,723
ALFA S.A.B. A	10,933,890	17,747,766	18,656,523
ALFRESA HOLDINGS CORP	967,589	15,449,604	20,051,612
ALGONQUIN POWER + UTILITIES	819,636	6,449,835	7,504,018
ALI CORP	1,269,405	1,220,804	657,152
ALIANSCCE SHOPPING CENTERS SA	98,600	341,103	433,947

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Security Name	Shares	Book Value	Market Value
ALIBABA HEALTH INFORMATION T	3,775,975	3,086,497	2,764,588
ALIBABA PICTURES GROUP LTD	36,746,776	11,309,877	8,525,989
ALIMENTATION COUCHE TARD B	1,372,732	29,654,475	58,642,627
ALIOR BANK SA	328,515	5,902,592	4,335,582
ALIOR BANK SA ALLOTMENT SHS	246,512	3,780,983	3,260,188
ALK ABELLO A/S	17,445	1,690,917	3,045,196
ALKEM LABORATORIES LTD	49,468	1,027,503	1,014,644
ALLAHABAD BANK	1,233,955	1,804,589	1,265,126
ALLIANCE FINANCIAL GROUP BHD	2,929,402	3,014,449	2,928,312
ALLIANCE GLOBAL GROUP INC	9,167,914	3,761,824	2,884,003
ALLIANZ SE REG	1,486,070	222,424,322	210,991,196
ALLIED MINDS PLC	361,095	2,341,546	1,767,207
ALLOT COMMUNICATIONS LTD	84,314	1,224,812	407,440
ALLREAL HOLDING AG REG	27,123	3,167,235	3,758,595
ALM. BRAND A/S	201,692	820,329	1,343,247
ALMACENES EXITO SA	674,845	6,943,865	3,294,192
ALMIRALL SA	170,415	1,974,630	2,538,818
ALPARGATAS SA PREF	344,610	1,361,268	1,125,125
ALPEK SA DE CV	1,105,926	2,027,455	1,798,927
ALPEN CO LTD	106,164	1,869,535	1,734,388
ALPHA BANK AE	3,330,026	6,652,508	5,993,174
ALPHA NETWORKS INC	1,431,250	965,332	825,235
ALPHA SYSTEMS INC	19,398	340,812	309,913
ALPINE ELECTRONICS INC	174,421	1,962,272	1,689,977
ALPIQ HOLDING AG REG	18,751	2,049,500	1,307,898
ALPS ELECTRIC CO LTD	513,022	4,860,637	9,546,333
ALS LTD	1,237,893	11,770,439	4,507,286
ALSEA SAB DE CV	3,888,516	12,561,519	14,652,609
ALSTOM	635,297	33,282,714	14,733,216
ALTAGAS LTD	450,470	12,616,324	10,891,465
ALTEK CORP	1,577,860	1,394,661	1,051,613
ALTEN SA	66,370	1,938,758	3,918,976
ALTICE NV A	1,197,304	21,819,680	17,930,340
ALTICE NV B	414,031	7,948,127	6,221,059
ALTium LTD	324,958	1,114,357	1,563,085
ALTRAN TECHNOLOGIES SA	356,136	2,219,749	4,735,920
ALTRI SGPS SA	239,334	565,216	772,671
ALUMINA LTD	5,947,112	10,485,768	5,734,544
ALUMINUM CORP OF CHINA LTD H	6,604,807	4,072,982	2,068,804
ALUPAR INVESTIMENTO SA	25,396	-	12,287
ALUPAR INVESTIMENTO SA UNIT	214,448	1,096,598	937,114
AMADA HOLDINGS CO LTD	841,250	6,554,981	8,462,521
AMADEUS IT GROUP SA	2,205,851	70,208,132	96,246,877
AMANAT HOLDINGS PJSC	1,486,280	343,767	330,995

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AMANO CORP	219,467	2,309,775	3,799,334
AMARA RAJA BATTERIES LTD	704,149	10,437,395	9,061,249
AMATA CORP PUBLIC CO LTD FOR	4,166,186	1,623,365	1,517,563
AMATA VN PCL F	122,516	25,667	30,681
AMAYA INC	286,698	8,272,199	4,375,424
AMBASSADOR HOTEL/THE	38,000	32,938	31,687
AMBEV SA	9,038,128	48,959,199	53,742,124
AMBU A/S B	71,264	1,752,211	2,937,037
AMBUJA CEMENTS LTD	970,791	2,853,426	3,664,827
AMCOR LIMITED	3,172,491	18,639,430	35,268,199
AMEC FOSTER WHEELER PLC	1,795,595	15,052,315	11,761,725
AMER SPORTS OYJ	343,575	4,423,679	9,374,417
AMERICA MOVIL SAB DE C SER L	94,848,512	90,114,081	57,682,578
AMICOGEN INC	22,567	1,702,414	1,240,160
AMMB HOLDINGS BHD	5,700,019	8,213,295	6,277,585
AMOREPACIFIC CORP	94,702	12,868,639	35,476,687
AMOREPACIFIC CORP PREF	36,256	5,653,333	7,774,673
AMOREPACIFIC GROUP	108,228	6,478,641	15,738,270
AMOT INVESTMENTS LTD	330,860	1,153,443	1,348,835
AMP LTD	8,437,423	44,621,619	32,417,725
AMPLIFON SPA	236,596	1,107,185	2,210,534
AMS AG	155,936	4,098,279	4,313,778
AMTEK AUTO LTD	1,691,735	1,305,527	897,313
AMTRAN TECHNOLOGY CO LTD	2,383,399	1,559,358	1,488,747
AMUNDI SA	382,520	17,936,265	15,914,783
AMUSE INC	25,964	507,614	478,837
AMVIG HOLDINGS LTD	1,028,613	629,013	404,394
ANA HOLDINGS INC	2,831,199	8,351,004	8,036,312
ANADOLU CAM SANAYII AS	547,401	422,004	392,136
ANADOLU EFES BIRACILIK VE	2,073,914	17,790,447	14,027,309
ANADOLU HAYAT EMEKLILIK	103,370	177,415	181,531
ANDHRA BANK	1,158,020	1,384,964	991,681
ANDRITZ AG	220,549	10,434,222	10,405,956
ANEKA TAMBANG PERSERO TBK PT	20,839,240	833,653	1,143,497
ANGANG STEEL CO LTD H	1,833,379	1,777,444	815,313
ANGLO AMERICAN PLATINUM LTD	88,859	3,211,200	2,228,410
ANGLO AMERICAN PLC	7,018,578	203,333,667	68,026,498
ANGLOGOLD ASHANTI LTD	1,560,625	15,764,674	28,515,375
ANHEUSER BUSCH INBEV SA/NV	2,622,107	162,956,038	342,572,114
ANHUI CONCH CEMENT CO LTD H	11,149,387	32,947,679	26,759,851
ANHUI EXPRESSWAY CO LTD H	769,366	475,470	606,929
ANHUI GUJING DISTILLERY CO B	236,940	880,398	972,442
ANICOM HOLDINGS INC	37,504	965,692	1,045,889
ANIMA HOLDING SPA	1,938,693	11,627,389	9,067,455

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ANRITSU CORP	505,652	3,286,541	2,903,098
ANSALDO STS SPA	260,036	2,213,358	2,958,197
ANSELL LTD	392,232	4,611,472	5,306,659
ANTA SPORTS PRODUCTS LTD	1,773,962	2,690,233	3,544,288
ANTOFAGASTA PLC	1,358,016	14,060,422	8,452,484
ANTON OILFIELD SERVICES GP	2,411,370	1,484,264	251,769
ANXIN CHINA HOLDINGS LTD	3,901,032	616,270	1
AO WORLD PLC	492,831	1,578,909	922,343
AOI ELECTRONICS CO LTD	12,634	589,243	241,864
AOKI HOLDINGS INC	142,540	1,296,999	1,467,226
AOMORI BANK LTD/THE	738,285	2,428,379	2,043,796
AOYAMA TRADING CO LTD	138,995	3,218,886	5,094,259
AOZORA BANK LTD	3,360,312	8,431,177	11,595,188
AP MOELLER MAERSK A/S A	13,914	26,284,835	17,431,924
AP MOELLER MAERSK A/S B	6,953	10,633,803	9,038,028
AP MOLLER MAERSK A/S B	14,330	24,545,587	18,627,816
AP THAILAND PCL FOREIGN	1,137,406	276,474	237,904
APA GROUP	3,102,814	17,455,901	21,347,681
APERAM	150,767	2,478,051	5,285,286
APEX INTERNATIONAL CO LTD	1,069,000	1,404,253	1,290,727
APG SGA SA	2,884	1,182,210	1,182,628
APLUS FINANCIAL CO LTD	217,561	312,036	203,586
APN NEWS + MEDIA LIMITED	459,220	1,557,499	1,374,579
APN OUTDOOR GROUP LTD	467,692	2,263,558	2,402,879
APOLLO HOSPITALS ENTERPRISE	103,272	1,580,985	2,012,815
APOLLO TYRES LTD	340,320	683,781	763,886
APPLUS SERVICES SA	453,990	5,407,599	4,418,195
APT SATELLITE HOLDINGS LTD	1,039,307	864,807	726,099
ARA ASSET MANAGEMENT	1,356,900	1,476,590	1,391,279
ARAB COTTON GINNING	1,489,956	599,573	412,760
ARABIAN FOOD INDUSTRIES CO D	557,247	579,063	461,865
ARAKAWA CHEMICAL INDUSTRIES	46,059	498,948	422,471
ARAMEX PJSC	553,007	394,321	487,801
ARATA CORP	31,336	679,445	681,148
ARB CORP LTD	185,948	1,587,727	2,317,766
ARBONIA AG	120,990	1,699,054	1,726,304
ARC RESOURCES LTD	1,023,247	22,449,070	17,420,498
ARCA CONTINENTAL SAB DE CV	1,737,055	11,212,402	12,338,773
ARCADIS NV	263,862	5,778,182	3,979,340
ARCADYAN TECHNOLOGY CORP	924,000	1,669,882	1,695,676
ARCELIK A.S.	728,203	3,912,213	4,793,658
ARCELORMITTAL	6,947,279	120,811,625	31,574,646
ARCELORMITTAL SOUTH AFRICA	950,297	1,383,894	544,417
ARCLAND SAKAMOTO CO LTD	113,828	789,319	1,257,112

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ARCS CO LTD	172,959	3,138,503	4,106,916
ARDENT LEISURE GROUP	1,291,390	1,884,944	1,807,749
ARDENTEC CORP	686,536	457,694	402,230
AREZZO INDUSTRIA E COMERCIO	51,671	436,524	431,916
ARIAKE JAPAN CO LTD	70,847	2,051,916	4,205,643
ARISTOCRAT LEISURE LTD	1,886,904	10,762,191	19,388,846
ARKEMA	203,128	15,106,609	15,586,688
ARM HOLDINGS PLC	7,865,292	80,823,868	118,916,999
ARNOLDO MONDADORI EDITORE	337,340	938,641	357,903
ARRIUM LTD	8,185,785	1,082,346	6
ARTNATURE INC	85,606	992,671	676,738
ARVIND LTD	479,669	1,512,253	2,338,113
ARYZTA AG	223,503	10,038,464	8,222,495
AS ONE CORP	34,099	723,203	1,367,765
ASAHI CO LTD	36,509	641,599	523,842
ASAHI DIAMOND INDUSTRIAL CO	143,847	1,325,481	1,104,894
ASAHI GLASS CO LTD	4,417,053	34,920,461	23,766,579
ASAHI GROUP HOLDINGS LTD	1,476,498	35,865,399	47,580,694
ASAHI HOLDINGS INC	84,358	1,565,690	1,216,159
ASAHI INTECC CO LTD	131,387	4,881,031	6,371,464
ASAHI KASEI CORP	4,128,493	26,369,368	28,491,792
ASAHI YUKIZAI CORP	165,135	451,169	309,055
ASALEO CARE LTD	1,011,547	1,439,813	1,581,716
ASATSU DK INC	128,868	3,028,962	3,031,079
ASCENDAS INDIA TRUST	1,897,168	1,103,058	1,395,494
ASCIANO LTD	1,601,699	7,370,154	10,578,587
ASCOM HOLDING AG REG	107,611	1,270,913	1,712,147
ASELSAN ELEKTRONIK SANAYI	492,962	1,352,358	1,614,835
ASHIKAGA HOLDINGS CO LTD	359,100	1,290,529	1,144,612
ASHMORE GROUP PLC	1,165,284	6,756,377	4,629,638
ASHOK LEYLAND LTD	2,038,588	2,014,138	2,970,518
ASHTAD GROUP PLC	1,233,142	18,933,885	17,539,666
ASIA CEMENT CORP	4,354,803	4,295,454	3,766,360
ASIA OPTICAL CO INC	423,801	399,884	348,143
ASIA PACIFIC TELECOM CO LTD	3,047,699	1,289,632	1,010,893
ASIA POLYMER	478,865	361,850	253,839
ASIA VITAL COMPONENTS	315,164	172,833	236,429
ASIAN PAINTS LTD	496,725	4,628,862	7,383,716
ASIAN PAY TELEVISION TRUST	3,763,489	2,192,960	1,482,019
ASIANA AIRLINES	386,212	1,692,724	1,465,249
ASICS CORP	419,036	5,197,107	7,009,123
ASKA PHARMACEUTICAL CO LTD	58,195	500,090	971,716
ASKUL CORP	55,195	2,130,737	2,028,324
ASM INTERNATIONAL NV	162,274	3,895,185	6,281,795

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ASM PACIFIC TECHNOLOGY	1,460,887	13,961,424	10,441,696
ASML HOLDING NV	1,067,960	61,249,043	104,870,314
ASOS PLC	282,998	17,784,068	15,083,290
ASPEED TECHNOLOGY INC	623,771	5,122,711	5,762,229
ASPEN PHARMACARE HOLDINGS LT	1,583,706	32,558,181	39,176,853
ASSA ABLOY AB B	2,721,400	24,966,974	55,277,877
ASSECO POLAND SA	175,362	2,595,705	2,311,247
ASSICURAZIONI GENERALI	4,160,683	106,638,416	48,765,351
ASSOCIATED BRITISH FOODS PLC	852,787	16,236,693	30,996,743
ASSORE LTD	75,712	1,827,263	930,622
ASSYSTEM	34,172	566,292	863,290
ASTALDI SPA	319,663	2,037,261	1,291,249
ASTELLAS PHARMA INC	6,778,383	67,631,630	105,716,077
ASTM SPA	156,779	1,770,368	1,703,416
ASTRA AGRO LESTARI TBK PT	790,459	1,272,336	879,451
ASTRA INTERNATIONAL TBK PT	85,015,264	45,139,866	47,614,982
ASTRAL FOODS LTD	84,784	917,804	732,401
ASTRAZENECA PLC	3,910,573	202,645,259	233,519,351
ASTRO MALAYSIA HOLDINGS BHD	5,235,661	4,461,549	3,805,156
ASUNARO AOKI CONSTRUCTION	59,389	348,889	397,123
ASUSTEK COMPUTER INC	1,812,066	14,526,012	14,913,777
ASX LTD	468,696	15,037,842	15,969,814
ATCO LTD CLASS I	279,912	7,413,577	9,767,935
ATEA ASA	336,474	2,429,533	3,206,738
ATEAM INC	25,666	612,120	442,562
ATEN INTERNATIONAL CO LTD	209,232	421,665	564,283
ATGEN CO LTD	23,695	876,043	837,246
ATHABASCA OIL CORP	2,105,737	15,599,305	2,318,629
ATHENS WATER SUPPLY + SEWAGE	50,262	223,042	309,905
ATKINS (WS) PLC	323,755	4,361,383	5,734,537
ATLANTIA SPA	1,351,972	30,414,737	33,599,114
ATLAS COPCO AB A SHS	1,865,341	33,065,592	47,840,555
ATLAS COPCO AB B SHS	3,208,889	45,870,564	75,064,828
ATOM CORP	239,384	1,159,131	1,589,048
ATOS SE	269,820	17,788,994	22,340,862
ATRESMEDIA CORP DE MEDIOS DE	148,570	1,246,890	1,439,267
ATRIUM LJUNGBERG AB B SHS	132,216	1,997,620	2,130,068
ATS AUTOMATION TOOLING SYS	232,917	1,373,579	1,743,248
ATSUGI CO LTD	367,077	475,119	382,857
ATTACQ LTD	848,408	1,489,408	1,089,694
ATTENDO AB	346,705	3,253,083	3,355,462
ATTIJARIWafa BANK	105,373	3,856,227	3,705,045
ATTOCK PETROLEUM LTD	20,747	110,998	86,192
AU OPTRONICS CORP	36,515,025	15,672,377	12,394,666

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AUCKLAND INTL AIRPORT LTD	2,531,794	5,065,797	11,720,433
AUDICODES LTD	73,827	308,655	306,727
AURIZON HOLDINGS LTD	8,196,072	31,834,942	29,415,472
AUROBINDO PHARMA LTD	556,883	5,052,310	6,126,167
AURUBIS AG	138,836	6,332,735	6,297,619
AUSNET SERVICES	5,483,295	5,410,216	6,695,892
AUST AND NZ BANKING GROUP	8,664,207	173,907,207	155,607,007
AUSTEVOLL SEAFOOD ASA	293,814	1,773,593	2,449,053
AUSTRALIAN AGRICULTURAL CO	1,109,235	1,399,399	1,457,778
AUSTRALIAN PHARMA INDUS LTD	1,406,539	1,058,098	1,759,479
AUSTRIA TECHNOLOGIE + SYSTEM	25,000	432,940	299,679
AUTO ITALIA HOLDINGS LTD	10,296,074	467,934	212,346
AUTO TRADER GROUP PLC	4,177,464	22,780,686	19,735,389
AUTOBACS SEVEN CO LTD	230,297	2,749,002	3,255,008
AUTOCANADA INC	69,337	3,048,998	1,182,576
AUTOGRILL SPA	375,393	3,001,389	3,023,557
AUTOMOTIVE HOLDINGS GROUP LT	655,915	1,981,690	1,836,363
AUTONEUM HOLDING AG	14,017	1,287,135	3,280,583
AVANZA BANK HOLDING AB	75,377	1,579,658	2,873,557
AVENG LTD	454,927	449,475	109,033
AVEO GROUP	1,118,787	2,815,258	2,640,765
AVEVA GROUP PLC	175,222	3,898,934	3,967,977
AVEX GROUP HOLDINGS INC	153,467	1,961,492	1,726,298
AVI LTD	636,137	2,867,936	3,605,281
AVIANCA HOLDINGS SA	2,382,425	2,105,359	1,834,525
AVIC INTERNATIONAL HLDGS HK	4,445,888	390,549	286,538
AVIGILON CORP	94,306	2,444,200	963,611
AVIVA PLC	12,186,266	104,222,810	64,168,680
AVIVASA EMEKLILIK VE HAYAT A	56,058	388,946	371,945
AWA BANK LTD/THE	740,175	4,298,281	3,845,535
AWE LTD	2,998,540	4,013,332	1,853,151
AXA SA	8,179,893	211,556,205	161,801,996
AXEL SPRINGER SE	169,940	7,945,283	8,896,930
AXFOOD AB	374,588	3,747,439	7,135,678
AXIAL RETAILING INC	46,498	1,327,572	1,599,936
AXIATA GROUP BERHAD	11,201,178	16,324,606	15,642,473
AXIS BANK LTD	9,448,751	47,955,695	74,685,658
AXTEL SAB DE CV CPO	2,250,987	1,035,454	765,001
AYALA CORPORATION	634,496	7,812,572	11,449,854
AYALA LAND INC	23,410,651	5,249,953	8,130,547
AYGAZ AS	301,667	1,157,969	1,172,824
AZ. BGP HOLDINGS	43,616,220	-	48
AZBIL CORP	212,118	4,892,724	6,213,231
AZIMUT HOLDING SPA	263,125	3,432,513	4,264,926

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AZRIELI GROUP LTD	122,547	3,745,605	5,205,966
B COMMUNICATIONS LTD	47,165	1,365,451	1,126,735
B2GOLD CORP	2,532,926	7,469,230	6,319,149
B2W CIA DIGITAL	29,900	81,210	87,728
BABCOCK INTL GROUP PLC	594,194	9,226,231	7,184,610
BACHEM HOLDING AG REG B	8,603	508,962	698,957
BAE SYSTEMS PLC	13,527,283	92,944,609	94,756,349
BAGFAS BANDIRMA GUBRE FABRIK	32,088	136,487	131,561
BAIC MOTOR CORP LTD H	3,926,095	3,615,117	2,758,102
BAJAJ AUTO LTD	470,885	16,395,761	18,766,693
BAJAJ CORP LTD	71,072	520,668	408,459
BAJAJ FINANCE LTD	111,286	8,859,509	13,185,024
BAJAJ FINSERV LTD	84,878	2,070,304	2,919,524
BAJAJ HINDUSTHAN SUGAR LTD	967,894	375,463	304,013
BAJAJ HOLDINGS AND INVESTMEN	47,673	852,666	1,176,119
BAKKAFROST P/F	137,766	3,421,077	5,179,418
BALFOUR BEATTY PLC	3,928,001	16,503,054	11,289,547
BALKRISHNA INDUSTRIES LTD	49,553	491,273	486,866
BALOISE HOLDING AG REG	139,423	12,949,651	15,485,124
BALRAMPUR CHINI MILLS LTD	1,203,105	973,471	2,240,616
BANCA CARIGE SPA	4,903,414	9,012,400	1,993,220
BANCA GENERALI SPA	465,373	9,663,803	9,275,085
BANCA IFIS SPA	61,750	1,521,153	1,245,113
BANCA MEDIOLANUM SPA	628,214	3,640,386	4,281,703
BANCA MONTE DEI PASCHI SIENA	11,470,651	24,831,969	4,832,264
BANCA POPOL EMILIA ROMAGNA	463,011	2,642,854	1,686,144
BANCA POPOLARE DI MILANO	14,018,281	8,514,629	5,735,757
BANCA POPOLARE DI SONDRIO	1,813,194	10,762,367	4,645,130
BANCO ABC BRASIL SA	555,349	2,121,952	2,265,599
BANCO BILBAO VIZCAYA ARGENTA	18,806,561	241,260,314	105,802,849
BANCO BPI SA. REG SHS	2,138,557	3,859,953	2,632,418
BANCO BRADESCO S.A.	1,702,905	13,833,536	14,356,761
BANCO BRADESCO SA PREF	8,099,071	55,190,519	63,654,967
BANCO COMERCIAL PORTUGUES R	138,737,949	14,387,694	2,805,181
BANCO DAVIVIENDA SA	242,929	2,973,969	2,244,730
BANCO DE CHILE	85,911,876	9,426,622	9,184,661
BANCO DE CREDITO E INVERSION	170,298	8,734,889	7,379,698
BANCO DE SABADELL SA	13,719,288	41,328,761	17,969,652
BANCO DO BRASIL S.A.	16,734,458	122,059,157	89,737,961
BANCO ESPIRITO SANTO REG	9,968,526	1,540,478	11
BANCO ESTADO RIO GRAN PREF B	1,317,456	5,458,371	3,511,844
BANCO POPOLARE SC	2,568,499	37,453,606	6,117,844
BANCO POPULAR ESPANOL	8,899,594	34,868,592	11,379,935
BANCO SANTANDER BRASIL UNIT	178,620	920,871	1,013,595

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BANCO SANTANDER CHILE	243,456,115	13,972,524	11,763,439
BANCO SANTANDER SA	46,290,402	428,335,112	176,340,764
BANCOLOMBIA SA PREF	1,595,778	18,818,580	13,977,458
BANDAI NAMCO HOLDINGS INC	537,081	7,875,411	13,784,322
BANDO CHEMICAL INDUSTRIES	237,755	798,054	1,144,857
BANG + OLUFSEN A/S	90,920	854,823	794,231
BANGCHAK PETROLEUM PUB FOR	451,006	530,694	410,706
BANGKOK AIRWAYS FOREIGN	872,283	857,916	573,413
BANGKOK BANK PCL FOREIGN REG	950,107	4,229,193	4,285,484
BANGKOK BANK PUBLIC CO LTD	2,044,100	10,256,830	9,219,973
BANGKOK BANK PUBLIC CO NVDR	405,148	2,214,455	1,827,430
BANGKOK CHAIN HOSPITAL FOREG	2,279,780	360,553	804,476
BANGKOK DUSIT MED SERVICE F	28,824,683	17,405,855	19,604,722
BANGKOK EXPRESSWAY AND METRO	12,457,964	1,670,499	2,446,214
BANGKOK LAND PUB CO LTD FRGN	12,539,491	630,565	581,655
BANGKOK LIFE ASSURANCE NVDR	733,800	1,334,007	777,862
BANK CENTRAL ASIA TBK PT	24,345,071	18,111,880	24,552,361
BANK DANAMON INDONESIA TBK	6,266,452	2,876,013	1,678,959
BANK HANDLOWY W WARSZAWIE SA	97,616	2,250,875	1,766,838
BANK HAPOALIM BM	3,778,427	13,895,120	19,033,910
BANK LEUMI LE ISRAEL	4,918,920	17,627,237	17,281,554
BANK MANDIRI PERSERO TBK PT	64,345,109	45,814,597	46,386,918
BANK MILLENNIUM SA	1,534,786	3,175,223	1,813,219
BANK NEGARA INDONESIA PERSER	27,033,347	10,510,062	10,639,425
BANK OF BARODA	1,117,452	2,667,444	2,548,807
BANK OF CHINA LTD H	168,101,153	74,288,881	66,954,874
BANK OF CHONGQING CO LTD H	1,136,704	842,551	873,266
BANK OF COMMUNICATIONS CO H	31,740,627	27,085,313	20,006,789
BANK OF EAST ASIA LTD	3,232,780	11,922,106	12,417,822
BANK OF INDIA	1,238,511	3,509,130	1,857,904
BANK OF IRELAND	79,334,123	18,034,550	16,305,196
BANK OF IWATE LTD/THE	58,270	2,786,989	2,186,747
BANK OF KAOHSIUNG	597,577	166,921	165,237
BANK OF KYOTO LTD/THE	1,217,853	11,142,840	7,395,674
BANK OF MONTREAL	1,991,898	109,519,829	125,691,884
BANK OF NAGOYA LTD/THE	729,452	2,510,475	2,261,096
BANK OF NOVA SCOTIA	3,364,943	159,235,373	164,036,738
BANK OF OKINAWA LTD/THE	77,094	2,454,172	2,246,905
BANK OF QUEENSLAND LTD	972,538	9,500,078	7,668,767
BANK OF SAGA LTD/THE	389,958	1,173,862	843,850
BANK OF THE PHILIPPINE ISLAN	5,448,196	10,853,175	11,267,538
BANK OF THE RYUKYUS LTD	176,017	2,056,089	1,744,900
BANK PEKAO SA	366,747	16,555,107	12,688,283
BANK RAKYAT INDONESIA PERSER	24,359,249	15,300,483	19,911,439

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BANK TABUNGAN NEGARA PERSERO	52,480,706	6,871,297	6,812,065
BANK ZACHODNI WBK SA	71,283	7,362,229	4,728,088
BANKERS PETROLEUM LTD	272,600	504,584	432,399
BANKIA SA	11,147,324	22,678,860	8,000,137
BANKINTER SA	5,436,775	37,874,721	34,838,616
BANPU PUBLIC CO LTD FOR REG	5,123,693	3,503,500	2,143,378
BANQUE CANTONALE VAUDOIS REG	8,327	4,383,275	5,577,135
BANREGIO GRUPO FINANCIERO SA	1,285,191	7,022,914	7,338,075
BAOXIN AUTO GROUP LTD	928,203	795,757	507,296
BAPCOR LTD	701,153	1,896,808	2,881,872
BARCLAYS AFRICA GROUP LTD	1,143,450	15,022,185	11,249,457
BARCLAYS PLC	50,876,483	263,510,975	94,264,199
BARCO N.V.	35,318	1,900,592	2,306,300
BARLOWORLD LTD	1,039,618	7,151,960	5,192,767
BARRATT DEVELOPMENTS PLC	2,644,936	18,665,183	14,333,932
BARRICK GOLD CORP	4,159,643	105,090,783	88,336,762
BARRY CALLEBAUT AG REG	7,053	6,536,028	8,665,863
BASF SE	2,802,959	174,447,028	213,741,197
BASILEA PHARMACEUTICA REG	12,976	1,229,111	898,413
BASSO INDUSTRY CORP	299,947	509,802	849,846
BAUER AG	26,735	1,292,786	366,810
BAVARIAN NORDIC A/S	84,787	2,167,757	2,949,969
BAYER AG REG	2,469,684	200,300,081	246,932,416
BAYER CROPSCIENCE LTD	173,990	8,463,776	10,052,578
BAYERISCHE MOTOREN WERKE AG	942,516	63,961,714	68,887,920
BAYERISCHE MOTOREN WERKE PRF	142,349	10,926,274	9,026,757
BAYTEX ENERGY CORP	775,891	25,113,467	4,480,773
BAYWA BAYERISCHE WARENVERMIT	61,817	2,339,782	1,851,137
BB BIOTECH AG	158,200	2,549,389	7,242,567
BB SEGURIDADE PARTICIPACOES	4,776,715	44,548,978	41,911,344
BBA AVIATION PLC	3,464,552	8,506,699	10,226,162
BBMG CORP H	2,339,665	1,343,494	696,656
BBMG CORPORATION H	795,172	411,908	236,770
BCE INC	1,895,738	72,704,680	89,247,243
BDO UNIBANK INC	3,254,173	5,390,235	7,746,796
BE SEMICONDUCTOR INDUSTRIES	12,347	278,237	335,584
BEACH ENERGY LTD	6,339,071	4,984,667	2,879,244
BEADELL RESOURCES LTD	2,898,685	1,944,556	820,177
BEAUTY COMMUNITY PCL	3,015,500	652,933	707,965
BEAZLEY PLC	1,428,527	3,059,360	6,951,145
BEAZLEY PLC/UK	119,878	610,582	583,321
BEC WORLD PCL FOREIGN	2,661,400	2,909,150	1,726,805
BECHTLE AG	34,316	1,212,804	3,599,620
BEGA CHEESE LTD	358,309	1,605,931	1,510,069

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BEIERSDORF AG	270,572	18,783,843	25,517,227
BEIJING CAPITAL INTL AIRPO H	2,937,928	2,432,363	3,181,071
BEIJING CAPITAL LAND LTD H	1,896,777	715,838	689,475
BEIJING ENT MED + HLTH INDY GR	13,865,380	1,417,986	1,018,731
BEIJING ENTERPRISES HLDGS	2,227,683	14,226,101	12,577,101
BEIJING ENTERPRISES WATER GR	10,213,788	5,364,012	6,135,158
BEIJING JINGNENG CLEAN ENE H	3,669,874	1,624,510	1,192,078
BEIJING NORTH STAR CO LTD H	853,834	219,262	259,740
BEIJING URBAN CONSTRUCTION H	305,284	175,428	165,275
BEKAERT NV	142,813	4,378,527	6,182,127
BEKASI FAJAR INDUSTRIAL ESTA	5,730,947	271,887	115,378
BELC CO LTD	30,069	660,048	1,250,075
BELIMO HOLDING AG REG	1,651	2,759,402	4,914,222
BELL AG REG	3,650	1,054,665	1,375,801
BELLAMY S AUSTRALIA LTD	162,494	1,296,103	1,235,338
BELLE CORP	840,000	60,727	60,348
BELLE INTERNATIONAL HOLDINGS	10,941,210	14,469,840	6,402,863
BELLSYSTEM24 HOLDINGS INC	90,327	683,327	721,101
BELLUNA CO LTD	130,914	367,707	731,201
BELLWAY PLC	455,759	16,487,876	11,563,718
BENDIGO AND ADELAIDE BANK	1,449,842	13,118,363	10,363,705
BENEFIT ONE INC	49,134	499,553	1,455,954
BENESSE HOLDINGS INC	298,573	10,739,107	6,987,764
BENETEAU	100,465	1,387,738	955,170
BENGANG STEEL PLATES CO B	749,233	270,293	235,646
BERENDSEN PLC	538,168	4,643,415	8,762,565
BERGER PAINTS INDIA LTD	2,410,609	7,862,228	9,864,588
BERJAYA AUTO BHD	595,500	403,336	342,691
BERJAYA CORP BHD	9,602,097	1,547,599	845,528
BERJAYA SPORTS TOTO BHD	2,468,692	2,604,101	1,861,546
BERKELEY GROUP HOLDINGS/THE	399,652	17,586,179	13,479,242
BERLI JUCKER PUB CO FORGN	977,030	2,137,304	1,133,010
BERLIAN LAJU TANKER TBK PT	9,431,833	-	-
BERMAZ AUTO BHD	782,022	554,174	450,029
BERTRANDT AG	13,567	1,614,019	1,326,332
BES ENGINEERING CORP	1,774,315	463,542	287,661
BEST DENKI CO LTD	161,355	600,981	165,145
BETSSON AB	342,321	2,438,587	2,832,235
BEZEQ THE ISRAELI TELECOM CO	7,365,514	12,641,428	14,602,503
BGEO GROUP PLC	95,840	3,483,493	3,359,281
BGF RETAIL CO LTD	115,534	16,971,420	21,414,749
BHARAT ELECTRONICS LTD	110,226	1,629,008	2,069,293
BHARAT FINANCIAL INCLUSION L	1,032,209	7,883,517	11,336,783
BHARAT FORGE LTD	126,142	987,717	1,420,835

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BHARAT PETROLEUM CORP LTD	747,741	8,615,717	11,877,783
BHARTI AIRTEL LTD	2,663,843	16,911,680	14,476,591
BHARTI INFRATEL LTD	2,858,046	15,390,864	14,610,989
BHARTI RETAIL DM2 UNLISTED	48,151	90,462	-
BHP BILLITON LIMITED	10,059,114	265,642,112	139,688,805
BHP BILLITON PLC	8,014,874	167,890,055	101,014,268
BIC CAMERA INC	470,438	4,404,894	4,310,475
BID CORP LTD	2,245,803	32,856,113	42,324,455
BIDVEST GROUP LTD	2,468,861	16,674,382	23,380,426
BILFINGER SE	198,485	10,654,369	5,807,060
BILIA AB A SHS	139,519	3,167,751	3,416,875
BILLABONG INTERNATIONAL LTD	309,121	2,269,900	278,507
BILLERUDKORSNAS AB	462,447	3,570,640	6,838,973
BIM BIRLESIK MAGAZALAR AS	1,001,085	17,979,513	19,512,391
BIMB HOLDINGS BHD	876,240	998,849	847,659
BINCKBANK NV	288,373	2,983,216	1,441,653
BINEX CO LTD	62,132	970,616	1,291,880
BINGGRAE CO LTD	14,029	612,150	824,527
BIOCON LTD	89,772	623,504	985,833
BIOMERIEUX	45,644	4,949,599	6,193,999
BIOSTIME INTERNATIONAL HOLDI	288,830	1,562,750	964,261
BIOTEST AG	17,092	637,951	317,874
BIOTEST AG VORZUGSAKTIE	52,546	938,276	800,623
BIOTON SA	65,528	210,180	134,155
BIRCHCLIFF ENERGY LTD	298,437	1,949,430	1,581,001
BISI INTERNATIONAL PT	1,653,574	161,804	219,016
BIZIM TOPTAN SATIS MAGAZALAR	24,951	310,250	122,950
BIZLINK HOLDING INC	436,014	1,968,343	2,662,660
BJC RTS REC	773,762	-	126,612
BKW AG	44,721	1,608,832	1,987,711
BLACKBERRY LTD	3,169,669	90,288,295	21,160,412
BLACKMORES LTD	37,024	4,843,555	3,622,204
BLOOMBERRY RESORTS CORP	6,982,035	1,891,219	985,402
BLUE DART EXPRESS LTD	7,527	807,606	664,873
BLUE LABEL TELECOMS LTD	1,170,874	939,964	1,477,484
BLUESCOPE STEEL LTD	2,996,742	19,966,834	14,213,850
BM+FBOVESPA SA	5,181,623	24,958,041	29,112,516
BML INC	35,848	1,098,298	1,638,843
BNK FINANCIAL GROUP INC	931,879	9,840,901	6,528,857
BNP PARIBAS	3,627,124	249,226,910	160,194,823
BOBST GROUP SA REG	9,704	405,352	483,108
BOC HONG KONG HOLDINGS LTD	11,233,744	26,896,345	33,594,296
BODYCOTE PLC	542,041	2,762,074	3,731,690
BOE TECHNOLOGY GROUP CO LT B	1,822,413	469,797	432,233

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BOER POWER HOLDINGS LTD	1,134,080	1,716,267	494,098
BOIRON SA	17,576	835,516	1,376,755
BOLIDEN AB	736,631	6,855,272	14,154,109
BOLLORE	2,320,104	8,416,875	7,861,430
BOLSA MEXICANA DE VALORES SA	1,310,191	2,611,254	1,992,707
BOLSAS Y MERCADOS ESPANOL	217,787	6,441,585	6,058,447
BOMBARDIER INC A	10,800	45,061	18,462
BOMBARDIER INC B	10,598,293	14,854,324	15,831,745
BONAVA AB	12,092	144,883	145,425
BONAVA AB B SHARES	251,469	1,541,011	3,027,347
BONDUELLE SCA	39,555	895,683	952,705
BONTERRA ENERGY CORP	78,588	3,709,078	1,610,254
BOOKER GROUP PLC	3,880,844	9,200,735	8,995,840
BORAL LTD	1,909,719	8,180,180	8,844,694
BORALEX INC A	34,400	423,768	515,722
BORREGAARD ASA	35,685	225,128	266,530
BORYSZEW SA	134,554	227,173	187,835
BOSCH LTD	10,405	4,305,660	3,491,434
BOSHIWA INTERNATIONAL HOLDIN	1,935,000	-	-
BOSIDENG INTL HLDGS LTD	10,551,692	1,839,228	897,675
BOSKALIS WESTMINSTER	218,895	8,914,441	7,511,861
BOURBON CORP	129,451	3,120,458	1,504,294
BOUSTEAD SINGAPORE LTD	585,515	871,710	348,029
BOUYGUES SA	767,148	35,439,524	22,099,159
BOVIS HOMES GROUP PLC	400,026	3,339,492	3,898,364
BP PLC	55,217,512	494,041,970	323,419,437
BPD JAWA BARAT DAN BANTEN TB	9,159,397	694,753	779,892
BPER BANCA	1,305,466	11,965,124	4,754,104
BPOST SA	292,126	8,001,884	7,427,030
BR MALLS PARTICIPACOES SA	3,822,361	13,213,839	15,331,203
BR PROPERTIES SA	196,780	425,365	460,663
BRAAS MONIER BUILDING GROUP	63,067	1,628,740	1,476,246
BRADSPAR SA PREF	704,228	1,733,036	1,945,351
BRADKEN LTD	1,248,394	3,364,093	929,554
BRAIT SE	576,047	3,621,964	5,504,797
BRAMBLES LTD	8,068,242	59,551,654	74,434,321
BRASKEM SA PREF A	1,018,382	5,702,391	6,052,281
BRAVIDA HOLDING AB	237,933	1,476,437	1,418,156
BREMBO SPA	117,981	2,577,922	6,476,224
BRENTAG AG	764,177	32,690,458	36,870,409
BREVILLE GROUP LTD	362,909	2,264,050	2,023,965
BREWIN DOLPHIN HOLDINGS PLC	761,054	2,046,121	2,449,845
BRF SA	1,525,667	24,354,988	21,491,481
BRICKWORKS LTD	157,860	1,674,508	1,687,913

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BRIDGESTONE CORP	1,817,226	43,215,703	57,905,355
BRIGHTOIL PETROLEUM HOLDINGS	7,930,455	3,001,466	2,310,253
BRILLIANCE CHINA AUTOMOTIVE	11,315,156	13,966,227	11,609,851
BRISA BRIDGESTONE SABANCI	57,554	157,424	141,501
BRITANNIA INDUSTRIES LTD	291,077	10,237,959	11,898,172
BRITISH AMERICAN TOBACCO BHD	1,074,500	17,156,957	14,045,926
BRITISH AMERICAN TOBACCO PLC	2,068,414	103,696,279	133,911,664
BRITVIC PLC	723,277	4,522,515	5,656,227
BROADLEAF CO LTD	56,902	1,053,939	521,375
BROADSPECTRUM LTD	200,229	191,617	223,636
BROGENT TECHNOLOGIES INC	34,407	435,477	242,117
BROOKFIELD ASSET MANAGE CL A	2,385,873	52,097,316	78,518,680
BROOKFIELD RENEWABLE PARTNER	30,800	762,550	912,118
BROTHER INDUSTRIES LTD	770,087	8,933,721	8,167,017
BROWN (N) GROUP PLC	479,414	1,879,160	1,116,414
BRUNEL INTERNATIONAL	55,027	773,015	1,009,900
BRUNELLO CUCINELLI SPA	72,161	1,595,462	1,295,503
BT GROUP PLC	22,180,944	93,327,699	121,571,100
BT INVESTMENT MANAGEMENT LTD	584,158	3,934,044	3,427,518
BTG PLC	1,244,563	6,555,892	12,012,143
BTS GROUP HOLDINGS PCL FORGN	11,022,112	2,946,938	3,011,163
BTS RAIL MASS TRANSIT FUND F	4,612,718	1,444,816	1,653,963
BUCHER INDUSTRIES AG REG	18,205	3,075,346	4,258,774
BUDIMEX	32,530	1,622,608	1,410,816
BUKWANG PHARMACEUTICAL CO	56,976	584,824	1,694,183
BUMI ARMADA BERHAD	18,581,422	6,788,949	3,341,568
BUMI SERPONG DAMAI PT	9,397,224	1,173,854	1,500,711
BUMITAMA AGRI LTD	891,431	732,067	506,683
BUMRUNGRAD HOSPITAL FOREIGN	1,023,815	6,205,422	5,317,194
BUNKA SHUTTER CO LTD	211,021	1,155,046	1,680,513
BUNZL PLC	849,601	12,891,921	26,144,902
BURBERRY GROUP PLC	2,064,883	31,727,992	32,019,888
BURCKHARDT COMPRESSION HOLDI	8,862	1,941,066	2,747,200
BURE EQUITY AB	171,370	806,494	1,446,172
BUREAU VERITAS SA	1,148,249	22,040,191	24,243,672
BURSA MALAYSIA BHD	502,669	1,057,882	1,067,307
BUWOG AG	196,722	3,850,997	4,542,516
BUZZI UNICEM SPA	230,336	3,327,202	4,012,374
BUZZI UNICEM SPA RSP	112,127	1,189,806	1,121,104
BW LPG LTD	490,945	4,401,609	1,858,657
BWX LTD	223,779	776,590	784,808
BYD CO LTD H	1,251,833	5,669,744	7,495,235
BYD ELECTRONIC INTL CO LTD	962,782	394,068	541,087
BYUCKSAN CORPORATION	116,979	815,245	660,126

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C C LAND HOLDINGS LTD	2,890,760	814,139	763,869
C UYEMURA + CO LTD	16,215	855,020	652,776
C+C GROUP PLC	2,222,466	8,958,866	8,708,329
CA IMMOBILIEN ANLAGEN AG	203,124	2,468,308	3,387,159
CABCHARGE AUSTRALIA LTD	681,879	2,604,590	1,619,648
CAC HOLDINGS CORP	33,922	288,799	259,568
CADILA HEALTHCARE LTD	401,164	1,505,911	1,950,693
CAE INC	764,154	6,797,939	9,184,916
CAFE DE CORAL HOLDINGS LTD	807,294	1,531,461	2,528,663
CAHYA MATA SARAWAK BHD	668,760	706,676	593,864
CAIRN ENERGY PLC	2,200,218	6,490,688	6,106,039
CAIRN HOMES PLC	1,756,123	2,119,060	1,872,925
CAIRN INDIA LTD	1,414,476	5,335,595	2,945,472
CAIXABANK S.A	8,098,559	35,401,335	17,697,274
CAJA DE AHORROS DEL MEDITERR	163,949	-	-
CAL COMP ELECTRONICS THAI F	3,487,445	401,352	265,975
CALBEE INC	176,519	3,954,614	7,329,869
CALSONIC KANSEI CORP	453,802	2,650,906	3,414,906
CALTEX AUSTRALIA LTD	721,055	14,449,102	17,127,020
CAMECO CORP	1,269,625	33,522,981	13,872,320
CAN IMPERIAL BK OF COMMERCE	1,232,091	88,205,684	92,062,919
CANACCORD GENUITY GROUP INC	502,918	3,737,612	1,905,257
CANADIAN ENERGY SERVICES + T	667,504	4,773,009	2,091,893
CANADIAN NATL RAILWAY CO	2,221,124	79,759,298	130,476,257
CANADIAN NATURAL RESOURCES	3,143,455	97,441,012	96,479,647
CANADIAN PACIFIC RAILWAY LTD	367,374	29,164,614	47,051,093
CANADIAN TIRE CORP CLASS A	227,260	15,880,189	24,629,940
CANADIAN UTILITIES LTD A	562,640	14,069,669	16,215,931
CANADIAN WESTERN BANK	278,122	6,032,531	5,278,899
CANAM GROUP INC	25,100	273,217	251,831
CANARA BANK	607,664	2,818,129	1,966,727
CANFOR CORP	301,222	2,933,472	3,026,832
CANFOR PULP PRODUCTS INC	39,300	374,799	312,596
CANON ELECTRONICS INC	88,038	1,611,755	1,209,996
CANON INC	3,108,420	131,178,694	88,247,125
CANON MARKETING JAPAN INC	266,780	4,305,261	4,844,639
CANVEST ENVIRONMENTAL PROTEC	2,522,783	1,111,832	1,138,154
CAP SA	328,511	1,440,425	1,121,394
CAPCOM CO LTD	130,533	3,544,012	2,997,712
CAPE PLC	336,556	2,509,055	868,323
CAPEVIN HOLDINGS LTD	980,450	722,889	601,191
CAPGEMINI	557,787	37,492,048	48,458,446
CAPITA PLC	3,708,681	42,239,989	47,693,695
CAPITAL + COUNTIES PROPERTIE	1,710,927	10,237,545	6,792,887

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CAPITAL ENVIRONMENT HOLDINGS	5,872,524	271,262	249,800
CAPITAL POWER CORP	272,723	6,054,075	4,048,740
CAPITAL SECURITIES CORP	3,266,810	1,153,714	832,424
CAPITAL STAGE AG	32,190	307,503	211,350
CAPITALAND LTD	7,368,596	19,804,285	16,807,780
CAPITEC BANK HOLDINGS LTD	94,109	2,764,320	3,823,490
CAPITOL HEALTH LTD	1,368,937	1,108,216	163,090
CAR INC	1,830,809	2,826,614	1,777,015
CARABAO GROUP PCL F	303,704	341,315	455,901
CARD FACTORY PLC	657,486	3,046,138	2,802,897
CARDNO LTD	1,183,201	1,541,012	480,151
CAREER TECHNOLOGY CO LTD	1,078,286	1,073,817	556,541
CAREGEN CO LTD	11,457	1,138,356	1,168,726
CARGOTEC OYJ B SHARE	112,918	3,072,679	4,568,734
CARILLION PLC	1,635,380	7,820,856	5,111,279
CARL ZEISS MEDITEC AG BR	47,773	907,340	1,933,745
CARLSBERG AS B	370,149	32,101,479	35,070,405
CARNIVAL GROUP INTERNATIONAL	5,265,908	794,057	678,776
CARNIVAL PLC	454,488	17,634,712	20,110,206
CARREFOUR SA	1,964,008	84,808,463	48,460,288
CARSales.COM LTD	763,980	4,850,800	7,008,351
CASCADES INC	379,385	2,256,409	2,672,957
CASETEK HOLDINGS LTD	292,437	1,656,762	1,019,844
CASH CONVERTERS INTL LTD	934,188	1,167,325	302,584
CASHBUILD LTD	42,030	732,773	1,018,819
CASINO GUICHARD PERRACHON	240,066	19,299,270	13,393,757
CASIO COMPUTER CO LTD	638,026	7,954,114	9,104,884
CASTELLUM AB	1,030,446	10,989,156	14,582,187
CASTROL INDIA LTD	199,064	1,019,947	1,117,790
CATCHER TECHNOLOGY CO LTD	2,223,287	15,031,455	16,368,475
CATHAY FINANCIAL HOLDING CO	15,063,514	18,664,881	16,343,438
CATHAY PACIFIC AIRWAYS	3,100,955	5,368,423	4,524,754
CATHAY REAL ESTATE DEVELOPME	1,301,662	572,589	587,098
CATTOLICA ASSICURAZIONI SCRL	659,841	7,135,630	4,156,396
CAVERION CORP	481,696	2,441,125	3,077,053
CAWACHI LTD	78,528	1,504,030	1,870,773
CCC SA	179,184	8,384,157	7,221,464
CCDUBIEU9 EUR DEUTSCHE	(780,000)	(887,372)	(866,541)
CCGSCXEU7 GOLDMAN SACHS MGCC	1,226,000	1,362,779	1,362,024
CCGSCZEU2 GOLDMAN SACHS CCPC	525,000	569,983	583,248
CCL INDUSTRIES INC CL B	125,133	9,332,110	21,663,836
CCR SA	5,640,933	26,264,204	29,580,231
CCRYLIEU5 SWBC RBOS	(10,000)	(11,443)	(11,109)
CD PROJEKT SA	95,108	507,127	657,849

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Security Name	Shares	Book Value	Market Value
CEAT LTD	30,979	498,330	385,015
CEBU AIR INC	290,763	455,853	604,734
CEDAR WOODS PROPERTIES LTD	163,733	1,086,598	530,334
CELESTIAL NUTRIFOODS LTD	1,340,000	-	1
CELESTICA INC	516,845	4,553,193	4,783,612
CELL BIOTECH CO LTD	135,325	7,321,514	7,002,081
CELLCOM ISRAEL LTD	359,546	2,838,345	2,399,401
CELLNEX TELECOM SAU	380,080	6,892,570	5,924,168
CELLTRION INC	304,206	16,740,377	25,380,209
CEMBRA MONEY BANK AG	78,154	5,044,024	5,467,275
CEMENTIR HOLDING SPA	194,174	891,340	774,426
CEMENTOS ARGOS SA	1,380,392	5,156,358	5,656,333
CEMENTOS ARGOS SA PREF	770,339	2,460,602	2,912,935
CEMEX LATAM HOLDINGS SA	574,327	3,030,461	2,487,632
CEMEX SAB CPO	33,522,130	31,400,648	20,532,004
CENCOSUD SA	4,510,562	17,821,833	12,850,432
CENOVUS ENERGY INC	2,714,206	67,124,547	37,347,238
CENTAMIN PLC	3,093,153	7,567,392	5,453,970
CENTER LABORATORIES INC	196,311	577,732	405,900
CENTERRA GOLD INC	549,154	4,756,295	3,255,939
CENTRAIS ELETRICAS BRAS PR B	1,897,295	10,588,923	10,428,830
CENTRAIS ELETRICAS BRASILIER	1,975,448	3,561,437	7,917,208
CENTRAL BANK OF INDIA	214,897	312,315	340,518
CENTRAL CHINA SECURITIES C H	1,418,732	1,029,505	608,973
CENTRAL GLASS CO LTD	1,126,160	4,651,625	4,819,031
CENTRAL JAPAN RAILWAY CO	500,389	52,779,393	88,405,884
CENTRAL PATTANA PUB CO FOREI	18,941,166	14,547,804	32,206,450
CENTRAL PLAZA HOTEL PCL FRGN	746,678	961,992	791,513
CENTRICA PLC	19,638,614	83,614,106	59,200,291
CENTURY PROPERTIES GROUP INC	21,054,525	603,660	228,233
CENTURY SUNSHINE GROUP HOLDI	10,550,000	952,480	482,763
CENTURY TEXTILES + INDS LTD	32,971	248,600	321,867
CENTURY TOKYO LEASING CORP	15,000	496,248	480,310
CERAGON NETWORKS LTD	166,414	937,695	266,619
CERVED INFORMATION SOLUTIONS	1,218,542	8,852,913	9,577,696
CESC LTD	96,525	649,757	853,555
CETIP SA MERCADOS ORGANIZADO	552,459	6,771,786	7,551,206
CEZ AS	1,324,159	32,761,258	22,509,519
CFE	20,981	1,372,287	1,906,173
CGG SA	6,216,475	9,833,768	4,419,961
CGI GROUP INC CLASS A	798,610	17,310,147	33,937,987
CGN NEW ENERGY HOLDINGS CO L	3,195,265	1,204,257	432,463
CGN POWER CO LTD H	24,262,933	10,190,367	6,724,110
CH. KARNCHANG PUB CO FORGN	507,819	382,256	419,088

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CHABIOTECH CO LTD	94,817	1,106,566	1,271,805
CHAILLEASE HOLDING CO LTD	1,494,217	3,259,789	2,413,239
CHALLENGER LTD	1,970,672	8,215,736	12,663,340
CHAMBAL FERTILISERS + CHEM	114,566	137,290	120,430
CHAMPION BUILDING MATERIALS	478,180	182,970	96,054
CHANG HWA COMMERCIAL BANK	10,575,077	4,920,851	5,490,949
CHANGCHAI CO LTD B	209,327	100,857	129,245
CHANGSHOUHUA FOOD CO LTD	372,467	381,581	167,558
CHAOWEI POWER HOLDINGS LTD	1,092,136	660,036	672,911
CHAROEN POKPHAND INDONESIA PT	13,612,538	3,982,898	3,863,540
CHAUN CHOUNG TECHNOLOGY CORP	327,882	1,355,028	1,280,669
CHC HEALTHCARE GROUP	116,753	294,554	186,391
CHEIL WORLDWIDE INC	228,451	2,992,611	3,351,838
CHEMRING GROUP PLC	1,011,197	4,755,334	1,716,745
CHENG SHIN RUBBER IND CO LTD	3,682,633	6,322,432	7,717,102
CHENG UEI PRECISION INDUSTRY	988,996	1,693,901	1,284,569
CHENGDE NANJIANG CO LTD B	583,992	171,424	-
CHENNAI SUPER KINGS CRICKET	359,260	-	-
CHESNARA PLC	355,793	1,127,712	1,307,966
CHEUNG KONG INFRASTRUCTURE	2,489,817	16,885,962	21,406,534
CHEUNG KONG PROPERTY HOLDING	7,032,911	33,096,678	43,876,653
CHIBA BANK LTD/THE	2,139,421	13,839,245	10,030,817
CHIBA KOGYO BANK LTD/THE	297,202	2,006,009	1,068,988
CHICONY ELECTRONICS CO LTD	982,335	2,012,105	2,207,734
CHIMEI MATERIALS TECHNOLOGY	342,827	396,073	156,222
CHIMNEY CO LTD	19,697	405,831	523,188
CHIN POON INDUSTRIAL CO LTD	1,242,938	2,273,660	2,670,125
CHINA AEROSPACE INTL HLDG	4,979,918	762,606	609,816
CHINA AGRI INDUSTRIES HLDGS	3,945,894	2,215,937	1,296,996
CHINA AIRLINES LTD	4,911,439	1,937,137	1,475,304
CHINA ALL ACCESS HOLDINGS	1,324,195	475,194	411,360
CHINA ANIMAL HEALTHCARE LTD	7,317,731	3,738,378	1
CHINA AUTOMATION GROUP	963,276	201,047	146,516
CHINA BEIDAHUANG INDUSTRY A	3,928,189	373,422	202,537
CHINA BILLS FINANCE CORP	2,113,041	785,983	795,854
CHINA CHEMICAL + PHARM CO	355,393	242,209	202,159
CHINA CHENG TONG DEVELOPMENT	3,531,023	466,233	277,641
CHINA CINDA ASSET MANAGEME H	10,803,360	5,897,910	3,634,564
CHINA CITIC BANK CORP LTD H	15,560,278	9,328,565	9,446,943
CHINA COAL ENERGY CO H	4,465,889	3,990,355	2,319,882
CHINA COMMUNICATIONS CONST H	6,709,693	7,014,257	7,178,501
CHINA COMMUNICATIONS SERVI H	7,426,023	3,713,614	3,867,147
CHINA CONCH VENTURE HOLDINGS	4,196,915	9,367,184	8,309,490
CHINA CONSTRUCTION BANK H	331,738,292	252,590,900	218,936,711

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Security Name	Shares	Book Value	Market Value
CHINA COSCO HOLDINGS H	863,142	420,426	303,737
CHINA DATANG CORP RENEWABL H	3,357,881	451,291	328,952
CHINA DEVELOPMENT FINANCIAL	24,778,181	6,769,588	5,968,147
CHINA DONGXIANG GROUP CO	8,816,419	1,513,199	1,556,918
CHINA DYNAMICS HOLDINGS LTD	3,566,590	466,362	126,427
CHINA EASTERN AIRLINES CO H	3,458,434	1,388,503	1,720,758
CHINA ELECTRIC MANUFACTURING	464,348	279,009	109,397
CHINA ELECTRONICS CORP HOLDI	1,001,807	332,668	240,187
CHINA ENERGY ENGINEERING COR	3,571,033	694,241	589,192
CHINA EVERBRIGHT BANK CO L H	6,463,850	3,164,844	2,949,494
CHINA EVERBRIGHT INTL LTD	5,964,811	6,535,658	6,612,233
CHINA EVERBRIGHT LTD	1,011,563	2,202,724	1,942,818
CHINA EVERBRIGHT WATER LTD	2,111,287	1,760,609	996,112
CHINA FANGDA GROUP CO LTD B	336,109	105,377	342,697
CHINA FIBER OPTIC NETWORK SY	1,797,324	405,715	152,906
CHINA FINANCIAL INTERNATIONALA	12,375,185	1,414,405	797,581
CHINA FISHERY GROUP LTD	3,076,791	1,100,917	2
CHINA FOODS LTD	5,905,910	3,229,059	1,956,469
CHINA FORESTRY HOLDINGS CO	5,319,000	2,007,092	1
CHINA GALAXY SECURITIES CO H	4,406,203	5,677,909	3,935,961
CHINA GAS HOLDINGS LTD	4,191,169	5,205,228	6,385,658
CHINA GENERAL PLASTICS	867,461	381,040	418,147
CHINA GOLD INTERNATIONAL RES	652,682	2,670,901	1,176,003
CHINA GOLDJOY GROUP LTD	25,502,431	3,160,965	2,794,174
CHINA HARMONY NEW ENERGY AUT	1,996,046	968,724	1,065,182
CHINA HEALTHCARE ENTERPRISE	7,679,777	812,081	287,078
CHINA HIGH PRECISION AUTOMAT	2,500,000	-	-
CHINA HIGH SPEED TRANSMISSIO	3,121,452	2,428,677	2,498,626
CHINA HONGQIAO GROUP LTD	2,508,364	1,658,373	1,681,307
CHINA HONGXING SPORTS LTD	6,008,000	-	4
CHINA HOUSEHOLD HOLDINGS LTD	9,196,831	863,649	114,991
CHINA HUARONG ASSET MANAGEME	7,449,445	2,918,108	2,938,315
CHINA HUARONG ENERGY CO LTD	3,916,189	601,089	257,446
CHINA HUISHAN DAIRY HOLDINGS	10,362,034	3,544,937	4,234,063
CHINA HUIYUAN JUICE GROUP	818,537	386,259	282,765
CHINA INNOVATIVE FINANCE GRO	13,793,755	1,191,914	1,422,412
CHINA INTERNATIONAL CAPITA H	837,992	1,240,996	1,272,443
CHINA INTERNATIONAL MARINE H	601,269	776,575	739,385
CHINA JINMAO HOLDINGS GROUP	7,479,883	2,149,353	2,101,863
CHINA LESSO GROUP HOLDINGS L	3,682,123	2,353,369	1,945,966
CHINA LIFE INSURANCE CO H	11,943,423	39,680,556	25,586,617
CHINA LIFE INSURANCE CO LTD	10,046,205	7,456,014	7,754,441
CHINA LILANG LTD	763,348	491,604	485,090
CHINA LNG GROUP LTD	44,357,676	1,602,217	1,429,426

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CHINA LONGYUAN POWER GROUP H	10,895,608	10,612,081	9,016,532
CHINA LOTSYNERGY HLDG LTD	19,517,775	1,453,804	666,698
CHINA LUMENA NEW MATERIALS	5,274,000	-	1
CHINA MACHINERY ENGINEERIN H	3,766,258	2,797,798	2,441,918
CHINA MAN MADE FIBER CORP	4,201,478	1,320,677	944,255
CHINA MAPLE LEAF EDUCATIONAL	1,628,933	1,161,917	1,461,388
CHINA MEDICAL + HEALTHCARE G	12,643,778	799,908	961,572
CHINA MEDICAL SYSTEM HOLDING	2,414,947	3,418,340	3,673,183
CHINA MENGNIU DAIRY CO	15,566,276	24,987,071	27,047,532
CHINA MERCHANTS BANK H	7,510,327	15,563,547	16,786,531
CHINA MERCHANTS HLDGS INTL	666,412	2,235,215	1,769,551
CHINA MERCHANTS LAND LTD	1,481,963	199,397	208,217
CHINA MERCHANTS PORT HOLDING	1,194,414	3,988,346	3,171,577
CHINA METAL PRODUCTS CO LTD	479,910	479,939	569,037
CHINA METAL RECYCLING	1,401,600	-	-
CHINA MILK PRODUCTS GROUP	1,714,577	-	1
CHINA MINSHENG BANKING H	12,172,136	10,694,611	11,736,035
CHINA MINSHENG DRAWIN TECHNO	4,524,926	316,887	209,975
CHINA MINSHENG FINANCIAL HOL	18,943,782	2,501,527	2,124,413
CHINA MOBILE LTD	13,821,307	150,399,466	157,935,911
CHINA MODERN DAIRY HOLDINGS	2,323,718	890,620	335,471
CHINA MOLYBDENUM CO LTD H	7,971,764	1,560,112	1,777,680
CHINA MOTOR CORP	1,537,307	1,076,160	1,160,402
CHINA NATIONAL ACCORD MEDI B	96,658	453,551	565,647
CHINA NATIONAL BUILDING MA H	9,928,496	7,591,465	4,325,668
CHINA NATIONAL MATERIALS H	5,745,707	1,986,567	1,236,838
CHINA OCEAN INDUSTRY GROUP	28,063,019	788,854	618,562
CHINA OCEAN RESOURCES CO LTD	223,420	1,314,429	396,661
CHINA OCEANWIDE HOLDINGS LTD	10,624,226	1,415,669	1,177,738
CHINA OIL AND GAS GROUP LTD	6,114,585	887,053	465,020
CHINA OVERSEAS GRAND OCEANS	1,924,588	1,155,609	563,140
CHINA OVERSEAS LAND + INVEST	11,324,128	27,061,841	35,762,170
CHINA OVERSEAS PROPERTY HOLD	1,565,941	215,896	230,109
CHINA PACIFIC INSURANCE GR H	3,672,712	14,183,932	12,356,073
CHINA PETROCHEMICAL DEV CORP	7,248,508	3,335,504	1,624,561
CHINA POWER INTERNATIONAL	14,741,731	8,796,491	5,415,597
CHINA POWER NEW ENERGY DEVEL	691,675	347,312	403,881
CHINA PRECIOUS METAL RESOURC	9,697,964	948,494	306,267
CHINA PUBLIC PROCUREMENT LTD	11,318,243	514,973	160,481
CHINA RAILWAY CONSTRUCTION H	3,445,059	4,118,024	4,294,140
CHINA RAILWAY GROUP LTD H	5,588,494	3,756,168	4,149,256
CHINA RAILWAY SIGNAL + COM H	2,105,068	1,508,342	1,397,418
CHINA RARE EARTH HLDGS LTD	1,913,510	293,235	133,192
CHINA REINSURANCE GROUP CO H	8,036,043	2,279,223	1,833,448

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CHINA RESOURCES AND TRANSPOR	4,470,588	814,610	66,846
CHINA RESOURCES BEER HOLDIN	6,318,220	19,472,680	13,763,678
CHINA RESOURCES CEMENT	4,357,972	2,314,714	1,393,122
CHINA RESOURCES GAS GROUP LT	1,308,322	3,059,825	3,963,104
CHINA RESOURCES LAND LTD	4,015,620	9,711,468	9,368,805
CHINA RESOURCES POWER HOLDIN	4,237,743	9,376,410	6,314,595
CHINA SCE PROPERTY HOLDINGS	1,858,335	402,807	400,031
CHINA SHANSHUI CEMENT GROUP	3,714,564	2,082,830	-
CHINA SHENHUA ENERGY CO H	16,473,122	44,473,172	30,279,484
CHINA SHINeway PHARMACEUTICA	621,743	936,081	679,610
CHINA SHIPPING CONTAINER H	7,987,363	2,301,933	1,647,314
CHINA SHIPPING DEVELOPMENT H	845,914	638,634	476,498
CHINA SILVER GROUP LTD	4,619,547	1,234,834	958,690
CHINA SINGYES SOLAR TECH	512,759	519,027	175,812
CHINA SOFT POWER TECHNOLOGY	4,319,300	433,865	144,757
CHINA SOUTH CITY HOLDINGS	3,165,305	1,330,290	612,012
CHINA SOUTHERN AIRLINES CO H	7,998,106	6,333,501	4,505,278
CHINA STATE CONSTRUCTION INT	2,698,456	3,272,795	3,554,833
CHINA STEEL CHEMICAL CORP	256,739	1,125,556	851,580
CHINA STEEL CORP	19,304,546	14,988,277	12,507,053
CHINA STRATEGIC HLDGS LTD	39,716,982	1,512,743	1,049,502
CHINA SUN BIO CHEM TECHNOLOG	304,000	-	-
CHINA SUNTIEN GREEN ENERGY H	3,290,848	927,742	339,352
CHINA SYNTHETIC RUBBER	907,440	814,121	652,612
CHINA TAIPING INSURANCE HOLD	2,764,416	7,144,857	5,145,452
CHINA TELECOM CORP LTD H	54,847,913	28,067,722	24,461,846
CHINA TRADITIONAL CHINESE ME	4,228,726	2,678,582	1,667,954
CHINA TRAVEL INTL INV HK	6,079,717	1,285,450	1,755,434
CHINA UNICOM HONG KONG LTD	21,812,082	29,271,640	22,548,856
CHINA VANKE CO LTD H	3,162,426	5,963,086	6,196,080
CHINA WATER AFFAIRS GROUP	2,180,869	873,665	1,259,391
CHINA WATER INDUSTRY GROUP L	1,564,953	303,055	270,308
CHINA YURUN FOOD GROUP LTD	2,588,714	445,689	390,412
CHINA ZHENG TONG AUTO SERVICE	1,070,471	715,522	393,254
CHINA ZHONGWANG HOLDINGS LTD	3,191,474	1,245,191	1,415,151
CHINASOFT INTERNATIONAL LTD	1,995,710	669,906	776,886
CHINESE MARITIME TRANSPORT	128,437	157,967	86,994
CHIPBOND TECHNOLOGY CORP	2,484,957	3,929,276	3,162,141
CHIYODA CO LTD	96,249	1,815,047	2,116,569
CHIYODA CORP	452,759	3,905,417	2,965,726
CHIYODA INTEGRE CO LTD	31,137	447,366	573,024
CHLITINA HOLDING LTD	63,280	522,418	328,571
CHOCOLADE FABRIKEN LINDT PC	3,469	12,327,911	20,655,710
CHOCOLADE FABRIKEN LINDT REG	273	10,162,442	19,470,322

