

INTERNATIONAL BUSINESS MACHINES CORP

Form 11-K

June 24, 2015

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**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

FORM 11-K

(Mark One)

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

For the fiscal year ended December 31, 2014

OR

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

For the transition period from to

Commission file number 1-2360

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

IBM 401(k) Plus Plan

Director of Compensation and Benefits

IBM

North Castle Drive, M/D 147

Armonk, New York 10504

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

INTERNATIONAL BUSINESS MACHINES CORPORATION

New Orchard Road

Armonk, New York 10504

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IBM 401(k) PLUS PLAN

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

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SIGNATURE

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

IBM 401(k) Plus Plan

Date: June 24, 2015

By: /s/ Stanley J. Sutula III
Stanley J. Sutula III
Vice President and Controller

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Report of Independent Registered Public Accounting Firm

To the Plan Administrator of the IBM 401(k) Plus Plan

In our opinion, the accompanying statements of net assets available for benefits and the related statement of changes in net assets available for benefits present fairly, in all material respects, the net assets available for benefits of IBM 401(k) Plus Plan (the Plan) at December 31, 2014 and 2013, and the changes in net assets available for benefits for the year ended December 31, 2014 in conformity with accounting principles generally accepted in the United States of America. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

The supplemental schedules of loans or fixed income obligations in default or classified as uncollectible, of assets (held at end of year) and of assets (acquired and disposed of within year) have been subjected to audit procedures performed in conjunction with the audit of the Plan's financial statements. The supplemental schedules are the responsibility of the Plan's management. Our audit procedures included determining whether the supplemental schedules reconcile to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental schedules. In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, the supplemental schedules of loans or fixed income obligations in default or classified as uncollectible, of assets (held at end of year) and of assets (acquired and disposed of within year) are fairly stated, in all material respects, in relation to the financial statements as a whole.

/s/ PricewaterhouseCoopers LLP

PricewaterhouseCoopers LLP
New York, NY
June 24, 2015

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

	2014	2013
	(Dollars in thousands)	
Assets:		
Investments, at fair value (Note 3)	\$ 48,480,685	\$ 46,791,660
Receivables:		
Notes receivable from participants	302,031	315,264
Income, sales proceeds and other receivables	1,556,231	1,044,073
Total receivables	1,858,263	1,359,337
Total assets	50,338,948	48,150,997
Liabilities:		
Payable for collateral deposits	11,788	8,643
Accrued expenses and other liabilities	2,310,024	1,563,603
Total liabilities	2,321,812	1,572,246
Net assets at fair value	48,017,136	46,578,751
Adjustment from fair value to contract value for fully benefit-responsive investment contracts	(442,161)	(293,477)
Net assets available for benefits	\$ 47,574,974	\$ 46,285,274

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

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IBM 401(k) PLUS PLAN

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

FOR THE YEAR ENDED DECEMBER 31,

	2014
	(Dollars in thousands)
Additions to net assets attributed to:	
Investment income:	
Net appreciation in fair value of investments (Note 3)	\$ 1,638,261
Interest income from investments	388,050
Dividends	630,252
	2,656,564
Interest income on notes receivable from participants	12,736
Contributions:	
Participants	1,133,473
Employer	712,979
	1,846,452
Transfers from other benefit plans	59,347
Total additions	4,575,099
Deductions from net assets attributed to:	
Distributions to participants	3,238,587
Administrative expenses, net	46,811
Total deductions	3,285,399
Net increase in net assets during the year	1,289,700
Net assets available for benefits:	
Beginning of year	46,285,274
End of year	\$ 47,574,974

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

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IBM 401(k) PLUS PLAN

NOTES TO FINANCIAL STATEMENTS

NOTE 1 - DESCRIPTION OF THE PLAN

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

General

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

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

At December 31, 2014 and 2013, the number of participants with an account balance in the Plan was 191,921 and 196,397, respectively.

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

Administration

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

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

Contributions

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

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

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

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

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

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

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

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

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

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

Life Cycle Funds (14)

Target Date 2005 Fund (Will be merged into the Income Plus Life Strategy Fund in 2015)

Target Date 2010 Fund

Target Date 2015 Fund

Target Date 2020 Fund

Target Date 2025 Fund

Target Date 2030 Fund

Target Date 2035 Fund

Target Date 2040 Fund

Target Date 2045 Fund

Target Date 2050 Fund

Target Date 2055 Fund (Will be added in 2015)

Income Plus Life Strategy Fund

Conservative Life Strategy Fund

Moderate Life Strategy Fund

Aggressive Life Strategy Fund

Core Funds (8)

Interest Income Fund
Inflation Protected Bond Fund

Total Bond Market Fund

High Yield and Emerging Markets Bond Fund

Total Stock Market Index Fund

Total International Stock Market Index Fund

Real Estate Investment Trust (REIT) Index Fund

International Real Estate Index Fund

Expanded Choice Funds (11)

Long-Term Corporate Bond Fund

Large Company Index Fund

Large-Cap Value Index Fund

Large-Cap Growth Index Fund

Small/Mid-Cap Stock Index Fund

Small-Cap Value Index Fund

Small-Cap Growth Index Fund

European Stock Index Fund

Pacific Stock Index Fund

Emerging Markets Stock Index Fund

IBM Stock Fund

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

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

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

Participant Accounts

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

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

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

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

Consistent with provisions established by the IRS, the Plan's 2014 limit on employee salary and performance pay deferrals was \$17,500. (The limit for 2015 is \$18,000.) Participants who were age 50 or older during 2014 could take advantage of a higher 401(k) contribution limit of \$23,000. (The limit for 2015 is \$24,000.) The 2014 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$17,500. (The Puerto Rico limit for 2015 is \$18,000.) Puerto Rico participants who were age 50 or older in 2014 could take advantage of a higher contribution limit of \$19,000. (The limit for 2015 is \$19,500.)

Vesting

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

Distributions

Participants who have terminated employment or are eligible for in-service distributions (e.g. have reached age 59 1/2) may request ad hoc distributions (\$500 minimum) or a full distribution.

In addition, participants who (1) terminate employment with at least 30 years of IBM service, or (2) become eligible for benefits under the IBM Long-Term Disability Plan or the IBM Medical Disability Income Plan, or (3) are age 55 or older at the time installments begin, may also elect to receive the balance of their account in annual, quarterly or monthly installments. Eligible participants may request installments over a fixed period of time or at a flat dollar amount (\$500 minimum per period for a flat dollar election). Distributions are subject to the required minimum distribution rules for participants who have reached age 70 1/2.

Withdrawals for financial hardship are permitted provided they are for an immediate and significant financial need, and the distribution is necessary to satisfy that need. Employees are required to fully use the Plan loan program, described below, before requesting a hardship withdrawal. Only an employee's contributions are eligible for hardship withdrawal; earnings on before-tax 401(k) and Roth 401(k), and IBM contributions (match, automatic, transition credits and Special Savings Award) are not

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

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

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

Participant Loans

Participants may borrow up to one-half of the value of their account balance, not to exceed \$50,000, within a twelve month period. Loans will be granted in \$1 increments subject to a minimum loan amount of \$500. Participants are limited to two simultaneous outstanding Plan loans. Repayment of a loan is made through semi-monthly payroll deductions. Loans originated under the Plan have a repayment term of one to four years for a general purpose loan or one to ten years for a primary residence loan. There are a limited number of outstanding loans originated under acquired company plans that were merged into the Plan having repayment terms greater than 10 years and up to a maximum term of 30 years. The loans originated under the Plan bear a fixed rate of interest, set quarterly, for the term of the loan, determined by the plan administrator to be 1.25 points above the prime rate. The interest is credited to the participant's account as the semi-monthly repayments of principal and interest are made. Interest rates on outstanding loans at December 31, 2014 and 2013 ranged from 4.25 percent to 11.00 percent.

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

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

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Termination of Service

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

Termination of the Plan

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

Risks and Uncertainties

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

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

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

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Use of Estimates

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

Investment Contracts

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

Valuation of Investments

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

- Level 1 Quoted prices (unadjusted) in active markets for identical assets or liabilities that can be accessed at the measurement date;
- Level 2 Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly; and
- Level 3 Unobservable inputs for the asset or liability.

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

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

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

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

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

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

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

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

at the reporting date.

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Security Transactions and Related Investment Income

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

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

Administrative Expenses and Investment Management Fees

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

Standards to be Implemented

In May 2015, the Financial Accounting Standards Board (FASB) amended guidance for reporting investments in certain entities that calculate net asset value per share (or its equivalent) so that entities will no longer be required to categorize these investments in the fair value hierarchy or to provide the related fair value disclosures. The guidance is effective for the year ending December 31, 2016 with early adoption permitted and is not expected to have a material impact on the Plan's Financial Statements.

[Table of Contents](#)**NOTE 3 INVESTMENTS**

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

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2014 and 2013.

Investments at Fair Value as of December 31, 2014

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity commingled*/mutual funds	\$ 3,820,468	\$ 14,856,322	\$	\$ 18,676,790
IBM Corporation common stock	1,652,777			1,652,777
International equity securities	358,505	3,125,971	85	3,484,560
US large-cap equity securities	1,247,182			1,247,182
US mid-cap equity securities	2,985,613		153	2,985,767
US small-cap equity securities	1,113,205		4	1,113,209
Fixed income:				
Government securities rated A or higher		8,314,007		8,314,007
Government securities rated below A		416,287		416,287
Corporate bonds rated A or higher		1,000,185		1,000,185
Corporate bonds rated below A		2,408,496	382	2,408,879
Mortgage and asset-backed securities		736,280	370	736,650
Fixed income commingled*/mutual funds	1,258,361	607,082		1,865,442
Investment contracts		1,180,812		1,180,812
Cash and cash equivalents	38,156	1,452,403		1,490,559
Derivatives	(1,880)	8,318		6,437
Other commingled*/mutual funds	723,964	1,177,179		1,901,143
Total investments at fair value	\$ 13,196,350	\$ 35,283,341	\$ 994	\$ 48,480,685

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

There were no transfers between Levels 1 and 2.

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Investments at Fair Value as of December 31, 2013

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

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

There were no transfers between Levels 1 and 2.

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

The following table presents the changes in the fair value of the plan's Level 3 investments for the year ended December 31, 2014:

(Dollars in Thousands)	International Companies	US Mid-Cap Companies	US Small- Cap Companies	Government Securities Rated Below A	Corporate Bonds Rated Below A	Mortgage and Asset-Backed Securities	Total
Balance at January 1, 2014	\$ 24	\$	\$ 12	\$ 1,314	\$ 590	\$ 499	\$ 2,440
Unrealized gains/(losses) on assets held at end of year*	(334)	153	(8)		(24)	28	(184)
Realized gains/(losses)*	2			126	204	(2)	331
Purchases	131				665		797
Sales	(26)			(1,441)	(1,080)	(156)	(2,702)
Transfers into Level 3 **	287				26		313
Transfers out of Level							
Balance at December 31, 2014	\$ 85	\$ 153	\$ 4	\$ 0	\$ 382	\$ 370	\$ 994

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

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

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

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Fair Value of Investments that Calculate Net Asset Value

The following table summarizes investments measured at fair value based on net asset value per share at December 31, 2014 and 2013, respectively:

Investments at fair value:	2014		2013	
	(Dollars in thousands)			
Equity funds (a)	\$	14,856,322	\$	13,884,615
Fixed income funds (b)		607,082		569,130
Other funds (c)		1,177,179		1,118,184

(a) The equity funds are invested to gain exposure to broad public indices, including U.S. and international market securities.

(b) The fixed income funds are part of the underlying holdings within the Interest Income Fund and include investments in public and private bonds.

(c) The other funds consist of a balanced exposure fund and a commodities fund that are only available to participants as part of the Life Cycle funds. The balanced exposure fund invests in stocks, bonds and commodities with the objective of balancing risk across different economic environments or risk factors.

Generally, under ordinary market conditions, investments in the funds included in the table above provide daily market liquidity to Plan participants and the Plan, facilitating daily participant transactions (issuances and redemptions). Investment in some of these funds may be subject to redemption restrictions at the fund's discretion in limited situations including, but not limited to, a major market event, closure of a market on which any significant portion of the assets of the fund are invested, a situation deemed to be an emergency by the fund, and a situation in which price or value of the assets cannot be promptly and accurately ascertained. At December 31, 2014 and 2013, no funds were subject to redemption restrictions.

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

The investments that represent 5 percent or more of the Plan's net assets available for benefits at December 31, 2014 and/or 2013 are as follows:

Investments	2014		2013	
	(Dollars in thousands)			
Large Company Index Fund (Vanguard Employee Benefit Index Fund)	\$	5,761,434	\$	5,305,752
Total Stock Market Index Fund (Vanguard Total Stock Market Index Trust)		4,878,696		4,402,837

Net Change in Fair Value of Investments

The following table represents the net appreciation in the Plan's investments (including gains and losses on investments bought and sold, as well as held during the year):

	2014
	(Dollars in thousands)
Investments at fair value:	
Commingled / Mutual Funds	\$ 1,517,235
Equity Securities	2,005
Fixed Income Securities	119,021
Total	\$ 1,638,261

NOTE 4 DERIVATIVES

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

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

Derivatives may be executed on exchange traded investment instruments or via over the counter (OTC) transactions. When an OTC contract is executed, there is exposure to credit loss in the event of non-performance by the counterparties to these transactions. IBM manages this exposure through the credit criteria included in the investment guidelines and monitors and reports market and counterparty credit risks associated with these instruments. The Plan's investment managers negotiate and enter into collateral and netting agreements with counterparties on the Plan's behalf. In the event of a counterparty default, these agreements reduce the potential loss to the Plan. These arrangements define the nature of the collateral (cash or U.S. Treasury securities) and the established thresholds for when additional collateral is required by either party. For OTC transactions, the Plan has posted collateral of \$1 million and \$11 million and received collateral of \$10 million and \$8 million at December 31, 2014 and 2013, respectively. In addition, for exchange traded transactions, the Plan has posted \$8 million and \$3 million of collateral as of December 31, 2014 and 2013, respectively and received \$0.4 million and no collateral at December 31, 2014 and 2013, respectively. Derivative collateral received is recorded in Investments, at fair value and Payable for collateral deposits in the Statements of Net Assets Available For Benefits. Derivative collateral posted is recorded in Investments, at fair value in the Statements of Net Assets Available For Benefits. In the Statements of Net Assets Available For Benefits, the Plan does not offset derivative assets against liabilities where the Plan has a legal right of setoff under a master netting agreement nor does it offset Investments, at fair value or Payable for collateral deposits recognized upon payment or receipt of cash collateral against the fair value of the related derivative instruments. Derivative liabilities are recorded in Investments, at fair value in the Statements of Net Assets Available For Benefits.

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

Derivative financial instruments are carried at fair value. The net fair value of derivative financial instruments was an asset of \$6 million and \$15 million as of December 31, 2014 and 2013, respectively.

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

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Futures Contracts

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

Options Contracts

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

Foreign Currency Forwards

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

Swap Agreements

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

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Interest Rate Swaps

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

Credit Default Swaps

Credit default swaps are agreements where one party (the buyer of protection) makes payments to another party (seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event. Investment managers may use credit default swaps to provide a measure of protection against defaults of the issuers or to gain or reduce exposure to a particular credit exposure. The typical term of an agreement is five years. If an investment manager is a buyer of protection and a credit event occurs, the portfolio will either receive from the seller of protection an amount equal to the notional amount of the swap or receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation. If an investment manager is a seller of protection and a credit event occurs, the portfolio will either pay to the buyer of protection an amount equal to the notional amount of the swap or pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation. The maximum potential amount of future payments that the Plan as a seller could be required to make is \$124 million. Credit default swaps are considered to have credit risk-related contingent features since they require payment by the protection seller upon the occurrence of a defined credit event.

Total Return Swaps

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

The following tables provide a quantitative summary of the derivative activity as of December 31, 2014 and 2013 and for the year ended December 31, 2014.

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

(Dollars in Thousands)

At December 31, 2014:	Notional/ contractual amount	Assets *	Liabilities *
Interest rate contracts	\$ 2,153,468	\$ 12,761	\$ 17,617
Foreign exchange contracts	610,967	11,803	3,412
Credit contracts	132,713	2,368	1,415
Equity contracts	106,458	2,162	213
Carrying value of derivatives on the statement of net assets available for benefits		\$ 29,094	\$ 22,657

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

* Reported in Investments, at fair value

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

(Dollars in Thousands)

For the year ended December 31, 2014 *

Interest rate contracts	\$ (20,379)
Foreign exchange contracts	19,912
Credit contracts	6,533
Equity contracts	4,167
Total net gain	\$ 10,234

* Reported in Net change in fair value of investments

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

(Dollars in thousands)	Gross amount*	Counter-party netting	Cash collateral	Securities collateral	Net amount
At December 31, 2014					
Asset derivatives	\$ 17,695	\$ 5,944	\$ 8,016	\$ 255	\$ 3,479
Liability derivatives	9,063	5,944	1,125	486	1,507
At December 31, 2013					
Asset derivatives	\$ 16,035	\$ 8,083	\$ 4,594	\$ 1,463	\$ 1,894
Liability derivatives	13,821	8,083	365	2,820	2,553

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

For futures and centrally cleared derivative assets of \$11M and \$22M and derivative liabilities of \$14M and \$9M at December 31, 2014 and 2013, respectively, the Plan does not have a legal right of setoff under a master netting agreement.

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NOTE 5 INVESTMENT CONTRACTS

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

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

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

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

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

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

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

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

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

Investment Contracts at December 31,	2014	2013
	(Dollars in thousands)	
Fair value:		
Investment Contracts	\$ 1,180,812	\$ 633,210
Underlying assets net of payables/receivables	7,897,738	8,864,949
Fair value of Investment Contracts and underlying assets	\$ 9,078,549	\$ 9,498,159
Adjustment from fair value to contract value	(442,160)	(293,477)
Contract value of Investment Contracts	\$ 8,636,389	\$ 9,204,682

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

	2014	Year Ended December 31,	2013
Earned by the Plan	4.35%		-1.33%
Credited to participants	2.89%		3.04%

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NOTE 6 - DESCRIPTION OF INVESTMENT FUNDS

The objectives of the thirty-three primary investment funds in which participants could invest in 2014 are described below:

Life Cycle Funds

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

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

- **Target Date 2005 Fund** - designed for investors who have retired or started to draw on their retirement assets on or around the year 2005; seeks returns that moderately outpace inflation over the long term. Target asset allocation between stocks and bonds is 26% stocks*, 74% bonds. It will be merged into the Income Plus Life Strategy Fund during 2015.
- **Target Date 2010 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 39% stocks*, 61% bonds.
- **Target Date 2015 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 51% stocks*, 49% bonds.
- **Target Date 2020 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 63% stocks*, 37% bonds.
- **Target Date 2025 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 75% stocks*, 25% bonds.
- **Target Date 2030 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 86% stocks*, 14% bonds.
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Target Date 2035 Fund - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.

- **Target Date 2040 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.
- **Target Date 2045 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.
- **Target Date 2050 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.
- **Target Date 2055 Fund will be added during 2015** will seek high returns over the long term. Target asset allocation between stocks and bonds will be 90% stocks*, 10% bonds.

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

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

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

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

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

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

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

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

Neuberger Berman.

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

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

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Securities Lending

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

Repurchase Agreements

Certain investment managers of separately managed accounts may enter into repurchase agreements with the objective of managing cash in the portfolio. The repurchase agreements are short-term and managers are limited in the percent of assets which may be invested in them. Counterparties must meet credit rating requirements and permitted collateral is restricted to cash and/or government securities. The Plan received \$38 million and \$23 million of securities collateral at December 31, 2014 and 2013, respectively. The prospectus of commingled funds or funds within the mutual fund window will disclose if repurchase agreements are permitted.

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

(Dollars in thousands)	Gross amount*		Cash collateral		Securities collateral		Net amount	
At December 31, 2014								
Repurchase agreements	\$	37,800	\$		\$	37,800	\$	
At December 31, 2013								
Repurchase agreements	\$	22,600	\$		\$	22,600	\$	

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

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NOTE 7 - TAX STATUS

The Trust established under the Plan is qualified under Section 401(a) of the Internal Revenue Code of 1986 and Section 1081.01 of the Internal Revenue Code for a New Puerto Rico (2011), and the Trustee intends for the Trust to remain dual-qualified in this manner. The Plan received a favorable determination letter from the IRS on January 8, 2015, and received a favorable determination letter from the Hacienda (Puerto Rico) on April 29, 1993. Subsequent to these determination letters by the IRS and the Hacienda, the Plan was amended. The Plan administrator and Counsel continue to believe the Plan is designed and is being operated in compliance with the applicable requirements of the Internal Revenue Code and the Internal Revenue Code for a New Puerto Rico (2011). The Plan submitted a request for a new determination letter to the Hacienda on April 15, 2014.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2014, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

NOTE 8 - RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

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

	12/31 2014	12/31 2013
	(Dollars in thousands)	
Net assets available for benefits per the financial statements	\$ 47,574,974	\$ 46,285,274
Plus:		
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund	442,161	293,477
Net assets available for benefits per the Form 5500	\$ 48,017,136	\$ 46,578,751

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

		Year Ended December 31, 2014 (Dollars in thousands)
Total investment income and interest income on notes receivable from participants per the financial statements	\$	2,669,300
Less:		
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2013		293,477
Plus:		
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2014		442,161
Total investment income per the Form 5500	\$	2,817,984

NOTE 9 - RELATED-PARTY TRANSACTIONS

At December 31, 2014, a significant portion of the Plan's assets were managed by SSGA, an affiliate of SSBT. SSBT also acts as the Trustee for the Plan and, therefore, these investments in addition to participant loans qualify as party-in-interest transactions. The Plan also pays a fee to the Trustee. These transactions qualify as party-in-interest transactions as well.

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

At December 31, 2014 and 2013, the Plan held 10,301,527 and 11,778,076 shares of IBM common stock valued at \$1,652,776,992 and \$2,209,213,715, respectively. During the year ended December 31, 2014, purchases of IBM common stock by the Plan totaled \$110,826,417 and sales of IBM common stock by the Plan totaled \$391,794,541.

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IBM 401(k) PLUS PLAN AT DECEMBER 31, 2014
Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items				Amount received during (g) Unpaid reporting year balance at end of year		Amount	
(a)*	(b) Identity and address of Obligor	Security ID	Issue Date	Maturity Date	Interest Rate	Capitalized (d) Original amount of loan (e) Principal	(f) Interest	(g) Principal	(h) Principal
	Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland	379308AA7	6/15/2006	6/15/2016	6.693	\$ 2,100,000			\$ 913,595
	Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland	379308AB5	9/14/2006	9/14/2049	7.451	200,000			89,412
	Hipotecaria Su Casita, S.A. de C.V., AV San Geronimo 478 Col. Jardines del Pedregal Mexico, DF 01090	433514AB2	6/29/2011	6/29/2018	7.5	\$ 1,791	87,022		15,542
	Kaupthing Bank hf., Borgartun 26 IS-105 Reykjavik, Iceland	48632HAA5	5/19/2006	5/19/2016	7.125	700,000			299,250
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESC7M6	12/21/2007	12/28/2017	6.75	9,850,000			3,989,250
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESCXA3	5/17/2007	11/30/2056	5.857	1,730,000			1,955,423
	Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Ugland House, South Church St., George Town, Grand Cayman, Grand Cayman Islands	8265Q0XQ0	6/4/2007	6/4/2009	variable	10,000,000			9,554,482 9,494,97

* Party-in-interest

Schedule G, Part I - Overdue Loan Explanation

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

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IBM 401(k) PLUS PLAN

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

AT DECEMBER 31, 2014

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
IBM Stock Fund				
*	International Business Machines Corporation Managed by State Street Global Advisors	IBM Common Stock 10,301,527 shares State Street Bank and Trust Company Government Short-Term Investment Fund	\$	1,652,776,992 1,860,603
Mutual Funds				
	Administered by Fidelity	Mutual Fund Window (refer to Exhibit K - investments)		5,723,800,615
	Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 617,765 shares		51,966,373
Commingled Funds				
	Vanguard Employee Benefit Index Fund	Large Company Index		5,761,434,385
	Vanguard Total Stock Market Index Trust	Total Stock Market Index		4,878,696,087
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		1,037,995,925
	Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		953,307,193
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		757,673,459
	Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		704,772,864
	Vanguard European Stock Index Trust	European Stock Index		438,290,010
	Vanguard Pacific Stock Index Trust	Pacific Stock Index		323,367,434
	PIMCO Commodities Plus Trust II	Commodity		267,769,272
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		226,174,885
	Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		683,234,750

* Party-In-Interest

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
Separately-Managed Funds				
	Managed by State Street Global Advisors	Small/Mid Cap Stock Index (refer to Exhibit A - investments)	\$	3,974,023,194
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit B		
		- investments)		3,241,829,160
	Managed by Neuberger Berman	Total Bond Market (refer to Exhibit C - investments)		2,187,187,615
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit D - investments)		1,781,587,426
	Managed by BlackRock Institutional Trust Company	Real Estate Investment Trust (refer to Exhibit E - investments)		1,404,051,233
	Managed by Neuberger Berman	Long-Term Corporate Bond (refer to Exhibit F - investments)		410,019,822
	Managed by BlackRock Institutional Trust Company	International Real Estate Index (refer to Exhibit G - investments)		304,788,307
	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit H - investments)		254,786,586
	Managed by Lazard	Emerging Markets Debt (Refer to Exhibit L - investments)		146,957,339
	Managed by JP Morgan	High Yield Debt (Refer to Exhibit M - investments)		103,323,156
	Collateral	(refer to Exhibit I - investments)		11,788,334

* Party-In-Interest

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
Separately-Managed Funds (continued)				
	Underlying assets managed by various investment companies	Interest Income Fund (refer to Exhibit J - investments)	\$	10,475,993,084
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.70%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 3.46%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.46%		
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 2.72%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.73%		
*	Metropolitan Life Insurance Company	Separate Account GIC Contract, Rate of Interest 2.73%		
*	Notes receivable from participants	Interest rates range: 4.25% - 11.00% Terms: one to thirty years		302,031,278
Interest-Bearing Cash				
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		721,229,097

* Party-In-Interest

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IBM 401(K) PLUS PLAN AT DECEMBER 31, 2014
Schedule H, line 4i-Schedule of Assets (Acquired and Disposed of Within Year)
FOR THE YEAR ENDED DECEMBER 31, 2014

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	BANK OF AMERICA	INTEREST-BEARING CASH	280,000	\$ 280,000
	BARCLAYS CAPITAL INC	INTEREST-BEARING CASH	270,000	270,000
	BARCLAYS CAPITAL INC	INTEREST-BEARING CASH	300,000	300,000
	BARCLAYS CASH COLLATERAL	INTEREST-BEARING CASH	12,000	12,000
	CCGSCZUS9 GOLDMAN SACH	INTEREST-BEARING CASH		
	COC		142,000	142,000
	CCMSCZUS2 CCPC COC EQUITY	INTEREST-BEARING CASH	565,000	565,000
	CCNOMTUS3 NOMURA BOC	INTEREST-BEARING CASH	72,000	72,000
	CREDIT SUISSE	INTEREST-BEARING CASH	1,240,000	1,240,000
	CREDIT SUISSE SEC (USD) LLC	INTEREST-BEARING CASH	2,150,000	2,590,000
	DEUTSCHE BANK	INTEREST-BEARING CASH	330,000	330,000
	ENERGY TRANSFER PARTNERS	PARTN./JOINT VENTURE		
	LP	INTEREST	11,931	678,408
	GOLDMAN CCP USD	INTEREST-BEARING CASH	170,000	170,000
	GOLDMAN SACH AND CO	INTEREST-BEARING CASH	257,000	257,000
	GOLDMAN SACH AND CO	INTEREST-BEARING CASH	650,000	650,000
	GOLDMAN SACHS BANK USA	INTEREST-BEARING CASH		
	BOC		1,990,000	2,670,000
	GOLDMAN SACHS BANK USA	INTEREST-BEARING CASH		
	COC		1,346,000	1,346,000
	JP MORGAN SEC INC	INTEREST-BEARING CASH	250,000	540,000
	MORGAN STANLEY CAP SVCS	INTEREST-BEARING CASH		
	COC		871,000	601,000
	SWAP BANK OF AMERICA BOC	INTEREST-BEARING CASH	7,290,000	7,290,000
	SWAP BANK OF AMERICA BOC	INTEREST-BEARING CASH	1,380,000	1,380,000
	SWAP BANK OF AMERICA COC	INTEREST-BEARING CASH	1,835,000	2,057,000
	SWAP BARCLAYS BANK COC	INTEREST-BEARING CASH	360,000	360,000
	SWAP BNP PARIBAS COC	INTEREST-BEARING CASH	137,000	137,000
	SWAP CITIBANK COC	INTEREST-BEARING CASH	260,000	260,000
	SWAP CREDIT SUISSE BOC	INTEREST-BEARING CASH	320,000	320,000
	SWAP CREDIT SUISSE COC	INTEREST-BEARING CASH	974,000	974,000
	SWAP DEUTSCHE BANK COC	INTEREST-BEARING CASH	694,000	694,000
	SWAP GOLDMAN SACHS BOC	INTEREST-BEARING CASH	270,000	270,000
	SWAP HSBC BOC	INTEREST-BEARING CASH	2,680,000	2,680,000
	SWAP HSBC COC	INTEREST-BEARING CASH	290,000	290,000
*	SWAP JP MORGAN BOC	INTEREST-BEARING CASH	570,000	570,000
*	SWAP JP MORGAN COC	INTEREST-BEARING CASH	1,980,000	1,980,000
	SWAP UBS BOC	INTEREST-BEARING CASH	940,000	940,000
	SWAP UBS COC	INTEREST-BEARING CASH	226,000	226,000
	TBA JP MORGAN BOC	INTEREST-BEARING CASH	260,000	260,000

Total

\$ 33,401,408

* Party-In-Interest

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EXHIBIT A - Small/Mid-Cap Stock Index Fund
(Managed by State Street Global Advisors)
IBM 401(K) PLUS PLAN AT DECEMBER 31, 2014
Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	1 800 FLOWERS.COM INC CL A	COMMON STOCK	27,500	\$ 226,600
	1ST SOURCE CORP	COMMON STOCK	17,119	587,353
	3D SYSTEMS CORP	COMMON STOCK	98,739	3,245,551
	8X8 INC	COMMON STOCK	69,300	634,788
	AAON INC	COMMON STOCK	41,236	923,274
	AAR CORP	COMMON STOCK	42,500	1,180,650
	AARON S INC	COMMON STOCK	57,262	1,750,499
	ABAXIS INC	COMMON STOCK	23,356	1,327,321
	ABENGOA YIELD PLC	COMMON STOCK	25,900	707,588
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK	69,200	1,981,888
	ABIOMED INC	COMMON STOCK	40,600	1,545,236
	ABM INDUSTRIES INC	COMMON STOCK	55,400	1,587,210
	ABRAXAS PETROLEUM CORP	COMMON STOCK	85,900	252,546
	ACACIA RESEARCH CORP	COMMON STOCK	44,300	750,442
	ACADIA HEALTHCARE CO INC	COMMON STOCK	34,800	2,130,108
	ACADIA PHARMACEUTICALS INC	COMMON STOCK	67,700	2,149,475
	ACADIA REALTY TRUST	REAL ESTATE INV TRST	53,307	1,707,423
	ACCELERATE DIAGNOSTICS INC	COMMON STOCK	19,600	376,124
	ACCELERON PHARMA INC	COMMON STOCK	14,100	549,336
	ACCO BRANDS CORP	COMMON STOCK	115,734	1,042,763
	ACCURAY INC	COMMON STOCK	68,285	515,552
	ACCELERON PHARMA INC	COMMON STOCK	36,100	156,674
	ACELRX PHARMACEUTICALS INC	COMMON STOCK	27,500	185,075
	ACETO CORP	COMMON STOCK	26,700	579,390
	ACHILLION PHARMACEUTICALS	COMMON STOCK	94,900	1,162,525
	ACI WORLDWIDE INC	COMMON STOCK	100,800	2,033,136
	ACORDA THERAPEUTICS INC	COMMON STOCK	39,414	1,610,850
	ACTIVISION BLIZZARD INC	COMMON STOCK	443,217	8,930,823
	ACTUA CORP	COMMON STOCK	41,600	768,352
	ACTUANT CORP A	COMMON STOCK	64,800	1,765,152
	ACTUATE CORP	COMMON STOCK	53,808	355,133
	ACUITY BRANDS INC	COMMON STOCK	38,550	5,399,699
	ACXIOM CORP	COMMON STOCK	69,700	1,412,819
	ADAMS RESOURCES + ENERGY INC	COMMON STOCK	2,700	134,865
	ADTRAN INC	COMMON STOCK	51,437	1,121,327
	ADVANCE AUTO PARTS INC	COMMON STOCK	65,300	10,400,984
	ADVANCED EMISSIONS SOLUTIONS	COMMON STOCK	17,800	405,662

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ADVANCED ENERGY INDUSTRIES	COMMON STOCK	41,300	978,810
ADVANCED MICRO DEVICES	COMMON STOCK	577,100	1,540,857
ADVENT SOFTWARE INC	COMMON STOCK	45,396	1,390,933
ADVISORY BOARD CO/THE	COMMON STOCK	33,504	1,641,026
AECOM	COMMON STOCK	135,128	4,103,837
AEGERION PHARMACEUTICALS INC	COMMON STOCK	27,937	585,001
AEGION CORP	COMMON STOCK	38,091	708,874
AEP INDUSTRIES INC	COMMON STOCK	6,200	360,530
AEROPOSTALE INC	COMMON STOCK	74,455	172,736
AEROVIRONMENT INC	COMMON STOCK	18,100	493,225
AFFYMETRIX INC	COMMON STOCK	76,400	754,068
AG MORTGAGE INVESTMENT TRUST	REAL ESTATE INV TRST	26,400	490,248
AGCO CORP	COMMON STOCK	83,800	3,787,760
AGILYSYS INC	COMMON STOCK	17,100	215,289
AGIOS PHARMACEUTICALS INC	COMMON STOCK	11,600	1,299,664
AGREE REALTY CORP	REAL ESTATE INV TRST	13,240	411,632
AH BELO CORP A	COMMON STOCK	8,900	92,382
AIR LEASE CORP	COMMON STOCK	90,800	3,115,348
AIR METHODS CORP	COMMON STOCK	38,100	1,677,543
AIR TRANSPORT SERVICES GROUP	COMMON STOCK	57,400	491,344
AIRCASTLE LTD	COMMON STOCK	58,400	1,248,008
AK STEEL HOLDING CORP	COMMON STOCK	147,800	877,932
AKORN INC	COMMON STOCK	56,565	2,047,653
ALAMO GROUP INC	COMMON STOCK	7,800	377,832
ALASKA AIR GROUP INC	COMMON STOCK	122,800	7,338,528
ALBANY INTL CORP CL A	COMMON STOCK	27,160	1,031,808
ALBANY MOLECULAR RESEARCH	COMMON STOCK	21,300	346,764
ALBEMARLE CORP	COMMON STOCK	70,987	4,268,448
ALERE INC	COMMON STOCK	79,196	3,009,448
ALEXANDER + BALDWIN INC	COMMON STOCK	42,924	1,685,196
ALEXANDER S INC	REAL ESTATE INV TRST	2,214	967,917
ALEXANDRIA REAL ESTATE EQUIT	REAL ESTATE INV TRST	63,993	5,678,739
ALICO INC	COMMON STOCK	4,280	214,128
ALIGN TECHNOLOGY INC	COMMON STOCK	70,300	3,930,473
ALIMERA SCIENCES INC	COMMON STOCK	11,700	64,818
ALKERMES PLC	COMMON STOCK	129,100	7,560,096
ALLEGHANY CORP	COMMON STOCK	14,761	6,841,724
ALLEGiant TRAVEL CO	COMMON STOCK	13,600	2,044,488
ALLETE INC	COMMON STOCK	38,600	2,128,404
ALLIANCE FIBER OPTIC PRODUCT	COMMON STOCK	13,300	192,983

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ALLIANCE ONE INTERNATIONAL	COMMON STOCK	89,500	141,410
ALLIANT ENERGY CORP	COMMON STOCK	99,100	6,582,222
ALLIED NEVADA GOLD CORP	COMMON STOCK	90,500	78,735
ALLIED WORLD ASSURANCE CO	COMMON STOCK	90,000	3,412,800
ALLISON TRANSMISSION HOLDING	COMMON STOCK	120,300	4,078,170
ALLSCRIPTS HEALTHCARE SOLUTI	COMMON STOCK	158,482	2,023,815
ALLY FINANCIAL INC	COMMON STOCK	241,500	5,704,230
ALMOST FAMILY INC	COMMON STOCK	8,100	234,495
ALNYLAM PHARMACEUTICALS INC	COMMON STOCK	57,400	5,567,800
ALON USA ENERGY INC	COMMON STOCK	15,500	196,385
ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	13,875	122,794
ALPHA NATURAL RESOURCES INC	COMMON STOCK	220,000	367,400
ALTISOURCE ASSET MANAGEMENT	COMMON STOCK	1,200	372,144
ALTISOURCE PORTFOLIO SOL	COMMON STOCK	12,900	435,891
ALTISOURCE RESIDENTIAL CORP	REAL ESTATE INV TRST	41,000	795,400
ALTRA INDUSTRIAL MOTION CORP	COMMON STOCK	25,581	726,245
AMAG PHARMACEUTICALS INC	COMMON STOCK	17,400	741,588
AMBAC FINANCIAL GROUP INC	COMMON STOCK	40,500	992,250
AMBARELLA INC	COMMON STOCK	26,200	1,328,864
AMC ENTERTAINMENT HLDS CL A	COMMON STOCK	17,200	450,296
AMC NETWORKS INC A	COMMON STOCK	53,100	3,386,187
AMDOCS LTD	COMMON STOCK	142,950	6,669,332
AMEDISYS INC	COMMON STOCK	24,879	730,199
AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK	2,000	49,620
AMERCO	COMMON STOCK	7,283	2,070,266
AMERESCO INC CL A	COMMON STOCK	17,400	121,800
AMERICA S CAR MART INC	COMMON STOCK	7,800	416,364
AMERICAN AIRLINES GROUP INC	COMMON STOCK	643,200	34,494,816
AMERICAN ASSETS TRUST INC	REAL ESTATE INV TRST	33,848	1,347,489
AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK	66,450	1,501,106
AMERICAN CAMPUS COMMUNITIES	REAL ESTATE INV TRST	93,683	3,874,729
AMERICAN CAPITAL AGENCY CORP	REAL ESTATE INV TRST	315,400	6,885,182
AMERICAN CAPITAL MORTGAGE IN	REAL ESTATE INV TRST	51,400	968,376
AMERICAN EAGLE OUTFITTERS	COMMON STOCK	170,664	2,368,816
AMERICAN EQUITY INVT LIFE HL	COMMON STOCK	64,400	1,879,836
AMERICAN FINANCIAL GROUP INC	COMMON STOCK	64,639	3,924,880
AMERICAN HOMES 4 RENT A	REAL ESTATE INV TRST	124,000	2,111,720
AMERICAN NATIONAL INSURANCE	COMMON STOCK	7,700	879,802
AMERICAN PUBLIC EDUCATION	COMMON STOCK	18,700	689,469
AMERICAN RAILCAR INDUSTRIES	COMMON STOCK	9,200	473,800
AMERICAN REALTY CAPITAL HEAL	REAL ESTATE INV TRST	149,700	1,781,430
AMERICAN REALTY CAPITAL PROP	REAL ESTATE INV TRST	812,500	7,353,125
AMERICAN RESIDENTIAL PROPERT	REAL ESTATE INV TRST	16,200	284,634
AMERICAN SCIENCE + ENGINEERI	COMMON STOCK	7,956	412,916
AMERICAN SOFTWARE INC CL A	COMMON STOCK	32,300	294,253
AMERICAN STATES WATER CO	COMMON STOCK	37,482	1,411,572
AMERICAN VANGUARD CORP	COMMON STOCK	29,899	347,426
AMERICAN WATER WORKS CO INC	COMMON STOCK	160,099	8,533,277
AMERICAN WOODMARK CORP	COMMON STOCK	10,300	416,532
AMERIS BANCORP	COMMON STOCK	23,264	596,489
AMERISAFE INC	COMMON STOCK	16,924	716,901
AMES NATIONAL CORP	COMMON STOCK	6,179	160,283
AMKOR TECHNOLOGY INC	COMMON STOCK	68,400	485,640
AMN HEALTHCARE SERVICES INC	COMMON STOCK	39,990	783,804
AMPCO PITTSBURGH CORP	COMMON STOCK	8,500	163,625
AMPIO PHARMACEUTICALS INC	COMMON STOCK	11,200	38,416
AMREIT INC	REAL ESTATE INV TRST	13,400	355,636
AMSURG CORP	COMMON STOCK	30,525	1,670,633
AMTRUST FINANCIAL SERVICES	COMMON STOCK	27,088	1,523,700
AMYRIS INC	COMMON STOCK	15,800	32,548
ANACOR PHARMACEUTICALS INC	COMMON STOCK	29,300	944,925
ANALOGIC CORP	COMMON STOCK	12,000	1,015,320
ANDERSONS INC/THE	COMMON STOCK	25,770	1,369,418