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CHOFU SEISAKUSHO CO LTD	59,229	1,286,390	1,428,321
CHOLAMANDALAM INVESTMENT AND	478,810	6,377,657	6,729,020
CHONG HING BANK LTD	453,624	1,083,349	923,860
CHONG HONG CONSTRUCTION CO	575,199	1,193,325	1,132,246
CHONG KUN DANG PHARMACEUTICA	16,458	388,151	1,578,840
CHONGKUNDANG HOLDINGS CORP	8,643	212,321	733,828
CHONGQING CHANGAN AUTOMOBIL	1,205,888	1,227,907	1,678,741
CHONGQING IRON + STEEL CO LTD	644,160	91,720	139,494
CHONGQING MACHINERY AND ELECT	1,333,766	196,396	139,257
CHONGQING RURAL COMMERCIAL B	5,836,829	3,294,349	2,949,280
CHORI CO LTD	29,346	354,804	378,450
CHORUS AVIATION INC	88,300	435,177	407,946
CHORUS LTD	1,620,988	2,734,300	4,871,852
CHOW SANG SANG HLDG	640,933	909,645	1,131,843
CHOW TAI FOOK JEWELLERY GROU	2,750,201	4,817,753	1,971,025
CHR HANSEN HOLDING A/S	255,289	10,156,324	16,693,230
CHRISTIAN DIOR SE	136,234	15,605,472	21,915,410
CHROMA ATE INC	584,923	1,299,314	1,392,544
CHUBU ELECTRIC POWER CO INC	2,858,345	49,794,577	40,357,855
CHUDENKO CORP	67,447	1,046,454	1,354,326
CHUETSU PULP + PAPER CO LTD	556,718	994,107	1,107,033
CHUGAI PHARMACEUTICAL CO LTD	861,752	19,427,899	30,533,866
CHUGAI RO CO LTD	175,083	612,759	366,925
CHUGOKU BANK LTD/THE	594,035	7,885,366	6,010,417
CHUGOKU ELECTRIC POWER CO	1,135,120	19,751,147	14,372,955
CHUGOKU MARINE PAINTS LTD	269,177	1,783,866	1,642,506
CHUKYO BANK LTD/THE	326,291	789,350	763,328
CHULARAT HOSPITAL PCL F	13,262,423	780,560	1,169,992
CHUNG HSIN ELECTRIC + MACHIN	486,579	289,024	282,816
CHUNG HWA PULP	640,111	227,005	188,706
CHUNGHWA TELECOM CO LTD	10,971,244	31,985,478	39,621,500
CHUO SPRING CO LTD	109,427	333,028	280,527
CI FINANCIAL CORP	659,606	17,069,351	13,687,835
CI Z HOLDINGS CO LTD	57,499	774,633	1,257,139
CIA BRASILEIRA DE DIS PREF	906,585	22,808,957	13,217,811
CIA CERVECERIAS UNIDAS SA	875,352	9,175,395	10,253,311
CIA DE DISTRIBUCION INTEGRAL	101,381	2,059,303	2,128,128
CIA DE GAS DE SAO PAULO PR A	38,773	752,703	562,883
CIA DE TRANSMISSAO DE ENERGI	176,783	2,687,075	3,448,758
CIA ENERGETICA DE MINAS GER	602,560	2,276,161	1,335,365
CIA ENERGETICA DE SP PREF B	1,089,604	8,790,505	4,047,223
CIA ENERGETICA DO CEARA PR A	16,400	278,901	218,587
CIA ENERGETICA MINAS GER PRF	5,321,742	21,948,437	12,092,792
CIA PARANAENSE DE ENERGI PFB	1,115,007	9,135,939	10,169,486

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Security Name	Shares	Book Value	Market Value
CIA PARANAENSE DE ENERGIA	106,897	720,227	668,659
CIA SANEAMEN MINAS GERA RCT	13,981	72,723	126,557
CIA SANEAMENTO BASICO DE SP	1,433,593	9,804,246	13,012,526
CIA SANEAMENTO MINAS GERAIS	276,009	3,183,022	2,550,094
CIA SUD AMERICANA DE VAPORES	39,434,904	1,914,929	791,599
CIE AUTOMOTIVE SA	160,639	2,142,344	2,679,607
CIE FINANCIERE RICHEMONT REG	1,634,534	72,984,246	95,216,370
CIECH SA	101,133	1,813,709	1,278,790
CIELO SA	5,915,605	48,515,129	62,521,233
CIFI HOLDINGS GROUP CO LTD	4,804,084	1,109,489	1,176,569
CIMB GROUP HOLDINGS BHD	15,591,103	25,160,232	16,900,191
CIMC ENRIC HOLDINGS LTD	759,674	966,376	344,686
CIMIC GROUP LTD	374,083	8,320,117	9,957,892
CIMSA CIMENTO SANAYI VE TIC	127,896	663,654	673,803
CINEPLEX INC	178,101	5,030,432	7,073,583
CINEWORLD GROUP PLC	630,986	2,735,437	4,605,524
CIPLA LTD	523,550	3,870,079	3,886,194
CIPUTRA DEVELOPMENT TBK PT	13,099,176	1,084,312	1,437,563
CIPUTRA SURYA PT	4,175,735	713,924	884,924
CIR SPA	1,465,527	2,228,778	1,578,469
CITADEL CAPITAL SAE	1,315,700	416,660	146,684
CITIC LTD	9,438,088	17,012,388	13,722,907
CITIC RESOURCES HOLDINGS LTD	3,159,518	553,671	293,229
CITIC SECURITIES CO LTD H	2,702,910	7,425,391	5,922,889
CITIC TELECOM INTERNATIONAL	3,737,052	1,149,270	1,406,582
CITIZEN HOLDINGS CO LTD	164,721	1,032,203	796,390
CITIZEN WATCH CO LTD	691,260	4,019,056	3,342,091
CITY DEVELOPMENTS LTD	1,478,335	10,529,407	8,940,965
CITY LODGE HOTELS LTD	43,383	467,766	460,703
CITYCON OYJ	1,090,775	2,823,726	2,479,334
CJ CGV CO LTD	36,162	1,043,713	3,249,386
CJ CHEILJEDANG CORP	26,016	6,004,903	8,774,738
CJ CHEILJEDANG CORP PREF	3,976	735,575	717,984
CJ CORP	46,112	4,963,699	8,086,752
CJ E+M CORP	67,729	2,687,574	4,074,850
CJ FRESHWAY CORP	13,047	713,922	530,090
CJ HELLOVISION CO LTD	75,541	1,174,113	737,805
CJ KOREA EXPRESS CORP	24,566	2,728,975	4,628,127
CJ O SHOPPING CO LTD	10,271	1,532,063	1,564,050
CK HUTCHISON HOLDINGS LTD	8,283,914	84,280,353	90,282,214
CK POWER LTD FOREIGN	4,007,652	397,133	328,459
CKD CORP	149,716	942,806	1,104,736
CLAL INSURANCE ENTERPR HLDGS	65,423	1,066,189	659,144
CLARIANT AG REG	1,527,003	21,055,310	25,753,088

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Security Name	Shares	Book Value	Market Value
CLARION CO LTD	283,515	625,810	690,894
CLARIS LIFESCIENCES LTD	390,470	1,022,164	1,251,332
CLAS OHLSON AB B SHS	63,894	899,883	1,087,819
CLEANAWAY CO LTD	130,834	747,220	701,640
CLEANAWAY WASTE MANAGEMENT L	5,045,455	3,841,001	3,005,476
CLEANUP CORP	57,942	390,212	425,850
CLEVO COMPANY	830,500	1,154,621	698,970
CLICKS GROUP LTD	2,407,440	16,048,394	20,170,225
CLOSE BROTHERS GROUP PLC	442,177	5,789,683	6,697,183
CLOVER INDUSTRIES LTD	209,713	369,996	265,058
CLP HOLDINGS LTD	5,639,402	43,418,062	57,426,608
CMC MAGNETICS CORP	5,902,127	880,170	687,932
CMC MARKETS PLC	261,671	1,052,492	960,558
CMIC HOLDINGS CO LTD	24,969	356,861	384,797
CMK CORP	130,317	721,905	523,353
CNH INDUSTRIAL NV	2,959,054	26,207,712	21,302,092
CNK INTERNATIONAL CO LTD	158,899	-	-
CNP ASSURANCES	605,443	12,252,033	8,955,884
COAL INDIA LTD	2,445,889	15,511,310	11,342,519
COASTAL CONTRACTS BHD	274,756	382,380	105,636
COBHAM PLC	4,453,709	12,807,444	9,365,198
COCA COLA AMATIL LTD	3,752,020	29,803,101	22,992,593
COCA COLA EAST JAPAN CO LTD	171,448	3,942,626	3,270,536
COCA COLA FEMSA SAB SER L	1,215,526	11,683,945	9,990,119
COCA COLA HBC AG DI	1,953,568	44,826,040	39,423,537
COCA COLA ICECEK AS	492,656	5,628,685	6,016,758
COCA COLA WEST CO LTD	264,486	5,520,057	7,455,832
COCHLEAR LTD	562,510	35,598,040	50,784,955
COCOKARA FINE INC	67,832	1,675,466	3,491,093
CODES COMBINE CO LTD	62,172	4,835,704	-
COFACE SA	291,407	3,526,408	1,978,042
COFIDE SPA	881,904	710,326	337,230
COGECO COMMUNICATIONS INC	42,343	1,691,594	2,210,570
COGOBUY GROUP	533,757	608,800	854,512
COLBUN SA	22,890,074	5,856,439	5,541,827
COLGATE PALMOLIVE (INDIA)	97,037	997,591	1,320,523
COLLECTOR AB	66,145	980,762	845,085
COLLIERS INTERNATIONAL GROUP	102,589	1,997,745	3,485,194
COLLINS FOODS LTD	227,166	773,583	717,187
COLOPL INC	105,944	2,372,040	2,080,872
COLOPLAST B	278,550	8,192,955	20,701,595
COLOUR LIFE SERVICES GROUP	336,900	273,226	232,765
COLOWIDE CO LTD	163,480	1,191,555	2,948,030
COLRUYT SA	183,723	8,967,289	10,118,606

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Security Name	Shares	Book Value	Market Value
COM HEM HOLDING AB	342,577	2,842,113	2,884,895
COM2US CORP	27,066	1,491,994	3,089,995
COMBA TELECOM SYSTEMS HOLDIN	3,594,678	781,121	523,590
COMDIRECT BANK AG	76,516	658,148	778,652
COMFORTDELGRO CORP LTD	5,696,227	7,366,910	11,638,773
COMMERCIAL INTERNATIONAL BAN	3,508,263	13,620,598	15,735,912
COMMERZBANK AG	4,568,228	94,857,257	29,557,209
COMMONWEALTH BANK OF AUSTRAL	4,827,154	215,993,821	267,308,002
COMPAGNIE DE SAINT GOBAIN	2,109,343	103,258,258	80,506,590
COMPAL ELECTRONICS	13,664,707	10,546,029	8,577,771
COMPASS GROUP PLC	5,425,072	49,344,802	103,126,805
COMPEQ MANUFACTURING CO LTD	3,140,718	1,577,232	1,664,847
COMPUGEN LTD	133,600	1,135,036	839,533
COMPUGROUP MEDICAL SE	65,779	1,722,891	2,739,662
COMPUTACENTER PLC	260,080	1,684,411	2,564,100
COMPUTERSHARE LTD	1,816,497	14,078,288	12,403,006
COMSYS HOLDINGS CORP	424,780	5,587,053	6,848,478
CONCENTRIC AB	121,427	577,791	1,382,995
CONCORD NEW ENERGY GROUP LTD	6,224,243	346,925	344,991
CONCORD SECURITIES CO LTD	739,993	169,653	141,305
CONCORDIA FINANCIAL GROUP LT	3,367,437	19,306,903	13,090,300
CONCORDIA INTERNATIONAL CORP	111,715	6,698,078	2,393,952
CONEXIO CORP	46,059	399,617	575,117
CONSOLIDATED INFRASTRUCTURE	203,981	493,445	374,674
CONSORCIO ARA S.A.B. SER	1,076,046	356,250	382,027
CONSTELLATION SOFTWARE INC	124,095	46,542,392	47,777,541
CONSTRUCC Y AUX DE FERROCARR	8,291	3,324,563	2,815,784
CONTACT ENERGY LTD	2,400,175	9,651,069	8,854,717
CONTAINER CORP OF INDIA LTD	29,723	629,982	629,976
CONTINENTAL AG	382,694	39,518,772	71,978,451
CONTINENTAL HOLDINGS CORP	1,067,105	395,485	348,987
CONTROLADORA VUELA CIA DE A	788,772	1,512,595	1,468,159
CONVIVIALITY PLC	107,372	298,370	265,181
CONVOY GLOBAL HOLDINGS LTD	31,079,222	1,183,748	1,422,170
CONWERT IMMOBILIEN INVEST SE	199,483	2,294,121	3,207,892
CONZZETA AG REG	3,981	2,623,535	2,547,869
COOKPAD INC	107,241	2,030,347	1,300,393
COOLPAD GROUP LTD	3,630,413	536,567	673,863
CORBION NV	217,984	4,409,556	5,232,057
COREANA COSMETICS CO LTD	67,225	737,375	470,402
CORETRONIC CORP	1,913,168	1,937,545	1,743,611
COROMANDEL INTERNATIONAL LTD	84,688	399,322	331,877
CORONA CORP	35,912	442,608	354,253
CORONATION FUND MANAGERS LTD	420,106	1,740,697	1,918,807

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CORP FINANCIERA COLOMBIANA	335,905	5,160,710	4,406,374
CORP INMOBILIARIA VESTA SAB	5,914,146	10,175,966	9,059,109
CORP MOCTEZUMA SER	614,889	1,190,149	1,932,730
CORPORACION FINANCIERA ALBA	42,610	2,550,544	1,718,337
CORPORATE TRAVEL MANAGEMENT	89,462	916,682	932,592
CORPORATION BANK	254,202	302,320	154,227
CORUS ENTERTAINMENT INC B SH	457,628	6,789,915	4,693,621
COSAN SA INDUSTRIA COMERCIO	575,805	4,862,784	5,986,751
COSCO CAPITAL INC	719,600	119,633	118,997
COSCO CORP SINGAPORE LTD	5,105,367	3,348,812	1,137,982
COSCO INTERNATIONAL HOLDINGS	863,871	374,292	427,596
COSCO PACIFIC LTD	935,606	1,232,944	929,823
COSCO SHIPPING ENERGY TRAN H	1,296,202	1,237,966	730,142
COSCO SHIPPING HOLDINGS CO H	2,576,325	1,318,338	906,601
COSCO SHIPPING PORTS LTD	1,704,555	2,351,358	1,694,020
COSEL CO LTD	58,792	664,352	600,013
COSMAX BTI INC	12,044	523,925	666,057
COSMAX INC	16,200	842,510	2,397,991
COSMO ENERGY HOLDINGS CO LTD	179,285	4,749,930	2,174,005
COSMO LADY CHINA HOLDINGS CO	814,092	613,359	416,598
COSMO PHARMACEUTICALS NV	13,814	2,483,757	2,257,487
COSMOS PHARMACEUTICAL CORP	22,475	2,985,702	4,521,644
COSON CO LTD	40,969	1,003,521	602,884
COSTA GROUP HOLDINGS LTD	709,633	1,276,182	1,437,229
COTT CORPORATION	358,574	3,313,343	4,986,405
COUNTRY GARDEN HOLDINGS CO	14,017,226	6,058,643	5,890,236
COUNTRYWIDE PLC	413,513	3,638,082	1,357,639
COVER MORE GROUP LTD	814,501	1,485,463	733,838
COVESTRO AG	161,192	7,104,894	7,153,211
COWAY CO LTD	186,765	8,384,629	16,943,984
COX AND KINGS LTD	123,693	601,996	307,972
CP ALL PCL FOREIGN	23,006,112	26,253,451	32,898,609
CP POKPHAND CO LTD	14,754,358	1,523,907	1,540,488
CPFL ENERGIA SA	1,035,068	8,062,627	6,652,220
CPMC HOLDINGS LTD	476,204	382,781	201,949
CRAMO OYJ	100,534	1,550,926	2,067,340
CREATE RESTAURANTS HOLDINGS	144,458	691,985	1,317,992
CREATE SD HOLDINGS CO	66,980	679,712	1,889,467
CREDIT AGRICOLE SA	3,314,994	59,983,878	27,841,901
CREDIT ANALYSIS + RESEARCH	26,557	657,023	391,220
CREDIT CORP GROUP LTD	104,148	953,304	931,354
CREDIT SAISON CO LTD	405,758	7,569,155	6,775,158
CREDIT SUISSE GROUP AG REG	6,028,589	184,666,150	63,800,811
CREDITO EMILIANO SPA	284,717	1,803,442	1,719,125

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Security Name	Shares	Book Value	Market Value
CREDITO REAL SAB DE CV SOFOM	4,883,549	11,731,938	9,193,092
CREDITO VALTELLINESE SCARL	4,838,967	8,423,899	2,208,936
CRESCENT POINT ENERGY CORP	1,192,153	45,438,972	18,735,542
CREST NICHOLSON HOLDINGS	700,054	4,169,987	3,331,563
CREW ENERGY INC	628,799	4,066,220	2,813,060
CRH PLC	3,725,989	81,532,221	108,750,646
CRISIL LTD	34,978	1,026,332	1,044,290
CRODA INTERNATIONAL PLC	388,257	16,172,335	16,292,106
CROESUS RETAIL TRUST	1,942,661	1,289,558	1,176,364
CROMPTON GREAVES CONSUMER EL	66,977	222,339	142,647
CROMPTON GREAVES LTD	956,792	1,062,116	1,045,461
CROPENERGIES AG	55,374	257,188	313,740
CROWN CONFECTIONERY CO LTD	17,896	1,215,859	621,479
CROWN RESORTS LTD	939,095	8,440,144	8,817,539
CRRC CORP LTD H	5,411,757	5,654,952	4,820,248
CRUCIALTEC CO LTD	59,612	764,209	530,469
CSBC CORP TAIWAN	553,372	332,203	260,742
CSE GLOBAL LTD	1,150,474	635,352	376,112
CSG HOLDING CO LTD B	1,296,431	1,139,481	1,021,042
CSG LTD	620,360	633,292	688,261
CSL LTD	1,246,140	45,794,247	104,089,097
CSPC PHARMACEUTICAL GROUP LT	9,345,088	8,928,522	8,311,617
CSR LTD	2,678,004	8,363,722	7,258,313
CSSC OFFSHORE + MARINE ENG H	324,439	755,559	468,386
CT ENVIRONMENTAL GROUP LTD	4,550,234	1,022,325	1,313,817
CTBC FINANCIAL HOLDING CO LT	30,570,120	15,501,265	15,967,839
CTCI CORP	1,288,741	2,218,750	1,877,641
CTS EVENTIM AG + CO KGAA	91,979	1,206,116	2,802,407
CTT CORREIOS DE PORTUGAL	529,594	5,351,454	4,185,540
CUB ELECPARTS INC	700,594	7,313,148	7,840,121
CUCKOO ELECTRONICS CO LTD	4,569	748,759	577,158
CUMMINS INDIA LTD	104,029	1,167,765	1,308,399
CUROCOM CO LTD	226,848	676,679	811,403
CURRO HOLDINGS LTD	201,317	510,882	534,875
CVC BRASIL OPERADORA E AGENC	70,384	304,860	502,879
CYBERAGENT INC	114,910	6,324,527	6,910,929
CYBERLINK CORP	74,492	226,529	158,640
CYBERTAN TECHNOLOGY INC	395,190	339,006	229,698
CYBG PLC	2,047,100	6,773,373	6,348,826
CYBOZU INC	64,761	187,448	239,247
CYDSA SAB DE CV	27,980	35,261	34,882
CYFROWY POLSAT SA	357,893	2,406,180	1,987,615
CYIENT LTD	112,930	969,229	820,016
CYPRUS POPULAR BANK PUBLIC C	10,584,222	-	12

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CYRELA BRAZIL REALTY SA EMP	1,540,621	4,433,062	4,948,261
D IETEREN SA/NV	114,294	4,078,461	4,930,420
D LINK CORP	2,061,169	1,153,945	686,864
D.G. KHAN CEMENT	1,613,673	2,224,428	2,943,477
D/S NORDEN	22,767	915,985	316,507
D+L INDUSTRIES INC	33,987,496	6,910,133	7,216,857
DABUR INDIA LTD	2,510,921	5,976,137	11,482,268
DAEDUCK ELECTRONICS CO	84,701	478,695	530,188
DAEDUCK GDS CO LTD	66,405	651,102	755,219
DAEHAN FLOUR MILLS CO LTD	2,869	363,194	442,109
DAEHWHA PHARM CO LTD	32,834	910,318	1,115,978
DAEJAN HOLDINGS PLC	13,628	612,723	919,068
DAEKYO CO LTD	74,667	370,807	571,095
DAESANG CORPORATION	52,131	559,487	1,242,345
DAETWYLER HOLDING AG BR	13,986	955,607	1,866,360
DAEWOO ENGINEERING + CONSTR	476,487	4,650,372	2,320,694
DAEWOO SHIPBUILDING + MARINE	684,753	6,432,986	2,514,654
DAEWOONG CO LTD	12,005	671,377	659,742
DAEWOONG PHARMACEUTICAL CO	12,321	534,603	1,117,848
DAH CHONG HONG	2,251,156	1,550,714	1,059,135
DAH SING BANKING GROUP LTD	881,669	1,228,137	1,627,427
DAH SING FINANCIAL HOLDINGS	656,711	3,905,500	4,037,807
DAI ICHI LIFE HOLDINGS INC	2,612,578	42,315,952	28,700,415
DAI ICHI LIFE INSURANCE	1,954,800	25,787,461	21,474,409
DAI ICHI SEIKO CO LTD	36,393	781,085	343,742
DAI NIPPON PRINTING CO LTD	1,900,031	23,009,833	21,020,912
DAI NIPPON TORYO CO LTD	446,182	634,091	821,994
DAIBIRU CORP	167,250	1,534,539	1,429,754
DAICEL CORP	803,968	5,616,604	8,252,056
DAIDO METAL CO LTD	158,488	1,138,151	1,506,250
DAIDO STEEL CO LTD	1,158,884	5,312,676	3,942,397
DAIDOH LTD	66,154	474,927	283,082
DAIFUKU CO LTD	315,199	3,220,407	5,585,648
DAIHATSU MOTOR CO LTD	726,278	10,229,550	9,366,074
DAIHEN CORP	291,578	1,121,669	1,264,763
DAIHO CORP	219,849	1,094,101	977,200
DAIICHI JITSUGYO CO LTD	234,328	1,056,314	1,007,297
DAIICHI SANKYO CO LTD	3,021,286	66,138,592	72,844,830
DAIKEN CORP	195,974	457,346	620,835
DAIKIN INDUSTRIES LTD	775,248	31,821,670	64,338,268
DAIKOKU DENKI CO LTD	41,101	565,471	575,310
DAIKOKUTENBUSSAN CO LTD	13,629	433,409	642,308
DAIKYO INC	697,710	1,276,604	1,006,541
DAIKYONISHIKAWA CORP	178,380	1,559,048	2,241,275

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DAILY MAIL+GENERAL TST A NV	723,909	5,047,585	5,772,456
DAIMLER AG REGISTERED SHARES	3,076,424	189,769,149	182,918,048
DAINICHISEIKA COLOR + CHEM	210,895	849,464	840,786
DAIO PAPER CORP	256,480	2,090,481	2,777,558
DAIRY CREST GROUP PLC	415,636	2,645,242	2,986,469
DAISAN BANK LTD/THE	479,798	1,069,876	710,881
DAISEKI CO LTD	136,748	2,896,980	2,633,916
DAISHI BANK LTD/THE	1,258,345	4,795,655	3,986,373
DAISHIN SECURITIES CO LTD	135,231	1,113,412	1,174,036
DAISHIN SECURITIES CO LTD PF	58,166	321,302	378,737
DAISYO CORP	24,770	314,141	366,037
DAITO TRUST CONSTRUCT CO LTD	220,085	15,928,058	35,697,640
DAIWA HOUSE INDUSTRY CO LTD	1,634,007	25,609,698	47,495,942
DAIWA INDUSTRIES LTD	74,908	349,588	640,355
DAIWA SECURITIES GROUP INC	4,304,563	33,335,815	22,552,905
DAIWABO HOLDINGS CO LTD	1,078,499	2,238,330	2,281,258
DALI FOODS GROUP CO LTD	1,933,630	1,226,170	1,099,170
DALIAN PORT (PDA) CO LTD H	1,589,374	565,427	714,998
DALIAN REFRIGERATION CO B	144,788	64,248	111,792
DALIAN WANDA COMMERCIAL PR H	990,094	6,199,963	6,074,865
DAMAC PROPERTIES DUBAI CO	3,331,121	2,819,570	2,067,724
DANA GAS	10,316,529	1,547,814	1,544,769
DANIELI + CO	64,088	1,437,573	1,139,882
DANIELI + CO RSP	200,791	2,937,286	2,786,127
DANONE	1,534,801	97,283,982	108,119,497
DANSKE BANK A/S	2,278,184	56,279,734	59,669,319
DAOU TECHNOLOGY INC	101,010	1,476,752	2,043,254
DAPHNE INTERNATIONAL HOLDING	780,500	951,358	118,716
DARFON ELECTRONICS CORP	931,645	594,594	581,935
DART GROUP PLC	68,167	575,316	480,232
DARWIN PRECISIONS CORP	605,629	303,847	222,471
DASSAULT SYSTEMES SA	334,299	12,271,191	25,358,495
DATALOGIC SPA	52,884	967,724	850,134
DATANG INTL POWER GEN CO H	6,098,473	2,418,394	1,697,962
DATASONIC GROUP BHD	653,644	349,856	204,289
DATATEC LTD	591,685	2,516,351	1,771,620
DAVIDE CAMPARI MILANO SPA	1,508,131	12,485,578	14,878,055
DAWNRAYS PHARMACEUTICAL HOLD	458,420	388,782	349,815
DAWONSY CO LTD	33,795	811,242	762,834
DAYANG ENTERPRISE HLDGS BHD	461,977	481,281	123,759
DBS GROUP HOLDINGS LTD	5,004,049	52,020,051	58,595,590
DBV TECHNOLOGIES SA	61,343	3,391,082	4,012,615
DCC PLC	227,281	13,346,402	20,007,147
DCM HOLDINGS CO LTD	423,118	2,911,863	3,608,812

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DE LA RUE PLC	346,617	4,988,144	2,367,757
DE LONGHI SPA	160,741	1,740,385	3,817,927
DEA CAPITAL SPA	259,630	527,985	305,742
DEBENHAMS PLC	4,270,772	5,159,145	3,157,170
DECHRA PHARMACEUTICALS PLC	300,272	2,793,190	4,704,449
DECMIL GROUP LTD	351,567	891,825	187,170
DELEK AUTOMOTIVE SYSTEMS LTD	111,270	1,089,453	930,644
DELEK ENERGY SYSTEMS LTD	1,449	684,833	754,366
DELEK GROUP LTD	12,661	2,439,535	2,461,448
DELHAIZE GROUP	541,663	42,527,357	56,884,361
DELTA ELECTRONICS INC	5,590,125	22,799,640	27,033,062
DELTA ELECTRONICS THAI FORGN	1,517,166	2,286,137	2,946,687
DELTA GALIL INDUSTRIES	25,262	816,667	676,295
DELTA LLOYD NV	5,021,868	42,857,539	17,741,350
DEN NETWORKS LTD	127,769	296,304	173,116
DENA CO LTD	344,662	5,763,546	7,989,146
DENKA CO LTD	1,440,618	4,865,243	5,771,457
DENKI KOGYO CO LTD	244,166	1,239,651	1,059,109
DENSO CORP	1,969,824	79,032,825	68,681,738
DENTSU INC	618,193	19,210,596	28,743,365
DENYO CO LTD	321,279	5,127,550	3,303,917
DEOLEO SA	1,029,731	466,227	205,916
DEPO AUTO PARTS IND CO LTD	163,016	637,049	495,228
DERICHEBOURG	426,630	1,621,643	1,090,592
DESCARTES SYSTEMS GRP/THE	213,918	3,868,417	4,070,155
DESCENTE LTD	131,348	773,882	1,408,348
DETOUR GOLD CORP	563,360	9,240,075	14,020,017
DEUTSCHE BANK AG REGISTERED	5,438,065	240,343,847	74,460,446
DEUTSCHE BETEILIGUNGS AG	27,271	591,667	797,717
DEUTSCHE BOERSE AG	1,252,995	99,917,604	102,368,697
DEUTSCHE EUROSHOP AG	129,946	4,542,061	5,932,635
DEUTSCHE LUFTHANSA REG	1,430,641	23,507,612	16,736,066
DEUTSCHE PFANDBRIEFBANK AG	282,483	3,235,245	2,777,350
DEUTSCHE POST AG REG	3,932,404	99,059,073	109,982,077
DEUTSCHE TELEKOM AG REG	11,970,904	186,976,491	203,209,765
DEUTSCHE WOHNEN AG BR	1,178,540	28,785,704	39,966,331
DEUTZ AG	414,036	2,112,033	1,700,982
DEVRO PLC	454,604	1,906,153	1,575,500
DEWAN HOUSING FINANCE CORP	213,564	629,247	644,535
DEXERIALS CORP	155,132	1,628,900	1,081,188
DEYAAR DEVELOPMENT PJSC	2,833,878	708,999	455,198
DFDS A/S	111,396	2,264,076	4,875,502
DGB FINANCIAL GROUP INC	632,519	7,386,132	4,760,985
DH CORP	305,558	6,911,670	7,554,825

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DIAGEO PLC	7,602,678	160,529,721	212,056,430
DIALOG GROUP BHD	6,216,411	2,614,750	2,374,618
DIALOG SEMICONDUCTOR PLC	195,865	4,155,643	5,833,756
DIASORIN SPA	67,251	1,949,687	4,109,184
DIC ASSET AG	95,558	979,286	903,736
DIC CORP	266,120	6,894,522	5,514,871
DIEBOLD NIXDORF AG	75,212	4,335,771	4,366,679
DIGI.COM BHD	9,595,690	11,210,200	11,377,254
DIGITAL CHINA HOLDINGS LTD	1,511,843	1,805,211	1,140,028
DIGITAL TELECOMMUNICATIONS F	3,946,819	1,431,402	1,628,597
DIGNITY PLC	155,557	2,625,279	5,344,281
DIO CORP	196,229	5,706,502	8,109,143
DIP CORP	65,116	805,730	1,735,948
DIPLOMA PLC	319,481	3,033,872	3,559,733
DIRECIONAL ENGENHARIA SA	574,878	1,312,872	979,738
DIRECT LINE INSURANCE GROUP	4,146,222	18,837,446	19,111,128
DISCO CORP	83,103	5,063,206	7,444,381
DISCOVERY LTD	1,071,006	7,659,141	8,958,573
DISH TV INDIA LTD	306,757	419,411	444,036
DISTELL GROUP LTD	319,811	3,459,704	3,533,320
DISTRIBUIDORA INTERNACIONAL	1,993,256	10,907,956	11,519,344
DIVI S LABORATORIES LTD	168,759	1,981,848	2,774,478
DIXONS CARPHONE PLC	2,717,844	17,416,576	11,626,287
DKSH HOLDING AG	97,399	7,541,507	6,368,600
DLF LTD	723,332	2,940,524	1,606,987
DMCI HOLDINGS INC	7,578,698	2,058,959	2,029,685
DMG MORI AG	56,529	1,162,554	2,656,780
DMG MORI CO LTD	231,664	2,850,335	2,194,925
DNB ASA	5,795,608	73,592,372	68,809,410
DNO ASA	1,757,104	2,440,623	1,954,916
DO + CO AG	24,230	2,715,724	2,123,892
DOGAN SIRKETLER GRUBU HLDGS	5,945,561	2,082,466	951,075
DOGUS OTOMOTIV SERVIS VE TIC	387,131	1,871,008	1,427,014
DOLLARAMA INC	312,395	6,222,020	21,697,088
DOMETIC GROUP AB	430,068	2,859,492	2,829,826
DOMINION DIAMOND CORP	295,602	3,706,762	2,601,622
DOMINO S PIZZA ENTERPRISES L	160,341	6,965,086	8,134,037
DOMINO S PIZZA GROUP PLC	1,507,633	4,267,229	6,697,189
DON QUIJOTE HOLDINGS CO LTD	285,920	3,743,665	10,534,920
DONG A SOCIO HOLDINGS CO LTD	7,902	658,176	1,203,918
DONG A ST CO LTD	12,406	1,205,052	1,459,405
DONG ENERGY A/S	183,799	7,131,623	6,595,215
DONGBU HITEK CO LTD	89,374	820,707	1,431,571
DONGBU INSURANCE CO LTD	166,440	7,086,846	10,013,683

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DONGBU SECURITIES CO LTD	69,273	410,477	205,080
DONGFANG ELECTRIC CORP LTD H	637,596	995,515	498,870
DONGJIANG ENVIRONMENTAL H	244,326	365,410	418,236
DONGKUK STEEL MILL CO LTD	459,634	3,288,188	3,228,231
DONGSUH COMPANIES INC	115,026	4,015,531	3,330,404
DONGWON F+B CO LTD	3,119	1,050,168	767,584
DONGWON INDUSTRIES CO.	3,748	1,094,802	1,015,315
DONGYUE GROUP	3,428,851	1,530,975	605,511
DOOSAN ENGINE CO LTD	217,510	1,491,874	681,695
DOOSAN HEAVY INDUSTRIES	244,905	9,349,145	4,507,517
DOOSAN INFRACORE CO LTD	679,250	6,380,377	4,015,880
DOREL INDUSTRIES CL B	105,937	2,766,894	2,804,427
DORMA KABA HOLDING AG REG B	806	474,163	562,181
DORMAKABA HOLDING AG	8,345	2,190,018	5,820,802
DOSHISHA CO LTD	61,279	736,823	1,170,747
DOUBLEDRAAGON PROPERTIES CORP	960,664	806,996	1,241,476
DOUBLEUGAMES CO LTD	25,313	860,321	836,199
DOUTOR NICHIRE HOLDINGS CO	123,395	1,782,373	2,148,199
DOWA HOLDINGS CO LTD	644,200	3,377,049	3,284,108
DOWNER EDI LTD	3,249,414	11,860,041	9,194,151
DR LAL PATHLABS LTD	450,183	6,158,428	5,651,377
DR. REDDY S LABORATORIES	147,612	5,406,683	7,395,790
DRAEGERWERK AG	10,802	1,077,601	599,999
DRAEGERWERK AG PREF	30,944	2,345,688	1,882,174
DRAKE + SCULL INTERNATIONAL	2,795,231	498,078	409,418
DRAX GROUP PLC	1,507,329	6,466,626	6,522,547
DRB HICOM BHD	1,142,958	836,626	255,156
DRDGOLD LTD	1,755,767	746,388	1,022,649
DREAM UNLIMITED CL A SUB VOT	142,429	1,833,574	875,170
DRILLISCH AG	119,355	4,183,840	4,566,661
DS SMITH PLC	2,384,290	13,211,525	12,312,616
DSHE HOLDINGS LTD	435,020	783,623	-
DSV A/S	1,161,517	23,445,897	48,598,909
DTS CORP	53,122	748,932	982,279
DUBAI FINANCIAL MARKET PJSC	3,108,099	1,284,533	1,066,185
DUBAI INVESTMENTS PJSC	2,787,723	1,829,037	1,548,271
DUBAI ISLAMIC BANK	3,328,179	4,353,317	4,630,148
DUBAI PARKS + RESORTS PJSC	4,866,161	1,565,686	2,066,704
DUERR AG	37,780	859,194	2,853,663
DUET GROUP	7,397,282	12,621,510	13,770,040
DUFY AG REG	198,092	27,595,010	23,648,207
DUK SAN NEOLUX CO LTD	16,397	542,555	349,481
DUKSAN HI METAL CO LTD	36,709	460,899	281,407
DULUXGROUP LTD	1,076,015	2,966,295	5,063,588

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DUNELM GROUP PLC	281,913	2,042,597	2,971,557
DUNLOP SPORTS CO LTD	57,931	538,631	521,206
DURATEX SA	605,618	1,348,196	1,606,789
DUSKIN CO LTD	183,343	3,254,611	3,086,396
DUZONBIZON CO LTD	129,447	1,931,600	2,640,963
DY CORP	37,644	377,668	193,473
DYDO DRINCO INC	44,575	1,718,360	2,389,756
DYNAM JAPAN HOLDINGS CO LTD	937,462	2,336,513	1,331,645
DYNAMIC ELECTRONICS CO LTD	339,863	114,416	94,608
DYNAPACK INTERNATIONAL TECH	436,016	1,153,730	642,015
DYNASTY CERAMIC PCL FOREIGN	3,592,748	363,200	429,412
E INK HOLDINGS INC	3,492,785	2,069,523	1,927,263
E MART INC	107,785	22,301,473	16,188,540
E TON SOLAR TECH CO LTD	491,676	196,552	180,612
E.ON SE	9,965,128	254,693,410	99,924,619
E.SUN FINANCIAL HOLDING CO	14,433,869	6,620,686	8,501,303
E1 CORP	8,181	484,181	455,278
EAGLE HIGH PLANTATIONS TBK P	14,627,960	397,837	234,712
EAGLE INDUSTRY CO LTD	87,919	959,688	1,011,254
EARTH CHEMICAL CO LTD	45,613	1,378,833	2,191,972
EAST JAPAN RAILWAY CO	1,193,326	89,742,513	109,724,618
EAST WEST BANKING CORP	899,760	490,488	348,066
EASTERN + ORIENTAL BHD	1,161,174	579,422	478,122
EASTERN MEDIA INTERNATIONAL	435,455	132,353	70,328
EASTERN WATER RESOURCES DE F	233,700	88,273	85,792
EASYJET PLC	903,937	18,539,698	13,123,046
EBARA CORP	1,491,456	5,510,458	8,155,833
EBOS GROUP LTD	259,929	2,040,268	3,028,591
EBRO FOODS SA	250,027	4,316,072	5,716,461
ECLAT TEXTILE COMPANY LTD	704,795	10,303,451	6,783,807
ECLERX SERVICES LTD	29,385	565,809	629,534
ECLIPX GROUP LTD	581,168	1,320,405	1,588,148
ECO WORLD DEVELOPMENT GROUP	915,655	349,088	288,449
ECONOCOM GROUP	149,860	1,626,674	1,716,485
ECOPETROL SA	23,764,720	13,589,580	11,396,282
ECORODOVIAS INFRA E LOG SA	398,601	675,594	1,042,615
EDELWEISS FINANCIAL SERVICES	399,925	336,535	449,727
EDENRED	1,618,936	39,934,081	33,264,290
EDF	1,604,054	61,256,498	19,548,785
EDION CORP	487,213	3,097,716	4,003,512
EDITA FOOD INDUSTRIES SAE	2,645,673	4,181,534	4,181,534
EDP ENERGIAS DO BRASIL SA	1,476,267	6,105,797	6,276,007
EDP ENERGIAS DE PORTUGAL SA	8,030,073	32,218,370	24,568,447
EDP ENERGIAS DO BRASIL RCT	481,089	1,535,361	2,072,269

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EDP RENOVAVEIS SA	778,641	6,693,301	5,864,908
EFG HERMES HOLDING SAE	2,740,366	4,030,803	3,292,778
EFG INTERNATIONAL AG	248,372	2,327,103	943,314
EGE ENDUSTRI VE TICARET AS	2,950	314,668	243,102
EGIS TECHNOLOGY INC	573,426	2,540,296	2,755,232
EGYPTIAN RESORTS CO	860,637	179,670	66,874
EHIME BANK LTD/THE	461,806	1,251,693	1,021,835
EI TOWERS SPA	47,924	1,885,958	2,431,006
EICHER MOTORS LTD	22,237	5,785,077	6,332,904
EIFFAGE	229,270	16,128,230	16,354,755
EIGHTEENTH BANK LTD/THE	393,937	1,161,538	956,139
EIKEN CHEMICAL CO LTD	42,378	503,620	922,824
EIS ECZACIBASI ILAC VE SINAI	423,919	453,436	492,373
EISAI CO LTD	1,166,495	59,313,442	64,675,144
EIZO CORP	63,228	1,485,943	1,680,698
EL PUERTO DE LIVERPOOL C1	385,766	4,759,793	4,035,969
ELAN MICROELECTRONICS CORP	547,819	887,130	607,103
ELBIT SYSTEMS LTD	62,944	3,244,792	5,697,667
ELDORADO GOLD CORP	2,357,113	8,105,388	10,545,027
ELECOM CO LTD	52,127	619,773	1,081,258
ELECTRA LTD	3,995	333,081	492,966
ELECTRIC POWER DEVELOPMENT C	527,013	17,289,951	12,221,118
ELECTROCOMPONENTS PLC	1,552,516	4,812,527	5,400,201
ELECTROLUX AB SER B	632,623	10,871,058	17,061,197
ELEKTA AB B SHS	977,587	6,726,086	7,874,742
ELEMATEC CORP	21,985	332,401	439,954
ELEMENT FINANCIAL CORP	33,900	458,242	357,611
ELEMENT FLEET MANAGEMENT COR	1,049,702	14,537,739	11,073,319
ELEMENTIA SAB DE CV	510,360	622,561	581,751
ELEMENTIS PLC	1,309,374	2,450,766	3,495,491
ELETROPAULO METROPOLI PREF	648,124	2,290,355	1,709,450
ELIA SYSTEM OPERATOR SA/NV	91,356	4,002,493	5,107,096
ELIOR GROUP	378,516	6,801,750	8,252,548
ELIS SA	238,021	4,892,223	4,172,703
ELISA OYJ	519,659	17,711,516	19,859,645
ELITE ADVANCED LASER CORP	115,773	360,624	540,125
ELITE MATERIAL CO LTD	924,815	1,407,130	2,155,867
ELITE SEMICONDUCTOR MEMORY	285,525	248,764	259,777
ELITGROUP COMPUTER SYSTEMS	1,358,203	1,001,533	806,274
ELLAKTOR SA	157,857	233,499	227,982
ELMOS SEMICONDUCTOR AG	10,900	190,434	134,172
ELRINGKLINGER AG	77,722	1,785,679	1,523,128
EMAAR MALLS GROUP PJSC	2,027,293	1,587,231	1,556,442
EMAAR MALLS PJSC	2,055,518	1,748,243	1,578,112

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EMAAR PROPERTIES PJSC	7,072,322	10,274,611	11,937,709
EMAMI LTD	86,089	1,400,157	1,403,359
EMBOTELLADORA ANDINA A PREF	461,720	1,387,155	1,464,527
EMBOTELLADORA ANDINA PREF B	1,621,744	5,403,201	5,710,575
EMBRAER SA	1,803,109	12,108,669	9,849,212
EMEMORY TECHNOLOGY INC	539,251	6,087,994	5,315,781
EMERA INC	116,566	3,156,887	4,363,950
EMERSON PACIFIC INC	22,092	665,277	749,931
EMIRATES TELECOM GROUP CO	4,937,109	24,465,932	25,471,185
EMMI AG REG	6,221	1,086,291	3,790,166
EMPERADOR INC	4,994,337	1,139,892	769,625
EMPEROR CAPITAL GROUP LTD	8,487,546	690,260	743,951
EMPEROR WATCH + JEWELLERY	9,271,441	961,742	203,165
EMPIRE CO LTD A	637,484	11,974,570	9,429,475
EMPRESA NACIONAL DE ELECTRIC	7,341,978	7,321,069	6,786,782
EMPRESA NACIONAL DE TELECOM	321,051	4,383,392	2,909,539
EMPRESA NACIONAL DE TELECOMUNI	87,977	-	85,045
EMPRESAS CMPC SA	4,597,522	13,900,331	9,521,215
EMPRESAS COPEC SA	1,854,620	21,418,047	16,247,338
EMPRESAS ICA S.A.B	3,451,530	2,982,275	613,630
EMS CHEMIE HOLDING AG REG	25,464	7,052,092	13,134,553
ENAGAS SA	658,375	17,098,111	19,971,450
ENBRIDGE INC	2,272,748	63,079,042	95,778,468
ENCANA CORP	3,612,206	68,903,528	27,953,083
ENCE ENERGIA Y CELULOSA SA	382,326	1,168,873	913,201
ENDESA AMERICAS SA	9,583,599	4,698,143	4,414,971
ENDESA SA	1,462,631	31,277,834	29,297,106
ENDO LIGHTING CORP	25,467	642,950	228,626
ENEA SA	1,131,565	4,558,445	2,827,948
ENEL AMERICAS SA	19,589,862	3,837,500	3,356,580
ENEL CHILE SA	19,624,013	2,793,031	2,311,968
ENEL GENERACION CHILE SA	3,359,479	3,394,841	3,105,437
ENEL SPA	35,094,243	190,856,514	155,171,953
ENERCARE INC	39,876	402,466	525,048
ENERCHINA HOLDINGS LTD	5,575,144	306,340	255,116
ENERFLEX LTD	220,269	2,245,251	1,811,409
ENERGA SA	1,769,890	8,837,512	4,244,501
ENERGY ABSOLUTE PCL FOREIGN	780,003	470,207	472,796
ENERGY DEVELOPMENT CORP	27,083,324	3,851,675	3,177,639
ENERPLUS CORP	1,022,942	14,380,671	6,703,039
ENERSIS AMERICAS SA	46,266,474	8,711,820	7,927,422
ENERSIS CHILE SA	37,592,840	5,201,990	4,428,933
ENEVA SA	74,652	208,997	270,298
ENG ELECTRIC CO LTD	157,226	145,976	81,881

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ENGHOUSE SYSTEMS LTD	53,826	2,139,529	2,270,849
ENGIE	6,006,668	197,007,402	96,826,742
ENGIE ENERGIA CHILE SA	1,068,596	1,928,518	1,815,789
ENGINEERS INDIA LTD	97,738	383,311	294,975
ENGRO CORPORATION LTD	507,620	914,805	1,609,492
ENI SPA	8,597,608	218,891,418	138,687,892
ENKA INSAAT VE SANAYI AS	3,025,203	4,942,905	4,618,310
ENN ENERGY HOLDINGS LTD	1,249,317	6,775,048	6,143,560
ENNOCONN CORP	1,124,578	10,609,018	14,990,187
ENPLAS CORP	28,202	531,571	739,214
ENSIGN ENERGY SERVICES INC	682,386	7,383,018	3,809,423
ENTERPRISE INNS PLC	3,281,531	4,951,829	3,531,335
ENTERTAINMENT ONE LTD	1,137,395	4,609,991	2,622,810
ENTRA ASA	170,239	1,640,589	1,597,021
EO TECHNICS CO LTD	22,350	1,170,665	1,889,903
EOH HOLDINGS LTD	632,375	7,449,683	6,005,515
EPISTAR CORP	1,842,339	4,162,692	1,299,272
EPS HOLDINGS INC	78,688	886,061	984,845
EQUATORIAL ENERGIA SA ORD	458,818	5,404,764	6,967,304
ERAMET	87,726	5,641,579	2,875,040
EREGLI DEMIR VE CELIK FABRIK	9,799,635	12,837,635	13,835,661
ERG SPA	219,405	2,953,540	2,495,979
ERICSSON LM B SHS	8,868,546	113,893,386	67,304,108
ERM POWER LTD	357,472	810,381	223,586
ERSTE GROUP BANK AG	1,087,017	40,836,007	24,526,781
ESHRAQ PROPERTIES CO PJSC	1,380,487	722,458	289,394
ESPEC CORP	49,242	403,039	607,666
ESPRINET SPA	70,950	511,434	406,329
ESPRIT HOLDINGS LTD	5,829,460	27,268,809	4,328,165
ESSENTRA PLC	874,897	6,224,772	5,999,853
ESSILOR INTERNATIONAL	699,853	44,753,816	92,406,027
ESSO STE ANONYME FRANCAISE	7,164	952,145	317,022
ESSO THAILAND PCL FOREIGN	1,607,660	479,820	276,788
ESTACIO PARTICIPACOES SA	2,366	10,904	12,523
ESTIA HEALTH LTD	606,408	2,859,726	2,081,560
ESURE GROUP PLC	688,353	2,879,802	2,632,666
ETERNAL MATERIALS CO LTD	2,145,676	1,854,944	2,214,917
ETRON TECHNOLOGY INC	474,228	144,364	185,228
EUGENE CORP	103,142	374,143	435,187
EUGENE INVESTMENT + SECURITI	171,864	876,623	373,763
EUGLENA CO LTD	166,826	2,365,073	2,317,257
EULER HERMES GROUP	42,091	3,935,268	3,519,199
EURAZEO	124,045	7,604,421	7,372,714
EURO DISNEY SCA REGR	611,104	889,716	848,632

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Security Name	Shares	Book Value	Market Value
EUROBANK ERGASIAS SA	8,299,647	7,547,966	5,071,268
EUROCASH SA	895,830	11,600,908	10,425,171
EUROFINS SCIENTIFIC	21,817	7,588,653	8,085,541
EURONAV NV	434,635	6,333,898	3,980,677
EURONEXT NV	197,127	6,395,519	7,257,593
EUROPCAR GROUPE SA	248,307	3,037,416	2,140,649
EUSKALTEL SA	259,573	3,195,904	2,335,821
EUSU HOLDINGS CO LTD	105,447	633,590	885,252
EUTELSAT COMMUNICATIONS	430,652	13,357,916	8,145,322
EVA AIRWAYS CORP	5,265,375	2,993,275	2,399,362
EVA PRECISION INDUSTRIAL HLD	3,024,161	846,449	288,463
EVEN CONSTRUTORA E INCORPORA	799,337	841,143	958,081
EVERCHINA INTL HOLDINGS CO L	5,127,591	269,685	185,065
EVERGRANDE REAL ESTATE GROUP	13,947,419	9,033,879	8,539,658
EVERGREEN INTERNATIONAL STOR	642,869	423,697	255,083
EVERGREEN MARINE CORP LTD	2,360,989	1,160,812	874,603
EVERLIGHT CHEMICAL	471,322	276,828	309,744
EVERLIGHT ELECTRONICS CO LTD	749,012	1,207,973	1,214,337
EVN AG	94,036	1,349,076	1,071,858
EVOGENE LTD	64,438	1,145,571	400,235
EVOLUTION MINING LTD	2,530,381	3,182,055	4,390,004
EVONIK INDUSTRIES AG	433,039	15,493,248	12,864,196
EVRAZ PLC	3,140,763	4,644,216	5,760,440
EVS BROADCAST EQUIPMENT S.A.	34,970	1,897,205	1,129,176
EXCHANGE INCOME CORP	13,428	326,948	322,801
EXEDY CORP	102,364	3,012,111	2,175,188
EXIDE INDUSTRIES LTD	406,087	1,083,196	1,018,602
EXOR SPA	254,444	5,536,562	9,322,614
EXPERIAN PLC	5,444,343	68,384,238	102,765,342
EXTENDICARE INC	385,701	2,661,799	2,417,501
EXXARO RESOURCES LTD	351,883	4,308,779	1,620,898
EZ TEC EMPREENDIMENTOS E PAR	145,678	1,095,183	727,538
EZAKI GLICO CO LTD	154,392	4,321,863	8,984,518
EZION HOLDINGS LTD	3,730,820	2,837,926	1,441,434
EZRA HOLDINGS LTD	4,447,606	1,599,946	241,233
EZZ STEEL	704,638	816,876	570,538
F N COMMUNICATIONS INC	112,710	1,272,139	869,026
F SECURE OYJ	173,681	561,490	515,180
F+C COMMERCIAL PROPERTY TRUST	1,501,481	2,378,521	2,284,171
FABEGE AB	398,141	2,798,092	6,710,324
FAES FARMA SA	833,329	3,184,263	2,717,184
FAIRFAX FINANCIAL HLDGS LTD	161,526	61,494,712	86,543,870
FAIRFAX MEDIA LTD	8,061,024	5,775,769	5,582,082
FAIVELEY TRANSPORT	20,210	1,521,334	1,976,943

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FAMILYMART CO LTD	55,200	2,537,646	3,362,901
FAMILYMART UNY HOLDINGS CO L	116,232	4,071,452	7,081,090
FAMOUS BRANDS LTD	686,460	5,919,077	5,952,917
FANCL CORP	115,789	1,450,136	1,599,314
FANTASIA HOLDINGS GROUP CO	4,039,391	508,728	489,437
FANUC CORP	661,175	81,569,109	106,565,234
FAR EAST CONSORTIUM INTERNAT	2,402,241	718,835	758,640
FAR EAST HORIZON LTD	4,537,951	3,947,185	3,521,351
FAR EASTERN DEPARTMENT STORE	3,658,821	2,990,062	1,967,840
FAR EASTERN INTL BANK	4,059,301	1,219,984	1,150,129
FAR EASTERN NEW CENTURY CORP	6,959,730	6,533,679	5,177,889
FAR EASTONE TELECOMM CO LTD	4,413,498	8,613,334	10,657,848
FARADAY TECHNOLOGY CORP	257,862	579,339	269,780
FARGLORY LAND DEVELOPMENT CO	530,329	848,603	611,558
FAST RETAILING CO LTD	197,362	30,806,806	52,519,515
FASTIGHETS AB BALDER PREF	17,278	908,334	657,437
FASTIGHETS AB BALDER B SHRS	273,966	2,425,945	6,884,164
FAUJI FERTILIZER BIN QASIM	1,479,728	720,947	747,425
FAUJI FERTILIZER COMPANY LTD	7,284,608	8,758,591	8,000,477
FAURECIA	186,623	6,740,151	5,957,594
FCC CO LTD	123,906	2,141,194	1,998,875
FDG ELECTRIC VEHICLES LTD	24,076,683	1,573,744	1,334,499
FDG KINETIC LTD	1,426,616	224,191	224,347
FDK CORP	219,849	306,864	167,153
FEDERAL BANK LTD	1,703,373	1,395,296	1,453,652
FEDERAL CORPORATION	590,470	373,490	252,596
FELDA GLOBAL VENTURES	6,165,741	5,952,316	2,309,381
FENG HSIN STEEL CO LTD	1,152,632	1,547,856	1,450,660
FENG TAY ENTERPRISE CO LTD	637,338	3,544,670	2,627,668
FENNER PLC	886,346	2,728,856	1,860,241
FERRARI NV	336,477	10,031,280	13,700,097
FERROCHINA 12C (DLST)	672,000	-	1
FERROVIAL SA	1,460,310	21,079,373	28,285,331
FF GROUP	50,698	932,411	944,528
FFP	14,161	811,107	989,541
FIAT CHRYSLER AUTOMOBILES NV	3,318,025	16,850,769	20,255,435
FIBRECHEM TECHNOLOGIES LTD	761,000	-	1
FIBRIA CELULOSE SA	596,445	8,183,066	4,008,258
FIDEA HOLDINGS CO LTD	1,067,645	2,126,286	1,394,525
FIDESSA GROUP PLC	107,427	2,412,066	2,821,904
FIELDS CORP	53,313	828,118	655,310
FIELMANN AG	72,948	3,994,729	5,318,754
FIH MOBILE LTD	5,664,611	4,522,170	1,818,120
FILA KOREA LTD	27,612	1,944,288	2,179,019

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Security Name	Shares	Book Value	Market Value
FILINVEST LAND INC	12,810,583	464,066	541,858
FINANCIAL PRODUCTS GROUP CO	184,430	1,825,475	1,875,040
FINANCIERE RICHEMONT DEP REC	3,103,884	19,500,317	17,957,808
FINCANTIERI SPA	3,240,052	2,178,637	1,167,689
FINECOBANK SPA	597,171	4,638,809	3,881,047
FINGERPRINT CARDS AB B	735,529	4,751,219	7,057,784
FINNAIR OYJ	240,046	1,300,566	1,114,718
FINNING INTERNATIONAL INC	594,894	9,244,558	9,637,767
FINOLEX INDUSTRIES LTD	25,903	147,938	164,026
FIRICH ENTERPRISES CO LTD	234,282	418,283	450,276
FIRST CAPITAL REALTY INC	265,960	3,782,339	4,538,139
FIRST FINANCIAL HOLDING CO	17,232,284	8,398,185	9,027,732
FIRST GEN CORPORATION	2,026,108	962,800	1,072,323
FIRST GULF BANK	2,807,127	8,052,822	9,629,412
FIRST INTL BANK ISRAEL	186,538	2,303,902	2,283,833
FIRST MAJESTIC SILVER CORP	457,285	6,170,167	6,179,528
FIRST NATIONAL FINANCIAL COR	45,990	984,666	1,061,308
FIRST PACIFIC CO	6,790,825	4,520,965	4,919,397
FIRST PHILIPPINE HLDGS	518,541	895,407	747,818
FIRST QUANTUM MINERALS LTD	4,269,354	49,404,950	29,816,771
FIRST RESOURCES LTD	1,337,021	1,386,468	1,554,676
FIRST TRACTOR CO H	490,036	404,614	251,399
FIRSTGROUP PLC	6,170,562	15,975,159	8,273,554
FIRSTRAND LTD	6,864,251	20,012,892	21,016,936
FIRSTSERVICE CORP	95,221	1,291,220	4,332,478
FISCHER (GEORG) REG	17,068	6,823,658	13,613,272
FISHER + PAYKEL HEALTHCARE C	2,475,961	10,244,183	17,721,966
FIYTA HOLDING B	99,687	74,511	90,718
FLETCHER BUILDING LTD	3,854,325	21,748,155	23,552,533
FLEURY SA	138,249	1,321,409	1,186,689
FLEXIGROUP LTD	738,710	1,578,724	957,076
FLEXIUM INTERCONNECT INC	361,825	1,172,850	930,948
FLIGHT CENTRE TRAVEL GROUP L	163,407	3,398,896	3,842,424
FLOW TRADERS	80,676	3,782,189	2,774,866
FLSMIDTH + CO A/S	184,843	9,104,614	6,566,452
FLUGHAFEN WIEN AG	27,468	401,599	743,210
FLUGHAFEN ZUERICH AG REG	65,079	6,474,661	11,503,421
FLYTECH TECHNOLOGY CO LTD	194,855	656,535	616,113
FOCALTECH SYSTEMS CO LTD	309,296	649,620	257,915
FOMENTO DE CONSTRUCC Y CONTRA	1,012,781	10,177,867	8,539,874
FOMENTO ECONOMICO MEXICA UBD	5,467,775	39,591,289	50,139,607
FONCIERE DE PARIS SIIC	6,618	1,092,565	1,033,119
FOOSUNG CO LTD	141,667	845,634	769,923
FORBO HOLDING AG REG	3,517	1,394,728	4,176,370

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Security Name	Shares	Book Value	Market Value
FORD OTOMOTIV SANAYI AS	267,381	2,817,753	2,845,216
FORMOSA CHEMICALS + FIBRE	11,140,447	24,576,487	27,972,852
FORMOSA INTERNATIONAL HOTELS	87,610	772,776	499,715
FORMOSA LABORATORIES INC	283,000	885,611	943,070
FORMOSA PETROCHEMICAL CORP	7,460,916	19,621,547	20,237,148
FORMOSA PLASTICS CORP	9,945,851	23,387,495	23,986,709
FORMOSA TAFFETA CO.	2,481,506	2,184,586	2,388,504
FORMOSAN RUBBER GROUP INC	1,244,733	863,229	582,643
FORTESCUE METALS GROUP LTD	8,665,787	28,153,543	22,583,907
FORTIS HEALTHCARE LTD	170,972	446,607	399,472
FORTIS INC	1,041,623	33,785,808	35,025,560
FORTRESS INCOME FUND LTD A	778,953	778,069	839,854
FORTUM OYJ	2,066,458	49,144,617	33,012,597
FORUS SA	124,033	495,148	374,685
FOSHAN ELECTRICAL + LIGHT B	402,700	257,026	311,449
FOSHAN HUAXIN PACKAGING B	260,197	154,669	-
FOSTER ELECTRIC CO LTD	69,834	1,127,075	1,087,778
FOSUN INTERNATIONAL LTD	3,900,650	5,729,183	5,027,939
FOURLIS SA	49,755	160,068	198,993
FOXCONN TECHNOLOGY CO LTD	1,834,217	4,838,845	4,287,175
FOXTONS GROUP PLC	684,809	3,767,179	1,020,730
FP CORP	58,559	1,871,118	2,825,483
FRANCE BED HOLDINGS CO LTD	62,373	468,096	569,683
FRANCO NEVADA CORP	808,744	42,146,664	61,177,332
FRAPORT AG FRANKFURT AIRPORT	99,782	6,112,336	5,323,719
FRASERS CENTREPOINT LTD	922,499	1,222,420	1,048,684
FREEMAN FINTECH CORP LTD	35,454,307	2,334,721	2,262,180
FREENET AG	405,274	7,852,864	10,389,251
FREIGHTWAYS LTD	415,968	1,013,035	1,916,755
FRESENIUS MEDICAL CARE AG +	543,415	29,761,784	47,107,262
FRESENIUS SE + CO KGAA	1,459,811	62,902,334	106,745,305
FRESNILLO PLC	441,474	6,275,755	9,702,265
FRUTAROM	96,739	2,467,469	4,456,267
FSP TECHNOLOGY INC	160,684	174,484	114,066
FU SHOU YUAN INTERNATIONAL	1,858,350	1,266,281	1,310,291
FUBON FINANCIAL HOLDING CO	13,991,186	16,758,563	16,329,339
FUCHS PETROLUB SE	86,346	3,224,390	3,103,214
FUCHS PETROLUB SE PREF	175,492	7,286,162	6,879,271
FUDO TETRA CORP	348,276	482,133	522,804
FUFENG GROUP LTD	1,577,519	530,055	435,152
FUGRO NV CVA	410,991	11,019,126	7,241,517
FUJI CO LTD	57,645	1,083,001	1,388,448
FUJI ELECTRIC CO LTD	1,614,668	4,195,024	6,641,875
FUJI HEAVY INDUSTRIES LTD	1,559,087	14,916,640	52,856,076

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Security Name	Shares	Book Value	Market Value
FUJI KYUKO CO LTD	194,015	1,550,805	2,713,831
FUJI MACHINE MFG CO LTD	295,102	2,542,622	2,655,028
FUJI MEDIA HOLDINGS INC	70,873	1,249,364	793,769
FUJI OIL CO LTD	248,559	1,353,842	818,920
FUJI OIL HOLDINGS INC	130,850	1,609,954	2,423,380
FUJI SEAL INTERNATIONAL INC	59,000	1,424,527	2,067,516
FUJI SOFT INC	56,305	1,075,373	1,324,890
FUJIBO HOLDINGS INC	289,484	851,941	694,152
FUJICCO CO LTD	61,694	884,328	1,777,639
FUJIFILM HOLDINGS CORP	1,418,365	45,516,239	54,528,040
FUJIKURA KASEI CO LTD	67,447	413,841	360,934
FUJIKURA LTD	1,390,909	6,272,552	6,345,113
FUJIMI INC	78,912	1,146,840	1,147,641
FUJIMORI KOGYO CO LTD	51,990	933,030	976,545
FUJITA KANKO INC	206,916	811,777	760,380
FUJITEC CO LTD	298,088	2,438,788	2,551,139
FUJITSU FRONTTECH LTD	47,546	468,719	441,672
FUJITSU GENERAL LTD	197,208	1,514,569	4,350,149
FUJITSU LTD	7,846,365	44,371,548	28,604,548
FUJIYA CO LTD	294,458	454,025	556,826
FUKUDA CORP	72,620	478,163	736,177
FUKUI BANK LTD/THE	617,764	1,741,929	1,360,900
FUKUOKA FINANCIAL GROUP INC	2,757,043	12,170,341	9,002,919
FUKUSHIMA INDUSTRIES CORP	32,947	514,614	963,451
FUKUYAMA TRANSPORTING CO LTD	387,678	1,887,076	2,040,609
FULGENT SUN INTERNATIONAL	1,611,000	2,327,972	3,071,282
FULLSHARE HOLDINGS LTD	11,120,009	2,453,628	4,930,791
FUNAI ELECTRIC CO LTD	159,080	1,752,501	1,395,571
FUNAI SOKEN HOLDINGS INC	64,213	973,239	866,903
FURUKAWA CO LTD	907,248	1,371,448	1,264,612
FURUKAWA ELECTRIC CO LTD	2,580,585	7,693,344	5,936,428
FURUNO ELECTRIC CO LTD	97,720	696,852	496,269
FUSO PHARMACEUTICAL INDUST	200,948	624,995	536,696
FUTABA CORP	99,196	1,702,037	1,875,822
FUTABA INDUSTRIAL CO LTD	284,394	1,819,044	1,330,628
FUTURE CORP	50,834	238,621	370,141
FUTURE ENTERPRISES LTD	89,421	32,485	32,989
FUTURE LAND DEVELOPMENT HOLD	1,568,000	266,904	202,115
FUTURE RETAIL LTD	116,614	277,492	-
FUYAO GLASS INDUSTRY GROUP H	2,553,048	5,165,296	5,910,420
FUYO GENERAL LEASE CO LTD	53,628	1,575,157	2,158,900
G RESOURCES GROUP LTD	60,010,295	3,039,024	1,144,829
G TECH OPTOELECTRONICS CORP	299,356	779,527	107,645
G TEKT CORP	57,499	642,662	696,667