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ANGIE S LIST INC	COMMON STOCK	31,000	193,130
ANGIODYNAMICS INC	COMMON STOCK	29,300	556,993
ANIKA THERAPEUTICS INC	COMMON STOCK	8,400	342,216
ANIXTER INTERNATIONAL INC	COMMON STOCK	26,350	2,330,921
ANN INC	COMMON STOCK	40,312	1,470,582
ANNALY CAPITAL MANAGEMENT IN	REAL ESTATE INV TRST	847,770	9,164,394
ANSYS INC	COMMON STOCK	82,823	6,791,486
ANTARES PHARMA INC	COMMON STOCK	99,100	254,687
ANTERO RESOURCES CORP	COMMON STOCK	47,200	1,915,376
ANWORTH MORTGAGE ASSET CORP	REAL ESTATE INV TRST	143,288	752,262
AOL INC	COMMON STOCK	75,514	3,486,481
APCO OIL AND GAS INTL INC	COMMON STOCK	13,800	193,614
APOGEE ENTERPRISES INC	COMMON STOCK	28,177	1,193,859
APOLLO COMMERCIAL REAL ESTAT	REAL ESTATE INV TRST	36,800	602,048
APOLLO EDUCATION GROUP INC	COMMON STOCK	85,600	2,919,816
APOLLO RESIDENTIAL MORTGAGE	REAL ESTATE INV TRST	23,700	373,749
APPLIED INDUSTRIAL TECH INC	COMMON STOCK	39,625	1,806,504
APPLIED MICRO CIRCUITS CORP	COMMON STOCK	76,999	502,033
APPLIED OPTOELECTRONICS INC	COMMON STOCK	12,200	136,884
APPROACH RESOURCES INC	COMMON STOCK	31,800	203,202
APTARGROUP INC	COMMON STOCK	58,344	3,899,713
AQUA AMERICA INC	COMMON STOCK	160,075	4,274,003
ARAMARK	COMMON STOCK	38,100	1,186,815
ARATANA THERAPEUTICS INC	COMMON STOCK	20,400	363,528
ARC DOCUMENT SOLUTIONS INC	COMMON STOCK	36,300	370,986
ARCBEST CORP	COMMON STOCK	25,000	1,159,250
ARCH CAPITAL GROUP LTD	COMMON STOCK	119,883	7,085,085
ARCH COAL INC	COMMON STOCK	212,465	378,188

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ARCTIC CAT INC	COMMON STOCK	14,700	521,850
ARENA PHARMACEUTICALS INC	COMMON STOCK	212,980	739,041
ARES COMMERCIAL REAL ESTATE	REAL ESTATE INV TRST	24,600	282,408
ARGAN INC	COMMON STOCK	8,000	269,120
ARGO GROUP INTERNATIONAL	COMMON STOCK	22,641	1,255,896
ARIAD PHARMACEUTICALS INC	COMMON STOCK	180,600	1,240,722
ARISTA NETWORKS INC	COMMON STOCK	5,500	334,180
ARLINGTON ASSET INVESTMENT A	COMMON STOCK	16,600	441,726
ARMOUR RESIDENTIAL REIT INC	REAL ESTATE INV TRST	368,600	1,356,448
ARMSTRONG WORLD INDUSTRIES	COMMON STOCK	40,156	2,052,775
ARRAY BIOPHARMA INC	COMMON STOCK	132,504	626,744
ARRIS GROUP INC	COMMON STOCK	113,872	3,437,796
ARROW ELECTRONICS INC	COMMON STOCK	88,950	5,149,316
ARROW FINANCIAL CORP	COMMON STOCK	13,954	383,595
ARROWHEAD RESEARCH CORP	COMMON STOCK	44,900	331,362
ARTESIAN RESOURCES CORP CL A	COMMON STOCK	9,341	211,013
ARTHUR J GALLAGHER + CO	COMMON STOCK	144,016	6,780,273
ARTISAN PARTNERS ASSET MA A	COMMON STOCK	24,200	1,222,826
ARUBA NETWORKS INC	COMMON STOCK	97,300	1,768,914
ASBURY AUTOMOTIVE GROUP	COMMON STOCK	30,500	2,315,560
ASCENA RETAIL GROUP INC	COMMON STOCK	127,076	1,596,075
ASCENT CAPITAL GROUP INC A	COMMON STOCK	14,019	742,026
ASHFORD HOSPITALITY PRIME IN	REAL ESTATE INV TRST	12,060	206,950
ASHFORD HOSPITALITY TRUST	REAL ESTATE INV TRST	67,400	706,352
ASHFORD INC	COMMON STOCK	774	72,756
ASHLAND INC	COMMON STOCK	61,100	7,317,336
ASPEN INSURANCE HOLDINGS LTD	COMMON STOCK	58,000	2,538,660
ASPEN TECHNOLOGY INC	COMMON STOCK	82,100	2,875,142
ASSOCIATED BANC CORP	COMMON STOCK	141,677	2,639,443
ASSOCIATED ESTATES REALTY CP	REAL ESTATE INV TRST	45,581	1,057,935
ASSURED GUARANTY LTD	COMMON STOCK	154,200	4,007,658
ASTEC INDUSTRIES INC	COMMON STOCK	21,400	841,234
ASTORIA FINANCIAL CORP	COMMON STOCK	94,288	1,259,688
ASTRONICS CORP	COMMON STOCK	14,738	815,159
ASTRONICS CORP CL B	COMMON STOCK	2,947	163,853
ATHENAHEALTH INC	COMMON STOCK	33,200	4,837,240
ATLANTIC POWER CORP	COMMON STOCK	119,000	322,490
ATLANTIC TELE NETWORK INC	COMMON STOCK	9,000	608,310
ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK	27,100	1,336,030
ATMEL CORP	COMMON STOCK	374,987	3,148,016
ATMOS ENERGY CORP	COMMON STOCK	91,750	5,114,145
ATRICURE INC	COMMON STOCK	19,300	385,228
ATRION CORPORATION	COMMON STOCK	1,899	645,679
ATWOOD OCEANICS INC	COMMON STOCK	56,370	1,599,217
AUXILIUM PHARMACEUTICALS INC	COMMON STOCK	47,900	1,647,042
AV HOMES INC	COMMON STOCK	8,600	125,302
AVANIR PHARMACEUTICALS INC	COMMON STOCK	143,800	2,437,410
AVG TECHNOLOGIES	COMMON STOCK	20,600	406,644
AVIS BUDGET GROUP INC	COMMON STOCK	94,120	6,242,980
AVISTA CORP	COMMON STOCK	54,312	1,919,929
AVIV REIT INC	REAL ESTATE INV TRST	13,200	455,136
AVNET INC	COMMON STOCK	123,579	5,316,369
AVX CORP	COMMON STOCK	50,526	707,364
AXALTA COATING SYSTEMS LTD	COMMON STOCK	47,800	1,243,756
AXCELIS TECHNOLOGIES INC	COMMON STOCK	137,900	353,024
AXIALL CORP	COMMON STOCK	68,300	2,900,701
AXIS CAPITAL HOLDINGS LTD	COMMON STOCK	96,100	4,909,749
AZZ INC	COMMON STOCK	25,200	1,182,384
B+G FOODS INC	COMMON STOCK	48,800	1,459,120
B/E AEROSPACE INC	COMMON STOCK	96,200	5,581,524
BABCOCK + WILCOX CO/THE	COMMON STOCK	104,598	3,169,319
BADGER METER INC	COMMON STOCK	14,570	864,730
BALCHEM CORP	COMMON STOCK	30,147	2,008,996

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BALDWIN + LYONS INC CL B	COMMON STOCK	9,250	238,465
BANC OF CALIFORNIA INC	COMMON STOCK	19,600	224,812
BANCFIRST CORP	COMMON STOCK	7,800	494,442
BANCO LATINOAMERICANO COME E	COMMON STOCK	30,293	911,819
BANCORP INC/THE	COMMON STOCK	21,608	235,311
BANCORPSOUTH INC	COMMON STOCK	86,781	1,953,440
BANK MUTUAL CORP	COMMON STOCK	52,892	362,839
BANK OF HAWAII CORP	COMMON STOCK	39,300	2,330,883
BANK OF KENTUCKY FINL CORP	COMMON STOCK	4,700	226,869
BANK OF MARIN BANCORP/CA	COMMON STOCK	5,300	278,727
BANK OF THE OZARKS	COMMON STOCK	70,700	2,680,944
BANKFINANCIAL CORP	COMMON STOCK	24,955	295,966
BANKRATE INC	COMMON STOCK	61,100	759,473
BANKUNITED INC	COMMON STOCK	90,500	2,621,785
BANNER CORPORATION	COMMON STOCK	19,100	821,682
BARNES + NOBLE INC	COMMON STOCK	33,315	773,574
BARNES GROUP INC	COMMON STOCK	53,900	1,994,839
BARRETT BUSINESS SVCS INC	COMMON STOCK	8,300	227,420
BASIC ENERGY SERVICES INC	COMMON STOCK	29,400	206,094
BAZAARVOICE INC	COMMON STOCK	41,100	330,444
BBCN BANCORP INC	COMMON STOCK	70,454	1,013,129
BEACON ROOFING SUPPLY INC	COMMON STOCK	46,750	1,299,650
BEAZER HOMES USA INC	COMMON STOCK	17,037	329,836
BEBE STORES INC	COMMON STOCK	41,004	89,799
BEL FUSE INC CL B	COMMON STOCK	11,600	317,144
BELDEN INC	COMMON STOCK	39,750	3,132,698
BELMOND LTD CLASS A	COMMON STOCK	95,860	1,185,788
BEMIS COMPANY	COMMON STOCK	91,100	4,118,631

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BENCHMARK ELECTRONICS INC	COMMON STOCK	52,822	1,343,792
BENEFICIAL MUTUAL BANCORP IN	COMMON STOCK	34,300	420,861
BENEFITFOCUS INC	COMMON STOCK	4,900	160,916
BERKSHIRE HILLS BANCORP INC	COMMON STOCK	23,195	618,379
BERRY PLASTICS GROUP INC	COMMON STOCK	79,700	2,514,535
BGC PARTNERS INC CL A	COMMON STOCK	158,725	1,452,334
BIG 5 SPORTING GOODS CORP	COMMON STOCK	23,041	337,090
BIG LOTS INC	COMMON STOCK	45,400	1,816,908
BIGLARI HOLDINGS INC	COMMON STOCK	1,886	753,476
BILL BARRETT CORP	COMMON STOCK	47,480	540,797
BIO RAD LABORATORIES A	COMMON STOCK	19,288	2,325,361
BIO REFERENCE LABS INC	COMMON STOCK	23,790	764,373
BIO TECHNE CORP	COMMON STOCK	32,900	3,039,960
BIOCRYST PHARMACEUTICALS INC	COMMON STOCK	60,900	740,544
BIODELIVERY SCIENCES INTL	COMMON STOCK	35,600	427,912
BIOMARIN PHARMACEUTICAL INC	COMMON STOCK	131,400	11,878,560
BIOMED REALTY TRUST INC	REAL ESTATE INV TRST	183,200	3,946,128
BIOSCRIP INC	COMMON STOCK	53,200	371,868
BIOTIME INC	COMMON STOCK	19,400	72,362
BJ S RESTAURANTS INC	COMMON STOCK	17,400	873,654
BLACK BOX CORP	COMMON STOCK	19,500	466,050
BLACK DIAMOND INC	COMMON STOCK	8,400	73,500
BLACK HILLS CORP	COMMON STOCK	42,850	2,272,764
BLACKBAUD INC	COMMON STOCK	43,400	1,877,484
BLACKHAWK NETWORK HD B	COMMON STOCK	34,000	1,281,460
BLACKHAWK NETWORK HOLDINGS I	COMMON STOCK	5,800	225,040
BLOOMIN BRANDS INC	COMMON STOCK	68,200	1,688,632
BLOUNT INTERNATIONAL INC	COMMON STOCK	49,600	871,472
BLUCORA INC	COMMON STOCK	39,708	549,956
BLUE NILE INC	COMMON STOCK	15,410	554,914
BLUEBIRD BIO INC	COMMON STOCK	16,500	1,513,380
BNC BANCORP	COMMON STOCK	21,500	370,015
BOB EVANS FARMS	COMMON STOCK	25,800	1,320,444
BOFI HOLDING INC	COMMON STOCK	12,000	933,720
BOISE CASCADE CO	COMMON STOCK	34,500	1,281,675
BOK FINANCIAL CORPORATION	COMMON STOCK	26,452	1,588,178
BON TON STORES INC/THE	COMMON STOCK	19,200	142,272
BONANZA CREEK ENERGY INC	COMMON STOCK	26,500	636,000
BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK	65,600	1,740,368
BOSTON BEER COMPANY INC A	COMMON STOCK	8,100	2,345,274
BOSTON PRIVATE FINL HOLDING	COMMON STOCK	82,155	1,106,628
BOTTOMLINE TECHNOLOGIES (DE)	COMMON STOCK	39,269	992,720
BOULDER BRANDS INC	COMMON STOCK	59,800	661,388
BOYD GAMING CORP	COMMON STOCK	76,600	978,948
BPZ RESOURCES INC	COMMON STOCK	131,300	37,946
BRADY CORPORATION CL A	COMMON STOCK	46,300	1,265,842
BRANDYWINE REALTY TRUST	REAL ESTATE INV TRST	148,608	2,374,756
BRAVO BRIO RESTAURANT GROUP	COMMON STOCK	17,400	242,034
BRIDGE BANCORP INC	COMMON STOCK	6,400	171,200
BRIDGE CAPITAL HOLDINGS	COMMON STOCK	8,450	189,111
BRIDGEPOINT EDUCATION IN W/D	COMMON STOCK	12,878	145,779
BRIGGS + STRATTON	COMMON STOCK	50,900	1,039,378
BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK	27,000	1,269,270
BRIGHTCOVE	COMMON STOCK	16,000	124,480
BRINK S CO/THE	COMMON STOCK	47,100	1,149,711
BRINKER INTERNATIONAL INC	COMMON STOCK	59,254	3,477,617
BRISTOW GROUP INC	COMMON STOCK	31,627	2,080,740
BRIXMOR PROPERTY GROUP INC	REAL ESTATE INV TRST	46,000	1,142,640
BROADRIDGE FINANCIAL SOLUTIO	COMMON STOCK	107,600	4,968,968
BROADSOFT INC	COMMON STOCK	27,300	792,246
BROCADE COMMUNICATIONS SYS	COMMON STOCK	387,799	4,591,540
BROOKDALE SENIOR LIVING INC	COMMON STOCK	148,090	5,430,460
BROOKLINE BANCORP INC	COMMON STOCK	74,223	744,457

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BROOKS AUTOMATION INC	COMMON STOCK	74,893	954,886
BROWN + BROWN INC	COMMON STOCK	114,700	3,774,777
BROWN SHOE COMPANY INC	COMMON STOCK	43,125	1,386,469
BRUKER CORP	COMMON STOCK	103,107	2,022,959
BRUNSWICK CORP	COMMON STOCK	84,800	4,346,848
BRYN MAWR BANK CORP	COMMON STOCK	13,900	435,070
BUCKLE INC/THE	COMMON STOCK	27,475	1,442,987
BUFFALO WILD WINGS INC	COMMON STOCK	18,200	3,282,916
BUILDERS FIRSTSOURCE INC	COMMON STOCK	43,717	300,336
BUNGE LTD	COMMON STOCK	131,717	11,974,392
BURLINGTON STORES INC	COMMON STOCK	26,100	1,233,486
C+J ENERGY SERVICES INC	COMMON STOCK	40,800	538,968
CABELA S INC	COMMON STOCK	46,400	2,445,744
CABOT CORP	COMMON STOCK	60,800	2,666,688
CABOT MICROELECTRONICS CORP	COMMON STOCK	25,055	1,185,603
CACI INTERNATIONAL INC CL A	COMMON STOCK	23,316	2,009,373
CADENCE DESIGN SYS INC	COMMON STOCK	261,655	4,963,595
CAESARS ACQUISITION CO CL A	COMMON STOCK	39,000	402,090
CAESARS ENTERTAINMENT CORP	COMMON STOCK	36,900	578,961
CAI INTERNATIONAL INC	COMMON STOCK	10,500	243,600
CAL MAINE FOODS INC	COMMON STOCK	29,580	1,154,507
CALAMOS ASSET MANAGEMENT A	COMMON STOCK	22,380	298,102
CALAMP CORP	COMMON STOCK	34,500	631,350
CALAVO GROWERS INC	COMMON STOCK	12,600	595,980
CALGON CARBON CORP	COMMON STOCK	52,500	1,090,950
CALIFORNIA RESOURCES CORP	COMMON STOCK	226,400	1,247,464
CALIFORNIA WATER SERVICE GRP	COMMON STOCK	43,200	1,063,152
CALIX NETWORKS INC	COMMON STOCK	45,100	451,902

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CALLAWAY GOLF COMPANY	COMMON STOCK	73,773	568,052
CALLIDUS SOFTWARE INC	COMMON STOCK	43,400	708,722
CALLON PETROLEUM CO	COMMON STOCK	38,800	211,460
CALPINE CORP	COMMON STOCK	344,415	7,621,904
CAMBREX CORP	COMMON STOCK	31,700	685,354
CAMDEN NATIONAL CORP	COMMON STOCK	9,900	394,416
CAMDEN PROPERTY TRUST	REAL ESTATE INV TRST	76,398	5,641,228
CAMPUS CREST COMMUNITIES INC	REAL ESTATE INV TRST	63,200	461,992
CANTEL MEDICAL CORP	COMMON STOCK	34,673	1,499,954
CAPELLA EDUCATION CO	COMMON STOCK	10,500	808,080
CAPITAL BANK FINANCIAL CL A	COMMON STOCK	17,200	460,960
CAPITAL CITY BANK GROUP INC	COMMON STOCK	13,681	212,603
CAPITAL SENIOR LIVING CORP	COMMON STOCK	28,200	702,462
CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK	130,565	1,668,621
CAPSTEAD MORTGAGE CORP	REAL ESTATE INV TRST	98,100	1,204,668
CAPSTONE TURBINE CORP	COMMON STOCK	225,300	166,564
CARBO CERAMICS INC	COMMON STOCK	19,350	774,968
CARBONITE INC	COMMON STOCK	500	7,135
CARDINAL FINANCIAL CORP	COMMON STOCK	32,500	644,475
CARDIOVASCULAR SYSTEMS INC	COMMON STOCK	18,300	550,464
CARDTRONICS INC	COMMON STOCK	40,208	1,551,225
CAREER EDUCATION CORP	COMMON STOCK	62,600	435,696
CARETRUST REIT INC	REAL ESTATE INV TRST	21,571	265,970
CARLISLE COS INC	COMMON STOCK	57,400	5,179,776
CARMIKE CINEMAS INC	COMMON STOCK	19,700	517,519
CARPENTER TECHNOLOGY	COMMON STOCK	43,878	2,160,992
CARRIAGE SERVICES INC	COMMON STOCK	14,700	307,965
CARRIZO OIL + GAS INC	COMMON STOCK	43,040	1,790,464
CARROLS RESTAURANT GROUP INC	COMMON STOCK	18,800	143,444
CARTER S INC	COMMON STOCK	49,000	4,278,190
CASCADE BANCORP	COMMON STOCK	28,847	149,716
CASELLA WASTE SYSTEMS INC A	COMMON STOCK	16,700	67,468
CASEY S GENERAL STORES INC	COMMON STOCK	35,050	3,165,716
CASH AMERICA INTL INC	COMMON STOCK	29,800	674,076
CASS INFORMATION SYSTEMS INC	COMMON STOCK	11,265	599,861
CASTLE (A.M.) + CO	COMMON STOCK	19,000	151,620
CATALENT INC	COMMON STOCK	44,200	1,232,296
CATAMARAN CORP	COMMON STOCK	185,034	9,575,510
CATHAY GENERAL BANCORP	COMMON STOCK	78,782	2,016,031
CATO CORP CLASS A	COMMON STOCK	27,050	1,140,969
CAVCO INDUSTRIES INC	COMMON STOCK	6,800	539,036
CAVIUM INC	COMMON STOCK	47,700	2,948,814
CBIZ INC	COMMON STOCK	43,943	376,152
CBL + ASSOCIATES PROPERTIES	REAL ESTATE INV TRST	150,430	2,921,351
CBOE HOLDINGS INC	COMMON STOCK	76,600	4,857,972
CDI CORP	COMMON STOCK	13,885	245,903
CDK GLOBAL INC	COMMON STOCK	146,000	5,950,960
CDW CORP/DE	COMMON STOCK	77,200	2,715,124
CECO ENVIRONMENTAL CORP	COMMON STOCK	13,798	214,421
CEDAR REALTY TRUST INC	REAL ESTATE INV TRST	72,400	531,416
CELADON GROUP INC	COMMON STOCK	20,380	462,422
CELANESE CORP SERIES A	COMMON STOCK	139,500	8,364,420
CELLEX THERAPEUTICS INC	COMMON STOCK	80,800	1,474,600
CEMPRA INC	COMMON STOCK	19,200	451,392
CENTENE CORP	COMMON STOCK	53,300	5,535,205
CENTERSTATE BANKS INC	COMMON STOCK	28,200	335,862
CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK	38,114	122,346
CENTRAL GARDEN AND PET CO A	COMMON STOCK	42,200	403,010
CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	14,800	318,200
CENTURY ALUMINUM COMPANY	COMMON STOCK	51,000	1,244,400
CENTURY BANCORP INC CL A	COMMON STOCK	3,800	152,228
CENVEO INC	COMMON STOCK	57,945	121,685
CEPHEID INC	COMMON STOCK	66,600	3,605,724

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CERUS CORP	COMMON STOCK	69,200	431,808
CEVA INC	COMMON STOCK	26,200	475,268
CHAMBERS STREET PROPERTIES	REAL ESTATE INV TRST	227,900	1,836,874
CHANNELADVISOR CORP	COMMON STOCK	6,200	133,796
CHARLES RIVER LABORATORIES	COMMON STOCK	43,691	2,780,495
CHART INDUSTRIES INC	COMMON STOCK	29,970	1,024,974
CHARTER COMMUNICATION A	COMMON STOCK	71,000	11,830,020
CHARTER FINANCIAL CORP	COMMON STOCK	8,106	92,814
CHASE CORP	COMMON STOCK	6,000	215,940
CHATHAM LODGING TRUST	REAL ESTATE INV TRST	24,100	698,177
CHECKPOINT SYSTEMS INC	COMMON STOCK	46,400	637,072
CHEESECAKE FACTORY INC/THE	COMMON STOCK	48,450	2,437,520
CHEFS WAREHOUSE INC/THE	COMMON STOCK	15,200	350,208
CHEGG INC	COMMON STOCK	63,000	435,330
CHEMED CORP	COMMON STOCK	17,300	1,828,091
CHEMICAL FINANCIAL CORP	COMMON STOCK	32,656	1,000,580
CHEMOCENTRYX INC	COMMON STOCK	20,400	139,332
CHEMTURA CORP	COMMON STOCK	70,160	1,735,057
CHENIERE ENERGY INC	COMMON STOCK	213,036	14,997,734
CHESAPEAKE LODGING TRUST	REAL ESTATE INV TRST	43,700	1,626,077
CHESAPEAKE UTILITIES CORP	COMMON STOCK	14,103	700,355
CHICAGO BRIDGE + IRON CO NV	COMMON STOCK	87,999	3,694,198
CHICO S FAS INC	COMMON STOCK	141,300	2,290,473
CHILDREN S PLACE INC/THE	COMMON STOCK	18,300	1,043,100
CHIMERA INVESTMENT CORP	REAL ESTATE INV TRST	944,900	3,004,782
CHIMERIX INC	COMMON STOCK	23,100	930,006
CHIQUITA BRANDS INTL	COMMON STOCK	49,000	708,540
CHOICE HOTELS INTL INC	COMMON STOCK	27,097	1,517,974

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CHRISTOPHER + BANKS CORP	COMMON STOCK	42,100	240,391
CHURCH + DWIGHT CO INC	COMMON STOCK	121,590	9,582,508
CHURCHILL DOWNS INC	COMMON STOCK	13,508	1,287,312
CHUY S HOLDINGS INC	COMMON STOCK	14,300	281,281
CIBER INC	COMMON STOCK	78,100	277,255
CIENA CORP	COMMON STOCK	103,400	2,006,994
CIMPRESS NV	COMMON STOCK	28,500	2,132,940
CINCINNATI BELL INC	COMMON STOCK	200,587	639,873
CINEMARK HOLDINGS INC	COMMON STOCK	102,800	3,657,624
CIRCOR INTERNATIONAL INC	COMMON STOCK	16,872	1,017,044
CIRRUS LOGIC INC	COMMON STOCK	61,300	1,444,841
CIT GROUP INC	COMMON STOCK	161,800	7,738,894
CITI TRENDS INC	COMMON STOCK	15,247	384,987
CITIZENS + NORTHERN CORP	COMMON STOCK	12,596	260,359
CITIZENS FINANCIAL GROUP	COMMON STOCK	140,300	3,487,858
CITIZENS INC	COMMON STOCK	38,100	289,560
CITY HOLDING CO	COMMON STOCK	15,200	707,256
CITY NATIONAL CORP	COMMON STOCK	42,100	3,402,101
CIVEO CORP	COMMON STOCK	83,300	342,363
CLARCOR INC	COMMON STOCK	46,700	3,112,088
CLAYTON WILLIAMS ENERGY INC	COMMON STOCK	6,000	382,800
CLEAN ENERGY FUELS CORP	COMMON STOCK	68,300	341,159
CLEAN HARBORS INC	COMMON STOCK	58,520	2,811,886
CLEAR CHANNEL OUTDOOR CL A	COMMON STOCK	44,300	469,137
CLEARWATER PAPER CORP	COMMON STOCK	18,416	1,262,417
CLECO CORPORATION	COMMON STOCK	57,308	3,125,578
CLIFFS NATURAL RESOURCES INC	COMMON STOCK	150,000	1,071,000
CLIFTON BANCORP INC	COMMON STOCK	11,446	155,551
CLOUD PEAK ENERGY INC	COMMON STOCK	62,300	571,914
CLOVIS ONCOLOGY INC	COMMON STOCK	17,400	974,400
CLUBCORP HOLDINGS INC	COMMON STOCK	20,100	360,393
CNA FINANCIAL CORP	COMMON STOCK	25,624	991,905
CNB FINANCIAL CORP/PA	COMMON STOCK	17,800	329,300
CNO FINANCIAL GROUP INC	COMMON STOCK	194,039	3,341,352
COBALT INTERNATIONAL ENERGY	COMMON STOCK	313,700	2,788,793
COBIZ FINANCIAL INC	COMMON STOCK	45,586	598,544
COCA COLA BOTTLING CO CONSOL	COMMON STOCK	5,000	440,150
COEUR MINING INC	COMMON STOCK	92,717	473,784
COGENT COMMUNICATIONS HOLDIN	COMMON STOCK	46,394	1,641,884
COGNEX CORP	COMMON STOCK	77,200	3,190,676
COHEN + STEERS INC	COMMON STOCK	19,899	837,350
COHERENT INC	COMMON STOCK	25,414	1,543,138
COHU INC	COMMON STOCK	26,925	320,408
COLFAX CORP	COMMON STOCK	85,200	4,393,764
COLONY CAPITAL INC A	REAL ESTATE INV TRST	74,200	1,767,444
COLUMBIA BANKING SYSTEM INC	COMMON STOCK	50,207	1,386,215
COLUMBIA PROPERTY TRUST INC	REAL ESTATE INV TRST	111,200	2,818,920
COLUMBIA SPORTSWEAR CO	COMMON STOCK	26,900	1,198,126
COLUMBUS MCKINNON CORP/NY	COMMON STOCK	22,000	616,880
COMFORT SYSTEMS USA INC	COMMON STOCK	40,100	686,512
COMMERCE BANCSHARES INC	COMMON STOCK	76,080	3,308,719
COMMERCIAL METALS CO	COMMON STOCK	109,672	1,786,557
COMMERCIAL VEHICLE GROUP INC	COMMON STOCK	32,000	213,120
COMMScope HOLDING CO INC	COMMON STOCK	54,900	1,253,367
COMMUNITY BANK SYSTEM INC	COMMON STOCK	38,740	1,477,156
COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK	104,146	5,615,552
COMMUNITY TRUST BANCORP INC	COMMON STOCK	15,682	574,118
COMMVAULT SYSTEMS INC	COMMON STOCK	45,200	2,336,388
COMPASS MINERALS INTERNATION	COMMON STOCK	30,600	2,656,998
COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK	11,100	674,325
COMPUTER TASK GROUP INC	COMMON STOCK	16,452	156,788
COMSCORE INC	COMMON STOCK	31,607	1,467,513
COMSTOCK RESOURCES INC	COMMON STOCK	49,133	334,596

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COMTECH TELECOMMUNICATIONS	COMMON STOCK	14,875	468,860
COMVERSE INC	COMMON STOCK	20,850	391,563
CON WAY INC	COMMON STOCK	55,584	2,733,621
CONCHO RESOURCES INC	COMMON STOCK	100,900	10,064,775
CONMED CORP	COMMON STOCK	27,090	1,217,966
CONN S INC	COMMON STOCK	22,231	415,497
CONNECTICUT WATER SVC INC	COMMON STOCK	10,300	373,787
CONNECTONE BANCORP INC	COMMON STOCK	8,500	161,500
CONS TOMOKA LAND CO FLORIDA	COMMON STOCK	6,600	368,280
CONSOLIDATED COMMUNICATIONS	COMMON STOCK	45,521	1,266,849
CONSTANT CONTACT INC	COMMON STOCK	29,829	1,094,724
CONSUMER PORTFOLIO SERVICES	COMMON STOCK	600	4,416
CONTAINER STORE GROUP INC/TH	COMMON STOCK	13,900	265,907
CONTANGO OIL + GAS	COMMON STOCK	15,200	444,448
CONTINENTAL RESOURCES INC/OK	COMMON STOCK	76,930	2,951,035
CONTRA FURIEX PHARMACEUTICALS	COMMON STOCK	6,489	0
CONTRA LEAP WIRELESS	COMMON STOCK	60,900	153,468
CONVERGYS CORP	COMMON STOCK	98,800	2,012,556
COOPER COS INC/THE	COMMON STOCK	42,788	6,935,507
COOPER STANDARD HOLDING	COMMON STOCK	11,900	688,772
COOPER TIRE + RUBBER	COMMON STOCK	55,650	1,928,273
COPA HOLDINGS SA CLASS A	COMMON STOCK	30,433	3,154,076
COPART INC	COMMON STOCK	100,212	3,656,736
CORCEPT THERAPEUTICS INC	COMMON STOCK	21,000	63,000
CORE MARK HOLDING CO INC	COMMON STOCK	23,400	1,449,162
CORELOGIC INC	COMMON STOCK	81,543	2,575,943
CORESITE REALTY CORP	REAL ESTATE INV TRST	20,100	784,905
CORNERSTONE ONDEMAND INC	COMMON STOCK	47,200	1,661,440

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CORPORATE EXECUTIVE BOARD CO	COMMON STOCK	31,746	2,302,537
CORPORATE OFFICE PROPERTIES	REAL ESTATE INV TRST	85,173	2,416,358
CORRECTIONS CORP OF AMERICA	REAL ESTATE INV TRST	103,656	3,766,859
CORVEL CORP	COMMON STOCK	10,800	401,976
COSTAR GROUP INC	COMMON STOCK	27,725	5,091,142
COTY INC CL A	COMMON STOCK	53,900	1,113,574
COUSINS PROPERTIES INC	REAL ESTATE INV TRST	199,950	2,283,429
COVANCE INC	COMMON STOCK	51,872	5,386,388
COVANTA HOLDING CORP	COMMON STOCK	106,310	2,339,883
COVISINT CORP W/I	COMMON STOCK	29,719	78,755
COWEN GROUP INC CLASS A	COMMON STOCK	56,250	270,000
CRA INTERNATIONAL INC	COMMON STOCK	11,600	351,712
CRACKER BARREL OLD COUNTRY	COMMON STOCK	16,793	2,363,783
CRAFT BREW ALLIANCE INC	COMMON STOCK	4,700	62,698
CRANE CO	COMMON STOCK	43,987	2,582,037
CRAWFORD + CO CL B	COMMON STOCK	34,733	357,055
CRAY INC	COMMON STOCK	40,330	1,390,578
CREDIT ACCEPTANCE CORP	COMMON STOCK	7,379	1,006,569
CREE INC	COMMON STOCK	112,300	3,618,306
CROCS INC	COMMON STOCK	92,600	1,156,574
CROSS COUNTRY HEALTHCARE INC	COMMON STOCK	39,071	487,606
CROWN HOLDINGS INC	COMMON STOCK	123,850	6,303,965
CROWN MEDIA HOLDINGS CLASS A	COMMON STOCK	30,600	108,324
CRYOLIFE INC	COMMON STOCK	26,900	304,777
CSG SYSTEMS INTL INC	COMMON STOCK	37,200	932,604
CSS INDUSTRIES INC	COMMON STOCK	12,195	337,070
CST BRANDS INC	COMMON STOCK	60,300	2,629,683
CTI BIOPHARMA CORP	COMMON STOCK	126,000	297,360
CTS CORP	COMMON STOCK	32,530	580,010
CUBESMART	REAL ESTATE INV TRST	129,900	2,866,893
CUBIC CORP	COMMON STOCK	17,713	932,412
CUBIST PHARMACEUTICALS INC	COMMON STOCK	64,350	6,476,828
CUBIST PHARMACEUTICALS INC	RIGHTS	47,500	1,900
CULLEN/FROST BANKERS INC	COMMON STOCK	48,225	3,406,614
CULP INC	COMMON STOCK	6,600	143,088
CUMULUS MEDIA INC CL A	COMMON STOCK	81,600	345,168
CURTISS WRIGHT CORP	COMMON STOCK	45,461	3,209,092
CUSTOMERS BANCORP INC	COMMON STOCK	18,370	357,480
CVB FINANCIAL CORP	COMMON STOCK	94,536	1,514,467
CVENT INC	COMMON STOCK	6,200	172,608
CVR ENERGY INC	COMMON STOCK	14,000	541,940
CYBERONICS INC	COMMON STOCK	27,250	1,517,280
CYNOSURE INC A	COMMON STOCK	17,512	480,179
CYPRESS SEMICONDUCTOR CORP	COMMON STOCK	148,694	2,123,350
CYRUSONE INC	REAL ESTATE INV TRST	18,600	512,430
CYS INVESTMENTS INC	REAL ESTATE INV TRST	163,200	1,423,104
CYTEC INDUSTRIES INC	COMMON STOCK	63,800	2,945,646
CYTOKINETICS INC	COMMON STOCK	20,516	164,333
CYTORI THERAPEUTICS INC	COMMON STOCK	45,300	22,138
DAILY JOURNAL CORP	COMMON STOCK	1,597	420,027
DAKTRONICS INC	COMMON STOCK	35,900	449,109
DANA HOLDING CORP	COMMON STOCK	139,584	3,034,556
DARLING INGREDIENTS INC	COMMON STOCK	153,678	2,790,792
DATALINK CORP	COMMON STOCK	15,700	202,530
DAWSON GEOPHYSICAL CO	COMMON STOCK	9,000	110,070
DCT INDUSTRIAL TRUST INC	REAL ESTATE INV TRST	74,950	2,672,717
DDR CORP	REAL ESTATE INV TRST	274,811	5,045,530
DEALERTRACK TECHNOLOGIES INC	COMMON STOCK	43,585	1,931,251
DEAN FOODS CO	COMMON STOCK	91,000	1,763,580
DECKERS OUTDOOR CORP	COMMON STOCK	31,600	2,876,864
DEL FRISCO S RESTAURANT GROU	COMMON STOCK	10,400	246,896
DELEK US HOLDINGS INC	COMMON STOCK	52,500	1,432,200
DELTIC TIMBER CORP	COMMON STOCK	11,400	779,760

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DELUXE CORP	COMMON STOCK	44,350	2,760,788
DEMAND MEDIA INC	COMMON STOCK	4,760	29,131
DEMANDWARE INC	COMMON STOCK	26,600	1,530,564
DENNY S CORP	COMMON STOCK	84,239	868,504
DEPOMED INC	COMMON STOCK	56,800	915,048
DERMA SCIENCES INC	COMMON STOCK	6,400	59,584
DESTINATION MATERNITY CORP	COMMON STOCK	13,686	218,292
DESTINATION XL GROUP INC	COMMON STOCK	13,000	70,980
DEVRY EDUCATION GROUP INC	COMMON STOCK	56,200	2,667,814
DEXCOM INC	COMMON STOCK	68,690	3,781,385
DHT HOLDINGS INC	COMMON STOCK	58,900	430,559
DIAMOND FOODS INC	COMMON STOCK	21,500	606,945
DIAMOND HILL INVESTMENT GRP	COMMON STOCK	3,600	496,944
DIAMOND RESORTS INTERNATIONAL	COMMON STOCK	32,200	898,380
DIAMONDBACK ENERGY INC	COMMON STOCK	33,900	2,026,542
DIAMONDROCK HOSPITALITY CO	REAL ESTATE INV TRST	181,646	2,701,076
DICE HOLDINGS INC	COMMON STOCK	43,826	438,698
DICK S SPORTING GOODS INC	COMMON STOCK	86,032	4,271,489
DIEBOLD INC	COMMON STOCK	62,625	2,169,330
DIGI INTERNATIONAL INC	COMMON STOCK	25,379	235,771
DIGIMARC CORP	COMMON STOCK	6,400	173,760
DIGITAL REALTY TRUST INC	REAL ESTATE INV TRST	120,969	8,020,245
DIGITAL RIVER INC	COMMON STOCK	32,700	808,671
DIGITALGLOBE INC	COMMON STOCK	71,288	2,207,789
DILLARDS INC CL A	COMMON STOCK	22,800	2,854,104
DIME COMMUNITY BANCSHARES	COMMON STOCK	31,966	520,406
DINEEQUITY INC	COMMON STOCK	15,554	1,612,017
DIODES INC	COMMON STOCK	37,249	1,026,955

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DISH NETWORK CORP A	COMMON STOCK	190,927	13,916,669
DOLBY LABORATORIES INC CL A	COMMON STOCK	43,740	1,886,069
DOMINO S PIZZA INC	COMMON STOCK	50,728	4,777,056
DOMTAR CORP	COMMON STOCK	60,500	2,433,310
DONALDSON CO INC	COMMON STOCK	127,700	4,933,051
DONEGAL GROUP INC CL A	COMMON STOCK	13,366	213,589
DORMAN PRODUCTS INC	COMMON STOCK	25,160	1,214,473
DOUGLAS DYNAMICS INC	COMMON STOCK	27,100	580,753
DOUGLAS EMMETT INC	REAL ESTATE INV TRST	128,187	3,640,511
DREAMWORKS ANIMATION SKG A	COMMON STOCK	72,300	1,614,459
DRESSER RAND GROUP INC	COMMON STOCK	68,200	5,578,760
DREW INDUSTRIES INC	COMMON STOCK	23,000	1,174,610
DRIL QUIP INC	COMMON STOCK	37,200	2,854,356
DSP GROUP INC	COMMON STOCK	33,100	359,797
DST SYSTEMS INC	COMMON STOCK	26,017	2,449,501
DSW INC CLASS A	COMMON STOCK	71,828	2,679,184
DTS INC	COMMON STOCK	19,478	598,949
DUCOMMUN INC	COMMON STOCK	3,700	93,536
DUKE REALTY CORP	REAL ESTATE INV TRST	300,100	6,062,020
DUNKIN BRANDS GROUP INC	COMMON STOCK	94,800	4,043,220
DUPONT FABROS TECHNOLOGY	REAL ESTATE INV TRST	55,600	1,848,144
DURATA THERAPEUTICS	COMMON STOCK	1,700	0
DXP ENTERPRISES INC	COMMON STOCK	9,505	480,288
DYAX CORP	COMMON STOCK	101,100	1,421,466
DYCOM INDUSTRIES INC	COMMON STOCK	33,400	1,172,006
DYNAMIC MATERIALS CORP	COMMON STOCK	14,650	234,693
DYNAVAX TECHNOLOGIES CORP	COMMON STOCK	17,770	299,602
DYNEGY INC	COMMON STOCK	110,800	3,362,780
DYNEX CAPITAL INC	REAL ESTATE INV TRST	57,600	475,200
E2OPEN INC	COMMON STOCK	16,100	154,721
EAGLE BANCORP INC	COMMON STOCK	20,240	718,925
EAGLE MATERIALS INC	COMMON STOCK	44,648	3,394,587
EARTHLINK HOLDINGS CORP	COMMON STOCK	118,822	521,629
EAST WEST BANCORP INC	COMMON STOCK	127,690	4,942,880
EASTGROUP PROPERTIES INC	REAL ESTATE INV TRST	29,900	1,893,268
EASTMAN KODAK CO	COMMON STOCK	15,000	325,650
EATON VANCE CORP	COMMON STOCK	107,329	4,392,976
EBIX INC	COMMON STOCK	30,231	513,625
ECHO GLOBAL LOGISTICS INC	COMMON STOCK	19,400	566,480
ECHOSTAR CORP A	COMMON STOCK	40,725	2,138,063
ECLIPSE RESOURCES CORP	COMMON STOCK	27,400	192,622
EDUCATION REALTY TRUST INC	REAL ESTATE INV TRST	38,633	1,413,581
EHEALTH INC	COMMON STOCK	19,491	485,716
EL PASO ELECTRIC CO	COMMON STOCK	41,120	1,647,267
ELECTRO RENT CORP	COMMON STOCK	23,543	330,544
ELECTRO SCIENTIFIC INDS INC	COMMON STOCK	23,147	179,621
ELECTRONICS FOR IMAGING	COMMON STOCK	46,800	2,004,444
ELIZABETH ARDEN INC	COMMON STOCK	18,900	404,271
ELLIE MAE INC	COMMON STOCK	25,000	1,008,000
EMC INS GROUP INC	COMMON STOCK	7,200	255,312
EMCOR GROUP INC	COMMON STOCK	65,312	2,905,731
EMERALD OIL INC	COMMON STOCK	42,085	50,502
EMERGENT BIOSOLUTIONS INC	COMMON STOCK	24,700	672,581
EMPIRE DISTRICT ELECTRIC CO	COMMON STOCK	42,470	1,263,058
EMPIRE STATE REALTY TRUST A	REAL ESTATE INV TRST	79,900	1,404,642
EMPLOYERS HOLDINGS INC	COMMON STOCK	31,104	731,255
EMULEX CORP	COMMON STOCK	96,200	545,454
ENANTA PHARMACEUTICALS INC	COMMON STOCK	8,700	442,395
ENCORE CAPITAL GROUP INC	COMMON STOCK	23,462	1,041,713
ENCORE WIRE CORP	COMMON STOCK	20,300	757,799
ENDO INTERNATIONAL PLC	COMMON STOCK	136,213	9,823,682
ENDOCYTE INC	COMMON STOCK	29,200	183,668
ENDOLOGIX INC	COMMON STOCK	64,000	978,560

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ENDURANCE INTERNATIONAL GROU	COMMON STOCK	21,100	388,873
ENDURANCE SPECIALTY HOLD W/I	COMMON STOCK	42,600	2,549,184
ENERGEN CORP	COMMON STOCK	65,000	4,144,400
ENERGIZER HOLDINGS INC	COMMON STOCK	55,081	7,081,213
ENERGY RECOVERY INC	COMMON STOCK	54,900	289,323
ENERGY XXI LTD	COMMON STOCK	87,572	285,485
ENERNOC INC	COMMON STOCK	20,100	310,545
ENERSYS	COMMON STOCK	41,715	2,574,650
ENGLITY HOLDINGS INC	COMMON STOCK	16,252	695,586
ENNIS INC	COMMON STOCK	26,765	360,525
ENOVA INTERNATIONAL INC	COMMON STOCK	27,267	606,963
ENPRO INDUSTRIES INC	COMMON STOCK	20,600	1,292,856
ENSIGN GROUP INC/THE	COMMON STOCK	16,032	711,660
ENSTAR GROUP LTD	COMMON STOCK	7,800	1,192,542
ENTEGRIS INC	COMMON STOCK	135,287	1,787,141
ENTERCOM COMMUNICATIONS CL A	COMMON STOCK	24,300	295,488
ENTERPRISE BANCORP INC	COMMON STOCK	4,800	121,200
ENTERPRISE FINANCIAL SERVICE	COMMON STOCK	9,158	180,687
ENTRAVISION COMMUNICATIONS A	COMMON STOCK	50,800	329,184
ENTROPIC COMMUNICATIONS INC	COMMON STOCK	70,500	178,365
ENVESTNET INC	COMMON STOCK	30,100	1,479,114
ENVISION HEALTHCARE HOLDINGS	COMMON STOCK	72,100	2,501,149
EP ENERGY CORP CL A	COMMON STOCK	30,100	314,244
EPAM SYSTEMS INC	COMMON STOCK	31,400	1,499,350
EPIQ SYSTEMS INC	COMMON STOCK	35,299	602,907
EPIZYME INC	COMMON STOCK	7,100	133,977
EPLUS INC	COMMON STOCK	4,100	310,329
EPR PROPERTIES	REAL ESTATE INV TRST	48,200	2,777,766

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EQUINIX INC	COMMON STOCK	47,245	10,711,859
EQUITY COMMONWEALTH	REAL ESTATE INV TRST	116,460	2,989,528
EQUITY LIFESTYLE PROPERTIES	REAL ESTATE INV TRST	74,200	3,825,010
EQUITY ONE INC	REAL ESTATE INV TRST	60,300	1,529,208
ERA GROUP INC	COMMON STOCK	20,762	439,116
ERIE INDEMNITY COMPANY CL A	COMMON STOCK	21,098	1,915,065
ESB FINANCIAL CORP	COMMON STOCK	13,680	259,099
ESCO TECHNOLOGIES INC	COMMON STOCK	25,800	952,020
ESSENT GROUP LTD	COMMON STOCK	22,000	565,620
ESTERLINE TECHNOLOGIES CORP	COMMON STOCK	28,340	3,108,331
ETHAN ALLEN INTERIORS INC	COMMON STOCK	27,200	842,384
EURONET WORLDWIDE INC	COMMON STOCK	43,900	2,410,110
EVERBANK FINANCIAL CORP	COMMON STOCK	72,900	1,389,474
EVERCORE PARTNERS INC CL A	COMMON STOCK	29,500	1,544,915
EVEREST RE GROUP LTD	COMMON STOCK	41,164	7,010,229
EVERTEC INC	COMMON STOCK	58,000	1,283,540
EVINE LIVE INC	COMMON STOCK	38,100	251,079
EVOLUTION PETROLEUM CORP	COMMON STOCK	12,900	95,847
EW SCRIPPS CO/THE A	COMMON STOCK	24,999	558,728
EXACT SCIENCES CORP	COMMON STOCK	75,500	2,071,720
EXACTECH INC	COMMON STOCK	8,500	200,345
EXAMWORKS GROUP INC	COMMON STOCK	25,400	1,056,386
EXAR CORP	COMMON STOCK	37,701	384,550
EXCEL TRUST INC	REAL ESTATE INV TRST	46,660	624,777
EXCO RESOURCES INC	COMMON STOCK	165,980	360,177
EXELIS INC	COMMON STOCK	177,400	3,109,822
EXELIXIS INC	COMMON STOCK	182,000	262,080
EXLSERVICE HOLDINGS INC	COMMON STOCK	29,286	840,801
EXONE CO/THE	COMMON STOCK	6,100	102,480
EXPONENT INC	COMMON STOCK	12,900	1,064,250
EXPRESS INC	COMMON STOCK	84,300	1,238,367
EXTERRAN HOLDINGS INC	COMMON STOCK	56,436	1,838,685
EXTRA SPACE STORAGE INC	REAL ESTATE INV TRST	107,191	6,285,680
EXTREME NETWORKS INC	COMMON STOCK	106,000	374,180
EZCORP INC CL A	COMMON STOCK	55,200	648,600
FABRINET	COMMON STOCK	18,500	328,190
FACTSET RESEARCH SYSTEMS INC	COMMON STOCK	37,770	5,316,128
FAIR ISAAC CORP	COMMON STOCK	31,304	2,263,279
FAIRCHILD SEMICONDUCTOR INTE	COMMON STOCK	113,820	1,921,282
FAIRPOINT COMMUNICATIONS INC	COMMON STOCK	9,700	137,837
FAIRWAY GROUP HOLDINGS CORP	COMMON STOCK	13,300	41,895
FARMER BROS CO	COMMON STOCK	8,300	244,435
FARO TECHNOLOGIES INC	COMMON STOCK	18,900	1,184,652
FBL FINANCIAL GROUP INC CL A	COMMON STOCK	8,677	503,526
FBR + CO	COMMON STOCK	7,625	187,499
FEDERAL AGRIC MTG CORP CL C	COMMON STOCK	10,000	303,400
FEDERAL MOGUL HOLDINGS CORP	COMMON STOCK	18,449	296,844
FEDERAL REALTY INVS TRUST	REAL ESTATE INV TRST	60,180	8,031,623
FEDERAL SIGNAL CORP	COMMON STOCK	66,550	1,027,532
FEDERATED INVESTORS INC CL B	COMMON STOCK	84,800	2,792,464
FEI COMPANY	COMMON STOCK	38,200	3,451,370
FELCOR LODGING TRUST INC	REAL ESTATE INV TRST	120,885	1,307,976
FEMALE HEALTH COMPANY	COMMON STOCK	17,100	67,032
FERRO CORP	COMMON STOCK	70,350	911,736
FIDELITY SOUTHERN CORP	COMMON STOCK	14,256	229,664
FIESTA RESTAURANT GROUP	COMMON STOCK	21,700	1,319,360
* FINANCIAL ENGINES INC	COMMON STOCK	47,900	1,750,745
FINANCIAL INSTITUTIONS INC	COMMON STOCK	15,200	382,280
FINISAR CORPORATION	COMMON STOCK	91,900	1,783,779
FINISH LINE/THE CL A	COMMON STOCK	50,900	1,237,379
FIREEYE INC	COMMON STOCK	76,300	2,409,554
FIRST AMERICAN FINANCIAL	COMMON STOCK	97,543	3,306,708
FIRST BANCORP INC/ME	COMMON STOCK	9,600	173,664

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FIRST BANCORP PUERTO RICO	COMMON STOCK	55,000	322,850
FIRST BANCORP/NC	COMMON STOCK	23,350	431,275
FIRST BUSEY CORP	COMMON STOCK	75,160	489,292
FIRST CASH FINL SVCS INC	COMMON STOCK	29,689	1,652,787
FIRST CITIZENS BCSHS CL A	COMMON STOCK	6,800	1,718,972
FIRST COMMONWEALTH FINL CORP	COMMON STOCK	95,661	881,994
FIRST COMMUNITY BANCSHARES	COMMON STOCK	15,690	258,414
FIRST CONNECTICUT BANCORP	COMMON STOCK	17,500	285,600
FIRST DEFIANCE FINL CORP	COMMON STOCK	6,200	211,172
FIRST FINANCIAL BANCORP	COMMON STOCK	59,304	1,102,461
FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	14,014	499,179
FIRST FINANCIAL NORTHWEST	COMMON STOCK	8,700	104,748
FIRST FINL BANKSHARES INC	COMMON STOCK	63,148	1,886,862
FIRST HORIZON NATIONAL CORP	COMMON STOCK	215,717	2,929,437
FIRST INDUSTRIAL REALTY TR	REAL ESTATE INV TRST	106,000	2,179,360
FIRST INTERSTATE BANCYS A	COMMON STOCK	17,000	472,940
FIRST MERCHANTS CORP	COMMON STOCK	32,566	740,877
FIRST MIDWEST BANCORP INC/IL	COMMON STOCK	74,138	1,268,501
FIRST NBC BANK HOLDING CO	COMMON STOCK	12,700	447,040
FIRST NIAGARA FINANCIAL GRP	COMMON STOCK	324,465	2,735,240
FIRST OF LONG ISLAND CORP	COMMON STOCK	11,700	331,929
FIRST POTOMAC REALTY TRUST	REAL ESTATE INV TRST	59,590	736,532
FIRST REPUBLIC BANK/CA	COMMON STOCK	123,000	6,410,760
FIRSTMERIT CORP	COMMON STOCK	146,701	2,771,182
FIVE BELOW	COMMON STOCK	48,100	1,963,923
FIVE STAR QUALITY CARE	COMMON STOCK	39,400	163,510
FLAGSTAR BANCORP INC	COMMON STOCK	11,700	184,041
FLEETCOR TECHNOLOGIES INC	COMMON STOCK	74,200	11,034,282

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FLEETMATICS GROUP PLC	COMMON STOCK	32,800	1,164,072
FLEXSTEEL INDS	COMMON STOCK	7,800	251,550
FLOTEK INDUSTRIES INC	COMMON STOCK	49,100	919,643
FLOWERS FOODS INC	COMMON STOCK	165,712	3,180,013
FLUIDIGM CORP	COMMON STOCK	23,900	806,147
FLUSHING FINANCIAL CORP	COMMON STOCK	31,041	629,201
FNB CORP	COMMON STOCK	156,302	2,081,943
FNF GROUP	COMMON STOCK	247,722	8,534,023
ENFV GROUP	COMMON STOCK	89,298	1,405,551
FOOT LOCKER INC	COMMON STOCK	130,300	7,320,254
FOREST CITY ENTERPRISES CL A	COMMON STOCK	148,481	3,162,645
FOREST LABORATORIES INC CVR	COMMON STOCK	11,600	0
FORESTAR GROUP INC	COMMON STOCK	31,533	485,608
FORMFACTOR INC	COMMON STOCK	51,797	445,454
FORRESTER RESEARCH INC	COMMON STOCK	13,200	519,552
FORTINET INC	COMMON STOCK	127,900	3,921,414
FORTUNE BRANDS HOME + SECURI	COMMON STOCK	148,300	6,713,541
FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK	52,800	1,094,544
FORWARD AIR CORP	COMMON STOCK	29,340	1,477,856
FOSTER (LB) CO A	COMMON STOCK	12,086	587,017
FOUNDATION MEDICINE INC	COMMON STOCK	11,500	255,530
FOX CHASE BANCORP INC	COMMON STOCK	3,890	64,846
FRANCESSAS HOLDINGS CORP	COMMON STOCK	32,700	546,090
FRANK S INTERNATIONAL NV	COMMON STOCK	32,500	540,475
FRANKLIN COVEY CO	COMMON STOCK	13,800	267,168
FRANKLIN ELECTRIC CO INC	COMMON STOCK	45,900	1,722,627
FRANKLIN FINANCIAL CORP/VA	COMMON STOCK	6,600	139,788
FRANKLIN STREET PROPERTIES C	REAL ESTATE INV TRST	88,700	1,088,349
FRED S INC CLASS A	COMMON STOCK	36,015	627,021
FREESCALE SEMICONDUCTOR LTD	COMMON STOCK	93,400	2,356,482
FREIGHTCAR AMERICA INC	COMMON STOCK	13,650	359,132
FRESH DEL MONTE PRODUCE W/D	COMMON STOCK	29,400	986,370
FRESH MARKET INC/THE	COMMON STOCK	37,500	1,545,000
FRONTLINE LTD	COMMON STOCK	74,700	187,497
FRP HOLDINGS INC	COMMON STOCK	9,200	360,732
FTD COS INC	COMMON STOCK	18,322	637,972
FTI CONSULTING INC	COMMON STOCK	42,300	1,634,049
FUEL SYSTEMS SOLUTIONS INC	COMMON STOCK	16,300	178,322
FUELCELL ENERGY INC	COMMON STOCK	156,296	240,696
FULTON FINANCIAL CORP	COMMON STOCK	172,161	2,127,910
FURMANITE CORP	COMMON STOCK	43,100	337,042
FUTUREFUEL CORP	COMMON STOCK	18,000	234,360
FX ENERGY INC	COMMON STOCK	53,000	82,150
FXCM INC A	COMMON STOCK	37,500	621,375
G + K SERVICES INC CL A	COMMON STOCK	20,600	1,459,510
G III APPAREL GROUP LTD	COMMON STOCK	16,435	1,660,099
GALENA BIOPHARMA INC	COMMON STOCK	99,200	149,792
GAMCO INVESTORS INC A	COMMON STOCK	6,690	595,009
GAMING AND LEISURE PROPERTIE	REAL ESTATE INV TRST	74,922	2,198,211
GARTNER INC	COMMON STOCK	80,600	6,787,326
GASLOG LTD	COMMON STOCK	37,000	752,950
GASTAR EXPLORATION LTD	COMMON STOCK	48,000	115,680
GATX CORP	COMMON STOCK	41,600	2,393,664
GENCORP INC	COMMON STOCK	64,300	1,176,690
GENERAC HOLDINGS INC	COMMON STOCK	61,200	2,861,712
GENERAL CABLE CORP	COMMON STOCK	49,550	738,295
GENERAL COMMUNICATION INC A	COMMON STOCK	36,795	505,931
GENESCO INC	COMMON STOCK	21,000	1,609,020
GENESEE + WYOMING INC CL A	COMMON STOCK	46,450	4,176,784
GENESIS HEALTHCARE INC	COMMON STOCK	27,576	236,326
GENMARK DIAGNOSTICS INC	COMMON STOCK	33,500	455,935
GENOMIC HEALTH INC	COMMON STOCK	17,068	545,664
GENPACT LTD W/D	COMMON STOCK	155,087	2,935,797

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GENTEX CORP	COMMON STOCK	132,932	4,802,833
GENTHERM INC	COMMON STOCK	28,924	1,059,197
GENTIVA HEALTH SERVICES	COMMON STOCK	34,271	652,863
GEO GROUP INC/THE	REAL ESTATE INV TRST	70,035	2,826,613
GEOSPACE TECHNOLOGIES CORP	COMMON STOCK	12,600	333,900
GERMAN AMERICAN BANCORP	COMMON STOCK	13,100	399,812
GERON CORP	COMMON STOCK	133,736	434,642
GETTY REALTY CORP	REAL ESTATE INV TRST	27,300	497,133
GFI GROUP INC	COMMON STOCK	84,600	461,070
GIBRALTAR INDUSTRIES INC	COMMON STOCK	35,000	569,100
GIGAMON INC	COMMON STOCK	7,500	132,975
GLACIER BANCORP INC	COMMON STOCK	69,919	1,941,651
GLADSTONE COMMERCIAL CORP	REAL ESTATE INV TRST	8,800	151,096
GLATFELTER	COMMON STOCK	39,084	999,378
GLIMCHER REALTY TRUST	REAL ESTATE INV TRST	140,363	1,928,588
GLOBAL BRASS + COPPER HOLDIN	COMMON STOCK	17,700	232,932
GLOBAL CASH ACCESS HOLDINGS	COMMON STOCK	67,400	481,910
GLOBAL EAGLE ENTERTAINMENT I	COMMON STOCK	21,900	298,059
GLOBAL INDEMNITY PLC	COMMON STOCK	8,104	229,910
GLOBAL PAYMENTS INC	COMMON STOCK	61,924	4,999,125
GLOBAL POWER EQUIPMENT GROUP	COMMON STOCK	13,900	191,959
GLOBAL SOURCES LTD	COMMON STOCK	22,227	141,364
GLOBALSTAR INC	COMMON STOCK	240,600	661,650
GLOBE SPECIALTY METALS INC	COMMON STOCK	54,300	935,589
GLOBUS MEDICAL INC A	COMMON STOCK	48,700	1,157,599
GLU MOBILE INC	COMMON STOCK	71,100	277,290
GNC HOLDINGS INC CL A	COMMON STOCK	81,000	3,803,760
GOGO INC	COMMON STOCK	48,900	808,317

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GOLAR LNG LTD	COMMON STOCK	42,331	1,543,812
GOLD RESOURCE CORP	COMMON STOCK	27,400	92,612
GOODRICH PETROLEUM CORP	COMMON STOCK	30,915	137,263
GOPRO INC CLASS A	COMMON STOCK	18,500	1,169,570
GORMAN RUPP CO	COMMON STOCK	21,608	694,049
GOVERNMENT PROPERTIES INCOME	REAL ESTATE INV TRST	49,540	1,139,915
GRACO INC	COMMON STOCK	54,012	4,330,682
GRAFTECH INTERNATIONAL LTD	COMMON STOCK	110,860	560,952
GRAHAM CORP	COMMON STOCK	9,800	281,946
GRAHAM HOLDINGS CO CLASS B	COMMON STOCK	3,200	2,763,872
GRAMERCY PROPERTY TRUST INC	REAL ESTATE INV TRST	107,200	739,680
GRAND CANYON EDUCATION INC	COMMON STOCK	40,900	1,908,394
GRANITE CONSTRUCTION INC	COMMON STOCK	40,300	1,532,206
GRAPHIC PACKAGING HOLDING CO	COMMON STOCK	291,200	3,966,144
GRAY TELEVISION INC	COMMON STOCK	49,200	551,040
GREAT LAKES DREDGE + DOCK CO	COMMON STOCK	49,000	419,440
GREAT PLAINS ENERGY INC	COMMON STOCK	136,429	3,875,948
GREAT SOUTHERN BANCORP INC	COMMON STOCK	12,338	489,448
GREATBATCH INC	COMMON STOCK	23,231	1,145,288
GREEN DOT CORP CLASS A	COMMON STOCK	20,100	411,849
GREEN PLAINS INC	COMMON STOCK	34,100	844,998
GREENBRIER COMPANIES INC	COMMON STOCK	23,797	1,278,613
GREENHILL + CO INC	COMMON STOCK	26,200	1,142,320
GREENLIGHT CAPITAL RE LTD A	COMMON STOCK	27,400	894,610
GREIF INC CL A	COMMON STOCK	32,406	1,530,535
GRIFFON CORP	COMMON STOCK	39,761	528,821
GROUP 1 AUTOMOTIVE INC	COMMON STOCK	21,100	1,890,982
GROUPON INC	COMMON STOCK	407,300	3,364,298
GRUBHUB INC	COMMON STOCK	8,100	294,192
GSI GROUP INC	COMMON STOCK	22,100	325,312
GUARANTY BANCORP	COMMON STOCK	3,100	44,764
GUESS? INC	COMMON STOCK	61,877	1,304,367
GUIDANCE SOFTWARE INC	COMMON STOCK	11,500	83,375
GUIDEWIRE SOFTWARE INC	COMMON STOCK	60,300	3,052,989
GULF ISLAND FABRICATION INC	COMMON STOCK	13,900	269,521
GULFMARK OFFSHORE INC CL A	COMMON STOCK	26,596	649,474
GULFPORT ENERGY CORP	COMMON STOCK	76,219	3,181,381
H+E EQUIPMENT SERVICES INC	COMMON STOCK	29,500	828,655
H.B. FULLER CO.	COMMON STOCK	48,300	2,150,799
HACKETT GROUP INC/THE	COMMON STOCK	31,674	278,414
HAEMONETICS CORP/MASS	COMMON STOCK	50,912	1,905,127
HAIR CELESTIAL GROUP INC	COMMON STOCK	89,294	5,204,947
HALCON RESOURCES CORP	COMMON STOCK	237,641	423,001
HALLMARK FINL SERVICES INC	COMMON STOCK	7,800	94,302
HALOZYME THERAPEUTICS INC	COMMON STOCK	81,000	781,650
HALYARD HEALTH INC	COMMON STOCK	42,500	1,932,475
HANCOCK HOLDING CO	COMMON STOCK	75,062	2,304,403
HANESBRANDS INC	COMMON STOCK	88,993	9,933,399
HANGER INC	COMMON STOCK	33,600	735,840
HANMI FINANCIAL CORPORATION	COMMON STOCK	27,449	598,663
HANNON ARMSTRONG SUSTAINABLE	REAL ESTATE INV TRST	1,200	17,076
HANOVER INSURANCE GROUP INC/	COMMON STOCK	42,700	3,045,364
HARMONIC INC	COMMON STOCK	102,014	715,118
HARSCO CORP	COMMON STOCK	80,850	1,527,257
HARTE HANKS INC	COMMON STOCK	43,050	333,207
HATTERAS FINANCIAL CORP	REAL ESTATE INV TRST	95,800	1,765,594
HAVERTY FURNITURE	COMMON STOCK	20,400	449,004
HAWAIIAN ELECTRIC INDS	COMMON STOCK	95,600	3,200,688
HAWAIIAN HOLDINGS INC	COMMON STOCK	40,700	1,060,235
HAWAIIAN TELCOM HOLDCO INC	COMMON STOCK	11,800	325,326
HAWKINS INC	COMMON STOCK	11,100	480,963
HAYNES INTERNATIONAL INC	COMMON STOCK	12,700	615,950
HCA HOLDINGS INC	COMMON STOCK	291,100	21,363,829

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HCC INSURANCE HOLDINGS INC	COMMON STOCK	89,124	4,769,916
HCI GROUP INC	COMMON STOCK	8,300	358,892
HD SUPPLY HOLDINGS INC	COMMON STOCK	94,300	2,780,907
HEADWATERS INC	COMMON STOCK	72,200	1,082,278
HEALTH NET INC	COMMON STOCK	73,158	3,916,148
HEALTHCARE REALTY TRUST INC	REAL ESTATE INV TRST	89,900	2,456,068
HEALTHCARE SERVICES GROUP	COMMON STOCK	68,008	2,103,487
HEALTHCARE TRUST OF AME CL A	REAL ESTATE INV TRST	105,450	2,840,823
HEALTHSOUTH CORP W/D	COMMON STOCK	84,400	3,246,024
HEALTHSTREAM INC	COMMON STOCK	18,600	548,328
HEALTHWAYS INC	COMMON STOCK	36,100	717,668
HEARTLAND EXPRESS INC	COMMON STOCK	46,510	1,256,235
HEARTLAND FINANCIAL USA INC	COMMON STOCK	17,506	474,413
HEARTLAND PAYMENT SYSTEMS IN	COMMON STOCK	33,700	1,818,115
HEARTWARE INTERNATIONAL INC	COMMON STOCK	16,200	1,189,566
HECLA MINING CO	COMMON STOCK	339,335	946,745
HEICO CORP	COMMON STOCK	60,641	3,662,716
HEIDRICK + STRUGGLES INTL	COMMON STOCK	18,300	421,815
HELEN OF TROY LTD	COMMON STOCK	27,600	1,795,656
HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	96,294	2,089,580
HENRY SCHEIN INC	COMMON STOCK	76,343	10,394,099
HERBALIFE LTD	COMMON STOCK	69,200	2,608,840
HERCULES OFFSHORE INC	COMMON STOCK	157,336	157,336
HERITAGE COMMERCE CORP	COMMON STOCK	15,600	137,748
HERITAGE CRYSTAL CLEAN INC	COMMON STOCK	200	2,466
HERITAGE FINANCIAL CORP	COMMON STOCK	30,738	539,452
HERMAN MILLER INC	COMMON STOCK	58,005	1,707,087
HERSHA HOSPITALITY TRUST	REAL ESTATE INV TRST	189,705	1,333,626

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HERTZ GLOBAL HOLDINGS INC	COMMON STOCK	400,700	9,993,458
HEXCEL CORP	COMMON STOCK	87,100	3,613,779
HFF INC CLASS A	COMMON STOCK	32,100	1,153,032
HHGREGG INC	COMMON STOCK	17,000	128,690
HIBBETT SPORTS INC	COMMON STOCK	24,275	1,175,638
HIGHER ONE HOLDINGS INC	COMMON STOCK	27,500	115,775
HIGHWOODS PROPERTIES INC	REAL ESTATE INV TRST	80,300	3,555,684
HILL ROM HOLDINGS INC	COMMON STOCK	54,600	2,490,852
HILLENBRAND INC	COMMON STOCK	50,776	1,751,772
HILLTOP HOLDINGS INC	COMMON STOCK	61,699	1,230,895
HILTON WORLDWIDE HOLDINGS IN	COMMON STOCK	127,000	3,313,430
HMS HOLDINGS CORP	COMMON STOCK	86,000	1,818,040
HNI CORP	COMMON STOCK	44,700	2,282,382
HOLLYFRONTIER CORP	COMMON STOCK	177,706	6,660,421
HOLOGIC INC	COMMON STOCK	214,535	5,736,666
HOME BANCSHARES INC	COMMON STOCK	45,370	1,459,099
HOME LOAN SERVICING SOLUTION	COMMON STOCK	66,500	1,298,080
HOME PROPERTIES INC	REAL ESTATE INV TRST	52,135	3,420,056
HOMEAWAY INC	COMMON STOCK	83,200	2,477,696
HOMESTREET INC	COMMON STOCK	4,332	75,420
HOMETRUST BANCSHARES INC	COMMON STOCK	12,000	199,920
HORACE MANN EDUCATORS	COMMON STOCK	35,600	1,181,208
HORIZON BANCORP INDIANA	COMMON STOCK	8,400	219,576
HORIZON PHARMA PLC	COMMON STOCK	50,000	644,500
HORNBECK OFFSHORE SERVICES	COMMON STOCK	33,800	843,986
HORSEHEAD HOLDING CORP	COMMON STOCK	47,800	756,674
HOSPITALITY PROPERTIES TRUST	REAL ESTATE INV TRST	133,500	4,138,500
HOUGHTON MIFFLIN HARCOURT CO	COMMON STOCK	96,500	1,998,515
HOUSTON WIRE + CABLE CO	COMMON STOCK	22,243	265,804
HOVNANIAN ENTERPRISES A	COMMON STOCK	125,200	517,076
HOWARD HUGHES CORP/THE	COMMON STOCK	35,404	4,617,390
HRG GROUP INC	COMMON STOCK	72,770	1,030,423
HSN INC	COMMON STOCK	30,300	2,302,800
HUB GROUP INC CL A	COMMON STOCK	37,180	1,415,814
HUBBELL INC CL B	COMMON STOCK	52,922	5,653,657
HUDSON PACIFIC PROPERTIES IN	REAL ESTATE INV TRST	42,400	1,274,544
HUDSON VALLEY HOLDING CORP	COMMON STOCK	19,154	520,223
HUNT (JB) TRANSPRT SVCS INC	COMMON STOCK	82,218	6,926,867
HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK	43,827	4,928,784
HUNTSMAN CORP	COMMON STOCK	187,433	4,269,724
HURCO COMPANIES INC	COMMON STOCK	9,000	306,810
HURON CONSULTING GROUP INC	COMMON STOCK	22,794	1,558,882
HYATT HOTELS CORP CL A	COMMON STOCK	36,800	2,215,728
HYPERION THERAPEUTICS INC	COMMON STOCK	10,100	242,400
HYSTER YALE MATERIALS	COMMON STOCK	10,240	749,568
IAC/INTERACTIVECORP	COMMON STOCK	67,800	4,121,562
IBERIABANK CORP	COMMON STOCK	29,775	1,930,909
ICF INTERNATIONAL INC	COMMON STOCK	19,800	811,404
ICONIX BRAND GROUP INC	COMMON STOCK	44,300	1,496,897
ICU MEDICAL INC	COMMON STOCK	13,809	1,130,957
IDACORP INC	COMMON STOCK	44,681	2,957,435
IDEX CORP	COMMON STOCK	71,987	5,603,468
IDEXX LABORATORIES INC	COMMON STOCK	43,033	6,380,503
IDT CORP CLASS B	COMMON STOCK	17,100	347,301
IGATE CORP	COMMON STOCK	33,900	1,338,372
IHS INC CLASS A	COMMON STOCK	60,875	6,932,445
II VI INC	COMMON STOCK	53,600	731,640
ILLUMINA INC	COMMON STOCK	124,398	22,961,383
IMMERSSION CORPORATION	COMMON STOCK	23,400	221,598
IMMUNOGEN INC	COMMON STOCK	87,804	535,604
IMMUNOMEDICS INC	COMMON STOCK	92,300	443,040
IMPAX LABORATORIES INC	COMMON STOCK	67,800	2,147,904
IMPERVA INC	COMMON STOCK	18,000	889,740

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IMS HEALTH HOLDINGS INC	COMMON STOCK	66,000	1,692,240
INCONTACT INC	COMMON STOCK	48,200	423,678
INCYTE CORP	COMMON STOCK	129,239	9,448,663
INDEPENDENCE HOLDING CO	COMMON STOCK	16,070	224,177
INDEPENDENT BANK CORP/MA	COMMON STOCK	24,400	1,044,564
INDEPENDENT BANK GROUP INC	COMMON STOCK	7,800	304,668
INFINERA CORP	COMMON STOCK	100,500	1,479,360
INFINITY PHARMACEUTICALS INC	COMMON STOCK	53,864	909,763
INFINITY PROPERTY + CASUALTY	COMMON STOCK	10,180	786,507
INFOBLOX INC	COMMON STOCK	46,200	933,702
INFORMATICA CORP	COMMON STOCK	99,200	3,782,992
INGLES MARKETS INC CLASS A	COMMON STOCK	12,731	472,193
INGRAM MICRO INC CL A	COMMON STOCK	141,444	3,909,512
INGREDION INC	COMMON STOCK	66,500	5,641,860
INLAND REAL ESTATE CORP	REAL ESTATE INV TRST	85,400	935,130
INNERWORKINGS INC	COMMON STOCK	45,500	354,445
INNOPHOS HOLDINGS INC	COMMON STOCK	22,083	1,290,751
INNOSPEC INC	COMMON STOCK	23,204	990,811
INOVIO PHARMACEUTICALS INC	COMMON STOCK	51,400	471,852
INPHI CORP	COMMON STOCK	17,800	328,944
INSIGHT ENTERPRISES INC	COMMON STOCK	39,950	1,034,306
INSMED INC	COMMON STOCK	24,600	380,562
INSPERITY INC WD	COMMON STOCK	23,900	809,971
INSTEEL INDUSTRIES INC	COMMON STOCK	17,950	423,261
INSULET CORP	COMMON STOCK	52,700	2,427,362
INSYS THERAPEUTICS INC	COMMON STOCK	600	25,296
INTEGRA LIFESCIENCES HOLDING	COMMON STOCK	22,400	1,214,752
INTEGRATED DEVICE TECH INC	COMMON STOCK	124,852	2,447,099