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G.U.D. HOLDINGS LTD	236,636	1,562,643	1,605,174
G4S PLC	3,768,228	14,605,671	9,213,346
G8 EDUCATION LTD	1,033,913	4,272,165	2,917,737
GAEC EDUCACAO SA	52,264	587,561	234,749
GAFISA SA	1,394,619	901,046	892,382
GAJAH TUNGGAL TBK PT	1,833,188	390,876	135,278
GAKKEN HOLDINGS CO LTD	133,302	292,273	324,841
GALAPAGOS NV	106,540	6,330,050	5,853,540
GALAXY ENTERTAINMENT GROUP L	5,175,118	11,892,279	15,342,677
GALENICA AG REG	15,459	16,318,014	20,803,462
GALLANT VENTURE LTD	1,842,948	429,908	287,554
GALLIFORD TRY PLC	373,765	5,852,958	4,559,304
GALP ENERGIA SGPS SA	1,790,557	24,102,418	24,865,229
GAM HOLDING AG	404,575	5,132,374	4,298,249
GAMESA CORP TECNOLOGICA SA	2,049,220	34,452,005	40,284,083
GAMEVIL INC	13,164	897,549	969,147
GAMUDA BHD	5,068,099	5,752,013	6,109,627
GAS MALAYSIA BHD	41,400	23,778	24,441
GAS NATURAL SDG SA	2,465,729	51,085,566	48,389,738
GATEGROUP HOLDING AG	94,468	3,050,481	4,984,271
GATEWAY DISTRI PARKS LTD	79,148	211,965	362,816
GATEWAY LIFESTYLE	764,984	1,626,460	1,634,773
GAZIT GLOBE LTD	256,897	2,591,147	2,294,732
GAZTRANSPORT ET TECHNIGA SA	50,498	3,184,663	1,537,426
GCA CORP	34,718	336,435	292,730
GCL NEW ENERGY HOLDINGS LTD	16,300,625	1,694,640	703,886
GCL POLY ENERGY HOLDINGS LTD	39,765,041	9,147,883	5,176,972
GE POWER INDIA LTD	19,333	145,955	177,960
GE T+D INDIA LTD	75,580	697,367	397,973
GEA GROUP AG	444,241	13,113,466	20,863,956
GEBERIT AG REG	93,472	14,815,142	35,308,491
GECOSS CORP	30,373	149,385	294,877
GEELY AUTOMOBILE HOLDINGS LT	10,056,004	4,821,697	5,431,158
GEK TERNA HOLDING REAL ESTAT	122,148	229,366	237,475
GEMALTO	287,712	17,586,921	17,512,713
GEMDALE PROPERTIES AND INVES	14,126,015	720,191	746,546
GEMTEK TECHNOLOGY CORP	866,308	790,928	508,898
GEMVAX + Kael CO LTD	70,801	2,356,519	1,300,035
GENEL ENERGY PLC	612,740	5,309,741	1,146,756
GENER S.A.	6,636,934	3,397,008	3,249,573
GENERAL INTERFACE SOLUTION	188,703	700,036	459,196
GENESIS ENERGY LTD	1,338,667	2,167,491	2,040,273
GENESIS PHOTONICS INC	294,549	207,774	46,293
GENEXINE CO LTD	30,128	1,267,129	1,537,994

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GENFIT	68,008	3,518,050	1,870,320
GENIUS ELECTRONIC OPTICAL CO	90,946	633,407	148,574
GENMAB A/S	163,357	17,647,238	29,515,920
GENOMMA LAB INTERNACIONAL B	1,391,112	1,224,746	1,413,035
GENTERA SAB DE CV	3,071,881	5,476,515	5,413,058
GENTING BHD	7,340,507	17,175,462	14,930,461
GENTING MALAYSIA BHD	8,817,521	9,341,502	9,732,845
GENTING PLANTATIONS BHD	508,311	1,400,426	1,339,022
GENTING SINGAPORE PLC	22,292,661	18,101,770	12,008,455
GENUS PLC	171,545	2,434,322	3,588,870
GENWORTH MI CANADA INC	236,737	5,680,792	6,041,008
GENWORTH MORTGAGE INSURANCE	2,414,736	5,621,865	4,944,534
GEO HOLDINGS CORP	175,281	1,846,541	2,347,553
GEOVISION INC	70,946	230,880	129,756
GEOX SPA	216,119	1,452,549	669,391
GERDAU SA PREF	45,371	77,697	83,413
GERRESHEIMER AG	87,033	5,267,828	6,670,618
GERRY WEBER INTL AG	68,553	1,260,402	798,906
GETAC TECHNOLOGY CORP	636,901	378,130	447,187
GETIN HOLDING SA	393,665	303,387	84,470
GETIN NOBLE BANK SA	7,462,480	1,455,158	810,044
GETINGE AB B SHS	650,194	14,804,821	13,252,972
GF SECURITIES CO LTD H	2,070,508	5,051,878	4,697,238
GFPT PUBLIC CO LTD FOR	665,599	240,774	206,461
GIANT MANUFACTURING	683,376	3,116,575	4,236,811
GIBSON ENERGY INC	387,869	7,571,322	4,476,899
GIGABYTE TECHNOLOGY CO LTD	1,811,869	1,796,009	2,148,362
GIGASOLAR MATERIALS CORP	63,851	1,238,241	980,759
GIGASTORAGE CORP	362,587	279,968	283,245
GIKEN LTD	35,315	607,647	658,177
GILAT SATELLITE NETWORKS LTD	96,745	455,709	411,490
GILDAN ACTIVEWEAR INC	861,478	14,345,838	25,100,735
GILLETTE INDIA LTD	11,369	883,878	771,906
GIMV NV	58,275	3,122,236	3,291,398
GINKO INTERNATIONAL CO LTD	56,315	972,269	584,810
GINTECH ENERGY CORP	2,629,714	2,042,268	2,131,716
GIORDANO INTERNATIONAL LTD	3,195,265	1,562,317	1,470,375
GIVAUDAN REG	23,546	21,659,609	47,276,060
GJENSIDIGE FORSIKRING ASA	589,210	7,804,821	9,766,249
GKN PLC	4,412,355	15,320,720	15,908,082
GL EVENTS	26,828	583,548	447,076
GL LTD	1,258,111	726,023	775,861
GL W4	110,967	-	-
GLANBIA PLC	487,310	9,229,294	9,165,502

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Security Name	Shares	Book Value	Market Value
GLAXOSMITHKLINE CONSUMER HEA	16,109	1,338,217	1,411,941
GLAXOSMITHKLINE PHARMACEUTIC	39,257	1,834,160	2,028,376
GLAXOSMITHKLINE PLC	15,704,696	351,412,021	336,849,357
GLENCORE PLC	38,909,854	164,643,709	79,504,463
GLENMARK PHARMACEUTICALS LTD	839,594	10,723,455	9,939,661
GLOBAL BIO CHEM TECHNOLOGY	2,983,685	250,612	76,919
GLOBAL BRANDS GROUP HOLDING	47,466,317	9,820,441	4,160,519
GLOBAL BRANDS MANUFACTURE	332,948	118,925	78,337
GLOBAL LIGHTING TECHNOLOGIES	347,000	788,873	779,860
GLOBAL LOGISTIC PROPERTIES L	7,281,783	13,444,774	9,765,672
GLOBAL MEDIACOM TBK PT	10,644,512	1,711,975	793,555
GLOBAL MIXED MODE TECHNOLOGY	153,026	414,348	314,031
GLOBAL TELECOM HOLDING	9,507,467	3,775,756	3,415,427
GLOBAL UNICHIP CORP	104,918	328,537	238,072
GLOBALWAFERS CO LTD	958,172	2,261,411	2,120,757
GLOBE TELECOM INC	66,975	2,348,802	3,376,678
GLOBE TRADE CENTRE SA	76,509	132,963	128,437
GLOBE UNION INDUSTRIAL CORP	421,767	209,888	187,617
GLORIA MATERIAL TECHNOLOGY	533,617	398,844	272,937
GLORIOUS PROPERTY HOLDINGS	3,066,675	467,929	276,706
GLORY LTD	136,701	3,384,736	3,692,362
GLOW ENERGY PCL FOREIGN	3,073,026	7,616,501	7,498,917
GMG GLOBAL LTD 1	791,723	1,056,232	323,537
GMO INTERNET INC	167,423	842,872	1,724,985
GMO PAYMENT GATEWAY INC	46,467	1,323,491	2,627,022
GN STORE NORD A/S	402,652	3,431,489	7,233,153
GO AHEAD GROUP PLC	148,256	3,762,911	3,876,570
GODO STEEL LTD	483,188	1,118,107	711,194
GODREJ CONSUMER PRODUCTS LTD	220,135	3,495,168	5,242,052
GODREJ INDUSTRIES LTD	155,577	734,622	915,093
GOL LINHAS AEREAS PREF	58,500	44,373	62,996
GOLD CIRCUIT ELECTRONICS LTD	426,805	91,405	112,989
GOLD FIELDS LTD	3,526,252	13,303,672	17,160,529
GOLDCORP INC	3,539,563	88,118,079	67,373,534
GOLDCREST CO LTD	44,835	970,298	702,748
GOLDEN AGRI RESOURCES LTD	16,174,604	6,072,444	4,206,190
GOLDEN EAGLE RETAIL GROUP	1,258,662	2,029,964	1,401,768
GOLDSUN BUILDING MATERIALS C	179,000	55,359	45,778
GOLDWIN INC	24,870	775,270	1,124,823
GOLFZON CO LTD	8,219	452,449	493,059
GOLFZONYUWONHOLDINGS CO LTD	39,395	564,055	260,955
GOLTAS GOLLER BOLGESI CIMENT	5,361	148,122	131,425
GOME ELECTRICAL APPLIANCES	33,436,420	4,123,235	3,965,159
GOOD RESOURCES HOLDINGS LTD	5,774,363	1,755,563	409,374

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GOODBABY INTERNATIONAL HOLDI	2,343,725	1,282,644	1,078,519
GOURMET MASTER CO LTD	93,170	696,868	820,247
GRAFTON GROUP PLC UTS	613,341	3,104,297	4,056,934
GRAINCORP LTD A	508,250	3,668,410	3,265,966
GRAINGER PLC	1,160,413	2,277,124	3,283,975
GRAN TIERRA ENERGY INC	1,542,339	7,112,687	5,154,194
GRAND KOREA LEISURE CO LTD	51,714	918,415	1,192,005
GRAND PACIFIC PETROCHEMICAL	2,050,073	1,075,809	988,209
GRANDVISION NV	122,528	3,066,365	3,181,183
GRAPE KING BIO LTD	193,497	991,025	1,256,629
GRASIM INDUSTRIES LTD	19,147	1,028,079	1,323,573
GREAT BASIN GOLD LTD	1,664,600	-	1
GREAT CANADIAN GAMING CORP	131,547	929,961	1,820,199
GREAT EAGLE HOLDINGS LTD	657,214	1,916,284	2,613,454
GREAT EASTERN SHIPPING CO	78,645	435,577	365,117
GREAT WALL ENTERPRISES	1,401,430	961,983	1,279,398
GREAT WALL MOTOR COMPANY H	4,636,843	2,995,174	3,837,164
GREAT WEST LIFECO INC	850,431	22,163,156	22,316,682
GREATEK ELECTRONICS INC	459,635	392,087	538,585
GREATVIEW ASEPTIC PACKAGING	3,155,247	1,702,101	1,496,698
GREE INC	520,215	5,578,384	2,930,934
GREEN CROSS CELL CORP	15,819	438,756	523,940
GREEN CROSS CORP	15,286	1,943,609	2,494,975
GREEN CROSS HOLDINGS CORP	74,759	1,075,863	2,456,609
GREEN ENERGY TECHNOLOGY INC	318,128	234,259	217,943
GREEN SEAL HOLDING LTD	73,772	452,305	341,889
GREENCOAT UK WIND PLC/FUNDS	288,451	503,973	441,514
GREENCORE GROUP PLC	1,207,452	2,299,361	4,963,426
GREENCROSS LTD	229,031	1,964,357	1,152,829
GREENE KING PLC	905,494	8,117,476	9,441,618
GREENLAND HONG KONG HOLDINGS	895,105	437,304	309,216
GREENTOWN CHINA HOLDINGS	2,271,357	2,515,082	1,589,785
GREGGS PLC	329,171	2,924,412	4,268,343
GRENDENE SA	204,148	1,159,389	1,048,857
GRENKE AG	22,141	1,362,707	3,861,840
GRIEG SEAFOOD ASA	141,561	907,850	913,521
GRIFOLS SA	980,575	13,610,827	22,070,611
GRIFOLS SA B	724,892	12,090,030	12,079,771
GRINDROD LTD	1,789,089	2,440,425	1,401,219
GROUP FIVE LTD	121,400	386,540	168,278
GROUP LEASE PUBLIC CO LTD FO	998,703	579,185	1,023,145
GROUPE BRUXELLES LAMBERT SA	206,662	20,826,178	16,865,742
GROUPE EUROTUNNEL SE REGR	1,125,473	9,992,905	11,940,786
GROUPE FNAC	46,427	1,720,699	2,508,214

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GRUH FINANCE LTD	131,663	538,802	558,685
GRUMA S.A.B. B	1,162,631	15,476,123	16,624,087
GRUPA AZOTY SA	154,281	3,275,543	2,677,965
GRUPA LOTOS SA	462,066	3,315,045	3,554,130
GRUPO AEROMEXICO SAB DE CV	1,562,484	3,449,714	3,197,929
GRUPO AEROPORT DEL PACIFIC B	1,443,282	11,158,655	14,693,135
GRUPO AEROPORT DEL SURESTE B	1,142,477	15,841,039	17,986,223
GRUPO AEROPORTUARIO DEL CENT	3,703,358	18,337,452	21,757,360
GRUPO ARGOS SA	1,031,314	6,212,491	6,558,719
GRUPO AVAL ACCIONES SA PF	12,586,228	7,094,019	5,105,448
GRUPO BIMBO SAB SERIES A	4,637,663	11,173,516	14,383,625
GRUPO BTG PACTUAL UNIT	1,000,254	9,062,448	5,757,216
GRUPO CATALANA OCCIDENTE SA	127,175	2,717,339	3,495,385
GRUPO COMERCIAL CHEDRAUI SA	488,275	1,417,501	1,209,754
GRUPO DE INV SURAMERICANA	681,142	10,631,048	8,967,937
GRUPO DE INV SURAMERICANA PF	273,504	4,962,524	3,533,270
GRUPO ELEKTRA SAB DE CV	62,928	2,290,246	872,055
GRUPO FAMSA SAB A	354,839	265,270	136,364
GRUPO FIN INTERACCIONES O	1,594,901	10,054,355	7,751,792
GRUPO FIN SANTANDER B	4,310,787	10,020,607	7,743,377
GRUPO FINANCIERO BANORTE O	8,634,601	44,296,754	47,981,316
GRUPO FINANCIERO INBURSA O	7,302,446	13,280,316	12,270,191
GRUPO GICSA SA DE CV	494,679	393,659	347,764
GRUPO HERDEZ SAB SERIES	164,210	527,919	357,449
GRUPO INDUSTRIAL SALTILLO	478,800	1,068,769	789,728
GRUPO LALA SAB DE CV	2,981,656	7,316,403	6,483,952
GRUPO LAMOSA SAB	224,119	427,057	425,054
GRUPO MEXICO SAB DE CV SER B	6,762,265	18,452,769	15,793,921
GRUPO ROTOPLAS SAB DE CV	152,543	295,404	273,597
GRUPO SANBORNS SAB DE CV	659,601	1,286,948	870,923
GRUPO SIMEC S.A. SER B	615,617	1,775,202	1,798,542
GRUPO TELEVISA SAB SER CPO	4,845,878	24,049,791	25,065,634
GRUPPO EDITORIALE L ESPRESSO	408,510	697,086	335,837
GS ENGINEERING + CONSTRUCT	149,338	7,838,925	3,597,793
GS HOLDINGS	161,693	5,930,771	6,660,858
GS HOME SHOPPING INC	9,762	950,160	1,453,413
GS RETAIL CO LTD	69,979	2,905,496	3,311,075
GS YUASA CORP	1,169,344	8,494,430	4,445,308
GT CAPITAL HOLDINGS INC	113,212	2,691,319	3,465,109
GT GROUP HOLDINGS LTD	2,140,788	156,390	82,784
GUANGDONG ELECTRIC POWER B	1,487,236	851,405	688,220
GUANGDONG INVESTMENT LTD	11,677,677	12,610,636	17,731,880
GUANGDONG PROVINCIAL EXPR B	556,989	216,530	274,978
GUANGSHEN RAILWAY CO LTD H	3,143,455	1,420,105	1,491,105

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GUANGZHOU AUTOMOBILE GROUP H	6,791,555	7,117,142	8,097,743
GUANGZHOU BAIYUNSHAN PHARM H	382,841	1,176,828	903,072
GUANGZHOU R+F PROPERTIES H	3,878,025	5,367,899	4,883,804
GUARARAPES CONFECCOES SA	9,188	118,857	160,605
GUBRE FABRIKALARI TAS	246,798	505,055	488,336
GUERBET	15,557	681,233	950,392
GUJARAT FLUOROCHEMICALS LTD	62,475	639,103	486,227
GUJARAT GAS LTD	40,064	227,973	331,016
GUJARAT MINERAL DEV CORP LTD	77,059	276,678	90,023
GUJARAT PIPAVAV PORT LTD	621,103	1,647,926	1,499,960
GUJARAT STATE FERT + CHEMICA	51,919	67,615	60,423
GUJARAT STATE PETRONET LTD	205,939	318,097	437,233
GUN EI CHEMICAL INDUSTRY CO	121,364	290,809	328,875
GUNGHO ONLINE ENTERTAINMENT	817,021	2,171,431	2,198,048
GUNKUL ENGINEERING FORGN	4,471,885	714,007	706,288
GUNMA BANK LTD/THE	1,577,773	8,801,471	5,690,380
GUNZE LTD	602,598	1,849,254	1,679,921
GUORUI PROPERTIES LTD	907,949	449,883	319,505
GUOTAI JUNAN INTERNATIONAL	5,509,064	1,607,703	1,867,612
GURUNAVI INC	70,647	848,607	2,034,907
GVC HOLDINGS PLC	822,405	6,476,075	6,189,573
GWA GROUP LTD	1,247,920	2,437,394	1,942,030
H I S CO LTD	77,241	2,038,031	2,480,823
H LUNDBECK A/S	166,977	4,100,974	6,228,468
H+R GMBH + CO KGAA	41,926	736,355	568,253
H2O RETAILING CORP	210,645	3,270,970	2,827,356
HABIB BANK LTD	7,931,700	14,572,747	14,922,595
HACHIJUNI BANK LTD/THE	1,501,336	8,604,571	6,497,644
HACI OMER SABANCI HOLDING	6,463,955	23,241,784	21,174,501
HAICHANG OCEAN PARK HOLDINGS	1,952,239	433,539	417,728
HAIER ELECTRONICS GROUP CO	1,875,142	3,843,409	2,861,797
HAIER HEALTHWISE HOLDINGS LT	8,573,098	1,124,593	269,638
HAITIAN INTERNATIONAL HLDGS	759,628	1,376,159	1,335,575
HAITONG INTERNATIONAL SECURI	5,223,839	2,750,644	3,131,092
HAITONG SECURITIES CO LTD H	4,059,349	8,200,465	6,823,182
HAKUHODO DY HOLDINGS INC	676,385	4,340,486	8,056,756
HAKUTO CO LTD	34,121	326,719	283,374
HALDEX AB	140,481	795,349	1,330,583
HALFORDS GROUP PLC	742,724	3,940,553	3,192,088
HALLA HOLDINGS CORP	20,486	1,223,238	1,084,888
HALMA PLC	962,773	11,808,199	13,089,149
HAMAKYOREX CO LTD	40,687	567,505	747,982
HAMAMATSU PHOTONICS KK	327,163	4,816,482	9,104,690
HAMBURGER HAFEN UND LOGISTIK	101,377	2,121,531	1,514,235

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Security Name	Shares	Book Value	Market Value
HANA FINANCIAL GROUP	1,401,074	43,526,026	28,280,559
HANA MICROELECTRONICS FOREIG	6,034,071	7,096,937	5,065,598
HANA TOUR SERVICE INC	23,633	888,332	1,715,273
HANALL BIOPHARMA CO LTD	107,230	1,672,674	1,954,977
HANCOM INC	37,803	674,102	612,081
HANDSOME CO LTD	37,633	649,510	1,283,998
HANERGY THIN FILM POWER GROU	39,939,293	8,643,876	5
HANG FAT GINSENG HO PARALLEL	77,772,664	1,601,307	461,145
HANG LUNG GROUP LTD	2,232,477	6,140,949	6,690,568
HANG LUNG PROPERTIES LTD	4,763,490	14,992,036	9,590,899
HANG SENG BANK LTD	3,620,893	59,162,320	61,748,806
HANGZHOU STEAM TURBINE CO B	368,888	412,969	381,824
HANIL CEMENT CO LTD	10,439	685,034	743,174
HANJIN HEAVY IND + CONS HLDS	34,899	395,298	158,461
HANJIN HEAVY INDUS + CONST	170,002	1,119,102	587,408
HANJIN KAL CORP	79,304	1,577,929	1,136,007
HANJIN SHIPPING CO LTD	504,709	3,902,360	878,536
HANJIN TRANSPORTATION CO	32,456	992,855	903,082
HANKOOK SHELL OIL CO LTD	1,702	760,942	656,836
HANKOOK TIRE CO LTD	213,385	6,261,401	9,447,974
HANKOOK TIRE WORLDWIDE CO LT	71,030	1,386,995	1,372,076
HANKYU HANSHIN HOLDINGS INC	3,064,579	15,438,612	22,762,542
HANMI PHARM CO LTD	27,403	11,205,293	16,796,082
HANMI SCIENCE CO LTD	55,701	7,043,205	7,398,803
HANNOVER RUECK SE	233,290	15,426,368	24,313,007
HANNSTAR DISPLAY CORP	5,355,043	678,164	830,008
HANNSTOUCH SOLUTION INCORPOR	581,091	226,527	116,186
HANON SYSTEMS	527,997	2,525,537	4,813,102
HANSAE CO LTD	45,677	722,648	1,494,999
HANSOL CHEMICAL CO LTD	22,686	1,586,531	1,494,883
HANSOL HOLDINGS CO LTD	92,807	573,851	582,536
HANSOL PAPER CO LTD	34,827	462,888	566,342
HANSOL TECHNICS CO LTD	46,523	945,055	755,295
HANSSEM CO LTD	75,910	15,155,913	10,478,534
HANWA CO LTD	714,312	2,968,041	3,690,273
HANWHA CHEMICAL CORP	592,056	10,970,341	12,207,606
HANWHA CORPORATION	212,644	7,405,982	6,535,228
HANWHA GENERAL INSURANCE CO	326,817	1,989,062	2,071,243
HANWHA INVESTMENT + SECURITI	188,416	941,629	441,657
HANWHA LIFE INSURANCE CO LTD	910,937	5,798,735	4,579,002
HANWHA TECHWIN CO LTD	98,063	6,272,230	4,137,573
HAP SENG CONSOLIDATED	6,234,213	11,422,713	11,938,019
HAPAG LLOYD AG	45,430	956,788	958,939
HAPPINET CORP	95,680	1,217,213	797,412

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HAREL INSURANCE INVESTMENTS	408,674	1,821,976	1,427,297
HARGREAVES LANSDOWN PLC	1,926,921	19,831,842	32,018,541
HARTALEGA HOLDINGS BHD	1,622,974	1,569,977	1,743,142
HARVEY NORMAN HOLDINGS LTD	2,091,739	6,183,729	7,180,116
HASEKO CORP	660,266	3,390,009	6,571,120
HASTINGS GROUP HOLDINGS LTD	685,024	1,771,254	1,577,821
HAULOTTE GROUP	32,746	311,276	499,857
HAVAS SA	547,235	4,383,351	4,239,848
HAVELLS INDIA LTD	364,426	1,000,897	1,943,209
HAYS PLC	3,954,811	6,143,545	5,162,552
HAZAMA ANDO CORP	500,180	1,466,144	2,759,548
HC INTERNATIONAL INC	1,378,779	888,400	879,737
HCL TECHNOLOGIES LTD	2,656,616	30,862,667	28,750,649
HDFC BANK LIMITED	1,227,553	17,069,722	21,396,464
HEALTHSCOPE LTD	4,381,058	9,042,801	9,329,709
HEARTLAND BANK LTD	942,802	949,186	792,327
HEFEI MEILING CO LTD B	227,421	105,809	127,518
HEIDELBERGCEMENT AG	382,691	25,444,042	28,684,923
HEIDELBERGER DRUCKMASCHINEN	1,197,796	3,453,698	3,301,445
HEINEKEN HOLDING NV	953,602	44,896,349	77,505,953
HEINEKEN MALAYSIA BHD	288,700	1,090,466	1,084,191
HEINEKEN NV	897,721	56,945,472	82,548,427
HEIWA CORP	288,454	5,372,234	5,817,436
HEIWA REAL ESTATE CO LTD	98,385	1,467,173	1,241,916
HEIWADO CO LTD	134,967	2,211,306	2,611,450
HELICAL PLC	269,729	1,377,731	1,025,831
HELIOPOLIS HOUSING	40,674	151,841	206,760
HELLA KGAA HUECK + CO	111,621	4,941,910	3,567,001
HELLENIC EXCHANGES ATHENS	111,455	601,251	527,479
HELLENIC PETROLEUM SA	136,936	567,488	573,528
HELLENIC TELECOMMUN ORGANIZA	776,169	6,996,823	6,958,632
HELVETIA HOLDING AG REG	18,375	9,574,380	9,553,202
HEMFOSA FASTIGHETER AB	270,091	2,220,739	2,757,432
HEMFOSA FASTIGHETER AB PREF	29,308	619,347	560,385
HENDERSON GROUP PLC	2,520,708	9,537,653	7,110,032
HENDERSON INVESTMENT LTD	3,056,989	215,834	244,308
HENDERSON LAND DEVELOPMENT	2,723,778	12,299,318	15,290,190
HENGAN INTL GROUP CO LTD	1,127,877	10,959,319	9,406,307
HENGDELI HOLDINGS LTD	4,477,891	833,124	513,708
HENGTEN NETWORKS GROUP LTD	17,990,614	882,666	753,672
HENKEL AG + CO KGAA	300,642	15,079,168	32,354,410
HENKEL AG + CO KGAA VORZUG	439,339	24,464,927	53,469,515
HENNES + MAURITZ AB B SHS	2,911,133	94,642,614	84,694,867
HERA SPA	2,642,687	6,133,493	7,216,423

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HERMES INTERNATIONAL	62,435	19,819,589	23,371,719
HERMES MICROVISION INC	102,760	4,770,805	4,188,882
HERO MOTOCORP LTD	894,029	35,872,388	42,098,631
HEXAGON AB B SHS	681,753	13,511,077	24,614,158
HEXAWARE TECHNOLOGIES LTD	131,887	255,244	447,471
HEXPOL AB	883,497	6,378,229	8,967,710
HI LEX CORP	70,451	1,797,808	1,653,629
HI P INTERNATIONAL LTD	568,721	256,416	166,911
HI SUN TECHNOLOGY CHINA LTD	2,205,161	531,799	309,827
HIBIYA ENGINEERING LTD	61,379	614,412	901,024
HIDAY HIDAKA CORP	45,362	871,118	1,099,681
HIGHFIELD RESOURCES LTD	764,801	880,246	783,023
HIGHWEALTH CONSTRUCTION CORP	1,747,696	1,872,257	2,871,382
HIKARI TSUSHIN INC	59,283	2,903,070	4,952,267
HIKMA PHARMACEUTICALS PLC	395,309	9,645,423	13,026,266
HILONG HOLDING LTD	16,805,839	3,853,739	1,819,669
HINDALCO INDUSTRIES LTD	7,079,760	12,414,387	12,886,119
HINDUSTAN CONSTRUCTION CO	1,069,004	356,136	324,685
HINDUSTAN PETROLEUM CORP	298,919	3,948,731	4,412,150
HINDUSTAN UNILEVER LTD	1,565,223	16,423,982	20,837,566
HINDUSTAN ZINC LTD	528,764	1,169,641	1,414,449
HINO MOTORS LTD	721,400	5,201,725	7,109,229
HIOKI E E CORP	24,273	395,676	457,349
HIROSE ELECTRIC CO LTD	78,536	8,153,979	9,576,840
HIROSHIMA BANK LTD/THE	1,810,804	7,902,672	6,001,300
HISAKA WORKS LTD	58,195	773,225	477,066
HISAMITSU PHARMACEUTICAL CO	185,343	8,074,073	10,623,056
HISCOX LTD	883,041	6,053,840	12,182,241
HISENSE KELON ELEC HLD H	494,976	175,977	225,860
HITACHI CAPITAL CORP	99,285	1,520,560	1,951,060
HITACHI CHEMICAL CO LTD	327,760	5,208,414	6,047,853
HITACHI CONSTRUCTION MACHINE	337,490	7,221,266	4,872,042
HITACHI HIGH TECHNOLOGIES CO	195,153	4,291,834	5,290,183
HITACHI KOKI CO LTD	135,590	1,014,544	804,895
HITACHI KOKUSAI ELECTRIC INC	150,796	1,246,826	2,501,754
HITACHI LTD	19,129,482	98,692,142	79,042,670
HITACHI MAXELL LTD	157,933	2,512,317	2,138,302
HITACHI METALS LTD	505,864	5,487,476	5,073,925
HITACHI TRANSPORT SYSTEM LTD	315,851	5,085,299	5,156,933
HITACHI ZOSEN CORP	702,153	4,322,034	3,367,380
HITE JINRO CO LTD	154,651	4,550,291	3,202,172
HITEJINRO HOLDINGS CO LTD	24,977	479,394	290,563
HIWIN TECHNOLOGIES CORP	292,273	1,969,591	1,345,438
HK ELECTRIC INVESTMENTS SS	5,929,500	4,980,649	5,525,981

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HKBN LTD	1,952,275	2,118,958	2,050,934
HKT TRUST AND HKT LTD SS	3,321,000	4,173,652	4,785,901
HLB INC	87,467	2,033,346	1,579,469
HNA INFRASTRUCTURE COMPANY L	197,944	145,944	213,815
HO TUNG CHEMICAL CORP	1,227,451	507,760	260,261
HOCHSCHILD MINING PLC	919,476	2,992,710	2,212,480
HOCHTIEF AG	81,189	6,590,277	10,435,775
HODOGAYA CHEMICAL CO LTD	294,172	599,985	779,946
HOEGH LNG HOLDINGS LTD	117,113	1,566,904	1,147,621
HOGY MEDICAL CO LTD	39,941	2,131,226	2,775,867
HOKKAIDO ELECTRIC POWER CO	754,038	10,996,997	6,078,465
HOKKAIDO GAS CO LTD	169,114	449,812	454,972
HOKKAN HOLDINGS LTD	146,234	397,179	426,201
HOKKOKU BANK LTD/THE	1,218,514	3,640,438	3,278,193
HOKUETSU BANK LTD/THE	629,957	1,243,974	1,062,312
HOKUETSU KISHU PAPER CO LTD	481,822	2,397,638	3,301,696
HOKUHOKU FINANCIAL GROUP INC	5,320,094	11,023,658	6,015,508
HOKURIKU ELECTRIC POWER CO	724,807	12,661,728	8,937,334
HOKUTO CORP	56,106	1,196,196	1,029,807
HOLCIM INDONESIA TBK PT	2,159,121	713,264	172,403
HOLMEN AB B SHARES	225,085	6,502,173	7,167,470
HOLTEK SEMICONDUCTOR INC	205,872	253,781	342,066
HOLY STONE ENTERPRISE CO LTD	276,977	309,791	287,632
HOME CAPITAL GROUP INC	191,250	3,845,217	4,715,354
HOME PRODUCT CENTER PCL FOR	48,147,368	11,667,016	13,564,569
HOME RETAIL GROUP	4,491,793	9,370,360	9,181,078
HOMESERVE PLC	749,140	4,450,591	5,277,643
HON HAI PRECISION INDUSTRY	53,334,393	131,487,263	136,398,754
HONDA MOTOR CO LTD	5,209,879	170,906,296	130,640,551
HONEYS CO LTD	95,260	949,375	1,040,911
HONG KONG + CHINA GAS	18,585,646	22,637,038	33,875,062
HONG KONG EXCHANGES + CLEAR	4,348,794	62,318,193	105,161,003
HONG KONG TELEVISION NETWORK	1,112,085	416,065	197,820
HONG LEONG BANK BERHAD	1,483,462	4,545,341	4,849,816
HONG LEONG FINANCIAL GROUP	622,001	2,631,468	2,264,908
HONGHUA GROUP	4,772,007	2,373,874	221,440
HOPEWELL HIGHWAY INFRASTRUCT	2,771,884	1,737,681	1,379,162
HOPEWELL HOLDINGS LTD	1,403,922	4,691,019	4,442,705
HOPSON DEVELOPMENT HOLDINGS	732,931	925,061	643,373
HORIBA LTD	108,749	3,279,363	4,748,969
HORIZON OIL LTD	3,628,421	1,172,240	126,981
HORNBACH BAUMARKT AG	21,631	817,966	583,944
HOSHIZAKI CORP	104,172	3,009,777	10,144,005
HOSIDEN CORP	158,271	2,005,241	976,563

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HOSOKAWA MICRON CORP	88,536	450,709	454,807
HOTA INDUSTRIAL MFG CO LTD	319,138	737,998	1,483,949
HOTAI MOTOR COMPANY LTD	722,124	7,185,971	7,051,339
HOTEL SHILLA CO LTD	83,398	8,916,209	4,916,187
HOTELES CITY EXPRESS SAB DE	324,056	506,638	329,514
HOUSE FOODS GROUP INC	198,442	3,224,529	4,584,342
HOUSING DEVELOPMENT + INFRAS	2,714,274	4,333,959	4,152,142
HOUSING DEVELOPMENT FINANCE	2,473,693	38,622,928	45,944,457
HOWDEN JOINERY GROUP PLC	3,896,549	27,520,341	20,007,413
HOYA CORP	1,161,933	32,749,572	41,158,631
HSBC HOLDINGS PLC	57,977,403	628,016,611	361,092,061
HSIN KUANG STEEL CO LTD	329,609	197,088	154,796
HTC CORP	5,731,247	33,917,147	18,388,174
HU LANE ASSOCIATE INC	119,846	558,647	514,542
HUA HAN HEALTH INDUSTRY HOLD	5,478,920	988,956	487,301
HUA HONG SEMICONDUCTOR LTD	388,274	546,731	361,351
HUA NAN FINANCIAL HOLDINGS C	15,736,556	7,657,355	8,146,579
HUABAO INTERNATIONAL HOLDING	23,089,500	19,815,416	8,184,653
HUADIAN FUXIN ENERGY CORP H	6,225,183	2,685,984	1,364,125
HUADIAN POWER INTL CORP H	6,312,480	5,033,565	3,002,475
HUAKU DEVELOPMENT CO LTD	631,741	1,321,325	1,077,087
HUANENG POWER INTL INC H	11,958,577	11,865,342	7,368,183
HUANENG RENEWABLES CORP H	25,210,540	8,612,728	8,351,573
HUANG HSIANG CONSTRUCTION CO	232,595	500,994	288,770
HUATAI SECURITIES CO LTD H	2,043,279	5,337,349	4,340,482
HUB POWER COMPANY	1,281,958	1,116,123	1,467,316
HUBEI SANONDA CO LTD B	279,103	131,954	-
HUBER SUHNER AG REG	40,126	1,701,380	2,162,396
HUCHEMS FINE CHEMICAL CORP	57,680	997,045	1,061,609
HUDACO INDUSTRIES LTD	43,560	410,646	316,832
HUDBAY MINERALS INC	855,218	7,199,736	4,063,059
HUDSON S BAY CO	349,832	5,545,872	4,199,489
HUFVUDSTADEN AB A SHS	326,368	2,918,892	5,088,482
HUGEL INC	27,580	5,832,639	7,611,756
HUGO BOSS AG ORD	162,551	18,387,635	9,191,828
HUHTAMAKI OYJ	367,083	6,717,464	15,162,419
HUISHANG BANK CORP LTD H	3,412,906	1,560,669	1,539,733
HULIC CO LTD	837,629	4,928,435	8,752,693
HUMAX CO LTD	43,798	509,104	517,122
HUMEDIX CO LTD	14,451	1,189,226	565,832
HUNG POO REAL ESTATE DEVELOP	321,717	296,738	276,251
HUNG SHENG CONSTRUCTION LTD	612,086	345,310	313,073
HUNTING PLC	501,292	4,621,783	3,216,611
HUONS CO LTD	10,298	722,359	851,131

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HUONS GLOBAL CO LTD	9,749	389,320	511,209
HUSKY ENERGY INC	941,134	26,758,489	11,428,105
HUSQVARNA AB B SHS	1,110,161	7,022,761	8,195,801
HUTCHISON TELECOMM HONG KONG	4,330,753	1,056,783	1,462,574
HYAKUGO BANK LTD/THE	854,074	4,222,886	2,930,441
HYAKUJUSHI BANK LTD/THE	876,712	4,034,479	2,538,097
HYBRID KINETIC GROUP LTD	21,087,341	1,013,028	603,431
HYDOO INTERNATIONAL HOLDING	1,300,175	433,298	155,861
HYDRO ONE LTD	512,602	9,752,571	10,246,507
HYFLUX LTD	1,528,992	1,772,755	681,622
HYOSUNG CORPORATION	74,891	6,909,615	8,094,693
HYPERMARCAS SA	607,092	4,274,722	4,422,793
HYSAN DEVELOPMENT CO	1,886,388	6,297,824	8,376,707
HYUNDAI C+F INC	14,578	557,216	254,383
HYUNDAI CORPORATION	34,592	818,092	693,735
HYUNDAI DEPT STORE CO	41,152	4,276,343	4,608,756
HYUNDAI DEVELOPMENT CO ENGIN	148,865	5,524,773	5,111,449
HYUNDAI ELEVATOR CO	26,529	1,568,422	1,427,965
HYUNDAI ENGINEERING + CONST	239,140	11,712,285	6,923,924
HYUNDAI GLOVIS CO LTD	60,032	10,493,847	8,938,240
HYUNDAI GREENFOOD CO LTD	142,636	1,389,974	2,303,272
HYUNDAI HEAVY INDUSTRIES	150,809	23,900,137	13,812,894
HYUNDAI HOME SHOPPING NETWOR	16,358	1,963,953	1,803,602
HYUNDAI LIVART CO LTD	28,208	1,003,226	633,054
HYUNDAI MARINE + FIRE INS CO	222,953	6,288,948	5,661,657
HYUNDAI MIPO DOCKYARD	28,757	3,004,533	1,725,143
HYUNDAI MOBIS CO LTD	373,434	70,032,916	81,699,430
HYUNDAI MOTOR CO	516,255	60,063,889	60,730,637
HYUNDAI MOTOR CO LTD 2ND PRF	123,387	11,505,244	10,315,741
HYUNDAI MOTOR CO LTD PRF	78,075	6,909,262	6,405,386
HYUNDAI ROTEM COMPANY	61,588	1,624,684	954,424
HYUNDAI SECURITIES CO	391,636	4,255,828	2,128,436
HYUNDAI STEEL CO	400,448	23,277,793	15,940,051
HYUNDAI WIA CORP	50,935	6,313,577	3,940,040
I SENS INC	24,344	810,773	775,627
I.T LTD	1,333,018	705,117	395,200
IAMGOLD CORP	2,057,758	6,491,301	8,476,944
IBERDROLA SA	22,233,273	176,659,457	150,349,151
IBIDEN CO LTD	339,216	8,921,882	3,802,501
IBJ LEASING CO LTD	77,196	1,631,560	1,325,096
IBSTOCK PLC	512,054	1,425,528	889,868
ICA GRUPPEN AB	407,114	10,505,149	13,535,695
ICAP PLC	1,546,425	11,607,326	8,676,292
ICD CO LTD	33,577	820,292	386,246

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ICHIA TECHNOLOGIES INC	348,755	457,312	162,707
ICHIBANYA CO LTD	48,568	1,155,893	1,687,724
ICHIKOH INDUSTRIES LTD	152,203	310,198	388,704
ICHIYOSHI SECURITIES CO LTD	751,595	7,215,586	5,348,124
ICICI BANK LTD	4,604,082	16,651,604	16,408,800
ICOM INC	26,859	647,638	525,719
IDBI BANK LTD	1,272,321	1,644,652	1,315,772
IDEA CELLULAR LTD	3,840,496	7,737,147	6,065,588
IDEC CORP	67,845	618,588	597,171
IDEMITSU KOSAN CO LTD	506,831	10,473,791	10,928,071
IDFC BANK LTD	1,030,793	1,201,994	690,301
IDFC LTD	527,357	663,009	371,130
IDI INSURANCE CO LTD	17,480	823,131	824,738
IDOM INC	142,653	675,128	1,162,470
IDP EDUCATION LTD	343,550	1,083,173	1,053,925
IEI INTEGRATION CORP	268,050	360,048	318,662
IFCI LTD	905,681	509,057	358,945
IG GROUP HOLDINGS PLC	1,037,063	6,678,385	11,222,471
IGAS ENERGY PLC	305,002	1,312,870	60,649
IGG INC	2,598,391	1,227,617	1,125,374
IGM FINANCIAL INC	350,402	12,891,952	9,489,199
IGUATEMI EMP DE SHOPPING	73,011	528,677	641,976
IHARA CHEMICAL INDUSTRY CO	87,044	701,947	897,677
IHH HEALTHCARE BHD	6,061,439	7,964,169	9,923,230
IHI CORP	6,127,651	15,000,305	16,246,427
IHLAS HOLDING	3,101,973	647,084	345,185
IIDA GROUP HOLDINGS CO LTD	393,649	7,821,304	7,992,690
IIFL HOLDINGS LTD	417,818	1,048,030	1,380,140
IINO KAIUN KAISHA LTD	274,960	1,646,905	1,007,749
IJM CORP BHD	8,041,363	6,826,278	6,961,270
ILIAD SA	70,264	11,104,666	14,245,830
ILJIN DISPLAY CO LTD	43,302	833,494	157,705
ILUKA RESOURCES LTD	1,262,808	6,257,697	6,102,463
ILYANG PHARMACEUTICAL CO LTD	35,941	1,002,950	1,800,392
IMAGINATION TECH GROUP PLC	688,999	3,747,728	1,789,148
IMARKETKOREA INC	59,004	1,248,353	594,215
IMAX CHINA HOLDING INC	1,060,689	6,288,698	5,209,141
IMCD GROUP NV	143,795	5,252,418	5,683,065
IMERYS SA	98,782	6,180,697	6,313,428
IMI PLC	852,966	10,870,843	11,026,167
IMMOFINANZ AG	2,409,588	5,775,148	5,145,061
IMPALA PLATINUM HOLDINGS LTD	2,360,507	24,621,467	7,607,779
IMPERIAL BRANDS PLC	1,502,963	76,245,002	81,441,345
IMPERIAL HOLDINGS LTD	2,014,437	30,852,998	20,561,153

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IMPERIAL OIL LTD	926,778	36,743,877	29,172,772
IMPLENIA AG REG	59,879	3,928,201	3,946,049
INABA DENKI SANGYO CO LTD	72,932	1,992,624	2,477,500
INABA SEISAKUSHO CO LTD	21,985	248,072	286,517
INABATA + CO LTD	181,067	1,255,697	1,629,060
INAGEYA CO LTD	62,871	792,226	829,165
INARI AMERTRON BHD	790,578	568,424	582,417
INBODY CO LTD	175,193	5,911,584	6,190,367
INCHCAPE PLC	1,133,716	13,326,301	9,517,664
INCITEC PIVOT LTD	6,670,974	21,702,122	14,752,605
IND + COMM BK OF CHINA H	166,355,840	107,404,111	91,991,641
INDEPENDENCE GROUP NL	1,150,289	4,774,646	2,809,338
INDIA CEMENTS LTD	394,711	576,237	661,117
INDIABULLS HOUSING FINANCE L	483,325	4,543,234	4,805,319
INDIABULLS REAL ESTATE LTD	2,355,936	3,236,309	3,253,178
INDIAN BANK	103,628	327,880	216,790
INDIAN HOTELS CO LTD	482,504	633,532	913,252
INDIAN OVERSEAS BANK	1,480,146	1,397,610	598,681
INDIVIOR PLC	2,019,882	5,954,907	6,780,147
INDO TAMBANGRAYA MEGAH TBK P	917,400	1,453,680	650,946
INDOCEMENT TUNGGAL PRAKARSA	4,428,660	7,081,759	5,656,283
INDOFOOD AGRI RESOURCES LTD	1,198,821	472,638	427,546
INDOFOOD CBP SUKSES MAKMUR T	2,655,326	2,640,219	3,461,721
INDOFOOD SUKSES MAKMUR TBK P	8,682,435	4,001,858	4,764,250
INDORAMA VENTURES FOREIGN	6,473,223	5,327,571	5,342,159
INDRA SISTEMAS SA	497,869	6,164,536	5,251,203
INDRAPRASTHA GAS LTD	60,525	370,024	562,749
INDUS HOLDING AG	56,140	1,679,225	2,607,030
INDUSIND BANK LTD	374,572	3,985,187	6,168,967
INDUSTRIA DE DISENO TEXTIL	4,809,639	86,927,469	159,817,069
INDUSTRIA MACCHINE AUTOMATIC	43,339	1,176,633	2,602,358
INDUSTRIAL ALLIANCE INSURANC	308,135	8,972,829	9,635,311
INDUSTRIAL BANK OF KOREA	888,481	11,058,792	8,600,562
INDUSTRIAS BACHOCO SER B	510,735	2,423,866	2,083,994
INDUSTRIAS CH S.A.B. SER B	522,517	3,071,908	2,132,920
INDUSTRIAS PENOLES SAB DE CV	370,074	7,935,162	8,736,098
INDUSTRIVARDEN AB A SHS	511,855	7,852,931	8,886,650
INDUSTRIVARDEN AB C SHS	429,915	6,664,214	6,905,874
INDUTRADE AB	275,571	4,310,135	5,402,337
INES CORP	69,834	483,592	685,477
INFIGEN ENERGY	1,554,200	1,412,909	1,163,044
INFINEON TECHNOLOGIES AG	4,100,770	32,426,692	59,110,833
INFO EDGE INDIA LTD	73,370	1,035,088	898,224
INFO SERVICES INTL DENTSU	39,429	360,675	612,633

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INFORMA PLC	1,832,246	14,497,473	17,843,492
INFORTREND TECHNOLOGY INC	385,984	234,746	191,442
INFOSYS LTD	4,405,881	63,596,171	76,426,490
INFRAESTRUTURA ENERGETICA N	298,044	1,492,543	1,244,404
INFRASTRUTTURE WIRELESS ITAL	654,062	3,561,080	2,880,362
INFRATIL LTD	1,686,647	2,716,243	3,837,929
ING GROEP NV CVA	13,507,036	215,305,044	137,736,709
INGENICO GROUP	180,984	20,594,597	21,131,846
INMARSAT PLC	1,310,315	13,249,031	14,091,857
INMOBILIARIA COLONIAL SA	6,251,434	4,599,972	4,521,213
INNERGEX RENEWABLE ENERGY	379,549	3,824,755	4,234,751
INNOCEAN WORLDWIDE INC	31,093	1,888,821	2,189,221
INNOLUX CORP	21,275,861	10,564,126	7,122,952
INOTERA MEMORIES INC	3,921,431	3,164,155	3,051,177
INOX WIND LTD	30,723	206,241	108,221
INPEX CORP	3,492,616	47,575,891	27,010,831
INSPUR INTERNATIONAL LTD	1,455,377	771,621	260,761
INSUN ENT CO LTD	72,276	380,494	347,625
INSURANCE AUSTRALIA GROUP	6,440,429	25,139,221	26,135,709
INTACT FINANCIAL CORP	483,803	28,900,820	34,380,691
INTEGER.PL SA	6,023	489,557	54,277
INTER FAR EAST ENERGY CORP F	1,186,558	336,316	212,730
INTER PIPELINE LTD	817,180	28,252,291	17,240,886
INTERCONEXION ELECTRICA SA	1,042,368	4,322,515	3,203,428
INTERCONTINENTAL HOTELS GROU	602,225	16,730,927	22,163,162
INTERFLEX CO LTD	20,999	751,060	175,015
INTERFOR CORP	49,600	595,637	422,786
INTERGLOBE AVIATION LTD	113,358	1,825,422	1,705,285
INTERMEDIATE CAPITAL GROUP	1,013,448	5,579,551	6,642,473
INTERNATIONAL GAMES SYSTEM C	82,303	389,897	681,199
INTERNATIONAL PERSONAL FINAN	815,014	3,168,853	3,102,926
INTERNET INITIATIVE JAPAN	76,101	1,825,373	1,551,107
INTERPARK HOLDINGS CORP	530,980	4,588,309	2,747,440
INTERPUMP GROUP SPA	237,173	1,964,751	3,704,633
INTERSERVE PLC	392,877	2,147,822	1,366,829
INTERTEK GROUP PLC	399,961	14,030,330	18,601,103
INTESA SANPAOLO	37,832,728	145,484,103	71,535,481
INTESA SANPAOLO RSP	2,497,455	7,844,375	4,436,500
INTILAND DEVELOPMENT TBK PT	6,389,433	227,900	282,900
INTIME RETAIL GROUP CO LTD	1,544,222	1,655,101	1,277,903
INTL CONSOLIDATED AIRLINE DI	2,759,353	13,382,889	13,648,200
INTL CONTAINER TERM SVCS INC	6,038,306	11,014,282	7,893,211
INTOPS CO LTD	16,536	277,256	283,538
INTOUCH HOLDINGS PCL F	622,441	1,585,280	960,939

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INTOUCH HOLDINGS PCL NVDR	1,694,572	4,153,778	2,616,121
INTRON BIOTECHNOLOGY INC	33,702	1,587,635	1,588,750
INTRUM JUSTITIA AB	103,002	1,548,330	3,199,689
INVENTEC CO LTD	11,323,167	6,885,730	8,020,533
INVERSIONES AGUAS METROPOL	846,721	1,310,355	1,347,970
INVERSIONES LA CONSTRUCCION	67,395	1,033,822	739,056
INVESTEC LTD	644,593	4,581,238	3,967,911
INVESTEC PLC	1,464,780	9,627,285	9,068,045
INVESTMENT AB LATOUR B SHS	94,799	3,624,777	3,533,410
INVESTMENT AB ORESUND	75,720	552,468	1,063,502
INVESTOR AB B SHS	1,424,024	35,426,655	47,211,424
INVICTA HOLDINGS LTD	52,187	449,489	191,179
INVOCARE LTD	302,499	1,986,087	2,959,666
IOCHPE MAXION S.A.	585,250	2,928,100	2,502,670
IOI CORP BHD	11,204,330	13,533,742	12,061,712
IOI PROPERTIES GROUP BHD	3,724,689	2,527,775	2,171,157
ION BEAM APPLICATIONS	67,603	1,038,066	3,179,152
IOOF HOLDINGS LTD	714,812	4,117,977	4,167,511
IPCA LABORATORIES LTD	62,791	598,201	454,591
IPEK DOGAL ENERJI KAYNAKLARI	2,191,467	1,741,775	731,594
IPH LTD	283,150	1,391,336	1,353,551
IPIRANGA REF PETRO	6,150	-	-
IPSEN	128,601	6,236,784	7,919,229
IPSOS	134,054	3,715,034	3,806,592
IRB INFRASTRUCTURE DEVELOPER	207,159	581,398	654,977
IREN SPA	2,808,250	4,279,716	4,336,555
IRESS LTD	365,602	2,482,899	2,964,551
IRISH BANK RESOLUTION CORP	1,768,022	-	2
IRISH CONTINENTAL GROUP PLC	468,559	2,814,817	2,186,293
IRPC PCL FOREIGN	48,127,134	6,207,455	6,519,213
IS DONGSEO CO LTD	24,962	1,580,223	1,308,956
ISC CO LTD	484	17,489	11,135
ISEKI + CO LTD	1,115,194	2,727,176	2,424,099
ISENTIA GROUP LTD	416,477	975,837	1,076,077
ISETAN MITSUKOSHI HOLDINGS L	1,076,486	12,496,903	9,506,743
ISHIHARA SANGYO KAISHA LTD	2,410,066	2,255,412	1,409,533
ISRAEL CHEMICALS LTD	1,791,400	17,042,368	6,940,274
ISRAEL CORP LIMITED/THE	5,511	2,892,836	865,843
ISRAEL DISCOUNT BANK A	4,653,250	7,848,723	8,010,970
ISS A/S	607,179	18,824,883	22,775,569
ISTYLE INC	85,634	814,946	608,509
ISUZU MOTORS LTD	1,474,844	11,538,407	17,948,561
IT S SKIN CO LTD	16,294	1,130,675	1,178,332
ITALCEMENTI SPA	642,353	4,195,418	7,535,845

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ITALIAN THAI DEVELOP FOREIGN	2,025,250	256,849	383,264
ITALMOBILIARE SPA	20,140	801,026	706,576
ITALMOBILIARE SPA RSP	63,778	1,552,101	1,817,396
ITAU CORPBANCA	570,894,279	5,976,347	4,845,227
ITAU UNIBANCO HOLDING S PREF	9,062,986	79,436,847	85,714,697
ITAUSA INVESTIMENTOS ITAU PR	11,420,151	29,230,010	27,055,465
ITC LTD	4,010,030	19,515,148	21,887,474
ITE GROUP PLC	690,041	1,725,937	1,319,099
ITE TECHNOLOGY INC	168,852	163,541	151,532
ITEQ CORP	731,539	712,534	733,602
ITO EN LTD	211,467	4,113,053	8,152,366
ITOCHU CORP	5,073,713	54,387,333	61,300,976
ITOCHU ENEX CO LTD	221,840	1,362,819	1,950,483
ITOCHU SHOKUHN CO LTD	14,623	509,908	587,274
ITOCHU TECHNO SOLUTIONS CORP	127,739	2,138,940	2,734,338
ITOHAM YONEKYU HOLDINGS INC	453,923	1,785,702	4,650,284
ITOKI CORP	188,426	1,218,830	1,035,892
ITV PLC	13,092,545	25,452,463	31,451,302
IWASAKI ELECTRIC CO LTD	362,026	787,980	476,396
IWATANI CORP	793,082	3,503,271	4,483,748
IYO BANK LTD/THE	938,240	8,784,894	5,697,665
IZUMI CO LTD	97,329	1,735,201	3,771,171
J FRONT RETAILING CO LTD	742,799	9,206,385	7,638,685
J OIL MILLS INC	383,682	1,305,797	1,267,844
J TRUST CO LTD	256,412	3,042,082	1,874,536
JACANA MINERALS LIMITED	112,937	-	-
JACCS CO LTD	657,208	2,227,070	2,850,740
JACQUET METAL SERVICE	35,690	660,481	470,644
JAFCO CO LTD	74,030	2,126,023	1,815,565
JAIN IRRIGATION SYSTEMS LTD	396,974	481,312	438,174
JAIPRAKASH ASSOCIATES LTD	14,465,991	2,748,758	1,896,793
JAMCO CORP	26,859	492,031	484,091
JAMES HARDIE INDUSTRIES CDI	4,131,936	33,489,183	62,917,281
JAMMU + KASHMIR BANK LTD	677,905	1,203,593	692,017
JANOME SEWING MACHINE CO LTD	99,264	801,390	546,683
JAPAN AIRLINES CO LTD	358,914	10,929,960	11,517,162
JAPAN AIRPORT TERMINAL CO	131,851	3,726,814	4,729,618
JAPAN AVIATION ELECTRONICS	172,044	3,539,998	2,337,744
JAPAN CASH MACHINE CO LTD	42,080	437,794	332,240
JAPAN DIGITAL LABORATORY CO	43,472	526,511	589,010
JAPAN DISPLAY INC	1,420,943	5,685,505	2,285,365
JAPAN DRILLING CO LTD	16,514	558,824	352,516
JAPAN EXCHANGE GROUP INC	4,291,683	50,086,479	48,861,346
JAPAN PETROLEUM EXPLORATION	137,400	6,150,967	2,745,593

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JAPAN POST BANK CO LTD	1,090,553	14,698,228	12,745,616
JAPAN POST HOLDINGS CO LTD	1,263,670	17,245,270	15,286,236
JAPAN POST INSURANCE CO LTD	178,346	4,920,618	3,635,061
JAPAN PULP + PAPER CO LTD	271,578	872,278	870,933
JAPAN RADIO CO LTD	153,198	404,176	385,271
JAPAN SECURITIES FINANCE CO	248,598	1,715,375	935,362
JAPAN STEEL WORKS LTD	1,280,872	11,179,245	5,805,686
JAPAN TOBACCO INC	577,400	18,931,712	23,092,623
JAPAN TRANCITY CORP	134,396	413,396	446,721
JAPAN WOOL TEXTILE CO LTD	222,972	1,655,931	1,536,611
JAPARA HEALTHCARE LTD	994,841	1,733,667	1,888,934
JARDINE CYCLE + CARRIAGE LTD	357,500	7,124,659	9,695,179
JASA MARGA (PERSERO) TBK PT	6,296,399	3,191,704	2,513,794
JASMINE BROADBAND INTER F	3,289,562	974,160	982,937
JASMINE INTL PCL FOREIGN	7,223,697	1,349,023	1,161,465
JASTRZEBSKA SPOLKA WEGLOWA S	259,855	2,137,413	1,124,998
JB FINANCIAL GROUP CO LTD	277,747	1,522,160	1,367,215
JB HI FI LTD	370,635	5,115,366	6,651,001
JBS SA	2,659,620	8,900,574	8,301,585
JCDECAUX SA	190,552	4,996,524	6,432,324
JCR PHARMACEUTICALS CO LTD	39,991	1,099,710	1,175,275
JD SPORTS FASHION PLC	250,748	4,096,317	3,864,848
JEAN COUTU GROUP INC CLASS A	272,154	3,501,689	4,191,172
JENOPTIK AG	109,390	743,011	1,797,989
JENTECH PRECISION INDUSTRIAL	91,882	230,051	118,630
JEOL LTD	201,942	775,091	769,660
JERONIMO MARTINS	1,622,612	21,764,326	25,525,387
JERUSALEM ECONOMY LTD	390,240	983,008	701,218
JESS LINK PRODUCTS CO LTD	191,028	173,328	161,070
JET AIRWAYS INDIA LTD	38,965	306,629	320,833
JFE HOLDINGS INC	1,550,088	48,755,499	19,869,049
JG SUMMIT HOLDINGS INC	6,597,018	9,579,372	12,058,952
JGC CORP	673,846	13,230,450	9,543,798
JIANGLING MOTORS CORP LTD B	139,001	341,101	356,910
JIANGSU EXPRESS CO LTD H	9,710,190	11,707,758	13,492,720
JIMOTO HOLDINGS INC	445,467	904,880	612,251
JIN CO LTD	40,190	1,145,127	1,568,954
JINDAL SAW LTD	547,744	795,655	431,735
JINDAL STEEL + POWER LTD	1,916,619	6,546,714	1,926,700
JM AB	183,467	2,933,244	4,566,802
JOEL JERUSALEM OIL EXPLORATI	23,010	502,347	897,451
JOHN LAING GROUP PLC	1,049,581	3,317,337	3,156,930
JOHNSON ELECTRIC HOLDINGS	838,217	1,803,652	1,869,199
JOHNSON HEALTH TECH CO LTD	128,402	205,916	187,475

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JOHNSON MATTHEY PLC	518,608	17,440,229	19,418,648
JOLLIBEE FOODS CORP	1,133,220	3,604,908	5,828,987
JOSHIN DENKI CO LTD	101,469	833,793	850,599
JOYFUL HONDA CO LTD	102,132	1,854,097	2,309,646
JOYO BANK LTD/THE	2,231,798	11,059,309	8,288,477
JP HOLDINGS INC	151,109	579,521	410,949
JP MORGAN BOC CCJPMIEU2	(6,680,000)	(7,416,808)	(7,421,142)
JRP GROUP PLC	1,302,798	3,052,850	1,915,738
JSE LTD	362,670	3,571,853	4,581,844
JSL SA	90,103	698,639	281,243
JSP CORP	33,226	425,807	657,783
JSR CORP	518,664	9,186,565	6,804,967
JSW ENERGY LTD	850,304	1,062,562	1,056,974
JSW STEEL LTD	368,772	6,276,043	8,000,751
JTEKT CORP	589,239	8,246,622	6,587,939
JU TENG INTERNATIONAL HLDGS	6,548,371	4,059,885	2,608,223
JUBILANT FOODWORKS LTD	38,994	888,352	656,281
JUBILANT LIFE SCIENCES LTD	128,791	784,390	599,162
JUHAYNA FOOD INDUSTRIES	647,351	794,120	505,928
JUKI CORP	78,986	831,434	699,859
JULIUS BAER GROUP LTD	617,675	24,819,725	24,606,822
JUMBO SA	460,632	4,815,012	6,028,288
JUNGHEINRICH PRFD	141,619	1,464,243	4,250,303
JUPITER FUND MANAGEMENT	1,153,203	4,929,762	5,636,099
JUROKU BANK LTD/THE	1,337,692	5,684,642	3,520,586
JURONG TECHNOLOGIES INDUSTRI	465,000	-	-
JUST DIAL LTD	58,047	1,337,847	524,994
JUST EAT PLC	1,111,269	6,065,053	6,329,905
JUST ENERGY GROUP INC	701,770	5,697,495	4,236,447
JUSTSYSTEMS CORP	94,803	820,500	784,561
JUSUNG ENGINEERING CO LTD	87,898	935,783	637,951
JUVENTUS FOOTBALL CLUB SPA	1,107,492	391,841	312,390
JVC KENWOOD CORP	1,164,080	3,997,921	2,371,504
JW HOLDINGS CORP	98,879	818,575	1,081,628
JW PHARMACEUTICAL	34,577	1,138,483	1,870,165
JX HOLDINGS INC	9,130,543	49,823,908	35,484,427
JYSKE BANK REG	184,192	9,902,879	6,953,125
K S AG REG	703,715	35,284,908	14,341,970
K S HOLDINGS CORP	265,937	4,832,649	4,943,376
K WAH INTL HOLDINGS	3,097,619	1,197,254	1,533,248
K+O ENERGY GROUP INC	35,514	428,071	448,642
KABU.COM SECURITIES CO LTD	396,623	673,831	1,271,945
KADOKAWA DWANGO CORP	123,652	2,195,514	1,619,932
KAGA ELECTRONICS CO LTD	72,836	906,057	820,731

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KAGOME CO LTD	207,587	4,062,142	5,481,570
KAISA GROUP HOLDINGS LTD	5,810,000	1	1
KAJARIA CERAMICS LTD	684,669	8,776,828	12,233,659
KAJIMA CORP	2,125,875	7,143,158	14,671,208
KAKAKU.COM INC	345,900	3,633,984	6,827,643
KAKAO CORP	101,770	10,619,466	8,225,688
KAKEN PHARMACEUTICAL CO LTD	83,490	3,083,172	5,444,487
KALBE FARMA TBK PT	31,502,656	2,891,319	3,647,990
KAMADA LTD	71,573	728,066	263,351
KAMEDA SEIKA CO LTD	38,609	1,163,481	2,201,593
KAMEI CORP	66,698	411,539	529,868
KAMIGUMI CO LTD	720,896	6,151,310	6,619,395
KANADEN CORP	50,357	294,074	424,593
KANAMOTO CO LTD	73,117	801,756	1,410,456
KANDENKO CO LTD	408,951	2,805,750	3,344,477
KANEKA CORP	987,419	6,461,423	6,525,689
KANEMATSU CORP	2,140,086	2,757,883	3,358,553
KANEMATSU ELECTRONICS LTD	38,629	431,127	680,029
KANGDA INTERNATIONAL ENVIRON	706,402	303,966	145,688
KANGWON LAND INC	438,091	10,441,068	15,860,042
KANSAI ELECTRIC POWER CO INC	2,940,216	47,147,974	28,413,398
KANSAI NEROLAC PAINTS LTD	229,535	971,384	1,054,751
KANSAI PAINT CO LTD	519,734	4,955,461	10,410,883
KANSAI URBAN BANKING CORP	116,023	1,325,266	1,007,669
KANTO DENKA KOGYO CO LTD	145,359	801,849	1,416,894
KAO CORP	1,641,260	55,764,418	94,853,576
KAP INDUSTRIAL HOLDINGS LTD	3,693,479	1,703,906	1,576,254
KAPPA CREATE CO LTD	63,567	638,916	793,736
KAPSCH TRAFFICOM AG	17,330	684,010	648,820
KARDEMIR KARABUK DEMIR CL A	293,728	266,651	141,979
KARDEMIR KARABUK DEMIR CL D	648,163	348,775	288,508
KARNATAKA BANK LTD	284,277	590,419	593,024
KAROON GAS AUSTRALIA LTD	577,329	3,336,776	552,395
KARUR VYSYA BANK LTD	68,265	591,264	502,064
KASAI KOGYO CO LTD	68,839	579,181	618,005
KASIKORNBANK PCL FOREIGN	4,529,830	23,109,505	21,914,373
KASIKORNBANK PCL NVDR	2,979,376	16,855,061	14,413,599
KATAKURA INDUSTRIES CO LTD	74,311	814,344	821,410
KATHMANDU HOLDINGS LTD	445,195	787,807	485,114
KATO SANGYO CO LTD	98,292	1,903,300	2,301,359
KATO WORKS CO LTD	221,224	883,750	845,303
KAVERI SEED CO LTD	36,567	246,272	240,710
KAWASAKI HEAVY INDUSTRIES	3,941,574	12,046,962	10,949,885
KAWASAKI KISEN KAISHA LTD	3,851,624	13,669,096	9,010,524

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KAZ MINERALS PLC	2,554,752	8,407,612	4,528,546
KB FINANCIAL GROUP INC	1,391,026	57,573,818	39,369,221
KB INSURANCE CO LTD	160,887	3,591,852	3,910,954
KBC ANCORA	44,163	1,164,258	1,437,796
KBC GROEP NV	1,156,419	62,100,918	56,425,015
KCC CORP	13,373	4,365,040	4,417,576
KCE ELECTRONICS PCL FOREIGN	447,602	734,281	1,060,412
KCOM GROUP PLC	1,758,881	1,618,481	2,480,592
KDDI CORP	7,059,469	118,929,339	214,213,147
KEE TAI PROPERTIES CO LTD	888,519	517,255	399,378
KEIHAN HOLDINGS CO LTD	1,284,910	6,157,035	8,880,018
KEIHANSHIN BUILDING CO LTD	100,772	530,237	498,999
KEIHIN CORP	189,587	2,796,600	2,888,439
KEIKYU CORP	1,200,251	9,724,488	12,038,782
KEIO CORP	1,389,724	9,222,870	13,045,171
KEISEI ELECTRIC RAILWAY CO	686,971	4,822,545	8,798,902
KEIYO BANK LTD/THE	900,802	4,745,486	3,362,970
KEIYO CO LTD	110,123	519,346	560,331
KELLER GROUP PLC	220,126	2,479,259	2,663,092
KELT EXPLORATION LTD	403,835	2,713,298	1,470,809
KEMIRA OYJ	284,525	2,868,262	3,369,546
KENDA RUBBER INDUSTRIAL CO	1,190,326	1,619,179	1,885,541
KENEDIX INC	693,965	2,745,667	2,584,021
KENNEDY WILSON EUROPE REA	324,062	5,718,989	4,163,107
KENON HOLDINGS LTD	45,052	658,682	466,068
KEPCO ENGINEERING + CONSTRU	36,990	2,102,193	854,220
KEPCO PLANT SERVICE + ENGINE	106,385	9,158,021	5,984,927
KEPPEL CORP LTD	5,692,753	32,049,939	23,263,348
KEPPEL INFRASTRUCTURE TRUST	5,453,201	2,068,098	2,005,598
KEPPEL TELECOM + TRANSPORT	300,824	486,541	314,034
KERING	195,234	27,144,577	31,547,396
KERNEL HOLDING SA	255,581	3,435,438	3,419,489
KERRY GROUP PLC A	596,565	30,926,515	52,930,173
KERRY LOGISTICS NETWORK LTD	1,387,747	2,114,445	1,787,018
KERRY PROPERTIES LTD	1,542,706	6,520,359	3,794,151
KESKO OYJ B SHS	241,756	9,418,635	10,238,232
KEWPIE CORP	287,058	3,471,243	9,093,848
KEY COFFEE INC	45,860	745,494	846,209
KEYENCE CORP	118,652	30,018,772	79,964,783
KEYERA CORP	515,885	13,114,031	15,698,602
KGHM POLSKA MIEDZ SA	797,621	23,623,084	13,289,147
KH VATEC CO LTD	34,284	842,135	358,664
KIA MOTORS CORP	1,292,459	44,446,886	48,473,507
KIATNAKIN BANK PCL	197,500	229,550	244,486

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KIATNAKIN BANK PCL FOR	1,110,465	1,416,137	1,374,651
KIER GROUP PLC	253,351	4,284,696	3,566,302
KIKKOMAN CORP	446,454	6,914,411	16,319,371
KIMBERLY CLARK DE MEXICO A	11,678,963	23,935,072	27,302,665
KINDEN CORP	506,706	5,252,044	5,452,811
KINDOM CONSTRUCTION CORP	725,058	460,096	401,199
KINEPOLIS	36,630	1,513,625	1,632,221
KING S TOWN BANK	2,292,510	1,753,543	1,517,254
KING S TOWN CONSTRUCTION CO	229,763	217,295	128,917
KING SLIDE WORKS CO LTD	90,062	716,764	1,052,525
KING YUAN ELECTRONICS CO LTD	2,210,734	1,360,557	1,956,553
KINGBOARD CHEMICAL HOLDINGS	2,931,578	5,959,357	5,811,803
KINGBOARD LAMINATES HLDG LTD	4,383,574	2,076,541	2,683,953
KINGDEE INTERNATIONAL SFTWR	2,284,199	522,479	703,696
KINGFISHER PLC	7,010,487	27,311,486	30,223,474
KINGSGATE CONSOLIDATED LTD	824,741	3,150,019	251,782
KINGSOFT CORP LTD	1,558,098	5,061,179	3,000,534
KINGSPAN GROUP PLC	629,389	6,644,159	13,634,779
KINGSTON FINANCIAL GROUP LTD	3,506,542	1,601,880	1,572,937
KINIK COMPANY	203,292	332,001	337,781
KINKI SHARYO CO LTD	93,510	437,367	226,962
KINNEVIK AB B	484,859	10,577,389	11,445,205
KINO INDONESIA TBK PT	666,600	272,741	336,769
KINPO ELECTRONICS INC	1,895,508	510,579	710,984
KINROSS GOLD CORP	5,663,984	15,901,216	27,650,463
KINSUS INTERCONNECT TECH	654,037	1,763,390	1,427,330
KINTETSU DEPT STORE CO LTD	247,703	788,698	820,927
KINTETSU GROUP HOLDINGS CO L	4,429,020	16,549,263	18,909,354
KINTETSU WORLD EXPRESS INC	112,800	1,689,855	1,357,908
KINUGAWA RUBBER INDUSTRIAL	148,401	703,553	1,118,178
KION GROUP AG	167,119	9,312,417	8,064,178
KIRIN HOLDINGS CO LTD	3,231,447	46,126,269	54,272,186
KISCO CORP	12,976	493,738	416,819
KISOJI CO LTD	58,304	1,126,157	1,275,871
KISSEI PHARMACEUTICAL CO LTD	76,646	1,919,492	1,528,594
KISWIRE LTD	21,068	919,918	678,569
KITA NIPPON BANK LTD/THE	21,388	577,664	522,034
KITAGAWA IRON WORKS CO LTD	219,849	338,783	357,878
KITANO CONSTRUCTION CORP	118,380	296,305	291,940
KITZ CORP	343,385	1,505,366	1,620,025
KIWOOM SECURITIES CO LTD	75,239	3,519,001	4,663,848
KIYO BANK LTD/THE	286,355	3,881,127	3,522,570
KLAB INC	80,578	1,298,929	504,250
KLABIN SA UNIT	1,198,532	6,422,074	5,768,666

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KLOECKNER + CO SE	451,188	6,033,114	4,973,376
KLOVERN AB B SHS	1,014,193	566,548	1,163,497
KLOVERN AB PREF	38,779	1,641,467	1,322,731
KNIGHT VINKE INST PARTNERS	37,927,673	51,130,202	70,415,329
KNM GROUP BHD	4,083,587	600,456	415,297
KNT CT HOLDINGS CO LTD	555,427	861,012	768,794
KOA CORP	78,588	683,933	551,551
KOATSU GAS KOGYO CO LTD	97,489	529,223	575,871
KOBAYASHI PHARMACEUTICAL CO	164,100	3,922,888	7,254,044
KOBE BUSSAN CO LTD	15,817	315,234	322,541
KOBE STEEL LTD	10,896,382	20,146,802	8,815,671
KOBELCO ECO SOLUTIONS CO LTD	87,541	406,199	324,259
KOC HOLDING AS	6,580,778	25,580,525	30,024,449
KOEI TECMO HOLDINGS CO LTD	137,304	1,330,967	2,504,110
KOH YOUNG TECHNOLOGY INC	234,829	8,443,064	8,348,512
KOHNAN SHOJI CO LTD	206,927	2,628,515	3,816,218
KOITO MANUFACTURING CO LTD	291,354	4,921,319	13,276,931
KOJIMA CO LTD	65,059	307,244	150,932
KOKUYO CO LTD	279,403	1,991,317	3,968,123
KOLAO HOLDINGS	72,867	1,496,560	495,335
KOLON CORP	10,082	243,504	485,794
KOLON INDUSTRIES INC	60,565	3,005,292	3,801,559
KOLON LIFE SCIENCE INC	13,765	2,092,732	1,882,167
KOMATSU LTD	2,663,747	56,882,571	45,945,020
KOMATSU SEIREN CO LTD	93,709	406,747	551,714
KOMAX HOLDING AG REG	1,428	311,629	295,069
KOMERCNI BANKA AS	513,054	21,475,353	19,151,850
KOMERI CO LTD	101,085	2,580,057	2,621,970
KOMIPHARM INTERNATIONAL CO	86,767	1,175,819	2,538,564
KOMORI CORP	133,814	1,631,003	1,484,356
KONA I CO LTD	33,927	1,023,807	496,310
KONAMI HOLDINGS CORP	244,335	6,466,343	9,276,598
KONE OYJ B	1,719,962	43,862,423	78,820,124
KONECRANES OYJ	208,725	6,053,977	5,254,476
KONG SUN HOLDINGS LTD	11,763,389	1,889,941	591,357
KONGSBERG AUTOMOTIVE ASA	314,363	192,222	204,743
KONGSBERG GRUPPEN ASA	158,329	2,542,935	2,317,809
KONICA MINOLTA INC	2,024,621	20,236,471	14,603,950
KONINKLIJKE AHOLD NV	3,735,042	62,645,449	82,573,912
KONINKLIJKE BAM GROEP NV	930,318	4,766,825	3,388,964
KONINKLIJKE DSM NV	473,327	22,333,238	27,338,525
KONINKLIJKE KPN NV	10,907,309	35,808,801	39,442,359
KONINKLIJKE PHILIPS NV	2,988,430	87,449,938	74,351,273
KONISHI CO LTD	92,240	583,258	1,183,239

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KONOIKE TRANSPORT CO LTD	103,060	923,274	1,065,863
KONYA CIMENTO SANAYII AS	1,090	178,575	102,052
KOREA AEROSPACE INDUSTRIES	148,095	7,409,644	9,411,439
KOREA ELECTRIC POWER CORP	1,645,823	65,156,316	86,302,627
KOREA ELECTRIC TERMINAL CO	20,304	528,368	1,586,460
KOREA GAS CORPORATION	73,906	3,301,739	2,550,472
KOREA INVESTMENT HOLDINGS CO	92,740	3,074,114	3,389,653
KOREA KOLMAR CO LTD	37,261	1,393,993	3,234,870
KOREA KOLMAR HOLDINGS CO LTD	17,399	1,051,365	909,330
KOREA LINE CORP	31,981	2,363,479	476,175
KOREA PETRO CHEMICAL IND	13,044	1,999,597	2,712,138
KOREA REAL ESTATE INVEST	438,690	1,496,505	1,420,597
KOREA ZINC CO LTD	46,111	13,654,933	20,336,333
KOREAN AIR LINES CO LTD	156,667	5,636,728	3,529,551
KOREAN REINSURANCE CO	250,377	2,417,245	2,651,904
KORIAN	106,647	2,684,156	3,447,753
KOSE CORP	76,231	2,338,821	6,382,892
KOSSAN RUBBER INDUSTRIES	493,851	681,549	839,112
KOT ADDU POWER COMPANY LTD	754,309	696,152	641,138
KOTAK MAHINDRA BANK LTD	3,568,526	24,491,980	40,359,049
KOTOBUKI SPIRITS CO LTD	57,034	1,199,730	1,884,632
KOURAKUEN HOLDINGS CORP	28,094	348,306	419,532
KOWLOON DEVELOPMENT CO LTD	803,027	1,242,042	765,975
KOZA ALTIN ISLETMELERI AS	321,348	2,850,371	1,422,552
KOZA ANADOLU METAL MADENCILI	2,915,821	2,468,154	983,550
KPIT TECHNOLOGIES LTD	216,044	649,288	589,925
KPJ HEALTHCARE BERHAD	914,388	1,119,563	959,410
KRAKATAU STEEL PERSERO TBK	8,250,503	486,925	380,913
KRBL LTD	146,365	499,374	629,090
KRONES AG	41,375	2,465,262	4,357,503
KROSAKI HARIMA CORP	110,422	398,119	255,092
KROTON EDUCACIONAL SA	2,745,402	13,137,597	11,654,301
KRUK SA	158,893	7,532,583	8,094,370
KRUNG THAI BANK PUB CO FOREI	13,766,529	6,644,829	6,385,726
KRUNGTHAI CARD PCL FOREIGN	153,037	416,120	432,241
KT CORP	404,098	11,919,490	10,401,958
KT SKYLIFE CO LTD	41,179	981,998	579,160
KT+G CORP	70,347	6,381,637	8,336,472
KTB INVESTMENT + SECURITIES	267,862	833,870	588,350
KUALA LUMPUR KEPONG BHD	1,795,590	10,128,222	10,359,770
KUANGCHI SCIENCE LTD	4,630,746	2,886,369	1,820,555
KUBOTA CORP	2,930,481	34,465,866	39,062,608
KUDELSKI SA BR	97,288	1,409,299	1,932,373
KUEHNE + NAGEL INTL AG REG	178,255	18,597,843	24,921,333

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KUKA AG	84,268	2,939,785	9,970,213
KUMAGAI GUMI CO LTD	966,936	2,163,219	2,723,895
KUMBA IRON ORE LTD	790,254	10,238,506	5,989,635
KUMHO INDUSTRIAL CO LTD	114,477	1,895,386	866,641
KUMHO PETROCHEMICAL CO LTD	43,299	5,186,402	2,236,642
KUMHO TIRE CO INC	638,694	6,110,237	5,295,419
KUMIAI CHEMICAL INDUSTRY CO	110,223	466,930	667,202
KUNGSLEDEN AB	512,718	3,063,012	3,313,149
KUO TOONG INTL CO LTD	231,611	371,703	159,749
KUOYANG CONSTRUCTION	704,394	330,080	252,201
KURA CORP	29,757	599,542	1,746,142
KURABO INDUSTRIES LTD	777,030	1,452,848	1,370,918
KURARAY CO LTD	956,202	11,359,358	11,324,544
KUREHA CORP	663,754	2,995,366	2,316,250
KURIMOTO LTD	648,249	1,182,499	985,738
KURITA WATER INDUSTRIES LTD	384,023	10,295,366	8,527,181
KURODA ELECTRIC CO LTD	117,069	1,639,470	1,996,978
KUSURI NO AOKI CO LTD	48,376	1,086,520	3,135,785
KWANG DONG PHARMACEUTICAL CO	85,356	345,054	735,105
KWANGJU BANK	58,614	583,210	442,716
KWG PROPERTY HOLDING LTD	3,744,789	2,470,441	2,167,338
KWS SAAT SE	6,226	1,148,396	2,059,788
KYB CORP	924,259	3,016,601	2,964,045
KYOBO SECURITIES CO LTD	48,330	420,897	395,668
KYOCERA CORP	852,204	37,220,535	40,221,947
KYODO PRINTING CO LTD	195,974	583,875	599,822
KYOEI STEEL LTD	60,483	1,377,514	916,770
KYOKUTO KAIHATSU KOGYO CO	77,594	487,432	723,067
KYOKUTO SECURITIES	60,284	427,401	634,045
KYOKUYO CO LTD	256,656	554,032	650,458
KYORIN HOLDINGS INC	181,068	4,120,638	3,528,160
KYORITSU MAINTENANCE CO LTD	38,880	1,167,925	2,580,873
KYOSAN ELECTRIC MFG CO LTD	129,323	521,765	419,772
KYOWA EXEO CORP	335,859	3,644,595	4,170,813
KYOWA HAKKO KIRIN CO LTD	1,145,885	15,087,568	19,390,360
KYUDENKO CORP	103,181	822,757	3,047,442
KYUSHU ELECTRIC POWER CO INC	1,734,412	26,150,041	17,278,186
KYUSHU FINANCIAL GROUP INC	902,129	5,801,506	4,449,530
L OCCITANE INTERNATIONAL SA	1,054,458	2,500,256	2,152,967
L OREAL	659,413	79,264,478	126,002,725
L+T FINANCE HOLDINGS LTD	514,811	646,836	602,183
LA COMER SAB DE CV	1,122,538	1,124,982	1,095,204
LADBROKES CORAL GROUP PLC	2,766,347	5,791,361	4,127,027
LADBROKES PLC	364,738	651,200	544,141

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LAFARGE MALAYSIA BHD	1,145,017	2,577,658	2,223,858
LAFARGEHOLCIM LTD REG	1,709,174	113,019,662	70,961,990
LAGARDERE SCA	465,583	22,342,296	10,163,739
LAI SUN DEVELOPMENT	43,606,733	868,670	668,888
LAIRD PLC	764,356	2,468,095	3,357,608
LAMPRELL PLC	721,157	1,952,763	686,880
LANCASHIRE HOLDINGS LTD	570,386	5,459,365	4,475,831
LAND + HOUSES PUB NVDR	1,670,375	441,380	430,190
LAND + HOUSES PUB CO FOR REG	4,905,130	1,249,458	1,263,273
LAND MARK OPTOELECTRONICS	83,206	1,484,646	1,169,723
LANDING INTERNATIONAL DEVELO	12,337,834	700,204	281,491
LANXESS AG	263,690	10,864,241	11,506,946
LAOX CO LTD	61,917	2,023,378	423,683
LARGAN PRECISION CO LTD	265,986	15,003,021	24,282,465
LARSEN + TOUBRO LTD	302,264	6,442,364	6,701,807
LASSILA + TIKANOJA OYJ	6,662	105,490	123,229
LATAM AIRLINES GROUP SA	1,256,330	15,372,974	8,311,455
LAUNCH TECH COMPANY LTD H	186,233	243,275	197,805
LAURENTIAN BANK OF CANADA	195,530	7,511,966	7,262,934
LAWSON INC	319,184	19,970,886	25,418,989
LEADERS COSMETICS CO LTD	32,546	1,255,376	745,932
LEALEA ENTERPRISE	1,297,165	445,852	352,248
LEE + MAN PAPER MANUFACTURIN	3,785,122	2,501,958	2,805,439
LEE S PHARMACEUTICAL HLDGS	700,332	1,025,456	518,166
LEENO INDUSTRIAL INC	106,280	3,866,914	3,750,716
LEG IMMOBILIEN AG	157,398	13,941,492	14,669,102
LEGAL + GENERAL GROUP PLC	16,513,918	37,371,940	42,098,565
LEGEND HOLDINGS CORP H	738,171	2,548,121	1,743,154
LEGRAND SA	1,607,598	77,269,429	82,707,829
LENDLEASE GROUP	1,325,061	11,334,559	12,431,673
LENOVO GROUP LTD	11,934,945	8,943,608	7,184,397
LENZING AG	24,559	2,229,701	2,264,576
LEONARDO FINMECCANICA SPA	1,625,237	21,608,731	16,358,342
LEONI AG	117,828	3,875,303	3,220,824
LEONTEQ AG	25,456	2,877,449	1,404,478
LEOPALACE21 CORP	1,615,473	7,186,755	11,259,025
LEROEY SEAFOOD GROUP ASA	167,433	6,396,817	7,863,477
LES ENPHANTS CO LTD	316,463	211,752	129,983
LET S GOWEX S.A	86,288	-	-
LEWIS GROUP LTD	284,591	1,542,505	855,230
LEXTAR ELECTRONICS CORP	499,915	491,813	250,275
LEYOU TECHNOLOGIES HOLDINGS	3,018,264	318,582	389,054
LF CORP	61,233	1,430,619	1,124,337
LG CHEM LTD	184,135	41,910,146	41,563,724

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LG CHEM LTD PREFERENCE	21,344	3,473,899	3,539,210
LG CORP	297,733	18,300,798	16,465,339
LG DISPLAY CO LTD	1,156,326	27,954,916	26,502,597
LG ELECTRONICS INC	777,708	48,684,443	36,392,270
LG ELECTRONICS PREF	52,468	1,173,263	1,316,433
LG HAUSYS LTD	14,232	1,555,062	1,575,366
LG HOUSEHOLD + HEALTH CARE	48,153	26,457,843	46,696,258
LG HOUSEHOLD + HEALTH PREF	20,177	9,647,076	11,561,177
LG INNOTEK CO LTD	41,789	4,260,356	2,858,866
LG INTERNATIONAL CORP	72,911	2,159,876	2,383,214
LG LIFE SCIENCES LTD	31,649	1,616,574	1,978,335
LG UPLUS CORP	1,420,903	11,869,103	13,446,061
LI + FUNG LTD	18,175,947	22,848,589	8,762,372
LI CHENG ENTERPRISE CO LTD	83,978	497,743	374,866
LI NING CO LTD	3,288,952	1,632,186	1,610,995
LI PENG ENTERPRISE CO LTD	1,105,131	307,342	236,723
LIANHUA SUPERMARKET HLDGS H	1,695,085	998,315	657,674
LIBERBANK SA	1,569,944	3,363,661	1,036,013
LIBERTY HOLDINGS LTD	604,504	6,122,955	4,994,532
LIC HOUSING FINANCE LTD	1,297,510	9,331,976	9,515,778
LIEN HWA INDUSTRIAL	147,760	89,491	96,418
LIFCO AB B SHS	125,004	2,577,033	3,577,790
LIFE CORP	63,730	1,682,203	1,711,424
LIFE HEALTHCARE GROUP HOLDIN	4,612,118	12,901,138	11,400,386
LIFESTYLE INTL HLDGS LTD	1,228,882	2,027,277	2,059,237
LIFETECH SCIENTIFIC CORP	2,284,199	437,159	421,040
LIG NEX1 CO LTD	29,593	2,562,769	2,494,666
LIGHT SA	641,644	2,339,557	2,257,146
LINAMAR CORP	187,441	5,053,295	6,642,041
LINDAB INTERNATIONAL AB	164,325	1,743,263	1,253,866
LINDE AG	497,881	70,823,555	69,333,710
LINGSEN PRECISION INDUSTRIES	436,685	226,255	118,853
LINK ADMINISTRATION HOLDINGS	621,744	3,755,288	3,782,304
LINK NET TBK PT	1,216,691	443,984	373,871
LINTEC CORP	170,341	3,054,604	3,317,490
LINX SA	1,468,005	9,096,827	7,381,840
LION CORP	712,405	4,218,310	11,700,973
LIPPO CIKARANG PT	491,715	440,022	288,423
LIPPO KARAWACI TBK PT	23,247,648	2,345,583	2,014,650
LIQUEFIED NATURAL GAS LTD	1,275,859	4,921,771	684,003
LISI	51,766	1,100,116	1,313,791
LITE ON SEMICONDUCTOR CORP	465,421	287,977	312,358
LITE ON TECHNOLOGY CORP	7,671,484	8,786,226	10,487,382
LIU CHONG HING INVESTMENT	441,687	754,450	520,371

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LIVZON PHARMACEUTICAL GROU H	90,736	246,781	407,600
LIXIL GROUP CORP	742,243	13,735,028	12,191,039
LLOYDS BANKING GROUP PLC	186,532,251	226,303,933	134,802,033
LOBLAW COMPANIES LTD	757,660	30,371,919	40,318,698
LOCALIZA RENT A CAR	1,576,440	17,023,094	16,976,097
LOCK+LOCK CO LTD	45,303	1,425,144	568,324
LOEN ENTERTAINMENT INC	110,109	8,221,298	6,997,391
LOGAN PROPERTY HOLDINGS CO L	1,644,536	686,910	591,426
LOGITECH INTERNATIONAL REG	409,729	6,121,347	6,645,161
LOJAS AMERICANAS SA	316,639	1,293,939	1,121,765
LOJAS AMERICANAS SA PREF	44,600	224,762	223,853
LOJAS RENNER S.A.	1,182,948	7,894,930	8,747,264
LONDON STOCK EXCHANGE GROUP	790,816	18,419,963	26,756,800
LONG BON INTERNATIONAL CO LT	602,278	408,569	334,194
LONG CHEN PAPER	1,031,452	422,886	509,987
LONGFOR PROPERTIES	6,600,508	9,023,121	8,559,105
LONKING HOLDINGS LTD	5,443,597	1,034,985	792,898
LONMIN PLC	1,303,738	7,150,712	3,337,534
LONZA GROUP AG REG	200,726	23,298,363	33,214,011
LOOKERS PLC	1,063,955	2,517,415	1,521,855
LOOMIS AB B	253,630	4,492,232	6,157,616
LOPEZ HOLDINGS CORP	5,019,097	803,400	826,781
LOTES CO LTD	76,074	229,527	215,778
LOTTE CHEMICAL CORP	58,277	10,112,751	14,318,110
LOTTE CHILSUNG BEVERAGE CO	1,924	1,863,098	2,983,734
LOTTE CONFECTIONERY CO LTD	14,972	1,837,719	2,541,181
LOTTE FINE CHEMICAL CO LTD	45,385	2,088,747	1,229,337
LOTTE FOOD CO LTD	2,096	1,007,627	1,550,581
LOTTE HIMART CO LTD	31,956	1,834,150	1,278,947
LOTTE SHOPPING CO	54,719	13,552,507	9,619,771
LOTUS PHARMACEUTICAL CO LTD	95,834	365,465	185,969
LOUDONG GENERAL NICE RESOURC	2,599,363	258,361	268,046
LPN DEVELOPMENT PCL FOREIGN	709,070	417,182	260,302
LPP SA	2,075	5,182,133	2,639,964
LS CORP	87,404	5,060,682	4,256,966
LS INDUSTRIAL SYSTEMS	41,591	2,739,467	1,716,942
LT GROUP INC	6,177,812	2,324,300	2,090,457
LUBELSKI WEGIEL BOGDANKA SA	10,026	407,206	91,468
LUCARA DIAMOND CORP	104,000	157,648	278,679
LUCKY CEMENT	385,732	1,232,156	2,383,425
LUK FOOK HOLDINGS INTL LTD	2,077,123	5,642,315	4,578,375
LUMENS CO LTD	108,870	1,354,818	357,276
LUNDBERGS AB B SHS	75,266	1,916,042	4,252,466
LUNDIN MINING CORP	1,706,761	7,379,377	5,729,943

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LUNDIN PETROLEUM AB	702,134	10,662,097	12,654,271
LUNG YEN LIFE SERVICE CORP	334,006	926,419	589,136
LUPIN LTD	1,439,470	21,819,061	32,837,284
LUTHAI TEXTILE CO LTD B	402,901	407,543	522,456
LUTRONIC CORP	20,297	787,554	751,534
LUXOTTICA GROUP SPA	480,004	16,292,102	23,271,471
LUYE PHARMA GROUP LTD	2,932,326	2,998,722	1,795,390
LVMH MOET HENNESSY LOUIS VUI	640,042	74,974,710	96,703,422
LYNAS CORP LTD	9,718,594	1,495,984	383,533
M DIAS BRANCO SA	71,639	2,528,836	2,368,044
M1 LTD	895,033	1,517,493	1,815,470
M3 INC	446,387	4,802,306	15,446,684
M6 METROPOLE TELEVISION	242,918	4,734,847	4,048,038
MAANSHAN IRON + STEEL H	2,876,092	1,064,814	615,409
MABUCHI MOTOR CO LTD	124,358	3,233,496	5,188,158
MACA LTD	518,746	972,866	486,685
MACAU LEGEND DEVELOPMENT LTD	3,650,326	2,127,522	475,232
MACDONALD DETTWILER + ASSOC	101,985	4,422,643	6,617,580
MACNICA FUJI ELECTRONICS HOL	89,332	782,342	917,790
MACQUARIE ATLAS ROADS GROUP	1,220,123	1,847,269	4,706,047
MACQUARIE GROUP LTD	900,606	45,523,434	46,203,742
MAEDA CORP	352,229	1,557,716	2,746,689
MAEDA KOSEN CO LTD	59,190	728,447	553,302
MAEDA ROAD CONSTRUCTION CO	142,143	2,036,958	2,412,236
MAEIL DAIRY INDUSTRY	21,411	290,616	810,447
MAEZAWA KASEI INDUSTRIES CO	34,221	350,836	335,903
MAEZAWA KYUSO INDUSTRIES CO	25,069	345,314	321,331
MAGELLAN FINANCIAL GROUP LTD	395,422	6,695,722	6,551,088
MAGNA INTERNATIONAL INC	1,087,365	24,539,000	37,970,263
MAGNESITA REFRATARIOS SA	57,360	839,006	263,187
MAGYAR TELEKOM TELECOMMUNICA	1,593,811	3,359,435	2,501,647
MAH SING GROUP BHD	368,337	141,229	134,306
MAHINDRA + MAHINDRA FIN SECS	386,869	1,601,615	1,915,284
MAHINDRA + MAHINDRA LTD	535,195	8,595,091	11,338,649
MAHINDRA CIE AUTOMOTIVE LTD	93,666	272,493	246,880
MAHLE METAL LEVE SA	131,740	1,247,938	943,714
MAINFREIGHT LTD	222,250	2,349,189	2,632,301
MAJOR CINEPLEX GROUP FOREIGN	616,868	417,316	579,301
MAKALOT INDUSTRIAL CO LTD	242,387	934,259	1,130,822
MAKINO MILLING MACHINE CO	251,682	1,386,814	1,268,345
MAKITA CORP	353,331	14,503,090	23,282,178
MALAKOFF CORP BHD	3,948,424	1,519,515	1,567,029
MALAYAN BANKING BHD	13,081,761	30,173,929	26,413,379
MALAYSIA AIRPORTS HLDGS BHD	2,103,935	4,229,707	3,193,869

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MALAYSIA BUILDING SOCIETY	1,188,043	617,167	212,177
MALAYSIA BUILDING SOCIETY RTS	1,188,043	173,108	26,522
MALAYSIA MARINE AND HEAVY EN	477,291	133,873	133,781
MALAYSIAN BULK CARRIERS BHD	379,679	161,715	80,993
MALAYSIAN RESOURCES CORP BHD	1,004,474	478,933	264,106
MAN GROUP PLC	7,112,941	13,426,646	11,001,428
MAN SE	123,526	12,916,433	12,610,127
MAN WAH HOLDINGS LTD	7,290,477	7,409,055	10,487,528
MANAPPURAM FINANCE LTD	839,019	777,514	857,106
MANDO CORP	15,935	3,466,732	3,009,010
MANDOM CORP	53,136	1,472,468	2,431,746
MANI INC	57,200	719,633	969,602
MANILA ELECTRIC COMPANY	1,092,895	7,476,622	7,201,179
MANILA WATER COMPANY	2,160,095	1,224,082	1,244,244
MANITOBA TELECOM SVCS INC	124,212	3,798,746	3,627,745
MANITOU BF	26,450	486,893	405,809
MANTRA GROUP LTD	805,150	2,198,255	2,098,301
MANULIFE FINANCIAL CORP	6,690,606	139,213,995	91,031,809
MAOYE INTERNATIONAL HLDGS	1,261,644	264,714	115,464
MAPELEY LTD	30,416	-	-
MAPFRE SA	3,770,426	12,890,298	8,201,577
MAPLE LEAF FOODS INC	269,882	3,331,045	5,733,465
MARCOPOLO SA PREF	2,194,111	1,158,097	1,643,657
MARFRIG GLOBAL FOODS SA	1,354,532	2,392,666	2,376,112
MARICO LTD	899,770	2,762,196	3,514,029
MARIELLA BURANI SPA	28,240	-	-
MARINE HARVEST	2,090,510	28,504,404	34,850,364
MARKS + SPENCER GROUP PLC	4,410,235	31,093,970	18,789,285
MARKSANS PHARMA LTD	5,471,381	6,451,428	3,866,729
MARR SPA	93,144	952,737	1,760,170
MARS ENGINEERING CORP	25,229	573,709	520,119
MARSTON S PLC	1,730,752	3,172,234	3,116,513
MARTINREA INTERNATIONAL INC	250,180	1,873,316	1,541,109
MARUBENI CORP	5,304,670	34,998,730	23,759,586
MARUDAI FOOD CO LTD	462,395	1,508,642	2,199,521
MARUHA NICHIRO CORP	98,385	1,586,494	2,671,798
MARUI GROUP CO LTD	580,953	4,985,055	7,769,452
MARUICHI STEEL TUBE LTD	165,904	4,385,606	5,765,163
MARUSAN SECURITIES CO LTD	155,486	1,066,261	1,327,668
MARUTI SUZUKI INDIA LTD	106,789	4,767,401	6,624,874
MARUWA CO LTD	30,484	1,099,348	891,129
MARUZEN SHOWA UNYU CO LTD	181,655	556,173	665,778
MARVELOUS INC	78,787	662,158	641,266
MASON FINANCIAL HOLDINGS LTD	22,681,207	849,044	877,082

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MASSMART HOLDINGS LTD	306,335	3,728,030	2,635,593
MASTERLINK SECURITIES CORP	2,060,295	639,696	551,175
MATAHARI DEPARTMENT STORE TB	4,450,496	6,097,145	6,736,796
MATAHARI PUTRA PRIMA TBK PT	7,801,295	1,433,979	915,194
MATAS A/S	95,853	2,588,909	1,624,554
MATSUDA SANGYO CO LTD	34,022	519,098	418,516
MATSUI SECURITIES CO LTD	236,243	1,876,303	1,938,951
MATSUMOTOKIYOSHI HOLDINGS CO	103,023	2,465,794	5,006,021
MATSUYA CO LTD	108,333	1,242,687	741,295
MATSUYA FOODS CO LTD	22,283	335,093	589,283
MAUREL ET PROM	680,334	5,203,333	2,199,427
MAX CO LTD	107,437	1,206,262	1,221,093
MAX FINANCIAL SERVICES LTD	1,001,128	6,331,724	7,902,081
MAX INDIA LTD NEW SPUN OFF	998,305	856,400	-
MAX VENTURES +INDUSTRIES LTD	168,463	88,204	-
MAXIS BHD	7,282,917	13,066,555	10,640,303
MAYBANK KIM ENG SEC THAI FOR	110,800	76,358	69,999
MAYNE PHARMA GROUP LTD	2,136,495	1,754,662	3,030,539
MAYR MELNHOF KARTON AG	22,375	2,037,678	2,433,018
MAZDA MOTOR CORP	1,673,470	20,904,630	22,168,305
MAZOR ROBOTICS LTD	116,831	1,252,898	1,035,404
MBANK SA	32,928	2,898,874	2,568,117
MCCARTHY + STONE PLC	781,119	2,620,098	1,791,847
MCDONALD S HOLDINGS CO JAPAN	55,900	1,213,901	1,522,960
MCLEOD RUSSEL INDIA LTD	52,108	316,483	149,657
MCMILLAN SHAKESPEARE LTD	154,225	1,484,784	1,570,958
MEBUKI FINANCIAL GROUP INC	415,524	1,704,545	1,324,459
MEDA AB A SHS	776,913	11,322,274	14,020,332
MEDCO ENERGI INTERNASIONAL T	1,547,070	250,386	175,637
MEDIA NUSANTARA CITRA TBK PT	8,345,976	2,067,037	1,389,680
MEDIA PRIMA BHD	85,700	30,197	29,335
MEDIASET ESPANA COMUNICACION	475,743	5,534,637	5,319,613
MEDIASET SPA	2,261,201	15,008,962	7,867,833
MEDIATEK INC	6,282,838	58,293,355	47,522,009
MEDIBANK PRIVATE LTD	8,861,289	16,231,338	19,464,441
MEDICLINIC INTERNATIONAL PLC	1,187,518	15,579,864	17,382,849
MEDIGEN BIOTECHNOLOGY CORP	133,006	913,441	338,092
MEDINET NASR HOUSING	669,376	1,251,891	906,075
MEDIOBANCA SPA	1,361,355	14,542,091	7,796,406
MEDIPAL HOLDINGS CORP	584,948	9,106,267	9,556,229
MEDIPOST CO LTD	19,385	1,818,847	1,477,661
MEDY TOX INC	46,419	14,694,443	17,385,033
MEG ENERGY CORP	632,560	3,283,943	3,297,473
MEGA FINANCIAL HOLDING CO LT	19,921,452	13,577,397	15,006,395

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MEGACABLE HOLDINGS CPO	2,549,043	7,849,925	10,233,893
MEGACHIPS CORP	46,556	795,931	511,895
MEGASTUDY CO LTD	5,779	464,516	166,562
MEGASTUDYEDU CO LTD	4,210	1,520,807	165,021
MEGAWORLD CORP	24,011,415	2,755,549	2,373,199
MEGGITT PLC	2,346,113	12,737,930	12,730,175
MEGMILK SNOW BRAND CO LTD	195,751	3,328,011	6,821,415
MEI AH ENTERTAINMENT GROUP	8,913,316	1,139,140	597,442
MEIDENSHA CORP	779,134	3,183,292	2,513,827
MEIJI HOLDINGS CO LTD	397,118	13,240,793	40,373,686
MEIKO NETWORK JAPAN CO LTD	46,755	613,897	568,317
MEISEI INDUSTRIAL CO LTD	125,841	561,596	540,948
MEITEC CORP	73,528	1,671,637	2,483,424
MEKONOMEN AB	42,021	847,147	902,641
MELCO CROWN PHILIPPINES RESO	2,187,772	582,773	175,310
MELCO HOLDINGS INC	35,468	678,438	724,288
MELCO INTERNATIONAL DEVELOP.	1,904,626	1,526,617	1,772,556
MELEXIS NV	60,088	870,180	3,758,264
MELIA HOTELS INTERNATIONAL	317,162	3,078,347	3,405,470
MELISRON	41,490	1,205,518	1,667,736
MELKER SCHORLING AB	31,703	1,738,204	1,941,986
MELROSE INDUSTRIES PLC	490,728	12,872,647	2,792,943
MENICON CO LTD	32,231	1,073,486	918,961
MENORA MIVTACHIM HOLDINGS LT	63,478	435,834	492,841
MERAFA RESOURCES LTD	1,519,730	128,642	101,696
MERCK KGAA	386,404	27,643,220	39,085,514
MERCURIES + ASSOCIATES HOLDI	941,642	705,278	538,556
MERCURIES LIFE INSURANCE CO	4,471,882	2,447,171	1,996,190
MERCURY NZ LTD	2,273,470	4,935,288	4,873,688
MERIDA INDUSTRY CO LTD	619,799	2,497,043	2,603,392
MERIDIAN ENERGY LTD	3,971,743	6,475,618	7,453,559
MERITZ FINANCIAL GROUP INC	86,734	138,889	884,769
MERITZ FIRE + MARINE INSURAN	194,618	2,088,407	2,483,729
MERITZ SECURITIES CO LTD	791,633	2,174,402	2,213,012
MERLIN ENTERTAINMENT	3,047,900	19,317,534	17,939,728
MERLIN PROPERTY GROUP LIMITED	3	72,035	-
MERRY ELECTRONICS CO LTD	231,950	640,966	500,442
MERSEN (EX CARBON LORRAINE)	34,337	1,182,059	518,416
MESOBLAST LTD	718,091	3,996,119	574,792
METAIR INVESTMENTS LTD	259,425	790,052	361,193
METALLURGICAL CORP OF CHIN H	3,843,841	1,544,464	1,174,267
METALURGICA GERDAU SA PREF	7,103,856	4,151,932	4,434,713
METAWATER CO LTD	31,037	799,354	840,452
METCASH LTD	5,178,031	11,665,223	7,325,567

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METHANEX CORP	264,204	6,531,001	7,647,199
METKA INDUSTRIAL CONSTRUCT	37,509	266,827	297,113
METLIFECARE LTD	339,950	1,208,952	1,338,880
METRO AG	700,933	31,174,166	21,390,922
METRO INC	1,058,656	25,286,672	36,690,629
METRO PACIFIC INVESTMENTS CO	29,046,706	3,169,036	4,303,216
METROPOLITAN BANK + TRUST	2,805,599	4,388,700	5,387,872
METSA BOARD OYJ	630,339	1,422,309	3,186,248
METSO OYJ	428,334	11,242,413	10,007,270
MEXICHEM SAB DE CV	2,910,669	9,220,074	6,097,666
MEYER BURGER TECHNOLOGY AG	240,538	3,233,888	859,241
MGM CHINA HOLDINGS LTD	2,144,643	3,787,957	2,781,032
MICHELIN (CGDE)	512,642	40,794,686	48,528,777
MICHINOKU BANK LTD/THE	413,124	869,128	720,823
MICRO FOCUS INTERNATIONAL	703,734	15,287,158	15,174,317
MICRO STAR INTERNATIONAL CO	1,788,182	1,418,846	3,276,033
MICROBIO CO LTD	505,969	511,803	376,430
MICROLIFE CORP	78,602	167,171	200,530
MICROPORT SCIENTIFIC CORP	1,188,774	746,797	594,544
MIDAS HOLDINGS LTD	2,714,582	1,365,456	524,401
MIDLAND HOLDINGS LTD	1,358,883	745,541	373,091
MIE BANK LTD/THE	295,453	927,925	509,749
MIE HOLDINGS CORPORATION	5,983,173	954,853	586,136
MIE KOTSU GROUP HOLDINGS INC	150,910	691,020	548,682
MIGDAL INSURANCE + FINANCIAL	1,132,695	1,248,206	646,481
MIGROS TICARET A.S	185,787	1,475,234	1,069,245
MILBON CO LTD	37,713	961,071	1,692,837
MILLICOM INTL CELLULAR SDR	140,437	6,814,019	8,536,246
MIMASU SEMICONDUCTOR INDUST	40,488	444,267	378,082
MIN AIK TECHNOLOGY CO LTD	211,427	688,380	282,479
MINATO BANK LTD/THE	798,004	1,416,666	1,182,344
MINDTREE LTD	207,689	1,214,250	2,045,814
MINEBEA CO LTD	934,722	6,854,680	6,241,196
MINERA FRISCO SAB DE CV A1	1,190,713	3,470,543	797,068
MINERAL RESOURCES LTD	461,593	4,107,981	2,856,167
MINERVA SA	539,032	1,860,998	1,541,173
MINISTOP CO LTD	77,223	1,277,278	1,254,053
MINMETALS LAND LTD	1,519,506	202,917	178,237
MINOR INTERNATIONAL PCL	139,355	-	20,820
MINOR INTERNATIONAL PCL FOR	19,970,194	17,844,684	22,874,226
MINTH GROUP LTD	1,481,803	1,609,311	4,784,663
MIRABELA NICKEL LTD	733,333	53,817	45,321
MIRACA HOLDINGS INC	148,721	5,727,175	6,407,517
MIRAE ASSET DAEWOO CO LTD	442,186	6,283,844	2,990,520

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MIRAE ASSET LIFE INSURANCE	344,343	1,400,838	1,177,853
MIRAE ASSET SECURITIES CO LT	156,707	4,204,346	3,135,911
MIRAIT HOLDINGS CORP	240,662	2,021,059	2,355,248
MISAWA HOMES CO LTD	210,230	1,706,617	1,413,962
MISC BHD	1,494,700	3,245,754	2,765,835
MISUMI GROUP INC	864,638	8,068,441	15,448,687
MITAC HOLDINGS CORP	1,086,101	815,065	799,619
MITANI SEKISAN CO LTD	30,242	535,087	614,914
MITCHELLS + BUTLERS PLC	917,673	4,087,479	2,841,142
MITIE GROUP PLC	1,091,892	4,252,571	3,619,909
MITO SECURITIES CO LTD	157,376	617,852	352,826
MITRA ADIPERKASA TBK PT	2,431,159	1,289,641	763,619
MITSUBA CORP	115,103	1,092,967	1,224,070
MITSUBISHI CHEMICAL HOLDINGS	5,246,290	30,215,909	23,764,020
MITSUBISHI CORP	3,917,757	84,990,704	68,281,018
MITSUBISHI ELECTRIC CORP	5,510,478	49,807,127	64,886,021
MITSUBISHI ESTATE CO LTD	3,054,054	68,268,714	55,758,296
MITSUBISHI GAS CHEMICAL CO	951,625	6,559,990	4,925,557
MITSUBISHI HEAVY INDUSTRIES	12,568,030	57,171,959	49,909,500
MITSUBISHI KAKOKI KAISHA LTD	154,192	433,134	269,036
MITSUBISHI LOGISTICS CORP	329,019	4,117,733	4,560,539
MITSUBISHI MATERIALS CORP	4,617,895	16,065,512	10,938,185
MITSUBISHI MOTORS CORP	2,316,839	25,251,294	10,591,649
MITSUBISHI NICHYU FORKLIFT	82,667	572,884	462,529
MITSUBISHI PAPER MILLS LTD	1,542,905	1,738,131	1,067,806
MITSUBISHI PENCIL CO LTD	63,285	1,334,999	2,948,643
MITSUBISHI RESEARCH INSTITUT	10,445	210,160	318,684
MITSUBISHI SHOKUHIN CO LTD	74,787	1,927,513	1,955,879
MITSUBISHI STEEL MFG CO LTD	563,328	1,408,821	845,623
MITSUBISHI TANABE PHARMA	1,167,037	17,846,522	20,965,492
MITSUBISHI UFJ FINANCIAL GRO	45,791,238	339,583,246	203,491,817
MITSUBISHI UFJ LEASE + FINAN	1,053,081	3,875,544	4,003,328
MITSUBOSHI BELTING LTD	117,385	577,436	911,941
MITSUMI + CO LTD	4,957,292	77,688,691	58,638,017
MITSUMI CHEMICALS INC	3,441,413	13,201,964	12,478,853
MITSUMI ENGINEER + SHIPBUILD	2,856,365	5,544,377	3,897,953
MITSUMI FUDOSAN CO LTD	2,418,183	55,235,791	54,956,551
MITSUMI HIGH TEC INC	63,667	497,392	388,491
MITSUMI HOME CO LTD	62,672	344,843	264,518
MITSUMI MATSUSHIMA CO LTD	780,062	1,087,294	775,576
MITSUMI MINING + SMELTING CO	2,154,159	5,288,295	3,548,619
MITSUMI OSK LINES LTD	3,478,030	24,403,666	7,322,883
MITSUMI SOKO HOLDINGS CO LTD	500,918	1,749,908	1,332,982
MITSUMI SUGAR CO LTD	211,890	771,879	1,001,723

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MITSUMI ELECTRIC CO LTD	316,677	1,828,174	1,265,598
MIURA CO LTD	291,015	3,220,848	6,470,478
MIYAZAKI BANK LTD/THE	536,951	1,693,625	1,329,422
MIZRAHI TEFAHOT BANK LTD	411,273	3,263,943	4,741,639
MIZUHO FINANCIAL GROUP INC	72,945,163	186,934,588	105,446,610
MIZUNO CORP	381,692	1,843,972	1,785,869
MMA OFFSHORE LTD	1,034,532	2,769,402	234,945
MMC CORP BHD	1,776,339	1,203,929	885,636
MMG LTD	6,949,617	1,806,655	1,719,947
MMI HOLDINGS LTD	2,697,732	5,099,130	4,170,478
MOBIMO HOLDING AG REG	24,370	4,257,694	5,545,845
MOCHIDA PHARMACEUTICAL CO	55,735	2,996,410	4,482,041
MODEC INC	54,514	1,165,588	831,081
MODERN TIMES GROUP B SHS	176,067	5,214,851	4,625,730
MODETOUR NETWORK INC	25,377	698,689	610,275
MOL HUNGARIAN OIL AND GAS PL	229,755	14,534,633	13,297,012
MOMO.COM INC	55,327	363,376	364,453
MONADELPHOUS GROUP LTD	362,819	3,804,229	2,015,358
MONCLER SPA	362,283	6,073,329	5,691,033
MONDI LTD	251,712	3,253,248	4,608,325
MONDI PLC	1,268,614	23,180,446	23,657,569
MONETA MONEY BANK AS	1,482,200	4,484,250	4,365,536
MONEX GROUP INC	628,252	1,424,278	1,408,500
MONEYSUPERMARKET.COM	1,656,759	4,622,122	6,001,986
MONOTARO CO LTD	151,558	3,480,648	4,956,404
MORGAN ADVANCED MATERIALS PL	1,072,598	3,609,566	3,327,963
MORINAGA + CO LTD	601,114	1,413,709	3,761,720
MORINAGA MILK INDUSTRY CO	1,163,145	4,561,250	8,072,513
MORITA HOLDINGS CORP	112,928	764,409	1,481,635
MORPHOSYS AG	72,631	2,594,512	3,012,137
MOS FOOD SERVICES INC	73,652	1,303,637	2,097,075
MOTA ENGIL SGPS SA	714,083	1,987,552	1,180,445
MOTECH INDUSTRIES INC	728,432	897,125	756,455
MOTHERCARE PLC	387,970	1,782,461	705,348
MOTHERSON SUMI SYSTEMS LTD	429,603	1,958,547	1,846,476
MOTOR OIL (HELLAS) SA	107,588	1,116,337	1,170,145
MOUNT GIBSON IRON LTD	1,823,943	2,067,620	353,108
MPACT LTD	486,757	1,370,302	992,459
MPHASIS LTD	153,865	1,270,745	1,307,262
MPI CORP	693,000	2,556,377	1,813,113
MR PRICE GROUP LTD	461,802	4,799,558	6,503,702
MRF LTD	1,242	458,027	608,617
MRV ENGENHARIA	1,217,688	3,269,982	4,108,686
MS+AD INSURANCE GROUP HOLDIN	2,823,638	83,680,250	72,152,908

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MT EDUCARE LTD	356,091	468,875	901,636
MTI LTD	101,427	626,638	645,600
MTN GROUP LTD	5,579,010	80,085,591	54,445,343
MTR CORP	3,683,673	11,992,089	18,613,164
MTU AERO ENGINES AG	282,029	26,358,947	26,253,047
MUANGTHAI LEASING PCL F	1,004,798	555,818	566,164
MUDAJAYA GROUP BHD	340,160	273,261	91,126
MUENCHENER RUECKVER AG REG	634,940	107,254,626	105,984,312
MUHAK CO LTD	38,430	1,165,909	809,064
MUHIBBAH ENGINEERING (M) BHD	437,673	364,591	238,839
MULLEN GROUP LTD	383,263	5,671,208	4,161,091
MULPHA INTERNATIONAL BHD	2,894,658	296,350	168,732
MULTI COMMODITY EXCH INDIA	13,206	204,395	195,819
MULTIPLAN EMPREENDIMENTOS	234,789	3,975,362	4,416,187
MULTIPLUS SA	74,216	765,175	837,428
MURATA MANUFACTURING CO LTD	460,461	29,049,567	51,077,589
MURRAY + ROBERTS HOLDINGS	1,413,663	2,356,079	1,148,692
MUSASHI SEIMITSU INDUSTRY CO	57,399	1,104,634	1,113,970
MUSASHINO BANK LTD/THE	133,704	4,763,247	3,007,972
MUTHOOT FINANCE LTD	115,383	379,416	500,969
MY EG SERVICES BHD	2,687,912	1,068,672	1,313,453
MYER HOLDINGS LTD	5,060,454	7,957,728	4,220,176
MYOB GROUP LTD	637,081	1,466,210	1,636,579
MYTILINEOS HOLDINGS S.A.	150,086	553,190	628,603
NABTESCO CORP	280,660	4,783,100	6,642,386
NACHI FUJIKOSHI CORP	575,400	2,323,485	1,733,099
NAGACORP LTD	3,706,587	2,905,330	2,465,340
NAGAILEBEN CO LTD	71,438	873,443	1,713,005
NAGASE + CO LTD	370,339	4,433,118	4,057,522
NAGATANIEN HOLDINGS CO LTD	61,677	583,540	735,867
NAGOYA RAILROAD CO LTD	2,336,430	7,673,162	13,140,855
NAKAYAMA STEEL WORKS LTD	427,760	331,177	208,480
NAMCHOW CHEMICAL INDUSTRIAL	3,244,945	6,858,989	6,779,791
NAMHAE CHEMICAL CORP	54,338	655,249	411,365
NAMPAK LTD	2,038,881	4,315,911	2,654,930
NAMURA SHIPBUILDING CO LTD	321,670	2,538,821	1,755,872
NAMYANG DAIRY PRODUCTS CO	1,249	634,472	746,300
NAN KANG RUBBER TIRE CO LTD	1,014,719	1,205,689	879,178
NAN LIU ENTERPRISE CO LTD	60,266	355,543	280,231
NAN YA PLASTICS CORP	10,345,055	18,784,267	19,561,931
NAN YA PRINTED CIRCUIT BOARD	258,963	611,710	233,604
NANKAI ELECTRIC RAILWAY CO	1,403,565	6,635,562	7,894,115
NANOSONICS LTD	622,085	940,732	1,014,418
NANTO BANK LTD/THE	919,368	3,003,359	2,921,475

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NANYA TECHNOLOGY CORP	1,030,810	1,658,761	1,258,995
NAPHTHA ISRAEL PETROLEUM CRP	81,357	598,780	398,429
NASPERS LTD N SHS	1,210,217	78,101,136	185,105,768
NATCO PHARMA LTD	1,000,348	6,662,121	8,595,478
NATIONAL AGRICULTURAL HOLDIN	1,238,921	543,652	266,694
NATIONAL ALUMINIUM CO LTD	1,296,745	1,073,454	826,136
NATIONAL AUSTRALIA BANK LTD	7,479,192	177,886,824	141,619,827
NATIONAL BANK OF CANADA	977,162	28,459,053	33,249,236
NATIONAL BANK OF GREECE	20,092,786	5,271,065	4,285,837
NATIONAL BANK OF PAKISTAN	6,515,786	3,479,568	3,596,719
NATIONAL EXPRESS GROUP PLC	1,702,516	6,872,274	6,716,249
NATIONAL GRID PLC	14,346,774	170,400,409	210,199,308
NATIONAL STORAGE REIT RTS	933,945	-	55,633
NATIXIS	2,755,282	13,271,207	10,434,876
NATURA COSMETICOS SA	1,094,477	13,561,673	8,711,405
NATURALENDO TECH CO LTD	35,381	1,379,784	575,933
NAVER CORP	123,116	37,136,583	75,888,725
NAVIGATOR CO SA/THE	1,109,738	3,528,436	3,099,417
NAVITAS LTD	837,323	3,601,379	3,422,856
NCC AB A SHS	9,935	227,633	228,537
NCC AB B SHS	402,814	6,269,168	9,270,799
NCC LTD	641,224	404,855	705,399
NCSOFT CORP	56,123	8,855,876	11,498,824
NDS CO LTD	143,250	411,842	351,876
NEC CAPITAL SOLUTIONS LTD	20,393	289,336	279,291
NEC CORP	8,611,728	26,847,794	19,894,527
NEC NETWORKS + SYSTEM INTEGR	94,273	1,593,107	1,663,268
NEDBANK GROUP LTD	1,608,698	26,585,213	20,475,335
NEMAK SAB DE CV	560,830	741,854	650,528
NEMETSCHEK SE	57,992	1,971,613	3,124,686
NEO NEON HOLDINGS LTD	1,566,794	564,929	212,058
NEO SOLAR POWER CORP	1,610,707	1,184,733	888,763
NEOPOST SA	203,649	10,324,218	4,701,346
NEOSEMITECH CORP	105,002	-	-
NEOWIZ GAMES CORP	47,400	1,308,238	580,230
NEPES CORP	44,765	743,748	255,720
NEPTUNE ORIENT LINES LTD	1,999,022	2,032,511	1,930,848
NESTE OYJ	510,889	11,028,787	18,236,095
NESTLE INDIA LTD	36,483	2,691,364	3,509,283
NESTLE SA REG	10,329,286	524,380,650	796,803,332
NET HOLDING AS	211,707	323,097	217,181
NET ONE SYSTEMS CO LTD	339,679	2,465,158	1,950,201
NETCARE LTD	3,824,477	7,796,046	8,142,520
NETDRAGON WEBSOFT HOLDINGS L	270,705	379,968	840,943

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NETENT AB	530,155	2,845,606	5,193,487
NETMIND FINANCIAL HOLDINGS L	79,288,724	1,651,503	858,507
NETUREN CO LTD	91,521	709,674	640,529
NEUCA SA	2,707	249,933	235,042
NEVSUN RESOURCES LTD	753,146	4,089,025	2,197,909
NEW CHINA LIFE INSURANCE C H	2,395,817	9,867,414	8,508,015
NEW EUROPE PROPERTY INVEST	390,594	4,766,806	4,480,700
NEW FLYER INDUSTRIES INC	6,100	80,285	188,961
NEW FOCUS AUTO TECH HOLDINGS	4,528,283	410,455	338,544
NEW GOLD INC	1,389,423	7,716,879	6,044,690
NEW HOPE CORP LTD	607,942	1,922,038	642,797
NEW SPORTS GROUP LTD	26,361,929	673,344	475,727
NEW WORLD DEPT STORE CHINA	1,409,298	977,245	183,475
NEW WORLD DEVELOPMENT	13,387,311	16,634,555	13,546,155
NEW ZEALAND OIL GAS	819,570	818,705	268,501
NEW ZEALAND REFINING CO LTD	286,013	617,498	494,987
NEWCREST MINING LTD	2,816,502	56,736,871	48,234,847
NEWOCEAN ENERGY HLDGS LTD	2,461,110	1,447,625	802,610
NEXANS SA	141,491	8,005,311	5,933,101
NEXEN TIRE CORP	95,229	1,130,675	1,091,310
NEXITY	149,350	5,202,895	7,581,707
NEXON CO LTD	349,860	3,469,630	5,139,280
NEXT CO LTD	151,407	684,829	1,340,068
NEXT PLC	365,898	14,024,234	24,114,247
NEXTDC LTD	583,701	1,121,259	1,521,184
NEXTEER AUTOMOTIVE GROUP LTD	1,909,002	1,288,068	1,737,257
NGK INSULATORS LTD	763,064	13,957,782	15,225,572
NGK SPARK PLUG CO LTD	464,752	6,298,277	6,926,665
NH FOODS LTD	690,150	11,500,263	16,771,075
NH HOTEL GROUP SA	571,836	3,151,984	2,401,362
NH INVESTMENT + SECURITIES C	312,374	3,741,062	2,475,998
NHK SPRING CO LTD	506,073	4,278,357	4,074,630
NHN ENTERTAINMENT CORP	36,658	2,211,971	2,052,726
NHPC LTD	8,708,829	2,957,807	3,251,537
NIB HOLDINGS LTD	1,269,590	3,273,262	3,989,321
NIBE INDUSTRIER AB B SHS	778,178	3,178,156	6,410,807
NICE HOLDINGS CO LTD	49,248	866,504	889,317
NICE HOLDINGS INC	208,906	396,949	281,012
NICE INFORMATION SERVICE CO	97,325	701,719	582,169
NICE LTD	131,284	3,696,536	8,185,030
NICHI IKO PHARMACEUTICAL CO	120,943	2,493,855	2,446,205
NICHIAS CORP	360,437	1,699,856	2,740,431
NICHICON CORP	193,009	1,973,477	1,243,578
NICHIDEN CORP	25,765	729,692	786,087

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NICHIHA CORP	128,500	1,417,947	2,015,365
NICHIIGAKKAN CO LTD	206,544	1,743,804	1,397,228
NICHIREI CORP	922,248	5,162,970	8,441,280
NICKEL ASIA CORP	2,092,927	721,396	222,427
NIDEC CORP	948,335	52,154,982	71,381,681
NIEN HSING TEXTILE CO LTD	331,280	247,078	245,438
NIEN MADE ENTERPRISE CO LTD	112,000	979,782	1,017,267
NIFCO INC	112,156	4,033,242	5,837,921
NIHON DEMPA KOGYO CO LTD	46,457	786,154	385,365
NIHON KOHDEN CORP	190,424	4,914,212	5,317,915
NIHON M+A CENTER INC	82,847	4,370,571	5,337,919
NIHON NOHYAKU CO LTD	169,517	1,297,558	758,442
NIHON PARKERIZING CO LTD	297,691	2,630,479	3,101,977
NIHON TRIM CO LTD	15,232	837,723	1,051,218
NIHON UNISYS LTD	194,215	1,985,192	2,385,332
NIHON YAMAMURA GLASS CO LTD	207,911	454,718	308,046
NIKKISO CO LTD	172,099	1,434,657	1,105,498
NIKKON HOLDINGS CO LTD	171,831	2,478,662	3,065,119
NIKON CORP	1,356,523	26,699,666	18,326,749
NINE DRAGONS PAPER HOLDINGS	3,248,968	2,633,762	2,466,685
NINE ENTERTAINMENT CO HOLDIN	1,711,202	3,403,172	1,337,869
NINTENDO CO LTD	337,915	83,318,504	48,040,621
NIPPO CORP	148,274	1,964,985	2,514,826
NIPPON BEET SUGAR MFG CO LTD	294,458	659,573	525,254
NIPPON CARBON CO LTD	267,598	798,183	500,818
NIPPON CERAMIC CO LTD	59,264	889,403	1,110,884
NIPPON CHEMI CON CORP	716,661	2,050,559	866,224
NIPPON CHEMIPHAR CO LTD	67,646	252,483	302,655
NIPPON COKE + ENGINEERING CO	404,382	676,235	244,387
NIPPON DENKO CO LTD	596,555	2,504,656	907,131
NIPPON DENSETSU KOGYO CO LTD	100,500	1,065,469	1,677,128
NIPPON ELECTRIC GLASS CO LTD	1,482,973	12,811,907	6,143,519
NIPPON EXPRESS CO LTD	2,177,004	10,027,014	9,888,720
NIPPON FLOUR MILLS CO LTD	284,562	1,351,050	2,213,476
NIPPON GAS CO LTD	111,317	1,817,716	2,406,678
NIPPON KANZAI CO LTD	298,417	4,395,015	4,723,935
NIPPON KAYAKU CO LTD	495,566	4,456,634	4,883,687
NIPPON KOEI CO LTD	188,015	633,338	568,133
NIPPON LIGHT METAL HOLDINGS	2,234,257	3,120,554	4,921,943
NIPPON PAINT HOLDINGS CO LTD	428,010	2,989,496	10,438,464
NIPPON PAPER INDUSTRIES CO L	383,033	8,118,143	6,672,003
NIPPON PARKING DEVELOPMENT C	412,241	209,933	494,255
NIPPON ROAD CO LTD	257,192	968,469	985,248
NIPPON SEIKI CO LTD	157,364	2,385,686	2,560,104

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NIPPON SHARYO LTD	185,031	756,756	485,167
NIPPON SHEET GLASS CO LTD	5,736,005	5,293,908	3,578,364
NIPPON SHINYAKU CO LTD	128,361	3,878,305	6,706,429
NIPPON SHOKUBAI CO LTD	80,528	3,868,366	4,576,230
NIPPON SIGNAL COMPANY LTD	191,505	1,527,809	1,484,028
NIPPON SODA CO LTD	478,999	2,248,752	1,914,316
NIPPON STEEL + SUMIKIN BUSSA	492,932	1,315,922	1,580,802
NIPPON STEEL + SUMITOMO META	2,237,815	83,365,254	42,710,217
NIPPON SUISAN KAISHA LTD	898,477	2,767,927	4,589,162
NIPPON SYNTHETIC CHEMICAL	252,385	1,596,221	1,276,810
NIPPON TELEGRAPH + TELEPHONE	3,159,242	107,067,051	147,815,225
NIPPON TELEVISION HOLDINGS	40,851	443,147	668,971
NIPPON THOMPSON CO LTD	246,236	1,232,962	741,661
NIPPON VALQUA INDUSTRIES LTD	203,932	526,349	518,825
NIPPON YAKIN KOGYO CO LTD	797,123	1,914,152	916,858
NIPPON YUSEN KK	5,316,587	21,625,137	9,276,432
NIPRO CORP	518,065	5,322,445	6,393,125
NIRVANA ASIA LTD	2,481,006	717,534	783,514
NISHI NIPPON CITY BANK LTD	4,040,249	10,725,923	7,049,464
NISHI NIPPON RAILROAD CO LTD	979,654	3,833,440	5,070,635
NISHIMATSU CONSTRUCTION CO	1,125,327	3,622,514	5,221,323
NISHIMATSUYA CHAIN CO LTD	139,108	1,190,800	1,963,432
NISHIO RENT ALL CO LTD	52,305	813,432	1,061,489
NISSAN CHEMICAL INDUSTRIES	372,042	4,714,358	10,763,429
NISSAN MOTOR CO LTD	7,853,491	72,534,517	70,267,276
NISSAN SHATAI CO LTD	174,420	2,580,635	1,729,066
NISSAI ASB MACHINE CO LTD	21,686	412,850	359,150
NISSHA PRINTING CO LTD	92,316	1,690,617	1,685,435
NISSHIN OILIO GROUP LTD/THE	516,338	2,203,887	2,370,554
NISSHIN SEIFUN GROUP INC	988,044	11,736,091	15,775,571
NISSHIN STEEL CO LTD	311,687	6,440,063	3,949,634
NISSHINBO HOLDINGS INC	353,334	3,636,738	3,178,941
NISSIN CORP	227,807	583,254	677,270
NISSIN ELECTRIC CO LTD	147,060	942,905	2,161,680
NISSIN FOODS HOLDINGS CO LTD	241,344	9,543,471	13,150,526
NISSIN KOGYO CO LTD	140,450	2,039,261	1,787,966
NITORI HOLDINGS CO LTD	215,133	8,185,968	25,877,161
NITTA CORP	52,028	934,395	1,169,465
NITTETSU MINING CO LTD	292,125	1,251,961	939,674
NITTO BOSEKI CO LTD	482,661	1,115,430	1,618,435
NITTO DENKO CORP	426,868	19,738,060	26,779,612
NITTO KOGYO CORP	69,934	871,040	860,964
NITTO KOHKEI CO LTD	30,142	618,907	637,865
NKT HOLDING A/S	66,898	3,151,968	3,369,486