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INTEGRATED SILICON SOLUTION	COMMON STOCK	33,200	550,124
INTELIQUENT INC	COMMON STOCK	33,900	665,457
INTELSAT SA	COMMON STOCK	19,200	333,312
INTER PARFUMS INC	COMMON STOCK	17,262	473,842
INTERACTIVE BROKERS GRO CL A	COMMON STOCK	41,600	1,213,056
INTERACTIVE INTELLIGENCE GRO	COMMON STOCK	14,500	694,550
INTERCEPT PHARMACEUTICALS IN	COMMON STOCK	11,100	1,731,600
INTERDIGITAL INC	COMMON STOCK	31,400	1,661,060
INTERFACE INC	COMMON STOCK	55,900	920,673
INTERNAP CORP	COMMON STOCK	63,565	505,977
INTERNATIONAL BANCSHARES CRP	COMMON STOCK	54,947	1,458,293
INTERSIL CORP A	COMMON STOCK	124,284	1,798,389
INTERVAL LEISURE GROUP	COMMON STOCK	41,800	873,202
INTL FCSTONE INC	COMMON STOCK	10,677	219,626
INTL GAME TECHNOLOGY	COMMON STOCK	219,300	3,782,925
INTL RECTIFIER CORP	COMMON STOCK	64,755	2,583,725
INTL SHIPHOLDING CORP	COMMON STOCK	6,000	89,400
INTL SPEEDWAY CORP CL A	COMMON STOCK	27,300	864,045
INTRALINKS HOLDINGS INC	COMMON STOCK	28,700	341,530
INTREPID POTASH INC	COMMON STOCK	59,200	821,696
INTREXON CORP	COMMON STOCK	31,000	853,430
INVACARE CORP	COMMON STOCK	36,700	615,092
INVENSENSE INC	COMMON STOCK	64,800	1,053,648
INVESCO MORTGAGE CAPITAL	REAL ESTATE INV TRST	121,700	1,881,482
INVESTMENT TECHNOLOGY GROUP	COMMON STOCK	39,700	826,554
INVESTORS BANCORP INC	COMMON STOCK	319,111	3,582,021
INVESTORS REAL ESTATE TRUST	REAL ESTATE INV TRST	95,400	779,418
ION GEOPHYSICAL CORP	COMMON STOCK	129,100	355,025
IPC HEALTHCARE INC	COMMON STOCK	16,600	761,774
IPG PHOTONICS CORP	COMMON STOCK	31,600	2,367,472
IRIDIUM COMMUNICATIONS INC	COMMON STOCK	63,300	617,175
IROBOT CORP	COMMON STOCK	26,925	934,836
IRONWOOD PHARMACEUTICALS INC	COMMON STOCK	93,500	1,432,420
ISIS PHARMACEUTICALS INC	COMMON STOCK	106,900	6,600,006
ISLE OF CAPRI CASINOS	COMMON STOCK	26,400	220,968
ISRAMCO INC	COMMON STOCK	1,400	193,200
ISTAR FINANCIAL INC	REAL ESTATE INV TRST	85,318	1,164,591
ITC HOLDINGS CORP	COMMON STOCK	140,700	5,688,501
ITRON INC	COMMON STOCK	34,200	1,446,318
ITT CORP	COMMON STOCK	82,700	3,346,042
ITT EDUCATIONAL SERVICES INC	COMMON STOCK	26,620	255,818
IXIA	COMMON STOCK	47,500	534,375
IXYS CORPORATION	COMMON STOCK	23,580	297,108
J + J SNACK FOODS CORP	COMMON STOCK	14,522	1,579,558
J.C. PENNEY CO INC	COMMON STOCK	270,634	1,753,708
J2 GLOBAL INC	COMMON STOCK	44,860	2,781,320
JABIL CIRCUIT INC	COMMON STOCK	182,800	3,990,524
JACK HENRY + ASSOCIATES INC	COMMON STOCK	75,400	4,685,356
JACK IN THE BOX INC	COMMON STOCK	36,522	2,920,299
JAKKS PACIFIC INC	COMMON STOCK	18,700	127,160
JAMBA INC	COMMON STOCK	9,000	135,810
JANUS CAPITAL GROUP INC	COMMON STOCK	141,900	2,288,847
JARDEN CORP	COMMON STOCK	172,948	8,280,750
JAZZ PHARMACEUTICALS PLC	COMMON STOCK	53,100	8,694,063
JDS UNIPHASE CORP	COMMON STOCK	211,100	2,896,292
JETBLUE AIRWAYS CORP	COMMON STOCK	234,885	3,725,276
JIVE SOFTWARE INC	COMMON STOCK	34,900	210,447
JOHN B. SANFILIPPO + SON INC	COMMON STOCK	7,000	318,500
JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK	29,465	968,220
JOHNSON OUTDOORS INC A	COMMON STOCK	9,200	287,040
JONES LANG LASALLE INC	COMMON STOCK	39,800	5,967,214
JOURNAL COMMUNICATIONS INC A	COMMON STOCK	42,600	486,918
K12 INC	COMMON STOCK	28,100	333,547

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KADANT INC	COMMON STOCK	13,544	578,193
KAISER ALUMINUM CORP	COMMON STOCK	17,500	1,250,025
KAMAN CORP	COMMON STOCK	28,854	1,156,757
KANSAS CITY LIFE INS CO	COMMON STOCK	5,940	285,298
KAPSTONE PAPER AND PACKAGING	COMMON STOCK	72,600	2,127,906
KAR AUCTION SERVICES INC	COMMON STOCK	124,600	4,317,390
KARYOPHARM THERAPEUTICS INC	COMMON STOCK	10,600	396,758
KATE SPADE + CO	COMMON STOCK	118,071	3,779,453
KB HOME	COMMON STOCK	81,300	1,345,515
KBR INC	COMMON STOCK	143,387	2,430,410
KCG HOLDINGS INC CL A	COMMON STOCK	32,866	382,889
KEARNY FINANCIAL CORP	COMMON STOCK	19,019	261,511
KELLY SERVICES INC A	COMMON STOCK	32,000	544,640
KEMET CORP	COMMON STOCK	39,800	167,160
KEMPER CORP	COMMON STOCK	46,100	1,664,671
KENNAMETAL INC	COMMON STOCK	71,010	2,541,448
KENNEDY WILSON HOLDINGS INC	COMMON STOCK	63,500	1,606,550
KERYX BIOPHARMACEUTICALS	COMMON STOCK	82,000	1,160,300
KEY ENERGY SERVICES INC	COMMON STOCK	115,108	192,230
KEYSIGHT TECHNOLOGIES IN	COMMON STOCK	140,000	4,727,800
KEYW HOLDING CORP/THE	COMMON STOCK	24,500	254,310
KFORCE INC	COMMON STOCK	31,390	757,441
KILROY REALTY CORP	REAL ESTATE INV TRST	73,381	5,068,426
KIMBALL ELECTRONICS INC	COMMON STOCK	28,800	346,176
KIMBALL INTERNATIONAL B	COMMON STOCK	38,400	350,208
KINDRED HEALTHCARE INC	COMMON STOCK	52,117	947,487
KIRBY CORP	COMMON STOCK	50,951	4,113,784
KIRKLAND S INC	COMMON STOCK	17,800	420,792

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KITE REALTY GROUP TRUST	REAL ESTATE INV TRST	31,700	911,058
KLX INC	COMMON STOCK	48,100	1,984,125
KMG CHEMICALS INC	COMMON STOCK	1,500	30,000
KNIGHT TRANSPORTATION INC	COMMON STOCK	57,387	1,931,646
KNIGHTSBRIDGE SHIPPING LTD	COMMON STOCK	21,300	96,489
KNOLL INC	COMMON STOCK	47,700	1,009,809
KNOWLES CORP	COMMON STOCK	83,500	1,966,425
KOFAX LTD	COMMON STOCK	63,900	449,217
KOPIN CORP	COMMON STOCK	75,929	274,863
KOPPERS HOLDINGS INC	COMMON STOCK	22,800	592,344
KORN/FERRY INTERNATIONAL	COMMON STOCK	47,600	1,368,976
KOSMOS ENERGY LTD	COMMON STOCK	90,900	762,651
KRATON PERFORMANCE POLYMERS	COMMON STOCK	31,800	661,122
KRATOS DEFENSE + SECURITY	COMMON STOCK	18,673	93,738
KRISPY KREME DOUGHNUTS INC	COMMON STOCK	66,600	1,314,684
KRONOS WORLDWIDE INC	COMMON STOCK	26,800	348,936
KVH INDUSTRIES INC	COMMON STOCK	15,103	191,053
KYTHERA BIOPHARMACEUTICALS I	COMMON STOCK	10,900	378,012
LA QUINTA HOLDINGS INC	COMMON STOCK	38,500	849,310
LA Z BOY INC	COMMON STOCK	52,300	1,403,732
LACLEDE GROUP INC/THE	COMMON STOCK	32,700	1,739,640
LADENBURG THALMANN FINANCIAL	COMMON STOCK	81,500	321,925
LAKELAND BANCORP INC	COMMON STOCK	25,045	293,027
LAKELAND FINANCIAL CORP	COMMON STOCK	17,100	743,337
LAMAR ADVERTISING CO A	REAL ESTATE INV TRST	70,754	3,795,245
LANCASTER COLONY CORP	COMMON STOCK	18,250	1,708,930
LANDAUER INC	COMMON STOCK	10,000	341,400
LANDEC CORP	COMMON STOCK	26,549	366,642
LANDS END INC	COMMON STOCK	12,001	647,574
LANDSTAR SYSTEM INC	COMMON STOCK	41,000	2,973,730
LANNETT CO INC	COMMON STOCK	22,600	969,088
LAREDO PETROLEUM INC	COMMON STOCK	68,900	713,115
LAS VEGAS SANDS CORP	COMMON STOCK	335,050	19,486,508
LASALLE HOTEL PROPERTIES	REAL ESTATE INV TRST	95,000	3,844,650
LATTICE SEMICONDUCTOR CORP	COMMON STOCK	112,300	773,747
LAYNE CHRISTENSEN COMPANY	COMMON STOCK	21,400	204,156
* LAZARD LTD CL A	LMTD PARTNRSHIP UNTS	110,400	5,523,312
LDR HOLDING CORP	COMMON STOCK	14,000	458,920
LEAPFROG ENTERPRISES INC	COMMON STOCK	59,700	281,784
LEAR CORP	COMMON STOCK	72,700	7,130,416
LEGACYTEXAS FINANCIAL GROUP	COMMON STOCK	38,760	924,426
LEIDOS HOLDINGS INC	COMMON STOCK	58,500	2,545,920
LENDINGTREE INC	COMMON STOCK	2,700	130,518
LENNOX INTERNATIONAL INC	COMMON STOCK	43,833	4,167,203
LEXICON PHARMACEUTICALS INC	COMMON STOCK	218,700	198,995
LEXINGTON REALTY TRUST	REAL ESTATE INV TRST	167,993	1,844,563
LEXMARK INTERNATIONAL INC A	COMMON STOCK	56,400	2,327,628
LHC GROUP INC	COMMON STOCK	17,149	534,706
LIBBEY INC	COMMON STOCK	22,600	710,544
LIBERTY BROADBAND A	COMMON STOCK	21,242	1,064,012
LIBERTY BROADBAND C	COMMON STOCK	53,184	2,649,627
LIBERTY BROADBAND CORP	RIGHTS	12,746	121,087
LIBERTY INTERACTIVE CORP A	COMMON STOCK	439,363	12,926,059
LIBERTY MEDIA CORP A	COMMON STOCK	84,968	2,996,821
LIBERTY MEDIA CORP C	COMMON STOCK	169,936	5,952,858
LIBERTY PROPERTY TRUST	REAL ESTATE INV TRST	134,600	5,064,998
LIBERTY TAX INC	COMMON STOCK	200	7,148
LIBERTY TRIPADVISOR HDG A	COMMON STOCK	65,742	1,768,460
LIBERTY VENTURES SER A	COMMON STOCK	128,206	4,835,930
LIFE TIME FITNESS INC	COMMON STOCK	39,500	2,236,490
LIFELOCK INC	COMMON STOCK	53,600	992,136
LIFEPOINT HOSPITALS INC	COMMON STOCK	40,236	2,893,371
LIFETIME BRANDS INC	COMMON STOCK	12,800	220,160

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LIFEWAY FOODS INC	COMMON STOCK	12,200	226,066
LIGAND PHARMACEUTICALS	COMMON STOCK	17,433	927,610
LIMELIGHT NETWORKS INC	COMMON STOCK	57,600	159,552
LIMONEIRA CO	COMMON STOCK	12,100	302,258
LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	71,760	4,957,898
LINDSAY CORP	COMMON STOCK	13,033	1,117,449
LINKEDIN CORP A	COMMON STOCK	93,700	21,523,827
LIONBRIDGE TECHNOLOGIES INC	COMMON STOCK	61,900	355,925
LIONS GATE ENTERTAINMENT COR	COMMON STOCK	70,500	2,257,410
LIQUIDITY SERVICES INC	COMMON STOCK	26,600	217,322
LITHIA MOTORS INC CL A	COMMON STOCK	21,700	1,881,173
LITTELFUSE INC	COMMON STOCK	21,700	2,097,739
LIVE NATION ENTERTAINMENT IN	COMMON STOCK	134,062	3,500,359
LIVEPERSON INC	COMMON STOCK	54,800	772,680
LKQ CORP	COMMON STOCK	269,814	7,587,170
LMI AEROSPACE INC	COMMON STOCK	9,800	138,180
LOGMEIN INC	COMMON STOCK	23,600	1,164,424
LORAL SPACE + COMMUNICATIONS	COMMON STOCK	12,200	960,262
LOUISIANA PACIFIC CORP	COMMON STOCK	135,851	2,249,693
LPL FINANCIAL HOLDINGS INC	COMMON STOCK	78,000	3,474,900
LSB INDUSTRIES INC	COMMON STOCK	20,600	647,664
LSI INDUSTRIES INC	COMMON STOCK	21,387	145,218
LTC PROPERTIES INC	REAL ESTATE INV TRST	33,800	1,459,146
LUMBER LIQUIDATORS HOLDINGS	COMMON STOCK	27,000	1,790,370
LUMINEX CORP	COMMON STOCK	38,905	729,858
LUMOS NETWORKS CORP	COMMON STOCK	16,476	277,126
LYDALL INC	COMMON STOCK	16,500	541,530
M/I HOMES INC	COMMON STOCK	24,300	557,928

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MACK CALI REALTY CORP	REAL ESTATE INV TRST	85,340	1,626,580
MACROGENICS INC	COMMON STOCK	16,900	592,683
MADISON SQUARE GARDEN CO A	COMMON STOCK	56,368	4,242,256
MAGELLAN HEALTH INC	COMMON STOCK	26,250	1,575,788
MAGICJACK VOCALTEC LTD	COMMON STOCK	14,800	120,176
MAGNUM HUNTER RESOURCES CORP	WARRANTS	14,630	0
MAGNUM HUNTER RESOURCES CORP	COMMON STOCK	148,200	465,348
MAIDEN HOLDINGS LTD	COMMON STOCK	55,800	713,682
MAINSOURCE FINANCIAL GROUP I	COMMON STOCK	20,412	427,019
MANHATTAN ASSOCIATES INC	COMMON STOCK	66,276	2,698,759
MANITOWOC COMPANY INC	COMMON STOCK	123,400	2,727,140
MANNING + NAPIER INC	COMMON STOCK	18,500	255,670
MANNKIND CORP	COMMON STOCK	202,329	1,055,146
MANPOWERGROUP INC	COMMON STOCK	73,800	5,030,946
MANTECH INTERNATIONAL CORP A	COMMON STOCK	24,639	744,837
MARCHEX INC CLASS B	COMMON STOCK	27,900	128,061
MARCUS CORPORATION	COMMON STOCK	23,600	436,836
MARINE PRODUCTS CORP	COMMON STOCK	15,125	127,655
MARINEMAX INC	COMMON STOCK	25,000	501,250
MARKEL CORP	COMMON STOCK	12,520	8,549,157
MARKETAXESS HOLDINGS INC	COMMON STOCK	36,600	2,624,586
MARKETO INC	COMMON STOCK	22,100	723,112
MARLIN BUSINESS SERVICES INC	COMMON STOCK	8,800	180,664
MARRIOTT VACATIONS WORLD	COMMON STOCK	27,000	2,012,580
MARTEN TRANSPORT LTD	COMMON STOCK	26,464	578,503
MARTHA STEWART LIVING A	COMMON STOCK	25,600	110,336
MARVELL TECHNOLOGY GROUP LTD	COMMON STOCK	363,155	5,265,748
MASIMO CORP	COMMON STOCK	36,300	956,142
MASONITE INTERNATIONAL CORP	COMMON STOCK	26,000	1,597,960
MASTEC INC	COMMON STOCK	57,657	1,303,625
MATADOR RESOURCES CO	COMMON STOCK	60,085	1,215,520
MATERION CORP	COMMON STOCK	19,899	701,042
MATRIX SERVICE CO	COMMON STOCK	25,500	569,160
MATSON INC	COMMON STOCK	42,924	1,481,736
MATTHEWS INTL CORP CLASS A	COMMON STOCK	26,986	1,313,409
MATTRESS FIRM HOLDING CORP	COMMON STOCK	9,300	540,144
MAXIM INTEGRATED PRODUCTS	COMMON STOCK	252,909	8,060,210
MAXIMUS INC	COMMON STOCK	61,828	3,390,648
MAXLINEAR INC CLASS A	COMMON STOCK	23,600	174,876
MAXWELL TECHNOLOGIES INC	COMMON STOCK	29,100	265,392
MB FINANCIAL INC	COMMON STOCK	62,953	2,068,636
MBIA INC	COMMON STOCK	143,336	1,367,425
MCCLATCHY CO CLASS A	COMMON STOCK	65,800	218,456
MCDERMOTT INTL INC	COMMON STOCK	239,513	696,983
MCGRATH RENTCORP	COMMON STOCK	24,448	876,705
MDC HOLDINGS INC	COMMON STOCK	40,415	1,069,785
MDC PARTNERS INC A	COMMON STOCK	39,450	896,304
MDU RESOURCES GROUP INC	COMMON STOCK	171,145	4,021,908
MEADOWBROOK INSURANCE GROUP	COMMON STOCK	63,043	533,344
MEDASSETS INC	COMMON STOCK	57,900	1,144,104
MEDIA GENERAL INC	COMMON STOCK	47,400	793,002
MEDICAL PROPERTIES TRUST INC	REAL ESTATE INV TRST	150,981	2,080,518
MEDICINES COMPANY	COMMON STOCK	60,300	1,668,501
MEDIDATA SOLUTIONS INC	COMMON STOCK	51,800	2,473,450
MEDIFAST INC	COMMON STOCK	13,400	449,570
MEDIVATION INC	COMMON STOCK	69,700	6,942,817
MEDNAX INC	COMMON STOCK	89,498	5,916,713
MEMORIAL RESOURCE DEVELOPMEN	COMMON STOCK	45,500	820,365
MEN S WEARHOUSE INC/THE	COMMON STOCK	46,360	2,046,794
MENTOR GRAPHICS CORP	COMMON STOCK	92,600	2,029,792
MERCANTILE BANK CORP	COMMON STOCK	5,600	117,712
MERCHANTS BANCSHARES INC	COMMON STOCK	8,476	259,620
MERCURY GENERAL CORP	COMMON STOCK	26,100	1,479,087

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MERCURY SYSTEMS INC	COMMON STOCK	30,700	427,344
MEREDITH CORP	COMMON STOCK	33,100	1,797,992
MERGE HEALTHCARE INC	COMMON STOCK	76,000	270,560
MERIDIAN BANCORP INC	COMMON STOCK	16,159	181,304
MERIDIAN BIOSCIENCE INC	COMMON STOCK	43,140	710,084
MERIT MEDICAL SYSTEMS INC	COMMON STOCK	42,020	728,207
MERITAGE HOMES CORP	COMMON STOCK	35,800	1,288,442
MERITOR INC	COMMON STOCK	95,212	1,442,462
MERRIMACK PHARMACEUTICALS IN	COMMON STOCK	79,200	894,960
MESA LABORATORIES INC	COMMON STOCK	2,600	201,006
META FINANCIAL GROUP INC	COMMON STOCK	7,100	248,784
METHODE ELECTRONICS INC	COMMON STOCK	36,260	1,323,853
METRO BANCORP INC	COMMON STOCK	11,895	308,318
METTLER TOLEDO INTERNATIONAL	COMMON STOCK	26,100	7,894,206
MFA FINANCIAL INC	REAL ESTATE INV TRST	325,700	2,602,343
MGE ENERGY INC	COMMON STOCK	34,950	1,594,070
MGIC INVESTMENT CORP	COMMON STOCK	314,900	2,934,868
MGM RESORTS INTERNATIONAL	COMMON STOCK	333,550	7,131,299
MICHAELS COS INC/THE	COMMON STOCK	25,100	620,723
MICREL INC	COMMON STOCK	51,400	745,814
MICROSEMI CORP	COMMON STOCK	93,200	2,645,016
MICROSTRATEGY INC CL A	COMMON STOCK	8,168	1,326,483
MID AMERICA APARTMENT COMM	REAL ESTATE INV TRST	66,897	4,995,868
MIDDLEBY CORP	COMMON STOCK	50,282	4,982,946
MIDDLESEX WATER CO	COMMON STOCK	17,200	396,632
MIDSOUTH BANCORP INC	COMMON STOCK	8,793	152,471
MIDSTATES PETROLEUM CO INC	COMMON STOCK	18,900	28,539
MIDWESTONE FINANCIAL GROUP I	COMMON STOCK	800	23,048

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MILLENNIAL MEDIA INC	COMMON STOCK	40,400	64,640
MILLER ENERGY RESOURCES INC	COMMON STOCK	14,400	18,000
MILLER INDUSTRIES INC/TENN	COMMON STOCK	10,900	226,611
MIMEDX GROUP INC	COMMON STOCK	73,900	852,067
MINERALS TECHNOLOGIES INC	COMMON STOCK	30,300	2,104,335
MISTRAS GROUP INC	COMMON STOCK	15,000	274,950
MITCHAM INDUSTRIES INC	COMMON STOCK	15,800	93,694
MKS INSTRUMENTS INC	COMMON STOCK	53,452	1,956,343
MOBILE MINI INC	COMMON STOCK	37,231	1,508,228
MODINE MANUFACTURING CO	COMMON STOCK	46,000	625,600
MODUSLINK GLOBAL SOLUTIONS I	COMMON STOCK	51,559	193,346
MOLINA HEALTHCARE INC	COMMON STOCK	28,150	1,506,870
MOLYCORP INC	COMMON STOCK	144,400	127,159
MOMENTA PHARMACEUTICALS INC	COMMON STOCK	49,500	595,980
MONARCH CASINO + RESORT INC	COMMON STOCK	12,125	201,154
MONEYGRAM INTERNATIONAL INC	COMMON STOCK	18,150	164,984
MONMOUTH REAL ESTATE INV COR	REAL ESTATE INV TRST	39,200	433,944
MONOLITHIC POWER SYSTEMS INC	COMMON STOCK	35,400	1,760,796
MONOTYPE IMAGING HOLDINGS IN	COMMON STOCK	34,800	1,003,284
MONRO MUFFLER BRAKE INC	COMMON STOCK	31,939	1,846,074
MONSTER WORLDWIDE INC	COMMON STOCK	93,700	432,894
MONTPELIER RE HOLDINGS LTD	COMMON STOCK	35,418	1,268,673
MOOG INC CLASS A	COMMON STOCK	39,599	2,931,514
MORGANS HOTEL GROUP CO	COMMON STOCK	27,060	212,150
MORNINGSTAR INC	COMMON STOCK	19,917	1,288,829
MOTORCAR PARTS OF AMERICA IN	COMMON STOCK	12,500	388,625
MOVADO GROUP INC	COMMON STOCK	18,500	524,845
MRC GLOBAL INC	COMMON STOCK	90,600	1,372,590
MSA SAFETY INC	COMMON STOCK	27,915	1,482,007
MSC INDUSTRIAL DIRECT CO A	COMMON STOCK	42,325	3,438,906
MSCI INC	COMMON STOCK	104,124	4,939,643
MTS SYSTEMS CORP	COMMON STOCK	15,340	1,150,960
MUELLER INDUSTRIES INC	COMMON STOCK	55,000	1,877,700
MUELLER WATER PRODUCTS INC A	COMMON STOCK	161,400	1,652,736
MULTI COLOR CORP	COMMON STOCK	11,920	660,606
MULTI FINELINE ELECTRONIX IN	COMMON STOCK	10,200	114,546
MURPHY USA INC	COMMON STOCK	41,300	2,843,918
MWI VETERINARY SUPPLY INC	COMMON STOCK	12,600	2,140,866
MYERS INDUSTRIES INC	COMMON STOCK	29,943	526,997
MYR GROUP INC/DELAWARE	COMMON STOCK	23,400	641,160
MYRIAD GENETICS INC	COMMON STOCK	66,400	2,261,584
N B T BANCORP INC	COMMON STOCK	42,485	1,116,081
NACCO INDUSTRIES CL A	COMMON STOCK	5,970	354,379
NANOMETRICS INC	COMMON STOCK	28,500	479,370
NATHAN S FAMOUS INC	COMMON STOCK	500	40,000
NATIONAL BANK HOLD CL A	COMMON STOCK	28,200	547,362
NATIONAL BANKSHARES INC/VA	COMMON STOCK	8,300	252,237
NATIONAL BEVERAGE CORP	COMMON STOCK	11,260	254,701
NATIONAL CINEMEDIA INC	COMMON STOCK	57,400	824,838
NATIONAL FUEL GAS CO	COMMON STOCK	76,584	5,324,886
NATIONAL GENERAL HLDGS	COMMON STOCK	30,500	567,605
NATIONAL HEALTHCARE CORP	COMMON STOCK	10,700	672,388
NATIONAL INSTRUMENTS CORP	COMMON STOCK	94,525	2,938,782
NATIONAL INTERSTATE CORP	COMMON STOCK	8,034	239,413
NATIONAL PRESTO INDS INC	COMMON STOCK	5,400	313,416
NATIONAL RESEARCH CORP A	COMMON STOCK	1,821	25,476
NATIONAL RETAIL PROPERTIES	REAL ESTATE INV TRST	113,056	4,451,015
NATIONSTAR MORTGAGE HOLDINGS	COMMON STOCK	21,200	597,628
NATL HEALTH INVESTORS INC	REAL ESTATE INV TRST	30,116	2,106,915
NATL PENN BCSHS INC	COMMON STOCK	116,412	1,225,236
NATL WESTERN LIFE INS CL A	COMMON STOCK	2,400	646,200
NATURAL GAS SERVICES GROUP	COMMON STOCK	14,300	329,472
NATURAL GROCERS BY VITAMIN C	COMMON STOCK	7,100	200,007

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NATURES SUNSHINE PRODS INC	COMMON STOCK	16,500	244,530
NATUS MEDICAL INC	COMMON STOCK	29,700	1,070,388
NAUTILUS INC	COMMON STOCK	36,900	560,142
NAVIDEA BIOPHARMACEUTICALS I	COMMON STOCK	92,800	175,392
NAVIGANT CONSULTING INC	COMMON STOCK	54,800	842,276
NAVIGATORS GROUP INC	COMMON STOCK	10,100	740,734
NAVIOS MARITIME HOLDINGS INC	COMMON STOCK	68,900	283,179
NAVISTAR INTERNATIONAL CORP	COMMON STOCK	55,400	1,854,792
NCI BUILDING SYSTEMS INC	COMMON STOCK	15,205	281,597
NCR CORPORATION	COMMON STOCK	152,900	4,455,506
NEENAH PAPER INC	COMMON STOCK	15,600	940,212
NEKTAR THERAPEUTICS	COMMON STOCK	117,000	1,813,500
NELNET INC CL A	COMMON STOCK	22,300	1,033,159
NEOGEN CORP	COMMON STOCK	36,814	1,825,606
NETGEAR INC	COMMON STOCK	28,200	1,003,356
NETSCOUT SYSTEMS INC	COMMON STOCK	35,800	1,308,132
NETSUITE INC	COMMON STOCK	37,800	4,126,626
NEUROCRINE BIOSCIENCES INC	COMMON STOCK	65,400	1,461,036
NEUSTAR INC CLASS A	COMMON STOCK	51,160	1,422,248
NEW JERSEY RESOURCES CORP	COMMON STOCK	37,125	2,272,050
NEW MEDIA INVESTMENT GROUP	COMMON STOCK	25,100	593,113
NEW RESIDENTIAL INVESTMENT	REAL ESTATE INV TRST	136,300	1,740,551
NEW YORK + CO	COMMON STOCK	35,554	93,863
NEW YORK COMMUNITY BANCORP	COMMON STOCK	395,548	6,328,768
NEW YORK MORTGAGE TRUST INC	REAL ESTATE INV TRST	58,300	449,493
NEW YORK REIT INC W/D	REAL ESTATE INV TRST	147,400	1,560,966
NEW YORK TIMES CO A	COMMON STOCK	124,800	1,649,856
NEWBRIDGE BANCORP	COMMON STOCK	5,900	51,389

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NEWLINK GENETICS CORP	COMMON STOCK	15,500	616,125
NEWMARKET CORP	COMMON STOCK	8,072	3,257,294
NEWPARK RESOURCES INC	COMMON STOCK	90,000	858,600
NEWPORT CORP	COMMON STOCK	39,200	749,112
NEWSTAR FINANCIAL INC	COMMON STOCK	21,500	275,200
NEXSTAR BROADCASTING GROUP A	COMMON STOCK	27,700	1,434,583
NIC INC	COMMON STOCK	63,900	1,149,561
NICHOLAS FINANCIAL INC	COMMON STOCK	9,900	147,510
NL INDUSTRIES	COMMON STOCK	12,400	106,640
NMI HOLDINGS INC CLASS A	COMMON STOCK	43,300	395,329
NN INC	COMMON STOCK	15,000	308,400
NOODLES + CO	COMMON STOCK	6,000	158,100
NORANDA ALUMINUM HOLDING COR	COMMON STOCK	37,000	130,240
NORDIC AMERICAN TANKERS LTD	COMMON STOCK	51,500	518,605
NORDSON CORP	COMMON STOCK	57,448	4,478,646
NORTEK INC	COMMON STOCK	6,700	544,911
NORTH ATLANTIC DRILLING LTD	COMMON STOCK	60,600	98,778
NORTHERN OIL AND GAS INC	COMMON STOCK	63,500	358,775
NORTHFIELD BANCORP INC	COMMON STOCK	51,353	760,024
NORTHRIM BANCORP INC	COMMON STOCK	7,300	191,552
NORTHSTAR ASSET MANAGEMENT	COMMON STOCK	163,939	3,700,103
NORTHSTAR REALTY FINANCE	REAL ESTATE INV TRST	196,039	3,446,366
NORTHWEST BANCSHARES INC	COMMON STOCK	87,875	1,101,074
NORTHWEST NATURAL GAS CO	COMMON STOCK	26,833	1,338,967
NORTHWEST PIPE CO	COMMON STOCK	9,800	295,176
NORTHWESTERN CORP	COMMON STOCK	35,395	2,002,649
NORWEGIAN CRUISE LINE HOLDIN	COMMON STOCK	80,500	3,764,180
NOVAVAX INC	COMMON STOCK	180,500	1,070,365
NOW INC	COMMON STOCK	103,300	2,657,909
NPS PHARMACEUTICALS INC	COMMON STOCK	99,000	3,541,230
NRG YIELD INC CLASS A	COMMON STOCK	21,200	999,368
NTELOS HOLDINGS CORP	COMMON STOCK	16,476	69,034
NU SKIN ENTERPRISES INC A	COMMON STOCK	52,600	2,298,620
NUANCE COMMUNICATIONS INC	COMMON STOCK	234,104	3,340,664
NUMEREX CORP CL A	COMMON STOCK	9,100	100,646
NUTRACEUTICAL INTL CORP	COMMON STOCK	12,361	266,503
NUTRISYSTEM INC	COMMON STOCK	33,125	647,594
NUVASIVE INC	COMMON STOCK	44,399	2,093,857
NUVERRA ENVIRONMENTAL SOLUTI	COMMON STOCK	10,890	60,440
NVE CORP	COMMON STOCK	4,717	333,916
NVR INC	COMMON STOCK	3,800	4,846,254
NXSTAGE MEDICAL INC	COMMON STOCK	52,000	932,360
OASIS PETROLEUM INC	COMMON STOCK	90,300	1,493,562
OCEANEERING INTL INC	COMMON STOCK	96,532	5,677,047
OCEANFIRST FINANCIAL CORP	COMMON STOCK	14,192	243,251
OCWEN FINANCIAL CORP	COMMON STOCK	84,300	1,272,930
OFFICE DEPOT INC	COMMON STOCK	466,263	3,998,205
OFG BANCORP	COMMON STOCK	48,718	811,155
OGE ENERGY CORP	COMMON STOCK	178,000	6,315,440
OIL DRI CORP OF AMERICA	COMMON STOCK	5,500	179,465
OIL STATES INTERNATIONAL INC	COMMON STOCK	41,700	2,039,130
OLD DOMINION FREIGHT LINE	COMMON STOCK	56,020	4,349,393
OLD NATIONAL BANCORP	COMMON STOCK	105,721	1,573,128
OLD REPUBLIC INTL CORP	COMMON STOCK	244,570	3,578,059
OLIN CORP	COMMON STOCK	79,132	1,801,836
OLYMPIC STEEL INC	COMMON STOCK	11,389	202,496
OM GROUP INC	COMMON STOCK	34,300	1,022,140
OMEGA FLEX INC	COMMON STOCK	600	22,686
OMEGA HEALTHCARE INVESTORS	REAL ESTATE INV TRST	118,592	4,633,389
OMEGA PROTEIN CORP	COMMON STOCK	21,900	231,483
OMEROS CORP	COMMON STOCK	22,200	550,116
OMNICARE INC	COMMON STOCK	88,500	6,454,305
OMNICELL INC	COMMON STOCK	35,300	1,169,136

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OMNIVISION TECHNOLOGIES INC	COMMON STOCK	52,500	1,365,000
OMNOVA SOLUTIONS INC	COMMON STOCK	49,800	405,372
ON ASSIGNMENT INC	COMMON STOCK	44,052	1,462,086
ON SEMICONDUCTOR CORP	COMMON STOCK	392,921	3,980,290
ONE GAS INC	COMMON STOCK	50,500	2,081,610
ONE LIBERTY PROPERTIES INC	REAL ESTATE INV TRST	14,985	354,695
ONEBEACON INSURANCE GROUP A	COMMON STOCK	25,600	414,720
OPHTHOTECH CORP	COMMON STOCK	8,600	385,882
OPKO HEALTH INC	COMMON STOCK	182,300	1,821,177
OPPENHEIMER HOLDINGS CL A	COMMON STOCK	14,200	330,150
ORASURE TECHNOLOGIES INC	COMMON STOCK	67,110	680,495
ORBCOMM INC	COMMON STOCK	13,600	88,944
ORBITAL ATK INC	COMMON STOCK	28,434	3,305,453
ORBITAL SCIENCES CORP	COMMON STOCK	59,500	1,599,955
ORBITZ WORLDWIDE INC	COMMON STOCK	36,700	302,041
ORCHIDS PAPER PRODUCTS CO	COMMON STOCK	3,200	93,152
OREXIGEN THERAPEUTICS INC	COMMON STOCK	80,900	490,254
ORGANOVO HOLDINGS INC	COMMON STOCK	52,900	383,525
ORION MARINE GROUP INC	COMMON STOCK	28,500	314,925
ORITANI FINANCIAL CORP	COMMON STOCK	50,100	771,540
ORMAT TECHNOLOGIES INC	COMMON STOCK	19,600	532,728
ORTHOFIX INTERNATIONAL NV	COMMON STOCK	17,700	532,062
OSHKOSH CORP	COMMON STOCK	67,839	3,300,367
OSI SYSTEMS INC	COMMON STOCK	19,600	1,387,092
OSIRIS THERAPEUTICS INC	COMMON STOCK	19,800	316,602
OTTER TAIL CORP	COMMON STOCK	34,300	1,061,928
OUTERWALL INC W/I	COMMON STOCK	18,700	1,406,614
OUTFRONT MEDIA INC	REAL ESTATE INV TRST	108,700	2,917,508

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OVASCIENCE INC	COMMON STOCK	11,600	512,952
OVERSTOCK.COM INC	COMMON STOCK	14,200	344,634
OWENS + MINOR INC	COMMON STOCK	59,550	2,090,801
OWENS CORNING	COMMON STOCK	105,000	3,760,050
OXFORD INDUSTRIES INC	COMMON STOCK	13,994	772,609
PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK	29,700	232,848
PACIFIC CONTINENTAL CORP	COMMON STOCK	19,793	280,665
PACIFIC ETHANOL INC	COMMON STOCK	18,500	191,105
PACIFIC PREMIER BANCORP INC	COMMON STOCK	19,900	344,867
PACIRA PHARMACEUTICALS INC	COMMON STOCK	31,700	2,810,522
PACKAGING CORP OF AMERICA	COMMON STOCK	87,800	6,852,790
PACWEST BANCORP	COMMON STOCK	90,595	4,118,449
PALO ALTO NETWORKS INC	COMMON STOCK	46,300	5,674,991
PANDORA MEDIA INC	COMMON STOCK	183,400	3,270,022
PANERA BREAD COMPANY CLASS A	COMMON STOCK	21,800	3,810,640
PANHANDLE OIL AND GAS INC A	COMMON STOCK	16,682	388,357
PANTRY INC	COMMON STOCK	23,900	885,734
PAPA JOHN S INTL INC	COMMON STOCK	31,300	1,746,540
PARAMOUNT GROUP INC	REAL ESTATE INV TRST	129,600	2,409,264
PAREXEL INTERNATIONAL CORP	COMMON STOCK	50,270	2,793,001
PARK ELECTROCHEMICAL CORP	COMMON STOCK	22,850	569,651
PARK NATIONAL CORP	COMMON STOCK	11,217	992,480
PARK OHIO HOLDINGS CORP	COMMON STOCK	8,500	535,755
PARK STERLING CORP	COMMON STOCK	51,300	377,055
PARKER DRILLING CO	COMMON STOCK	132,880	407,942
PARKERVISION INC	COMMON STOCK	89,300	81,254
PARKWAY PROPERTIES INC	REAL ESTATE INV TRST	62,744	1,153,862
PARSLEY ENERGY INC CLASS A	COMMON STOCK	43,800	699,048
PARTNERRE LTD	COMMON STOCK	45,050	5,141,557
PATRICK INDUSTRIES INC	COMMON STOCK	9,000	395,820
PATTERN ENERGY GROUP INC	COMMON STOCK	34,700	855,702
PATTERSON UTI ENERGY INC	COMMON STOCK	128,900	2,138,451
PBF ENERGY INC CLASS A	COMMON STOCK	61,200	1,630,368
PC CONNECTION INC	COMMON STOCK	7,900	193,945
PDC ENERGY INC	COMMON STOCK	34,594	1,427,694
PDF SOLUTIONS INC	COMMON STOCK	25,000	371,500
PDL BIOPHARMA INC	COMMON STOCK	138,910	1,070,996
PEABODY ENERGY CORP	COMMON STOCK	246,500	1,907,910
PEAPACK GLADSTONE FINL CORP	COMMON STOCK	10,305	191,261
PEBBLEBROOK HOTEL TRUST	REAL ESTATE INV TRST	60,300	2,751,489
PEGASYSTEMS INC	COMMON STOCK	35,662	740,700
PENDRELL CORP	COMMON STOCK	162,800	224,664
PENN NATIONAL GAMING INC	COMMON STOCK	66,400	911,672
PENN REAL ESTATE INVEST TST	REAL ESTATE INV TRST	67,648	1,587,022
PENN VIRGINIA CORP	COMMON STOCK	56,400	376,752
PENNS WOODS BANCORP INC	COMMON STOCK	4,000	197,040
PENNYMAC FINANCIAL SERVICE A	COMMON STOCK	15,000	259,500
PENNYMAC MORTGAGE INVESTMENT	REAL ESTATE INV TRST	68,400	1,442,556
PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK	41,700	2,046,219
PEOPLES BANCORP INC	COMMON STOCK	12,495	323,995
PEOPLES FINANCIAL SERVICES	COMMON STOCK	6,300	312,984
PEP BOYS MANNY MOE + JACK	COMMON STOCK	58,880	578,202
PEREGRINE PHARMACEUTICALS	COMMON STOCK	42,500	59,075
PERFICIENT INC	COMMON STOCK	34,200	637,146
PERFORMANT FINANCIAL CORP	COMMON STOCK	26,100	173,565
PERICOM SEMICONDUCTOR CORP	COMMON STOCK	27,600	373,704
PERRY ELLIS INTERNATIONAL	COMMON STOCK	12,150	315,050
PETMED EXPRESS INC	COMMON STOCK	26,700	383,679
PETROQUEST ENERGY INC	COMMON STOCK	61,753	230,956
PGT INC	COMMON STOCK	28,100	270,603
PHARMACYCLICS INC	COMMON STOCK	55,000	6,724,300
PHARMERICA CORP	COMMON STOCK	28,779	596,013
PHH CORP	COMMON STOCK	41,400	991,944