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NMC HEALTH PLC	642,551	7,754,913	11,123,561
NMDC LTD	1,726,650	3,682,512	2,400,861
NN GROUP NV	1,294,983	39,837,302	35,671,577
NOBIA AB	197,276	989,268	1,699,714
NOBLE GROUP LTD	14,138,037	7,670,891	2,100,905
NOBLE GROUP LTD RTS	21,938,037	3,315,861	1,466,991
NOEVIR HOLDING CO	65,163	1,216,126	1,981,770
NOF CORP	411,952	2,054,441	3,393,116
NOHMI BOSAI LTD	60,981	483,864	811,965
NOK CORP	308,344	4,460,441	5,178,633
NOKIA OYJ	19,795,023	228,264,414	112,265,427
NOKIAN RENKAAT OYJ	343,427	9,848,938	12,220,398
NOMURA CO LTD	104,453	513,640	1,553,711
NOMURA HOLDINGS INC	8,750,476	75,459,952	31,149,955
NOMURA REAL ESTATE HOLDINGS	303,685	6,167,372	5,266,155
NOMURA RESEARCH INSTITUTE LT	305,303	7,896,741	11,130,075
NONGSHIM CO LTD	11,705	3,037,397	3,800,396
NORBORD INC	116,231	2,633,406	2,260,723
NORDEA BANK AB	14,174,010	149,782,380	118,608,866
NORDEX SE	219,961	2,724,442	6,212,995
NORDIC SEMICONDUCTOR ASA	450,549	1,624,055	1,836,021
NORDNET AB B SHARES	204,865	485,672	628,665
NORITAKE CO LTD	343,202	1,004,660	779,473
NORITSU KOKI CO LTD	56,504	458,248	389,398
NORITZ CORP	158,915	2,407,302	2,828,537
NORMA GROUP SE	89,276	3,238,552	4,216,674
NORSK HYDRO ASA	4,396,209	30,157,879	15,928,997
NORSTAR HOLDINGS INC	26,228	676,443	392,349
NORTH MINING SHARES CO LTD	14,462,968	642,032	341,163
NORTH PACIFIC BANK LTD	1,511,157	7,532,302	4,080,227
NORTH WEST CO INC/THE	138,828	2,713,887	3,149,214
NORTHAM PLATINUM LTD	550,728	1,982,128	1,617,022
NORTHERN STAR RESOURCES LTD	1,590,396	1,877,644	5,849,993
NORTHGATE PLC	681,570	5,832,771	2,972,536
NORTHLAND POWER INC	336,630	5,563,992	5,754,361
NORWAY ROYAL SALMON ASA	32,230	452,972	471,821
NORWEGIAN AIR SHUTTLE AS	28,484	561,947	979,307
NORWEGIAN PROPERTY ASA	687,796	1,145,036	751,254
NOS SGPS	642,919	3,150,509	3,892,668
NOSTRUM OIL + GAS PLC	279,173	1,076,792	1,134,525
NOVA MEASURING INSTRUMENTS	72,319	714,842	785,707
NOVAE GROUP PLC	18,100	206,937	181,592
NOVAGOLD RESOURCES INC	675,300	4,331,641	4,113,054
NOVARTIS AG REG	6,469,874	395,147,364	532,293,597

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NOVATEK MICROELECTRONICS COR	1,019,153	3,407,668	3,775,342
NOVO NORDISK A/S B	6,516,438	165,842,532	348,455,451
NOVOZYMES A/S B SHARES	1,501,060	41,995,055	71,637,009
NS SHOPPING CO LTD	4,412	904,431	737,326
NS SOLUTIONS CORP	96,416	997,570	1,478,331
NS UNITED KAIUN KAISHA LTD	388,593	948,810	488,630
NSD CO LTD	104,583	1,030,476	1,659,629
NSK LTD	1,146,896	9,277,597	8,406,919
NTN CORP	1,245,212	6,191,093	3,301,470
NTPC LTD	6,584,058	17,406,470	15,246,882
NTT DATA CORP	479,780	19,855,623	22,588,355
NTT DOCOMO INC	5,717,038	105,982,909	154,168,877
NTT URBAN DEVELOPMENT CORP	256,645	3,030,383	2,731,807
NUFARM LTD	569,504	4,702,626	3,125,266
NUPLEX INDUSTRIES LTD	622,588	1,278,855	2,327,888
NUTRIBIOTECH CO LTD	13,885	940,278	887,230
NUVISTA ENERGY LTD	399,309	3,369,565	1,921,675
NWS HOLDINGS LTD	3,541,195	6,295,202	5,577,943
NYRSTAR NV	456,385	7,082,634	4,299,537
NZME LTD	459,219	317,138	249,612
O NET TECHNOLOGIES GROUP LTD	796,509	215,393	280,289
O.S.K. HOLDINGS BHD	887,623	412,337	350,073
O2 CZECH REPUBLIC AS	56,424	570,906	502,262
OBARA GROUP INC	31,535	561,639	1,166,534
OBAYASHI CORP	2,245,457	14,519,898	23,748,132
OBEROI REALTY LTD	1,037,490	4,252,327	4,170,250
OBI PHARMA INC	288,263	3,926,186	4,557,298
OBIC BUSINESS CONSULTANTS	22,689	1,043,327	1,011,810
OBIC CO LTD	214,329	4,909,043	11,720,300
OBRASCON HUARTE LAIN S.A.	694,426	6,308,757	2,414,707
OC OERLIKON CORP AG REG	480,191	3,116,812	4,209,436
OCADO GROUP PLC	1,127,504	2,777,522	3,477,219
OCEAN YIELD ASA	126,793	1,020,039	916,712
OCEANA GROUP LTD	90,203	699,970	696,614
OCEANAGOLD CORP	1,735,794	4,439,107	6,589,255
OCI CO LTD	69,675	12,772,565	5,462,208
OCI NV	199,654	7,152,340	2,716,008
ODAKYU ELECTRIC RAILWAY CO	1,462,768	12,118,011	17,053,027
ODONTOPREV S.A.	1,695,967	5,317,007	7,045,904
OESTERREICHISCHE POST AG	134,624	4,577,222	4,338,010
OFX GROUP LTD	590,673	1,500,589	1,020,372
OGAKI KYORITSU BANK LTD/THE	1,373,490	3,802,235	3,775,458
OHL MEXICO SAB DE CV	1,340,820	3,060,933	1,620,678
OHSO FOOD SERVICE CORP	29,446	986,407	1,059,118

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OIL + GAS DEVELOPMENT CO LTD	13,713,495	21,129,731	18,138,850
OIL REFINERIES LTD	2,865,454	1,281,382	1,011,923
OIL SEARCH LTD	3,836,040	20,764,583	19,051,622
OILES CORP	76,201	1,196,381	1,193,633
OITA BANK LTD/THE	623,817	2,534,904	1,787,720
OJI HOLDINGS CORP	2,787,731	11,888,063	10,652,019
OKABE CO LTD	192,998	1,110,000	1,367,671
OKAMOTO INDUSTRIES INC	212,290	858,111	2,294,856
OKAMURA CORP	276,852	1,980,933	2,739,107
OKASAN SECURITIES GROUP INC	503,250	3,919,581	2,222,166
OKI ELECTRIC INDUSTRY CO LTD	2,974,084	4,221,288	3,942,640
OKINAWA ELECTRIC POWER CO	178,038	3,210,081	3,722,499
OKUMA CORP	346,852	3,580,671	2,248,333
OKUMURA CORP	650,296	2,760,065	3,575,074
OKURA INDUSTRIAL CO LTD	105,448	286,552	286,772
OKUWA CO LTD	72,620	795,860	756,705
OLAM INTERNATIONAL LTD	1,323,730	2,315,976	1,824,444
OLD MUTUAL PLC	15,398,545	38,669,984	41,231,308
OLYMPUS CORP	944,743	27,134,623	34,947,850
OMNIA HOLDINGS LTD	149,829	2,055,149	1,498,803
OMRON CORP	476,871	11,460,882	15,385,930
OMV AG	532,731	23,142,001	14,923,163
ON BRIGHT ELECTRONICS INC	383,000	2,422,960	2,517,003
ONESAVINGS BANK PLC	264,196	1,626,575	747,677
ONEX CORPORATION	264,787	7,629,947	16,107,021
ONO PHARMACEUTICAL CO LTD	1,528,818	27,368,337	66,046,590
ONOKEN CO LTD	41,582	481,455	466,528
ONTEX GROUP NV	198,545	5,882,376	6,233,409
ONWARD HOLDINGS CO LTD	511,249	3,519,350	3,179,424
OOH MEDIA LTD	409,407	1,391,997	1,508,981
OPAP SA	1,144,631	8,435,601	7,909,519
OPEN HOUSE CO LTD	46,954	429,811	1,268,707
OPEN TEXT CORP	449,660	13,088,224	26,449,180
OPERA SOFTWARE ASA	286,347	1,852,553	2,292,708
OPHIR ENERGY PLC	2,144,848	11,558,227	2,257,946
OPTEX CO LTD	36,608	544,837	937,063
OPTOTECH CORP	1,200,689	454,245	448,504
ORACLE CORP JAPAN	86,819	3,779,679	4,612,204
ORACLE FINANCIAL SERVICES	32,402	1,502,399	1,663,047
ORANGE	7,541,561	156,752,442	122,783,881
ORANGE BELGIUM	154,297	3,841,851	3,556,024
ORANGE POLSKA SA	2,696,662	10,508,065	3,451,368
ORASCOM DEVELOPMENT HOLDING	32,413	1,800,393	248,539
ORASCOM TELECOM MEDIA AND TE	11,789,314	1,176,752	716,922

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Security Name	Shares	Book Value	Market Value
ORGANIZACION SORIANA S.A.B B	504,177	1,242,395	1,184,113
ORGANO CORP	91,521	701,522	343,459
ORICA LTD	1,205,891	20,779,750	11,071,186
ORIENT CEMENT LTD	499,052	963,529	1,356,043
ORIENT CORP	858,294	2,069,541	1,547,757
ORIENT OVERSEAS INTL LTD	1,484,315	8,090,257	5,041,499
ORIENT SEMICONDUCTOR ELECTR	867,442	429,060	328,057
ORIENTAL BANK OF COMMERCE	420,038	856,946	672,422
ORIENTAL LAND CO LTD	505,006	13,902,453	32,607,082
ORIENTAL UNION CHEMICAL	1,546,752	1,146,233	937,382
ORIENTAL WEAVERS	215,849	174,917	128,586
ORIGIN ENERGY LTD	5,492,718	42,632,817	23,516,796
ORIGIN ENTERPRISES PLC	341,988	2,438,821	2,063,409
ORIOLA KD OYJ B SHARES	432,694	1,613,767	1,961,260
ORION CORP	15,353	12,201,736	12,555,884
ORION OYJ CLASS B	298,829	11,219,371	11,553,051
ORIX CORP	4,398,241	59,700,411	56,076,602
ORKLA ASA	5,338,914	45,617,902	47,117,733
ORORA LTD	3,539,634	2,844,417	7,274,288
ORPEA	109,213	8,823,019	8,988,095
OSAKA GAS CO LTD	5,791,938	21,974,479	22,153,782
OSAKA SODA CO LTD	230,791	700,942	924,605
OSAKA STEEL CO LTD	32,928	550,828	570,671
OSAKA TITANIUM TECHNOLOGIES	51,232	780,591	620,733
OSAKI ELECTRIC CO LTD	144,463	1,080,464	1,109,632
OSG CORP	175,864	3,321,911	2,907,349
OSISKO GOLD ROYALTIES LTD	289,931	3,914,487	3,770,650
OSJB HOLDINGS CORP	286,698	846,127	522,591
OSRAM LICHT AG	520,620	20,268,607	26,917,918
OSSTEM IMPLANT CO LTD	81,055	3,360,511	5,488,787
OTOKAR OTOMOTIV VE SAVUNMA	9,015	340,737	304,099
OTP BANK PLC	2,402,271	46,740,978	53,684,646
OTSUKA CORP	170,063	5,485,133	7,915,489
OTSUKA HOLDINGS CO LTD	1,675,097	52,008,367	77,052,157
OTTOGI CORPORATION	4,602	3,837,044	3,288,254
QUE LTD	760,716	1,678,185	870,423
OUTOKUMPU OYJ	633,920	3,541,292	2,645,173
OUTOTEC OYJ	932,574	7,139,938	4,189,755
OUTSOURCING INC	34,136	1,099,905	1,562,242
OVERSEA CHINESE BANKING CORP	8,915,549	53,866,604	57,564,544
OVS SPA	328,414	2,283,891	1,909,996
OW BUNKER A/S	67,016	-	-
OXFORD INSTRUMENTS PLC	143,296	2,045,121	1,361,983
OYO CORP	59,588	673,078	652,859

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OZ MINERALS LTD	2,423,951	15,003,395	10,197,538
OZNER WATER INTERNATIONAL HO	1,461,215	292,247	246,739
PACIFIC BASIN SHIPPING LTD	12,772,711	4,080,677	1,201,874
PACIFIC BRANDS LTD	3,846,570	2,896,269	3,279,459
PACIFIC EXPLORATION + PROD	2,265,422	4,574,925	2
PACIFIC INDUSTRIAL CO LTD	133,813	807,247	1,216,959
PACIFIC METALS CO LTD	404,879	1,403,733	1,097,149
PACIFIC TEXTILES HOLDINGS	1,369,060	1,051,071	1,710,012
PACK CORP/THE	32,331	548,576	825,363
PACT GROUP HOLDINGS LTD	473,269	1,594,239	2,124,949
PADDY POWER BETFAIR PLC	342,163	44,462,571	36,043,974
PAGE INDUSTRIES LTD	5,990	598,351	1,243,995
PAGEGROUP PLC	916,726	4,662,306	3,640,900
PAKISTAN OILFIELDS LTD	404,313	1,563,876	1,336,576
PAKISTAN PETROLEUM LTD	14,217,416	18,382,439	20,991,429
PAKISTAN STATE OIL CO LTD	395,246	959,193	1,411,767
PAKISTAN TELECOM CO LTD	580,435	108,721	83,260
PAKUWON JATI TBK PT	28,216,965	961,815	1,313,410
PAL CO LTD	21,000	432,866	492,299
PAL GROUP HOLDINGS CO LTD	27,655	556,863	648,315
PALADIN ENERGY LTD	4,007,537	1,377,135	552,042
PALFINGER AG	31,186	645,629	897,150
PALM HILLS DEVELOPMENTS SAE	1,318,735	421,581	329,686
PALTAC CORPORATION	123,346	1,784,381	2,490,008
PAN AMERICAN SILVER CORP	520,373	9,397,740	8,526,627
PAN INTERNATIONAL INDUSTRIAL	792,980	537,992	302,355
PAN JIT INTERNATIONAL INC	1,306,649	620,684	664,281
PAN OCEAN CO LTD	512,863	2,308,578	1,556,154
PANAHOME CORP	351,913	2,370,667	2,768,244
PANALPINA WELTTRANSPORT REG	39,016	3,395,145	4,661,713
PANASONIC CORP	6,327,787	94,540,500	54,340,388
PANASONIC INDUSTRIAL DEVICES	39,294	215,166	237,856
PANDORA A/S	542,952	49,672,004	73,536,248
PANDOX AB	143,545	2,488,383	2,244,826
PANIN FINANCIAL TBK PT	30,587,657	655,818	486,161
PAPELES Y CARTONES DE EUROPA	134,327	536,825	708,847
PARADE TECHNOLOGIES LTD	78,841	611,505	749,090
PARADISE CO LTD	154,532	4,315,489	2,032,527
PARAGON GROUP COMPANIES PLC	797,743	1,882,185	2,586,074
PARAMOUNT BED HOLDINGS CO LT	55,513	1,338,315	2,808,410
PARAMOUNT RESOURCES LTD A	147,428	3,510,192	1,216,930
PARANAPANEMA S.A.	190,580	328,690	96,963
PARCO CO LTD	42,080	384,041	336,342
PAREX RESOURCES INC	908,232	8,177,604	8,748,733

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Security Name	Shares	Book Value	Market Value
PARGESA HOLDING SA BR	73,461	6,912,803	4,841,088
PARIS MIKI HOLDINGS INC	62,672	573,299	260,852
PARK24 CO LTD	355,812	5,414,516	12,191,038
PARKLAND FUEL CORP	267,349	4,699,142	4,629,767
PARKSON HOLDINGS BHD	533,210	125,258	107,131
PARKSON RETAIL GROUP LTD	3,642,423	456,049	319,266
PARMALAT SPA	840,658	2,193,663	2,187,259
PARQUE ARAUCO S.A.	3,818,261	7,216,291	7,710,745
PARROT SA	51,563	898,506	719,485
PARTNER COMMUNICATIONS CO	528,344	2,735,609	2,422,829
PARTNERS GROUP HOLDING AG	63,232	15,545,427	27,049,855
PARTRON CO LTD	108,074	748,899	989,869
PASON SYSTEMS INC	189,528	2,500,320	2,606,426
PASONA GROUP INC	97,757	569,713	668,927
PATRIZIA IMMOBILIEN AG	121,097	755,971	2,903,214
PAX GLOBAL TECHNOLOGY LTD	788,404	730,054	688,003
PAZ OIL CO LTD	12,339	2,257,871	1,987,106
PCCW LTD	10,186,631	5,641,881	6,827,897
PCHOME ONLINE INC	843,395	9,487,675	9,255,147
PEAB AB	635,175	3,797,361	4,779,165
PEACE MAP HOLDING LTD	16,016,115	585,717	400,509
PEAK SPORT PRODUCTS LTD	2,397,907	560,237	717,089
PEARSON PLC	2,271,951	31,995,696	29,369,188
PEGAS NONWOVENS SA	10,959	345,239	359,026
PEGASUS HAVA TASIMACILIGI AS	108,407	1,032,339	511,566
PEGATRON CORP	3,544,717	6,517,282	7,450,069
PEMBINA PIPELINE CORP	1,135,730	34,742,319	34,333,372
PENDRAGON PLC	1,038,961	686,768	387,082
PENGROWTH ENERGY CORP	4,204,138	15,373,849	7,639,767
PENN WEST PETROLEUM LTD	5,491,196	8,919,384	7,610,805
PENNON GROUP PLC	1,208,619	14,824,236	15,276,270
PENTA OCEAN CONSTRUCTION CO	799,543	1,823,341	4,200,739
PEOPLE S INSURANCE CO GROU H	9,331,737	4,686,364	3,572,498
PEPTRON INC	13,887	726,464	599,810
PEREGRINE HOLDINGS LTD	3,270,587	7,575,354	6,563,507
PERENNIAL REAL ESTATE HOLDIN	1,197,304	954,237	800,634
PERMANENT TSB GROUP HOLDINGS	424,737	1,840,757	791,311
PERNOD RICARD SA	517,675	47,417,548	57,568,613
PERPETUAL LTD	103,345	4,483,296	3,164,217
PERSEUS MINING LTD	2,322,226	3,294,388	899,147
PERSIMMON PLC	1,358,219	35,090,200	26,272,697
PERSISTENT SYSTEMS LTD	133,592	1,513,617	1,380,754
PERUSAHAAN GAS NEGARA PERSER	21,917,416	7,673,922	3,881,684
PESCANOVA SA	44,868	-	-

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Security Name	Shares	Book Value	Market Value
PETKIM PETROKIMYA HOLDING AS	4,731,154	5,733,400	6,317,748
PETRA DIAMONDS LTD	1,409,892	2,954,942	2,186,302
PETROASIAN ENERGY HOLDINGS	12,530,372	486,242	297,190
PETROBRAS PETROLEO BRAS	380,000	1,163,520	1,365,213
PETROBRAS PETROLEO BRAS PR	17,709,148	125,441,483	52,070,284
PETROFAC LTD	782,349	12,755,325	8,115,749
PETROLEUM GEO SERVICES	1,196,492	9,335,993	2,819,667
PETRON CORP	5,113,898	1,338,620	1,210,879
PETRONAS CHEMICALS GROUP BHD	2,755,400	4,528,280	4,517,721
PETS AT HOME GROUP PLC	996,570	3,633,683	3,104,062
PEUGEOT SA	1,165,311	23,481,891	14,001,114
PEYTO EXPLORATION + DEV CORP	518,273	12,995,396	13,839,761
PFEIFFER VACUUM TECHNOLOGY	31,251	2,933,551	2,921,888
PFIZER LIMITED	13,505	508,189	379,228
PGE SA	4,324,493	20,941,368	12,903,559
PHARMA MAR SA	418,255	2,253,190	992,050
PHARMAENGINE INC	69,158	583,978	472,718
PHARMALLY INTERENATIONAL HOL	58,567	696,070	728,027
PHARMICELL CO LTD	139,915	801,476	779,837
PHIHONG TECHNOLOGY CO LTD	869,561	570,668	250,957
PHILEX PETROLEUM CORP	326,573	18,969	28,529
PHILIPPINE LONG DISTANCE TEL	277,875	16,449,820	12,698,480
PHISON ELECTRONICS CORP	251,607	1,876,965	2,160,487
PHOENIX GROUP HOLDINGS	1,087,040	11,174,820	11,647,039
PHOENIX HEALTHCARE GROUP CO	669,353	1,038,071	924,918
PHOENIX HOLDINGS LTD/THE	208,755	646,073	477,017
PHOENIX SATELLITE TELEVISION	1,568,905	581,389	351,883
PI INDUSTRIES LTD	66,421	537,950	711,196
PIAGGIO + C. S.P.A.	656,344	1,652,037	1,150,622
PICC PROPERTY + CASUALTY H	10,094,438	15,478,016	15,770,221
PICK N PAY HOLDINGS LTD	870,708	1,759,735	2,055,928
PICK N PAY STORES LTD	1,787,865	8,212,967	8,744,609
PICTON PROPERTY INCOME LTD/THE	1,848,493	1,590,429	1,637,081
PIDILITE INDUSTRIES LTD	1,351,275	10,845,233	14,412,666
PIGEON CORP	255,039	3,854,871	7,520,162
PIHSIANG MACHINERY MFG CO	389,329	654,106	824,301
PILOT CORP	106,088	1,555,639	4,539,701
PING AN INSURANCE GROUP CO H	7,504,526	33,360,913	33,034,444
PINNACLE HOLDINGS LTD	476,431	672,397	471,388
PIOLAX INC	21,487	682,770	995,934
PIONEER CORP	2,838,442	6,478,091	4,924,873
PIONEER FOODS GROUP LTD	287,753	3,893,211	3,393,299
PIONEERS HOLDING	350,738	651,307	384,708
PIRAEUS BANK S.A	16,266,948	3,341,607	2,909,553

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Security Name	Shares	Book Value	Market Value
PIRAEUS PORT AUTHORITY SA	79,767	1,172,720	1,081,129
PIRAMAL ENTERPRISES LTD	189,718	2,224,026	4,064,620
PIXART IMAGING INC	129,425	300,703	282,047
PKO BANK POLSKI SA	2,566,062	23,778,826	15,080,191
PKP CARGO SA	60,861	1,378,138	507,001
PLASTIC OMNIUM	165,175	1,186,052	4,641,666
PLATINUM ASSET MANAGEMENT	550,177	2,508,238	2,359,653
PLAYTECH PLC	735,044	7,838,348	7,826,467
PLAZZA AG REG A	2,546	567,607	593,954
PLENUS CO LTD	101,869	1,823,143	1,653,301
PLUS500 LTD	47,981	431,332	419,161
POCKET CARD CO LTD	42,776	156,988	215,152
POLA ORBIS HOLDINGS INC	52,129	2,072,439	4,852,607
POLARIS CONSULTING + SERVICE	160,769	387,709	464,479
POLSKI KONCERN NAFTOWY ORLEN	1,643,249	25,342,930	28,643,349
POLSKIE GORNICTWO NAFTOWE I	6,051,579	8,373,560	8,554,872
POLY CULTURE GROUP CORP H	111,048	341,906	256,796
POLY PROPERTY GROUP CO LTD	5,115,926	2,438,263	1,305,697
POLYMETAL INTERNATIONAL PLC	1,208,106	13,678,053	16,909,017
POLYPIPE GROUP PLC	630,150	3,214,325	2,193,570
POLYTEC ASSET HOLDINGS LTD	3,710,566	659,810	243,929
POONGSAN CORP	51,870	1,203,007	1,312,688
PORSCHE AUTOMOBIL HLDG PRF	423,478	35,483,702	19,446,557
PORTO SEGURO SA	249,166	2,308,029	2,080,433
POS MALAYSIA BERHAD	713,530	672,119	497,338
POSCO	366,595	108,420,337	64,130,664
POSCO CHEMTECH CO LTD	57,616	737,858	517,713
POSCO DAEWOO CORP	111,638	3,122,848	2,423,007
POSCO ICT CO LTD	159,646	901,180	878,719
POSIFLEX TECHNOLOGY INC	62,376	358,704	299,707
POSTE ITALIANE SPA	1,090,892	8,492,954	7,223,076
POSTNL NV	1,861,706	5,566,820	7,613,270
POTASH CORP OF SASKATCHEWAN	3,180,524	91,559,598	51,429,119
POU CHEN	5,864,532	7,122,564	7,826,284
POU SHENG INTL HOLDINGS LTD	6,216,583	1,396,076	1,794,952
POUNDLAND GROUP PLC	518,317	2,821,929	1,430,811
POWER ASSETS HOLDINGS LTD	6,520,531	51,435,561	59,717,291
POWER CORP OF CANADA	1,441,262	37,517,351	30,518,763
POWER FINANCE CORPORATION	502,773	1,878,563	1,261,868
POWER FINANCIAL CORP	690,891	19,555,767	15,773,410
POWER GRID CORP OF INDIA LTD	3,657,765	7,664,324	8,838,899
POWERLONG REAL ESTATE HOLDIN	2,231,955	382,656	445,933
POWERTECH TECHNOLOGY INC	1,938,078	3,433,838	4,295,626
POWSZECHNY ZAKLAD UBEZPIECZE	1,566,055	17,544,319	11,286,773

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Security Name	Shares	Book Value	Market Value
POYA INTERNATIONAL CO LTD	1,072,558	9,381,752	11,902,899
PP LONDON SUMATRA INDONES PT	4,606,041	755,000	481,085
PPB GROUP BERHAD	1,715,192	7,001,398	7,019,884
PPC LTD	7,974,725	22,639,621	4,356,286
PRADA S.P.A.	1,263,409	7,776,838	3,900,342
PRAIRIESKY ROYALTY LTD	565,446	12,351,325	10,675,863
PRECIOUS SHIPPING PCL FORGN	741,610	190,206	134,013
PRECISION DRILLING CORP	1,185,328	9,578,675	6,252,020
PREMIER FARNELL PLC	1,792,277	4,494,503	3,947,271
PREMIER FOODS PLC	3,206,879	4,954,948	1,768,370
PREMIER INVESTMENTS LTD	224,422	1,695,233	2,382,915
PREMIER OIL PLC	3,896,503	9,319,602	3,958,723
PRESIDENT CHAIN STORE CORP	1,402,917	7,924,901	10,915,782
PRESIDENT SECURITIES CORP	1,238,069	596,981	454,791
PRESS KOGYO CO LTD	393,332	1,390,465	1,295,898
PRESS METAL BERHAD	744,834	402,357	679,894
PRESSANCE CORP	19,398	647,737	729,875
PRESTIGE ESTATES PROJECTS	136,899	495,242	376,043
PRETIUM RESOURCES INC	395,130	3,437,881	4,399,466
PRIMA MEAT PACKERS LTD	513,961	850,704	1,548,044
PRIMARY HEALTH CARE LTD	2,383,534	8,324,825	7,010,379
PRIMAX ELECTRONICS LTD	479,407	592,582	624,912
PRINCE HOUSING + DEVELOPMENT	1,655,803	897,916	613,374
PROGRAMMED MAINTENANCE SERV	1,314,752	2,818,036	1,718,082
PROMETIC LIFE SCIENCES INC	1,595,444	4,014,584	3,427,495
PROMOTORA DE INFORMACIONES A	314,217	4,846,146	1,768,086
PROMOTORA Y OPERAD DE INF L	103,308	1,060,802	984,237
PROMOTORA Y OPERADORA DE INF	1,059,650	13,216,938	13,008,667
PRONEXUS INC	39,095	259,699	381,463
PROPERTY + BUILDING CORP LTD	3,335	124,832	241,490
PROSAFE SE	1,948,163	2,631,987	193,234
PROSEGUR COMP SEGURIDAD	592,374	2,521,609	3,553,728
PROSIEBENSAT.1 MEDIA SE	941,470	44,181,948	41,015,978
PROVIDENT FINANCIAL PLC	365,321	13,033,851	11,232,312
PROXIMUS	522,122	19,206,542	16,516,962
PRUDENTIAL PLC	8,734,791	111,630,655	146,775,732
PRUKSA REAL ESTATE FOREIGN	816,858	542,461	586,957
PRYSMIAN SPA	629,299	10,582,558	13,730,698
PSG GROUP LTD	496,249	7,248,655	6,573,050
PSP SWISS PROPERTY AG REG	102,775	8,546,078	9,969,416
PTC INDIA LTD	215,905	269,113	246,470
PTG ENERGY PCL FOREIGN	1,316,515	562,045	921,636
PTT EXPLORATION + PROD FOR	4,606,919	16,147,060	10,979,780
PTT GLOBAL CHEMICAL PCL FOR	5,176,983	10,827,264	8,728,976

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PTT PCL/FOREIGN	2,608,315	24,452,896	23,232,858
PUBLIC BANK BERHAD	7,457,774	36,962,869	35,887,588
PUBLIC POWER CORP	275,938	902,355	751,057
PUBLICIS GROUPE	540,819	29,446,081	36,367,771
PUMA SE	7,410	1,530,794	1,655,525
PUNCAK NIAGA HOLDINGS BHD	1,028,726	663,719	265,379
PUNJ LLOYD LTD	1,572,068	914,860	491,453
PUNJAB NATIONAL BANK	12,321,774	32,328,068	19,332,926
PUREGOLD PRICE CLUB INC	2,950,766	2,745,544	2,643,600
PW MEDTECH GROUP LTD	924,745	349,358	253,895
PZ CUSONS PLC	878,188	3,901,310	3,858,814
QANTAS AIRWAYS LTD	7,373,580	18,652,473	15,482,837
QBE INSURANCE GROUP LTD	3,618,007	56,573,702	28,098,088
QGEP PARTICIPACOES SA	413,390	739,654	588,391
QIAGEN N.V.	546,496	12,071,744	11,835,987
QINETIQ GROUP PLC	2,447,417	6,980,332	7,276,278
QINGLING MOTORS CO LTD H	1,174,841	383,530	363,449
QINQIN FOODSTUFFS GROUP CAYM	225,575	375,558	319,844
QISDA CORP	3,452,695	993,055	1,220,147
QL RESOURCES BHD	686,149	734,881	743,760
QOL CO LTD	45,959	638,180	600,307
QUALICORP SA	291,151	1,115,604	1,691,242
QUALITAS CONTROLADORA SAB CV	1,470,242	3,174,064	2,067,985
QUALITY HOUSE PCL FOREIGN	6,062,324	399,257	458,901
QUANTA COMPUTER INC	5,928,108	11,795,849	11,209,727
QUANTA STORAGE INC	604,667	445,799	414,245
QUBE HOLDINGS LTD	2,457,816	4,636,413	4,044,499
QUEBECOR INC CL B	363,897	6,437,082	10,373,039
RADIANT OPTO ELECTRONICS COR	1,283,070	4,140,722	1,996,655
RADICO KHAITAN LTD	64,407	154,957	88,745
RADIUM LIFE TECH CO LTD	1,851,330	929,173	596,851
RAFFLES EDUCATION CORP LTD	2,018,939	1,616,451	300,013
RAFFLES MEDICAL GROUP LTD	2,449,576	1,621,071	2,748,242
RAGING RIVER EXPLORATION INC	584,240	4,938,256	4,624,615
RAI WAY SPA	263,308	1,278,396	1,184,713
RAIA DROGASIL SA	905,721	8,519,924	17,850,089
RAIFFEISEN BANK INTERNATIONA	675,288	19,907,285	8,458,630
RAISIO OYJ V SHS	351,056	1,391,713	1,509,320
RAITO KOGYO CO LTD	125,145	597,477	1,301,581
RAJESH EXPORTS LTD	258,803	2,254,539	1,657,802
RAK PROPERTIES	1,197,241	157,752	195,569
RAKUTEN INC	5,084,780	49,013,905	54,644,407
RALLYE SA	211,328	5,486,874	3,655,435
RAMAYANA LESTARI SENTOSA PT	3,578,347	433,181	289,789

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Security Name	Shares	Book Value	Market Value
RAMCO CEMENTS LTD/THE	86,982	467,500	713,502
RAMI LEVY CHAIN STORES HASHI	16,151	638,454	608,126
RAMIRENT OYJ	291,588	2,146,638	2,231,945
RAMSAY HEALTH CARE LTD	561,529	18,262,388	30,003,897
RANDGOLD RESOURCES LTD	353,383	26,731,599	39,729,006
RANDON PARTICIPACOES SA PREF	1,038,588	1,995,205	1,053,581
RANDSTAD HOLDING NV	284,269	11,279,178	11,418,070
RASSINI SAB DE CV	127,749	526,624	552,494
RATIONAL AG	11,195	5,666,971	5,175,641
RATOS AB B SHS	606,723	3,944,676	2,936,690
RATOS AB PREF SHS	1,853	430,615	412,319
RAUBEX GROUP LTD	328,453	537,463	433,975
RAYMOND LTD	18,454	134,038	127,372
RCG CORP LTD	814,261	995,622	897,322
RCR TOMLINSON LTD	299,685	753,352	379,348
RCS MEDIAGROUP SPA	3,283,851	4,290,491	2,934,971
REA GROUP LTD	217,356	8,988,929	9,628,054
REAL GOLD MINING LTD	5,371,500	1	1
REAL NUTRICEUTICAL GROUP LTD	4,911,352	774,308	468,474
REALTEK SEMICONDUCTOR CORP	1,429,915	3,206,926	4,428,175
REC SILICON ASA	18,398,464	5,336,261	3,262,845
RECHI PRECISION CO LTD	372,310	285,223	302,382
RECKITT BENCKISER GROUP PLC	2,066,481	123,167,609	206,909,202
RECORDATI SPA	535,005	13,953,804	16,047,803
RECRUIT HOLDINGS CO LTD	612,210	20,278,555	22,288,751
RED ELECTRICA CORPORACION SA	386,900	24,599,000	34,459,134
RED STAR MACALLINE GROUP C H	640,291	839,858	693,282
REDES ENERGETICAS NACIONAIS	959,394	3,094,008	2,699,768
REDINGTON INDIA LTD	247,346	518,694	379,659
REDROW PLC	689,545	2,141,056	2,898,087
REFRESCO GROUP NV	141,059	2,257,596	2,096,775
REGINA MIRACLE INTERNATIONAL	941,071	1,257,456	1,242,154
REGIS HEALTHCARE LTD	373,705	1,502,433	1,305,042
REGIS RESOURCES LTD	1,528,238	3,522,105	3,891,706
REGUS PLC	1,963,849	3,586,068	7,587,041
REJECT SHOP LTD/THE	81,177	828,313	737,420
RELIA INC	111,506	1,206,727	1,158,645
RELIANCE CAPITAL LTD	579,398	4,425,675	3,431,578
RELIANCE COMMUNICATIONS LTD	3,393,252	6,088,042	2,561,467
RELIANCE DEFENCE AND ENGINEE	104,767	148,516	98,255
RELIANCE INDUSTRIES LTD	3,239,469	55,759,710	46,515,024
RELIANCE INFRASTRUCTURE LTD	874,393	7,940,671	7,070,152
RELIANCE POWER LTD	1,244,450	2,602,852	946,774
RELO GROUP INC	31,354	1,739,683	5,513,483

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Security Name	Shares	Book Value	Market Value
RELX NV	3,357,117	42,577,605	58,218,862
RELX PLC	2,814,117	32,596,560	51,763,907
REMGRO LTD	1,047,156	17,391,732	18,208,862
REMY COINTREAU	58,951	6,768,405	5,073,659
RENAULT SA	662,431	57,090,534	50,366,829
RENEWABLES INFRASTRUCTURE GR	414,683	684,497	539,104
RENGO CO LTD	861,001	4,910,196	5,555,930
RENHE COMMERCIAL HOLDINGS	18,902,358	1,111,242	487,303
RENISHAW PLC	103,270	1,632,794	3,013,672
RENTOKIL INITIAL PLC	4,898,160	8,438,673	12,650,467
REPCO HOME FINANCE LTD	644,637	7,085,652	7,391,424
REPLY SPA	12,789	1,892,359	1,633,850
REPSOL SA	5,239,660	106,733,007	61,040,742
RESOLUTE MINING LTD	1,481,583	1,828,330	1,417,595
RESONA HOLDINGS INC	7,318,210	45,204,244	26,536,447
RESORTTRUST INC	161,254	2,580,069	3,461,165
RESTAURANT BRANDS INTERN	1,126,712	43,635,165	46,657,881
RESTAURANT GROUP PLC	548,648	2,123,498	2,109,354
RETAIL FOOD GROUP LTD	415,576	1,747,414	1,711,190
REUNERT LTD	652,105	3,859,838	2,786,976
REXEL SA	1,136,609	21,613,926	14,287,625
REXLOT HOLDINGS LTD	26,701,169	2,335,106	526,593
REZIDOR HOTEL GROUP AB	363,533	1,263,788	1,497,433
RHB BANK BHD	2,982,835	4,391,797	4,513,281
RHEINMETALL AG	141,582	8,406,616	8,367,877
RHI AG	117,833	3,032,599	2,258,142
RHOEN KLINIKUM AG	181,729	4,694,610	5,315,797
RHT HEALTH TRUST	1,502,133	992,856	1,099,339
RHYTHM WATCH CO LTD	238,750	308,594	393,300
RICH DEVELOPMENT CO LTD	874,320	378,639	250,433
RICHTER GEDEON NYRT	514,755	9,516,265	10,235,358
RICOH CO LTD	3,437,374	41,650,137	29,619,251
RICOH LEASING CO LTD	37,404	780,630	949,777
RIETER HOLDING AG REG	17,142	2,856,410	3,508,620
RIGHT ON CO LTD	52,943	586,004	689,464
RIGHTMOVE PLC	281,540	16,274,313	13,729,714
RIKEN CORP	310,770	1,185,793	951,183
RIKEN TECHNOS CORP	126,836	407,945	525,443
RIKEN VITAMIN CO LTD	20,592	754,955	958,451
RINGER HUT CO LTD	46,556	652,808	1,072,348
RINNAI CORP	94,160	4,595,695	8,260,441
RIO TINTO LTD	1,430,998	78,797,462	48,481,209
RIO TINTO PLC	4,911,947	237,293,084	150,630,712
RIPLEY CORP SA	2,029,741	1,419,797	1,008,639

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RISO KAGAKU CORP	91,932	807,042	1,205,271
RITCHIE BROS AUCTIONEERS	813,445	17,038,723	27,346,571
RITEK CORPORATION	3,383,663	379,930	291,596
RMB HOLDINGS LTD	1,143,485	4,152,391	4,392,013
ROAD KING INFRASTRUCTURE LTD	700,332	583,778	550,664
ROBINSON DEPT STORE PCL FOR	3,751,392	6,924,517	7,232,692
ROBINSONS LAND CO	2,399,606	1,194,643	1,504,615
ROBINSONS RETAIL HOLDINGS IN	339,765	520,439	620,708
ROCHE HOLDING AG BR	68,254	18,190,376	18,093,346
ROCHE HOLDING AG GENUSSCHEIN	2,227,228	437,192,311	585,499,060
ROCK FIELD CO LTD	63,423	493,776	935,980
ROCKWOOL INTL A/S A SHS	6,293	683,515	1,113,548
ROCKWOOL INTL A/S B SHS	24,395	2,892,344	4,400,467
ROGERS COMMUNICATIONS INC B	2,365,236	88,158,819	95,250,519
ROHM CO LTD	225,635	15,384,859	8,808,526
ROHTO PHARMACEUTICAL CO LTD	246,095	3,289,193	3,730,166
ROLAND DG CORP	32,032	726,971	568,268
ROLLS ROYCE HLDGS PLC	19,093,249	27,756	25,524
ROLLS ROYCE HOLDINGS PLC	6,370,858	73,148,078	60,595,352
ROLTA INDIA LTD	493,075	629,265	469,369
ROSKILDE BANK	9,650	-	-
ROTORK PLC	2,438,408	5,498,976	7,057,174
ROUND ONE CORP	310,680	1,870,243	2,489,319
ROYAL BAFOKENG PLATINUM LTD	84,976	222,632	256,465
ROYAL BANK OF CANADA	4,341,988	216,348,959	255,230,106
ROYAL BANK OF SCOTLAND GROUP	10,396,947	168,110,473	23,850,066
ROYAL DUTCH SHELL PLC A SHS	13,728,064	428,657,858	375,789,313
ROYAL DUTCH SHELL PLC B SHS	11,606,600	345,921,266	319,933,817
ROYAL HOLDINGS CO LTD	99,020	1,327,615	1,760,521
ROYAL MAIL PLC	2,841,829	22,054,423	19,032,773
ROYAL UNIBREW	165,462	4,283,817	7,362,889
RPC GROUP PLC	1,044,771	7,385,396	10,942,750
RPS GROUP PLC	883,545	3,330,151	2,055,155
RSA INSURANCE GROUP PLC	2,446,884	23,407,436	16,338,619
RTL GROUP	128,510	11,882,415	10,470,652
RUBIS	102,282	5,273,876	7,832,514
RUENTEX DEVELOPMENT CO LTD	1,489,968	2,505,557	1,729,728
RUENTEX INDUSTRIES LTD	1,009,733	2,395,823	1,514,959
RUMO LOGISTICA OPERADORA MUL	7,419,419	17,843,528	11,347,687
RURAL ELECTRIFICATION CORP	857,623	3,227,075	2,203,936
RUSSEL METALS INC	232,426	4,678,223	4,094,797
RWE AG	2,612,727	120,593,711	41,188,001
RWE AG NON VTG PREF	131,338	1,564,674	1,489,737
RYANAIR HOLDINGS PLC	1,320,171	7,887,930	16,675,733

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RYMAN HEALTHCARE LTD	1,001,250	7,002,541	6,653,132
RYOBI LTD	456,529	1,432,388	1,877,913
RYODEN CORP	87,630	535,927	536,423
RYOHIN KEIKAKU CO LTD	61,056	4,846,797	14,807,236
RYOSAN CO LTD	105,580	2,331,706	2,510,086
RYOYO ELECTRO CORP	56,206	520,441	734,141
S 1 CORPORATION	68,371	3,854,700	6,410,631
S FOODS INC	37,703	651,336	1,010,276
S IMMO AG	157,117	988,534	1,466,212
S OIL CORP	177,179	10,521,936	11,644,297
S.A.C.I. FALABELLA	1,494,905	9,999,475	11,375,517
S.M.ENTERTAINMENT CO	44,829	1,844,945	1,418,609
S+T DYNAMICS CO LTD	54,845	679,028	460,432
S+T MOTIV CO LTD	22,031	572,656	1,247,084
SA SA INTERNATIONAL HLDGS	2,719,931	2,306,050	1,065,822
SAAB AB B	122,271	2,192,359	3,782,413
SABMILLER PLC	2,696,856	85,267,755	157,545,386
SAC S BAR HOLDINGS INC	51,331	787,214	500,853
SACYR SA	1,314,033	4,023,087	2,129,884
SADBHAV ENGINEERING LTD	120,782	657,456	523,516
SAETA YIELD SA	22,746	246,400	227,098
SAFILO GROUP SPA	152,754	1,390,801	1,156,518
SAFRAN SA	745,130	26,666,041	50,429,699
SAFT GROUPE SA	78,647	2,710,548	3,192,604
SAGAMI CHAIN CO LTD	59,858	567,185	704,835
SAGAX AB PREF	154,423	750,230	601,457
SAGE GROUP PLC/THE	3,366,881	18,160,634	29,052,967
SAI GLOBAL LTD	574,694	1,868,148	1,566,177
SAIBU GAS CO LTD	889,504	2,159,329	2,158,947
SAINSBURY (J) PLC	7,652,072	37,419,897	23,762,641
SAINT MARC HOLDINGS CO LTD	48,496	1,082,480	1,463,051
SAIPEM SPA	26,955,566	31,991,312	10,735,738
SAIZERIYA CO LTD	70,133	987,523	1,247,608
SAKAI CHEMICAL INDUSTRY CO	331,885	1,180,278	892,877
SAKAI MOVING SERVICE CO LTD	24,671	599,399	669,495
SAKATA INX CORP	120,787	809,569	1,375,178
SAKATA SEED CORP	100,744	1,467,386	2,177,098
SALIM IVOMAS PRATAMA TBK PT	3,970,771	430,724	133,436
SALINI IMPREGILO SPA	773,379	3,178,836	2,180,611
SALMAR ASA	206,287	3,745,802	6,091,515
SALVATORE FERRAGAMO SPA	118,675	3,350,912	2,406,110
SALZGITTER AG	230,703	8,500,689	6,070,462
SAM YOUNG ELECTRONICS CO LTD	28,982	294,421	303,195
SAMART CORPORATION PCL FOR	601,578	244,799	289,319

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Security Name	Shares	Book Value	Market Value
SAMCHULLY CO LTD	10,697	1,232,731	984,377
SAMPO CORP	714,868	259,369	303,596
SAMPO OYJ A SHS	2,085,447	62,546,666	84,633,644
SAMPOERNA AGRO TBK PT	745,724	161,485	110,059
SAMSONITE INTERNATIONAL SA	5,875,401	16,812,575	16,244,929
SAMSUNG C+T CORP	163,718	22,127,140	17,482,598
SAMSUNG CARD CO	78,947	3,361,994	2,844,383
SAMSUNG ELECTRO MECHANICS CO	161,373	11,825,120	7,018,946
SAMSUNG ELECTRONICS CO LTD	381,943	325,455,451	472,516,705
SAMSUNG ELECTRONICS PREF	62,877	53,988,917	64,577,722
SAMSUNG ENGINEERING CO LTD	495,201	8,993,280	4,406,655
SAMSUNG FIRE + MARINE INS	258,047	60,395,567	59,031,512
SAMSUNG FIRE + MARINE INS PF	11,058	1,710,569	1,670,408
SAMSUNG HEAVY INDUSTRIES	696,829	13,297,170	5,541,481
SAMSUNG LIFE INSURANCE CO LT	229,050	21,348,972	19,984,849
SAMSUNG PHARMACEUTICAL CO LT	69,378	743,245	411,381
SAMSUNG SDI CO LTD PFD	169,492	20,908,701	15,891,919
SAMSUNG SDS CO LTD	108,954	31,218,983	13,573,786
SAMSUNG SECURITIES CO LTD	131,345	7,117,781	4,025,255
SAMYANG CORP	10,179	792,182	830,661
SAMYANG HOLDINGS CORP	18,506	1,239,694	2,353,741
SAN A CO LTD	50,572	1,113,060	2,484,489
SAN AI OIL CO LTD	248,998	1,464,841	1,407,726
SAN IN GODO BANK LTD/THE	659,056	5,158,407	4,265,654
SAN SHING FASTECH CORP	292,159	460,547	543,400
SANDEN HOLDINGS CORP	565,374	2,060,242	1,515,527
SANDFIRE RESOURCES NL	422,355	2,842,625	1,644,758
SANDS CHINA LTD	10,048,787	26,716,157	33,612,749
SANDVIK AB	3,983,092	48,030,060	39,371,627
SANGETSU CO LTD	10,100	133,008	188,630
SANGETSU CORP	173,889	2,054,969	3,247,605
SANKEN ELECTRIC CO LTD	415,473	1,643,033	1,275,701
SANKI ENGINEERING CO LTD	228,056	1,543,160	1,800,617
SANKYO CO LTD	137,088	6,679,177	5,117,912
SANKYO SEIKO CO LTD	98,385	275,402	320,309
SANKYO TATEYAMA INC	223,813	3,325,850	3,143,729
SANKYU INC	769,483	3,501,838	4,102,810
SANLAM LTD	7,678,494	29,122,800	31,647,243
SANOFI	3,484,334	282,449,699	290,009,209
SANOFI INDIA LTD	9,988	623,926	658,146
SANOI INDUSTRIAL CO LTD	60,782	375,324	322,897
SANOMA OYJ	567,520	4,688,101	3,313,202
SANRIO CO LTD	154,648	6,201,147	2,743,528
SANSHIN ELECTRONICS CO LTD	118,634	914,220	957,492

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Security Name	Shares	Book Value	Market Value
SANSIRI PUBLIC CO LTD FORGN	7,252,061	675,615	381,796
SANTAM LTD	72,304	1,058,833	1,132,421
SANTEN PHARMACEUTICAL CO LTD	1,326,940	12,471,875	20,695,035
SANTOS BRASIL PARTICIPA UNIT	84,512	859,843	327,101
SANTOS LTD	4,742,934	37,086,130	16,386,570
SANWA HOLDINGS CORP	1,914,406	14,329,054	17,223,871
SANY HEAVY EQUIPMENT INTL	1,186,248	469,121	220,187
SANYANG MOTOR CO LTD	807,176	648,372	517,950
SANYO CHEMICAL INDUSTRIES	189,198	1,079,867	1,460,615
SANYO DENKI CO LTD	169,359	907,406	759,384
SANYO ELECTRIC RAILWAY CO	229,796	992,599	1,126,695
SANYO SHOKAI LTD	715,364	2,013,329	1,338,823
SANYO SPECIAL STEEL CO LTD	478,453	2,148,321	2,117,336
SAO MARTINHO SA	89,231	1,043,513	1,486,749
SAP SE	3,041,861	183,475,466	226,957,401
SAPPI LIMITED	1,397,467	5,203,637	6,533,598
SAPPORO HOLDINGS LTD	264,089	6,923,332	7,627,395
SAPURAKENCANA PETROLEUM BHD	22,869,157	16,597,982	8,338,748
SAPUTO INC	795,976	13,481,921	23,517,053
SARACEN MINERAL HOLDINGS LTD	2,144,627	1,320,494	2,299,521
SARAS SPA	2,654,495	4,754,204	4,597,506
SARINE TECHNOLOGIES LTD	657,357	1,275,201	830,305
SARTORIUS AG VORZUG	101,211	6,249,414	7,460,417
SARTORIUS STEDIM BIOTECH	66,333	4,107,741	4,493,797
SAS AB	703,613	2,385,103	1,328,716
SAS AB PREF	36,235	2,111,503	2,232,436
SASOL LTD	2,509,723	76,858,987	68,063,286
SATO CORP	61,379	1,014,380	1,138,545
SATS LTD	1,931,148	5,538,604	5,897,182
SAVIA A	228,906	-	9,926
SAVILLS PLC	402,617	2,495,155	3,299,276
SAWAI PHARMACEUTICAL CO LTD	82,628	4,361,905	6,378,921
SBI HOLDINGS INC	606,428	8,667,093	5,964,376
SBM OFFSHORE NV	519,669	6,463,571	6,053,260
SBS MEDIA HOLDINGS CO LTD	148,150	851,056	389,716
SCHAEFFLER AG	200,833	3,161,256	2,643,918
SCHIBSTED ASA B SHS	239,335	5,693,468	6,818,581
SCHIBSTED ASA CL A	232,925	5,887,432	6,922,662
SCHINDLER HOLDING AG REG	55,166	4,577,035	10,028,550
SCHINDLER HOLDING PART CERT	132,668	18,190,090	23,967,955
SCHMOLZ BICKENBACH AG REG	2,553,960	3,625,357	1,782,686
SCHNEIDER ELECTRIC SE	1,982,836	118,017,345	116,882,166
SCHOELLER BLECKMANN OILFIELD	31,054	2,019,669	1,874,716
SCHOUW + CO	33,892	968,596	1,875,065

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Security Name	Shares	Book Value	Market Value
SCHRODERS PLC	381,875	19,385,029	12,027,166
SCHRODERS PLC NON VOTING	339,299	11,983,042	8,200,641
SCHWEITER TECHNOLOGIES AG BR	2,855	1,228,873	2,723,629
SCINOPHARM TAIWAN LTD	310,042	588,797	419,522
SCOR SE	1,010,636	32,545,103	30,118,179
SCREEN HOLDINGS CO LTD	519,119	1,998,830	5,596,509
SCSK CORP	122,683	2,752,910	4,574,149
SEA HOLDINGS LTD	660,718	1,791,439	1,590,910
SEADRILL LTD	3,405,061	15,143,645	10,889,100
SEAH BESTEEL CORP	41,023	913,067	885,040
SEAH STEEL CORPORATION	12,851	897,880	758,652
SEB SA	69,556	6,304,256	8,415,094
SEBANG GLOBAL BATTERY CO LTD	21,416	738,881	704,658
SECOM CO LTD	497,399	25,285,489	36,620,080
SECURE ENERGY SERVICES INC	411,047	4,642,555	2,794,753
SECURITAS AB B SHS	1,075,652	12,008,294	16,415,289
SECURITY BANK CORP	3,078,780	10,455,127	12,557,901
SEEGENE INC	38,801	1,366,222	1,114,994
SEEK LTD	1,869,524	23,669,399	21,173,042
SEGA SAMMY HOLDINGS INC	578,590	8,397,742	6,198,173
SEIBU HOLDINGS INC	508,672	10,082,293	8,572,902
SEIKA CORP	142,255	334,596	335,566
SEIKAGAKU CORP	103,359	1,226,625	1,598,891
SEIKO EPSON CORP	758,225	8,377,002	12,069,216
SEIKO HOLDINGS CORP	533,341	1,710,371	1,590,821
SEINO HOLDINGS CO LTD	429,846	3,065,942	3,917,596
SEIREN CO LTD	125,741	828,753	1,177,868
SEKERBANK	1,114,044	700,338	507,502
SEKISUI CHEMICAL CO LTD	1,261,057	10,118,866	15,414,427
SEKISUI HOUSE LTD	1,815,590	22,093,030	31,492,770
SEKISUI JUSHI CORP	89,531	877,747	1,269,790
SEKISUI PLASTICS CO LTD	143,250	458,307	445,430
SELECT HARVESTS LTD	198,138	1,172,896	994,377
SEMAFO INC	909,041	4,431,183	4,339,766
SEMAPA SOCIEDADE DE INVESTIM	186,383	2,643,213	2,050,124
SEMBBCORP INDUSTRIES LTD	3,561,826	10,087,009	7,462,923
SEMBBCORP MARINE LTD	4,080,351	8,046,105	4,699,119
SEMEN INDONESIA PERSERO TBK	33,751,568	33,905,440	23,884,742
SEMICONDUCTOR MANUFACTURING	60,371,832	3,899,929	4,824,797
SEMRARA MINING AND POWER CO	461,337	1,595,899	1,226,701
SEMPERIT AG HOLDING	34,379	1,599,844	1,137,775
SENAO INTERNATIONAL CO LTD	181,980	573,111	248,213
SENEX ENERGY LTD	3,212,359	3,285,966	609,940
SENIOR PLC	1,177,205	2,371,563	3,233,929

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Security Name	Shares	Book Value	Market Value
SENKO CO LTD	545,002	2,994,797	3,267,141
SENSHU IKEDA HOLDINGS INC	1,066,741	6,117,143	3,961,676
SENSHUKAI CO LTD	90,128	620,140	593,883
SEOBU T+D	41,368	653,040	851,178
SEOUL SEMICONDUCTOR CO LTD	135,737	3,951,486	1,749,958
SEYON CO LTD	27,757	273,872	260,252
SEYON E HWA CO LTD	35,402	771,660	394,939
SER EDUCACIONAL SA	40,606	471,478	158,050
SERCO GROUP PLC	3,585,314	7,354,649	5,339,232
SERCOMM CORPORATION	813,681	1,795,384	1,816,084
SES	2,105,269	52,409,930	45,397,024
SEVEN + I HOLDINGS CO LTD	2,175,535	67,321,174	90,783,361
SEVEN BANK LTD	2,125,391	7,038,247	6,546,678
SEVEN GENERATIONS ENERGY A	589,958	7,930,997	11,202,247
SEVEN GROUP HOLDINGS LTD	610,587	3,233,264	2,732,404
SEVEN WEST MEDIA LTD	2,303,278	4,647,013	1,817,922
SEVERN TRENT PLC	820,951	19,942,838	26,722,836
SFA ENGINEERING CORP	25,364	719,343	1,095,513
SFA SEMICON CO LTD	187,509	772,716	366,276
SFCG CO. LTD	6,340	-	-
SFR GROUP SA	217,504	7,705,728	5,464,590
SFS GROUP AG	43,945	3,349,771	3,092,197
SG FLEET GROUP LTD	280,347	743,242	759,836
SGL CARBON SE	171,557	5,687,478	1,873,509
SGS SA REG	22,470	38,235,227	51,343,687
SH KELKAR + CO LTD	243,582	886,202	768,874
SHANDONG AIRLINES CO LTD B	175,168	354,897	387,233
SHANDONG CHENMING PAPER B	1,898,028	1,131,254	1,443,470
SHANDONG CHENMING PAPER H	1,191,326	657,588	879,910
SHANDONG WEIGAO GP MEDICAL H	4,695,694	3,991,029	2,669,263
SHANGHAI ELECTRIC GRP CO L H	4,281,349	1,922,377	1,793,565
SHANGHAI FOSUN PHARMACEUTI H	710,134	2,498,530	1,730,037
SHANGHAI FUDAN ZHANGJIANG H	1,122,827	925,904	1,044,969
SHANGHAI INDUSTRIAL URBAN DE	1,572,856	309,997	316,276
SHANGHAI JIN JIANG INTL HO H	1,667,770	336,212	543,888
SHANGHAI PHARMACEUTICALS H	1,245,845	3,023,209	2,742,867
SHANGRI LA ASIA LTD	3,916,387	7,243,394	3,912,373
SHANKS GROUP PLC	1,137,506	1,794,316	1,224,098
SHARP CORP	7,124,232	38,962,773	7,638,811
SHAW COMMUNICATIONS INC B	1,713,825	33,799,620	32,727,239
SHAWBROOK GROUP PLC	320,480	1,677,899	730,882
SHAWCOR LTD	229,599	5,917,620	5,662,620
SHENGJING BANK CO LTD H	1,920,366	2,391,635	1,977,806
SHENGUAN HOLDINGS GROUP LTD	2,562,316	668,178	221,289

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Security Name	Shares	Book Value	Market Value
SHENWAN HONGYUAN HK LTD	1,109,191	882,535	561,891
SHENZHEN CHIWAN WHARF HLDG B	208,994	351,654	318,423
SHENZHEN EXPRESSWAY CO H	3,137,633	2,160,415	2,851,309
SHENZHEN INTL HOLDINGS	1,845,347	2,299,364	2,664,091
SHENZHEN INVESTMENT LTD	6,993,868	2,603,695	2,785,665
SHENZHEN WONGTEE INTL ENT B	84,235	82,589	112,487
SHENZHOU INTERNATIONAL GROUP	1,139,887	4,391,273	5,502,584
SHIBUSAWA WAREHOUSE CO LTD	162,648	640,093	434,405
SHIBUYA CORPORATION	57,001	1,623,675	934,004
SHIGA BANK LTD/THE	1,034,343	5,824,819	4,405,965
SHIH WEI NAVIGATION CO LTD	247,812	181,943	77,204
SHIKOKU BANK LTD/THE	629,176	1,898,524	1,226,584
SHIKOKU CHEMICALS CORP	116,390	688,960	907,616
SHIKOKU ELECTRIC POWER CO	526,941	11,500,249	6,194,475
SHIKUN + BINUI LTD	789,327	1,771,356	1,343,522
SHIMA SEIKI MFG LTD	78,204	1,702,228	1,500,190
SHIMACHU CO LTD	129,598	3,203,962	2,812,029
SHIMADZU CORP	689,414	6,314,014	10,241,417
SHIMAMURA CO LTD	55,808	5,181,728	8,257,824
SHIMANO INC	481,463	27,573,802	72,883,457
SHIMAO PROPERTY HOLDINGS LTD	2,658,899	4,363,199	3,345,066
SHIMIZU BANK LTD/THE	22,184	832,431	481,129
SHIMIZU CORP	1,659,817	8,871,069	15,467,249
SHIMOJIMA CO LTD	29,346	314,699	292,633
SHIN ETSU CHEMICAL CO LTD	1,144,149	66,945,105	66,492,022
SHIN ETSU POLYMER CO LTD	163,076	800,744	948,984
SHIN KONG FINANCIAL HOLDING	19,705,550	5,389,783	3,854,491
SHIN NIPPON BIOMEDICAL LABOR	50,933	497,268	273,557
SHIN ZU SHING CO LTD	210,004	687,206	686,798
SHINDENGEN ELECTRIC MFG	294,885	1,193,812	925,558
SHINHAN FINANCIAL GROUP LTD	1,967,119	78,763,435	64,896,056
SHINING BUILDING BUSINESS CO	78,000	32,755	26,597
SHINKO ELECTRIC INDUSTRIES	319,751	2,054,826	1,549,041
SHINKO PLANTECH CO LTD	155,475	1,379,118	1,157,839
SHINKO SHOJI CO LTD	50,834	458,254	481,630
SHINKONG SYNTHETIC FIBERS	2,127,403	697,262	567,149
SHINMAYWA INDUSTRIES LTD	223,869	1,295,626	1,376,953
SHINSEGAE CO LTD	8,523	1,653,926	1,442,883
SHINSEGAE INC	15,845	4,841,818	2,682,447
SHINSEI BANK LTD	8,092,408	14,008,614	11,674,396
SHINWA CO LTD	29,807	418,320	392,525
SHINYOUNG SECURITIES CO LTD	12,950	654,046	561,022
SHIONOGI + CO LTD	947,357	26,298,909	51,417,135
SHIP HEALTHCARE HOLDINGS INC	116,496	2,067,500	3,599,695

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SHIPPING CORP OF INDIA LTD	212,176	211,664	210,148
SHIRE PLC	1,751,904	58,258,991	108,689,672
SHISEIDO CO LTD	1,404,294	27,258,186	36,096,344
SHIZUOKA BANK LTD/THE	1,619,175	16,515,798	11,316,393
SHIZUOKA GAS CO LTD	189,910	1,148,117	1,330,978
SHO BOND HOLDINGS CO LTD	62,982	1,698,710	2,848,594
SHOCHIKU CO LTD	270,392	2,769,930	2,806,974
SHOPRITE HOLDINGS LTD	3,212,813	40,853,607	36,487,196
SHOUGANG CONCORD INTL ENT CO	5,252,076	254,072	146,907
SHOUGANG FUSHAN RESOURCES GR	16,271,525	6,710,617	2,894,412
SHOWA AIRCRAFT INDUSTRY	29,943	340,374	263,852
SHOWA CORP	228,121	1,817,323	1,269,687
SHOWA DENKO K K	537,165	9,267,543	5,031,829
SHOWA SANGYO CO LTD	420,229	1,388,399	1,781,844
SHOWA SHELL SEKIYU KK	722,803	5,827,325	6,707,366
SHREE CEMENT LTD	15,056	1,792,224	3,244,944
SHREE RENUKA SUGARS LTD	3,264,205	1,094,086	826,993
SHRIRAM CITY UNION FINANCE	256,497	7,450,494	6,271,341
SHRIRAM TRANSPORT FINANCE	431,458	5,843,106	7,695,867
SHUFERSAL LTD	177,452	382,193	593,947
SHUI ON LAND LTD	7,980,934	3,448,377	2,016,335
SHUN TAK HOLDINGS LTD	5,102,023	2,250,501	1,604,668
SHUNFENG INTERNATIONAL CLEAN	2,286,200	1,121,189	297,638
SIA ENGINEERING CO LTD	606,899	1,911,127	1,659,401
SIAM CEMENT PUB CO FOR REG	1,522,943	22,023,521	20,629,512
SIAM CITY CEMENT PCL FOR	137,600	1,252,922	1,159,070
SIAM COMMERCIAL BANK FOREIGN	3,652,102	13,131,202	14,446,275
SIAM GLOBAL HOUSE PCL FOREIG	2,660,018	1,253,443	1,029,489
SIAS SPA	285,796	2,582,465	2,459,079
SIBANYE GOLD LTD	2,570,777	5,767,090	8,798,042
SICHUAN EXPRESSWAY CO H	1,341,634	651,632	453,094
SIDI KERIR PETROCHEMICALS CO	176,773	362,772	231,121
SIEGFRIED HOLDING AG REG	6,786	844,133	1,306,718
SIEMENS AG REG	2,994,131	289,504,865	305,390,167
SIEMENS LTD	115,899	1,770,544	2,248,951
SIERRA WIRELESS INC	89,531	2,972,927	1,509,075
SIG PLC	1,999,821	4,350,672	3,007,531
SIGMA PHARMACEUTICALS LTD	4,224,043	2,505,385	3,554,101
SIGMAGOLD INTI PERKASA TBK P	7,424,882	321,913	227,031
SIGURD MICROELECTRONICS CORP	1,178,082	989,855	858,208
SIIC ENVIRONMENT HOLDINGS LT	3,380,508	2,239,575	1,557,259
SIIX CORP	51,042	904,148	1,743,842
SIKA AG BR	8,829	25,329,540	36,938,161
SILERGY CORP	966,068	9,137,460	11,320,062

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Security Name	Shares	Book Value	Market Value
SILICON INTEGRATED SYSTEMS	627,364	236,400	120,965
SILICON WORKS CO LTD	24,150	719,167	693,970
SILICONWARE PRECISION INDS	5,839,968	7,412,187	8,861,603
SILLOAM INTERNATIONAL HOSPITA	310,817	413,256	272,884
SILVER BASE GROUP HOLDINGS	1,941,655	1,124,336	272,804
SILVER STANDARD RESOURCES	323,307	5,458,326	4,174,831
SILVER WHEATON CORP	1,090,274	35,123,311	25,529,561
SILVERLAKE AXIS LTD	2,136,152	1,250,358	817,385
SIMCORP A/S	97,744	1,858,300	4,781,518
SIME DARBY BERHAD	9,107,206	21,581,845	17,145,900
SIMPLO TECHNOLOGY CO LTD	664,731	3,155,647	2,318,183
SIMS METAL MANAGEMENT LTD	384,929	8,060,344	2,241,356
SINANEN HOLDINGS CO LTD	119,375	522,435	459,626
SINBON ELECTRONINCS CO LTD	1,188,150	2,378,313	2,662,924
SINCERE NAVIGATION	822,827	694,363	493,559
SINCERE WATCH HK LTD	6,595,456	996,177	352,814
SINDOH CO LTD	8,865	390,412	386,336
SINFONIA TECHNOLOGY CO LTD	491,109	940,028	794,659
SINGAMAS CONTAINER HLDGS	7,219,263	1,447,596	688,617
SINGAPORE AIRLINES LTD	2,273,632	19,560,840	18,007,959
SINGAPORE EXCHANGE LTD	5,277,475	27,712,274	29,879,157
SINGAPORE POST LTD	4,166,181	3,460,449	4,550,327
SINGAPORE PRESS HOLDINGS LTD	4,587,253	13,443,045	13,462,849
SINGAPORE TECH ENGINEERING	4,422,184	10,143,561	10,349,863
SINGAPORE TELECOMMUNICATIONS	29,614,698	73,319,799	90,873,527
SINGYES SOLAR	102,551	-	1,930
SINO AMERICAN SILICON PRODUC	839,592	1,179,179	938,259
SINO BIOPHARMACEUTICAL	9,986,453	6,609,878	6,500,633
SINO LAND CO	8,464,937	13,997,899	13,813,714
SINO OCEAN GROUP HOLDING LTD	5,026,337	3,318,775	2,170,448
SINO OIL AND GAS HOLDINGS LT	36,806,227	1,375,606	948,865
SINO THAI ENGR + CONST FOR	911,746	533,069	617,517
SINOFERT HOLDINGS LTD	4,667,835	1,141,937	571,600
SINOLINK WORLDWIDE HOLDINGS	2,434,371	214,571	257,308
SINOPAC FINANCIAL HOLDINGS	18,413,159	5,540,382	5,428,226
SINOPEC ENGINEERING GROUP H	2,921,910	3,032,661	2,636,440
SINOPEC KANTONS HOLDINGS	1,307,233	1,125,409	668,955
SINOPEC OILFIELD SERVICE H	3,501,817	1,300,323	668,049
SINOPEC SHANGHAI PETROCHEM H	7,160,110	2,201,170	3,267,202
SINOPHARM GROUP CO H	2,435,558	8,565,593	11,600,211
SINOSOFT TECHNOLOGY GROUP LT	681,703	369,381	383,999
SINOTRANS LIMITED H	2,701,836	888,835	1,194,555
SINOTRANS SHIPPING LTD	2,799,009	638,761	443,775
SINOTRUK HONG KONG LTD	1,814,189	1,020,693	781,056

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Security Name	Shares	Book Value	Market Value
SINTEX INDUSTRIES LTD	363,066	498,988	435,443
SINTOKOGIO LTD	191,717	1,508,020	1,425,874
SINYI REALTY CO	309,540	319,767	278,748
SIRTEX MEDICAL LTD	127,060	1,544,692	2,419,140
SITC INTERNATIONAL HOLDINGS	3,264,572	1,542,702	1,708,462
SITRONIX TECHNOLOGY CORP	205,545	420,566	669,030
SIX OF OCTOBER DEVELOPMENT	294,994	388,127	335,192
SIXT SE	43,580	868,363	2,225,891
SIXT SE PRFD	54,163	954,231	2,125,305
SJM HOLDINGS LTD	5,941,129	8,774,084	3,606,973
SK CHEMICALS CO LTD	52,023	2,847,964	3,278,934
SK GAS LTD	10,059	620,156	753,673
SK HOLDINGS CO LTD	83,986	12,509,640	14,765,113
SK HYNIX INC	2,154,017	50,163,159	60,589,609
SK INNOVATION CO LTD	289,988	28,717,963	35,372,064
SK MATERIALS CO LTD	14,842	1,159,847	1,582,357
SK NETWORKS CO LTD	722,935	5,277,327	3,728,117
SK SECURITIES CO LTD	712,120	1,263,838	658,426
SK TELECOM	266,935	54,537,488	49,941,031
SKANDINAVISKA ENSKILDA BAN A	5,113,472	40,412,428	44,027,030
SKANSKA AB B SHS	1,318,802	22,792,646	27,301,543
SKC CO LTD	69,294	1,691,849	1,627,308
SKF AB A SHS	42,110	754,065	676,430
SKF AB B SHARES	1,308,671	22,804,128	20,712,736
SKISTAR AB	58,280	804,851	846,060
SKY NETWORK TELEVISION LTD	1,017,794	4,125,790	3,457,643
SKY PERFECT JSAT HOLDINGS	579,450	2,849,337	2,660,308
SKY PLC	4,252,979	53,594,412	48,212,047
SKYCITY ENTERTAINMENT GROUP	1,996,705	6,107,748	6,513,002
SKYLARK CO LTD	280,330	3,682,363	3,541,353
SKYWAY SECURITIES GROUP LTD	11,065,322	330,741	333,759
SKYWORTH DIGITAL HLDGS LTD	4,710,079	3,206,719	3,849,200
SL CORP	57,981	938,765	724,863
SLATER + GORDON LTD	928,532	4,765,222	269,640
SLC AGRICOLA SA	376,874	1,880,657	1,741,001
SM INVESTMENTS CORP	818,466	12,836,838	16,822,506
SM PRIME HOLDINGS INC	21,069,065	8,368,840	12,225,633
SMA SOLAR TECHNOLOGY AG	65,628	2,495,493	3,222,580
SMARTONE TELECOMMUNICATIONS	1,435,662	1,371,991	2,553,785
SMC CORP	270,757	40,061,016	65,729,752
SMI HOLDINGS GROUP LTD	7,251,738	649,527	682,367
SMILES SA	68,757	640,555	1,029,929
SMITH + NEPHEW PLC	2,226,381	23,575,606	37,708,781
SMITHS GROUP PLC	1,064,453	20,666,559	16,406,736

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SMK CORP	165,135	758,673	563,381
SMRT CORP LTD	1,886,575	2,207,080	2,109,588
SMS CO LTD	61,975	619,939	1,356,826
SMS MANAGEMENT + TECH LTD	185,246	1,027,994	224,832
SMURFIT KAPPA GROUP PLC	619,959	14,674,914	13,682,844
SNAM SPA	9,693,800	50,262,307	57,723,561
SNC LAVALIN GROUP INC	472,013	20,801,923	19,720,831
SNS REAAL	2,618,193	-	3
SOBHA LTD	47,448	348,988	229,668
SOC QUIMICA Y MINERA CHILE B	427,802	13,368,574	10,591,918
SOCAM DEVELOPMENT LTD	700,332	924,966	325,885
SOCIETE BIC SA	65,421	4,563,332	9,226,666
SOCIETE GENERALE SA	2,921,252	177,315,041	91,551,697
SOCO INTERNATIONAL PLC	715,555	3,432,710	1,360,697
SODA SANAYII	501,487	816,371	793,478
SODEXO	393,057	31,559,555	42,251,863
SODICK CO LTD	114,401	467,326	874,259
SOFINA	43,997	5,044,193	5,804,274
SOFT WORLD INTL CORP	349,569	679,168	730,368
SOFTBANK GROUP CORP	2,945,285	102,137,834	166,198,047
SOFTWARE AG	217,586	6,186,284	7,383,547
SOGO MEDICAL CO LTD	23,477	684,113	865,028
SOHGO SECURITY SERVICES CO	205,524	3,874,776	10,116,934
SOHO CHINA LTD	6,869,085	4,147,648	3,293,782
SOJITZ CORP	5,712,184	13,045,136	13,418,816
SOLAR A/S B SHS	19,766	1,158,852	914,999
SOLAR APPLIED MATERIALS TECH	475,745	531,834	-
SOLARTECH ENERGY CORP	345,346	218,894	203,403
SOLOCAL GROUP	311,995	5,142,136	748,333
SOLVAY SA	215,401	25,013,460	19,952,809
SOMOS EDUCACAO SA	93,561	605,143	306,638
SOMPO HOLDINGS INC	867,459	28,706,388	22,817,400
SOMPO JAPAN NIPPONKOA HOLDIN	405,922	11,688,839	10,677,264
SONAE	3,928,300	4,032,965	3,076,721
SONAE SIERRA BRASIL SA	31,813	387,059	171,588
SONAECOM SGPS SA	91,763	198,299	230,496
SONDA SA	949,597	1,811,862	1,728,326
SONIC HEALTHCARE LTD	2,338,654	31,165,978	37,526,352
SONIX TECHNOLOGY CO LTD	195,004	265,410	200,390
SONOVA HOLDING AG REG	130,172	11,900,612	17,236,883
SONY CORP	3,907,852	117,815,549	113,818,718
SONY FINANCIAL HOLDINGS INC	747,196	12,867,747	8,332,121
SOPHOS GROUP PLC	695,724	2,607,339	1,952,163
SOPRA STERIA GROUP	44,563	3,610,982	4,607,679

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SOTETSU HOLDINGS INC	1,151,723	4,215,404	6,443,991
SOULBRAIN CO LTD	22,583	774,355	1,090,072
SOUTH INDIAN BANK LTD	2,459,534	894,667	712,407
SOUTH VALLEY CEMENT	268,110	322,235	146,435
SOUTH32 LTD	12,688,320	21,219,843	14,549,493
SOUTHERN CROSS MEDIA GROUP L	2,369,347	2,873,306	2,196,449
SP SETIA BHD	1,773,924	1,627,806	1,276,046
SPAR GROUP LIMITED/THE	402,311	4,695,072	5,549,111
SPAR NORD BANK A/S	251,988	2,778,523	2,013,108
SPAREBANK 1 SMN	448,555	2,914,878	2,503,305
SPAREBANK 1 SR BANK ASA	486,915	3,713,491	2,397,348
SPARK NEW ZEALAND LTD	12,661,158	26,127,019	32,011,333
SPC SAMLIP	6,297	1,521,380	1,025,039
SPCG PCL	975,009	784,892	566,027
SPECTRIS PLC	439,732	8,554,594	10,727,958
SPEEDY HIRE PLC	1,461,695	1,080,468	649,703
SPIE SA	159,560	2,906,738	2,865,463
SPIRAX SARCO ENGINEERING PLC	204,068	5,293,724	10,202,629
SPIRE HEALTHCARE GROUP PLC	768,319	4,038,342	3,430,477
SPIRENT COMMUNICATIONS PLC	1,671,670	2,446,739	1,815,684
SPONDA OYJ	837,312	3,362,448	3,627,826
SPORTON INTERNATIONAL INC	1,273,175	7,304,959	6,571,301
SPORTS DIRECT INTERNATIONAL	584,806	7,823,527	2,497,753
SPOTLESS GROUP HOLDINGS LTD	12,623,289	12,215,250	10,527,217
SPRINGLAND INTERNATIONAL HOL	2,536,714	1,112,530	326,983
SPROTT INC	466,829	1,422,648	923,809
SPT ENERGY GROUP INC	2,003,507	1,048,164	134,291
SQUARE ENIX HOLDINGS CO LTD	293,163	6,273,487	9,458,701
SRA HOLDINGS INC	18,702	446,537	358,582
SRE GROUP LTD	6,364,536	278,218	167,359
SREI INFRASTRUCTURE FINANCE	371,677	262,753	396,209
SRG TAKAMIYA CO LTD	52,624	385,442	217,494
SRI TRANG AGRO INDUSTRY FOR	927,732	433,162	332,653
SRISAWAD POWER 1979 PCL	247,582	-	59,535
SRISAWAD POWER 1979 PCL F	10,145,980	10,233,829	10,971,748
SSAB AB B SHARES	483,813	1,911,937	912,499
SSAB AB A SHARES	608,889	3,187,369	1,399,926
SSAB AB BTA B	996,056	3,043,236	1,869,214
SSANGYONG CEMENT IND	43,072	354,488	699,270
SSANGYONG CEMENT RTS	10,692	-	5,115
SSANGYONG MOTOR CO	118,547	1,079,755	720,432
SSE PLC	3,759,827	85,296,121	78,106,178
SSP GROUP PLC	1,285,188	5,714,828	4,827,690
SSY GROUP LTD	2,052,513	645,699	661,423

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Security Name	Shares	Book Value	Market Value
ST BARBARA LTD	1,864,173	3,144,281	4,094,786
ST CORP	29,844	324,141	323,484
ST GALLER KANTONALBANK A REG	7,624	2,981,390	2,958,161
ST JAMES S PLACE PLC	3,022,622	32,392,930	31,719,039
ST SHINE OPTICAL CO LTD	62,315	1,055,689	1,396,616
ST. MODWEN PROPERTIES PLC	480,468	1,773,033	1,723,904
STADA ARZNEIMITTEL AG	184,520	6,430,095	9,519,821
STAGECOACH GROUP PLC	1,468,702	4,709,484	4,537,327
STALLERGENES GREER PLC	8,452	579,650	207,507
STANDARD BANK GROUP LTD	5,873,050	68,603,948	51,251,333
STANDARD CHARTERED PLC	8,206,280	136,691,244	61,937,503
STANDARD FOODS CORP	656,172	1,410,486	1,604,884
STANDARD LIFE PLC	5,466,952	30,712,827	21,456,940
STANLEY ELECTRIC CO LTD	393,123	7,311,172	8,303,897
STANTEC INC	438,100	8,204,966	10,568,791
STAR ENTERTAINMENT GRP LTD/T	3,957,167	15,742,521	15,911,134
STAR MICRONICS CO LTD	104,154	1,230,774	1,087,333
STAR PETROLEUM REFINING PCL	1,798,510	520,527	488,781
STARHUB LTD	1,860,626	4,201,068	5,239,449
STARPHARMA HOLDINGS LTD	943,536	1,310,538	453,149
START TODAY CO LTD	120,728	3,334,319	6,331,201
STARTS CORP INC	84,273	1,289,120	1,665,905
STARZEN CO LTD	20,095	578,444	737,467
STATE BANK OF INDIA	3,645,169	13,278,988	11,816,623
STATOIL ASA	7,347,360	148,712,411	126,524,971
STEADFAST GROUP LTD	1,290,430	1,759,866	1,897,687
STEEL AUTHORITY OF INDIA	4,101,511	5,435,465	2,755,812
STEINHOFF INTERNATIONAL H NV	5,423,307	24,813,939	31,206,696
STELLA CHEMIFA CORP	26,780	685,104	912,319
STELLA INTERNATIONAL	1,085,008	2,234,340	1,918,847
STELLA JONES INC	126,098	2,736,257	4,671,275
STMICROELECTRONICS NV	3,670,802	31,583,768	21,386,239
STOBART GROUP LTD	842,577	1,906,737	1,802,172
STOCKMANN OYJ ABP B SHARE	67,671	1,495,298	390,553
STOLT NIELSEN LTD	85,647	1,256,553	1,038,865
STORA ENSO OYJ R SHS	2,166,837	18,410,537	17,284,029
STOREBRAND ASA	1,880,571	8,393,695	7,047,689
STRABAG SE BR	47,923	1,154,340	1,442,820
STRAUMANN HOLDING AG REG	25,919	8,512,506	10,209,932
STRAUSS GROUP LTD	78,100	813,056	1,225,922
STRIDES SHASUN LTD	53,394	898,132	893,014
STROEER SE + CO KGAA	78,676	2,329,527	3,605,004
STUDIO ALICE CO LTD	25,964	317,537	608,670
SUBSEA 7 SA	1,361,860	11,279,985	13,231,347

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Security Name	Shares	Book Value	Market Value
SUEDZUCKER AG	339,277	7,285,072	7,453,595
SUEZ	1,500,805	28,973,103	23,475,849
SUGI HOLDINGS CO LTD	89,192	2,971,652	4,946,921
SUI SOUTHERN GAS CO LTD	1,074,917	284,423	281,279
SULZER AG REG	71,102	7,729,812	6,159,956
SUMCO CORP	442,098	6,790,338	2,788,160
SUMITOMO BAKELITE CO LTD	619,723	2,349,748	2,857,287
SUMITOMO CHEMICAL CO LTD	5,133,083	24,346,615	20,914,598
SUMITOMO CORP	3,452,263	42,883,535	34,475,516
SUMITOMO DAINIPPON PHARMA CO	825,417	10,072,317	14,216,902
SUMITOMO DENSETSU CO LTD	38,697	539,041	418,696
SUMITOMO ELECTRIC INDUSTRIES	2,077,015	26,297,949	27,139,467
SUMITOMO FORESTRY CO LTD	473,011	4,154,801	6,362,757
SUMITOMO HEAVY INDUSTRIES	1,732,969	9,665,696	7,500,128
SUMITOMO METAL MINING CO LTD	1,227,179	18,144,986	12,302,893
SUMITOMO MITSUI CONSTRUCTION	2,047,377	1,767,854	1,716,292
SUMITOMO MITSUI FINANCIAL GR	3,928,833	196,308,371	112,055,408
SUMITOMO MITSUI TRUST HOLDIN	22,168,445	88,302,190	71,265,748
SUMITOMO OSAKA CEMENT CO LTD	3,305,605	11,402,336	14,145,243
SUMITOMO PRECISION PRODUCTS	77,594	324,627	232,955
SUMITOMO REAL ESTATE SALES	272,678	6,206,927	5,321,201
SUMITOMO REALTY + DEVELOPMEN	1,047,415	25,929,691	28,122,662
SUMITOMO RIKO COMPANY LTD	179,669	1,691,729	1,427,334
SUMITOMO RUBBER INDUSTRIES	667,821	8,428,635	8,872,599
SUMITOMO SEIKA CHEMICALS CO	163,370	800,224	902,920
SUMITOMO WAREHOUSE CO LTD	309,380	1,411,783	1,528,955
SUMMARECON AGUNG TBK PT	13,207,351	1,297,043	1,809,295
SUMMERSET GROUP HOLDINGS LTD	627,165	1,516,742	1,956,403
SUMMIT ASCENT HOLDINGS LTD	2,276,079	1,706,820	422,477
SUN ART RETAIL GROUP LTD	6,576,861	8,132,180	4,603,324
SUN FRONTIER FUDOUSAN CO LTD	57,101	693,393	578,301
SUN HUNG KAI + CO LTD	2,374,898	1,717,226	1,389,805
SUN HUNG KAI PROPERTIES	3,458,522	45,151,255	41,482,030
SUN INTERNATIONAL LTD	259,101	2,255,586	1,522,232
SUN LIFE FINANCIAL INC	1,854,004	62,788,138	60,586,681
SUN PHARMA ADVANCED RESEARCH	98,424	229,081	485,449
SUN PHARMACEUTICAL INDUS	4,566,101	29,785,299	51,624,442
SUN TV NETWORK LTD	261,510	1,650,032	1,410,129
SUNAC CHINA HOLDINGS LTD	4,656,520	3,650,021	2,881,083
SUNCOR ENERGY INC	4,862,003	182,612,679	134,175,849
SUNCORP GROUP LTD	3,743,186	38,213,095	33,947,805
SUNCORP TECHNOLOGIES LTD	30,152,078	1,288,898	408,093
SUNDANCE ENERGY AUSTRALIA LT	1,480,228	1,302,127	110,218
SUNDARAM FINANCE LTD	32,577	410,062	735,511

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SUNDRUG CO LTD	90,204	3,191,562	8,405,786
SUNG KWANG BEND CO LTD	46,832	916,917	374,052
SUNGWOO HITECH CO LTD	257,963	2,263,699	1,731,177
SUNNY OPTICAL TECH	3,925,780	8,066,240	13,738,800
SUNPLUS TECHNOLOGY CO LTD	636,374	211,949	237,711
SUNREX TECHNOLOGY CORP	186,724	97,405	93,770
SUNRISE COMMUNICATIONS GROUP	98,545	8,516,246	6,291,817
SUNSHINE OILSANDS LTD	4,629,752	695,058	208,871
SUNTORY BEVERAGE + FOOD LTD	389,398	14,221,640	17,536,012
SUNWAY BHD	1,926,473	1,701,366	1,433,566
SUNWAY CONSTRUCTION GROUP BHD	533,961	165,148	211,916
SUPALAI PUBLIC CO LTD FOR	8,014,703	4,574,007	5,451,093
SUPER GROUP LTD	2,240,930	3,595,062	3,635,801
SUPER RETAIL GROUP LTD	390,069	2,347,675	2,547,206
SUPERB SUMMIT INTERNATIONAL	15,630,000	-	2
SUPERBLOCK PCL FOREIGN	16,024,166	858,359	825,377
SUPERGROUP PLC	146,352	2,835,530	2,476,853
SUPERIOR PLUS CORP	395,894	4,600,032	3,249,577
SUPERMAX CORP BHD	1,189,812	702,150	634,527
SUPREME INDUSTRIES LTD	65,927	780,598	892,126
SURUGA BANK LTD	498,921	7,042,518	11,209,798
SURYA CITRA MEDIA PT TBK	14,659,603	3,606,148	3,661,434
SURYA SEMESTA INTERNUSA PT	7,804,285	680,625	366,218
SUZANO PAPEL E CELULO PREF A	1,207,424	5,169,004	4,270,031
SUZLON ENERGY LTD	6,857,234	2,352,151	1,767,774
SUZUKEN CO LTD	299,294	9,527,825	9,364,779
SUZUKI MOTOR CORP	1,243,259	30,773,666	33,368,872
SVENSKA CELLULOSA AB SCA B	2,143,289	40,411,518	68,047,336
SVENSKA HANDELSBANKEN A SHS	9,208,657	95,647,873	110,642,567
SVENSKA HANDELSBANKEN B SHS	84,457	1,311,188	1,053,632
SVG CAPITAL PLC	455,373	2,909,159	3,147,199
SWANCOR IND CO LTD	82,990	486,866	333,153
SWAP CITIBANK BOC EUR	(290,000)	(322,175)	(322,175)
SWAPS CCDUBIEU9 COC EUR	10,000	11,271	11,109
SWATCH GROUP AG/THE BR	71,624	19,047,357	20,806,273
SWATCH GROUP AG/THE REG	113,712	5,718,088	6,495,680
SWBC CCGLMIEU4 BOC	(270,000)	(305,789)	(299,956)
SWCC SHOWA HOLDINGS CO LTD	1,029,764	934,865	562,109
SWECO AB B SHS	189,534	3,164,261	3,268,247
SWEDBANK AB A SHARES	3,999,909	66,990,754	82,946,878
SWEDISH MATCH AB	37,542	1,312,430	1,296,049
SWEDISH ORPHAN BIOVITRUM AB	434,796	3,052,329	5,275,414
SWIRE PACIFIC LTD CL A	1,532,550	16,480,595	17,305,008
SWIRE PROPERTIES LTD	2,837,988	7,517,012	7,517,534

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SWISS LIFE HOLDING AG REG	116,501	18,300,246	26,775,468
SWISS PRIME SITE REG	160,413	11,763,341	14,523,125
SWISS RE AG	1,079,621	59,266,605	93,921,001
SWISSCOM AG REG	143,945	64,614,142	71,322,531
SWISSQUOTE GROUP HOLDING REG	27,002	1,132,602	631,940
SYARIKAT TAKAFUL MALAYSIA	506,051	521,900	508,374
SYDBANK A/S	211,274	5,219,405	5,274,906
SYDNEY AIRPORT	2,917,218	8,795,542	15,074,791
SYMPHONY LTD	10,044	367,399	369,794
SYMRISE AG	363,694	19,282,165	24,707,409
SYNCMOLD ENTERPRISE CORP	403,076	707,850	660,985
SYNDICATE BANK	1,024,236	1,520,184	1,104,739
SYNGENE INTERNATIONAL LTD	59,036	357,057	351,840
SYNGENTA AG 2ND LINE	35,519	13,221,587	13,581,223
SYNGENTA AG REG	274,477	74,656,128	105,401,253
SYNNEX TECHNOLOGY INTL CORP	2,916,014	4,082,069	3,141,185
SYNTHOMER PLC	787,587	2,259,481	3,417,537
SYNTHOS SA	1,999,301	2,689,719	1,816,927
SYRAH RESOURCES LTD	531,862	1,499,747	2,364,267
SYSMEX CORP	518,834	14,873,210	35,350,892
SYSTEX CORP	181,787	228,867	315,574
T GAIA CORP	84,097	677,941	1,177,142
T HASEGAWA CO LTD	59,488	865,912	1,050,137
T M G HOLDING	3,922,004	3,282,197	2,155,348
T RAD CO LTD	180,057	568,304	308,900
T+D HOLDINGS INC	2,758,226	41,965,929	23,092,313
TA CHEN STAINLESS PIPE CO	1,062,380	667,863	531,865
TA ENTERPRISE BERHAD	271,400	51,589	33,660
TA YA ELECTRIC WIRE + CABLE	639,220	156,017	83,818
TABCORP HOLDINGS LTD	2,071,232	7,311,740	7,048,032
TABREED	1,217,741	559,114	464,141
TABUCHI ELECTRIC CO LTD	71,028	1,169,808	243,014
TACHI S CO LTD	111,110	1,458,906	1,620,238
TADANO LTD	282,676	4,887,405	2,331,063
TAEKWANG INDUSTRIAL CO LTD	2,037	1,723,074	1,535,142
TAEWOONG CO LTD	23,792	1,244,549	374,903
TAEYOUNG ENGINEERING + CONST	108,893	557,994	565,332
TAG IMMOBILIEN AG	375,167	4,549,517	4,913,966
TAHOE RESOURCES INC	791,654	10,773,267	11,795,256
TAICHUNG COMMERCIAL BANK	4,473,373	1,277,178	1,250,808
TAIFLEX SCIENTIFIC CO LTD	306,872	393,641	339,605
TAIGEN BIOPHARMACEUTICALS	353,754	491,268	312,533
TAIHEI DENGYO KAISHA LTD	83,562	743,146	845,479
TAIHEIYO CEMENT CORP	4,550,618	10,898,736	10,690,116

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Security Name	Shares	Book Value	Market Value
TAIHO KOGYO CO	74,099	717,466	759,123
TAIKISHA LTD	109,891	2,007,921	2,713,265
TAINAN SPINNING	1,644,353	778,218	626,974
TAISEI CORP	3,116,224	10,321,315	25,454,680
TAISEI LAMICK CO LTD	13,828	331,861	374,837
TAISHIN FINANCIAL HOLDING	20,427,635	6,803,656	7,852,155
TAISHO PHARMACEUTICAL HOLDIN	118,943	8,252,372	12,475,121
TAIWAN ACCEPTANCE CORP	301,124	700,830	689,825
TAIWAN BUSINESS BANK	10,136,031	2,521,607	2,570,220
TAIWAN CEMENT	5,628,246	6,492,715	5,591,782
TAIWAN COGENERATION CORP	508,805	334,909	391,947
TAIWAN COOPERATIVE FINANCIAL	16,754,716	7,736,364	7,375,212
TAIWAN FAMILYMART CO LTD	77,952	531,457	488,124
TAIWAN FERTILIZER CO LTD	1,464,302	2,991,578	1,945,050
TAIWAN FIRE + MARINE INSURAN	30,000	21,079	17,669
TAIWAN GLASS IND CORP	1,871,500	1,184,048	797,704
TAIWAN HON CHUAN ENTERPRISE	403,547	816,179	599,835
TAIWAN LAND DEVELOPMENT CORP	991,021	333,672	325,640
TAIWAN LIPOSOME CO LTD	47,423	413,623	211,689
TAIWAN MASK CORPORATION	245,018	78,955	64,181
TAIWAN MOBILE CO LTD	3,445,637	9,926,154	12,016,310
TAIWAN PAIHO LIMITED	227,701	523,541	607,033
TAIWAN PAIHO LTD	293,724	225,572	783,046
TAIWAN PCB TECHVEST CO LTD	501,036	625,806	468,279
TAIWAN SECOM	658,530	1,577,473	1,898,486
TAIWAN SEMICONDUCTOR CO LTD	499,705	434,152	598,704
TAIWAN SEMICONDUCTOR MANUFAC	90,699,713	270,482,259	456,886,556
TAIWAN SHIN KONG SECURITY CO	77,000	93,900	96,551
TAIWAN STYRENE MONOMER	773,759	290,629	376,578
TAIWAN SURFACE MOUNTING TECH	884,585	1,137,125	755,458
TAIWAN TEA CORP	819,753	452,246	378,633
TAIYEN BIOTECH CO LTD	246,932	223,550	241,505
TAIYO HOLDINGS CO LTD	44,368	1,168,459	1,360,134
TAIYO NIPPON SANSEI CORP	342,959	3,717,017	3,122,364
TAIYO PARTNERS JPY	15,958,459,695	128,186,546	356,254,452
TAIYO YUDEN CO LTD	282,512	2,430,423	2,434,355
TAKAMATSU CONSTRUCTION GROUP	54,033	968,358	1,260,357
TAKAOKA TOKO CO LTD	51,850	1,106,619	837,977
TAKARA HOLDINGS INC	417,343	2,908,127	3,819,918
TAKARA LEBEN CO LTD	233,343	916,131	1,771,850
TAKARA STANDARD CO LTD	372,661	2,674,972	3,370,985
TAKASAGO INTERNATIONAL CORP	53,837	1,451,050	1,441,038
TAKASAGO THERMAL ENGINEERING	230,865	2,356,387	2,716,195
TAKASHIMAYA CO LTD	950,680	7,963,973	6,774,027

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Security Name	Shares	Book Value	Market Value
TAKATA CORP	444,902	3,218,761	1,712,998
TAKEDA PHARMACEUTICAL CO LTD	2,129,208	112,229,415	91,818,087
TAKEUCHI MFG CO LTD	93,013	1,726,598	1,186,800
TAKIHYO CO LTD	70,630	315,623	293,288
TAKIRON CO LTD	174,484	644,923	777,262
TAKKT AG	94,493	1,598,307	1,858,092
TAKUMA CO LTD	207,942	919,998	1,836,395
TALANX AG	453,458	14,476,591	13,415,368
TALKTALK TELECOM GROUP	1,704,724	7,588,881	4,995,295
TAMBANG BATUBARA BUKIT ASAM	2,630,303	2,986,008	1,532,892
TAMRON CO LTD	54,773	948,847	729,315
TAMURA CORP	252,642	789,748	719,089
TANSEISHA CO LTD	84,856	627,080	623,658
TARKETT	60,830	2,272,010	1,990,554
TASSAL GROUP LTD	692,787	2,226,291	2,053,079
TAT GIDA SANAYI AS	94,623	197,123	179,990
TATA CHEMICALS LTD	61,619	389,057	392,927
TATA COMMUNICATIONS LTD	119,572	778,255	851,152
TATA CONSULTANCY SVCS LTD	3,014,330	93,809,994	114,021,584
TATA ELXSI LTD	322,035	9,770,533	8,096,798
TATA GLOBAL BEVERAGES LTD	270,019	687,612	524,875
TATA MOTORS LTD	1,925,048	8,794,344	13,098,423
TATA MOTORS LTD A DVR	625,809	2,343,066	2,705,084
TATA POWER CO LTD	3,032,331	4,555,150	3,295,377
TATA STEEL LTD	1,027,444	6,699,382	4,900,892
TATE + LYLE PLC	1,605,465	13,103,695	14,347,255
TATSUTA ELEC WIRE + CABLE	95,898	508,243	268,278
TATTS GROUP LTD	5,518,938	14,833,023	15,697,912
TATUNG CO LTD	6,170,189	1,709,869	977,391
TAURON POLSKA ENERGIA SA	6,379,711	7,356,923	4,573,789
TAV HAVALIMANLARI HOLDING AS	1,084,990	7,059,566	4,652,140
TAYLOR WIMPEY PLC	12,421,422	26,839,452	21,968,359
TCC INTL HLDGS LTD	3,580,746	1,194,994	586,179
TCL COMMUNICATION TECH HLDGS	3,117,477	2,513,318	2,869,158
TCL MULTIMEDIA TECHNOLOGY	1,399,362	757,395	797,270
TDC A/S	3,703,395	25,935,778	18,055,764
TDK CORP	318,244	16,633,626	17,588,873
TECAN GROUP AG REG	41,898	3,536,105	6,528,596
TECH MAHINDRA LTD	874,054	5,844,461	6,549,415
TECH PRO TECHNOLOGY DEVELOPM	15,005,516	2,403,241	4,854,871
TECHNICOLOR REGR	1,019,578	5,069,064	6,353,314
TECHNIP SA	354,838	25,319,760	19,243,227
TECHNOLOGY ONE LTD	477,428	1,193,781	1,837,900
TECHNOPRO HOLDINGS INC	90,725	2,451,174	2,807,791

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TECHNOVATOR INTERNATIONAL LT	1,187,779	767,509	603,233
TECHTRONIC INDUSTRIES CO LTD	5,390,068	10,703,635	22,406,651
TECK RESOURCES LTD CLS B	3,178,330	28,391,273	41,628,850
TECNICAS REUNIDAS SA	155,271	6,618,744	4,616,063
TECO ELECTRIC + MACHINERY	5,071,507	3,637,651	4,260,450
TED BAKER PLC	80,368	3,000,012	2,610,701
TEIJIN LTD	2,767,834	8,140,316	9,092,114
TEIKOKU ELECTRIC MFG CO LTD	48,844	512,124	369,462
TEIKOKU SEN I CO LTD	58,295	1,263,679	729,039
TEKFEN HOLDING AS	1,606,211	3,546,716	4,116,556
TEKKEN CORP	349,171	703,034	997,243
TELE2 AB B SHS	1,510,594	20,390,623	13,113,197
TELECOM EGYPT	1,229,510	2,385,214	1,136,749
TELECOM ITALIA RSP	22,738,125	28,845,365	14,575,543
TELECOM ITALIA SPA	39,459,188	65,271,134	32,220,314
TELECOM PLUS PLC	163,062	2,567,828	2,271,365
TELEFONICA BRASIL S.A. PREF	552,854	6,446,821	7,592,848
TELEFONICA DEUTSCHLAND HOLDI	2,147,854	12,503,250	8,812,079
TELEFONICA SA	13,219,662	241,523,927	124,246,734
TELEKOM AUSTRIA AG	312,560	2,004,309	1,812,585
TELEKOM MALAYSIA BHD	3,338,762	4,829,979	5,606,701
TELEKOMUNIKASI INDONESIA PER	215,271,463	46,577,386	64,846,201
TELENET GROUP HOLDING NV	133,537	5,232,598	6,069,107
TELENOR ASA	2,835,138	47,564,292	46,620,139
TELEPERFORMANCE	215,992	17,738,090	18,469,422
TELESITES SAB DE CV	5,805,268	3,807,039	3,558,821
TELEVISION BROADCASTS LTD	996,747	5,230,307	3,404,740
TELEVISION FRANCAISE (T.F.1)	408,315	5,090,233	4,336,123
TELIA CO AB	9,809,547	62,897,645	45,987,136
TELKOM SA SOC LTD	1,849,357	8,389,743	8,369,776
TELSTRA CORP LTD	23,578,933	92,263,848	97,616,214
TELUS CORP	1,244,706	34,734,918	39,870,451
TEMENOS GROUP AG REG	171,085	6,056,419	8,517,366
TEMP HOLDINGS CO LTD	368,086	3,388,383	6,321,937
TEN NETWORK HOLDINGS LTD	760,720	1,111,538	509,789
TENAGA NASIONAL BHD	13,865,061	45,170,561	48,492,463
TENARIS SA	2,161,299	32,034,481	31,238,226
TENCENT HOLDINGS LTD	9,988,400	128,637,381	226,729,637
TENEDORA NEMAK SA DE CV	337,500	442,709	391,479
TENMA CORP	39,618	481,615	586,998
TERA RESOURCE CO LTD	163,468	-	-
TEREOS INTERNACIONAL SA	9,464	501,016	184,627
TERNA ENERGY SA	49,853	139,559	133,476
TERNA SPA	11,881,729	53,619,499	65,920,800

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TERUMO CORP	1,064,640	25,314,697	45,090,747
TESCO PLC	23,776,964	140,152,011	55,592,049
TESSENDERLO CHEMIE	66,409	2,117,461	2,262,371
TEST RESEARCH INC	449,830	712,299	598,211
TEST RITE INTERNATIONAL CO	956,072	679,565	592,747
TEVA PHARMACEUTICAL IND LTD	3,722,097	188,035,050	187,018,176
TEXHONG TEXTILE GROUP LTD	484,327	457,428	456,362
TEXWINCA HOLDINGS LTD	1,640,526	1,296,118	1,213,802
TFS CORPORATION LTD	934,185	1,447,109	980,788
TGS NOPEC GEOPHYSICAL CO ASA	372,501	6,463,554	6,062,963
THAI AIRWAYS INTL PCL FOR	3,804,271	2,180,055	2,609,076
THAI BEVERAGE PCL	39,070,833	10,517,585	26,416,865
THAI OIL PCL FRGN	2,469,948	4,024,615	4,217,327
THAI REINSURANCE PUB CO FOR	3,583,077	488,391	246,757
THAI UNION GROUP PCL F	14,166,469	7,346,521	8,869,161
THAI VEGETABLE OIL PCL FOR	689,631	536,924	628,007
THAICOM PCL FOREIGN	577,640	482,120	353,422
THAIRE LIFE ASSURANCE PCL F	9,893,400	4,036,109	2,843,578
THALES SA	325,978	17,859,967	27,164,485
THANACHART CAPITAL FOREIGN	2,293,096	2,375,871	2,283,960
THE FOSCHINI GROUP LTD	263,586	2,355,662	2,501,770
THE UNITED LABORATORIES INTE	1,358,385	1,612,951	534,043
THERMAX LTD	45,567	558,130	557,546
THESSALONIKI PORT AUTHORITY	60,317	1,588,244	1,329,461
THK CO LTD	289,087	5,126,060	4,883,402
THOMAS COOK GROUP PLC	5,444,862	6,366,580	4,574,658
THOMSON REUTERS CORP	1,014,522	33,510,785	40,832,429
THORESEN THAI AGENCIES FOR	1,101,381	526,987	283,651
THORN GROUP LTD	406,108	706,018	420,319
THULE GROUP AB/THE	277,148	3,500,787	3,933,469
THYSSENKRUPP AG	1,158,619	41,675,777	23,181,887
TIANGONG INTL CO LTD	1,796,139	482,195	109,973
TIANHE CHEMICALS GROUP LTD	5,012,132	1,118,333	1
TIANJIN CAPITAL ENVIRON H	561,118	255,089	254,595
TIANJIN DEVELOPMENT HLDGS LT	1,058,445	596,184	476,153
TIANJIN PORT DVLP HLDS LTD	2,670,407	349,112	382,079
TIANNENG POWER INTL LTD	790,000	565,410	533,595
TIBET WATER RESOURCES LTD	1,794,163	577,430	626,735
TICON INDUSTRIAL CONNECT F	707,147	341,377	267,645
TIETO OYJ	266,437	4,698,698	7,263,798
TIGER BRANDS LTD	391,600	9,027,244	9,693,868
TIM PARTICIPACOES SA	1,336,400	4,126,691	2,853,211
TIMAH PERSERO TBK PT	3,271,268	323,210	173,312
TIME DOTCOM BHD	673,197	970,927	1,269,080

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TINGYI (CAYMAN ISLN) HLDG CO	18,160,075	33,984,676	17,111,498
TIPCO ASPHALT PCL FOREIGN	1,101,852	805,862	854,453
TIS INC	230,817	5,135,264	5,276,021
TISCO FINANCIAL FOREIGN	1,027,939	1,249,820	1,448,007
TISCO FINANCIAL GROUP NVDR	25,731	34,167	36,247
TITAN CEMENT CO. S.A.	56,354	1,177,475	1,158,213
TITAN CO LTD	576,434	2,906,707	3,469,538
TITAN PETROCHEMICALS GROUP L	11,778,555	-	2
TK CORPORATION	38,927	889,681	277,459
TKC CORP	40,587	815,082	1,060,282
TKH GROUP NV DUTCH CERT	115,240	2,534,728	3,891,968
TLG IMMOBILIEN AG	150,533	3,207,084	3,157,379
TMB BANK PUBLIC CORP FOREIGN	47,455,451	2,742,007	2,917,011
TMX GROUP LTD	121,282	5,433,121	5,019,556
TOA CORP	523,856	1,134,190	1,275,809
TOA OIL CO LTD	155,187	207,376	170,934
TOAGOSEI CO LTD	455,811	3,438,650	4,167,570
TOBU RAILWAY CO LTD	2,411,181	11,430,357	13,185,226
TOC CO LTD	186,154	883,023	1,511,513
TOCALO CO LTD	36,409	596,415	586,297
TOCHIGI BANK LTD/THE	407,614	1,752,409	1,398,578
TOD S SPA	37,389	3,151,323	2,003,359
TODA CORP	555,567	2,062,246	2,382,779
TODA KOGYO CORP	103,458	473,835	278,336
TOEI CO LTD	191,870	1,025,200	1,797,315
TOENEC CORP	112,230	638,689	567,766
TOFAS TURK OTOMOBIL FABRIKA	631,517	3,981,579	5,191,545
TOHO BANK LTD/THE	861,017	3,046,940	2,652,123
TOHO CO LTD	308,257	5,950,034	8,382,291
TOHO GAS CO LTD	1,253,406	6,781,422	10,201,719
TOHO HOLDINGS CO LTD	167,767	2,581,560	4,024,509
TOHO TITANIUM CO LTD	89,332	738,349	564,258
TOHO ZINC CO LTD	470,135	1,617,472	1,411,458
TOHOKU ELECTRIC POWER CO INC	1,736,716	25,652,957	21,787,239
TOKAI CARBON CO LTD	748,353	2,314,560	1,860,123
TOKAI CORP/GIFU	31,634	1,006,470	951,280
TOKAI HOLDINGS CORP	444,562	1,868,753	2,829,700
TOKAI RIKA CO LTD	146,072	2,713,341	2,132,913
TOKAI TOKYO FINANCIAL HOLDIN	600,206	4,577,661	2,527,431
TOKEN CORP	21,847	953,023	1,709,991
TOKIO MARINE HOLDINGS INC	2,227,745	75,326,276	73,114,510
TOKUSHU TOKAI PAPER CO LTD	250,687	607,002	847,923
TOKUYAMA CORP	2,103,066	4,712,172	5,719,421
TOKYO BROADCASTING SYSTEM	97,780	1,438,571	1,309,584

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TOKYO CENTURY CORP	107,628	2,182,437	3,446,308
TOKYO DOME CORP	510,918	2,110,351	2,305,830
TOKYO ELECTRIC POWER COMPANY	8,093,769	82,495,251	34,082,349
TOKYO ELECTRON DEVICE LTD	16,613	247,553	241,284
TOKYO ELECTRON LTD	381,427	21,651,743	31,881,622
TOKYO ENERGY + SYSTEMS INC	54,381	380,750	549,696
TOKYO GAS CO LTD	6,835,689	31,613,774	28,011,733
TOKYO OHKA KOGYO CO LTD	123,058	2,776,357	3,010,773
TOKYO RAKUTENCHI CO LTD	60,450	234,018	278,122
TOKYO ROPE MFG CO LTD	339,223	944,050	486,069
TOKYO SEIMITSU CO LTD	107,754	1,690,082	2,486,145
TOKYO STEEL MFG CO LTD	263,022	1,270,164	1,430,612
TOKYO TATEMONO CO LTD	503,330	5,371,330	5,995,409
TOKYO TEKKO CO LTD	120,370	448,122	425,910
TOKYO TY FINANCIAL GROUP INC	87,225	2,889,563	2,009,100
TOKYOTOKEIBA CO LTD	416,817	899,699	816,651
TOKYU CONSTRUCTION CO LTD	233,297	879,388	2,112,614
TOKYU CORP	2,880,595	17,502,340	25,186,606
TOKYU FUDOSAN HOLDINGS CORP	1,218,332	8,025,036	7,529,219
TOLI CORP	125,344	250,340	351,876
TOM GROUP LTD	4,339,273	1,226,053	1,096,292
TOMOKU CO LTD	150,213	344,136	418,764
TOMONY HOLDINGS INC	570,809	2,331,295	1,702,579
TOMRA SYSTEMS ASA	521,924	5,365,865	5,535,500
TOMTOM	333,331	2,743,235	2,558,500
TOMY COMPANY LTD	356,124	2,278,431	2,988,813
TON YI INDUSTRIAL CORP	1,097,016	510,389	487,993
TONAMI HOLDINGS CO LTD	181,895	412,044	462,761
TONENGENERAL SEKIYU KK	873,662	8,213,784	7,919,932
TONG HSING ELECTRONIC INDUST	174,872	677,557	615,268
TONG REN TANG TECHNOLOGIES H	922,488	1,124,766	1,524,411
TONG TAI MACHINE + TOOL CO	321,489	253,113	242,171
TONG YANG INDUSTRY	901,446	1,005,407	1,335,724
TONGAAT HULETT LTD	289,488	2,900,967	2,319,656
TONGDA GROUP HOLDINGS LTD	8,022,382	1,516,156	1,561,469
TONGYANG INC	979,979	2,913,101	2,752,297
TONGYANG LIFE INSURANCE	209,171	2,296,229	1,843,198
TOP GLOVE CORP BHD	1,459,025	1,436,426	1,664,768
TOPCO SCIENTIFIC CO LTD	305,447	532,273	629,661
TOPCON CORP	248,282	4,857,507	2,424,979
TOPDANMARK A/S	197,568	2,948,907	4,676,039
TOPKEY CORP	15,000	53,199	48,359
TOPPAN FORMS CO LTD	136,997	1,454,752	1,406,155
TOPPAN PRINTING CO LTD	2,241,728	19,544,589	19,185,470

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TOPRE CORP	111,546	1,366,395	2,356,169
TOPY INDUSTRIES LTD	842,504	1,824,436	1,716,380
TORAY INDUSTRIES INC	3,867,490	24,623,773	32,775,086
TORC OIL + GAS LTD	435,320	4,487,399	2,748,613
TOREX GOLD RESOURCES INC	3,016,061	4,421,204	5,364,672
TORIDOLL HOLDINGS CORP	58,195	695,686	1,553,158
TORII PHARMACEUTICAL CO LTD	47,319	930,127	1,096,830
TORISHIMA PUMP MFG CO LTD	59,787	810,946	590,934
TOROMONT INDUSTRIES LTD	193,120	3,069,579	5,597,163
TORONTO DOMINION BANK	5,643,344	194,609,215	241,081,654
TORRENT PHARMACEUTICALS LTD	93,670	1,965,912	1,905,243
TORRENT POWER LTD	344,663	1,344,366	895,425
TOSEI CORP	75,604	457,195	539,450
TOSHIBA CORP	16,051,330	68,769,649	43,245,810
TOSHIBA MACHINE CO LTD	416,562	1,761,183	1,250,620
TOSHIBA PLANT SYSTEMS + SERV	146,791	1,763,306	2,390,951
TOSHIBA TEC CORP	916,291	3,518,224	3,233,233
TOSHO CO LTD	20,791	461,545	938,326
TOSHO PRINTING CO LTD	111,510	304,109	541,301
TOSOH CORP	1,855,530	5,786,961	8,464,648
TOTAL ACCESS COMM FOREIGN	3,153,604	5,508,016	2,894,244
TOTAL SA	7,891,471	464,678,988	380,313,539
TOTETSU KOGYO CO LTD	80,798	938,838	2,222,563
TOTO LTD	419,338	8,080,405	16,595,309
TOTVS SA	448,404	4,224,050	4,274,444
TOUNG LOONG TEXTILE MANUF CO	103,737	292,841	289,419
TOURMALINE OIL CORP	484,355	21,103,610	12,684,163
TOWA BANK LTD/THE	1,700,123	1,542,922	1,309,189
TOWA PHARMACEUTICAL CO LTD	23,179	1,058,302	1,204,230
TOWER BERSAMA INFRASTRUCTURE	8,661,850	5,908,004	4,326,828
TOWER LTD	436,623	547,167	426,019
TOWER SEMICONDUCTOR LTD	185,756	2,545,125	2,224,088
TOWN HEALTH INTERNATIONAL ME	11,219,239	2,176,269	1,836,624
TOWNGAS CHINA CO LTD	2,387,844	2,533,278	1,357,368
TOX FREE SOLUTIONS LTD	369,506	1,052,114	712,597
TOYO CONSTRUCTION CO LTD	197,068	713,121	887,468
TOYO CORP	60,185	634,327	571,987
TOYO DENKI SEIZO TOYO ELEC	94,505	749,764	241,352
TOYO ENGINEERING CORP	605,004	2,292,811	1,993,289
TOYO INK SC HOLDINGS CO LTD	1,127,233	4,642,207	4,691,770
TOYO KANETSU K K	251,682	535,611	488,202
TOYO KOHAN CO LTD	231,509	917,784	548,363
TOYO SECURITIES CO LTD	188,015	510,137	350,043
TOYO SEIKAN GROUP HOLDINGS L	591,205	10,585,757	11,191,346

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Security Name	Shares	Book Value	Market Value
TOYO SUISAN KAISHA LTD	273,958	7,327,399	11,055,510
TOYO TANSO CO LTD	62,797	2,104,273	802,488
TOYO TIRE + RUBBER CO LTD	268,644	4,464,604	2,901,431
TOYOBO CO LTD	2,646,111	4,054,439	4,978,063
TOYODA GOSEI CO LTD	229,312	5,415,486	4,048,002
TOYOTA BOSHOKU CORP	177,118	2,863,302	3,653,207
TOYOTA INDUSTRIES CORP	419,813	14,661,049	16,511,817
TOYOTA MOTOR CORP	7,142,423	352,627,805	351,725,502
TOYOTA TSUSHO CORP	1,833,515	45,396,748	39,068,750
TPG TELECOM LTD	1,980,076	12,929,555	17,544,938
TPI POLENE PUB CO LTD FOR	5,888,332	279,151	375,352
TPK HOLDING CO LTD	846,166	6,440,179	1,634,153
TPR CO LTD	77,710	957,016	1,486,931
TPV TECHNOLOGY LTD	2,288,016	633,671	436,490
TRACTEBEL ENERGIA SA	1,233,272	14,157,621	14,747,298
TRADE ME GROUP LTD	1,093,053	4,195,050	3,604,328
TRAKYA CAM SANAYII AS	347,073	309,577	275,182
TRANCOM CO LTD	17,011	736,677	1,120,906
TRANSALTA CORP	1,339,157	11,021,024	6,929,340
TRANSALTA RENEWABLES INC	63,300	625,550	651,180
TRANSCANADA CORP	1,775,305	64,538,385	79,914,005
TRANSCEND INFORMATION INC	662,964	1,945,313	2,005,806
TRANSCONTINENTAL INC CL A	503,255	5,744,182	6,785,239
TRANSCOSMOS INC	74,024	859,857	2,094,675
TRANSFORCE INC	330,432	4,422,285	6,103,851
TRANSMISSORA ALIANCA DE UNIT	212,863	1,604,460	1,275,684
TRANSURBAN GROUP	6,066,781	37,464,008	54,162,730
TRAVELSKY TECHNOLOGY LTD H	1,737,638	1,629,631	3,337,326
TRAVIS PERKINS PLC	607,229	18,094,270	11,965,100
TREASURE ASA	183,932	746,335	349,490
TREASURY WINE ESTATES LTD	3,311,720	14,651,246	22,760,318
TRELLEBORG AB B SHS	618,033	10,933,231	10,846,781
TRENCOR LTD	254,891	753,704	682,262
TREND MICRO INC	383,821	12,882,703	13,637,086
TREVI FINANZIARIA INDUSTRIAL	853,448	2,907,616	1,171,898
TRICAN WELL SERVICE LTD	623,858	745,907	1,186,517
TRIGANO SA	29,994	662,105	1,732,715
TRINITY LTD	2,118,902	2,010,468	150,220
TRINITY MIRROR PLC	100,000	236,692	116,970
TRIPOD TECHNOLOGY CORP	1,354,972	2,794,084	2,625,182
TRUE CORP PCL FOREIGN	21,456,793	4,788,163	4,396,383
TRUELIGHT CORP	975,000	2,657,449	2,161,025
TRULY INTERNATIONAL HOLDINGS	3,698,628	953,811	1,768,755
TRUSCO NAKAYAMA CORP	56,519	1,171,254	2,837,252

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TRUWORTHS INTERNATIONAL LTD	995,802	6,452,328	5,834,060
TRYG A/S	297,481	4,599,037	5,286,145
TS TECH CO LTD	152,975	4,195,954	3,711,426
TSANN KUEN ENTERPRISE CO LTD	120,533	235,655	97,334
TSC AUTO ID TECHNOLOGY CO LT	502,796	3,942,696	4,036,832
TSI HOLDINGS CO LTD	465,444	2,811,694	2,522,534
TSINGTAO BREWERY CO LTD H	2,134,466	12,418,467	7,387,316
TSOGO SUN HOLDINGS LTD	1,016,784	1,752,188	1,846,110
TSRC CORP	2,564,990	3,467,854	2,353,567
TSUBAKI NAKASHIMA CO LTD	57,897	757,743	656,905
TSUBAKIMOTO CHAIN CO	584,661	3,669,433	3,567,575
TSUGAMI CORP	151,208	624,799	568,928
TSUKISHIMA KIKAI CO LTD	108,320	945,105	1,009,392
TSUKUBA BANK LTD	244,700	825,382	648,781
TSUKUI CORP	71,162	851,569	1,256,205
TSUMURA + CO	264,512	7,305,967	7,144,592
TSURUHA HOLDINGS INC	120,683	6,392,528	14,551,654
TSURUMI MANUFACTURING CO LTD	56,504	437,051	679,106
TSUTSUMI JEWELRY CO LTD	21,090	425,306	411,553
TT HELLENIC POSTBANK S.A.	345,831	-	-
TTW PCL FOREIGN SHARES	2,995,646	1,109,469	954,788
TTY BIOPHARM CO LTD	1,968,224	6,084,751	6,924,994
TUBE INVESTMENTS OF INDIA	89,778	520,559	645,854
TUI AG DI	1,161,574	15,715,132	13,222,025
TULLETT PREBON PLC	940,734	5,072,070	3,825,538
TULLOW OIL PLC	9,861,460	110,757,582	34,565,305
TUNG HO STEEL ENTERPRISE COR	726,000	452,193	428,727
TUNG THIH ELECTRONIC CO LTD	997,870	9,605,880	15,899,602
TUPRAS TURKIYE PETROL RAFINE	737,168	16,403,661	16,342,199
TUPY SA	357,367	2,781,013	1,316,248
TURCAS PETROL A.S.	113,141	123,029	57,443
TURK HAVA YOLLARI AO	1,954,734	5,377,337	3,888,192
TURK SISE VE CAM FABRIKALARI	3,456,220	4,124,848	4,266,716
TURK TELEKOMUNIKASYON AS	4,175,547	12,230,214	8,784,816
TURK TRAKTOR VE ZIRAAT MAKIN	91,435	2,589,852	2,670,892
TURKCELL ILETISIM HIZMET AS	8,806,102	45,257,947	32,368,507
TURKIYE GARANTI BANKASI	13,422,665	46,141,824	35,381,150
TURKIYE HALK BANKASI	3,491,651	17,046,611	10,369,378
TURKIYE IS BANKASI C	23,695,509	47,799,494	37,574,642
TURKIYE SINAI KALKINMA BANK	1,748,394	949,247	808,639
TURKIYE VAKIFLAR BANKASI T D	9,422,397	14,432,229	14,777,532
TURQUOISE HILL RESOURCES LTD	1,966,354	19,595,052	6,616,592
TURVO INTERNATIONAL CO LTD	908,000	2,352,961	2,156,074
TV ASAHI HOLDINGS CORP	52,477	720,172	848,095

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TV AZTECA SAB DE CV CPO	1,801,079	1,194,440	235,272
TV TOKYO HOLDINGS CORP	80,057	1,682,158	1,569,295
TV18 BROADCAST LTD	506,046	300,923	337,764
TVS MOTOR CO LTD	155,683	224,252	713,888
TWI PHARMACEUTICALS INC	78,050	584,905	330,259
TXC CORP	403,863	621,605	559,617
TYC BROTHER INDUSTRIAL CO	483,379	298,465	394,087
TYNTEK CORPORATION	364,736	145,690	152,072
U BLOX AG	848	176,510	182,274
U BLOX HOLDING AG	16,046	3,370,978	3,449,008
U CITY PCL F	333,153,913	370,893	284,423
U MING MARINE TRANSPORT CORP	1,195,926	1,689,447	921,255
U SHIN LTD	116,172	690,039	759,836
UACJ CORP	726,707	2,025,537	1,707,149
UBE INDUSTRIES LTD	3,796,804	8,967,207	6,217,595
UBI BANCA SPA	3,331,840	36,549,475	9,157,526
UBISOFT ENTERTAINMENT	332,681	7,417,497	12,200,240
UBM PLC	1,082,164	7,972,160	9,272,940
UBS GROUP AG REG	10,509,852	244,877,300	135,607,512
UCB SA	641,135	41,774,978	47,864,443
UCHIDA YOKO CO LTD	120,370	411,639	533,855
UCO BANK	1,576,386	1,350,539	1,011,297
UDG HEALTHCARE PLC	709,477	3,509,877	5,614,696
UEM SUNRISE BHD	2,690,092	1,649,472	687,286
UFLEX LTD	118,525	425,375	403,278
UGL LTD	1,020,960	4,585,270	1,634,445
UK COMMERCIAL PROPERTY TRUST L	1,883,712	2,403,018	1,816,842
UKC HOLDINGS CORP	72,471	1,164,145	1,098,478
ULKER BISKUVI SANAYI	2,622,912	17,596,545	19,154,332
ULTRA ELECTRONICS HLDGS PLC	194,557	4,304,617	4,525,448
ULTRAPAR PARTICIPACOES SA	1,198,025	20,238,329	26,591,195
ULTRATECH CEMENT LTD	96,872	2,860,028	4,895,652
ULVAC INC	135,405	1,367,738	4,111,380
UMICORE	308,201	12,233,389	15,842,668
UMW HOLDINGS BHD	2,046,768	4,822,631	2,909,086
UMW OIL + GAS CORP BHD	833,653	833,848	193,344
UNI PRESIDENT CHINA HOLDINGS	3,253,081	3,602,249	2,733,981
UNI PRESIDENT ENTERPRISES CO	11,961,533	16,596,305	23,545,595
UNICHARM CORP	1,005,480	13,135,801	22,395,182
UNICREDIT SPA	19,638,015	103,886,145	42,979,176
UNIFIN FINANCIERA SAB DE CV	4,619,630	11,160,622	11,625,916
UNILEVER INDONESIA TBK PT	3,124,971	7,202,339	10,660,969
UNILEVER NV CVA	5,894,581	193,544,697	274,451,063
UNILEVER PLC	3,665,616	114,718,437	175,378,007

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UNIMICRON TECHNOLOGY CORP	5,821,732	4,399,182	2,544,605
UNION BANK OF INDIA	735,148	2,186,472	1,397,429
UNION FINANCIERE DE FRANCE	10,206	355,765	266,439
UNION NATIONAL BANK/ABU DHAB	2,904,643	4,617,830	3,242,230
UNION PROPERTIES PJSC	1,957,046	708,822	381,488
UNION TOOL CO	25,765	630,473	701,450
UNIPOL GRUPPO FINANZIARIO SP	2,651,644	10,186,088	6,203,945
UNIPOLSAI SPA	2,671,986	7,800,924	3,998,490
UNIPRES CORP	143,676	2,599,480	2,292,604
UNIQA INSURANCE GROUP AG	389,218	3,508,421	2,323,725
UNIQUE ENGINEERING + CO FORE	642,381	311,680	312,599
UNISEM (M) BERHAD	701,489	252,639	417,605
UNITE GROUP PLC	662,547	3,440,223	5,491,298
UNITECH LTD	6,199,275	516,547	587,827
UNITECH PRINTED CIRCUIT	712,605	241,983	230,842
UNITED ARROWS LTD	78,007	1,528,524	2,258,322
UNITED BANK LTD	780,349	1,312,643	1,319,088
UNITED BREWERIES LTD	99,620	1,277,701	1,108,082
UNITED CO RUSAL PLC	3,988,085	2,460,294	1,187,488
UNITED ENGINEERS LTD	1,300,512	2,065,797	2,116,147
UNITED INTEGRATED SERVICES	714,198	776,528	1,063,803
UNITED INTERNET AG REG SHARE	533,261	17,682,096	22,038,248
UNITED MICROELECTRONICS CORP	38,155,072	14,755,293	14,902,939
UNITED OVERSEAS BANK LTD	6,369,973	89,901,760	87,179,509
UNITED PHOTOVOLTAICS GROUP L	10,021,512	1,277,517	762,146
UNITED SPIRITS LTD	140,218	4,901,287	5,193,940
UNITED SUPER MARKETS HOLDING	153,496	1,030,661	1,566,531
UNITED TRACTORS TBK PT	15,276,288	25,755,496	17,111,755
UNITED UTILITIES GROUP PLC	2,293,648	28,771,176	31,734,638
UNITIKA LTD	3,077,008	1,897,619	1,649,629
UNITY OPTO TECHNOLOGY CO LTD	328,996	315,209	162,157
UNIVENTURES PCL FOREIGN	988,370	515,770	168,760
UNIVERSAL CEMENT	547,678	515,021	371,808
UNIVERSAL HEALTH INTERNATIONAL	1,337,718	447,916	76,732
UNIVERSAL MEDICAL FINANCIAL	837,803	575,467	597,200
UNIVERSAL ROBINA CORP	6,966,101	27,192,120	30,797,577
UNIZO HOLDINGS CO LTD	34,628	1,134,757	1,363,655
UNIZYX HOLDING CORP	1,167,022	560,649	569,782
UNY GROUP HOLDINGS CO LTD	975,603	7,684,081	8,187,872
UOL GROUP LTD	1,153,475	3,294,702	4,679,377
UPC TECHNOLOGY CORP	1,733,577	729,509	486,878
UPL LTD	1,661,542	12,304,573	13,541,955
UPM KYMMENE OYJ	2,441,757	39,944,410	44,487,758
UPONOR OYJ	169,045	2,228,216	2,663,009

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URANIUM PARTICIPATION CORP	1,108,000	4,047,407	3,438,238
URBI DESARROLLOS URBANOS SAB	5,029,999	2,379,057	-
USHIO INC	292,585	4,182,585	3,408,118
USI CORP	2,291,868	1,476,004	888,073
USINAS SIDER MINAS GER PF A	165,375	99,386	101,690
USS CO LTD	657,327	6,167,535	10,783,514
V.S. INDUSTRY BERHAD	1,544,451	476,515	452,053
V1 GROUP LTD	3,945,973	328,701	198,368
VA TECH WABAG LTD	32,313	452,514	283,583
VAKRANGEE LTD	403,125	959,429	1,124,354
VALE INDONESIA TBK	7,866,822	1,806,691	1,083,642
VALE SA	4,322,362	20,027,829	21,950,785
VALE SA PREF	13,435,642	59,195,984	54,644,218
VALEANT PHARMACEUTICALS INTE	1,298,422	58,236,648	26,044,431
VALEO SA	1,027,473	34,357,660	45,807,223
VALIANT HOLDING AG REG	53,000	7,973,263	5,094,856
VALID SOLUCOES SA	96,858	1,510,823	831,403
VALLOUREC SA	1,625,073	8,120,881	5,802,471
VALMET OYJ	453,720	4,767,409	6,023,522
VALOR HOLDINGS CO LTD	131,159	1,657,485	3,473,628
VALORA HOLDING AG REG	14,564	3,123,903	4,051,312
VALUE ADDED TECHNOLOGIES	131,132	5,231,420	4,269,176
VALUE PARTNERS GROUP LTD	2,508,860	2,143,493	2,299,318
VALUECOMMERCE CO LTD	43,472	351,395	145,346
VAN DE VELDE NV	20,065	856,291	1,337,903
VANGUARD INTERNATIONAL SEMI	2,389,381	2,694,106	3,910,826
VARD HOLDINGS LTD	1,479,750	1,951,994	185,807
VARITRONIX INTERNATIONAL LTD	736,144	302,064	389,045
VECTOR LTD	752,722	1,368,662	1,763,731
VECTURA GROUP PLC	1,976,437	5,116,383	4,266,994
VEDANTA LTD	6,537,818	10,229,791	12,781,171
VEDANTA RESOURCES PLC	782,041	6,504,776	4,356,316
VEIDEKKE ASA	257,582	2,987,822	3,078,202
VENTURE CORP LTD	840,306	5,219,801	5,169,575
VEOLIA ENVIRONNEMENT	1,938,087	58,983,287	41,921,191
VERBUND AG	213,233	2,827,666	3,010,880
VERESEN INC	833,833	11,803,188	7,030,468
VERMILION ENERGY INC	281,769	12,941,746	8,925,823
VESTAS WIND SYSTEMS A/S	697,017	26,925,827	47,097,129
VESTEL ELEKTRONIK SANAYI	424,603	523,449	953,849
VESUVIUS PLC	863,798	3,514,316	3,312,906
VETROPACK HOLDING AG BR	589	980,425	880,169
VGI GLOBAL MEDIA PCL FOREIGN	3,770,311	650,364	643,764
VIA VAREJO SA	1,229,968	4,636,922	2,860,167

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VICAT	52,361	3,162,043	2,960,890
VICTREX PLC	223,831	3,541,427	4,521,165
VIDRALA SA	45,868	2,631,942	2,672,679
VIENNA INSURANCE GROUP AG	189,037	8,796,647	3,571,230
VIJAYA BANK	234,697	211,260	130,571
VILLAGE ROADSHOW LTD	440,932	2,436,589	1,717,104
VILMORIN + CIE	23,217	2,009,983	1,502,165
VINA CONCHA Y TORO S.A.	3,492,508	6,053,096	5,512,557
VINCI SA	1,861,687	111,320,139	131,726,229
VINDA INTERNATIONAL HOLDINGS	306,272	508,717	529,012
VIRBAC SA	12,015	1,257,412	2,182,420
VIRGIN AUSTRALIA HOLDINGS LT	3,045,249	1,569,736	464,836
VIRGIN AUSTRALIA INT HOLDINGS	7,398,961	-	6
VIRGIN MONEY HOLDINGS UK	624,508	4,266,805	2,095,455
VIROMED CO LTD	33,024	1,262,534	4,056,866
VIRTUS HEALTH LTD	158,100	1,220,178	808,745
VISCOFAN SA	131,870	4,052,389	7,270,818
VISTA LAND + LIFESCAPES INC	4,851,452	578,895	550,651
VISUAL PHOTONICS EPITAXY CO	421,368	519,122	638,734
VITAL HEALTHCARE PROPERTY RTS	188,132	-	14,739
VITAL KSK HOLDINGS INC	116,817	866,105	1,102,241
VITASOY INTL HOLDINGS LTD	5,973,217	9,520,414	10,840,866
VITRO S.A.B. SERIES A	533,900	1,675,030	1,690,607
VIVENDI	3,759,871	102,275,860	70,591,745
VIVOTEK INC	68,758	349,971	182,878
VOCUS COMMUNICATIONS LTD	1,456,505	5,252,820	9,240,056
VODACOM GROUP LTD	2,408,680	27,556,800	27,614,710
VODAFONE GROUP PLC	96,680,979	361,529,877	294,222,015
VOESTALPINE AG	441,941	18,831,687	14,739,048
VOLKSWAGEN AG	82,370	15,033,694	11,017,608
VOLKSWAGEN AG PREF	544,031	68,310,797	65,455,493
VOLTAS LTD	121,271	283,953	579,000
VOLTRONIC POWER TECHNOLOGY	754,507	7,582,262	10,501,680
VOLVO AB B SHS	5,682,485	71,743,013	55,666,587
VONOVIA SE	1,417,561	47,592,125	51,575,963
VONTOBEL HOLDING AG REG	48,946	1,606,512	2,112,676
VOPAK	173,130	8,669,610	8,635,040
VOSSLOH AG	30,142	3,093,813	1,860,503
VT HOLDINGS CO LTD	232,084	1,337,195	1,054,210
VTECH HOLDINGS LTD	383,677	4,138,411	4,033,132
VZ HOLDING AG	8,069	1,544,719	2,399,772
WABCO INDIA LTD	9,020	802,457	777,994
WACKER CHEMIE AG	78,567	9,166,356	6,848,279
WACKER NEUSON SE	70,368	1,180,706	1,088,598