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PHI INC NON VOTING	COMMON STOCK	13,300	497,420
PHOENIX COMPANIES INC	COMMON STOCK	6,090	419,418
PHOTOMEDEX INC	COMMON STOCK	6,500	9,945
PHOTRONICS INC	COMMON STOCK	59,242	492,301
PHYSICIANS REALTY TRUST	REAL ESTATE INV TRST	19,500	323,700
PICO HOLDINGS INC	COMMON STOCK	24,084	453,983
PIEDMONT NATURAL GAS CO	COMMON STOCK	70,400	2,774,464
PIEDMONT OFFICE REALTY TRU A	REAL ESTATE INV TRST	140,700	2,650,788
PIER 1 IMPORTS INC	COMMON STOCK	80,750	1,243,550
PILGRIM S PRIDE CORP	COMMON STOCK	50,230	1,647,042
PINNACLE ENTERTAINMENT INC	COMMON STOCK	58,000	1,290,500
PINNACLE FINANCIAL PARTNERS	COMMON STOCK	36,860	1,457,444
PINNACLE FOODS INC	COMMON STOCK	48,100	1,697,930
PIONEER ENERGY SERVICES CORP	COMMON STOCK	61,505	340,738
PIPER JAFFRAY COS	COMMON STOCK	17,241	1,001,530
PLANTRONICS INC	COMMON STOCK	36,300	1,924,626
PLATFORM SPECIALTY PRODUCTS	COMMON STOCK	75,400	1,750,788
PLATINUM UNDERWRITERS HLDGS	COMMON STOCK	20,900	1,534,478
PLEXUS CORP	COMMON STOCK	35,000	1,442,350
PLUG POWER INC	COMMON STOCK	144,900	434,700
PLY GEM HOLDINGS INC	COMMON STOCK	13,200	184,536
PMC SIERRA INC	COMMON STOCK	152,400	1,395,984
PNM RESOURCES INC	COMMON STOCK	75,232	2,229,124
POLARIS INDUSTRIES INC	COMMON STOCK	58,868	8,903,196
POLYCOM INC	COMMON STOCK	133,584	1,803,384
POLYONE CORPORATION	COMMON STOCK	85,072	3,225,080
POLYPORE INTERNATIONAL INC	COMMON STOCK	44,000	2,070,200
POOL CORP	COMMON STOCK	40,774	2,586,703

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POPEYES LOUISIANA KITCHEN IN	COMMON STOCK	21,275	1,197,144
POPULAR INC	COMMON STOCK	91,784	3,125,245
PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	73,500	2,780,505
PORTOLA PHARMACEUTICALS INC	COMMON STOCK	32,300	914,736
POST HOLDINGS INC	COMMON STOCK	42,501	1,780,367
POST PROPERTIES INC	REAL ESTATE INV TRST	49,510	2,909,703
POTBELLY CORP	COMMON STOCK	8,400	108,108
POTLATCH CORP	REAL ESTATE INV TRST	40,005	1,675,009
POWELL INDUSTRIES INC	COMMON STOCK	9,600	471,072
POWER INTEGRATIONS INC	COMMON STOCK	28,900	1,495,286
POWER SOLUTIONS INTERNATIONAL	COMMON STOCK	100	5,161
POWERSECURE INTERNATIONAL IN	COMMON STOCK	24,000	279,600
POZEN INC	COMMON STOCK	28,200	225,600
PRA GROUP INC	COMMON STOCK	44,400	2,572,092
PREFERRED BANK/LOS ANGELES	COMMON STOCK	11,300	315,157
PREFORMED LINE PRODUCTS CO	COMMON STOCK	3,500	191,205
PREMIER INC CLASS A	COMMON STOCK	31,400	1,052,842
PREMIERE GLOBAL SERVICES INC	COMMON STOCK	49,770	528,557
PRESTIGE BRANDS HOLDINGS INC	COMMON STOCK	50,233	1,744,090
PRGX GLOBAL INC	COMMON STOCK	21,746	124,387
PRICESMART INC	COMMON STOCK	18,500	1,687,570
PRIMERICA INC	COMMON STOCK	53,200	2,886,632
PRIMORIS SERVICES CORP	COMMON STOCK	30,300	704,172
PRIVATEBANCORP INC	COMMON STOCK	64,000	2,137,600
PROASSURANCE CORP	COMMON STOCK	54,240	2,448,936
PROCERA NETWORKS INC	COMMON STOCK	15,900	114,321
PROGENICS PHARMACEUTICALS	COMMON STOCK	29,405	222,302
PROGRESS SOFTWARE CORP	COMMON STOCK	44,400	1,199,688
PROOFPOINT INC	COMMON STOCK	32,500	1,567,475
PROS HOLDINGS INC	COMMON STOCK	22,900	629,292
PROSPERITY BANCSHARES INC	COMMON STOCK	60,200	3,332,672
PROTECTIVE LIFE CORP	COMMON STOCK	70,382	4,902,106
PROTHENA CORP PLC	COMMON STOCK	13,900	288,564
PROTO LABS INC	COMMON STOCK	20,600	1,383,496
PROVIDENCE SERVICE CORP	COMMON STOCK	10,355	377,336
PROVIDENT FINANCIAL SERVICES	COMMON STOCK	61,201	1,105,290
PS BUSINESS PARKS INC/CA	REAL ESTATE INV TRST	19,040	1,514,442
PTC INC	COMMON STOCK	105,800	3,877,570
PTC THERAPEUTICS INC	COMMON STOCK	19,000	983,630
PUMA BIOTECHNOLOGY INC	COMMON STOCK	21,300	4,031,451
PZENA INVESTMENT MANAGM CL A	COMMON STOCK	8,300	78,518
QAD INC A	COMMON STOCK	5,948	134,544
QIAGEN N.V.	COMMON STOCK	208,400	4,889,064
QLIK TECHNOLOGIES INC	COMMON STOCK	83,800	2,588,582
QLOGIC CORP	COMMON STOCK	87,000	1,158,840
QTS REALTY TRUST INC CL A	REAL ESTATE INV TRST	13,700	463,608
QUAD GRAPHICS INC	COMMON STOCK	23,300	534,968
QUAKER CHEMICAL CORP	COMMON STOCK	12,800	1,178,112
QUALITY DISTRIBUTION INC	COMMON STOCK	20,500	218,120
QUALITY SYSTEMS INC	COMMON STOCK	43,100	671,929
QUALYS INC	COMMON STOCK	7,600	286,900
QUANEX BUILDING PRODUCTS	COMMON STOCK	42,555	799,183
QUANTUM CORP	COMMON STOCK	212,680	374,317
QUESTAR CORP	COMMON STOCK	156,100	3,946,208
QUICKSILVER RESOURCES INC	COMMON STOCK	139,257	27,601
QUIDEL CORP	COMMON STOCK	29,638	857,131
QUICKSILVER INC	COMMON STOCK	140,500	310,505
QUINSTREET INC	COMMON STOCK	23,700	143,859
QUINTILES TRANSNATIONAL HOLD	COMMON STOCK	50,300	2,961,161
RACKSPACE HOSTING INC	COMMON STOCK	104,700	4,901,007
RADIAN GROUP INC	COMMON STOCK	169,680	2,837,050
RAIT FINANCIAL TRUST	REAL ESTATE INV TRST	68,800	527,696
RAMBUS INC	COMMON STOCK	108,364	1,201,757

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RAMCO GERSHENSON PROPERTIES	REAL ESTATE INV TRST	63,127	1,183,000
RAPTOR PHARMACEUTICAL CORP	COMMON STOCK	47,000	494,440
RAVEN INDUSTRIES INC	COMMON STOCK	38,082	952,050
RAYMOND JAMES FINANCIAL INC	COMMON STOCK	113,912	6,526,018
RAYONIER ADVANCED MATERIALS	COMMON STOCK	37,627	839,082
RAYONIER INC	REAL ESTATE INV TRST	112,882	3,153,923
RBC BEARINGS INC	COMMON STOCK	24,040	1,551,301
RE/MAX HOLDINGS INC CL A	COMMON STOCK	11,300	387,025
REACHLOCAL INC	COMMON STOCK	5,200	17,888
REALD INC	COMMON STOCK	35,800	422,440
REALNETWORKS INC	COMMON STOCK	24,775	174,416
REALOGY HOLDINGS CORP	COMMON STOCK	130,400	5,801,496
REALPAGE INC	COMMON STOCK	43,600	957,456
REALTY INCOME CORP	REAL ESTATE INV TRST	198,052	9,449,061
RECEPTOS INC	COMMON STOCK	18,900	2,315,439
RED ROBIN GOURMET BURGERS	COMMON STOCK	14,400	1,108,440
REDWOOD TRUST INC	REAL ESTATE INV TRST	85,200	1,678,440
REGAL BELOIT CORP	COMMON STOCK	40,204	3,023,341
REGAL ENTERTAINMENT GROUP A	COMMON STOCK	79,765	1,703,780
REGENCY CENTERS CORP	REAL ESTATE INV TRST	82,380	5,254,196
REGIS CORP	COMMON STOCK	51,640	865,486
REINSURANCE GROUP OF AMERICA	COMMON STOCK	61,675	5,403,964
REIS INC	COMMON STOCK	2,500	65,425
RELIANCE STEEL + ALUMINUM	COMMON STOCK	69,386	4,251,280
RELYPSA INC	COMMON STOCK	14,200	437,360
REMY INTERNATIONAL INC	COMMON STOCK	6,100	127,612
RENAISSANCERE HOLDINGS LTD	COMMON STOCK	36,100	3,509,642
RENASANT CORP	COMMON STOCK	30,275	875,856

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RENEWABLE ENERGY GROUP INC	COMMON STOCK	19,800	192,258
RENT A CENTER INC	COMMON STOCK	52,950	1,923,144
RENTECH INC	COMMON STOCK	265,900	335,034
RENTRAK CORP	COMMON STOCK	10,200	742,764
REPLIGEN CORP	COMMON STOCK	30,600	605,880
REPROS THERAPEUTICS INC	COMMON STOCK	18,300	182,451
REPUBLIC AIRWAYS HOLDINGS IN	COMMON STOCK	41,323	602,903
REPUBLIC BANCORP INC CLASS A	COMMON STOCK	9,490	234,593
RESMED INC	COMMON STOCK	125,364	7,027,906
RESOLUTE ENERGY CORP	COMMON STOCK	52,600	69,432
RESOLUTE FOREST PRODUCTS	COMMON STOCK	59,500	1,047,795
RESOURCE AMERICA INC CL A	COMMON STOCK	21,500	194,360
RESOURCE CAPITAL CORP	REAL ESTATE INV TRST	123,670	623,297
RESOURCES CONNECTION INC	COMMON STOCK	46,300	761,635
RESTAURANT BRANDS EXCH UNITS	LMTD PARTNRSHP UNITS	917	34,474
RESTAURANT BRANDS INTERN	COMMON STOCK	188,883	7,373,992
RESTORATION HARDWARE HOLDING	COMMON STOCK	27,700	2,659,477
RETAIL OPPORTUNITY INVESTMEN	REAL ESTATE INV TRST	62,900	1,056,091
RETAIL PROPERTIES OF AME A	REAL ESTATE INV TRST	210,600	3,514,914
RETAILMENOT INC	COMMON STOCK	26,700	390,354
REVLON INC CLASS A	COMMON STOCK	11,400	389,424
REX AMERICAN RESOURCES CORP	COMMON STOCK	5,300	328,441
REX ENERGY CORP	COMMON STOCK	42,830	218,433
REXFORD INDUSTRIAL REALTY IN	REAL ESTATE INV TRST	16,400	257,644
REXNORD CORP	COMMON STOCK	66,500	1,875,965
RF MICRO DEVICES INC	COMMON STOCK	258,619	4,290,489
RICE ENERGY INC	COMMON STOCK	45,700	958,329
RIGEL PHARMACEUTICALS INC	COMMON STOCK	65,663	149,055
RIGHTSIDE GROUP LTD	COMMON STOCK	4,760	31,987
RIGNET INC	COMMON STOCK	12,800	525,184
RING ENERGY INC	COMMON STOCK	17,000	178,500
RINGCENTRAL INC CLASS A	COMMON STOCK	23,500	350,620
RITE AID CORP	COMMON STOCK	871,500	6,553,680
RIVERBED TECHNOLOGY INC	COMMON STOCK	146,410	2,988,228
RLI CORP	COMMON STOCK	41,300	2,040,220
RLJ LODGING TRUST	REAL ESTATE INV TRST	120,400	4,037,012
ROADRUNNER TRANSPORTATION SY	COMMON STOCK	15,100	352,585
ROCK TENN COMPANY CL A	COMMON STOCK	128,358	7,827,271
ROCKET FUEL INC	COMMON STOCK	15,700	253,084
ROCKWELL MEDICAL INC	COMMON STOCK	38,100	391,668
ROCKWOOD HOLDINGS INC	COMMON STOCK	64,800	5,106,240
ROFIN SINAR TECHNOLOGIES INC	COMMON STOCK	32,040	921,791
ROGERS CORP	COMMON STOCK	17,900	1,457,776
ROLLINS INC	COMMON STOCK	63,737	2,109,695
ROSETTA RESOURCES INC	COMMON STOCK	57,300	1,278,363
ROSETTA STONE INC	COMMON STOCK	10,900	106,384
ROUNDY S INC	COMMON STOCK	19,200	92,928
ROUSE PROPERTIES INC	REAL ESTATE INV TRST	21,312	394,698
ROVI CORP	COMMON STOCK	94,072	2,125,086
ROWAN COMPANIES PLC A	COMMON STOCK	113,300	2,642,156
ROYAL GOLD INC	COMMON STOCK	57,500	3,605,250
RPC INC	COMMON STOCK	60,993	795,349
RPM INTERNATIONAL INC	COMMON STOCK	118,947	6,031,802
RPX CORP	COMMON STOCK	38,600	531,908
RR DONNELLEY + SONS CO	COMMON STOCK	192,045	3,227,316
RSP PERMIAN INC	COMMON STOCK	19,600	492,744
RTI INTERNATIONAL METALS INC	COMMON STOCK	32,400	818,424
RTI SURGICAL INC	COMMON STOCK	55,300	287,560
RUBICON TECHNOLOGY INC	COMMON STOCK	21,100	96,427
RUBY TUESDAY INC	COMMON STOCK	64,300	439,812
RUCKUS WIRELESS INC	COMMON STOCK	37,800	454,356
RUDOLPH TECHNOLOGIES INC	COMMON STOCK	28,906	295,708
RUSH ENTERPRISES INC CL A	COMMON STOCK	36,322	1,164,120

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RUSSELL 2000 MINI MAR15	FUT-INDEX	5,700	243,390
RUTH S HOSPITALITY GROUP INC	COMMON STOCK	34,264	513,960
RYLAND GROUP INC/THE	COMMON STOCK	47,400	1,827,744
RYMAN HOSPITALITY PROPERTIES	REAL ESTATE INV TRST	40,078	2,113,714
S + T BANCORP INC	COMMON STOCK	29,200	870,452
S+P MID 400 EMINI MAR15	FUT-INDEX	11,000	372,387
SABRA HEALTH CARE REIT INC	REAL ESTATE INV TRST	45,709	1,388,182
SABRE CORP	COMMON STOCK	39,300	796,611
SAFE BULKERS INC	COMMON STOCK	32,500	127,075
SAFEGUARD SCIENTIFICS INC	COMMON STOCK	25,306	501,565
SAFETY INSURANCE GROUP INC	COMMON STOCK	13,900	889,739
SAGA COMMUNICATIONS INC CL A	COMMON STOCK	2,200	95,656
SAGENT PHARMACEUTICALS INC	COMMON STOCK	18,300	459,513
SAIA INC	COMMON STOCK	24,375	1,349,400
SALIX PHARMACEUTICALS LTD	COMMON STOCK	56,663	6,512,845
SALLY BEAUTY HOLDINGS INC	COMMON STOCK	144,217	4,433,231
SANCHEZ ENERGY CORP	COMMON STOCK	36,900	342,801
SANDERSON FARMS INC	COMMON STOCK	20,850	1,751,921
SANDRIDGE ENERGY INC	COMMON STOCK	440,078	800,942
SANDY SPRING BANCORP INC	COMMON STOCK	25,150	655,912
SANGAMO BIOSCIENCES INC	COMMON STOCK	59,300	901,953
SANMINA CORP	COMMON STOCK	80,400	1,891,812
SANTANDER CONSUMER USA HOLDI	COMMON STOCK	80,800	1,584,488
SAPIENT CORPORATION	COMMON STOCK	111,300	2,769,144
SAREPTA THERAPEUTICS INC	COMMON STOCK	28,800	416,736
SAUL CENTERS INC	REAL ESTATE INV TRST	8,835	505,274
SBA COMMUNICATIONS CORP CL A	COMMON STOCK	115,271	12,767,416
SCANSOURCE INC	COMMON STOCK	29,400	1,180,704

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SCHNITZER STEEL INDS INC A	COMMON STOCK	27,534	621,167
SCHOLASTIC CORP	COMMON STOCK	26,600	968,772
SCHULMAN (A.) INC	COMMON STOCK	28,836	1,168,723
SCHWEITZER MAUDUIT INTL INC	COMMON STOCK	32,110	1,358,253
SCICLONE PHARMACEUTICALS INC	COMMON STOCK	72,025	630,939
SCIENCE APPLICATIONS INTE	COMMON STOCK	33,642	1,666,288
SCIENTIFIC GAMES CORP A	COMMON STOCK	51,187	651,611
SCIQUEST INC	COMMON STOCK	23,800	343,910
SCORE BRD INC	COMMON STOCK	137	0
SCORPIO BULKERS INC	COMMON STOCK	120,400	237,188
SCORPIO TANKERS INC	COMMON STOCK	173,000	1,503,370
SCOTTS MIRACLE GRO CO CL A	COMMON STOCK	42,020	2,618,686
SEABOARD CORP W/D	COMMON STOCK	308	1,292,969
SEACHANGE INTERNATIONAL INC	COMMON STOCK	34,700	221,386
SEACOAST BANKING CORP/FL	COMMON STOCK	17,440	239,800
SEACOR HOLDINGS INC	COMMON STOCK	15,262	1,126,488
SEADRILL LTD	COMMON STOCK	316,200	3,775,428
SEARS HOLDINGS CORP	COMMON STOCK	23,300	768,434
SEARS HOMETOWN AND OUTLET ST	COMMON STOCK	7,800	102,570
SEATTLE GENETICS INC	COMMON STOCK	96,724	3,107,742
SEAWORLD ENTERTAINMENT INC	COMMON STOCK	60,200	1,077,580
SEI INVESTMENTS COMPANY	COMMON STOCK	118,444	4,742,498
SELECT COMFORT CORPORATION	COMMON STOCK	55,500	1,500,165
SELECT INCOME REIT	REAL ESTATE INV TRST	32,200	786,002
SELECT MEDICAL HOLDINGS CORP	COMMON STOCK	69,100	995,040
SELECTIVE INSURANCE GROUP	COMMON STOCK	56,558	1,536,681
SEMGROUP CORP CLASS A	COMMON STOCK	39,849	2,725,273
SEMTECH CORP	COMMON STOCK	63,700	1,756,209
SENECA FOODS CORP CL A	COMMON STOCK	10,100	273,003
SENIOR HOUSING PROP TRUST	REAL ESTATE INV TRST	187,790	4,152,037
SENOXYX INC	COMMON STOCK	35,600	213,956
SENSIENT TECHNOLOGIES CORP	COMMON STOCK	44,700	2,697,198
SEQUENOM INC	COMMON STOCK	96,222	356,021
SERVICE CORP INTERNATIONAL	COMMON STOCK	190,369	4,321,376
SERVICEMASTER GLOBAL HOLDING	COMMON STOCK	37,400	1,001,198
SERVICENOW INC	COMMON STOCK	128,800	8,739,080
SERVICESTOURCE INTERNATIONAL	COMMON STOCK	44,300	207,324
SEVENTY SEVEN ENERGY INC	COMMON STOCK	40,000	216,400
SFX ENTERTAINMENT INC	COMMON STOCK	19,400	87,882
SHENANDOAH TELECOMMUNICATION	COMMON STOCK	26,200	818,750
SHILOH INDUSTRIES INC	COMMON STOCK	7,100	111,683
SHIP FINANCE INTL LTD	COMMON STOCK	53,029	748,769
SHOE CARNIVAL INC	COMMON STOCK	16,200	416,178
SHORETEL INC	COMMON STOCK	46,400	341,040
SHUTTERFLY INC	COMMON STOCK	37,293	1,554,932
SHUTTERSTOCK INC	COMMON STOCK	13,400	925,940
SIERRA BANCORP	COMMON STOCK	12,800	224,768
SIGNATURE BANK	COMMON STOCK	42,500	5,353,300
SIGNET JEWELERS LTD	COMMON STOCK	71,801	9,446,858
SILGAN HOLDINGS INC	COMMON STOCK	39,449	2,114,466
SILICON GRAPHICS INTERNATIONAL	COMMON STOCK	30,400	345,952
SILICON IMAGE INC	COMMON STOCK	91,000	502,320
SILICON LABORATORIES INC	COMMON STOCK	42,900	2,042,898
SILVER BAY REALTY TRUST CORP	REAL ESTATE INV TRST	33,058	547,440
SILVER SPRING NETWORKS INC	COMMON STOCK	29,700	250,371
SIMMONS FIRST NATL CORP CL A	COMMON STOCK	16,100	654,465
SIMPSON MANUFACTURING CO INC	COMMON STOCK	39,400	1,363,240
SINCLAIR BROADCAST GROUP A	COMMON STOCK	65,296	1,786,499
SIRIUS XM HOLDINGS INC	COMMON STOCK	2,355,896	8,245,636
SIRONA DENTAL SYSTEMS INC	COMMON STOCK	54,200	4,735,454
SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	62,600	2,701,190
SIZMEK INC	COMMON STOCK	25,000	156,500
SJW CORP	COMMON STOCK	15,067	483,952

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SKECHERS USA INC CL A	COMMON STOCK	38,200	2,110,550
SKYWEST INC	COMMON STOCK	50,366	668,860
SKYWORKS SOLUTIONS INC	COMMON STOCK	169,535	12,326,890
SL GREEN REALTY CORP	REAL ESTATE INV TRST	85,415	10,166,093
SLM CORP	COMMON STOCK	376,300	3,834,497
SM ENERGY CO	COMMON STOCK	59,900	2,310,942
SMITH (A.O.) CORP	COMMON STOCK	67,284	3,795,490
SMITH + WESSON HOLDING CORP	COMMON STOCK	54,300	514,221
SNYDERS LANCE INC	COMMON STOCK	43,600	1,331,980
SOLARCITY CORP	COMMON STOCK	37,700	2,016,196
SOLARWINDS INC	COMMON STOCK	58,179	2,899,060
SOLAZYME INC	COMMON STOCK	66,100	170,538
SOLERA HOLDINGS INC	COMMON STOCK	61,300	3,137,334
SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK	38,700	1,046,448
SONIC CORP	COMMON STOCK	46,933	1,277,986
SONOCO PRODUCTS CO	COMMON STOCK	95,620	4,178,594
SONUS NETWORKS INC	COMMON STOCK	185,815	737,686
SOTHEBY S	COMMON STOCK	54,100	2,336,038
SOUTH JERSEY INDUSTRIES	COMMON STOCK	31,300	1,844,509
SOUTH STATE CORP	COMMON STOCK	24,539	1,646,076
SOUTHERN COPPER CORP	COMMON STOCK	130,003	3,666,085
SOUTHSIDE BANCSHARES INC	COMMON STOCK	23,069	666,925
SOUTHWEST BANCORP INC/OKLA	COMMON STOCK	21,400	371,504
SOUTHWEST GAS CORP	COMMON STOCK	41,100	2,540,391
SOVRAN SELF STORAGE INC	REAL ESTATE INV TRST	30,602	2,669,106
SP PLUS CORP	COMMON STOCK	14,900	375,927
SPANSION INC CLASS A	COMMON STOCK	46,200	1,580,964
SPARTAN MOTORS INC	COMMON STOCK	34,450	181,207

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SPARTANNASH CO	COMMON STOCK	35,558	929,486
SPARTON CORP	COMMON STOCK	12,000	340,080
SPECTRANETICS CORP	COMMON STOCK	39,434	1,363,628
SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK	20,900	1,999,712
SPECTRUM PHARMACEUTICALS INC	COMMON STOCK	67,339	466,659
SPEEDWAY MOTORSPORTS INC	COMMON STOCK	14,400	314,928
SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK	107,330	4,619,483
SPIRIT AIRLINES INC	COMMON STOCK	64,900	4,905,142
SPIRIT REALTY CAPITAL INC	REAL ESTATE INV TRST	363,678	4,324,131
SPLUNK INC	COMMON STOCK	106,700	6,289,965
SPOK HOLDINGS INC	COMMON STOCK	25,260	438,514
SPRINGLEAF HOLDINGS INC	COMMON STOCK	23,500	849,995
SPRINT CORP	COMMON STOCK	650,528	2,699,691
SPROUTS FARMERS MARKET INC	COMMON STOCK	86,900	2,952,862
SPS COMMERCE INC	COMMON STOCK	15,500	877,765
SPX CORP	COMMON STOCK	39,086	3,358,269
SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK	62,100	3,632,229
SSGA	STIF-TYPE INSTRUMENT	6,179,597	6,179,597
ST JOE CO/THE	COMMON STOCK	57,600	1,059,264
STAAR SURGICAL CO	COMMON STOCK	35,900	327,049
STAG INDUSTRIAL INC	REAL ESTATE INV TRST	35,700	874,650
STAGE STORES INC	COMMON STOCK	35,248	729,634
STAMPS.COM INC	COMMON STOCK	12,750	611,873
STANCORP FINANCIAL GROUP	COMMON STOCK	39,900	2,787,414
STANDARD MOTOR PRODS	COMMON STOCK	19,200	731,904
STANDARD PACIFIC CORP	COMMON STOCK	143,363	1,045,116
STANDEX INTERNATIONAL CORP	COMMON STOCK	12,400	958,024
STARWOOD PROPERTY TRUST INC	REAL ESTATE INV TRST	197,600	4,592,224
STARWOOD WAYPOINT RESIDE	REAL ESTATE INV TRST	36,880	972,526
STARZ A	COMMON STOCK	83,168	2,470,090
STATE AUTO FINANCIAL CORP	COMMON STOCK	15,800	351,076
STATE BANK FINANCIAL CORP	COMMON STOCK	28,400	567,432
STEEL DYNAMICS INC	COMMON STOCK	203,500	4,017,090
STEELCASE INC CL A	COMMON STOCK	84,790	1,521,981
STEIN MART INC	COMMON STOCK	27,600	403,512
STEINER LEISURE LTD	COMMON STOCK	13,800	637,698
STEMLINE THERAPEUTICS INC	COMMON STOCK	8,600	146,716
STEPAN CO	COMMON STOCK	18,832	754,787
STERIS CORP	COMMON STOCK	52,200	3,385,170
STERLING BANCORP/DE	COMMON STOCK	84,819	1,219,697
STERLING CONSTRUCTION CO	COMMON STOCK	16,450	105,116
STEVEN MADDEN LTD	COMMON STOCK	58,612	1,865,620
STEWART INFORMATION SERVICES	COMMON STOCK	21,500	796,360
STIFEL FINANCIAL CORP	COMMON STOCK	62,666	3,197,219
STILLWATER MINING CO	COMMON STOCK	114,643	1,689,838
STOCK YARDS BANCORP INC	COMMON STOCK	15,710	523,771
STONE ENERGY CORP	COMMON STOCK	50,472	851,967
STONERIDGE INC	COMMON STOCK	36,000	462,960
STORE CAPITAL CORP	REAL ESTATE INV TRST	23,700	512,157
STRATASYS LTD	COMMON STOCK	44,100	3,665,151
STRATEGIC HOTELS + RESORTS I	REAL ESTATE INV TRST	219,700	2,906,631
STRAYER EDUCATION INC	COMMON STOCK	12,500	928,500
STURM RUGER + CO INC	COMMON STOCK	19,100	661,433
SUCAMPO PHARMACEUTICALS CL A	COMMON STOCK	4,800	68,544
SUFFOLK BANCORP	COMMON STOCK	16,400	372,444
SUMMIT HOTEL PROPERTIES INC	REAL ESTATE INV TRST	77,400	962,856
SUN BANCORP INC NJ	COMMON STOCK	4,080	79,152
SUN COMMUNITIES INC	REAL ESTATE INV TRST	43,500	2,630,010
SUN HYDRAULICS CORP	COMMON STOCK	22,100	870,298
SUNCOKE ENERGY INC	COMMON STOCK	70,660	1,366,564
SUNEDISON INC	COMMON STOCK	239,100	4,664,841
SUNESIS PHARMACEUTICALS INC	COMMON STOCK	45,100	115,005
SUNPOWER CORP	COMMON STOCK	42,585	1,099,971

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SUNSTONE HOTEL INVESTORS INC	REAL ESTATE INV TRST	177,382	2,928,577
SUPER MICRO COMPUTER INC	COMMON STOCK	24,300	847,584
SUPERIOR ENERGY SERVICES INC	COMMON STOCK	139,770	2,816,366
SUPERIOR INDUSTRIES INTL	COMMON STOCK	27,900	552,141
SUPERVALU INC W/D	COMMON STOCK	188,100	1,824,570
SURGICAL CARE AFFILIATES INC	COMMON STOCK	10,900	366,785
SURMODICS INC	COMMON STOCK	16,825	371,833
SUSQUEHANNA BANCSHARES INC	COMMON STOCK	160,669	2,157,785
SVB FINANCIAL GROUP	COMMON STOCK	45,000	5,223,150
SWIFT ENERGY CO	COMMON STOCK	43,550	176,378
SWIFT TRANSPORTATION CO	COMMON STOCK	80,816	2,313,762
SWS GROUP INC	COMMON STOCK	28,309	195,615
SYKES ENTERPRISES INC	COMMON STOCK	38,243	897,563
SYMETRA FINANCIAL CORP	COMMON STOCK	76,900	1,772,545
SYMMETRY SURGICAL INC	COMMON STOCK	9,036	70,390
SYNAGEVA BIOPHARMA CORP	COMMON STOCK	18,700	1,735,173
SYNAPTICS INC	COMMON STOCK	32,300	2,223,532
SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK	30,400	1,272,544
SYNCHRONY FINANCIAL	COMMON STOCK	116,300	3,459,925
SYNERGY PHARMACEUTICALS INC	COMMON STOCK	57,800	176,290
SYNERGY RESOURCES CORP	COMMON STOCK	34,960	438,398
SYNNEX CORP	COMMON STOCK	26,000	2,032,160
SYNOPSYS INC	COMMON STOCK	138,147	6,005,250
SYNOVUS FINANCIAL CORP	COMMON STOCK	123,603	3,348,405
SYNTA PHARMACEUTICALS CORP	COMMON STOCK	27,600	73,140
SYNTEL INC	COMMON STOCK	28,000	1,259,440
SYNUTRA INTERNATIONAL INC	COMMON STOCK	19,399	117,946
SYSTEMAX INC	COMMON STOCK	10,600	143,100

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T MOBILE US INC	COMMON STOCK	237,400	6,395,556
TABLEAU SOFTWARE INC CL A	COMMON STOCK	33,800	2,864,888
TAHOE RESOURCES INC	COMMON STOCK	75,800	1,051,346
TAKE TWO INTERACTIVE SOFTWARE	COMMON STOCK	75,850	2,126,076
TAL INTERNATIONAL GROUP INC	COMMON STOCK	32,785	1,428,442
TANDEM DIABETES CARE INC	COMMON STOCK	8,900	113,030
TANGER FACTORY OUTLET CENTER	REAL ESTATE INV TRST	80,892	2,989,768
TANGOE INC/CT	COMMON STOCK	26,500	345,295
TARGA RESOURCES CORP	COMMON STOCK	34,400	3,648,120
TASER INTERNATIONAL INC	COMMON STOCK	50,000	1,324,000
TAUBMAN CENTERS INC	REAL ESTATE INV TRST	56,400	4,310,088
TAYLOR MORRISON HOME CORP A	COMMON STOCK	28,200	532,698
TCF FINANCIAL CORP	COMMON STOCK	161,775	2,570,605
TD AMERITRADE HOLDING CORP	COMMON STOCK	240,376	8,600,653
TEAM HEALTH HOLDINGS INC	COMMON STOCK	64,100	3,687,673
TEAM INC	COMMON STOCK	20,580	832,667
TECH DATA CORP	COMMON STOCK	37,775	2,388,513
TECHTARGET	COMMON STOCK	10,300	117,111
TEEKAY CORP	COMMON STOCK	36,400	1,852,396
TEEKAY TANKERS LTD CLASS A	COMMON STOCK	72,800	368,368
TEJON RANCH CO	WARRANTS	2,272	3,976
TEJON RANCH CO	COMMON STOCK	15,384	453,213
TELEDYNE TECHNOLOGIES INC	COMMON STOCK	33,437	3,435,317
TELEFLEX INC	COMMON STOCK	37,376	4,291,512
TELENAV INC	COMMON STOCK	18,400	122,728
TELEPHONE AND DATA SYSTEMS	COMMON STOCK	77,795	1,964,324
TELETECH HOLDINGS INC	COMMON STOCK	19,400	459,392
TEMPUR SEALY INTERNATIONAL I	COMMON STOCK	55,529	3,049,097
TENNANT CO	COMMON STOCK	16,600	1,198,022
TENNECO INC	COMMON STOCK	52,782	2,987,989
TERADYNE INC	COMMON STOCK	187,900	3,718,541
TEREX CORP	COMMON STOCK	98,300	2,740,604
TERRAFORM POWER INC A	COMMON STOCK	20,900	645,392
TERRENO REALTY CORP	REAL ESTATE INV TRST	17,200	354,836
TERRITORIAL BANCORP INC	COMMON STOCK	12,800	275,840
TESARO INC	COMMON STOCK	12,500	464,875
TESCO CORP	COMMON STOCK	29,000	371,780
TESLA MOTORS INC	COMMON STOCK	84,700	18,838,127
TESSCO TECHNOLOGIES INC	COMMON STOCK	2,100	60,900
TESSERA TECHNOLOGIES INC	COMMON STOCK	51,209	1,831,234
TETRA TECH INC	COMMON STOCK	63,983	1,708,346
TETRA TECHNOLOGIES INC	COMMON STOCK	81,605	545,121
TETRAPHASE PHARMACEUTICALS I	COMMON STOCK	20,000	794,200
TEXAS CAPITAL BANCSHARES INC	COMMON STOCK	38,925	2,114,795
TEXAS ROADHOUSE INC	COMMON STOCK	63,115	2,130,762
TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK	18,900	648,648
TEXTURA CORP	COMMON STOCK	5,300	150,891
TFS FINANCIAL CORP	COMMON STOCK	80,800	1,202,708
THERAPEUTICSMD INC	COMMON STOCK	85,700	381,365
THERAVANCE BIOPHARMA INC	COMMON STOCK	21,628	322,690
THERAVANCE INC	COMMON STOCK	75,700	1,071,155
THERMON GROUP HOLDINGS INC	COMMON STOCK	23,600	570,884
THIRD POINT REINSURANCE LTD	COMMON STOCK	49,400	715,806
THOMSON REUTERS CORP	COMMON STOCK	318,000	12,828,120
THOR INDUSTRIES INC	COMMON STOCK	41,700	2,329,779
THORATEC CORP	COMMON STOCK	57,083	1,852,914
THRESHOLD PHARMACEUTICALS	COMMON STOCK	35,400	112,572
TIDEWATER INC	COMMON STOCK	48,535	1,573,019
TILE SHOP HLDGS INC	COMMON STOCK	16,000	142,080
TIME INC	COMMON STOCK	106,700	2,625,887
TIMKEN CO	COMMON STOCK	72,775	3,106,037
TIMKENSTEEL CORP	COMMON STOCK	36,387	1,347,411
TITAN INTERNATIONAL INC	COMMON STOCK	53,100	564,453

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TITAN MACHINERY INC	COMMON STOCK	16,681	232,533
TIVO INC	COMMON STOCK	111,100	1,315,424
TOLL BROTHERS INC	COMMON STOCK	163,300	5,596,291
TOMPKINS FINANCIAL CORP	COMMON STOCK	12,087	668,411
TOOTSIE ROLL INDS	COMMON STOCK	22,713	696,153
TORNIER NV	COMMON STOCK	30,900	787,950
TORO CO	COMMON STOCK	50,256	3,206,835
TOWER INTERNATIONAL INC	COMMON STOCK	17,800	454,790
TOWERS WATSON + CO CL A	COMMON STOCK	58,000	6,563,860
TOWNE BANK	COMMON STOCK	25,750	389,340
TRANSDIGM GROUP INC	COMMON STOCK	47,300	9,287,355
TRAVELZOO INC	COMMON STOCK	6,000	75,720
TREASURY BILL	GOVERNMENT ISSUES	1,882,000	1,882,000
TREASURY BILL	GOVERNMENT ISSUES	650,000	650,000
TRECORA RESOURCES	COMMON STOCK	9,600	141,120
TREDEGAR CORP	COMMON STOCK	27,946	628,506
TREEHOUSE FOODS INC	COMMON STOCK	35,784	3,060,606
TREX COMPANY INC	COMMON STOCK	35,082	1,493,792
TRI POINTE HOMES INC	COMMON STOCK	133,700	2,038,925
TRIANGLE PETROLEUM CORP	COMMON STOCK	66,000	315,480
TRICO BANCSHARES	COMMON STOCK	15,800	390,260
TRIMAS CORP	COMMON STOCK	39,000	1,220,310
TRIMBLE NAVIGATION LTD	COMMON STOCK	233,370	6,193,640
TRINET GROUP INC	COMMON STOCK	13,100	409,768
TRINITY INDUSTRIES INC	COMMON STOCK	138,400	3,876,584
TRIPLE S MANAGEMENT CORP B	COMMON STOCK	22,800	545,148
TRIQUINT SEMICONDUCTOR INC	COMMON STOCK	161,970	4,462,274
TRIUMPH GROUP INC	COMMON STOCK	50,100	3,367,722

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TRUIS THERAPEUTICS INC	COMMON STOCK	30,500	0
TRONOX LTD CL A	COMMON STOCK	54,300	1,296,684
TRUEBLUE INC	COMMON STOCK	42,928	955,148
TRULIA INC	COMMON STOCK	32,571	1,499,243
TRUSTCO BANK CORP NY	COMMON STOCK	93,433	678,324
TRUSTMARK CORP	COMMON STOCK	64,982	1,594,658
TRW AUTOMOTIVE HOLDINGS CORP	COMMON STOCK	100,951	10,382,810
TTM TECHNOLOGIES	COMMON STOCK	52,768	397,343
TUESDAY MORNING CORP	COMMON STOCK	37,250	808,325
TUMI HOLDINGS INC	COMMON STOCK	43,100	1,022,763
TUPPERWARE BRANDS CORP	COMMON STOCK	45,000	2,835,000
TUTOR PERINI CORP	COMMON STOCK	35,949	865,292
TWIN DISC INC	COMMON STOCK	8,900	176,754
TWITTER INC	COMMON STOCK	459,000	16,464,330
TWO HARBORS INVESTMENT CORP	REAL ESTATE INV TRST	330,900	3,315,618
TYLER TECHNOLOGIES INC	COMMON STOCK	29,814	3,262,844
U.S. PHYSICAL THERAPY INC	COMMON STOCK	12,900	541,284
UBIQUITI NETWORKS INC	COMMON STOCK	26,100	773,604
UDR INC	REAL ESTATE INV TRST	224,694	6,925,069
UGI CORP	COMMON STOCK	154,300	5,860,314
UIL HOLDINGS CORP	COMMON STOCK	53,333	2,322,119
ULTA SALON COSMETICS + FRAGR	COMMON STOCK	57,400	7,338,016
ULTIMATE SOFTWARE GROUP INC	COMMON STOCK	25,620	3,761,400
ULTRA CLEAN HOLDINGS INC	COMMON STOCK	19,500	180,960
ULTRA PETROLEUM CORP	COMMON STOCK	136,600	1,797,656
ULTRAPETROL (BAHAMAS) LTD	COMMON STOCK	14,400	30,816
ULTRATECH INC	COMMON STOCK	28,800	534,528
UMB FINANCIAL CORP	COMMON STOCK	34,684	1,973,173
UMH PROPERTIES INC	REAL ESTATE INV TRST	12,400	118,420
UMPQUA HOLDINGS CORP	COMMON STOCK	147,635	2,511,271
UNIFI INC	COMMON STOCK	16,200	481,626
UNIFIRST CORP/MA	COMMON STOCK	14,200	1,724,590
UNILIFE CORP	COMMON STOCK	100,100	335,335
UNION BANKSHARES CORP	COMMON STOCK	42,071	1,013,070
UNISYS CORP	COMMON STOCK	47,140	1,389,687
UNIT CORP	COMMON STOCK	48,650	1,658,965
UNITED BANKSHARES INC	COMMON STOCK	64,793	2,426,498
UNITED COMMUNITY BANKS/GA	COMMON STOCK	40,162	760,668
UNITED CONTINENTAL HOLDINGS	COMMON STOCK	334,408	22,368,551
UNITED FINANCIAL BANCORP INC	COMMON STOCK	58,357	838,007
UNITED FIRE GROUP INC	COMMON STOCK	23,900	710,547
UNITED NATURAL FOODS INC	COMMON STOCK	45,300	3,502,823
UNITED STATES LIME + MINERAL	COMMON STOCK	2,700	196,722
UNITED STATES STEEL CORP	COMMON STOCK	131,600	3,518,984
UNITED STATIONERS INC	COMMON STOCK	39,418	1,661,863
UNITED THERAPEUTICS CORP	COMMON STOCK	42,910	5,556,416
UNITIL CORP	COMMON STOCK	11,300	414,371
UNIVERSAL AMERICAN CORP	COMMON STOCK	32,061	297,526
UNIVERSAL CORP/VA	COMMON STOCK	23,966	1,054,025
UNIVERSAL DISPLAY CORP	COMMON STOCK	39,900	1,107,225
UNIVERSAL ELECTRONICS INC	COMMON STOCK	16,300	1,059,989
UNIVERSAL FOREST PRODUCTS	COMMON STOCK	21,200	1,127,840
UNIVERSAL HEALTH RLTY INCOME	REAL ESTATE INV TRST	12,000	577,440
UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK	16,200	331,290
UNIVERSAL STAINLESS + ALLOY	COMMON STOCK	7,400	186,110
UNIVERSAL TECHNICAL INSTITUT	COMMON STOCK	22,300	219,432
UNIVERSAL TRUCKLOAD SERVICES	COMMON STOCK	8,000	228,080
UNIVEST CORP OF PENNSYLVANIA	COMMON STOCK	18,149	367,336
UNWIRED PLANET INC	COMMON STOCK	96,654	96,654
URSTADT BIDDLE CLASS A	REAL ESTATE INV TRST	26,600	582,008
US CELLULAR CORP	COMMON STOCK	12,350	491,901
US CONCRETE INC	COMMON STOCK	13,700	389,765
US DOLLAR		(1,636,314)	(1,636,314)

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US ECOLOGY INC	COMMON STOCK	20,200	810,424
US SILICA HOLDINGS INC	COMMON STOCK	47,800	1,227,982
USANA HEALTH SCIENCES INC	COMMON STOCK	6,390	655,550
USG CORP	COMMON STOCK	74,225	2,077,558
UTAH MEDICAL PRODUCTS INC	COMMON STOCK	1,000	60,050
UTI WORLDWIDE INC	COMMON STOCK	82,300	993,361
VAALCO ENERGY INC	COMMON STOCK	61,189	279,022
VAIL RESORTS INC	COMMON STOCK	33,000	3,007,290
VALIDUS HOLDINGS LTD	COMMON STOCK	80,779	3,357,175
VALLEY NATIONAL BANCORP	COMMON STOCK	222,917	2,164,524
VALMONT INDUSTRIES	COMMON STOCK	21,300	2,705,100
VALSPAR CORP/THE	COMMON STOCK	75,558	6,534,256
VANDA PHARMACEUTICALS INC	COMMON STOCK	31,100	445,352
VANTAGE DRILLING CO	COMMON STOCK	203,700	99,569
VANTIV INC CL A	COMMON STOCK	111,000	3,765,120
VASCO DATA SECURITY INTL	COMMON STOCK	32,897	928,024
VASCULAR SOLUTIONS INC	COMMON STOCK	16,700	453,572
VCA INC	COMMON STOCK	80,600	3,930,862
VECTOR GROUP LTD	COMMON STOCK	68,893	1,468,110
VECTREN CORP	COMMON STOCK	75,288	3,480,564
VECTRUS INC	COMMON STOCK	10,072	275,973
VEECO INSTRUMENTS INC	COMMON STOCK	41,600	1,451,008
VEEVA SYSTEMS INC CLASS A	COMMON STOCK	33,000	871,530
VERA BRADLEY INC	COMMON STOCK	19,200	391,296
VERASTEM INC	COMMON STOCK	20,300	185,542
VERIFONE SYSTEMS INC	COMMON STOCK	103,761	3,859,909
VERINT SYSTEMS INC	COMMON STOCK	50,948	2,969,249
VERISK ANALYTICS INC CLASS A	COMMON STOCK	146,800	9,402,540

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VERITIV CORP	COMMON STOCK	7,500	389,025
VIAD CORP	COMMON STOCK	22,494	599,690
VIASAT INC	COMMON STOCK	38,880	2,450,606
VICOR CORP	COMMON STOCK	20,000	242,000
VILLAGE SUPER MARKET CLASS A	COMMON STOCK	6,800	186,116
VINCE HOLDING CORP	COMMON STOCK	11,200	292,768
VIOLIN MEMORY INC	COMMON STOCK	66,500	318,535
VIRNETX HOLDING CORP	COMMON STOCK	41,600	228,384
VIRTUS INVESTMENT PARTNERS	COMMON STOCK	6,689	1,140,408
VIRTUSA CORP	COMMON STOCK	20,444	851,901
VISHAY INTERTECHNOLOGY INC	COMMON STOCK	129,758	1,836,076
VISHAY PRECISION GROUP	COMMON STOCK	11,477	196,945
VISTEON CORP	COMMON STOCK	40,000	4,274,400
VITAMIN SHOPPE INC	COMMON STOCK	28,475	1,383,316
VIVUS INC	COMMON STOCK	100,200	288,576
VMWARE INC CLASS A	COMMON STOCK	78,336	6,464,287
VOCERA COMMUNICATIONS INC	COMMON STOCK	17,500	182,350
VOLCANO CORP	COMMON STOCK	54,140	968,023
VONAGE HOLDINGS CORP	COMMON STOCK	154,700	589,407
VOXX INTERNATIONAL CORP	COMMON STOCK	17,500	153,300
VOYA FINANCIAL INC	COMMON STOCK	120,000	5,085,600
VRINGO INC	COMMON STOCK	5,400	2,971
VSE CORP	COMMON STOCK	4,500	296,550
VWR CORP	COMMON STOCK	22,600	584,662
W+T OFFSHORE INC	COMMON STOCK	37,200	273,048
WABASH NATIONAL CORP	COMMON STOCK	74,657	922,761
WABCO HOLDINGS INC	COMMON STOCK	50,615	5,303,440
WABTEC CORP	COMMON STOCK	86,204	7,490,266
WADDELL + REED FINANCIAL A	COMMON STOCK	76,108	3,791,701
WAGeworks INC	COMMON STOCK	31,000	2,001,670
WALKER + DUNLOP INC	COMMON STOCK	6,900	121,026
WALTER ENERGY INC	COMMON STOCK	62,500	86,250
WALTER INVESTMENT MANAGEMENT	COMMON STOCK	34,982	577,553
WARREN RESOURCES INC	COMMON STOCK	53,478	86,100
WASHINGTON FEDERAL INC	COMMON STOCK	92,322	2,044,932
WASHINGTON REIT	REAL ESTATE INV TRST	66,700	1,844,922
WASHINGTON TRUST BANCORP	COMMON STOCK	15,400	618,772
WASTE CONNECTIONS INC	COMMON STOCK	110,637	4,866,922
WATERSTONE FINANCIAL INC	COMMON STOCK	7,242	95,232
WATSCO INC	COMMON STOCK	24,500	2,621,500
WATTS WATER TECHNOLOGIES A	COMMON STOCK	28,800	1,827,072
WAUSAU PAPER CORP	COMMON STOCK	57,000	648,090
WD 40 CO	COMMON STOCK	16,100	1,369,788
WEB.COM GROUP INC	COMMON STOCK	45,800	869,742
WEBMD HEALTH CORP	COMMON STOCK	35,312	1,396,590
WEBSTER FINANCIAL CORP	COMMON STOCK	87,262	2,838,633
WEIGHT WATCHERS INTL INC	COMMON STOCK	27,700	688,068
WEINGARTEN REALTY INVESTORS	REAL ESTATE INV TRST	111,450	3,891,834
WEIS MARKETS INC	COMMON STOCK	12,500	597,750
WELLCARE HEALTH PLANS INC	COMMON STOCK	42,200	3,462,932
WENDY S CO/THE	COMMON STOCK	234,677	2,119,133
WERNER ENTERPRISES INC	COMMON STOCK	36,832	1,147,317
WESBANCO INC	COMMON STOCK	27,774	966,535
WESCO AIRCRAFT HOLDINGS INC	COMMON STOCK	36,500	510,270
WESCO INTERNATIONAL INC	COMMON STOCK	40,565	3,091,459
WEST BANCORPORATION	COMMON STOCK	19,400	330,188
WEST CORP	COMMON STOCK	33,600	1,108,800
WEST MARINE INC	COMMON STOCK	22,400	289,408
WEST PHARMACEUTICAL SERVICES	COMMON STOCK	61,500	3,274,260
WESTAMERICA BANCORPORATION	COMMON STOCK	26,338	1,291,089
WESTAR ENERGY INC	COMMON STOCK	114,600	4,726,104
WESTERN ALLIANCE BANCORP	COMMON STOCK	68,200	1,895,960
WESTERN ASSET MORTGAGE CAPIT	REAL ESTATE INV TRST	20,075	295,103

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WESTERN REFINING INC	COMMON STOCK	52,400	1,979,672
WESTLAKE CHEMICAL CORP	COMMON STOCK	36,600	2,235,894
WESTMORELAND COAL CO	COMMON STOCK	14,500	481,545
WESTWOOD HOLDINGS GROUP INC	COMMON STOCK	6,229	385,077
WEX INC	COMMON STOCK	34,381	3,400,969
WEYCO GROUP INC	COMMON STOCK	8,386	248,813
WGL HOLDINGS INC	COMMON STOCK	45,808	2,502,033
WHITE MOUNTAINS INSURANCE GP	COMMON STOCK	5,500	3,465,605
WHITESTONE REIT	REAL ESTATE INV TRST	20,700	312,777
WHITEWAVE FOODS CO	COMMON STOCK	155,190	5,430,098
WHITING PETROLEUM CORP	COMMON STOCK	151,857	5,011,281
WILEY (JOHN) + SONS CLASS A	COMMON STOCK	40,233	2,383,403
WILLBROS GROUP INC	COMMON STOCK	47,424	297,348
WILLIAM LYON HOMES CL A	COMMON STOCK	11,400	231,078
WILLIAMS SONOMA INC	COMMON STOCK	84,038	6,359,996
WILSHIRE BANCORP INC	COMMON STOCK	74,874	758,474
WINMARK CORP	COMMON STOCK	1,500	130,380
WINNEBAGO INDUSTRIES	COMMON STOCK	27,400	596,224
WINTRUST FINANCIAL CORP	COMMON STOCK	37,124	1,735,918
WISDOMTREE INVESTMENTS INC	COMMON STOCK	105,000	1,645,875
WIX.COM LTD	COMMON STOCK	8,100	170,100
WOLVERINE WORLD WIDE INC	COMMON STOCK	87,558	2,580,334
WOODWARD INC	COMMON STOCK	59,000	2,904,570
WORKDAY INC CLASS A	COMMON STOCK	83,700	6,830,757
WORLD ACCEPTANCE CORP	COMMON STOCK	7,500	595,875
WORLD FUEL SERVICES CORP	COMMON STOCK	65,700	3,083,301
WORLD WRESTLING ENTERTAIN A	COMMON STOCK	26,500	327,010
WORTHINGTON INDUSTRIES	COMMON STOCK	49,900	1,501,491

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WP CAREY INC	REAL ESTATE INV TRST	88,700	6,217,870
WP GLIMCHER INC	REAL ESTATE INV TRST	150,400	2,589,888
WPX ENERGY INC	COMMON STOCK	180,300	2,096,889
WR BERKLEY CORP	COMMON STOCK	89,471	4,586,283
WR GRACE + CO	COMMON STOCK	68,185	6,504,167
WRIGHT MEDICAL GROUP INC	COMMON STOCK	39,737	1,067,733
WSFS FINANCIAL CORP	COMMON STOCK	9,200	707,388
XCERRA CORP	COMMON STOCK	42,033	385,022
XENOPORT INC	COMMON STOCK	32,200	282,394
XO GROUP INC	COMMON STOCK	32,300	588,183
XOMA CORP	COMMON STOCK	80,900	290,431
XOOM CORP	COMMON STOCK	26,800	469,268
XPO LOGISTICS INC	COMMON STOCK	51,049	2,086,883
YADKIN FINANCIAL CORP	COMMON STOCK	17,000	334,050
YELP INC	COMMON STOCK	45,300	2,479,269
YORK RESH CORP	WARRANTS	70	0
YORK WATER CO	COMMON STOCK	13,500	313,335
YRC WORLDWIDE INC	COMMON STOCK	27,900	627,471
ZAYO GROUP HOLDINGS INC	COMMON STOCK	18,200	556,374
ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK	45,025	3,485,385
ZELTIQ AESTHETICS INC	COMMON STOCK	17,100	477,261
ZEP INC	COMMON STOCK	26,401	399,975
ZILLOW INC CLASS A	COMMON STOCK	27,700	2,933,153
ZIOPHARM ONCOLOGY INC	COMMON STOCK	78,300	396,981
ZIX CORP	COMMON STOCK	65,800	236,880
ZOGENIX INC	COMMON STOCK	95,500	130,835
ZULILY INC CL A	COMMON STOCK	12,800	299,520
ZUMIEZ INC	COMMON STOCK	21,862	844,529
ZYNGA INC CL A	COMMON STOCK	658,300	1,751,078
Total : EXHIBIT A - Small/Mid-Cap Stock Index Fund			\$ 3,974,023,194

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EXHIBIT B - Total International Stock Market Index Fund

(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2014

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	3I GROUP PLC	COMMON STOCK	160,294	\$ 1,114,478
	77 BANK LTD/THE	COMMON STOCK	67,000	352,951
	888 HOLDINGS PLC	COMMON STOCK	68,760	147,489
	A2A SPA	COMMON STOCK	243,496	246,707
	AAC TECHNOLOGIES HOLDINGS IN	COMMON STOCK	141,000	751,994
	AAK AB	COMMON STOCK	6,344	336,879
	AALBERTS INDUSTRIES NV	COMMON STOCK	19,538	577,234
	ABACUS PROPERTY GROUP	REAL ESTATE INV TRST	164,528	397,976
	ABB LTD REG	COMMON STOCK	359,861	7,615,883
	ABC ARBITRAGE	COMMON STOCK	17,990	101,850
	ABENGOA SA	COMMON STOCK	63,495	162,652
	ABENGOA SA B SHARES	COMMON STOCK	23,742	51,491
	ABERDEEN ASSET MGMT PLC	COMMON STOCK	167,170	1,117,015
	ABERTIS INFRAESTRUCTURAS SA	COMMON STOCK	72,099	1,424,389
	ABU DHABI COMMERCIAL BANK	COMMON STOCK	288,115	540,330
	ACBEL POLYTECH INC	COMMON STOCK	198,095	218,792
	ACC LTD	COMMON STOCK	9,209	203,333
	ACCELL GROUP	COMMON STOCK	5,291	87,012
	ACCIONA SA	COMMON STOCK	4,752	319,040
	ACCOR SA	COMMON STOCK	29,897	1,339,570
	ACCTON TECHNOLOGY CORP	COMMON STOCK	385,685	193,582
	ACEA SPA	COMMON STOCK	16,800	180,239
	ACER INC	COMMON STOCK	385,777	257,762
	ACERINOX SA	COMMON STOCK	23,461	350,724
	ACKERMANS + VAN HAAREN	COMMON STOCK	5,040	620,530
	ACS ACTIVIDADES CONS Y SERV	COMMON STOCK	26,057	902,221
	ACTELION LTD REG	COMMON STOCK	18,644	2,146,127
	ACUCAP PROPERTIES LTD	REAL ESTATE INV TRST	58,380	261,142
	ADANI ENTERPRISES LTD	COMMON STOCK	37,035	283,274
	ADARO ENERGY TBK PT	COMMON STOCK	4,647,500	389,097
	ADASTRIA HOLDINGS CO LTD	COMMON STOCK	4,460	116,965
	ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK	31,447	132,817
	ADCORP HOLDINGS LTD	COMMON STOCK	37,169	102,891
	ADECCO SA REG	COMMON STOCK	28,543	1,956,391
	ADELAIDE BRIGHTON LTD	COMMON STOCK	96,394	280,053
	ADERANS CO LTD	COMMON STOCK	12,700	119,710
	ADIDAS AG	COMMON STOCK	34,774	2,423,685
	ADITYA BIRLA NUVO LTD	COMMON STOCK	8,305	221,422
	ADMIRAL GROUP PLC	COMMON STOCK	32,872	673,454
	ADP	COMMON STOCK	5,489	665,306

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ADVANCE RESIDENCE INVESTMENT	REAL ESTATE INV TRST	210	560,198
ADVANCED INFO SERVICE FOR RG	COMMON STOCK	185,798	1,417,486
ADVANCED SEMICONDUCTOR ENGR	COMMON STOCK	1,033,147	1,228,227
ADVANTAGE OIL + GAS LTD	COMMON STOCK	47,800	229,457
ADVANTECH CO LTD	COMMON STOCK	71,927	529,970
ADVANTEST CORP	COMMON STOCK	26,600	331,103
AECI LTD	COMMON STOCK	28,493	328,868
AEGON NV	COMMON STOCK	302,115	2,266,770
AEON CO LTD	COMMON STOCK	94,000	945,243
AEON DELIGHT CO LTD	COMMON STOCK	3,700	85,794
AEON FINANCIAL SERVICE CO LT	COMMON STOCK	19,000	371,077
AEON MALL CO LTD	COMMON STOCK	19,800	349,803
AET AND D HLDGS NO 1 PTY LTD	COMMON STOCK	36,515	0
AF AB B SHS	COMMON STOCK	31,136	501,113
AFREN PLC	COMMON STOCK	229,448	164,874
AFRICA ISRAEL INV LTD	COMMON STOCK	71,828	65,289

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AFRICA ISRAEL INV LTD	WARRANTS	6,244	80
AFRICA ISRAEL PROPERTIES LTD	COMMON STOCK	10,350	137,050
AFRICAN BANK INVESTMENTS LTD	COMMON STOCK	246,737	6,612
AFRICAN RAINBOW MINERALS LTD	COMMON STOCK	23,633	242,767
AGEAS	COMMON STOCK	42,633	1,511,926
AGFA GEVAERT NV	COMMON STOCK	55,086	139,252
AGFA GEVAERT NV STRIP VVPR	COMMON STOCK	6,022	7
AGGREKO PLC	COMMON STOCK	43,131	1,005,302
AGILE PROPERTY HOLDINGS LTD	COMMON STOCK	351,000	198,397
AGL ENERGY LTD	COMMON STOCK	112,016	1,220,638
AGNICO EAGLE MINES LTD	COMMON STOCK	35,693	891,208
AGRICULTURAL BANK OF CHINA H	COMMON STOCK	3,020,000	1,516,689
AGRIUM INC	COMMON STOCK	24,887	2,363,540
AIA GROUP LTD	COMMON STOCK	1,910,800	10,484,899
AICA KOGYO CO LTD	COMMON STOCK	9,800	202,506
AIDA ENGINEERING LTD	COMMON STOCK	18,100	163,461
AIFUL CORP	COMMON STOCK	73,000	244,308
AIMIA INC	COMMON STOCK	42,272	533,213
AIR CHINA LTD H	COMMON STOCK	408,000	328,358
AIR LIQUIDE SA	COMMON STOCK	54,515	6,726,529
AIR WATER INC	COMMON STOCK	24,000	380,097
AIRASIA BHD	COMMON STOCK	360,400	279,638
AIRBUS GROUP NV	COMMON STOCK	93,747	4,656,152
AIRPORT FACILITIES CO LTD	COMMON STOCK	11,400	68,458
AISIN SEIKI CO LTD	COMMON STOCK	33,100	1,188,563
AIXTRON SE	COMMON STOCK	22,542	255,532
AJINOMOTO CO INC	COMMON STOCK	99,000	1,832,684
AKASTOR ASA	COMMON STOCK	36,133	104,104
AKBANK T.A.S.	COMMON STOCK	332,476	1,223,386
AKER SOLUTIONS ASA	COMMON STOCK	36,133	197,917
AKSA AKRILIK KIMYA SANAYII	COMMON STOCK	77,634	246,663
AKSIGORTA	COMMON STOCK	94,875	102,716
AKZO NOBEL	COMMON STOCK	39,754	2,756,728
AL ROV (ISRAEL) LTD	COMMON STOCK	6,495	165,524
ALACER GOLD CORP	COMMON STOCK	76,500	153,892
ALAMOS GOLD INC	COMMON STOCK	30,000	214,979
ALBIOMA SA	COMMON STOCK	8,898	177,110
ALCATEL LUCENT	COMMON STOCK	474,614	1,684,963
ALDAR PROPERTIES PJSC	COMMON STOCK	1,119,028	783,498
ALENT PLC	COMMON STOCK	74,016	369,437
ALFA LAVAL AB	COMMON STOCK	57,841	1,089,713
ALFA S.A.B. A	COMMON STOCK	596,700	1,334,704
ALFRESA HOLDINGS CORP	COMMON STOCK	30,000	362,215
ALI CORP	COMMON STOCK	98,019	80,731
ALIBABA HEALTH INFORMATION T	COMMON STOCK	1,516,000	993,296
ALIMENTATION COUCHE TARD B	COMMON STOCK	64,800	2,724,034
ALL AMERICA LATINA LOGISTICA	COMMON STOCK	86,700	164,920
ALLIANCE FINANCIAL GROUP BHD	COMMON STOCK	315,700	424,490
* ALLIANZ SE REG	COMMON STOCK	70,409	11,698,715
ALLREAL HOLDING AG REG	COMMON STOCK	1,939	267,531
ALMIRALL SA	COMMON STOCK	12,930	213,707
ALONY HETZ PROPERTIES + INV	REAL ESTATE INV TRST	52,720	346,265
ALPEN CO LTD	COMMON STOCK	1,700	23,849
ALPHA BANK A.E.	COMMON STOCK	692,211	391,556
ALPS ELECTRIC CO LTD	COMMON STOCK	35,000	664,674
ALS LTD	COMMON STOCK	72,994	316,606
ALSTOM	COMMON STOCK	34,272	1,105,562
ALTAGAS LTD	COMMON STOCK	19,300	722,177
ALTEN	COMMON STOCK	4,140	177,034
ALTICE SA	COMMON STOCK	12,982	1,024,433
ALTRAN TECHNOLOGIES SA	COMMON STOCK	31,242	295,882
ALTRI SGPS SA	COMMON STOCK	76,954	231,030
ALUMINA LTD	COMMON STOCK	425,103	617,506

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ALUMINUM CORP OF CHINA LTD H	COMMON STOCK	860,000	397,027
AMADA HOLDINGS CO LTD	COMMON STOCK	70,000	599,592
AMADEUS IT HOLDING SA A SHS	COMMON STOCK	69,072	2,744,729
AMAGERBANKEN A/S	COMMON STOCK	59,280	0
AMATA CORP PUBLIC CO LTD FOR	COMMON STOCK	508,228	242,528
AMAYA INC	COMMON STOCK	19,600	483,125
AMBEV SA	COMMON STOCK	753,261	4,682,258

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AMBUJA CEMENTS LTD	COMMON STOCK	100,699	363,220
AMCOR LIMITED	COMMON STOCK	207,967	2,294,040
AMEC FOSTER WHEELER PLC	COMMON STOCK	59,020	772,774
AMER SPORTS OYJ	COMMON STOCK	33,770	656,172
AMERICA MOVIL SAB DE C SER L	COMMON STOCK	5,539,062	6,178,000
AMLIN PLC	COMMON STOCK	76,865	568,842
AMMB HOLDINGS BHD	COMMON STOCK	285,025	537,219
AMOREPACIFIC CORP	COMMON STOCK	627	1,259,621
AMOREPACIFIC GROUP	COMMON STOCK	498	449,452
AMOT INVESTMENTS LTD	COMMON STOCK	24,760	74,017
AMP LTD	COMMON STOCK	473,517	2,112,183
AMS AG	COMMON STOCK	14,700	534,407
AMTEK AUTO LTD	COMMON STOCK	27,274	77,413
ANA HOLDINGS INC	COMMON STOCK	150,000	368,852
ANADOLU ANONIM TURK SIGORTA	COMMON STOCK	144,414	87,437
ANADOLU EFES BIRACILIK VE	COMMON STOCK	40,762	395,635
ANDRITZ AG	COMMON STOCK	12,976	713,114
ANEKA TAMBANG PERSERO TBK PT	COMMON STOCK	2,268,250	193,878
ANGLO AMERICAN PLATINUM LTD	COMMON STOCK	12,387	363,926
ANGLO AMERICAN PLC	COMMON STOCK	217,599	4,027,681
ANGLOGOLD ASHANTI LTD	COMMON STOCK	67,177	583,703
ANHEUSER BUSCH INBEV NV	COMMON STOCK	128,087	14,414,105
ANHEUSER BUSCH INBEV ST VVPR	COMMON STOCK	58,432	71
ANHUI CONCH CEMENT CO LTD H	COMMON STOCK	210,000	784,492
ANHUI EXPRESSWAY CO LTD H	COMMON STOCK	346,000	232,101
ANRITSU CORP	COMMON STOCK	24,000	166,916
ANSALDO STS SPA	COMMON STOCK	22,525	227,018
ANSELL LTD	COMMON STOCK	23,831	436,083
ANTA SPORTS PRODUCTS LTD	COMMON STOCK	192,000	339,379
ANTOFAGASTA PLC	COMMON STOCK	71,895	835,069
ANTON OILFIELD SERVICES GP	COMMON STOCK	360,000	77,742
AOKI HOLDINGS INC	COMMON STOCK	9,000	90,888
AOZORA BANK LTD	COMMON STOCK	161,000	499,192
AP MOELLER MAERSK A/S A	COMMON STOCK	495	947,216
AP MOELLER MAERSK A/S B	COMMON STOCK	1,159	2,304,018
APA GROUP	RIGHTS	56,498	39,300
APA GROUP	COMMON STOCK UNIT	225,993	1,379,301
APERAM	COMMON STOCK	9,617	281,525
APOLLO HOSPITALS ENTERPRISE	COMMON STOCK	25,146	449,232
APOLLO TYRES LTD	COMMON STOCK	74,809	263,807
ARA ASSET MANAGEMENT	COMMON STOCK	237,160	303,660
ARC LAND SAKAMOTO CO LTD	COMMON STOCK	4,900	94,041
ARC RESOURCES LTD	COMMON STOCK	59,000	1,281,623
ARCA CONTINENTAL SAB DE CV	COMMON STOCK	72,800	460,564
ARCELORMITTAL	COMMON STOCK	153,713	1,664,902
ARCELORMITTAL SOUTH AFRICA	COMMON STOCK	33,692	76,947
ARCS CO LTD	COMMON STOCK	7,200	146,649
ARGENTINE PESO	FOREIGN CURRENCY	1,163	137
ARIAKE JAPAN CO LTD	COMMON STOCK	7,600	\$ 184,927
ARISTOCRAT LEISURE LTD	COMMON STOCK	98,404	525,871
ARKEMA	COMMON STOCK	13,728	910,368
ARM HOLDINGS PLC	COMMON STOCK	223,493	3,442,838
ARRIUM LTD	COMMON STOCK	609,718	105,957
ARVIND LTD	COMMON STOCK	100,898	448,175
ARYZTA AG	COMMON STOCK	15,429	1,186,181
ASAHI DIAMOND INDUSTRIAL CO	COMMON STOCK	21,000	218,815
ASAHI GLASS CO LTD	COMMON STOCK	148,000	722,008
ASAHI GROUP HOLDINGS LTD	COMMON STOCK	62,400	1,924,204
ASAHI HOLDINGS INC	COMMON STOCK	11,600	178,814
ASAHI KASEI CORP	COMMON STOCK	224,000	2,050,850
ASCENDAS REAL ESTATE INV TRT	REAL ESTATE INV TRST	519,800	932,747
ASCIANO LTD	COMMON STOCK	174,887	858,297
ASCOM HOLDING AG REG	COMMON STOCK	10,106	154,760

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ASCOPIAVE SPA	COMMON STOCK	76,626	169,314
ASCOTT RESIDENCE TRUST 100	REAL ESTATE INV TRST	210,865	201,936
ASHTEAD GROUP PLC	COMMON STOCK	102,074	1,805,340
ASIA CEMENT CORP	COMMON STOCK	318,924	391,656
ASIA OPTICAL CO INC	COMMON STOCK	74,931	93,789
ASIA VITAL COMPONENTS	COMMON STOCK	446,322	342,390
ASIAN PAINTS LTD	COMMON STOCK	50,752	602,088

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ASIANA AIRLINES	COMMON STOCK	32,524	210,214
ASICS CORP	COMMON STOCK	31,000	740,121
ASM PACIFIC TECHNOLOGY	COMMON STOCK	47,700	453,475
ASML HOLDING NV	COMMON STOCK	56,535	6,056,972
ASOS PLC	COMMON STOCK	9,763	387,892
ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK	57,297	1,993,555
ASSA ABLOY AB B	COMMON STOCK	59,654	3,139,360
ASSECO POLAND SA	COMMON STOCK	18,259	261,618
ASSICURAZIONI GENERALI	COMMON STOCK	199,213	4,071,008
ASSOCIATED BRITISH FOODS PLC	COMMON STOCK	59,014	2,868,428
ASSYSTEM	COMMON STOCK	4,180	88,515
ASTALDI SPA	COMMON STOCK	18,867	109,110
ASTELLAS PHARMA INC	COMMON STOCK	341,500	4,748,305
ASTRA AGRO LESTARI TBK PT	COMMON STOCK	126,500	247,882
ASTRA INTERNATIONAL TBK PT	COMMON STOCK	3,696,380	2,194,045
ASTRAL FOODS LTD	COMMON STOCK	16,039	242,302
ASTRAZENECA PLC	COMMON STOCK	198,874	13,995,747
ASTRO JAPAN PROPERTY GROUP	REAL ESTATE INV TRST	78,157	324,775
ASUSTEK COMPUTER INC	COMMON STOCK	111,172	1,210,442
ASX LTD	COMMON STOCK	36,639	1,096,273
ATCO LTD CLASS I	COMMON STOCK	14,800	608,995
ATEA ASA	COMMON STOCK	15,958	163,889
ATHABASCA OIL CORP	COMMON STOCK	64,100	143,336
ATLANTIA SPA	COMMON STOCK	55,678	1,293,210
ATLAS COPCO AB A SHS	COMMON STOCK	107,761	2,987,226
ATLAS COPCO AB B SHS	COMMON STOCK	56,019	1,429,427
ATLAS IRON LTD	COMMON STOCK	163,647	21,887
ATOS	COMMON STOCK	10,503	831,134
ATS AUTOMATION TOOLING SYS	COMMON STOCK	35,400	473,732
AU OPTRONICS CORP	COMMON STOCK	1,232,552	624,813
AUCKLAND INTL AIRPORT LTD	COMMON STOCK	209,636	691,303
AURICO GOLD INC	COMMON STOCK	49,037	162,998
AURIGA INDUSTRIES B	COMMON STOCK	4,371	218,408
AURIZON HOLDINGS LTD	COMMON STOCK	308,000	1,156,731
AUROBINDO PHARMA LTD	COMMON STOCK	55,355	992,836
AUST AND NZ BANKING GROUP	COMMON STOCK	455,133	11,867,559
AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	142,082	171,854
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1,245,104	1,018,931
AUTOBACS SEVEN CO LTD	COMMON STOCK	8,700	123,753
AUTOGRILL SPA	COMMON STOCK	41,650	312,078
AVANZA BANK HOLDING AB	COMMON STOCK	11,755	387,372
AVENG LTD	COMMON STOCK	68,822	103,573
AVEO GROUP	COMMON STOCK UNIT	89,460	157,136
AVEVA GROUP PLC	COMMON STOCK	12,711	260,307
AVEX GROUP HOLDINGS INC	COMMON STOCK	8,800	144,062
AVI LTD	COMMON STOCK	57,261	383,723
AVICHINA INDUSTRY + TECH H	COMMON STOCK	600,000	366,826
AVIVA PLC	COMMON STOCK	464,501	3,482,034
AWA BANK LTD/THE	COMMON STOCK	25,000	133,473
AXA SA	COMMON STOCK	282,143	6,516,526
AXEL SPRINGER SE	COMMON STOCK	8,215	495,437
AXIATA GROUP BERHAD	COMMON STOCK	420,529	846,959
AXIS COMMUNICATIONS AB	COMMON STOCK	9,643	245,865
AXWAY SOFTWARE SA	COMMON STOCK	4,944	98,722
AYALA CORPORATION	COMMON STOCK	54,812	845,580
AYALA LAND INC	COMMON STOCK	1,324,490	992,345
AZ. BGP HOLDINGS	COMMON STOCK	818,748	14
AZBIL CORP	COMMON STOCK	8,100	187,110
AZIMUT HOLDING SPA	COMMON STOCK	23,700	511,286
B2W CIA DIGITAL	COMMON STOCK	38,232	320,394
BABCOCK INTL GROUP PLC	COMMON STOCK	39,711	649,980
BAE SYSTEMS PLC	COMMON STOCK	518,298	3,785,167
BAJAJ AUTO LTD	COMMON STOCK	13,478	517,030

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BALFOUR BEATTY PLC	COMMON STOCK	128,476	420,852
BALOISE HOLDING AG REG	COMMON STOCK	10,016	1,279,906
BALRAMPUR CHINI MILLS LTD	COMMON STOCK	111,820	105,388
BANCA CARIGE SPA	COMMON STOCK	116,350	7,671
BANCA IFIS SPA	COMMON STOCK	15,840	262,372
BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	704,579	400,631
BANCA POPOL EMILIA ROMAGNA	COMMON STOCK	76,247	496,302