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WACOAL HOLDINGS CORP	345,630	4,186,381	3,395,995
WACOM CO LTD	392,942	2,328,629	1,524,426
WAFER WORKS CORP	470,301	220,424	144,914
WAH LEE INDUSTRIAL CORP	43,000	67,314	62,583
WAHA CAPITAL PJSC	3,797,414	2,672,398	2,036,674
WAKITA + CO LTD	139,004	1,374,348	911,882
WALLENSTAM AB B SHS	552,396	1,780,576	4,469,262
WALMART DE MEXICO SAB DE CV	25,367,200	67,319,697	60,375,016
WALSIN LIHWA CORP	8,633,837	2,521,005	2,341,860
WALSIN TECHNOLOGY CORP	934,776	455,185	847,583
WAN HAI LINES LTD	1,317,971	692,352	727,235
WANT WANT CHINA HOLDINGS LTD	36,519,511	31,483,143	25,890,514
WARABEYA NICHIO CO LTD	19,100	326,944	350,759
WARABEYA NICHIO HOLDINGS CO	34,121	478,349	626,616
WAREHOUSE GROUP LIMITED/THE	347,666	1,087,317	685,873
WARSAW STOCK EXCHANGE	35,267	454,440	293,792
WARTSILA OYJ ABP	425,942	13,353,985	17,295,451
WASION GROUP HOLDINGS LTD	1,058,352	740,622	560,693
WASKITA KARYA PERSERO TBK PT	6,571,711	839,763	1,268,334
WASTE CONNECTIONS INC	582,108	35,609,596	41,837,167
WATAMI CO LTD	144,160	1,918,530	1,474,058
WATERLAND FINANCIAL HOLDINGS	3,661,747	944,061	904,682
WATPAC LTD	432,496	634,843	264,070
WCT HOLDINGS BHD	1,430,197	880,399	532,133
WEATHERNEWS INC	15,419	388,521	540,327
WEBJET LTD	239,501	1,161,531	1,264,375
WEBZEN INC	45,399	1,080,259	737,045
WEG SA	1,110,013	4,510,043	4,760,541
WEI CHUAN FOODS	1,234,964	1,052,133	807,766
WEICHAH POWER CO LTD H	14,174,277	23,919,036	14,506,894
WEIFU HIGH TECHNOLOGY GROU B	233,869	674,212	494,691
WEIQIAO TEXTILE CO LTD H	1,248,790	700,150	944,889
WEIR GROUP PLC/THE	565,854	15,614,644	10,900,204
WELCIA HOLDINGS CO LTD	66,436	3,113,675	4,176,911
WELLING HOLDING LTD	1,161,859	237,693	214,162
WELSPUN CORP LTD	601,775	861,862	708,810
WELSPUN INDIA LTD	6,301,749	8,295,414	10,167,574
WELTREND SEMICONDUCTOR INC	239,683	117,451	158,258
WEMADE ENTERTAINMENT CO LTD	23,527	1,000,982	514,715
WENDEL	88,836	6,531,095	9,190,210
WESFARMERS LTD	3,167,825	77,557,394	94,586,364
WESSANEN	171,084	970,200	1,805,626
WEST CHINA CEMENT LTD	12,233,361	2,008,562	1,687,262
WEST FRASER TIMBER CO LTD	209,141	4,981,958	6,082,428

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WEST JAPAN RAILWAY CO	530,448	24,737,320	33,438,053
WESTERN AREAS LTD	694,925	2,874,071	1,112,499
WESTERN FOREST PRODUCTS INC	137,800	298,427	216,456
WESTON (GEORGE) LTD	279,756	19,003,979	24,085,230
WESTPAC BANKING CORP	10,118,675	212,029,730	221,510,341
WESTPORTS HOLDINGS BHD	11,472,223	11,282,151	11,951,714
WESTSHORE TERMINALS INVESTME	185,341	4,804,940	2,670,160
WETHERSPOON (J.D.) PLC	232,314	1,544,138	2,192,537
WH GROUP LTD	14,723,800	12,370,554	11,539,221
WH SMITH PLC	474,548	6,757,846	9,985,067
WHA CORP PCL FOREIGN	4,469,916	399,831	396,874
WHARF HOLDINGS LTD	2,880,337	13,819,901	17,431,388
WHEELOCK + CO LTD	2,323,635	7,444,134	10,857,475
WHIRLPOOL OF INDIA LTD	37,002	438,995	455,236
WHITBREAD PLC	469,522	13,072,222	21,917,783
WHITECAP RESOURCES INC	828,660	8,709,372	6,304,119
WHITEHAVEN COAL LTD	1,443,257	6,603,961	1,155,248
WIENERBERGER AG	368,810	6,550,436	5,162,584
WIHLBORGS FASTIGHETER AB	183,283	1,742,269	3,725,061
WIJAYA KARYA BETON TBK PT	2,816,618	281,408	205,717
WIJAYA KARYA PERSERO TBK PT	2,553,718	482,707	572,110
WILH. WILHELMSSEN ASA	183,932	985,162	461,590
WILLIAM DEMANT HOLDING	384,024	4,858,752	7,454,775
WILLIAM HILL PLC	2,556,964	10,756,734	8,801,736
WILMAR INTERNATIONAL LTD	5,149,179	18,609,999	12,472,193
WILSON BAYLY HOLMES OVCON	172,301	1,763,666	1,480,294
WIN SEMICONDUCTORS CORP	726,347	910,312	1,470,302
WINBOND ELECTRONICS CORP	6,199,114	1,407,643	1,714,129
WINCOR NIXDORF AG	29,166	1,380,807	1,693,326
WING TAI HOLDINGS LTD	1,039,748	1,339,092	1,259,224
WINPAK LTD	87,568	3,257,562	3,200,764
WINSHINE SCIENCE CO LTD	5,260,448	780,948	140,361
WIPRO LTD	940,852	7,344,266	7,777,589
WIRECARD AG	778,204	31,583,896	34,114,953
WISDOM MARINE LINES CO LTD	484,058	553,068	515,434
WISDOM SPORTS GROUP	600,689	341,225	181,958
WISTRON CORP	11,367,154	9,044,420	7,893,123
WISTRON NEWEB CORP	382,622	707,927	973,784
WIZZ AIR HOLDINGS PLC	165,040	4,333,186	3,541,049
WM MORRISON SUPERMARKETS	11,419,845	42,290,153	28,608,579
WOCKHARDT LTD	46,240	1,475,138	639,808
WOLSELEY PLC	1,350,987	45,727,685	69,892,183
WOLTERS KLUWER	1,024,682	28,346,061	41,618,799
WONIK HOLDINGS CO LTD	61,883	259,446	344,376

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WONIK IPS CO LTD	71,412	820,350	1,416,646
WOOD GROUP (JOHN) PLC	1,044,400	9,902,222	9,605,538
WOODSIDE PETROLEUM LTD	2,208,745	78,719,375	44,141,918
WOOLWORTHS HOLDINGS LTD	4,931,422	30,028,674	28,292,116
WOOLWORTHS LTD	4,536,285	97,544,210	70,560,527
WOONGJIN THINKBIG CO LTD	57,202	779,539	581,038
WOORI BANK	1,694,317	21,103,556	14,003,469
WORLDLINE SA	107,729	2,548,230	3,144,624
WORLDPAY GROUP PLC	6,740,880	25,927,123	24,483,453
WORLEYPARSONS LTD	1,858,080	19,192,264	9,961,390
WOWOW INC	30,043	521,563	697,842
WOWPRIME CORP	122,261	1,145,109	432,058
WPG HOLDINGS CO LTD	5,065,690	5,376,705	5,880,842
WPG HOLDINGS LTD	1,789,223	2,284,442	2,077,138
WPP AUNZ LTD	902,052	667,690	705,252
WPP PLC	4,732,255	70,964,014	98,180,738
WSP GLOBAL INC	285,972	7,856,432	8,702,247
WT MICROELECTRONICS CO LTD	580,640	641,230	730,772
WUESTENROT + WUERTTEMBERG	11,775	226,211	212,573
WUS PRINTED CIRCUIT CO LTD	354,657	184,487	313,880
WUXI LITTLE SWAN CO B	449,862	1,166,917	1,546,520
WYNN MACAU LTD	7,044,676	17,846,060	10,115,777
XAAR PLC	213,802	2,912,483	1,195,404
XEBIO HOLDINGS CO LTD	111,971	2,212,966	1,572,763
XERO LTD	207,345	6,320,852	2,687,609
XIAMEN INTERNATIONAL PORT H	1,023,542	125,435	200,541
XINCHEN CHINA POWER HOLDINGS	4,088,537	2,101,299	495,392
XING AG	7,664	1,355,604	1,453,793
XINGDA INT L HOLDINGS	2,470,771	721,351	566,899
XINHUA WINSHARE PUBLISHING H	1,410,560	1,308,517	1,514,571
XINJIANG GOLDWIND SCI+TEC H	1,456,382	1,867,202	1,986,160
XINJIANG XINXIN MINING IND H	923,757	172,892	90,495
XINYI AUTOMOBILE GLASS HONG	939,897	373,891	329,536
XINYI GLASS HOLDINGS LTD	7,519,180	6,048,229	5,524,568
XINYI SOLAR HOLDINGS LTD	10,331,209	2,807,393	4,061,664
XL AXIATA TBK PT	9,614,643	3,522,701	2,670,633
XPEC ENTERTAINMENT INC	88,336	362,841	280,679
XTEP INTERNATIONAL HOLDINGS	2,753,429	1,300,223	1,472,906
XXENTRIA TECHNOLOGY MATERIAL	195,124	646,359	488,733
XXL ASA	267,731	3,094,180	3,039,505
YA HSING IND CO	299,938	-	-
YAGEO CORPORATION	996,361	1,159,383	1,649,328
YAHAGI CONSTRUCTION CO LTD	79,782	497,279	638,475
YAHOO JAPAN CORP	3,225,222	12,544,071	14,209,967

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YAKULT HONSHA CO LTD	247,411	6,893,492	12,733,480
YAMABIKO CORP	111,353	612,409	799,953
YAMADA DENKI CO LTD	3,753,930	21,797,235	19,759,455
YAMADA SXL HOME CO LTD	260,635	424,089	175,298
YAMAGATA BANK LTD/THE	540,838	2,493,147	2,108,735
YAMAGUCHI FINANCIAL GROUP IN	811,197	8,655,384	7,630,423
YAMAHA CORP	426,191	6,836,465	11,370,357
YAMAHA MOTOR CO LTD	861,130	14,121,455	12,935,000
YAMANA GOLD INC	4,052,460	8,725,612	20,969,071
YAMANASHI CHUO BANK LTD/THE	555,791	2,564,800	1,944,916
YAMATO HOLDINGS CO LTD	924,861	14,203,610	21,099,892
YAMATO KOGYO CO LTD	107,601	3,559,432	2,427,038
YAMAZAKI BAKING CO LTD	514,156	7,555,290	14,283,504
YAMAZEN CORP	263,180	1,680,544	2,085,639
YANCHANG PETROLEUM INTERNATI	13,190,912	1,124,534	351,964
YANG MING MARINE TRANSPORT	2,027,742	763,662	493,437
YANGZIJANG SHIPBUILDING	10,271,316	7,653,524	6,830,245
YANLORD LAND GROUP LTD	2,008,310	2,179,203	1,693,611
YANTAI CHANGYU PIONEER B	296,436	1,423,907	897,950
YANZHOU COAL MINING CO H	5,373,575	5,822,902	3,470,196
YAOKO CO LTD	60,593	1,173,059	2,734,611
YAPI VE KREDI BANKASI	12,440,311	18,765,352	17,217,825
YARA INTERNATIONAL ASA	1,094,075	45,747,788	34,490,769
YASHILI INTERNATIONAL HOLDIN	1,400,949	639,733	305,184
YASKAWA ELECTRIC CORP	628,656	5,374,995	8,107,139
YAZICILAR HOLDING AS A	128,983	1,039,986	547,212
YC INOX CO LTD	444,419	274,798	320,305
YELLOW HAT LIMITED	52,721	675,873	1,163,982
YEONG GUAN ENERGY GROUP CO	338,785	1,876,232	2,142,417
YES BANK LTD	204,545	2,256,235	3,355,084
YFY INC	1,776,446	608,048	534,713
YG ENTERTAINMENT INC	27,621	1,252,503	962,796
YIEH PHUI ENTERPRISE CO LTD	271,920	71,763	66,591
YING LI INTERNATIONAL REAL E	2,080,006	572,083	211,725
YINGDE GASES GROUP CO LTD	3,713,356	2,809,963	1,349,798
YINSON HOLDINGS BHD	736,389	689,161	498,658
YIP S CHEMICAL HOLDINGS LTD	748,082	720,578	241,069
YIT OYJ	794,683	8,117,512	5,694,398
YODOGAWA STEEL WORKS LTD	109,584	2,472,441	2,656,542
YOKOGAWA BRIDGE HOLDINGS COR	82,170	629,135	812,165
YOKOGAWA ELECTRIC CORP	617,170	5,100,026	6,894,208
YOKOHAMA REITO CO LTD	112,909	801,054	1,130,297
YOKOHAMA RUBBER CO LTD	320,182	4,213,206	3,969,895
YOMA STRATEGIC HLDGS LTD	2,905,345	1,571,418	1,208,852

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International Equity

Security Name	Shares	Book Value	Market Value
YOMIURI LAND CO LTD	104,453	393,224	450,026
YONDOSHI HOLDINGS INC	48,944	843,386	983,262
YONEX CO LTD	28,470	1,079,708	1,581,836
YOOX NET A PORTER GROUP	169,909	3,238,088	3,924,329
YOROZU CORP	53,122	850,997	738,392
YOSHINOYA HOLDINGS CO LTD	268,880	3,158,699	3,671,912
YOULCHON CHEMICAL CO LTD	35,247	275,475	413,109
YOUNG OPTICS INC	78,050	205,374	80,811
YOUNG POONG CORPORATION	1,332	759,290	1,112,477
YOUNGONE CORP	82,110	1,096,193	2,951,211
YOUNGONE HOLDINGS CO LTD	14,876	420,362	809,767
YPSOMED HOLDING AG REG	15,777	1,866,493	2,976,605
YTL CORP BHD	15,588,338	7,370,975	6,457,280
YTL POWER INTERNATIONAL BHD	9,788,171	4,706,795	3,423,371
YUANDA CHINA HOLDINGS LTD	2,971,829	293,020	89,255
YUANTA FINANCIAL HOLDING CO	26,250,506	12,314,485	8,462,918
YUANTA SECURITIES KOREA	230,874	2,379,496	670,463
YUASA TRADING CO LTD	72,078	1,193,441	1,474,723
YUE YUEN INDUSTRIAL HLDG	2,951,661	9,365,905	11,661,379
YUEXIU PROPERTY CO LTD	10,325,126	1,818,526	1,264,364
YUEXIU TRANSPORT INFRASTRUCT	13,646,796	9,286,592	8,760,181
YUHAN CORP	33,531	6,590,081	8,907,951
YULON MOTOR COMPANY	1,451,668	1,650,428	1,228,511
YULON NISSAN MOTOR CO LTD	35,655	417,647	220,504
YUNG CHI PAINT + VARNISH	120,761	288,776	282,634
YUNGSHIN GLOBAL HOLDING CORP	304,630	421,875	446,666
YUNGTAY ENGINEERING CO LTD	877,685	1,607,943	1,237,939
YURTEC CORP	88,536	446,524	601,519
YUSEN LOGISTICS CO LTD	90,760	1,073,877	898,840
YUSHIN PRECISION EQUIPMENT	28,749	515,465	505,826
YUSHIRO CHEMICAL INDUSTRY CO	29,247	400,805	366,334
YUZHOU PROPERTIES CO	4,597,145	1,171,081	1,279,956
Z ENERGY LTD	1,017,970	3,834,217	5,865,235
ZALANDO SE	670,092	20,480,596	17,650,634
ZARDOYA OTIS SA	436,715	7,193,650	4,080,268
ZEDER INVESTMENTS LTD	1,223,272	703,239	563,816
ZEE ENTERTAINMENT ENTERPRISE	1,733,434	8,047,366	11,724,016
ZEHNDER GROUP AG RG	38,008	1,327,643	1,474,757
ZENG HSING INDUSTRIAL CO LTD	75,230	412,766	348,645
ZENKOKU HOSHO CO LTD	118,797	3,314,541	4,284,536
ZENRIN CO LTD	68,082	885,899	1,321,948
ZENSHO HOLDINGS CO LTD	371,286	3,391,426	5,421,448
ZEON CORP	495,887	3,155,377	3,185,395
ZERIA PHARMACEUTICAL CO LTD	115,893	1,822,105	1,668,525

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International Equity

Security Name	Shares	Book Value	Market Value
ZHAOJIN MINING INDUSTRY H	2,688,522	2,382,414	2,838,249
ZHEJIANG EXPRESSWAY CO H	3,088,500	2,721,475	2,902,205
ZHEN DING TECHNOLOGY HOLDING	651,561	1,543,380	1,165,414
ZHONGSHENG GROUP HOLDINGS	909,596	1,035,976	492,437
ZHUZHOU CRRC TIMES ELECTRIC	673,163	2,448,569	3,696,434
ZIGNAGO VETRO SPA	84,448	404,142	514,118
ZINWELL CORPORATION	379,487	497,434	468,197
ZODIAC AEROSPACE	716,761	16,297,589	16,809,584
ZOJIRUSHI CORP	117,783	1,688,240	2,222,713
ZOOMLION HEAVY INDUSTRY H	1,752,780	2,171,415	600,983
ZOOPLA PROPERTY GROUP PLC	644,300	2,242,600	2,291,060
ZOOPLUS AG	17,303	2,159,748	2,452,822
ZORLU ENERJI ELEKTRIK URETIM	275,254	138,070	167,508
ZTE CORP H	990,902	1,884,264	1,249,173
ZUIKO CORP	10,744	606,837	458,695
ZUKEN INC	38,896	323,824	341,987
ZUMTOBEL GROUP AG	101,964	1,638,352	1,233,586
ZURICH INSURANCE GROUP AG	509,550	105,951,961	125,216,785
Total		\$ 62,726,588,131	\$ 61,533,237,066

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Domestic REITS

Security Name	Shares	Book Value	Market Value
ACADIA REALTY TRUST	149,144 \$	4,138,224 \$	5,297,598
AG MORTGAGE INVESTMENT TRUST	192,032	3,153,631	2,772,940
AGREE REALTY CORP	67,849	1,969,179	3,273,041
ALEXANDER S INC	6,562	2,441,621	2,685,425
ALEXANDRIA REAL ESTATE EQUIT	174,532	15,448,364	18,067,587
ALLIANCEBERNSTEIN HOLDING LP	13,800	345,848	321,540
ALTISOURCE RESIDENTIAL CORP	147,386	3,416,415	1,354,475
AMERICAN ASSETS TRUST INC	82,122	3,066,491	3,485,260
AMERICAN CAMPUS COMMUNITIES	307,729	12,159,911	16,269,640
AMERICAN CAPITAL AGENCY CORP	1,393,799	35,788,793	27,625,094
AMERICAN CAPITAL MORTGAGE IN	163,830	2,575,758	2,586,876
AMERICAN HOMES 4 RENT A	419,572	7,080,500	8,592,833
AMERICAN TOWER CORP	1,236,775	68,159,011	140,509,971
AMERIGAS PARTNERS LP	28,600	1,270,632	1,335,620
ANNALY CAPITAL MANAGEMENT IN	3,726,751	49,294,265	41,255,138
ANTHRACITE CAPITAL INC	287,215	-	-
ANWORTH MORTGAGE ASSET CORP	712,351	3,894,884	3,348,049
APARTMENT INVT + MGMT CO A	363,981	11,001,623	16,073,412
APOLLO COMMERCIAL REAL ESTAT	398,889	6,654,848	6,410,139
APOLLO GLOBAL MANAGEMENT A	9,700	143,269	146,955
APOLLO RESIDENTIAL MORTGAGE	182,530	2,718,576	2,445,899
APPLE HOSPITALITY REIT INC	447,708	8,159,991	8,421,391
AQR MULTI ASSET CLASS FUND	50,000,000	498,310,073	624,930,050
ARBOR REALTY TRUST INC	241,747	1,648,275	1,738,162
ARCHROCK PARTNERS LP	11,600	297,028	157,064
ARES COMMERCIAL REAL ESTATE	26,032	317,237	319,932
ARMADA HOFFLER PROPERTIES IN	114,941	1,254,405	1,579,287
ARMOUR RESIDENTIAL REIT INC	154,733	5,507,387	3,094,655
ASHFORD HOSPITALITY PRIME IN	64,528	1,221,227	912,423
ASHFORD HOSPITALITY TRUST	485,593	3,628,131	2,607,635
AVALONBAY COMMUNITIES INC	403,403	54,690,447	72,769,788
AVENTINE RENEWABLE ENERGY WTS	132	-	-
BLACKSTONE GROUP LP/THE	75,500	2,579,664	1,852,770
BLACKSTONE MORTGAGE TRU CL A	164,837	4,600,256	4,561,035
BLUEROCK RESIDENTIAL GROWTH	74,672	927,925	970,737
BLUM STRATEGIC PARTNERS II	102,930	183,751	64,748
BOARDWALK PIPELINE PARTNERS	40,500	443,483	706,725
BOSTON PROPERTIES INC	379,463	36,164,456	50,051,193
BP PRUDHOE BAY ROYALTY TRUST	66,700	1,820,944	1,232,616
BRANDYWINE REALTY TRUST	553,156	7,243,004	9,293,016
BRIXMOR PROPERTY GROUP INC	246,403	5,885,391	6,519,827
BROOKFIELD INFRASTRUCTURE PA	35,700	1,371,274	1,615,782

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Security Name	Shares	Book Value	Market Value
BROOKSIDE CAP PARTNERS	267,046	61,961	2,392,795
BRT REALTY TRUST	13,490	101,695	96,452
BUCKEYE PARTNERS LP	18,600	1,356,138	1,308,138
CALUMET SPECIALTY PRODUCTS	13,800	362,860	67,620
CAMDEN PROPERTY TRUST	215,541	12,856,426	19,058,145
CAPITAL PRODUCT PARTNERS LP	69,339	566,191	206,630
CAPSTEAD MORTGAGE CORP	356,373	3,977,674	3,456,814
CARE CAPITAL PROPERTIES INC	278,457	7,509,850	7,298,368
CARETRUST REIT INC	164,020	1,803,953	2,260,199
CARLYLE GROUP/THE	10,800	218,079	175,284
CARLYLE MULTI STRATEGY PARTNER	944,774	-	969,228
CARTICA CAPITAL PARTNERS, LP	286,324,526	276,681,719	392,871,036
CATCHMARK TIMBER TRUST INC A	690,757	7,961,881	8,441,045
CBL + ASSOCIATES PROPERTIES	581,657	8,014,984	5,415,223
CEDAR FAIR LP	35,000	1,911,168	2,023,700
CEDAR REALTY TRUST INC	288,216	2,497,016	2,141,447
CENTRAL EUROPEAN MEDIA ENT A	116,109	-	-
CHATHAM LODGING TRUST	41,468	893,836	911,474
CHENIERE ENERGY PARTNERS LP	6,500	202,998	194,870
CHERRY HILL MORTGAGE INVESTM	119,475	2,221,046	1,860,230
CHESAPEAKE LODGING TRUST	145,878	3,361,496	3,391,653
CHIMERA INVESTMENT CORP	878,009	13,957,221	13,784,743
CIM COMMERCIAL TRUST CORP	1,886	71,019	30,624
CITY OFFICE REIT INC	164,279	2,184,904	2,132,335
COLONY CAPITAL INC A	261,941	5,860,861	4,020,790
COLONY STARWOOD HOMES	96,636	2,846,878	2,939,664
COLUMBIA PROPERTY TRUST INC	555,643	13,668,930	11,890,761
COMMUNICATIONS SALES + LE	575,036	14,945,395	16,618,542
COMPASS DIVERSIFIED HOLDINGS	21,300	359,300	353,367
CONDOR HOSPITALITY TRUST INC	5,200	45,633	8,008
CORESITE REALTY CORP	97,627	3,923,051	8,658,498
CORPORATE OFFICE PROPERTIES	255,317	7,891,632	7,549,735
CORRECTIONS CORP OF AMERICA	1,222,182	37,622,354	42,800,817
COUSINS PROPERTIES INC	495,800	5,052,613	5,156,321
CROSS TIMBERS ROYALTY TRUST	18,822	329,194	341,243
CROWN CASTLE INTL CORP	833,105	40,476,554	84,501,829
CUBESMART	444,904	9,050,810	13,738,630
CVR PARTNERS LP	48,152	399,636	393,402
CYRUSONE INC	204,884	7,002,471	11,403,866
CYS INVESTMENTS INC	707,560	6,599,351	5,922,280
DCT INDUSTRIAL TRUST INC	220,447	6,330,788	10,590,261
DDR CORP	776,862	14,272,373	14,092,278

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Security Name	Shares	Book Value	Market Value
DEEPHAVEN MARKET NEUTRAL FND	14,898	5,462	433,403
DIAMONDROCK HOSPITALITY CO	607,121	5,706,728	5,482,305
DIGITAL REALTY TRUST INC	351,102	21,381,000	38,266,616
DORCHESTER MINERALS LP	146	3,395	2,105
DOUGLAS EMMETT INC	334,883	8,349,183	11,895,047
DUKE REALTY CORP	817,113	14,968,157	21,784,224
DUPONT FABROS TECHNOLOGY	196,615	5,166,352	9,347,084
DYNEGY INC	309	12,801	110
DYNEX CAPITAL INC	257,183	1,971,052	1,784,853
EASTERLY GOVERNMENT PROPERTI	46,019	883,730	907,958
EASTGROUP PROPERTIES INC	95,678	4,892,954	6,594,149
EDUCATION REALTY TRUST INC	132,477	4,475,140	6,112,498
ELLINGTON RESIDENTIAL MORTGA	19,251	234,750	251,424
EMPIRE STATE REALTY TRUST A	144,852	2,369,821	2,750,746
ENBRIDGE ENERGY PARTNERS LP	13,000	472,601	301,600
ENERGY TRANSFER EQUITY LP	37,200	698,740	534,564
ENERGY TRANSFER PARTNERS LP	79,134	4,608,094	3,012,631
ENLINK MIDSTREAM PARTNERS LP	300	4,853	4,989
ENTERPRISE PRODUCTS PARTNERS	700,915	20,497,289	20,508,773
EPR PROPERTIES	184,641	9,579,091	14,896,801
EQT MIDSTREAM PARTNERS LP	10,900	797,346	875,270
EQUINIX INC	158,933	25,561,050	61,623,218
EQUITY COMMONWEALTH	479,649	12,269,176	13,972,186
EQUITY LIFESTYLE PROPERTIES	229,255	11,111,563	18,351,873
EQUITY ONE INC	211,674	5,087,180	6,811,667
EQUITY RESIDENTIAL	1,094,415	60,630,019	75,383,301
ESSEX PROPERTY TRUST INC	144,674	22,318,220	32,998,759
EXTRA SPACE STORAGE INC	317,712	11,823,410	29,401,066
FEDERAL REALTY INVS TRUST	146,904	13,844,298	24,319,971
FELCOR LODGING TRUST INC	415,266	2,345,678	2,587,110
FERRELLGAS PARTNERS LP	104,000	1,948,034	1,921,920
FIRST INDUSTRIAL REALTY TR	238,496	4,393,474	6,634,964
FIRST POTOMAC REALTY TRUST	189,984	2,424,688	1,747,853
FIVE OAKS INVESTMENT CORP	21,605	115,795	118,396
FOREST CITY REALTY TRUST A	459,305	9,307,149	10,247,095
FOREST CITY REALTY TRUST B	2,981	67,456	66,143
FORTRESS INVESTMENT GRP CL A	20,000	90,200	88,400
FOUR CORNERS PROPERTY TRUST	285,334	5,041,138	5,875,022
FRANKLIN STREET PROPERTIES C	341,112	4,478,890	4,185,438
GAMING AND LEISURE PROPERTIE	333,760	9,114,313	11,508,037
GASLOG PARTNERS LP	36,700	683,270	696,566
GENERAL GROWTH PROPERTIES	1,328,796	22,756,670	39,624,685

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Security Name	Shares	Book Value	Market Value
GENESIS ENERGY L.P.	5,200	261,410	199,524
GEO GROUP INC/THE	189,347	4,538,874	6,471,880
GETTY REALTY CORP	171,629	3,816,484	3,681,434
GLADSTONE COMMERCIAL CORP	56,165	930,264	948,631
GLOBAL MEDICAL REIT INC	50,673	506,727	512,301
GLOBAL NET LEASE INC	165,531	1,382,564	1,315,971
GOLAR LNG PARTNERS LP	1,055,443	18,737,460	19,346,270
GOVERNMENT PROPERTIES INCOME	1,324,935	25,073,325	30,552,999
GRAMERCY PROPERTY TRUST	912,001	7,227,945	8,408,645
GRANITE REAL ESTATE INVESTME	857,661	29,009,067	25,901,362
GYRODYNE LLC	2,061	14,016	41,260
HANNON ARMSTRONG SUSTAINABLE	131,658	2,628,217	2,843,810
HATTERAS FINANCIAL CORP	406,149	8,500,958	6,660,839
HCP INC	1,271,824	49,744,878	44,997,124
HEALTHCARE REALTY TRUST INC	153,750	4,236,362	5,379,716
HEALTHCARE TRUST OF AME CL A	180,263	4,582,148	5,829,700
HERCULES OFFSHORE INC WTS	36,831	-	-
HERSHA HOSPITALITY TRUST	103,567	2,127,950	1,776,181
HIGHWOODS PROPERTIES INC	207,987	8,096,154	10,981,730
HOLLY ENERGY PARTNERS LP	19,377	652,740	671,413
HOSPITALITY PROPERTIES TRUST	434,787	10,694,375	12,521,863
HOST HOTELS + RESORTS INC	2,049,841	29,810,119	33,227,915
HUDSON PACIFIC PROPERTIES IN	167,725	4,077,271	4,894,227
HUGOTON ROYALTY TRUST	526,356	893,140	1,242,200
ICAHN ENTERPRISES LP	7,000	541,228	378,000
INDEPENDENCE REALTY TRUST IN	191,431	1,710,214	1,565,904
INFREAREIT INC	19,176	328,495	336,350
INVESCO MORTGAGE CAPITAL	410,912	7,348,365	5,625,392
INVESTORS REAL ESTATE TRUST	504,897	4,364,928	3,266,683
IPAYMENT HLDGS INC DEL	3,000	-	3
IRON MOUNTAIN INC	1,820,936	51,523,113	72,527,884
ISTAR INC	296,455	2,560,914	2,843,001
KILROY REALTY CORP	197,893	9,966,690	13,118,333
KIMCO REALTY CORP	1,222,781	31,272,671	38,370,877
KINDER MORGAN INC	14,501	27,626	247
KITE REALTY GROUP TRUST	205,215	5,625,911	5,752,171
KKR + CO LP	28,530	645,873	352,060
LADDER CAPITAL CORP REIT	47,891	591,838	584,267
LAMAR ADVERTISING CO A	591,079	28,695,236	39,188,532
LASALLE HOTEL PROPERTIES	399,120	9,782,308	9,411,255
LAZARD LTD CL A	16,600	715,325	494,348
LEXINGTON REALTY TRUST	767,999	8,058,951	7,764,472

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Security Name	Shares	Book Value	Market Value
LIBERTY PROPERTY TRUST	417,504	15,198,410	16,583,268
LINN ENERGY LLC UNITS	87,400	106,139	8,041
LM CAPITAL CORP	53,324	53,324	-
LTC PROPERTIES INC	87,848	3,177,115	4,544,390
MACERICH CO/THE	341,176	20,673,323	29,133,028
MACK CALI REALTY CORP	332,855	9,011,175	8,987,091
MAGELLAN MIDSTREAM PARTNERS	49,400	3,737,765	3,754,400
MARTIN MIDSTREAM PARTNERS LP	18,900	540,005	436,590
MEDICAL PROPERTIES TRUST INC	879,106	10,959,939	13,371,210
MFA FINANCIAL INC	1,449,293	10,505,676	10,536,363
MGM GROWTH PROPERTIES LLC A	48,785	1,233,917	1,301,582
MID AMERICA APARTMENT COMM	201,447	12,752,243	21,434,000
MONMOUTH REAL ESTATE INV COR	265,448	2,780,494	3,519,840
MONOGRAM RESIDENTIAL TRUST I	424,419	3,939,109	4,333,314
MPLX LP	14,852	874,319	499,473
MTGE INVESTMENT CORP	102,637	2,252,739	1,620,640
NATIONAL RETAIL PROPERTIES	299,546	9,692,009	15,492,538
NATIONAL STORAGE AFFILIATES	93,553	1,665,300	1,947,775
NATL HEALTH INVESTORS INC	91,367	4,129,475	6,860,778
NEW RESIDENTIAL INVESTMENT	563,266	8,181,747	7,795,608
NEW SENIOR INVESTMENT GROUP	168,588	2,786,772	1,800,524
NEW YORK MORTGAGE TRUST INC	425,610	2,899,120	2,596,221
NEW YORK REIT INC	365,241	3,892,440	3,378,481
NEWCASTLE INVESTMENT CORP	210,364	5,464,110	965,569
NEXPOINT RESIDENTIAL	16,195	248,758	294,756
NEXTERA ENERGY PARTNERS LP	22,400	568,063	680,512
NGL ENERGY PARTNERS LP	300	5,387	5,796
NORTHSTAR REALTY EUROPE CORP	130,433	1,501,777	1,206,502
NORTHSTAR REALTY FINANCE	392,898	11,891,892	4,490,824
NUSTAR ENERGY LP	24,000	1,196,694	1,195,200
NUSTAR GP HOLDINGS LLC	4,000	136,473	102,560
OAKTREE CAPITAL GROUP LLC	10,300	515,959	461,028
OMEGA HEALTHCARE INVESTORS	469,648	13,324,482	15,944,557
ONE LIBERTY PROPERTIES INC	37,192	610,102	887,028
ONEOK PARTNERS LP	64,300	2,372,112	2,575,858
ORCHID ISLAND CAPITAL INC	48,686	491,992	500,981
OUTFRONT MEDIA INC	531,176	7,165,109	12,838,531
OWENS REALTY MORTGAGE INC	34,847	491,526	579,853
OZ DOMESTIC PARTNERS LP	17,798,351	17,763,188	6,854,323
OZ EUREKA FUND LP	58,298,256	51,633,569	102,039,846
PAAMCO 1848 FUND LP	608,798	514,409	899,112
PARAMOUNT GROUP INC	343,526	6,197,279	5,475,805

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Security Name	Shares	Book Value	Market Value
PARKWAY PROPERTIES INC	174,259	3,309,840	2,915,350
PBF LOGISTICS LP	12,700	316,597	292,354
PEBBLEBROOK HOTEL TRUST	170,968	5,592,867	4,487,897
PENN REAL ESTATE INVEST TST	213,806	3,951,749	4,586,141
PENNYMAC MORTGAGE INVESTMENT	309,148	6,553,206	5,017,478
PERMIAN BASIN ROYALTY TRUST	75,400	416,395	552,682
PHILLIPS 66 PARTNERS LP	11,700	706,419	653,679
PHOTOMEDEX INC WTS	1,288	-	-
PHYSICIANS REALTY TRUST	199,226	3,777,285	4,185,736
PIEDMONT INVESTMENT ADVSRS LLC	1	1	-
PIEDMONT OFFICE REALTY TRU A	922,089	16,970,021	19,861,789
PLAINS ALL AMER PIPELINE LP	25,745	1,350,625	707,730
POST PROPERTIES INC	185,956	8,014,393	11,352,592
POTLATCH CORP	129,510	4,830,752	4,416,301
POWER REIT	1,294	13,757	9,034
PREFERRED APARTMENT COMMUN A	99,992	1,104,961	1,471,878
PROLOGIS INC	1,255,675	48,665,961	61,578,286
PS BUSINESS PARKS INC/CA	71,920	5,012,220	7,629,286
PUBLIC STORAGE	470,131	70,990,103	120,160,821
QTS REALTY TRUST INC CL A	46,100	1,784,194	2,580,678
QUOTIENT VENTURES	1,925,029	1,925,029	3,153,228
RAIT FINANCIAL TRUST	612,135	3,451,708	1,915,982
RAMCO GERSHENSON PROPERTIES	141,166	2,146,256	2,768,263
RAYONIER INC	426,344	11,381,822	11,187,275
REALTY INCOME CORP	665,246	29,661,990	46,141,441
REDWOOD TRUST INC	249,837	4,291,679	3,450,248
REGENCY CENTERS CORP	235,632	14,259,231	19,729,469
RELATIONAL INVESTORS LP	6,359,678	6,246,709	4,450,000
RESOURCE CAPITAL CORP	230,290	4,237,156	2,961,532
RETAIL OPPORTUNITY INVESTMEN	230,857	3,648,676	5,002,677
RETAIL PROPERTIES OF AME A	704,372	10,928,542	11,903,888
REXFORD INDUSTRIAL REALTY IN	128,702	2,441,955	2,714,328
RLJ LODGING TRUST	347,001	7,346,304	7,443,163
ROCK CREEK 1848 FUND L.P.	1,404,380	1,384,666	1,635,319
ROUSE PROPERTIES INC	77,861	1,217,587	1,420,969
RYMAN HOSPITALITY PROPERTIES	156,585	5,184,694	7,931,017
SABINE ROYALTY TRUST	11,207	565,517	374,426
SABRA HEALTH CARE REIT INC	114,584	2,422,715	2,364,438
SAN JUAN BASIN ROYALTY TR	25,300	139,485	183,931
SAUL CENTERS INC	46,059	2,316,736	2,842,292
SELECT INCOME REIT	218,683	5,357,327	5,683,561
SENIOR HOUSING PROP TRUST	620,571	13,712,412	12,926,490

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Security Name	Shares	Book Value	Market Value
SERITAGE GROWTH PROP A REIT	24,343	1,201,404	1,213,244
SILVER BAY REALTY TRUST CORP	91,453	1,585,134	1,557,440
SIMON PROPERTY GROUP INC	924,635	112,616,054	200,553,279
SL GREEN REALTY CORP	254,937	17,481,846	27,143,175
SOTHERLY HOTELS INC	23,099	124,496	130,276
SOVRAN SELF STORAGE INC	105,660	6,624,050	11,085,883
SPECTRA ENERGY PARTNERS LP	2,700	134,121	127,386
SPIRIT REALTY CAPITAL INC	1,492,094	16,954,269	19,054,043
STAG INDUSTRIAL INC	146,082	3,437,861	3,478,222
STANDARD LIFE INVESTMENT	500,000,000	497,590,085	558,881,500
STAR GAS PARTNERS L.P.	51,000	448,139	452,880
STARWOOD PROPERTY TRUST INC	605,754	14,830,672	12,551,219
STONEMOR PARTNERS LP	5,300	143,316	132,765
STORE CAPITAL CORP	35,400	917,393	1,042,530
SUBURBAN PROPANE PARTNERS LP	9,200	405,527	307,280
SUMMIT HOTEL PROPERTIES INC	156,575	1,803,892	2,073,059
SUMMIT MIDSTREAM PARTNERS LP	36,100	644,165	824,885
SUN COMMUNITIES INC	123,415	5,467,310	9,458,501
SUNOCO LOGISTICS PARTNERS LP	27,700	1,128,572	796,375
SUNOCO LP	13,200	530,333	395,340
SUNSTONE HOTEL INVESTORS INC	583,294	6,657,633	7,040,361
SUTHERLAND ASSET MANAGEMENT	10,155	152,376	139,231
SUTTONBROOK EUREKA FUND	10,449,038	10,449,038	744,651
TAIYO FUND GP LLC	314,671	314,671	2,161,427
TALLGRASS ENERGY PARTNERS LP	34,500	1,263,178	1,587,690
TANGER FACTORY OUTLET CENTER	239,476	6,856,730	9,622,158
TAUBMAN CENTERS INC	142,971	8,961,395	10,608,444
TC PIPELINES LP	5,900	347,867	337,834
TEEKAY LNG PARTNERS LP	3,400	39,712	38,250
TEEKAY OFFSHORE PARTNERS LP	1,800	60,822	10,710
TERRENO REALTY CORP	111,264	2,265,095	2,878,391
TESORO LOGISTICS LP	21,900	1,143,437	1,084,707
TEXAS PACIFIC LAND TRUST	1,400	237,916	236,110
TIER REIT INC	85,299	1,250,960	1,307,634
TOBAM VENTURES	58,676	58,676	9,576,889
TRANSCONTINENTAL REALTY INV	299	1,729	2,912
TRANSMONTAIGNE PARTNERS LP	11,600	440,786	476,644
TWO HARBORS INVESTMENT CORP	913,843	10,030,232	7,822,496
UDR INC	569,499	13,897,343	21,025,921
UMH PROPERTIES INC	23,134	240,127	260,262
UNIVERSAL HEALTH RLTY INCOME	28,238	1,207,193	1,614,629
URBAN EDGE PROPERTIES	241,152	4,405,373	7,200,787

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Security Name	Shares	Book Value	Market Value
URSTADT BIDDLE CLASS A	91,000	1,847,831	2,254,972
URSTADT BIDDLE PROPERTIES	3,378	70,070	73,915
VALERO ENERGY PARTNERS LP	18,786	815,123	883,130
VENTAS INC	650,908	30,917,556	47,399,111
VEREIT INC	2,215,255	27,540,812	22,462,686
VESTIN REALTY MORTGAGE II	11,557	238,377	27,044
VICTORIA VENTURES	268,382	268,382	-
VIPER ENERGY PARTNERS LP	25,971	464,232	484,359
VORNADO REALTY TRUST	422,136	31,873,823	42,264,248
WASHINGTON PRIME GROUP INC	400,811	5,295,744	4,485,080
WASHINGTON REIT	181,109	5,740,763	5,697,700
WEINGARTEN REALTY INVESTORS	336,546	10,684,212	13,737,823
WELLTOWER INC	1,409,331	89,999,316	107,348,753
WESTERN ASSET MORTGAGE CAPIT	153,840	1,800,822	1,444,559
WESTERN GAS EQUITY PARTNERS	18,000	843,549	688,500
WESTERN GAS PARTNERS LP	14,860	999,344	748,944
WESTERN REFINING LOGISTICS L	25,600	681,452	670,464
WESTLAKE CHEMICAL PARTNERS L	30,400	698,352	607,392
WEYERHAEUSER CO	2,335,355	57,528,633	69,523,508
WHITESTONE REIT	62,062	899,148	935,894
WILLIAMS PARTNERS LP	12,500	351,813	433,000
WINTHROP REALTY TRUST	89,895	475,773	790,178
WP CAREY INC	168,450	10,841,944	11,693,775
WP GLIMCHER INC	72,200	694,336	807,918
XENIA HOTELS + RESORTS INC	166,185	2,658,263	2,788,576
ZAIS FINANCIAL CORP	13,700	203,028	187,827
Total		\$ 3,719,769,078	\$ 4,736,676,480

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Security Name	Shares	Book Value	Market Value
360 CAPITAL INDUSTRIAL FUND	534,589 \$	1,005,942 \$	1,090,671
ABACUS PROPERTY GROUP	928,301	1,930,780	2,177,322
ALLIED PROPERTIES REAL ESTAT	223,894	6,135,034	6,668,372
ALONY HETZ PROPERTIES + INV	289,306	2,218,657	2,358,862
ALSTRIA OFFICE REIT AG	324,115	4,322,481	4,371,312
ARENA REIT	622,347	900,829	922,166
ARGOSY PROPERTY LTD	2,273,205	1,780,419	1,853,728
ARTIS REAL ESTATE INVESTMENT	628,463	7,705,928	6,532,878
ASCENDAS HOSPITALITY TR 20	449,800	236,141	225,585
ASCENDAS HOSPITALITY TRUST	2,256,382	1,636,640	1,131,628
ASCENDAS REAL ESTATE INV TRT	5,421,992	8,247,514	9,990,742
ASCOTT RESIDENCE TRUST 100	2,464,247	1,655,359	1,995,712
ASSURA PLC	4,729,928	3,584,130	3,461,825
ASTRO JAPAN PROPERTY GROUP	157,646	584,404	806,420
AXIARE PATRIMONIO SOCIMI SA	160,426	2,313,373	2,046,022
BEFIMMO	52,986	4,075,375	3,408,285
BENI STABILI SPA	3,866,516	2,764,027	2,390,448
BIG YELLOW GROUP PLC	417,054	2,718,872	4,354,217
BOARDWALK REAL ESTATE INVEST	185,229	8,115,088	8,209,578
BRITISH LAND CO PLC	2,497,077	26,254,578	20,262,220
BWP TRUST	1,419,676	2,662,450	3,847,811
CACHE LOGISTICS TRUST	2,326,415	1,817,376	1,486,527
CAMBRIDGE INDUSTRIAL TRUST	3,522,516	1,365,390	1,439,471
CAN APARTMENT PROP REAL ESTA	431,708	8,735,104	11,022,903
CAN REAL ESTATE INVEST TRUST	213,168	7,501,149	7,927,934
CAPITALAND COMMERCIAL TRUST	4,890,479	4,045,365	5,359,578
CAPITALAND MALAYSIA MALL TRU	246,800	91,726	94,888
CAPITALAND MALL TRUST	6,643,810	8,903,236	10,514,388
CAPITALAND RETAIL CHINA TRUS	1,461,633	1,221,986	1,628,984
CDL HOSPITALITY TRUSTS	1,741,280	1,749,478	1,824,210
CHAMPION REIT	7,003,983	3,698,403	3,954,324
CHARTER HALL GROUP	976,970	3,090,693	3,680,906
CHARTER HALL RETAIL REIT	961,558	2,484,986	3,408,048
CHARTWELL RETIREMENT RESIDEN	504,732	4,442,880	6,128,915
COFINIMMO	63,076	7,881,673	7,410,370
COMINAR REAL ESTATE INV TR U	565,386	9,505,249	7,331,256
CONCENTRADORA FIBRA DANHOS S	350,214	852,032	631,359
CONCENTRADORA FIBRA HOTELERA	559,869	868,482	438,202
CROMWELL PROPERTY GROUP	4,026,281	3,507,879	3,042,938
DERWENT LONDON PLC	242,792	12,806,654	8,480,861
DEXUS PROPERTY GROUP	2,593,961	14,932,215	17,421,798
DREAM OFFICE REAL ESTATE INV	445,019	10,246,550	6,366,714

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Security Name	Shares	Book Value	Market Value
EMIRA PROPERTY FUND LTD	1,471,677	2,056,023	1,360,636
EMLAK KONUT GAYRIMENKUL YATI	5,691,917	6,197,860	5,660,940
EUROCOMMERCIAL PROPRTIE CV	135,424	5,366,725	5,784,760
FAR EAST HOSPITALITY TRUST	2,398,034	2,206,341	1,086,857
FIBRA UNO ADMINISTRACION SA	4,831,289	14,243,636	10,176,234
FIRST REAL ESTATE INVT TRUST	1,379,641	1,130,007	1,281,337
FOLKESTONE EDUCATION TRUST	592,885	1,016,959	1,178,703
FONCIERE DES REGIONS	102,645	9,099,458	9,123,808
FORTRESS INCOME FUND LTD	1,066,302	2,459,778	2,609,510
FORTRESS INCOME FUND LTD A	404,745	399,588	436,389
FORTUNE REIT	3,943,404	3,187,830	4,701,820
FRASERS CENTREPOINT TRUST	1,546,665	1,758,334	2,447,727
FRASERS COMMERCIAL TRUST	1,580,920	1,116,074	1,497,639
GDI PROPERTY GROUP	1,253,518	985,591	826,032
GECINA SA	107,551	14,380,042	14,636,790
GOODMAN GROUP	4,407,243	15,753,320	23,332,412
GOODMAN PROPERTY TRUST	3,017,067	2,358,000	2,782,638
GPT GROUP	4,948,621	12,474,610	19,934,462
GRANITE REAL ESTATE INVESTME	150,727	5,329,322	4,497,332
GREAT PORTLAND ESTATES PLC	974,672	5,652,265	8,162,928
GREEN REIT PLC	1,850,390	3,268,326	2,855,352
GRIVALIA PROPERTIES REIC	59,598	434,724	463,470
GROWTHPOINT PROPERTIES AUSTR	560,583	1,281,915	1,314,843
GROWTHPOINT PROPERTIES LTD	5,302,994	10,828,244	9,298,797
H+R REAL ESTATE INV REIT UTS	851,448	15,643,786	14,757,904
HAMMERSON PLC	1,929,317	15,737,297	13,875,616
HANSTEEN HOLDINGS PLC	2,121,531	2,797,779	2,892,784
HIBERNIA REIT PLC	1,856,588	2,877,635	2,763,851
HISPANIA ACTIVOS INMOBILIARI	242,640	3,347,538	2,830,390
HOTEL PROPERTY INVESTMENTS	386,711	833,923	895,508
HYPROP INVESTMENTS LTD UTS	551,964	5,144,421	4,895,500
ICADE	183,805	15,292,929	13,001,275
IMMOBILIARE GRANDE DISTRIBUZ	1,252,300	1,433,099	1,021,171
INGENIA COMMUNITIES GROUP	408,216	738,016	872,358
INNVEST REAL ESTATE INVESTME	308,667	1,498,123	1,656,588
INTU PROPERTIES PLC	2,401,076	14,328,360	9,311,511
INVESTA OFFICE FUND	1,561,319	3,602,031	4,975,750
IS GAYRIMENKUL YATIRIM ORTAK	1,135,273	622,075	663,244
JAPAN PRIME REALTY INVESTMEN	242	1,029,974	1,040,277
JAPAN REAL ESTATE INVESTMENT	656	3,857,188	4,054,040
JAPAN RETAIL FUND INVESTMENT	1,705	3,635,559	4,355,985
KEPPEL DC REIT	1,454,283	1,140,559	1,199,387

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Security Name	Shares	Book Value	Market Value
KEPPEL REIT 1	5,367,555	4,978,357	4,187,483
KIWI PROPERTY GROUP LTD	3,491,738	3,020,529	3,705,355
KLCCP STAPLED GROUP	1,130,889	2,079,807	2,098,238
KLEPIERRE	501,777	22,969,570	22,214,359
LAND SECURITIES GROUP PLC	1,990,822	32,056,304	27,651,229
LINK REIT	5,752,458	17,946,251	39,150,781
LIPPO MALLS INDONESIA RETAIL	5,451,846	1,526,662	1,417,747
LONDONMETRIC PROPERTY PLC	1,659,315	3,223,176	3,322,822
MACQUARIE MEXICO REAL ESTATE	1,254,936	2,072,201	1,632,504
MAPLETREE COMMERCIAL TRUST	3,718,436	2,947,709	4,088,926
MAPLETREE GREATER CHINA COMM	5,326,044	4,033,376	3,996,809
MAPLETREE INDUSTRIAL TRUST	3,594,970	3,364,776	4,594,211
MAPLETREE LOGISTICS TRUST 20	4,101,993	2,256,051	3,047,770
MERCIALYS	135,623	4,309,986	2,893,627
MERLIN PROPERTIES SOCIMI SA	883,232	9,352,029	9,236,282
MIRVAC GROUP	10,873,901	15,706,806	16,355,346
MORGUARD REAL ESTATE TR UTS	137,226	1,616,813	1,556,431
NATIONAL STORAGE REIT	3,931,817	4,263,940	4,859,867
NIPPON BUILDING FUND INC	706	4,096,371	4,356,156
NIPPON PROLOGIS REIT INC	505	1,172,210	1,235,549
NORTHVIEW APARTMENT REAL EST	170,059	3,679,603	2,937,111
NSI NV	567,011	4,900,695	2,272,752
QUE HOSPITALITY TRUST	2,801,379	1,765,516	1,425,770
PARKWAYLIFE REAL ESTATE	1,053,383	1,828,866	1,894,039
PAVILION REAL ESTATE INVEST	210,100	88,212	90,158
PLA ADMINISTRADORA INDUSTRIA	1,089,492	2,168,446	1,824,752
PRECINCT PROPERTIES NEW ZEAL	2,642,032	1,751,839	2,342,661
PROLOGIS PROPERTY MEXICO SA	582,629	1,036,927	934,770
PROSPERITY REIT	3,128,572	607,894	1,282,408
PURE INDUSTRIAL REAL ESTATE	117,400	415,836	465,550
REBOSIS PROPERTY FUND LTD	597,232	430,404	407,806
REDEFINE INTERNATIONAL PLC	3,329,165	2,776,329	2,024,055
REDEFINE PROPERTIES LTD	8,238,041	7,688,157	6,367,677
REIT 1 LTD	441,602	1,154,373	1,314,108
RESILIENT REIT LTD	575,883	4,674,185	5,182,747
RIOCAN REAL ESTATE INVST TR	892,839	20,116,474	20,163,983
SA CORPORATE REAL ESTATE FUN	2,980,367	1,097,770	1,048,064
SA CORPORATE REAL ESTATE LTD	2,791,972	1,091,230	981,813
SABANA SHARIAH COMP IND REIT	1,875,537	1,382,922	731,597
SAFESTORE HOLDINGS PLC	622,210	3,179,451	3,070,895
SCENTRE GROUP	13,266,973	38,700,991	48,602,653
SCHRODER REAL ESTATE INVESTM	1,384,121	962,546	934,398

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Security Name	Shares	Book Value	Market Value
SEGRO PLC	1,995,952	12,383,646	11,064,981
SHAFTESBURY PLC	832,228	6,312,181	9,779,074
SHOPPING CENTRES AUSTRALASIA	2,040,827	3,283,546	3,464,688
SMART REAL ESTATE INVESTMENT	355,313	7,577,808	10,451,201
SOILBUILD BUSINESS SPACE REI	2,011,863	1,228,299	1,023,944
SPH REIT	1,586,690	1,246,337	1,096,383
SPRING REAL ESTATE INVESTMEN	1,761,773	859,191	765,302
STARHILL GLOBAL REIT	3,939,975	2,478,018	2,298,001
STOCKLAND	7,400,893	24,117,620	25,955,421
SUNLIGHT REAL ESTATE INVEST	3,466,052	999,766	1,974,742
SUNTEC REIT	5,887,237	8,012,737	7,742,336
SUNWAY REAL ESTATE INVESTMEN	2,707,400	979,761	1,114,792
TORUNLAR GAYRIMENKUL YATIRIM	124,276	194,414	218,244
TRITAX BIG BOX REIT PLC	2,416,221	4,673,152	4,221,616
UNIBAIL RODAMCO SE	370,283	77,381,198	96,115,564
VAKIF GAYRIMENKUL	119,865	263,529	92,953
VASTNED RETAIL NV	72,576	3,887,085	2,943,325
VICINITY CENTRES	8,132,956	17,847,581	20,105,253
VITAL HEALTHCARE PROPERTY TR	846,600	887,460	1,344,576
VUKILE PROPERTY FUND LTD	909,317	1,277,929	1,056,161
WAREHOUSES DE PAUW SCA	42,307	2,584,157	3,959,829
WERELDHAVE BELGIUM NV	5,995	485,508	736,563
WERELDHAVE NV	111,587	7,580,351	5,051,665
WESTFIELD CORP	5,315,992	35,037,998	42,155,766
WORKSPACE GROUP PLC	335,060	1,683,885	3,088,326
YUEXIU REAL ESTATE INVESTMENT	3,558,265	1,611,725	2,013,520
Total		\$ 886,508,260	\$ 945,950,417

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Derivatives

Security Name	Par Value	Book Value	Market Value
10YR MINI JGB FUT SEP16	900,000,000 \$	- \$	(12,240)
31750AKV5 OTC ECAL USD VS BRL	(2,100,000)	(111,825)	(25,410)
31750AKX1 OTC EPUT USD VS KRW	(3,800,000)	(85,082)	(114,760)
31750AZ56 OTC EPUT AUD VS USD	(6,810,000)	(51,168)	(41,073)
31750AZF4 OTC EPUT CHF VS SEK	6,480,000	32,461	3,991
31750AZG2 OTC ECAL CHF VS SEK	(6,480,000)	(49,952)	(90,462)
31750AZI8 OTC ECAL AUD VS USD	(1,900,000)	(13,497)	(424)
31750AZJ6 OTC EPUT AUD VS USD	(1,900,000)	(14,366)	(8,771)
31750AZK3 OTC ECAL AUD VS USD	(900,000)	(6,328)	(201)
31750AZL1 OTC EPUT AUD VS USD	(900,000)	(6,987)	(4,021)
31750AZN7 OTC ECAL AUD VS USD	(2,700,000)	(20,425)	(603)
31750AZO5 OTC EPUT AUD VS USD	(2,700,000)	(18,922)	(10,052)
31750AZP2 OTC ECAL AUD VS USD	(3,300,000)	(25,461)	(737)
31750AZQ0 OTC EPUT AUD VS USD	(3,300,000)	(23,572)	(13,760)
31750B011 OTC ECAL AUD VS USD	(4,200,000)	(31,229)	(3,440)
31750B029 OTC EPUT AUD VS USD	(4,200,000)	(31,229)	(10,633)
31750B0H6 OTC EPUT CHF VS SEK	5,700,000	17,447	3,511
31750B0I4 OTC ECAL CHF VS SEK	(5,700,000)	(48,143)	(81,328)
31750B490 OTC ECAL USD VS JPY	6,500,000	107,985	12,350
31750B4A7 OTC EPUT USD VS JPY	(6,500,000)	(62,140)	(264,550)
31750B4B5 OTC ECAL USD VS JPY	(6,500,000)	(46,995)	(5,200)
31750B607 OTC EPUT EUR VS USD	1,000,000	6,586	12,220
31750B615 OTC EPUT EUR VS USD	(1,000,000)	(2,680)	(2,222)
31750B623 OTC ECAL EUR VS USD	(500,000)	(1,834)	(56)
31750B7S5 OTC EPUT GBP VS USD	(1,800,000)	(88,296)	(114,778)
31750B7T3 OTC ECAL GBP VS USD	(1,800,000)	(77,505)	(32,965)
31750B813 OTC ECAL GBP VS USD	(1,800,000)	(81,797)	(37,537)
31750B821 OTC EPUT GBP VS USD	(1,800,000)	(81,821)	(105,875)
31750B862 OTC ECAL EUR VS USD	(11,300,000)	(191,045)	(110,473)
31750B870 OTC EPUT EUR VS USD	11,300,000	223,451	178,263
31750B888 OTC EPUT EUR VS USD	(11,300,000)	(85,663)	(55,236)
31750B896 OTC ECAL USD VS SGD	2,900,000	42,920	30,160
31750B8A3 OTC EPUT USD VS SGD	2,900,000	42,920	43,210
317544LD4 ITRAXX.O P 1.25 EU25	(15,300,000)	(50,464)	(23,294)
317544SU9 ITRAXX.O P 1.25 EU25	(3,800,000)	(11,338)	(5,785)
317544X74 ITRAXX.O EU25 5Y BPS	(6,800,000)	(21,115)	(10,353)
317U234L4 IRO JPY 2Y P	(1,880,000,000)	(19,862)	(18,454)
317U236L2 IRO JPY 10Y P	290,000,000	18,893	10,151
317U576L0 IRO USD 10Y P 2.1000	(12,100,000)	(44,891)	-
317U690L1 IRO USD 1Y P 1.25000	394,300,000	130,002	31,544
317U860L5 IRO USD 5Y C MYC	15,700,000	132,371	128,316
317U861L4 IRO USD 5Y C MYC	(31,400,000)	(133,843)	(133,764)

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Security Name	Par Value	Book Value	Market Value
90DAY EUR FUTR DEC17	(8,250,000)	-	(1,650)
90DAY EUR FUTR MAR18	(19,500,000)	-	(2,925)
BCP2TYPB5 TRS USD P F .00000	(480,600)	(1,069,251)	(1,069,261)
BCP2TYPB5 TRS USD R F .00000	480,600	1,069,251	1,173,073
BCP2TYXX8 TRS USD P F .00000	(978,975)	(3,394,245)	(3,394,204)
BCP2TYXX8 TRS USD R F .00000	978,975	3,394,245	3,517,075
BCP2TYZM0 TRS USD P F .00000	(285,193)	(1,156,273)	(1,156,257)
BCP2TYZM0 TRS USD R F .00000	285,193	1,156,273	1,321,015
BCP2UACM5 TRS USD P F .08000	(91,436,640)	(91,436,640)	(91,436,640)
BCP2UACM5 TRS USD R F .00000	91,436,640	91,436,640	90,926,578
BCP2UADE2 TRS USD P F .00000	(134,833)	(49,308,020)	(49,308,024)
BCP2UADE2 TRS USD R F .00000	134,833	49,308,020	49,015,975
BCP2UCD40 TRS USD P F .08000	(137,401,047)	(137,401,047)	(137,401,047)
BCP2UCD40 TRS USD R F .00000	137,401,047	137,401,047	136,634,582
BCP2VKKU5 TRS USD P F .00000	(63,832)	(37,484)	(37,482)
BCP2VKKU5 TRS USD R F .00000	63,832	37,484	39,250
BCP2WJJV7 TRS USD P F .08000	(88,334,935)	(88,334,935)	(88,334,935)
BCP2WJJV7 TRS USD R F .00000	88,334,935	88,334,935	87,842,175
BCP2WJK86 TRS USD P F .08000	(95,499,571)	(95,499,571)	(95,499,571)
BCP2WJK86 TRS USD R F .00000	95,499,571	95,499,571	94,966,845
BCP2WMCJ4 TRS USD P F .06000	(89,459,002)	(89,459,002)	(89,459,002)
BCP2WMCJ4 TRS USD R F .00000	89,459,002	89,459,002	88,959,972
BCP2XRAL9 TRS USD P F .08000	(129,167,798)	(129,167,798)	(129,167,798)
BCP2XRAL9 TRS USD R F .00000	129,167,798	129,167,798	128,447,260
BCP2XRDE2 TRS USD P F .08000	(65,963,771)	(65,963,771)	(65,963,771)
BCP2XRDE2 TRS USD R F .00000	65,963,771	65,963,771	65,595,805
BCP2YTRS1 TRS USD P F .00000	(123,236)	(43,851,812)	(38,353,761)
BCP2YTRS1 TRS USD R F .00000	123,236	43,851,812	44,800,114
BCP2YV3P8 TRS USD P F .00000	(835,329)	(1,858,049)	(1,858,478)
BCP2YV3P8 TRS USD R F .00000	835,329	1,858,049	2,038,914
BCP2YV3S2 TRS USD P F .00000	(418,763)	(2,829,659)	(2,829,647)
BCP2YV3S2 TRS USD R F .00000	418,763	2,829,659	3,333,060
BCP2YV568 TRS USD P F .00000	(42,500)	(172,310)	(172,307)
BCP2YV568 TRS USD R F .00000	42,500	172,310	196,860
BCP301FX9 TRS USD P F .07000	(69,646,544)	(69,646,544)	(69,646,544)
BCP301FX9 TRS USD R F .00000	69,646,544	69,646,544	69,258,034
BCP3080T9 TRS USD P F .00000	(458,895)	(8,266,030)	(8,266,030)
BCP3080T9 TRS USD R F .00000	458,895	8,266,030	9,043,841
BCP3082R1 TRS USD P F .00000	(192,620)	(1,739,834)	(1,739,834)
BCP3082R1 TRS USD R F .00000	192,620	1,739,834	1,836,140
BCP3082W0 TRS USD P F .00000	(63,576)	(140,884)	(140,884)
BCP3082W0 TRS USD R F .00000	63,576	140,884	142,678

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Security Name	Par Value	Book Value	Market Value
BCP31WHE0 TRS USD P F .00000	(50,000)	(173,355)	(173,355)
BCP31WHE0 TRS USD R F .00000	50,000	173,355	179,630
BCP31WJ40 TRS USD P F .00000	(550,000)	(6,838,123)	(6,838,070)
BCP31WJ40 TRS USD R F .00000	550,000	6,838,123	7,553,530
BCP32B409 TRS USD P F .07000	(10,581,596)	(10,581,596)	(10,581,596)
BCP32B409 TRS USD R F .00000	10,581,596	10,581,596	10,522,568
BCP32QMS5 TRS USD P F .00000	(309,143)	(687,700)	(687,795)
BCP32QMS5 TRS USD R F .00000	309,143	687,700	754,572
BCP32QMY2 TRS USD P F .00000	(29,600)	(120,009)	(120,007)
BCP32QMY2 TRS USD R F .00000	29,600	120,009	137,107
BCP32R7H4 TRS USD P F .00000	(581,619)	(7,230,916)	(7,230,859)
BCP32R7H4 TRS USD R F .00000	581,619	7,230,916	7,987,769
BCP32R867 TRS USD P F .00000	(344,974)	(1,626,642)	(1,626,642)
BCP32R867 TRS USD R F .00000	344,974	1,626,642	1,808,967
BCP32R990 TRS USD P F .00000	(541,828)	(2,548,342)	(2,554,855)
BCP32R990 TRS USD R F .00000	541,828	2,548,342	2,841,221
BCP32R9C3 TRS USD P F .00000	(1,300,633)	(2,893,680)	(2,893,706)
BCP32R9C3 TRS USD R F .00000	1,300,633	2,893,680	3,174,651
BCP32R9R0 TRS USD P F .00000	(113,600)	(92,515)	(92,516)
BCP32R9R0 TRS USD R F .00000	113,600	92,515	122,330
BCP32R9U3 TRS USD P F .00000	(794,122)	(3,537,531)	(3,537,591)
BCP32R9U3 TRS USD R F .00000	794,122	3,537,531	3,985,730
BCP32RA07 TRS USD P F .00000	(8,481,434)	(29,399,836)	(29,399,482)
BCP32RA07 TRS USD R F .00000	8,481,434	29,399,836	30,470,475
BCP32WZZ2 SPGCCIP	100,000,000	6,250,000	20,942,600
BCP336ZK1 SPGCCIP	100,000,000	6,910,000	23,903,200
BCP3373Z1 TRS USD P F .00000	(70,312)	(278,241,951)	(278,241,951)
BCP3373Z1 TRS USD R F .00000	70,312	278,241,951	279,012,500
BCP33MPK7 SPGCCIP	100,000,000	6,960,000	17,298,300
BCP33RHZ2 SPGCCIP	100,000,000	8,530,000	16,248,100
BCP33RJ56 SPGCCIP	(100,000,000)	(5,880,000)	(1,326,100)
BCP33T052 SPGCCIP	100,000,000	8,350,000	15,665,400
BCP33T0N3 SPGCCIP	(100,000,000)	(4,210,000)	(891,400)
BCP33T177 SPGCCIP	100,000,000	8,100,000	15,647,700
BCP33T193 SPGCCIP	(100,000,000)	(3,950,000)	(892,600)
BCP33T6G2 TRS USD P F .00000	(118,194)	(459,553,283)	(459,553,283)
BCP33T6G2 TRS USD R F .00000	118,194	459,553,283	469,018,140
BCP33WCA1 SPGCCIP	100,000,000	8,000,000	20,368,500
BCP33WCB9 SPGCCIP	(100,000,000)	(3,800,000)	(658,700)
BCP33ZVH8 TRS USD P F .00000	(1,571,442)	(5,448,335)	(5,448,346)
BCP33ZVH8 TRS USD R F .00000	1,571,442	5,448,335	5,645,577
BCP33ZW87 TRS USD P F .00000	(627,123)	(2,950,983)	(2,957,044)