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BANCA POPOLARE DI MILANO	COMMON STOCK	736,475	476,846
BANCA POPOLARE DI SONDRIO	COMMON STOCK	63,318	235,545
BANCO ABC BRASIL SA	PREFERRED STOCK	29,770	151,170
BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK	965,835	9,089,974
BANCO BRADESCO SA PREF	PREFERRED STOCK	446,405	5,968,655
BANCO COMERCIAL PORTUGUES R	COMMON STOCK	5,658,138	444,928
BANCO DAYCOVAL SA	PREFERRED STOCK	25,167	79,536
BANCO DE SABADELL SA	COMMON STOCK	524,545	1,374,174
BANCO DO BRASIL S.A.	COMMON STOCK	142,489	1,260,570
BANCO ESTADO RIO GRAN PREF B	PREFERRED STOCK	42,932	231,968
BANCO POPOLARE SC	COMMON STOCK	54,704	654,859
BANCO POPULAR ESPANOL	COMMON STOCK	291,472	1,443,160
BANCO SANTANDER CHILE ADR	DEPOSITORY RECEIPTS	29,884	589,312
BANCO SANTANDER SA	COMMON STOCK	1,988,283	16,625,673
BANCO SANTANDER SA BDR	DEPOSITORY RECEIPTS	96,968	875,492
BANDAI NAMCO HOLDINGS INC	COMMON STOCK	36,900	782,466
BANG + OLUFSEN A/S	COMMON STOCK	12,429	72,754
BANGKOK BANK PCL FOREIGN REG	COMMON STOCK	193,900	1,143,362
BANGKOK BANK PUBLIC CO LTD	COMMON STOCK	77,500	456,991
BANGKOK EXPRESSWAY PUB FORGN	COMMON STOCK	297,500	357,181
BANK CENTRAL ASIA TBK PT	COMMON STOCK	2,503,000	2,633,622
BANK DANAMON INDONESIA TBK	COMMON STOCK	1,043,431	378,846
BANK HANDLOWY W WARSZAWIE SA	COMMON STOCK	9,352	279,913
BANK HAPALIM BM	COMMON STOCK	174,315	824,021
BANK LEUMI LE ISRAEL	COMMON STOCK	186,803	642,349
BANK MANDIRI PERSERO TBK PT	COMMON STOCK	1,970,249	1,700,619
BANK NEGARA INDONESIA PERSEK	COMMON STOCK	2,196,000	1,072,287
BANK OF CHINA LTD H	COMMON STOCK	12,728,400	7,126,292
BANK OF COMMUNICATIONS CO H	COMMON STOCK	1,194,140	1,101,157
BANK OF EAST ASIA	COMMON STOCK	298,881	1,200,675
BANK OF IRELAND	COMMON STOCK	4,038,686	1,505,830
BANK OF KYOTO LTD/THE	COMMON STOCK	55,000	459,593
BANK OF MONTREAL	COMMON STOCK	103,044	7,311,164
BANK OF NAGOYA LTD/THE	COMMON STOCK	22,000	81,119
BANK OF NOVA SCOTIA	COMMON STOCK	193,100	11,055,006
BANK OF QUEENSLAND LTD	COMMON STOCK	74,306	736,050
BANK OF SAGA LTD/THE	COMMON STOCK	15,000	34,095
BANK OF THE PHILIPPINE ISLAN	COMMON STOCK	278,654	583,053
BANK OF THE RYUKYUS LTD	COMMON STOCK	9,800	136,922
BANK OF YOKOHAMA LTD/THE	COMMON STOCK	211,000	1,144,102
BANK PEKAO SA	COMMON STOCK	21,578	1,081,666
BANK RAKYAT INDONESIA PERSEK	COMMON STOCK	2,120,000	1,974,061
BANK ZACHODNI WBK SA	COMMON STOCK	4,478	472,661
BANKERS PETROLEUM LTD	COMMON STOCK	79,700	224,323
BANKIA SA	COMMON STOCK	618,708	917,244
BANKINTER SA	COMMON STOCK	114,925	916,369
BANPU PUBLIC CO LTD FOR REG	COMMON STOCK	296,000	224,024
BANQUE CANTONALE VAUDOIS REG	COMMON STOCK	609	328,731
BARCLAYS AFRICA GROUP LTD	COMMON STOCK	48,023	748,894
BARCLAYS PLC	COMMON STOCK	2,589,408	9,738,940
BARLOWORLD LTD	COMMON STOCK	39,305	323,996
BARRATT DEVELOPMENTS PLC	COMMON STOCK	162,272	1,182,157
BARRICK GOLD CORP	COMMON STOCK	185,225	2,002,173
BARRY CALLEBAUT AG REG	COMMON STOCK	410	420,144
BASF SE	COMMON STOCK	142,664	12,059,916
BASILEA PHARMACEUTICA REG	COMMON STOCK	2,763	255,679
BAUER AG	COMMON STOCK	4,885	78,881
BAVARIAN NORDIC A/S	COMMON STOCK	10,926	349,851
BAYER AG REG	COMMON STOCK	130,438	17,832,103
BAYERISCHE MOTOREN WERKE AG	COMMON STOCK	50,176	5,449,306
BAYERISCHE MOTOREN WERKE PRF	PREFERRED STOCK	9,631	790,429
BAYTEX ENERGY CORP	COMMON STOCK	28,350	472,888
BB SEGURIDADE PARTICIPACOES	COMMON STOCK	109,900	1,319,238

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BBVA RTS	RIGHTS	965,835	92,328
BCE INC	COMMON STOCK	39,367	1,810,899
BDO UNIBANK INC	COMMON STOCK	463,260	1,133,136
BEACH ENERGY LTD	COMMON STOCK	283,782	243,385
BEC WORLD PCL FOREIGN	COMMON STOCK	219,100	339,638
BECHTLE AG	COMMON STOCK	4,197	333,193
BEIERSDORF AG	COMMON STOCK	16,186	1,320,171

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BEIJING CAPITAL INTL AIRPO H	COMMON STOCK	468,000	373,282
BEIJING ENTERPRISES HLDGS	COMMON STOCK	91,000	711,371
BEIJING ENTERPRISES WATER GR	COMMON STOCK	968,000	652,301
BEKAERT NV	COMMON STOCK	7,425	234,945
BELGACOM SA	COMMON STOCK	26,584	962,602
BELLE INTERNATIONAL HOLDINGS	COMMON STOCK	785,736	878,592
BELLWAY PLC	COMMON STOCK	21,722	652,797
BENDIGO AND ADELAIDE BANK	COMMON STOCK	82,727	861,833
BENESSE HOLDINGS INC	COMMON STOCK	11,100	329,417
BERENDSEN PLC	COMMON STOCK	31,210	532,365
BERJAYA SPORTS TOTO BHD	COMMON STOCK	245,022	245,304
BERKELEY GROUP HOLDINGS	COMMON STOCK	20,393	781,769
BETSSON AB	COMMON STOCK	9,198	321,579
BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK	340,696	607,124
BG GROUP PLC	COMMON STOCK	538,344	7,168,736
BHARAT HEAVY ELECTRICALS	COMMON STOCK	120,610	505,078
BHARAT PETROLEUM CORP LTD	COMMON STOCK	30,490	312,001
BHARTI AIRTEL LTD	COMMON STOCK	105,887	587,492
BHP BILLITON LIMITED	COMMON STOCK	497,964	11,844,194
BHP BILLITON PLC	COMMON STOCK	336,786	7,206,788
BIDVEST GROUP LTD	COMMON STOCK	49,955	1,306,312
BIG YELLOW GROUP PLC	REAL ESTATE INV TRST	43,675	412,079
BILFINGER SE	COMMON STOCK	8,628	482,081
BILLERUDKORSNAS AB	COMMON STOCK	32,705	466,644
BIM BIRLESIK MAGAZALAR AS	COMMON STOCK	37,519	802,128
BINCKBANK NV	COMMON STOCK	13,375	113,984
BINGGRAE CO LTD	COMMON STOCK	3,510	240,678
BIOCON LTD	COMMON STOCK	23,685	159,755
BIOSENSORS INTERNATIONAL GRO	COMMON STOCK	178,000	78,538
BIOTEST AG VORZUGSAKTIE	PREFERRED STOCK	2,839	321,897
BLACKBERRY LTD	COMMON STOCK	77,800	855,750
BLACKPEARL RESOURCES INC	COMMON STOCK	105,900	106,060
BLUESCOPE STEEL LTD	COMMON STOCK	98,744	448,214
BM+FBOVESPA SA	COMMON STOCK	321,908	1,192,499
BML INC	COMMON STOCK	9,500	251,753
BNP PARIBAS	COMMON STOCK	165,854	9,746,292
BOC HONG KONG HOLDINGS LTD	COMMON STOCK	536,000	1,781,077
BODYCOTE PLC	COMMON STOCK	51,026	512,197
BOIRON SA	COMMON STOCK	2,931	247,303
BOLIDEN AB	COMMON STOCK	54,500	864,725
BOLIVAR FUERTE	FOREIGN CURRENCY	55,012	4,584
BOLLORE	COMMON STOCK	85,300	387,130
BOLSAS Y MERCADOS ESPANOL	COMMON STOCK	11,468	442,056
BOMBARDIER INC B	COMMON STOCK	268,399	961,671
BOMBAY DYEING + MFG CO LTD	COMMON STOCK	58,760	62,022
BONAVISTA ENERGY CORP	COMMON STOCK	36,400	229,415
BOOKER GROUP PLC	COMMON STOCK	281,517	717,540
BORAL LTD	COMMON STOCK	141,126	606,797
BOSKALIS WESTMINSTER	COMMON STOCK	14,166	774,477
BOUYGUES SA	COMMON STOCK	33,169	1,196,914
BOVIS HOMES GROUP PLC	COMMON STOCK	26,714	368,060
BP PLC	COMMON STOCK	2,924,653	18,578,520
BR MALLS PARTICIPACOES SA	COMMON STOCK	76,241	466,190
BRADESPAR SA PREF	PREFERRED STOCK	49,700	265,405
BRADKEN LTD	COMMON STOCK	34,235	130,961
BRAIT SE	COMMON STOCK	108,043	731,758
BRAMBLES LTD	COMMON STOCK	253,269	2,186,330
BRASKEM SA PREF A	PREFERRED STOCK	41,460	268,386
BRAZILIAN REAL	FOREIGN CURRENCY	2,017,177	758,851
BRENNTAG AG	COMMON STOCK	25,005	1,407,015
BREWIN DOLPHIN HOLDINGS PLC	COMMON STOCK	51,834	239,023
BRF SA	COMMON STOCK	115,432	2,698,727
BRIDGESTONE CORP	COMMON STOCK	104,500	3,627,984

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BRILLIANCE CHINA AUTOMOTIVE	COMMON STOCK	540,000	860,943
BRITISH AMERICAN TOBACCO BHD	COMMON STOCK	29,219	541,520
BRITISH AMERICAN TOBACCO PLC	COMMON STOCK	297,142	16,151,596
BRITISH LAND CO PLC	REAL ESTATE INV TRST	170,253	2,046,115
BRITVIC PLC	COMMON STOCK	50,718	528,727
BROOKFIELD ASSET MANAGE CL A	COMMON STOCK	90,650	4,556,566
BROTHER INDUSTRIES LTD	COMMON STOCK	44,200	801,141

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BROWN (N) GROUP PLC	COMMON STOCK	47,030	280,908
BRUNEL INTERNATIONAL	COMMON STOCK	6,926	113,508
BS FINANCIAL GROUP INC	COMMON STOCK	38,766	510,177
BT GROUP PLC	COMMON STOCK	1,243,589	7,722,872
BT INVESTMENT MANAGEMENT LTD	COMMON STOCK	46,359	253,932
BTG PLC	COMMON STOCK	72,135	888,194
BUCHER INDUSTRIES AG REG	COMMON STOCK	1,340	333,878
BUMI RESOURCES TBK PT	COMMON STOCK	5,213,500	33,455
BUMRUNGRAD HOSPITAL FOREIGN	COMMON STOCK	156,600	671,143
BUNKA SHUTTER CO LTD	COMMON STOCK	26,000	210,494
BUNZL PLC	COMMON STOCK	62,814	1,713,014
BURBERRY GROUP PLC	COMMON STOCK	77,562	1,966,133
BURCKHARDT COMPRESSION HOLDI	COMMON STOCK	750	287,313
BURE EQUITY AB	COMMON STOCK	31,536	144,608
BUREAU VERITAS SA	COMMON STOCK	33,644	742,918
BURSA MALAYSIA BHD	COMMON STOCK	133,200	307,506
BUWOG AG	COMMON STOCK	10,359	205,299
BW OFFSHORE LTD	COMMON STOCK	156,102	155,949
BWIN.PARTY DIGITAL ENTERTAIN	COMMON STOCK	135,144	246,559
BWP TRUST	REAL ESTATE INV TRST	231,077	524,995
BYD CO LTD H	COMMON STOCK	105,700	407,574
C C LAND HOLDINGS LTD	COMMON STOCK	491,974	85,059
C+C GROUP PLC	COMMON STOCK	112,654	492,556
CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	12,270	230,106
CABLE + WIRELESS COMMUNICATI	COMMON STOCK	458,947	352,478
CAE INC	COMMON STOCK	48,151	626,909
CAIRN ENERGY PLC	COMMON STOCK	94,072	258,340
CAIXABANK S.A	COMMON STOCK	378,772	1,967,406
CAJA DE AHORROS DEL MEDITERR	COMMON STOCK	23,863	38,693
CAL COMP ELECTRONICS THAI F	COMMON STOCK	1,114,361	94,839
CALFRAC WELL SERVICES LTD	COMMON STOCK	22,600	195,317
CALSONIC KANSEI CORP	COMMON STOCK	31,000	171,923
CALTEX AUSTRALIA LTD	COMMON STOCK	25,391	704,310
CAMBRIDGE INDUSTRIAL TRUST	REAL ESTATE INV TRST	417,187	214,002
CAMECO CORP	COMMON STOCK	77,868	1,280,713
CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	62,015	5,345,631
CANADIAN DOLLAR	FOREIGN CURRENCY	2,439,458	2,106,159
CANADIAN NATL RAILWAY CO	COMMON STOCK	132,984	9,187,464
CANADIAN NATURAL RESOURCES	COMMON STOCK	174,040	5,397,381
CANADIAN OIL SANDS LTD	COMMON STOCK	87,300	785,380
CANADIAN PACIFIC RAILWAY LTD	COMMON STOCK	27,652	5,341,796
CANADIAN TIRE CORP CLASS A	COMMON STOCK	13,762	1,458,362
CANADIAN UTILITIES LTD A	COMMON STOCK	17,400	614,577
CANADIAN WESTERN BANK	COMMON STOCK	15,000	424,131
CANFOR CORP	COMMON STOCK	10,600	271,258
CANON INC	COMMON STOCK	171,700	5,448,284
CANON MARKETING JAPAN INC	COMMON STOCK	13,000	218,154
CAP GEMINI	COMMON STOCK	24,833	1,768,805
CAP SA	COMMON STOCK	21,067	93,106
CAPCOM CO LTD	COMMON STOCK	10,600	159,614
CAPE PLC	COMMON STOCK	47,327	175,559
CAPITA PLC	COMMON STOCK	112,488	1,885,992
CAPITACOMMERCIAL TRUST	REAL ESTATE INV TRST	396,000	524,006
CAPITAL + COUNTIES PROPERTIE	COMMON STOCK	181,968	1,026,866
CAPITAL PROPERTY FUND	REAL ESTATE INV TRST	283,602	325,475
CAPITALAND LTD	COMMON STOCK	472,499	1,173,569
CAPITAMALL TRUST	REAL ESTATE INV TRST	394,249	606,439
CAPITARETAIL CHINA TRUST 20	REAL ESTATE INV TRST	208,786	254,336
CAPSTONE MINING CORP	COMMON STOCK	85,700	150,202
CARGOTEC OYJ B SHARE	COMMON STOCK	7,004	214,349
CARILLION PLC	COMMON STOCK	64,223	332,788
CARL ZEISS MEDITEC AG BR	COMMON STOCK	4,750	121,275
CARLSBERG AS B	COMMON STOCK	16,952	1,316,568

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CARNIVAL PLC	COMMON STOCK	27,326	1,234,333
CARREFOUR SA	COMMON STOCK	105,462	3,204,150
CASCADES INC	COMMON STOCK	21,300	129,096
CASINO GUICHARD PERRACHON	COMMON STOCK	9,015	829,598
CASIO COMPUTER CO LTD	COMMON STOCK	44,500	682,740
CASTELLUM AB	COMMON STOCK	24,671	383,236
CAT OIL AG	COMMON STOCK	5,334	95,181

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CATAMARAN CORP	COMMON STOCK	34,100	1,769,991
CATCHER TECHNOLOGY CO LTD	COMMON STOCK	115,134	886,159
CATHAY FINANCIAL HOLDING CO	COMMON STOCK	1,380,459	2,031,099
CATHAY PACIFIC AIRWAYS	COMMON STOCK	217,000	471,614
CATHAY REAL ESTATE DEVELOPME	COMMON STOCK	208,192	111,631
CATLIN GROUP LTD	COMMON STOCK	55,133	573,542
CAVERION CORP	COMMON STOCK	24,095	193,265
CAWACHI LTD	COMMON STOCK	6,800	100,564
CCL INDUSTRIES INC CL B	COMMON STOCK	5,000	543,363
CCR SA	COMMON STOCK	169,300	972,121
CDON GROUP BTA	COMMON STOCK	21,565	48,484
CELESIO AG	COMMON STOCK	15,505	501,346
CELESTICA INC	COMMON STOCK	49,500	583,359
CELLCOM ISRAEL LTD	COMMON STOCK	16,874	145,960
CELLTRION INC	COMMON STOCK	11,730	412,306
CEMEX SAB CPO	COMMON STOCK UNIT	1,885,822	1,926,795
CENCOSUD SA	COMMON STOCK	204,232	510,416
CENOVUS ENERGY INC	COMMON STOCK	121,592	2,516,348
CENTERRA GOLD INC	COMMON STOCK	36,100	188,253
CENTRAIS ELETRICAS BRAS PR B	PREFERRED STOCK	37,705	109,567
CENTRAIS ELETRICAS BRASILIER	COMMON STOCK	41,077	87,978
CENTRAIS ELETRICAS SANTA CAT	PREFERRED STOCK	10,131	56,458
CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK	29,432	87,512
CENTRAL JAPAN RAILWAY CO	COMMON STOCK	23,000	3,447,192
CENTRICA PLC	COMMON STOCK	782,246	3,368,156
CENTURY TOKYO LEASING CORP	COMMON STOCK	10,300	254,772
CETIP SA MERCADOS ORGANIZADO	COMMON STOCK	53,109	643,208
CEZ AS	COMMON STOCK	28,874	741,874
CGG	COMMON STOCK	30,241	179,893
CGI GROUP INC CLASS A	COMMON STOCK	36,130	1,381,565
CHAILEASE HOLDING CO LTD	COMMON STOCK	148,000	366,994
CHALLENGER LTD	COMMON STOCK	98,324	519,211
CHANG HWA COMMERCIAL BANK	COMMON STOCK	794,269	454,188
CHARTER HALL GROUP	REAL ESTATE INV TRST	130,040	478,166
CHARTER HALL RETAIL REIT	REAL ESTATE INV TRST	135,083	453,439
CHEIL WORLDWIDE INC	COMMON STOCK	20,740	323,311
CHEMRING GROUP PLC	COMMON STOCK	41,337	152,907
CHENG SHIN RUBBER IND CO LTD	COMMON STOCK	336,088	788,356
CHENG UEI PRECISION INDUSTRY	COMMON STOCK	92,919	144,660
CHESNARA PLC	COMMON STOCK	40,395	212,743
CHEUNG KONG HOLDINGS LTD	COMMON STOCK	212,000	3,542,815
CHEUNG KONG INFRASTRUCTURE	COMMON STOCK	108,000	797,975
CHIBA BANK LTD/THE	COMMON STOCK	141,000	924,536
CHIBA KOGYO BANK LTD/THE	COMMON STOCK	10,700	74,550
CHILEAN PESO	FOREIGN CURRENCY	69,404,835	114,369
CHINA AGRI INDUSTRIES HLDGS	COMMON STOCK	534,300	214,059
CHINA AIRLINES LTD	COMMON STOCK	846,278	386,716
CHINA AOYUAN PROPERTY GROUP	COMMON STOCK	657,884	103,944
CHINA BLUECHEMICAL LTD H	COMMON STOCK	712,000	248,920
CHINA CINDA ASSET MANAGEME H	COMMON STOCK	961,000	467,946
CHINA CITIC BANK CORP LTD H	COMMON STOCK	1,363,200	1,087,421
CHINA COAL ENERGY CO H	COMMON STOCK	655,169	408,455
CHINA COMMUNICATIONS CONST H	COMMON STOCK	765,000	916,679
CHINA COMMUNICATIONS SERVI H	COMMON STOCK	518,352	241,941
CHINA CONSTRUCTION BANK H	COMMON STOCK	11,527,400	9,352,208
CHINA COSCO HOLDINGS H	COMMON STOCK	740,850	363,110
CHINA DEVELOPMENT FINANCIAL	COMMON STOCK	2,114,020	671,864
CHINA DONGXIANG GROUP CO	COMMON STOCK	575,000	101,842
CHINA EVERBRIGHT INTL LTD	COMMON STOCK	622,000	924,776
CHINA EVERBRIGHT LTD	COMMON STOCK	178,000	420,551
CHINA GAS HOLDINGS LTD	COMMON STOCK	592,000	930,187
CHINA HIGH SPEED TRANSMISSIO	COMMON STOCK	415,000	255,798
CHINA HUIYUAN JUICE GROUP	COMMON STOCK	462,000	172,354

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CHINA INTERNATIONAL MARINE H	COMMON STOCK	151,388	336,310
CHINA LIFE INSURANCE CO H	COMMON STOCK	1,162,000	4,535,518
CHINA LONGYUAN POWER GROUP H	COMMON STOCK	577,000	592,171
CHINA MENGNIU DAIRY CO	COMMON STOCK	246,000	1,008,699
CHINA MERCHANTS BANK H	COMMON STOCK	746,005	1,861,646
CHINA MERCHANTS HLDGS INTL	COMMON STOCK	258,782	865,763
CHINA METAL RECYCLING	COMMON STOCK	190,245	231,340

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CHINA MINSHENG BANKING H	COMMON STOCK	1,124,880	1,466,864
CHINA MOBILE LTD	COMMON STOCK	964,000	11,349,448
CHINA MOTOR CORP	COMMON STOCK	191,899	169,254
CHINA NATIONAL BUILDING MA H	COMMON STOCK	508,608	491,697
CHINA OILFIELD SERVICES H	COMMON STOCK	298,000	517,971
CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	2,066,957
CHINA PACIFIC INSURANCE GR H	COMMON STOCK	423,400	2,108,319
CHINA PETROCHEMICAL DEV CORP	COMMON STOCK	395,975	143,679
CHINA PETROLEUM + CHEMICAL H	COMMON STOCK	4,001,500	3,239,578
CHINA POWER NEW ENERGY DEVEL	COMMON STOCK	3,420,000	217,841
CHINA RAILWAY CONSTRUCTION H	COMMON STOCK	347,500	441,415
CHINA RAILWAY GROUP LTD H	COMMON STOCK	635,000	520,509
CHINA RESOURCES CEMENT	COMMON STOCK	497,177	321,923
CHINA RESOURCES ENTERPRISE	COMMON STOCK	242,000	505,446
CHINA RESOURCES GAS GROUP LT	COMMON STOCK	170,000	439,738
CHINA RESOURCES LAND LTD	COMMON STOCK	386,000	1,015,598
CHINA RESOURCES POWER HOLDIN	COMMON STOCK	371,399	955,951
CHINA SHANSHUI CEMENT GROUP	COMMON STOCK	539,000	256,489
CHINA SHENHUA ENERGY CO H	COMMON STOCK	502,500	1,476,583
CHINA SHINEWAY PHARMACEUTICA	COMMON STOCK	146,000	220,697
CHINA SHIPPING CONTAINER H	COMMON STOCK	752,000	236,240
CHINA STATE CONSTRUCTION INT	COMMON STOCK	390,320	548,385
CHINA STEEL CORP	COMMON STOCK	1,910,895	1,584,813
CHINA TAIPING INSURANCE HOLD	COMMON STOCK	231,966	658,250
CHINA TELECOM CORP LTD H	COMMON STOCK	2,162,000	1,259,308
CHINA TRAVEL INTL INV HK	COMMON STOCK	1,008,000	346,603
CHINA UNICOM HONG KONG LTD	COMMON STOCK	797,250	1,067,788
CHINA VANKE CO LTD H	COMMON STOCK	239,800	530,935
CHINA WATER AFFAIRS GROUP	COMMON STOCK	526,000	240,237
CHINA WINDPOWER GROUP LTD	COMMON STOCK	1,910,000	102,244
CHINA YURUN FOOD GROUP LTD	COMMON STOCK	515,600	209,106
CHINA ZHENG TONG AUTO SERVICE	COMMON STOCK	265,500	116,107
CHIPBOND TECHNOLOGY CORP	COMMON STOCK	165,000	299,425
CHIYODA CO LTD	COMMON STOCK	5,300	104,213
CHIYODA CORP	COMMON STOCK	25,000	205,425
CHIYODA INTEGRE CO LTD	COMMON STOCK	6,800	118,362
CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK	167	824,901
CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK	19	1,091,138
CHOFU SEISAKUSHO CO LTD	COMMON STOCK	3,600	91,977
CHONG KUN DANG PHARMACEUTICA	COMMON STOCK	3,431	202,663
CHONGQING RURAL COMMERCIAL H	COMMON STOCK	570,000	354,646
CHORUS LTD	COMMON STOCK	85,370	177,615
CHOW SANG SANG HLDG	COMMON STOCK	112,000	292,761
CHR HANSEN HOLDING A/S	COMMON STOCK	19,090	849,503
CHRISTIAN DIOR SE	COMMON STOCK	8,400	1,435,200
CHUBU ELECTRIC POWER CO INC	COMMON STOCK	102,100	1,199,996
CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	37,500	920,934
CHUGOKU BANK LTD/THE	COMMON STOCK	30,000	409,237
CHUGOKU ELECTRIC POWER CO	COMMON STOCK	50,200	656,777
CHUNGHWA TELECOM CO LTD	COMMON STOCK	661,473	1,965,034
CI FINANCIAL CORP	COMMON STOCK	27,819	775,545
CIA BRASILEIRA DE DIS PREF	PREFERRED STOCK	24,524	902,992
CIA CERVECERIAS UNI SPON ADR	DEPOSITORY RECEIPTS	16,633	308,542
CIA DE MINAS BUENAVENTUR ADR	DEPOSITORY RECEIPTS	31,300	299,228
CIA DE MINAS BUENAVENTUR COM	COMMON STOCK	8,119	86,059
CIA ENERGETICA DE SP PREF B	PREFERRED STOCK	36,866	371,726
CIA ENERGETICA DO CEARA PR A	PREFERRED STOCK	4,818	71,317
CIA ENERGETICA MINAS GER PRF	PREFERRED STOCK	126,842	619,634
CIA FERRO LIGAS DA BAHIA FE	PREFERRED STOCK	44,700	146,156
CIA PARANAENSE DE ENERGI PFB	PREFERRED STOCK	22,107	291,133
CIA SANEAMENTO BASICO DE SP	COMMON STOCK	64,720	407,235
CIA SIDERURGICA NACIONAL SA	COMMON STOCK	136,988	284,792
CIA SUD AMERICANA DE VAPORES	COMMON STOCK	1,064,046	40,004

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CIA SUD AMERICANA DE VAPORES S	RIGHTS	638,338	2,104
CIE FINANCIERE RICHEMON REG	COMMON STOCK	85,426	7,570,995
CIELO SA	COMMON STOCK	124,492	1,950,872
CIMB GROUP HOLDINGS BHD	COMMON STOCK	957,729	1,521,655
CIMC ENRIC HOLDINGS LTD	COMMON STOCK	222,000	175,869
CIPLA LTD	COMMON STOCK	53,673	531,488
CITIC LTD	COMMON STOCK	329,000	557,515

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CITIC RESOURCES HOLDINGS LTD	COMMON STOCK	763,110	97,262
CITIC SECURITIES CO LTD H	COMMON STOCK	191,000	714,267
CITIC TELECOM INTERNATIONAL	COMMON STOCK	702,625	262,689
CITIZEN HOLDINGS CO LTD	COMMON STOCK	56,900	437,331
CITY DEVELOPMENTS LTD	COMMON STOCK	89,000	686,915
CITY LODGE HOTELS LTD	COMMON STOCK	11,295	117,366
CITYCON OYJ	COMMON STOCK	70,389	219,469
CJ CGV CO LTD	COMMON STOCK	6,610	323,614
CJ CHEILJEDANG CORP	COMMON STOCK	1,532	427,390
CJ CORP	COMMON STOCK	3,084	436,854
CK LIFE SCIENCES INTL HLDGS	COMMON STOCK	2,886,000	292,488
CLARIANT AG REG	COMMON STOCK	52,344	879,464
CLARION CO LTD	COMMON STOCK	94,000	291,810
CLEANUP CORP	COMMON STOCK	7,700	55,816
CLICKS GROUP LTD	COMMON STOCK	58,516	406,848
CLOSE BROTHERS GROUP PLC	COMMON STOCK	24,650	568,717
CLP HOLDINGS LTD	COMMON STOCK	308,000	2,672,621
CMC MAGNETICS CORP	COMMON STOCK	646,000	91,190
CMIC HOLDINGS CO LTD	COMMON STOCK	9,500	148,381
CNH INDUSTRIAL NV	COMMON STOCK	146,409	1,180,263
CNOOC LTD	COMMON STOCK	2,810,500	3,801,764
CNP ASSURANCES	COMMON STOCK	28,132	498,157
COAL INDIA LTD	COMMON STOCK	80,984	489,970
COBHAM PLC	COMMON STOCK	208,283	1,044,850
COCA COLA AMATIL LTD	COMMON STOCK	96,508	732,064
COCA COLA EAST JAPAN CO LTD	COMMON STOCK	22,000	337,022
COCA COLA FEMSA SAB SER L	COMMON STOCK	95,000	822,853
COCA COLA HBC AG CDI	COMMON STOCK	33,607	639,701
COCA COLA WEST CO LTD	COMMON STOCK	12,800	175,921
COCHLEAR LTD	COMMON STOCK	10,322	653,009
COCOKARA FINE INC	COMMON STOCK	3,100	76,506
COFINIMMO	REAL ESTATE INV TRST	3,483	403,126
COLOPLAST B	COMMON STOCK	20,275	1,706,683
COLOWIDE CO LTD	COMMON STOCK	15,300	213,817
COLRUYT SA	COMMON STOCK	15,324	710,565
COLT GROUP SA	COMMON STOCK	78,918	163,318
COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK	428,828	151,724
COMDIRECT BANK AG	COMMON STOCK	8,925	89,603
COMFORTDELGRO CORP LTD	COMMON STOCK	382,000	747,612
COMINAR REAL ESTATE INV TR U	REAL ESTATE INV TRST	8,400	134,966
COMMERCIAL INTERNATIONAL BAN	COMMON STOCK	255,861	1,757,019
COMMERZBANK AG	COMMON STOCK	153,351	2,037,225
COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	262,376	18,265,614
COMPAGNIE DE SAINT GOBAIN	COMMON STOCK	65,112	2,741,168
COMPAL ELECTRONICS	COMMON STOCK	626,092	436,457
COMPASS GROUP PLC	COMMON STOCK	265,300	4,523,744
COMPUTERSHARE LTD	COMMON STOCK	87,297	836,879
COMSYS HOLDINGS CORP	COMMON STOCK	17,400	236,872
CONSTELLATION SOFTWARE INC	COMMON STOCK	2,700	805,256
CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK	382	139,343
CONTACT ENERGY LTD	COMMON STOCK	74,395	370,979
CONTINENTAL AG	COMMON STOCK	17,830	3,786,245
CONWERT IMMOBILIEN INVEST SE	COMMON STOCK	9,814	115,864
CORBION NV	COMMON STOCK	13,369	221,598
CORIO NV	REAL ESTATE INV TRST	13,785	672,744
CORPBANCA SA ADR	DEPOSITORY RECEIPTS	24,273	431,574
CORPORACION FINANCIERA ALBA	COMMON STOCK	2,321	113,324
CORPORACION GEO SAB SER B	COMMON STOCK	101,700	11,454
COSAN LOGISTICA SA	COMMON STOCK	38,149	40,782
COSAN SA INDUSTRIA COMERCIO	COMMON STOCK	38,149	413,712
COSCO CORP SINGAPORE LTD	COMMON STOCK	160,000	67,529
COSCO PACIFIC LTD	COMMON STOCK	362,442	514,268
COSEL CO LTD	COMMON STOCK	8,300	84,908

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COSMO OIL COMPANY LTD	COMMON STOCK	124,000	175,542
COSTAIN GROUP PLC	COMMON STOCK	31,795	138,634
COUNTRY GARDEN HOLDINGS CO	COMMON STOCK	1,007,127	396,824
COWAY CO LTD	COMMON STOCK	10,890	828,570
CP ALL PCL FOREIGN	COMMON STOCK	821,700	1,061,467
CPFL ENERGIA SA	COMMON STOCK	55,800	378,871
CRAMO OYJ	COMMON STOCK	16,352	238,970

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CREATE SD HOLDINGS CO	COMMON STOCK	5,300	169,621
CREDICORP LTD	COMMON STOCK	3,996	640,958
CREDICORP LTD	COMMON STOCK	7,468	1,196,224
CREDIT AGRICOLE SA	COMMON STOCK	161,203	2,072,377
CREDIT SAISON CO LTD	COMMON STOCK	33,100	615,259
CREDIT SUISSE GROUP AG REG	COMMON STOCK	250,311	6,278,476
CRESCENT POINT ENERGY CORP	COMMON STOCK	68,650	1,594,968
CRESUD S.A.C.I.F.Y.A.	COMMON STOCK	4	6
CREW ENERGY INC	COMMON STOCK	33,300	170,202
CRH PLC	COMMON STOCK	117,026	2,815,562
CRODA INTERNATIONAL PLC	COMMON STOCK	26,433	1,089,597
CROWN RESORTS LTD	COMMON STOCK	83,131	856,069
CSL LTD	COMMON STOCK	79,181	5,588,537
CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	518,000	454,619
CSR CORP LTD H	COMMON STOCK	364,000	490,037
CSR LTD	COMMON STOCK	106,781	337,328
CSR PLC	COMMON STOCK	30,024	399,300
CTBC FINANCIAL HOLDING CO LT	COMMON STOCK	2,167,072	1,400,129
CTS EVENTIM AG + CO KGAA	COMMON STOCK	13,785	409,711
CYBERAGENT INC	COMMON STOCK	9,800	367,960
CYFROWY POLSAT SA	COMMON STOCK	56,616	372,903
CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	57,800	238,148
CZECH KORUNA	FOREIGN CURRENCY	1,263,782	55,177
D IETEREN SA/NV	COMMON STOCK	5,489	194,283
D LINK CORP	COMMON STOCK	110,566	64,542
DAELIM INDUSTRIAL CO LTD	COMMON STOCK	5,340	317,074
DAEWOO ENGINEERING + CONSTR	COMMON STOCK	33,894	179,746
DAEWOO INDUSTRIAL DEVELOPMEN	COMMON STOCK	393	0
DAEWOO INTERNATIONAL CORP	COMMON STOCK	9,717	276,274
DAEWOO SECURITIES CO LTD	COMMON STOCK	37,710	331,793
DAEWOO SHIPBUILDING + MARINE	COMMON STOCK	18,340	306,998
DAH CHONG HONG	COMMON STOCK	455,000	244,602
DAH SING FINANCIAL HOLDINGS	COMMON STOCK	37,650	217,974
DAI ICHI LIFE INSURANCE	COMMON STOCK	171,600	2,601,482
DAI NIPPON PRINTING CO LTD	COMMON STOCK	101,000	910,671
DAICEL CORP	COMMON STOCK	55,000	643,337
DAIDO STEEL CO LTD	COMMON STOCK	59,000	223,141
DAIEI INC	COMMON STOCK	35,200	39,341
DAIHATSU MOTOR CO LTD	COMMON STOCK	31,000	406,244
DAIICHI SANKYO CO LTD	COMMON STOCK	109,600	1,530,791
DAIICHIKOSHO CO LTD	COMMON STOCK	7,300	197,482
DAIKEN CORP	COMMON STOCK	36,000	79,717
DAIKIN INDUSTRIES LTD	COMMON STOCK	39,200	2,525,870
DAIKYO INC	COMMON STOCK	84,000	129,955
DAILY MAIL+GENERAL TST A NV	COMMON STOCK	53,120	682,358
DAIMLER AG REGISTERED SHARES	COMMON STOCK	151,373	12,629,144
DAIO PAPER CORP	COMMON STOCK	20,000	163,449
DAIRY CREST GROUP PLC	COMMON STOCK	28,285	218,532
DAISHI BANK LTD/THE	COMMON STOCK	51,000	169,309
DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	11,300	1,278,221
DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	91,000	1,721,498
DAIWA SECURITIES GROUP INC	COMMON STOCK	269,000	2,092,859
DAIWABO HOLDINGS CO LTD	COMMON STOCK	65,000	112,861
DANIELI + CO	COMMON STOCK	4,812	119,055
DANISH KRONE	FOREIGN CURRENCY	218,216	35,461
DANONE	COMMON STOCK	92,613	6,092,684
DANSKE BANK A/S	COMMON STOCK	105,479	2,839,249
DAPHNE INTERNATIONAL HOLDING	COMMON STOCK	304,000	110,277
DARWIN PRECISIONS CORP	COMMON STOCK	6	3
DASSAULT SYSTEMES SA	COMMON STOCK	25,066	1,525,477
DATANG INTL POWER GEN CO H	COMMON STOCK	660,000	353,341
DATATEC LTD	COMMON STOCK	25,554	122,799
DAVIDE CAMPARI MILANO SPA	COMMON STOCK	46,300	287,428

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DBS GROUP HOLDINGS LTD	COMMON STOCK	282,158	4,355,727
DCC PLC	COMMON STOCK	13,522	743,480
DE LONGHI SPA	COMMON STOCK	15,505	280,810
DEA CAPITAL SPA	COMMON STOCK	26,243	51,471
DEBENHAMS PLC	COMMON STOCK	203,014	236,308
DEEP SEA SUPPLY PLC	COMMON STOCK	100,887	70,463
DELHAIZE GROUP	COMMON STOCK	19,460	1,413,611