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Security Name	Par Value	Book Value	Market Value
BCP33ZW87 TRS USD R F .00000	627,123	2,950,983	3,288,490
BCP340013 TRS USD P F .00000	(441,201)	(2,353,355)	(2,353,767)
BCP340013 TRS USD R F .00000	441,201	2,353,355	2,539,406
BCP34LDF2 TRS USD P F .07000	(381,837,096)	(381,837,096)	(381,837,096)
BCP34LDF2 TRS USD R F .00000	381,837,096	381,837,096	379,707,090
BCP34LDN5 TRS USD P F .07000	(55,156,317)	(55,156,317)	(55,156,317)
BCP34LDN5 TRS USD R F .00000	55,156,317	55,156,317	54,848,638
BCP34SYF4 TRS USD P F .00000	(2,027,447)	(4,492,313)	(4,492,934)
BCP34SYF4 TRS USD R F .00000	2,027,447	4,492,313	4,948,698
BCP34SYL1 TRS USD P F .00000	(202,445)	(902,612)	(902,611)
BCP34SYL1 TRS USD R F .00000	202,445	902,612	1,016,082
BCP34SYS6 TRS USD P F .00000	(2,332,000)	(8,083,716)	(8,085,275)
BCP34SYS6 TRS USD R F .00000	2,332,000	8,083,716	8,377,964
BCP34TXV8 TRS USD P F .07000	(390,379,144)	(390,379,144)	(390,379,144)
BCP34TXV8 TRS USD R F .00000	390,379,144	390,379,144	388,201,488
BCP34UT16 TRS USD P F .08000	(183,424,599)	(183,424,599)	(183,424,599)
BCP34UT16 TRS USD R F .00000	183,424,599	183,424,599	182,401,400
BCP34UUR7 TRS USD P F .07000	(209,628,113)	(209,628,113)	(209,628,113)
BCP34UUR7 TRS USD R F .00000	209,628,113	209,628,113	208,458,742
BCP34V7H3 TRS USD P F .00000	(133,015)	(520,640,529)	(520,640,529)
BCP34V7H3 TRS USD R F .00000	133,015	520,640,529	527,830,921
BCP34VXF8 TRS USD P F .00000	(133,015)	(520,640,529)	(520,640,529)
BCP34VXF8 TRS USD R F .00000	133,015	520,640,529	527,830,921
BCP34XPH9 TRS USD P F .08000	(107,099,951)	(117,099,951)	(117,099,951)
BCP34XPH9 TRS USD R F .00000	117,099,951	117,099,951	116,446,731
BCP34XQ70 TRS USD P F .08000	(170,967,663)	(170,967,663)	(170,967,663)
BCP34XQ70 TRS USD R F .00000	170,967,663	170,967,663	170,013,952
BCP34ZP84 TRS USD P F .07000	(192,017,184)	(192,017,184)	(192,017,184)
BCP34ZP84 TRS USD R F .00000	192,017,184	192,017,184	190,946,053
BCP34ZPB7 TRS USD P F .07000	(556,270,170)	(556,270,170)	(556,270,170)
BCP34ZPB7 TRS USD R F .00000	556,270,170	556,270,170	553,167,123
BCP34ZPE1 TRS USD P F .07000	(178,349,438)	(178,349,438)	(178,349,438)
BCP34ZPE1 TRS USD R F .00000	178,349,438	178,349,438	177,354,549
BCP351FS5 TRS USD P F .08000	(56,520,577)	(56,520,577)	(56,520,577)
BCP351FS5 TRS USD R F .00000	56,520,577	56,520,577	56,205,288
BCP353T49 TRS USD P F .08000	(230,341,719)	(230,341,719)	(230,341,719)
BCP353T49 TRS USD R F .00000	230,341,719	230,341,719	229,056,802
BCP357CK2 TRS USD P F .08000	(282,580,496)	(282,580,496)	(282,580,496)
BCP357CK2 TRS USD R F .00000	282,580,496	282,580,496	281,004,175
BCP359E00 TRS USD P F .00000	(216,069)	(963,343)	(963,352)
BCP359E00 TRS USD R F .00000	216,069	963,343	1,084,458
BCP35EZW6 TRS USD P F .00000	(162,444)	(462,071)	(462,071)

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Security Name	Par Value	Book Value	Market Value
BCP35EZW6 TRS USD R F .00000	162,444	462,071	476,613
BCP35F084 TRS USD P F .00000	(750,000)	(1,367,050)	(1,367,660)
BCP35F084 TRS USD R F .00000	750,000	1,367,050	1,378,831
BCP35F0L5 TRS USD P F .00000	(1,090,473)	(640,359)	(640,319)
BCP35F0L5 TRS USD R F .00000	1,090,473	640,359	670,526
BCP35FET3 TRS USD P F .00000	(374,500)	(304,916)	(304,993)
BCP35FET3 TRS USD R F .00000	374,500	304,916	403,279
BCP35FF13 TRS USD P F .00000	(1,000,000)	(1,822,734)	(1,823,547)
BCP35FF13 TRS USD R F .00000	1,000,000	1,822,734	1,838,442
BCP35FFN5 TRS USD P F .00000	(989,900)	(3,431,085)	(3,432,081)
BCP35FFN5 TRS USD R F .00000	989,900	3,431,085	3,556,323
BCP35K349 TRS USD P F .08000	(56,946,688)	(56,946,688)	(56,946,688)
BCP35K349 TRS USD R F .00000	56,946,688	56,946,688	56,629,021
BCP35KBN8 TRS USD P F .08000	(165,663,091)	(165,663,091)	(165,663,091)
BCP35KBN8 TRS USD R F .00000	165,663,091	165,663,091	164,738,971
BCP35PNU8 TRS USD P F .07000	(14,991,642)	(14,991,642)	(14,991,642)
BCP35PNU8 TRS USD R F .00000	14,991,642	14,991,642	14,908,014
BCP35YN88 TRS USD P F .00000	(83,847)	(323,850,317)	(323,850,317)
BCP35YN88 TRS USD R F .00000	83,847	323,850,317	332,722,168
BCP3605P3 TRS USD P F .00000	(35,006)	(630,710)	(630,710)
BCP3605P3 TRS USD R F .00000	35,006	630,710	689,896
BCP360A02 TRS USD P F .00000	(197,000)	(928,914)	(928,905)
BCP360A02 TRS USD R F .00000	197,000	928,914	1,033,023
BCP360AG7 TRS USD P F .00000	(206,391)	(1,394,625)	(1,394,616)
BCP360AG7 TRS USD R F .00000	206,391	1,394,625	1,642,728
BCP360BH4 TRS USD P F .00000	(1,336,200)	(784,616)	(784,608)
BCP360BH4 TRS USD R F .00000	1,336,200	784,616	821,622
BCP360BL5 TRS USD P F .00000	(1,241,523)	(2,556,069)	(2,556,075)
BCP360BL5 TRS USD R F .00000	1,241,523	2,556,069	2,650,608
BCP360F23 TRS USD P F .00000	(2,391,482)	(4,360,830)	(4,360,981)
BCP360F23 TRS USD R F .00000	2,391,482	4,360,830	4,396,601
BCP360FT4 TRS USD P F .00000	(32,292)	(292,432)	(292,432)
BCP360FT4 TRS USD R F .00000	32,292	292,432	307,824
BCP360FW7 TRS USD P F .00000	(429,568)	(2,016,649)	(2,016,649)
BCP360FW7 TRS USD R F .00000	429,568	2,016,649	2,097,022
BCP360GB2 TRS USD P F .00000	(973,342)	(5,281,744)	(5,281,723)
BCP360GB2 TRS USD R F .00000	973,342	5,281,744	5,523,241
BCP360GH9 TRS USD P F .00000	(88,100)	(357,184)	(357,183)
BCP360GH9 TRS USD R F .00000	88,100	357,184	408,079
BCP365SM4 TRS USD P F .00000	(26,148,805)	(26,148,805)	(26,002,939)
BCP365SM4 TRS USD R F .08000	26,148,805	26,148,805	26,148,805
BCP365T27 TRS USD P F .00000	(22,214,609)	(22,214,609)	(22,090,689)

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Security Name	Par Value	Book Value	Market Value
BCP365T27 TRS USD R F .08000	22,214,609	22,214,609	22,214,609
BCP367HS9 TRS USD P F .08000	(179,758,603)	(179,758,603)	(179,758,603)
BCP367HS9 TRS USD R F .00000	179,758,603	179,758,603	178,755,853
BCP369335 TRS USD P F .08000	(134,117,900)	(134,117,900)	(134,117,900)
BCP369335 TRS USD R F .00000	134,117,900	134,117,900	133,369,749
BCP36A050 TRS USD P F .08000	(14,329,959)	(14,329,959)	(14,329,959)
BCP36A050 TRS USD R F .00000	14,329,959	14,329,959	14,250,022
BCP36M6C3 SPX PUT	(5,700)	(67,032)	(14)
BCP36M6E9 SPX CALL	(5,700)	(41,895)	(32)
BCP36NFR8 USD CALL MYR PUT	(4,000,000)	(18,577)	(2,400)
BCP36NFU1 USD PUT MYR CALL	4,000,000	19,530	20,400
BCP36P4K0 USD PUT JPY CALL	(59,000,000)	(303,260)	(843,700)
BCP36PDN4 TRS USD P F .00000	(8,692)	(3,129)	(5,104)
BCP36PDN4 TRS USD R F .00000	8,692	3,129	5,345
BCP36PEF0 USD CALL JPY PUT	59,000,000	285,560	11,800
BCP36QGM1 TRS USD P F .00000	(500,000)	(1,029,450)	(1,029,803)
BCP36QGM1 TRS USD R F .00000	500,000	1,029,450	1,067,482
BCP36QGR0 TRS USD P F .00000	(124,555)	(73,126)	(73,138)
BCP36QGR0 TRS USD R F .00000	124,555	73,126	76,588
BCP36QGU3 TRS USD P F .00000	(404,884)	(1,857,121)	(1,857,121)
BCP36QGU3 TRS USD R F .00000	404,884	1,857,121	2,143,339
BCP36QGX7 TRS USD P F .00000	(299,468)	(1,403,313)	(1,403,313)
BCP36QGX7 TRS USD R F .00000	299,468	1,403,313	1,461,916
BCP36QH16 TRS USD P F .00000	(323,150)	(263,173)	(263,173)
BCP36QH16 TRS USD R F .00000	323,150	263,173	347,983
BCP36RDS9 TRS USD P F .00000	(105,500)	(61,950)	(61,949)
BCP36RDS9 TRS USD R F .00000	105,500	61,950	64,871
BCP36SDB4 SPX PUT	(6,000)	(96,900)	(9,624)
BCP36SDC2 SPX CALL	(6,000)	(60,000)	(17,908)
BCP36SDN8 TRS USD P F .08000	(92,800,598)	(92,800,598)	(92,800,598)
BCP36SDN8 TRS USD R F .00000	92,800,598	92,800,598	90,878,364
BCP36V1U8 TRS USD P F .08000	(114,247,947)	(114,247,947)	(114,247,947)
BCP36V1U8 TRS USD R F .00000	114,247,947	114,247,947	113,597,956
BCP36V2V5 TRS USD P F .08000	(55,000,000)	(55,000,000)	(55,000,000)
BCP36V2V5 TRS USD R F .00000	55,000,000	55,000,000	54,693,193
BCP36V4X9 TRS USD P F .08000	(42,251,586)	(42,251,586)	(42,251,586)
BCP36V4X9 TRS USD R F .00000	42,251,586	42,251,586	42,015,893
BCP36Y0H2 GBP CALL USD PUT	(15,000,000)	(152,135)	(2,005)
BCP36Y0T6 GBP PUT USD CALL	(15,000,000)	(168,431)	(545,414)
BCP36YDP0 SPX PUT	(6,700)	(117,585)	(19,683)
BCP36YER5 SPX CALL	(6,700)	(67,670)	(75,204)
BCP3705U1 USD CALL MXN PUT	(2,000,000)	(13,920)	(4,400)

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Security Name	Par Value	Book Value	Market Value
BCP3705V9 USD PUT MXN CALL	2,000,000	12,350	16,600
BCP372DH7 USD CALL BRL PUT	10,000,000	65,050	4,000
BCP372DM6 USD PUT BRL CALL	(10,000,000)	(53,200)	(278,000)
BCP372H18 GBP CALL USD PUT	(13,000,000)	(118,575)	(1,738)
BCP372H26 GBP PUT USD CALL	(13,000,000)	(118,575)	(1,478,902)
BCP3737C3 USD CALL MXN PUT	(2,000,000)	(17,640)	(17,640)
BCP3737D1 USD PUT MXN CALL	2,000,000	15,130	24,400
BCP3738E8 TRS USD P F .00000	(6,572,469)	(6,572,469)	(6,658,308)
BCP3738E8 TRS USD R F .07000	6,572,469	6,572,469	6,572,469
BCP373F26 SPX CALL	(6,200)	(82,894)	(168,673)
BCP373F34 SPX PUT	(6,200)	(145,727)	(17,314)
BCP373ZQ1 USD CALL ZAR PUT	(2,000,000)	(22,840)	(3,600)
BCP374137 USD PUT ZAR CALL	2,000,000	20,210	52,200
BCP374VU4 USD CALL KRW PUT	(2,000,000)	(10,310)	(4,800)
BCP374VV2 USD PUT KRW CALL	2,000,000	9,140	16,800
BCP375UU2 USD CALL BRL PUT	10,000,000	63,300	63,300
BCP375UV0 USD PUT BRL CALL	(10,000,000)	(54,250)	(54,250)
BWU00DF86 IRS AUD P F 3.50000	(4,800,000)	(3,492,240)	(3,993,614)
BWU00DF86 IRS AUD R V 06MBBSW	4,800,000	3,368,079	3,574,080
BWU00FL35 IRS USD P F 2.25000	(1,400,000)	(1,400,000)	(1,513,015)
BWU00FL35 IRS USD R V 03MLIBOR	1,400,000	1,373,536	1,400,000
BWU00FLL5 IRS USD P F 1.25000	(13,600,000)	(13,600,000)	(13,735,352)
BWU00FLL5 IRS USD R V 03MLIBOR	13,600,000	13,521,800	13,600,000
BWU00H547 IRS EUR P F 1.25000	(14,100,000)	(15,902,650)	(17,476,069)
BWU00H547 IRS EUR R V 06MEURIB	14,100,000	15,551,785	15,664,387
BWU00H5D7 IRS GBP P F 1.50000	(2,700,000)	(3,903,691)	(3,777,194)
BWU00H5D7 IRS GBP R V 06MLIBOR	2,700,000	3,904,453	3,609,360
BWU00HIP6 IRS CAD P F 1.00000	(29,500,000)	(23,322,002)	(22,779,744)
BWU00HIP6 IRS CAD R V 03MCDOR	29,500,000	23,342,447	22,715,023
BWU00IHO8 IRS USD P F 1.20000	(114,100,000)	(114,100,000)	(114,568,698)
BWU00IHO8 IRS USD R V 03MLIBOR	114,100,000	114,134,801	114,100,000
BWU00INA1 IRS USD P F 1.75000	(10,300,000)	(10,300,000)	(10,570,253)
BWU00INA1 IRS USD R V 03MLIBOR	10,300,000	10,070,865	10,300,000
CAN 10YR BOND FUT SEP16	16,900,000	-	61,391
CCS0CG029 CYS EUR R V 03MEURIB	40,610,000	45,316,681	44,912,077
CCS0CG029 CYS USD P V 03MLIBOR	(44,021,240)	(44,021,240)	(44,021,240)
CCS0CG052 CYS EUR R V 03MEURIB	1,700,000	1,920,574	1,862,684
CCS0CG052 CYS USD P V 03MLIBOR	(1,914,200)	(1,914,200)	(1,914,200)
CCS0RWTY7 CYS EUR R V 03MEURIB	20,000,000	22,578,995	22,118,728
CCS0RWTY7 CYS USD P V 03MLIBOR	(21,680,000)	(21,680,000)	(21,680,000)
CCSBAN147 CYS EUR R V 03MEURIB	4,400,000	4,857,089	4,828,425
CCSBAN147 CYS USD P V 03MLIBOR	(4,769,600)	(4,769,600)	(4,769,600)

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Security Name	Par Value	Book Value	Market Value
CCSBAN212 CYS EUR R V 03MEURIB	1,500,000	1,696,125	1,660,167
CCSBAN212 CYS USD P V 03MLIBOR	(1,626,000)	(1,626,000)	(1,626,000)
CCSBAP001 CYS EUR R V 03MEURIB	6,000,000	6,515,698	6,584,216
CCSBAP001 CYS USD P V 03MLIBOR	(6,504,000)	(6,504,000)	(6,504,000)
CCSBR0016 CYS EUR R V 03MEURIB	18,270,000	20,427,650	20,018,376
CCSBR0016 CYS USD P V 03MLIBOR	(19,926,480)	(19,926,480)	(19,926,480)
CCSBR0073 CYS GBP R V 03MLIBOR	23,600,000	33,911,612	31,456,713
CCSBR0073 CYS USD P V 03MLIBOR	(34,162,200)	(34,162,200)	(34,162,200)
CCSBR0115 CYS GBP R V 03MLIBOR	21,600,000	30,698,121	28,774,763
CCSBR0115 CYS USD P V 03MLIBOR	(30,719,000)	(30,719,000)	(30,719,000)
CCSCCS225 CYS GBP R V 03MLIBOR	15,800,000	22,346,462	21,056,629
CCSCCS225 CYS USD P V 03MLIBOR	(22,278,000)	(22,278,000)	(22,278,000)
CRUDE OIL FUT OPT DEC16C 60	(7,000,000)	(11,778,120)	(9,100,000)
CRUDE OIL FUT OPT DEC16P 50	7,000,000	34,733,600	29,960,000
EURO BUXL 30Y BND SEP16	(700,000)	-	(7,686)
EURO STOXX 50 SEP16	842,370	12,478	856,648
EURO-BTP FUTURE SEP16	25,000,000	-	161,173
EURO-BUND FUTURE SEP16	(41,600,000)	-	(93,497)
EURO-OAT FUTURE SEP16	5,100,000	-	23,916
FTSE 100 IDX FUT SEP16	1,916,988	(3,505,630)	5,700,330
ISOEWE8 IRS USD P F 1.69400	(16,940,000)	(16,940,000)	(16,940,000)
ISOEWE8 IRS USD R V 03MLIBOR	16,940,000	16,940,000	16,325,003
ISOHDA0 IRS NZD P V 03MBKBM	(3,200,000)	(2,701,119)	(2,279,040)
ISOHDA0 IRS NZD R F 3.79500	3,200,000	2,701,119	2,471,352
ISOZP75 IRS USD P F 2.13150	(7,880,000)	(7,880,000)	(7,880,000)
ISOZP75 IRS USD R V 03MLIBOR	7,880,000	7,880,000	7,316,688
ISOZP97 IRS MXN P V 01MLIBOR	(152,900,000)	(9,243,977)	(8,287,600)
ISOZP97 IRS MXN R F 6.24000	152,900,000	9,243,977	8,419,706
ISOZXS2 IRS USD P F 2.15700	(5,230,000)	(5,230,000)	(4,841,629)
ISOZXS2 IRS USD R V 03MLIBOR	5,230,000	5,230,000	5,230,000
IS110O2 IRS GBP P F .87750	(16,950,000)	(24,182,572)	(22,658,762)
IS110O2 IRS GBP R V 06MLIBOR	16,950,000	24,182,572	22,463,257
IS110U8 IRS GBP P V 06MLIBOR	(16,950,000)	(24,182,572)	(22,658,762)
IS110U8 IRS GBP R F .78000	16,950,000	24,182,572	22,767,260
JPN 10Y BOND(OSE) SEP16	(100,000,000)	-	554
LME PRI ALUM FUTR AUG16	(5,700)	12,451	(5,352)
LONG GILT FUTURE SEP16	(500,000)	-	(3,539)
MINI MSCI EAFE SEP16	427,660	(61,788)	1,103,588
MINI MSCI EMG MKT SEP16	742,950	(704,856)	3,902,466
OCD00FX47	(200,000)	-	(3,991)
OCD00FX62	(1,500,000)	-	-
RUSSELL 2000 MINI SEP16	1,456,200	1,705,416	3,846,213

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Security Name	Par Value	Book Value	Market Value
S+P 500 FUTURE SEP16	16,750	-	391,950
S+P MID 400 EMINI SEP16	2,713,300	2,356,262	3,325,786
S+P500 EMINI FUT SEP16	14,688,550	8,217,931	94,533,669
SPI 200 FUTURES SEP16	775,153	566,473	6,139,722
SWPC03TD2 CDS USD P V 03MEVENT	(11,300,000)	(11,300,000)	(11,300,000)
SWPC03TD2 CDS USD R F 1.00000	11,300,000	11,043,837	10,983,269
SWPC0B1G7 CDS USD P V 03MEVENT	(21,400,000)	(21,400,000)	(21,400,000)
SWPC0B1G7 CDS USD R F 1.00000	21,400,000	21,440,136	21,569,295
SWPC0BAJ1 CDS EUR P V 03MEVENT	(700,000)	(796,390)	(777,665)
SWPC0BAJ1 CDS EUR R F 1.00000	700,000	737,480	726,920
SWPC0BZL9 CDS EUR P F 1.00000	(300,000)	(332,235)	(341,064)
SWPC0BZL9 CDS EUR R V 03MEVENT	300,000	324,197	333,285
SWPC0C3N8 CDS USD P F 1.00000	(300,000)	(300,000)	(308,364)
SWPC0C3N8 CDS USD R V 03MEVENT	300,000	291,718	300,000
SWPC0C407 CDS EUR P F 1.00000	(200,000)	(218,640)	(226,604)
SWPC0C407 CDS EUR R V 03MEVENT	200,000	214,260	222,190
SWPC0C498 CDS USD P F 1.00000	(800,000)	(800,000)	(827,018)
SWPC0C498 CDS USD R V 03MEVENT	800,000	769,801	800,000
SWPC0C4U1 CDS USD P F 1.00000	(100,000)	(100,000)	(102,788)
SWPC0C4U1 CDS USD R V 03MEVENT	100,000	97,230	100,000
SWPC0C522 CDS USD P F 1.00000	(100,000)	(100,000)	(102,959)
SWPC0C522 CDS USD R V 03MEVENT	100,000	96,903	100,000
SWPC0C6X3 CDS USD P F 1.00000	(600,000)	(600,000)	(617,752)
SWPC0C6X3 CDS USD R V 03MEVENT	600,000	581,708	600,000
SWPC0C910 CDS USD P F 1.00000	(700,000)	(700,000)	(722,347)
SWPC0C910 CDS USD R V 03MEVENT	700,000	676,971	700,000
SWPC0C9S1 CDS EUR P F 1.00000	(1,200,000)	(1,311,180)	(1,371,109)
SWPC0C9S1 CDS EUR R V 03MEVENT	1,200,000	1,284,205	1,333,139
SWPC0C9T9 CDS EUR P F 1.00000	(800,000)	(874,120)	(906,415)
SWPC0C9T9 CDS EUR R V 03MEVENT	800,000	856,349	888,760
SWPC0C9U6 CDS EUR P F 1.00000	(900,000)	(983,385)	(1,019,717)
SWPC0C9U6 CDS EUR R V 03MEVENT	900,000	963,153	999,854
SWPC0C9V4 CDS USD P F 1.00000	(2,000,000)	(2,000,000)	(2,063,848)
SWPC0C9V4 CDS USD R V 03MEVENT	2,000,000	1,934,952	2,000,000
SWPC0C9X0 CDS EUR P F 1.00000	(1,200,000)	(1,311,180)	(1,358,069)
SWPC0C9X0 CDS EUR R V 03MEVENT	1,200,000	1,284,205	1,333,139
SWPC0C9Y8 CDS USD P F 1.00000	(100,000)	(100,000)	(102,788)
SWPC0C9Y8 CDS USD R V 03MEVENT	100,000	97,134	100,000
SWPC0CA26 CDS USD P F 1.00000	(800,000)	(800,000)	(825,539)
SWPC0CA26 CDS USD R V 03MEVENT	800,000	773,205	800,000
SWPC0CA34 CDS EUR P F 1.00000	(700,000)	(764,965)	(799,814)
SWPC0CA34 CDS EUR R V 03MEVENT	700,000	749,292	777,665

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Security Name	Par Value	Book Value	Market Value
SWPC0CA67 CDS USD P F 1.00000	(2,400,000)	(2,400,000)	(2,466,916)
SWPC0CA67 CDS USD R V 03MEVENT	2,400,000	2,332,368	2,400,000
SWPC0CAC4 CDS USD P F 1.00000	(100,000)	(100,000)	(103,377)
SWPC0CAC4 CDS USD R V 03MEVENT	100,000	96,176	100,000
SWPC0CAS9 CDS EUR P F 1.00000	(400,000)	(439,340)	(454,752)
SWPC0CAS9 CDS EUR R V 03MEVENT	400,000	431,196	444,380
SWPC0CB58 CDS USD P F 1.00000	(400,000)	(400,000)	(413,760)
SWPC0CB58 CDS USD R V 03MEVENT	400,000	388,940	400,000
SWPC0CB90 CDS USD P F 1.00000	(200,000)	(200,000)	(205,917)
SWPC0CB90 CDS USD R V 03MEVENT	200,000	193,905	200,000
SWPC0CBA7 CDS USD P F 1.00000	(500,000)	(500,000)	(514,794)
SWPC0CBA7 CDS USD R V 03MEVENT	500,000	484,522	500,000
SWPC0CBB5 CDS USD P F 1.00000	(600,000)	(600,000)	(620,264)
SWPC0CBB5 CDS USD R V 03MEVENT	600,000	577,397	600,000
SWPC0CC81 CDS USD P F 1.00000	(500,000)	(500,000)	(515,962)
SWPC0CC81 CDS USD R V 03MEVENT	500,000	483,851	500,000
SWPC0CCC2 CDS EUR P F 1.00000	(300,000)	(327,960)	(339,906)
SWPC0CCC2 CDS EUR R V 03MEVENT	300,000	320,752	333,285
SWPC0CCD0 CDS EUR P F 1.00000	(300,000)	(327,960)	(342,777)
SWPC0CCD0 CDS EUR R V 03MEVENT	300,000	321,071	333,285
SWPC0CDK3 CDS EUR P F 1.00000	(100,000)	(110,535)	(113,688)
SWPC0CDK3 CDS EUR R V 03MEVENT	100,000	108,647	111,095
SWPC0CE22 CDS EUR P F 1.00000	(200,000)	(221,070)	(227,376)
SWPC0CE22 CDS EUR R V 03MEVENT	200,000	217,187	222,190
SWPC0CHQ6 CDS USD P V 03MEVENT	(5,400,000)	(5,400,000)	(5,400,000)
SWPC0CHQ6 CDS USD R F 1.00000	5,400,000	5,451,763	5,459,108
SWPC0D0C3 CDS USD P F 1.00000	(600,000)	(600,000)	(558,781)
SWPC0D0C3 CDS USD R V 03MEVENT	600,000	639,132	600,000
SWPC0D0E9 CDS USD P F 1.00000	(100,000)	(100,000)	(93,130)
SWPC0D0E9 CDS USD R V 03MEVENT	100,000	106,545	100,000
SWPC0D488 CDS EUR P V 03MEVENT	(200,000)	(222,890)	(222,190)
SWPC0D488 CDS EUR R F 1.00000	200,000	206,609	204,355
SWPC5GUH7 CDS USD P V 03MEVENT	(4,000,000)	(4,000,000)	(4,000,000)
SWPC5GUH7 CDS USD R F 1.00000	4,000,000	3,892,624	3,863,627
SWU00BOT4 IRS SEK P V 03MSTIBO	(8,000,000)	(976,628)	(944,209)
SWU00BOT4 IRS SEK R F 1.02250	8,000,000	976,628	980,314
SWU00BOU1 IRS SEK P V 03MSTIBO	(9,700,000)	(1,184,162)	(1,144,853)
SWU00BOU1 IRS SEK R F 1.01250	9,700,000	1,184,162	1,187,659
SWU00BOW7 IRS SEK P V 03MSTIBO	(35,800,000)	(4,121,404)	(4,225,335)
SWU00BOW7 IRS SEK R F 1.03250	35,800,000	4,039,144	4,390,494
SWU00BP71 IRS SEK P V 03MSTIBO	(9,400,000)	(1,147,538)	(1,109,446)
SWU00BP71 IRS SEK R F 1.03625	9,400,000	1,147,538	1,153,164

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Security Name	Par Value	Book Value	Market Value
SWU00BPM8 IRS SEK P V 03MSTIBO	(15,100,000)	(1,843,442)	(1,782,195)
SWU00BPM8 IRS SEK R F 1.08000	15,100,000	1,843,442	1,858,907
SWU00BPN6 IRS SEK P V 03MSTIBO	(4,100,000)	(500,537)	(483,907)
SWU00BPN6 IRS SEK R F 1.08500	4,100,000	500,537	504,942
SWU00DOU7 IRS MXN P V 01MTIIE	(785,000,000)	(48,313,193)	(42,549,155)
SWU00DOU7 IRS MXN R F 6.00000	785,000,000	48,313,193	43,276,769
SWU00EA97 IRS JPY P V 06MLIBOR	(1,140,000,000)	(9,326,896)	(11,112,194)
SWU00EA97 IRS JPY R F 1.00000	1,140,000,000	9,793,649	12,245,867
SWU00EGN0 IRS JPY P V 06MLIBOR	(380,000,000)	(3,125,771)	(3,704,065)
SWU00EGN0 IRS JPY R F 1.50000	380,000,000	3,265,775	5,190,059
SWU00F0Z7 IRS JPY P V 06MLIBOR	(580,000,000)	(5,157,457)	(5,653,572)
SWU00F0Z7 IRS JPY R F 1.50000	580,000,000	6,470,235	7,921,813
SWU00FBS1 IRS EUR P V 06MEURIB	(11,000,000)	(11,680,903)	(12,220,443)
SWU00FBS1 IRS EUR R F 1.00000	11,000,000	11,680,903	13,025,932
SWU00FLJ0 IRS USD P V 03MLIBOR	(1,800,000)	(1,800,000)	(1,800,000)
SWU00FLJ0 IRS USD R F 2.50000	1,800,000	1,889,740	2,071,622
SWU00FP15 IRS JPY P V 06MLIBOR	(240,000,000)	(2,114,165)	(2,339,409)
SWU00FP15 IRS JPY R F .30000	240,000,000	2,153,850	2,421,614
SWU00GC17 IRS ZAR P V 03MJIBAR	(210,000,000)	(12,958,444)	(14,339,365)
SWU00GC17 IRS ZAR R F 8.75000	210,000,000	12,979,436	14,830,770
SWU00GF71 IRS GBP P V 06MLIBOR	(34,500,000)	(49,519,751)	(46,119,604)
SWU00GF71 IRS GBP R F 1.25000	34,500,000	49,663,611	47,520,731
SWU00H3F4 IRS EUR P V 06MEURIB	(46,100,000)	(51,203,277)	(51,214,768)
SWU00H3F4 IRS EUR R F .75000	46,100,000	51,317,984	53,072,787
SWU00H9Y7 IRS ZAR P V 03MJIBAR	(34,100,000)	(2,182,260)	(2,328,440)
SWU00H9Y7 IRS ZAR R F 9.00000	34,100,000	2,168,924	2,426,126
SWU029642 TRS CHF P E	(13,000)	(13,492)	(10,779)
SWU029642 TRS CHF R E	13,000	13,492	13,344
SWU029659 TRS CHF P E	(13,000)	(13,492)	(13,344)
SWU029659 TRS CHF R E	13,000	13,492	39,515
SWU0AM826 TRS EUR P E	(9,000)	(10,244)	(9,999)
SWU0AM826 TRS EUR R E	9,000	10,244	73,498
SWU0AN360 TRS CHF P E	(9,000)	(9,225)	(9,238)
SWU0AN360 TRS CHF R E	9,000	9,225	30,623
SWU0BB134 TRS CHF P E	(14,000)	(14,575)	(14,371)
SWU0BB134 TRS CHF R E	14,000	14,575	45,605
SWU0BB225 TRS CHF P E	(9,000)	(9,225)	(17,335)
SWU0BB225 TRS CHF R E	9,000	9,225	9,238
SWU0BR469 TRS CHF P E	(12,000)	(12,173)	(12,318)
SWU0BR469 TRS CHF R E	12,000	12,173	14,360
SWU0BR477 TRS CHF P E	(12,000)	(12,173)	(12,318)
SWU0BR477 TRS CHF R E	12,000	12,173	27,887

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Security Name	Par Value	Book Value	Market Value
SWU0CC453 TRS CHF P E	(7,000)	(7,002)	(10,530)
SWU0CC453 TRS CHF R E	7,000	7,002	7,185
SWU0GC566 TRS CHF P E	(18,000)	(18,545)	(18,477)
SWU0GC566 TRS CHF R E	18,000	18,545	30,379
SWU0GC574 TRS CHF P E	(18,000)	(18,545)	(18,477)
SWU0GC574 TRS CHF R E	18,000	18,545	20,191
SWU0GC582 TRS CHF P E	(12,000)	(12,475)	(12,318)
SWU0GC582 TRS CHF R E	12,000	12,475	14,899
SWU0GC590 TRS CHF P E	(12,000)	(12,475)	(12,318)
SWU0GC590 TRS CHF R E	12,000	12,475	10,762
SWU0RWRR0 TRS CHF P E	(14,000)	(14,332)	(14,371)
SWU0RWRR0 TRS CHF R E	14,000	14,332	45,225
SWU0RWRS8 TRS CHF P E	(14,000)	(14,332)	(8,999)
SWU0RWRS8 TRS CHF R E	14,000	14,332	14,371
SWU0RWRT6 TRS CHF P E	(28,000)	(28,664)	(28,742)
SWU0RWRT6 TRS CHF R E	28,000	28,664	81,806
SWU0RWRU3 TRS CHF P E	(28,000)	(28,664)	(26,641)
SWU0RWRU3 TRS CHF R E	28,000	28,664	28,742
SWU0VO035 TRS CHF P E	(7,000)	(7,002)	(7,185)
SWU0VO035 TRS CHF R E	7,000	7,002	15,367
SWU0VOL08 TRS CHF P E	(14,000)	(14,575)	(14,371)
SWU0VOL08 TRS CHF R E	14,000	14,575	23,437
SWU0VOL73 TRS CHF P E	(13,000)	(13,323)	(13,344)
SWU0VOL73 TRS CHF R E	13,000	13,323	47,218
SWU0VOL81 TRS CHF P E	(13,000)	(13,323)	(13,344)
SWU0VOL81 TRS CHF R E	13,000	13,323	13,344
SWU0VS101 TRS EUR P E	(7,000)	(7,985)	(7,777)
SWU0VS101 TRS EUR R E	7,000	7,985	62,035
SWU0VS127 TRS EUR P E	(7,000)	(7,898)	(7,777)
SWU0VS127 TRS EUR R E	7,000	7,898	57,175
TOPIX INDX FUTR SEP16	34,988,312	4,221,713	373,489
US 10YR NOTE (CBT)SEP16	(153,800,000)	-	120,156
US 5YR NOTE (CBT) SEP16	(26,700,000)	-	(20,859)
US LONG BOND(CBT) SEP16	(2,100,000)	-	13,781
US ULTRA BOND CBT SEP16	700,000	-	(6,344)
WTI CRUDE FUTURE AUG16	775,000	394,423	727,666
WTI CRUDE FUTURE DEC16	(785,000)	(4,376,386)	(737,055)
Total		\$ 68,404,347	\$ 287,432,138

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Real Estate Partnerships

Security Name	Book Value	Market Value
301 Capitol Mall, LP	\$ 60,626,460	\$ 16,513,227
AEW Senior Housing Company LLC	1,358,991	1,358,991
AEW-SHP Managed Portfolio	2,924,712	2,924,712
AGI Resmark Housing Fund, LLC	46,234,758	68,176,713
AGI-TMG Housing Partners I, LLC	-	-
ARA Asia Dragon Fund	549,524	549,524
ARA Asia Dragon Fund II	25,692,942	42,011,870
ARA China Long Term Hold	805,777,311	805,777,311
Asia Pacific Property Fund SCSP	34,197,599	35,196,784
Bentall Kennedy OpCo	-	-
BlackRock Europe Parallel Property Fund II L.P.	18,967,962	2,128,907
CalEast Canada Limited Partnership	2,308,354	2,308,354
CalEast Industrial Investors, LLC	85,339,755	138,540,118
CalEast Solstice - Base	1,760,422,464	2,317,641,478
CalEast Solstice - DT Land	568,254,728	481,731,115
CalEast Solstice - DT Other	764,293,819	751,975,401
CalEast Solstice, LLC	(60,836,952)	(60,836,952)
California Smart Growth Fund IV LP	-	-
CalSmart LLC (Canyon)	387,132	387,132
CalWest - CalPERS	28,330,499	22,752,156
Canyon Catalyst Fund, LLC	179,370,316	237,162,829
Canyon Johnson Urban Fund, III	5,775,185	5,775,185
CBRE Strategic Partners UK Fund II	(22,205,650)	(22,205,650)
CIM Fund III, LP	285,353,267	671,663,314
CIM Urban Real Estate Fund, LP	217,443,356	206,658,439
CIM Urban REIT LLC	438,876,645	544,258,906
CUC III, LLC	-	-
DB Real Estate Global Opportunities IA LP	-	-
ERPMI	-	-
Fifth Street Properties	3,816	3,816
Fillmore East Fund, LP	-	-
FSP - Base	1,353,765,857	1,640,355,646
FSP - DT 2011	398,587,111	739,466,660
FSP - DT 2012 and Beyond	675,893,109	1,072,058,820
FTSE EPRA NAREIT Developed REIT (SWLQ)	-	-
Global Innovation Partners, LLC	10,366,453	10,366,453
Global Retail Investors LLC	(277,605,610)	1,244,933,077
GRI - Base	325,124,866	382,999,334
GRI - DT 2011	69,635,643	127,539,036
HC Green Development Fund LP	208,783,483	208,783,483
HC NOP Holdings L.P.	214,619	214,619
HCB Interests II LP	126,601,656	120,519,446

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Real Estate Partnerships

Security Name	Book Value	Market Value
HCB LTH	517,476,626	517,476,626
HCC Interests LP	20,991,434	20,991,434
HCM Holdings II LP	6,093,838	6,093,838
HCR LTH LLC	412,950,048	364,122,367
Hearthstone Housing Partners II, LLC	-	3,075,408
Hearthstone Housing Partners III, LLC	-	27,162,297
Hearthstone Housing Partners, L.P.	-	(3,116,647)
Hearthstone Multi-State Residential Value-Added III	-	5,205,600
Hearthstone Path-of-Growth Fund, LLC	-	14,211,064
Hearthstone-MSII Homebuilding Investors, LLC	-	36,549
Hines European Development Fund II LP	-	-
Hines European Development Fund LP	4,181,991	4,181,991
IHP Investment Fund I, L.P.	30,123,417	73,155,673
IHP Investment Fund II, L.P.	16,615,598	19,767,509
IHP Investment Fund III, L.P.	371,959,623	340,808,323
IL&FS India Realty Fund II LLC	-	-
IL&FS India Realty Fund LLC	-	-
IMI - Base	1,268,464,283	4,868,398,115
IMI - DT 2011	300,644,004	428,561,918
IMP - Base	943,646,642	1,307,090,932
IMP - DT 2011	(16,838,326)	(16,838,326)
IMP - DT 2012 and Beyond	272,786,825	374,715,022
Institutional Core Multifamily Investors	468,955,814	535,613,085
Institutional Logistics Partners, LLC	363,118,085	446,717,776
Institutional Multifamily Partners	301,500,638	1,434,162,480
KAREC California Development Program, LLC	3,885,203	3,885,203
KC 2011, LLC	265,435,493	206,126,154
KSC Affordable Housing Investment Fund, LLC	97,849,442	87,440,394
Land Management Company, LLC	901,323,738	501,213,797
LaSalle French Fund II LP	-	-
LaSalle Japan Logistics Fund II LP	489,165	489,165
Market Street Capital Partners, LP	-	-
Meriwether Farms LLC	13,363,577	4,685,077
National Office Partners, LLC (CWP)	281,781,763	1,053,265,864
Newland National Partners IV, LLC	43,083,022	6,923,528
ORA Multifamily Investments I, LLC	208,815,823	277,124,428
ORA Residential Investments I, L.P.	143,848,841	226,428,121
Pacific Multifamily Investors, LLC	544,811,523	597,663,974
Pacific Vineyard Partners LLC	464,580	464,580
PERS-400 R STREET	17,355,024	17,355,024
PLA Residential Fund I, LLC	519,741	519,741
PLA Retail Fund I, LP	2,171,677	2,171,677

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Security Name	Book Value	Market Value
PRECO Account Partnership III, LP	48,172,857	7,840,189
Principal Mortgage Value Investors, L.P.	-	-
Project Knight - SP Secondary Sale	-	898,005,507
Starwood Capital Hospitality Fund II Global, L.P.	-	-
Stockbridge Hollywood Park Co-Investors, LP	45,608,453	75,813,375
Stockbridge Real Estate Fund II -B, LP	23,365,311	21,127,753
TechCore, LLC	775,701,584	996,347,842
TPG Hospitality Investments IV, LLC	134,809,892	68,704,853
UrbanAmerica, LP II	-	-
Whitney Ranch Venture, LLC	60,064,201	43,635,294
Xander Co-Investment	175,543,286	32,545,371
Xander JV Fund I (India Realty)	-	-
Total	\$ 17,211,948,916	\$ 27,721,060,198

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Security Name		Book Value	Market Value
AACP AP INVESTORS	\$	11,570,209	\$ 4,908,094
AACP CHINA DEBT INVESTORS		1,833,031	610,726
AACP CHINA GROWTH		33,605,066	49,418,568
AACP CHINA VENTURE INVESTORS		3,382,891	5,666,734
AACP INDIA A		4,598,360	10,558,152
AACP INDIA B		4,320,248	7,155,461
AACP INDIA C		4,749,805	16,957,426
ABERDARE VENTURE III		16,031,070	4,051,266
ABERDARE VENTURES IV L P		43,786,342	31,858,768
ACON BASTION II		45,421,652	23,750,437
ADVENT INTERNATIONAL GPE V D		12,582,408	7,180,709
ADVENT INTERNATIONAL GPE VI A		245,674,547	385,121,876
ADVENT INTERNATIONAL GPE VII C		346,782,414	433,780,759
ADVENT LATIN AMERICAN PEF III		8,753,196	5,944,068
ADVENT LATIN AMERICAN PRIVATE		105,131,740	79,171,665
ADVENT LATIN AMERICAN PRIVATE		77,703,810	81,945,739
AFFINITY ASIA PACIFIC FUND III		77,737,129	53,649,114
AISLING CAPITAL 11		62,786,107	25,881,877
AISLING CAPITAL III LP		62,293,241	62,269,204
ALTA BIOPHARMA PARTNER II		23,801,602	13,815,306
ALTA V		11,644,856	66,480
AMERICAN RIVERS VENTURES I LP		14,874,538	-
AP ALTERNATIVE ASSETS L P		195,450,000	297,500,000
APOLLO ASIA OPPORTUNITY FUND		5,800,283	371,334
APOLLO CO INVESTORS (MHE), L.P		1,025,063	73,287,487
APOLLO CREDIT OPPORT FD I		-	44,820,717
APOLLO EURO PRINCIPAL FINANCE		399,479	2,788,554
APOLLO GLOBAL MANAGEMENT A		468,473,407	295,560,013
APOLLO INVESTMENT FUND IV		1	1,396,886
APOLLO INVESTMENT FUND V		-	8,828,909
APOLLO INVESTMENT FUND VI		224,458,710	172,489,730
APOLLO INVESTMENT FUND VII LP		213,536,105	227,637,816
APOLLO INVESTMENT FUND VIII		211,693,982	218,732,384
APOLLO SVF MNGMNT L P		399,995,890	543,590,014
ARCLIGHT ENERGY PARTNERS FD 3		23,415,905	6,072,915
ARCLIGHT ENERGY PARTNERS FD II		5,039,081	140,001
ARCLIGHT ENERGY PARTNERS FD IV		44,052,714	30,730,375
ARES CORP OPPORTUNITY FUND II		25,092,250	36,456,451
ARES CORPORATE OPP FUND III		230,041,692	353,951,119
ARES CORPORATE OPP FUND LP		4,494,955	9,902,781
ARES SPECIAL SIT. FUND		1	6,399,248
ASIA ALTERNATIVES CAPITAL		26,981,170	41,893,921

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Security Name	Book Value	Market Value
ASIA ALTERNATIVES CAPITAL II	34,327,478	74,592,505
AVATAR INTL.INVESTORS L.P.	35,950,413	35,950,413
AVATAR NA INVESTORS, L.P.	14,049,587	14,049,587
AVENUE ASIA SPECIAL SITUATIONS	23,474,591	55,094,489
AVENUE EUROPE SPL SIT FUND	1	1,539,051
AVENUE SPECIAL SIT FND VI (A)	62,059,650	74,600,292
AVENUE SPECIAL SITUATIONS FD V	1	4,558,555
AVENUE SPECIAL SITUATIONS IV	-	5,715,392
BANC OF AMERICA CAL COMM	33,700,843	33,958,216
BARING VOSTOK PRIV EQ FD IV	72,568,593	38,332,255
BIRCH HILL EQUITY PRTNRS IV LP	100,383,378	109,975,471
BIRCH HILL EQUITY PRTNS III LP	82,050,719	33,122,076
BLACKSTONE CAPITAL PRTS VI	416,116,297	470,881,386
BLACKSTONE COMMUNICATIONS I	43,378,691	790,577
BLACKSTONE FIRST EAGLE CO INV	67,534,091	67,528,688
BLACKSTONE GST CO INVEST LP	100,056,248	99,984,608
BLACKSTONE MANAGEMENT PRTNRS V	236,970,039	206,345,387
BLACKSTONE MANAGEMENT PTRS IV	40,804,414	47,055,161
BLACKSTONE MEZZANINE PTNRS	15,675,536	370,015
BLACKSTONE TACT OPPS FD	113,418,414	103,178,773
BLACKSTONE TACTICAL OPP FD (RL	100,967,329	141,510,155
BLACKSTONE TACTICAL OPP FND II	141,145,021	148,110,571
BLACKSTONE TACTICAL OPPORTUNI	631,966,535	693,315,858
BLACKSTONE TOF (T4U	40,850,830	41,958,704
BRIDGEPOINT EUROPE II C LP	1,914,485	1,153,393
BRIDGEPOINT EUROPE III C LP	15,396,359	16,304,527
BRIDGEPOINT EUROPE III D	132,391,644	96,941,452
BRIDGEPOINT EUROPE IV B LP	48,515,609	57,204,679
BRIDGEPOINT EUROPE IV D	170,643,434	216,988,595
BRIDGEPOINT EUROPE V LP	81,023,700	82,026,088
CAESARS ACQUISITION COMPANY	6,774,443	-
CALIFORNIA ASIA INVESTORS LP	108,324,453	505,052,605
CALIFORNIA EM VENTURES IV LLC	318,371,233	337,520,301
CALIFORNIA EMERG VENT II LLC	661,054,933	131,922,307
CALIFORNIA EMERG VENT III LLC	251,558,181	142,034,539
CALIFORNIA EMERGING VENTURES	374,901,117	30,914,393
CALIFORNIA MEZZ INV FUND LP	5,277,062	5,277,062
CALPERS WELLSPRING V LP	18,127,885	28,236,908
CAPITAL LINK FUND I	326,654,115	359,572,583
CAPITAL LINK FUND II	265,309,534	252,959,541
CARLYLE	22,091,145	9,650,451
CARLYLE ACOSTA COINVESTMENT LP	100,215,277	92,633,190

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Security Name	Book Value	Market Value
CARLYLE ASIA GROWTH PRTNRS IV	107,111,562	115,046,575
CARLYLE ASIA GROWTH PRTNS III	43,246,236	5,987,571
CARLYLE ASIA PARTNERS GP II	58,277,949	33,159,104
CARLYLE ASIA PARTNERS III	123,847,145	172,077,669
CARLYLE ASIA PARTNERS LP	22,416,596	249,434
CARLYLE EUROPE PARTNERS II	12,383,492	5,256,935
CARLYLE EUROPE PARTNERS III LP	171,748,499	148,625,178
CARLYLE EUROPE REALTY PARTNERS	9,852,914	-
CARLYLE EUROPE TECH PTNRS II	56,662,328	47,703,941
CARLYLE GLB FIN SERV PARTNERS	92,329,334	124,257,723
CARLYLE HAVASU COINVESTMENT, L	72,353,505	72,353,505
CARLYLE JAPAN INTL PARTNERS II	78,080,125	57,743,189
CARLYLE JAPAN PARTNERS LP	11,182,209	1,782,656
CARLYLE MANOR CARE	13,128,107	2,567,280
CARLYLE MEXICO PARTNERS	12,290,091	8,348,425
CARLYLE PARTNERS IV, L.P.	37,991,765	26,134,881
CARLYLE PARTNERS KINDER MORGAN	15,686,528	-
CARLYLE PARTNERS V	357,113,259	376,218,423
CARLYLE PARTNERS VI L.P.	268,965,516	265,094,726
CARLYLE REALTY III LP	10,035,136	20,362,831
CARLYLE STRATEGIC PARTNERS II	14,078,117	15,899,819
CARLYLE US EQUITY OPPORTUNITY	38,421,430	35,941,571
CARLYLE VENTURE PARTNERS III	34,691,148	11,476,699
CARLYLE VENTURE PRTNRS II LP	40,800,099	11,765,198
CARLYLE/RIVER RENE+ALT ENGY II	194,700,026	167,644,044
CARLYLE/RIVERSTONE GLB E+P IV	315,300,898	244,785,713
CARLYLE/RIVERSTONE GLOBAL	136,405,745	56,534,184
CARLYLE/RIVERSTONEENERGYFDI,LP	53,554,831	395,179
CASTLELAKE I LP	9,887,580	31,299,277
CDH FUND V,LP	91,494,729	102,933,675
CENTERBRIDGE CAP PRTNS III	39,161,603	41,869,040
CENTINELA CAPITAL PTNRS	2,000,003	2,577,384
CENTRAL VALLEY FUND	-	635,522
CENTRAL VALLEY FUND II SBIC LP	7,111,040	9,460,321
CERBERUS CP PARTNERS LP	545,911,312	831,473,152
CERBERUS INSTITUTIONAL PARTNER	366,831,865	598,172,913
CHINA PRIVATIZATION FUND I	1	-
CHK MID CON CO INV VEH PRE L.P	32,893,596	9,033,667
CHK MID CON ROYALTY LP	7,220,381	1,841,580
CLARUS LIFESCIENCES I LP	22,502,917	9,733,254
CLARUS LIFESCIENCES II LP	42,392,726	54,624,810
CLEARLAKE CAP PARTNERS IV LP	19,985,618	19,554,389

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Security Name	Book Value	Market Value
CLEARLAKE CAPITAL PARTNERS III	45,912,918	53,266,056
CLEARLAKE OPPS PARTNERS (P) LP	12,904,197	12,296,564
CLEARWATER CAP PARTNERS FD III	24,672,404	69,139,306
CLEARWATER CAPITAL PARTNERS	1,882,024	4,559,800
CLEARWATER CAPITAL PARTNERS 1	19,910,602	238,310
COINVEST HAMLET HOLDINGS B LLC	45,000,000	11,535,345
COLLER INTERNATIONAL PARTNERS	29,515,153	99,334,793
COLLER INTL PARTNERS IV LP	910,018	3,932,399
COMMUNITY BANCORP LLC	73,416,285	81,575,992
CORPORATE PARTNERS LP	169,304,469	5,408,262
CRATON EQUITY INVESTORS I L.P	35,250,380	6,897,509
CVC CAPITAL PARTNERS VI	205,108,413	187,814,739
CVC CREDIT STRATEGIC INV A LP	58,119,286	67,075,283
CVC EURO EQUITY PARTNERS III	18,561,112	5,414,277
CVC EUROPEAN EQ PTNERS IV(B)LP	121,339,937	51,277,976
CVC EUROPEAN EQTY TNDM FND B	136,667,780	34,873,857
CVC EUROPEAN EQUITY PARTNERS	11,307,058	-
CVC EUROPEAN EQUITY PRTNRS II	23,392,092	1,928,355
CVC EUROPEAN EQUITY V LP	235,955,539	243,519,819
EM ALTERANTIVES INVESTEMENTS	75,335,025	74,126,823
ENRGY FUTURE HOLDINGS CORP KKR	75,039,662	96,201
ESP GOLDEN BEAR EUROPE FUND	356,368,815	283,443,415
ESSEX W HEALTH VENTURES VIII	102,310,515	110,974,476
FIRST RESERVE FUND XI	368,898,371	42,179,102
FIRST RESERVE FUND XII	235,973,054	99,918,306
FIRST RESERVE FUND XIII, LP	59,656,484	35,216,416
FIRST RESERVE X	32,955,364	632,282
FOUNDATION RADIOLOGY GRP SJ38	15,160,369	15,160,361
FR AFG CO INVESTMENT LP	52,500,000	26,096,700
FRANCISCO PARTNERS	23,566,542	2,811,465
FRANCISCO PARTNERS II LP	75,506,779	57,712,017
FRANCISCO PARTNERS III	83,860,600	122,800,347
GARAGE CALIFORNIA ENTREPRENEUR	8,453,699	5,079,675
GCM GROSVENOR DEM II LP	16,405,828	18,464,825
GCM GROSVENOR DEM LP	32,755,273	31,262,222
GENERATION CAPTIAL PARTNERS LP	31,108,867	303,063
GLOBAL PRIVATE EQUITY IV A	1	12,529
GOLDEN STATE INVESTMENT FUND	294,686,191	241,436,684
GRANITE GLOBAL VENTURES 111	29,699,935	50,359,230
GRANITE GLOBAL VENTURES II LP	15,681,331	14,684,022
GREEN EQUITY INVESTORS IV	365,356	11,850,528
GREEN EQUITY INVESTORS V LP	142,317,888	262,009,934

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Security Name	Book Value	Market Value
GSO CAP SOLUTIONS FUND II LP	168,437,470	160,271,453
GSO CAPITAL OPPORTUNITY	29,093,035	13,008,768
GSO CAPITAL OPPS FUND II L.P.	143,026,285	131,559,725
GSO CAPITAL SOLUTIONS,LP	117,018,679	79,519,341
GSO ENERGY PARTNERS C II	10,638,444	10,250,002
GSO ENERGY PARTNERS C LP	239,142,012	204,398,745
GSO GIANT CO INVEST I LP	13,991,165	15,047,554
GSO GIANT CO INVEST II LP	37,046,065	40,021,234
H+F HOCKEY PARTNERS LP	41,251,140	54,070,468
HELLMAN + FRIEDMAN CAP PAR VI	134,701,435	138,596,117
HELLMAN + FRIEDMAN CAP PART V	8,107,446	4,600,286
HELLMAN + FRIEDMAN VII	224,450,758	291,827,958
ICV PARTNERS II LP	11,853,355	10,678,657
INSIGHT VENTURE PARTNERS IX LP	39,099,061	35,536,511
INSIGHT VENTURE PARTNERS V	9,414,207	8,304,299
INSIGHT VENTURE PARTNERS V	4,119,773	-
INSIGHT VENTURE PARTNERS VI	39,206,262	38,113,744
INSIGHTVP GROWTHBO COINVEST B	149,000,000	146,438,392
ITHACA LP	75,000,000	79,420,050
KHOSLA VENTURES III	145,719,047	229,955,437
KHOSLA VENTURES SEED, LP	57,621,217	87,472,983
KKR 2006	285,514,341	235,735,444
KKR ASIAN FUND	159,620,205	155,195,614
KKR ASIAN FUND II	249,641,438	324,401,559
KKR EUROPEAN FD II	85,932,055	45,186,202
KKR EUROPEAN FUND III	206,382,064	201,893,853
KKR EUROPEAN FUND L P 1	16,535,962	-
KKR MILENNIUM FUND	63,712,633	20,493,363
KLINE HAWKES PACIFIC LP	53,460,919	20,377,057
KPS SPECIAL SITUATIONS FND III	46,790,468	61,554,853
LEVINE LEICHTMAN CAP DEEP VAL	45,821,276	11,739,273
LEVINE LEICHTMAN CAP PART II	52,424,096	10,749,690
LEVINE LEICHTMAN CAP PART III	25,094,230	20,053,703
LEVINE LEICHTMAN CAPITAL IV	30,256,528	36,150,244
LIME ROCK PARTNERS III LP	17,621,374	1,067,591
LIME ROCK PARTNERS IV	33,376,117	63,639,622
LIME ROCK PARTNERS V	63,330,837	29,934,513
LINDSAY GOLDBERG IV LP	13,498,855	15,684,995
LION CAPITAL FUND II L.P.	112,251,615	16,901,807
LOMBARD ASIA III	22,133,305	13,103,182
MADISON DEARBORN CAP PART IV	33,482,169	14,159,777
MADISON DEARBORN CAP PARTNER V	99,614,938	94,737,591

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Security Name	Book Value	Market Value
MAGNUM CAPITAL	19,847,220	57,923,502
MHR INSTITUTIONAL ADV II LLC	20,129,317	20,821,786
MHR INSTITUTIONAL INV III	177,196,275	148,378,313
NEW MOUNTAIN PARTNERS II	17,993,473	2,606,858
NEW MOUNTAIN PARTNERS III	201,482,945	319,658,246
NEWBRIDGE ASIA IV LP	68,381,101	20,516,274
NGEN PARTNERS II	13,850,936	247,225
NOGALES INVESTORS FUND 1 LP	20,169,711	555,152
OAK HILL CAPITAL PARTNERS II	28,500,848	5,119,762
OAK HILL CR PARTNERS III LTD	189,377,530	192,238,456
OAKTREE OPP FUND VIII B L.P.	120,746,090	149,346,734
ONEX PARTNERS IV LP	100,739,058	96,548,515
ONEX SIG CO INVEST LP	97,200,000	114,967,382
PAG ASIA I LP	58,750,521	72,623,164
PAGAC DRONE HOLDINGS I LP	50,774,713	50,787,254
PALLADIUM EQUITY PARTNERS III	129,997,371	104,421,038
PATRIA BRAZILIAN PE FD V LP	4,347,021	2,624,371
PCG CLEAN ENERGY + TECHNOLOGY	402,426,152	211,583,598
PCG CORPORATE PARTNERS II	118,040,192	99,442,892
PCG INTERNATIONAL EMERGING MKT	160,416,840	318,598,432
PCGI GLOBAL OPPS FUND 2	293,870,019	348,272,412
PERMIRA EUROPE III LP 2	25,199,859	4,288,816
PERMIRA IV	98,962,477	84,933,932
PERMIRA V LP 2	201,486,897	205,681,589
PERSEUS SOROS BIO PHARM LP	7,724,244	199,054
POLISH ENTERPRISE FUND V	27,982,953	7,007,247
POLISH ENTERPRISE FUND VI	111,619,417	128,984,186
PROVIDENCE EQUITY PARTNERS V	51,930,409	28,390,822
PROVIDENCE EQUITY VI	185,360,076	174,444,721
RESOLUTE FUND II	113,601,521	109,916,808
RFG PRIVATE EQUITY	20,487,069	7,894,566
RHONE PARTNERS III LP	76,023,708	16,372,485
RICHARDSON PRIVATE EQUITY II	20,417,745	2,025,126
RIVERSTONE FIELDWOOD PARTNERS	54,549,194	38,919,213
RIVERSTONE GLOB ENGY + PWR V	304,986,480	259,183,915
RIVERWOOD CAP PTNRS LP	81,091,172	112,336,494
SACRAMENTO PARTNERS	80,460,293	321,813,977
SAIF PARTNERS III	56,062,082	141,796,422
SAIF PARTNERS IV, LP	105,242,267	150,344,472
SAMSON III CO INVESTMENT	100,400,000	230,920
SANKATY MANAGED (CALPERS)	234,230,001	236,889,916
SILVER LAKE PARTNERS II	11,725,508	25,360,268

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Security Name	Book Value	Market Value
SILVER LAKE PARTNERS III	216,807,371	295,752,862
SILVER LAKE PARTNERS IV, L.P.	160,409,239	193,776,027
SILVER LAKE TECH ASSOC III	-	21,379,600
SILVER LAKE TECH ASSOC SUMERU	-	639,785
SILVER LAKE TECH INV III	17,358,255	-
SILVER LAKE TECH INVESTORS IV	36,297,651	46,798,598
SILVER LAKE TECHNOLOGY INV SUM	1,886,005	119,045
SILVER LAKE TECHNOLOGY MANAGEM	163,344,791	39,899,935
SIRIS PARTNERS III LP	11,538,546	10,548,666
T VI CO INVEST A LP	43,043,211	43,731,644
TAILWIND CAP PARTNERS II, LP	62,667,503	62,031,992
TAILWIND CAPITAL PARTNERS LP	46,753,442	30,808,184
TCP II CO INVEST B LP	22,238,704	22,931,484
TECHNOLOGY PARTNERS FUND VI	15,680,379	618,058
THE SECOND EUROPEAN EQUITY	27,729,893	4,690,052
THL MANAGERS VI	125,104,200	177,094,254
TOWERBROOK INVESTORS II	68,006,805	62,952,264
TOWERBROOK INVESTORS III L.P.	121,628,938	120,332,321
TOWERBROOK INVESTORS IV LP	54,358,155	73,079,430
TPG ASIA V	212,248,877	139,066,820
TPG BIOTECHNOLOGY PARTNERS II	52,534,789	21,438,660
TPG BIOTECHNOLOGY PARTNERS LP	32,986,965	10,882,202
TPG BIOTECHNOLOGY PRTNRS III	71,296,723	74,801,116
TPG PARTNERS IV	81,551,345	35,661,261
TPG PARTNERS V	371,400,760	243,894,474
TPG PARTNERS VI	551,887,571	553,934,550
TPG STAR	91,976,014	86,937,423
TPG VENTURE HOLDING	23,049,867	47,556,669
TPG VENTURES LP	146,361,175	4,320,436
TRIDENT VI, LP	129,233,648	126,827,964
TRITON FUND IV L.P.	30,769,814	29,535,405
TRIOUS CO INVESTMENT LP (ISTA)	58,141,165	60,404,923
VANTAGEPOINT 2006	95,393,766	44,066,292
VANTAGEPOINT CLEANTECH PARTNER	21,178,799	9,103,686
VICENTE CAP PTNRS GRWTH EQ FND	21,588,565	37,604,004
W CAPITAL PARTNERS	13,594,054	1,653,257
W CAPITAL PARTNERS II	68,964,793	42,489,140
WELLSPRING CAPITAL PARTNERS V	121,354,838	160,653,418
WELSH CARSN ANDRSON +STOWE	90,831,552	84,032,603
WELSH CARSON ANDERSON STOWE X	65,611,927	38,111,999
WELSH CARSON ANDERSON STOWE XI	63,028,155	80,650,828
WELSH CARSON ANDERSON VIII	74,972,085	227,240

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Private Equity

Security Name	Book Value	Market Value
WELSH CARSON ANDERSON+STOWE IX	31,475,118	71,921
WIGMORE STREET CO INVESTMENT	19,286,150	21,644,359
WLR RECOVERY FUND II LP	23,921,845	1,075,425
WLR RECOVERY FUND III	119,434,388	33,792,049
WLR RECOVERY FUND IV	170,368,386	80,474,193
YUCAIPA AMERICAN ALLIANCE FUND	111,168,946	82,047,017
YUCAIPA AMERICAN ALLIANCE II	312,214,031	429,722,433
YUCAIPA AMERICAN SPECIAL SIT	32,538,075	3,885,567
YUCAIPA CORP INITIATIVE FD	147,818,130	55,889,499
YUCAIPA CORP INITIATIVES II LP	73,178,007	51,613,912
Total	\$ 28,007,218,224	\$ 26,199,967,503

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Infrastructure Partnerships

Security Name	Book Value	Market Value
Alinda Infrastructure Fund I, L.P.	\$ 66,205,928	\$ 90,035,697
Alinda Infrastructure Fund II, L.P.	-	337,710,044
Carlyle Infrastructure Partners, L.P.	-	55,059,369
CIM Infrastructure Fund, L.P.	44,349,972	444,250,642
Global Infrastructure Partners II, L.P. (GIP II)	188,632,770	188,632,770
Golden Reef Infrastructure Trust	40,545	40,545
Golden State Matterhorn, LLC	(321)	(321)
Harbert Gulf Pacific Power, LLC (HGPP)	780,145,359	714,078,160
Harbert Power Fund V, L.P. (HPF V)	50,169,528	46,752,678
Infrastructure Direct Investments	628,506,991	1,081,021,515
North Haven Infrastructure Partners II LP	36,809,276	42,386,291
UBS International Infrastructure Fund II (B), L.P.	18,547,003	17,182,577
UBS International Infrastructure Fund II (C), L.P.	39,412,383	36,512,978
Total	\$ 1,852,819,433	\$ 3,053,662,942

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Forestland

Security Name	Book Value	Market Value
Lincoln Timber L.P.	\$ 1,458,874,920	\$ 1,569,495,937
Sylvanus LLC	267,633,823	436,770,419
Total	\$ 1,726,508,743	\$ 2,006,266,356



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