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DELTA ELECTRONICS INC	COMMON STOCK	297,189	1,765,873
DELTA LLOYD NV	COMMON STOCK	34,332	754,540
DENA CO LTD	COMMON STOCK	17,600	210,070
DENISON MINES CORP	COMMON STOCK	153,548	149,803
DENKI KAGAKU KOGYO K K	COMMON STOCK	92,000	338,341
DENKI KOGYO CO LTD	COMMON STOCK	24,000	105,142
DENSO CORP	COMMON STOCK	78,300	3,645,718
DENTSU INC	COMMON STOCK	36,500	1,534,574
DERICHEBOURG	COMMON STOCK	22,975	70,520
DERWENT LONDON PLC	REAL ESTATE INV TRST	14,563	680,480
DESCENTE LTD	COMMON STOCK	23,000	222,951
DETOUR GOLD CORP	COMMON STOCK	32,500	266,285
DEUTSCHE ANNINGTON IMMOBILIE	COMMON STOCK	40,859	1,389,838
DEUTSCHE BANK AG REGISTERED	COMMON STOCK	216,273	6,537,015
DEUTSCHE BETEILIGUNGS AG	COMMON STOCK	5,888	181,058
DEUTSCHE BOERSE AG	COMMON STOCK	33,551	2,404,400
DEUTSCHE LUFTHANSA REG	COMMON STOCK	43,459	727,798
DEUTSCHE POST AG REG	COMMON STOCK	146,909	4,806,663
DEUTSCHE TELEKOM AG REG	COMMON STOCK	488,543	7,830,501
DEUTSCHE WOHNEN AG BR	COMMON STOCK	51,103	1,214,219
DEVRO PLC	COMMON STOCK	91,323	432,166
DEXUS PROPERTY GROUP	REAL ESTATE INV TRST	172,925	980,180
DFDS A/S	COMMON STOCK	1,659	159,311
DGB FINANCIAL GROUP INC	COMMON STOCK	23,770	244,573
DGB FINANCIAL GROUP INC	RIGHTS	4,964	7,858
DH CORP	COMMON STOCK	17,600	557,213
DIAGEO PLC	COMMON STOCK	387,840	11,128,328
DIASORIN SPA	COMMON STOCK	4,272	172,279
DIC ASSET AG	COMMON STOCK	23,908	214,247
DIC CORP	COMMON STOCK	155,000	372,611
DICKSON CONCEPTS INTL LTD	COMMON STOCK	261,116	129,042
DIGI.COM BHD	COMMON STOCK	619,200	1,089,009
DIGITAL CHINA HOLDINGS LTD	COMMON STOCK	319,000	295,294
DIGNITY PLC	COMMON STOCK	7,498	223,124
DIRECT LINE INSURANCE GROUP	COMMON STOCK	194,848	879,193
DISCO CORP	COMMON STOCK	4,500	358,323
DISCOVERY LTD	COMMON STOCK	53,114	507,317
DISTRIBUIDORA INTERNACIONAL	COMMON STOCK	97,608	656,312
DIXONS CARPHONE PLC	COMMON STOCK	166,234	1,197,815
DLF LTD	COMMON STOCK	68,418	147,334
DMG MORI SEIKI AG BR	COMMON STOCK	12,843	365,157
DMG MORI SEIKI CO LTD	COMMON STOCK	23,300	289,239
DNB ASA	COMMON STOCK	162,246	2,378,001
DNO ASA	COMMON STOCK	128,897	272,672
DOGAN SIRKETLER GRUBU HLDGS	COMMON STOCK	148,450	48,194
DOGUS OTOMOTIV SERVIS VE TIC	COMMON STOCK	50,608	257,651
DOLLARAMA INC	COMMON STOCK	19,200	984,658
DOMINO S PIZZA GROUP PLC	COMMON STOCK	32,975	361,062
DON QUIJOTE HOLDINGS CO LTD	COMMON STOCK	10,300	702,857
DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK	1,125	124,326
DONG A ST CO LTD	COMMON STOCK	931	77,679
DONG AH CONST IND	DEPOSITORY RECEIPTS	434	0
DONGBU INSURANCE CO LTD	COMMON STOCK	8,920	445,525
DONGFENG MOTOR GRP CO LTD H	COMMON STOCK	516,000	719,999
DONGKUK STEEL MILL CO LTD	COMMON STOCK	11,354	60,311
DONGWON INDUSTRIES CO LTD	COMMON STOCK	566	159,521
DOOSAN CORP	COMMON STOCK	2,501	234,125
DOOSAN HEAVY INDUSTRIES	COMMON STOCK	13,159	280,468
DOOSAN INFRACORE CO LTD	COMMON STOCK	24,010	209,807
DOSHISHA CO LTD	COMMON STOCK	3,700	52,402
DOWA HOLDINGS CO LTD	COMMON STOCK	54,150	431,764
DOWNER EDI LTD	COMMON STOCK	90,366	346,748
DP WORLD LTD	COMMON STOCK	37,652	790,692

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DR CI LABO CO LTD	COMMON STOCK	5,400	184,320
DR. REDDY S LABORATORIES	COMMON STOCK	19,775	1,013,199
DRAEGERWERK AG	COMMON STOCK	309	23,765
DRAEGERWERK AG PREF	PREFERRED STOCK	1,669	169,352
DRAX GROUP PLC	COMMON STOCK	67,750	481,846
DS SMITH PLC	COMMON STOCK	189,622	945,378
DSV A/S	COMMON STOCK	37,890	1,151,170

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DTS CORP	COMMON STOCK	10,600	226,583
DUERR AG	COMMON STOCK	9,595	850,545
DUET GROUP	COMMON STOCK UNIT	203,676	400,849
DUFREY AG REG	COMMON STOCK	5,101	756,593
DULUXGROUP LTD	COMMON STOCK	125,970	594,340
DUNELM GROUP PLC	COMMON STOCK	26,264	376,905
DUNLOP SPORTS CO LTD	COMMON STOCK	19,200	213,081
DURATEX SA	COMMON STOCK	78,821	237,945
DURO FELGUERA SA	COMMON STOCK	19,314	78,049
DYNASTY FINE WINES GROUP LTD	COMMON STOCK	376,000	69,820
E MART CO LTD	COMMON STOCK	3,724	686,087
E.ON SE	COMMON STOCK	313,757	5,387,827
E.SUN FINANCIAL HOLDING CO	COMMON STOCK	1,057,001	655,330
EAST JAPAN RAILWAY CO	COMMON STOCK	51,300	3,839,742
EASYJET PLC	COMMON STOCK	34,980	903,259
EBARA CORP	COMMON STOCK	77,000	312,534
ECHO ENTERTAINMENT GROUP LTD	COMMON STOCK	151,157	464,077
ECLAT TEXTILE COMPANY LTD	COMMON STOCK	27,000	273,420
EDENRED	COMMON STOCK	36,416	1,011,166
EDF	COMMON STOCK	38,286	1,051,290
EDION CORP	COMMON STOCK	8,700	60,638
EDP ENERGIAS DO BRASIL SA	COMMON STOCK	84,900	284,418
EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK	301,921	1,167,657
EFG HERMES HOLDING SAE	COMMON STOCK	42,801	92,246
EFG INTERNATIONAL AG	COMMON STOCK	14,126	164,469
EGYPT KUWAIT HOLDING CO SAE	COMMON STOCK	98,585	72,910
EGYPTIAN POUND	FOREIGN CURRENCY	716,859	100,259
EI TOWERS SPA	COMMON STOCK	4,955	248,029
EID PARRY INDIA LTD	COMMON STOCK	31,020	98,932
EIFFAGE	COMMON STOCK	7,066	357,690
EIGHTEENTH BANK LTD/THE	COMMON STOCK	13,000	36,173
EISAI CO LTD	COMMON STOCK	41,000	1,587,138
EIZO CORP	COMMON STOCK	4,700	91,075
ELAN MICROELECTRONICS CORP	COMMON STOCK	110,220	165,513
ELBIT SYSTEMS LTD	COMMON STOCK	4,740	289,806
ELDORADO GOLD CORP	COMMON STOCK	121,795	744,493
ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	22,000	743,939
ELECTROCOMPONENTS PLC	COMMON STOCK	72,433	240,307
ELECTROLUX AB SER B	COMMON STOCK	39,503	1,154,227
ELEKTA AB B SHS	COMMON STOCK	57,459	583,985
ELEMENT FINANCIAL CORP	COMMON STOCK	46,800	571,338
ELEMENTIS PLC	COMMON STOCK	112,315	454,724
ELETROPAULO METROPOLI PREF	PREFERRED STOCK	27,277	88,203
ELIA SYSTEM OPERATOR SA/NV	COMMON STOCK	6,678	310,089
ELISA OYJ	COMMON STOCK	26,646	725,216
ELITE SEMICONDUCTOR MEMORY	COMMON STOCK	168,000	270,891
EMAAR PROPERTIES PJSC	COMMON STOCK	431,660	828,184
EMBRAER SA	COMMON STOCK	113,370	1,044,616
EMPEROR INTL HLDG LTD	COMMON STOCK	630,000	136,949
EMPIRE CO LTD A	COMMON STOCK	8,200	620,319
EMPRESA NAC ELEC CHIL SP ADR	DEPOSITORY RECEIPTS	21,246	950,546
EMPRESAS CMPC SA	COMMON STOCK	198,577	495,901
EMPRESAS COPEC SA	COMMON STOCK	87,230	979,161
EMPRESAS ICA S.A.B	COMMON STOCK	132,100	160,871
EMS CHEMIE HOLDING AG REG	COMMON STOCK	1,584	643,464
ENAGAS SA	COMMON STOCK	31,257	989,372
ENBRIDGE INC	COMMON STOCK	133,540	6,887,701
ENCANA CORP	COMMON STOCK	114,592	1,599,786
ENCE ENERGIA Y CELULOSA SA	COMMON STOCK	51,736	129,538
ENEL GREEN POWER SPA	COMMON STOCK	269,475	559,881
ENEL SPA	COMMON STOCK	1,058,626	4,733,376
ENERFLEX LTD	COMMON STOCK	26,804	379,294
ENERGY RESOURCES OF AUST	COMMON STOCK	41,800	44,445

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ENERGY WORLD CORP LTD	COMMON STOCK	238,834	57,566
ENERPLUS CORP	COMMON STOCK	41,900	404,801
ENERSIS S.A. SPONS ADR	DEPOSITORY RECEIPTS	64,849	1,039,529
ENGINEERING INGEGNERIA INFO	COMMON STOCK	1,311	59,227
ENI SPA	COMMON STOCK	397,655	6,945,128
ENKA INSAAT VE SANAYI AS	COMMON STOCK	100,751	227,439
ENN ENERGY HOLDINGS LTD	COMMON STOCK	142,000	803,004

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ENPLAS CORP	COMMON STOCK	3,600	120,956
ENQUEST PLC	COMMON STOCK	285,496	156,051
ENSIGN ENERGY SERVICES INC	COMMON STOCK	29,200	257,147
ENTERPRISE INNS PLC	COMMON STOCK	95,218	168,534
EPISTAR CORP	COMMON STOCK	166,524	328,736
EPS HOLDINGS INC	COMMON STOCK	10,400	123,071
EREGLI DEMIR VE CELIK FABRIK	COMMON STOCK	335,700	640,071
ERG SPA	COMMON STOCK	13,722	153,654
ERICSSON LM B SHS	COMMON STOCK	474,111	5,717,944
ERSTE GROUP BANK AG	COMMON STOCK	38,122	874,001
ESPRIT HOLDINGS LTD	COMMON STOCK	311,429	372,213
ESSENTA PLC	COMMON STOCK	42,110	476,305
ESSILOR INTERNATIONAL	COMMON STOCK	32,772	3,648,070
ESTACIO PARTICIPACOES SA	COMMON STOCK	46,400	410,625
ETERNAL MATERIALS CO LTD	COMMON STOCK	178,364	181,001
ETERNIT SA	COMMON STOCK	91,458	111,839
EURAZEO	COMMON STOCK	6,683	466,819
EURO CURRENCY	FOREIGN CURRENCY	269,533	326,148
EUROBANK ERGASIAS SA	COMMON STOCK	1,436,414	319,201
EUROFINS SCIENTIFIC	COMMON STOCK	1,769	450,445
EURONAV SA	COMMON STOCK	15,182	190,328
EUTELSAT COMMUNICATIONS	COMMON STOCK	25,105	811,579
EVA AIRWAYS CORP	COMMON STOCK	658,207	457,170
EVERGRANDE REAL ESTATE GROUP	COMMON STOCK	940,000	380,242
EVERGREEN MARINE CORP LTD	COMMON STOCK	332,163	234,266
EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK	113,845	256,047
EVS BROADCAST EQUIPMENT S.A.	COMMON STOCK	3,061	110,593
EXOR SPA	COMMON STOCK	15,866	647,290
EXPERIAN PLC	COMMON STOCK	150,786	2,544,475
EXXARO RESOURCES LTD	COMMON STOCK	25,291	225,087
EZAKI GLICO CO LTD	COMMON STOCK	8,200	288,643
EZRA HOLDINGS LTD	COMMON STOCK	167,232	66,337
EZZ STEEL	COMMON STOCK	41,062	80,171
F SECURE OYJ	COMMON STOCK	48,898	133,111
FAES FARMA	RIGHTS	59,772	4,484
FAES FARMA SA	COMMON STOCK	59,772	123,469
FAGRON	COMMON STOCK	5,997	251,969
FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	3,300	1,734,491
FAIRFAX MEDIA LTD	COMMON STOCK	417,707	296,486
FAIVELEY TRANSPORT	COMMON STOCK	965	55,924
FAMILYMART CO LTD	COMMON STOCK	11,000	410,253
FANUC CORP	COMMON STOCK	30,100	4,962,898
FAR EAST HORIZON LTD	COMMON STOCK	334,000	328,988
FAR EASTERN DEPARTMENT STORE	COMMON STOCK	296,670	263,657
FAR EASTERN NEW CENTURY CORP	COMMON STOCK	543,590	538,005
FAR EASTONE TELECOMM CO LTD	COMMON STOCK	297,000	683,760
FARADAY TECHNOLOGY CORP	COMMON STOCK	95,660	110,580
FAST RETAILING CO LTD	COMMON STOCK	8,600	3,130,249
FEDERAL CORPORATION	COMMON STOCK	216,748	129,830
FEDERAL GRID CO UNIFIED	COMMON STOCK	48,188,087	35,997
FEDERATION CENTRES	REAL ESTATE INV TRST	253,795	592,084
FENNER PLC	COMMON STOCK	43,264	144,411
FERREXPO PLC	COMMON STOCK	85,187	70,222
FERROVIAL SA	COMMON STOCK	77,687	1,530,719
FIAT CHRYSLER AUTOMOBILES NV	COMMON STOCK	136,467	1,566,020
FIBRA UNO ADMINISTRACION SA	REAL ESTATE INV TRST	388,000	1,145,067
FIBRIA CELULOSE SA	COMMON STOCK	21,478	260,764
FIBRIA CELULOSE SA SPON ADR	DEPOSITORY RECEIPTS	17,346	210,407
FIDESSA GROUP PLC	COMMON STOCK	10,108	374,141
FIELDS CORP	COMMON STOCK	5,500	68,085
FIH MOBILE LTD	COMMON STOCK	510,000	228,687
FINMECCANICA SPA	COMMON STOCK	64,777	601,457
FINNING INTERNATIONAL INC	COMMON STOCK	32,000	697,052

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FIRICH ENTERPRISES CO LTD	COMMON STOCK	91,994	328,213
FIRST FINANCIAL HOLDING CO	COMMON STOCK	1,223,810	719,515
FIRST GEN CORPORATION	COMMON STOCK	803,291	456,377
FIRST HOTEL	COMMON STOCK	143,062	90,668
FIRST MAJESTIC SILVER CORP	COMMON STOCK	40,700	204,862
FIRST PACIFIC CO	COMMON STOCK	447,000	440,652
FIRST QUANTUM MINERALS LTD	COMMON STOCK	99,676	1,420,808

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FIRSTGROUP PLC	COMMON STOCK	226,222	372,699
FIRSTRAND LTD	COMMON STOCK	530,504	2,298,111
FIRSTSERVICE CORP	COMMON STOCK	4,000	204,723
FISCHER (GEORG) REG	COMMON STOCK	768	483,481
FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	152,674	744,422
FLETCHER BUILDING LTD	COMMON STOCK	119,169	770,159
FLSMIDTH + CO A/S	COMMON STOCK	10,327	453,063
FLUGHAFEN ZUERICH AG REG	COMMON STOCK	847	568,099
FLYTECH TECHNOLOGY CO LTD	COMMON STOCK	123,640	425,509
FOMENTO DE CONSTRUC Y CONTRA	COMMON STOCK	15,985	227,008
FOMENTO ECONOMICO MEXICA UBD	COMMON STOCK UNIT	338,300	3,003,439
FONCIERE DES REGIONS	REAL ESTATE INV TRST	4,846	448,424
FORMOSA CHEMICALS + FIBRE	COMMON STOCK	504,582	1,063,097
FORMOSA PETROCHEMICAL CORP	COMMON STOCK	271,920	591,602
FORMOSA PLASTICS CORP	COMMON STOCK	767,528	1,749,202
FORMOSA TAFFETA CO.	COMMON STOCK	209,319	206,842
FORTESCUE METALS GROUP LTD	COMMON STOCK	271,803	600,400
FORTIS INC	COMMON STOCK	45,300	1,523,754
FORTUM OYJ	COMMON STOCK	57,202	1,236,102
FOSTER ELECTRIC CO LTD	COMMON STOCK	4,600	80,780
FOSUN INTERNATIONAL LTD	COMMON STOCK	356,698	466,322
FOUNTAINHEAD PROPERTY TRUST	REAL ESTATE INV TRST	299,126	218,488
FOXCONN TECHNOLOGY CO LTD	COMMON STOCK	123,642	331,097
FRANCE BED HOLDINGS CO LTD	COMMON STOCK	43,000	64,578
FRANCO NEVADA CORP	COMMON STOCK	26,000	1,284,231
FRANSHION PROPERTIES	COMMON STOCK	704,000	200,454
FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	7,455	431,887
FRASERS COMMERCIAL TRUST	REAL ESTATE INV TRST	290,426	309,852
FRED OLSEN ENERGY ASA	COMMON STOCK	9,189	83,264
FREENET AG	COMMON STOCK	21,250	609,178
FRESENIUS MEDICAL CARE AG +	COMMON STOCK	33,851	2,533,438
FRESENIUS SE + CO KGAA	COMMON STOCK	57,792	3,017,908
FRESNILLO PLC	COMMON STOCK	37,960	450,651
FRIENDS LIFE GROUP LTD	COMMON STOCK	258,176	1,460,248
FRONTIER REAL ESTATE INVEST	REAL ESTATE INV TRST	83	379,515
FTSE 100 IDX FUT MAR15	FUT-INDEX	790	440,679
FUBON FINANCIAL HOLDING CO	COMMON STOCK	987,938	1,571,182
FUCHS PETROLUB SE PREF	PREFERRED STOCK	13,808	556,112
FUGRO NV CVA	DEPOSITORY RECEIPTS	14,434	297,725
FUJI CO LTD	COMMON STOCK	10,000	180,886
FUJI ELECTRIC CO LTD	COMMON STOCK	109,000	434,407
FUJI HEAVY INDUSTRIES LTD	COMMON STOCK	100,400	3,532,200
FUJI OIL CO LTD	COMMON STOCK	13,700	175,387
FUJI SOFT INC	COMMON STOCK	7,300	148,779
FUJICCO CO LTD	COMMON STOCK	15,000	250,109
FUJIFILM HOLDINGS CORP	COMMON STOCK	76,500	2,306,463
FUJIKURA LTD	COMMON STOCK	57,000	232,484
FUJITEC CO LTD	COMMON STOCK	25,000	265,943
FUJITSU GENERAL LTD	COMMON STOCK	13,000	125,231
FUJITSU LTD	COMMON STOCK	303,000	1,612,491
FUJIYA CO LTD	COMMON STOCK	75,000	122,265
FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	143,000	737,597
FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	22,000	118,649
FURUKAWA ELECTRIC CO LTD	COMMON STOCK	119,000	196,473
FUTABA INDUSTRIAL CO LTD	COMMON STOCK	38,800	181,368
FUTURE ARCHITECT INC	COMMON STOCK	12,300	71,087
G RESOURCES GROUP LTD	COMMON STOCK	5,907,600	138,142
G STEEL PCL FOREIGN	COMMON STOCK	1,014,000	4,623
G.U.D. HOLDINGS LTD	COMMON STOCK	43,205	253,823
G4S PLC	COMMON STOCK	235,336	1,013,207
GABRIEL RESOURCES LTD	COMMON STOCK	137,324	46,832
GAFISA SA	COMMON STOCK	96,754	75,810
GAGFAH SA	COMMON STOCK	38,161	853,834

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GAIL INDIA LTD	COMMON STOCK	78,319	551,059
GAKKEN HOLDINGS CO LTD	COMMON STOCK	87,000	184,274
GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	386,000	2,148,677
GALENICA AG REG	COMMON STOCK	866	686,334
GALP ENERGIA SGPS SA	COMMON STOCK	65,136	658,977
GAM HOLDING AG	COMMON STOCK	40,542	729,560
GAMELOFT SE	COMMON STOCK	31,506	127,177

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GAMESA CORP TECNOLOGICA SA	COMMON STOCK	39,694	357,544
GAMUDA BHD	COMMON STOCK	348,644	499,336
GAS NATURAL SDG SA	COMMON STOCK	56,934	1,432,280
GATEGROUP HOLDING AG	COMMON STOCK	7,467	213,366
GATEWAY DISTRI PARKS LTD	COMMON STOCK	33,272	184,750
GAZPROM OAO SPON ADR	DEPOSITORY RECEIPTS	931,222	4,218,436
GCL POLY ENERGY HOLDINGS LTD	COMMON STOCK	2,017,000	472,076
GDF SUEZ	COMMON STOCK	226,869	5,298,594
GEA GROUP AG	COMMON STOCK	28,959	1,282,213
GEBERIT AG REG	COMMON STOCK	6,683	2,272,363
GECINA SA	REAL ESTATE INV TRST	4,516	565,215
GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK	980,000	309,254
GEMALTO	COMMON STOCK	14,264	1,172,482
GENIUS ELECTRONIC OPTICAL CO	COMMON STOCK	27,613	90,825
GENMAB A/S	COMMON STOCK	10,741	623,797
GENTING BHD	COMMON STOCK	345,500	875,876
GENTING MALAYSIA BHD	COMMON STOCK	558,250	648,320
GENTING PLANTATIONS BHD	COMMON STOCK	160,100	457,215
GENTING SINGAPORE PLC	COMMON STOCK	981,399	794,887
GENUS PLC	COMMON STOCK	15,281	297,702
GEO HOLDINGS CORP	COMMON STOCK	1,600	12,838
GERDAU SA PREF	PREFERRED STOCK	149,704	531,116
GERRESHEIMER AG	COMMON STOCK	10,722	579,862
GERRY WEBER INTL AG	COMMON STOCK	9,002	372,013
GETAC TECHNOLOGY CORP	COMMON STOCK	124,000	64,666
GETIN HOLDING SA	COMMON STOCK	141,681	73,784
GETIN NOBLE BANK SA	COMMON STOCK	342,103	210,908
GETINGE AB B SHS	COMMON STOCK	37,645	851,491
GIANT MANUFACTURING	COMMON STOCK	45,000	398,287
GIBSON ENERGY INC	COMMON STOCK	21,500	504,714
GILDAN ACTIVEWEAR INC	COMMON STOCK	21,500	1,219,555
GIORDANO INTERNATIONAL LTD	COMMON STOCK	436,000	193,285
GIVAUDAN REG	COMMON STOCK	1,534	2,744,397
GJENSIDIGE FORSIKRING ASA	COMMON STOCK	37,126	601,140
GKN PLC	COMMON STOCK	281,894	1,495,838
GLANBIA PLC	COMMON STOCK	32,689	501,925
GLAXOSMITHKLINE PLC	COMMON STOCK	783,684	16,773,939
GLENORE PLC	COMMON STOCK	1,658,517	7,636,912
GLOBAL LOGISTIC PROPERTIES L	COMMON STOCK	494,000	923,570
GLOBAL MIXED MODE TECHNOLOGY	COMMON STOCK	22,079	60,429
GLOBAL TELECOM HOLDING	COMMON STOCK	294,025	163,255
GLOBAL UNICHIP CORP	COMMON STOCK	35,079	102,022
GLOBE TELECOM INC	COMMON STOCK	10,041	385,590
GLOBE TRADE CENTRE SA	COMMON STOCK	64,723	97,809
GLORY LTD	COMMON STOCK	8,300	221,606
GLOW ENERGY PCL FOREIGN	COMMON STOCK	86,600	234,926
GLP J REIT	REAL ESTATE INV TRST	397	439,507
GMO INTERNET INC	COMMON STOCK	23,400	198,773
GMR INFRASTRUCTURE LTD	COMMON STOCK	180,080	48,903
GN STORE NORD A/S	COMMON STOCK	37,046	806,555
GO AHEAD GROUP PLC	COMMON STOCK	8,330	319,130
GODO STEEL LTD	COMMON STOCK	25,000	37,428
GOL LINHAS AEREAS PREF	PREFERRED STOCK	25,000	143,385
GOLD FIELDS LTD	COMMON STOCK	123,058	556,959
GOLDCORP INC	COMMON STOCK	130,268	2,419,223
GOLDCREST CO LTD	COMMON STOCK	5,980	110,719
GOLDEN AGRI RESOURCES LTD	COMMON STOCK	1,124,287	389,770
GOLDEN EAGLE RETAIL GROUP	COMMON STOCK	139,000	155,061
GOLDEN MEDITECH HOLDINGS LTD	COMMON STOCK	414,113	58,686
GOLDEN MEDITECH HOLDINGS LTD	WARRANTS	73,432	852
GOLDLION HOLDINGS LTD	COMMON STOCK	424,000	179,654
GOME ELECTRICAL APPLIANCES	COMMON STOCK	1,820,944	270,664
GOODMAN FIELDER LTD	COMMON STOCK	407,871	213,650

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GOODMAN GROUP	REAL ESTATE INV TRST	327,886	1,515,155
GOODMAN PROPERTY TRUST	REAL ESTATE INV TRST	389,754	346,529
GPT GROUP	REAL ESTATE INV TRST	322,545	1,142,262
GRAFTON GROUP PLC UTS	COMMON STOCK UNIT	38,155	377,825
GRAINCORP LTD A	COMMON STOCK	43,477	292,142
GRAINGER PLC	COMMON STOCK	112,235	328,626
GREAT PORTLAND ESTATES PLC	REAL ESTATE INV TRST	69,635	796,171

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GREAT WALL MOTOR COMPANY H	COMMON STOCK	187,500	1,061,700
GREAT WEST LIFE CO INC	COMMON STOCK	47,218	1,369,353
GREE INC	COMMON STOCK	20,200	121,632
GREENCORE GROUP PLC	COMMON STOCK	99,855	442,129
GREENE KING PLC	COMMON STOCK	36,327	421,606
GREENLAND HONG KONG HOLDINGS	COMMON STOCK	348,150	137,939
GRIFOLS SA	COMMON STOCK	26,762	1,065,332
GRIVALIA PROPERTIES REIC	REAL ESTATE INV TRST	21,072	191,272
GROUPE BRUXELLES LAMBERT SA	COMMON STOCK	13,143	1,118,697
GROUPE EUROTUNNEL SE REGR	COMMON STOCK	101,500	1,310,223
GROUPE FNAC	COMMON STOCK	3,458	173,013
GROWTHPOINT PROPERTIES LTD	REAL ESTATE INV TRST	297,388	703,282
GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	92,100	577,478
GRUPO BIMBO SAB SERIES A	COMMON STOCK	309,100	850,773
GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	117,661	580,971
GRUPO CATALANA OCCIDENTE SA	COMMON STOCK	13,661	393,559
GRUPO FIN SANTANDER B	COMMON STOCK	309,800	647,564
GRUPO FINANCIERO BANORTE O	COMMON STOCK	402,636	2,226,828
GRUPO FINANCIERO GALICIA B	COMMON STOCK	8	17
GRUPO FINANCIERO INBURSA O	COMMON STOCK	408,900	1,061,660
GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	778,909	2,261,200
GRUPO TELEvisa SAB SER CPO	COMMON STOCK UNIT	478,600	3,278,173
GS ENGINEERING + CONSTRUCT	COMMON STOCK	9,120	190,118
GS HOLDINGS	COMMON STOCK	9,901	359,006
GS HOME SHOPPING INC	COMMON STOCK	1,575	317,210
GS YUASA CORP	COMMON STOCK	58,000	246,475
GUANGDONG INVESTMENT LTD	COMMON STOCK	638,000	828,497
GUANGDONG LAND HOLDINGS LTD	COMMON STOCK	398,000	91,308
GUANGZHOU AUTOMOBILE GROUP H	COMMON STOCK	430,722	388,718
GUANGZHOU R+F PROPERTIES H	COMMON STOCK	246,000	300,183
GUDANG GARAM TBK PT	COMMON STOCK	132,000	647,363
GULF KEYSTONE PETROLEUM LTD	COMMON STOCK	167,686	178,105
GULLIVER INTERNATIONAL CO	COMMON STOCK	33,000	224,505
GUNMA BANK LTD/THE	COMMON STOCK	68,000	440,668
GUNNEBO AB	COMMON STOCK	28,698	137,849
GURUNAVI INC	COMMON STOCK	14,800	204,038
GUYANA GOLDFIELDS INC	COMMON STOCK	47,700	116,136
GVK POWER + INFRASTRUCTURE	COMMON STOCK	356,725	49,949
GWANGJUSHINSEGA CO LTD	COMMON STOCK	510	142,021
H I S CO LTD	COMMON STOCK	9,800	276,071
H+R REAL ESTATE INV REIT UTS	REAL ESTATE INV TRST	28,200	529,062
H2O RETAILING CORP	COMMON STOCK	9,000	141,101
HACHIJUNI BANK LTD/THE	COMMON STOCK	76,000	488,736
HACI OMER SABANCI HOLDING	COMMON STOCK	173,281	751,760
HAIER ELECTRONICS GROUP CO	COMMON STOCK	194,000	460,460
HAITIAN INTERNATIONAL HLDGS	COMMON STOCK	172,000	361,526
HAITONG SECURITIES CO LTD H	COMMON STOCK	244,400	610,439
HAKUHODO DY HOLDINGS INC	COMMON STOCK	44,500	426,121
HALFORDS GROUP PLC	COMMON STOCK	37,786	273,980
HALLA HOLDINGS CORP	COMMON STOCK	1,164	73,481
HALMA PLC	COMMON STOCK	64,195	684,648
HAMAMATSU PHOTONICS KK	COMMON STOCK	10,900	520,353
HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	12,504	259,964
HAMMERSON PLC	REAL ESTATE INV TRST	138,062	1,290,934
HANA FINANCIAL GROUP	COMMON STOCK	47,620	1,375,668
HANERGY THIN FILM POWER GROU	COMMON STOCK	2,242,000	813,605
HANG LUNG PROPERTIES LTD	COMMON STOCK	397,500	1,107,760
HANG SENG BANK LTD	COMMON STOCK	123,700	2,056,758
HANG SENG IDX FUT JAN15	FUT-INDEX	600	19,810
HANJIN HEAVY INDUS + CONST	COMMON STOCK	13,166	52,831
HANJIN KAL CORP	COMMON STOCK	7,156	197,557
HANJIN SHIPPING CO LTD	COMMON STOCK	17,020	92,954
HANKOOK TIRE CO LTD	COMMON STOCK	15,481	736,534

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HANKOOK TIRE WORLDWIDE CO LT	COMMON STOCK	8,268	183,285
HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	184,000	988,972
HANKYU REIT INC	REAL ESTATE INV TRST	175	222,447
HANNOVER RUECK SE	COMMON STOCK	11,718	1,062,904
HANNSTAR DISPLAY CORP	COMMON STOCK	685,703	169,694
HANNSTOUCH SOLUTION INCORPOR	COMMON STOCK	604,149	135,872
HANSSEM CO LTD	COMMON STOCK	7,700	794,709

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HANWHA CHEMICAL CORP	COMMON STOCK	17,825	188,385
HANWHA CORPORATION	COMMON STOCK	8,630	243,189
HARBIN ELECTRIC CO LTD H	COMMON STOCK	224,000	138,899
HARGREAVES LANSDOWN PLC	COMMON STOCK	34,247	534,191
HARGREAVES SERVICES PLC	COMMON STOCK	14,768	148,247
HARMONY GOLD MINING CO LTD	COMMON STOCK	66,575	123,556
HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	155,317	424,523
HASEKO CORP	COMMON STOCK	50,500	405,722
HAVAS SA	COMMON STOCK	48,749	397,997
HAVELLS INDIA LTD	COMMON STOCK	112,630	487,846
HAYS PLC	COMMON STOCK	272,835	611,422
HCL TECHNOLOGIES LTD	COMMON STOCK	33,072	839,511
HEIDELBERGCEMENT AG	COMMON STOCK	22,552	1,604,311
HEIDELBERGER DRUCKMASCHINEN	COMMON STOCK	105,019	263,085
HEINEKEN HOLDING NV	COMMON STOCK	20,847	1,306,744
HEINEKEN NV	COMMON STOCK	38,157	2,710,646
HELICAL BAR PLC	COMMON STOCK	39,088	233,342
HELIOPOLIS HOUSING	COMMON STOCK	18,784	150,271
HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK	53,479	583,608
HELVETIA HOLDING AG REG	COMMON STOCK	1,185	562,324
HEMARAJ LAND DEVELOPMENT FOR	COMMON STOCK	3,100,500	414,657
HENDERSON GROUP PLC	COMMON STOCK	180,659	595,088
HENDERSON LAND DEVELOPMENT	COMMON STOCK	184,040	1,275,114
HENGAN INTL GROUP CO LTD	COMMON STOCK	130,500	1,361,251
HENGDELI HOLDINGS LTD	COMMON STOCK	499,400	93,273
HENKEL AG + CO KGAA	COMMON STOCK	18,296	1,781,582
HENKEL AG + CO KGAA VORZUG	PREFERRED STOCK	30,570	3,306,896
HENNES + MAURITZ AB B SHS	COMMON STOCK	147,201	6,080,658
HERMES INTERNATIONAL	COMMON STOCK	2,610	930,658
HERMES MICROVISION INC	COMMON STOCK	6,000	300,589
HERO MOTOCORP LTD	COMMON STOCK	13,452	660,847
HEXAGON AB B SHS	COMMON STOCK	38,400	1,182,553
HEXPOL AB	COMMON STOCK	7,989	745,276
HEY SONG CORP	COMMON STOCK	186,000	221,904
HIBIYA ENGINEERING LTD	COMMON STOCK	6,700	91,524
HIGASHI NIPPON BANK LTD/THE	COMMON STOCK	31,000	85,797
HIKMA PHARMACEUTICALS PLC	COMMON STOCK	26,533	814,018
HINDALCO INDUSTRIES LTD	COMMON STOCK	184,523	456,127
HINDUSTAN UNILEVER LTD	COMMON STOCK	114,026	1,364,322
HINO MOTORS LTD	COMMON STOCK	49,000	640,406
HIROSE ELECTRIC CO LTD	COMMON STOCK	5,800	674,567
HIROSHIMA BANK LTD/THE	COMMON STOCK	93,000	441,631
HISAKA WORKS LTD	COMMON STOCK	7,000	56,598
HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	12,200	382,630
HISCOX LTD	COMMON STOCK	62,834	705,786
HITACHI CHEMICAL CO LTD	COMMON STOCK	19,500	345,097
HITACHI CONSTRUCTION MACHINE	COMMON STOCK	20,200	427,866
HITACHI HIGH TECHNOLOGIES CO	COMMON STOCK	12,900	371,849
HITACHI LTD	COMMON STOCK	756,000	5,526,542
HITACHI METALS LTD	COMMON STOCK	38,000	646,509
HITACHI ZOSEN CORP	COMMON STOCK	33,100	190,286
HITEJINRO HOLDINGS CO LTD	COMMON STOCK	8,532	94,171
HIWIN TECHNOLOGIES CORP	COMMON STOCK	31,000	256,625
HKC HLDGS WT	WARRANTS	800,854	0
HKC HOLDINGS LTD	COMMON STOCK	4,004,274	105,639
HKSCAN OYJ A SHS	COMMON STOCK	7,904	31,234
HKT TRUST AND HKT LTD SS	COMMON STOCK UNIT	436,000	566,154
HMC INVESTMENT SECURITIES CO	COMMON STOCK	10,720	97,677
HO BEE LAND LTD	COMMON STOCK	150,000	220,765
HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	31,300	250,145
HOKUETSU BANK LTD/THE	COMMON STOCK	50,000	90,503
HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800	418,467
HOKUTO CORP	COMMON STOCK	3,600	59,792

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HOLCIM LTD REG	COMMON STOCK	38,057	2,703,928
HOLMEN AB B SHARES	COMMON STOCK	9,900	336,499
HOMAG GROUP AG	COMMON STOCK	3,689	133,920
HOME CAPITAL GROUP INC	COMMON STOCK	13,600	563,491
HOME RETAIL GROUP	COMMON STOCK	171,446	551,495
HON HAI PRECISION INDUSTRY	COMMON STOCK	1,951,956	5,382,652
HONDA MOTOR CO LTD	COMMON STOCK	252,300	7,329,770

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HONG KONG + CHINA GAS	COMMON STOCK	1,005,954	2,285,400
HONG KONG DOLLAR	FOREIGN CURRENCY	10,390,766	1,339,905
HONG KONG EXCHANGES + CLEAR	COMMON STOCK	182,178	4,007,571
HONG LEONG BANK BERHAD	COMMON STOCK	104,040	416,434
HONG LEONG FINANCIAL GROUP	COMMON STOCK	59,900	281,061
HONGHUA GROUP	COMMON STOCK	456,000	58,275
HOPEWELL HIGHWAY INFRASTRUCT	COMMON STOCK	5,650	2,833
HOPEWELL HOLDINGS LTD	COMMON STOCK	113,000	412,117
HOPSON DEVELOPMENT HOLDINGS	COMMON STOCK	176,000	159,552
HOTAI MOTOR COMPANY LTD	COMMON STOCK	47,000	702,573
HOTEL SHILLA CO LTD	COMMON STOCK	6,450	533,398
HOUSING DEVELOPMENT + INFRAS	COMMON STOCK	48,102	51,316
HOUSING DEVELOPMENT FINANCE	COMMON STOCK	226,487	4,041,343
HOWDEN JOINERY GROUP PLC	COMMON STOCK	135,885	845,296
HOYA CORP	COMMON STOCK	67,600	2,261,143
HSBC HOLDINGS PLC	COMMON STOCK	3,025,097	28,600,528
HTC CORP	COMMON STOCK	122,077	544,157
HUA ENG WIRE + CABLE CO. LTD	COMMON STOCK	128,000	41,358
HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK	853,592	477,402
HUABAO INTERNATIONAL HOLDING	COMMON STOCK	525,000	428,186
HUADIAN ENERGY CO LTD B	COMMON STOCK	524,000	231,110
HUANENG POWER INTL INC H	COMMON STOCK	622,000	841,387
HUBER + SUHNER AG REG	COMMON STOCK	4,170	198,663
HUDACO INDUSTRIES LTD	COMMON STOCK	9,906	82,976
HUDBAY MINERALS INC	COMMON STOCK	40,900	357,356
HUGO BOSS AG ORD	COMMON STOCK	5,560	682,623
HUHTAMAKI OYJ	COMMON STOCK	19,400	511,336
HULIC CO LTD	COMMON STOCK	42,800	425,080
HUNG SHENG CONSTRUCTION LTD	COMMON STOCK	399,100	256,201
HUNGARIAN FORINT	FOREIGN CURRENCY	18,725,257	71,761
HUSKY ENERGY INC	COMMON STOCK	59,980	1,424,088
HUSQVARNA AB B SHS	COMMON STOCK	76,237	558,331
HUTCHISON HARBOUR RING LTD	COMMON STOCK	802,000	70,240
HUTCHISON PORT HOLDINGS TR U	COMMON STOCK UNIT	888,000	611,929
HUTCHISON TELECOMM HONG KONG	COMMON STOCK	576,000	243,478
HUTCHISON WHAMPOA LTD	COMMON STOCK	327,100	3,748,938
HYAKUGO BANK LTD/THE	COMMON STOCK	38,000	156,623
HYOSUNG CORPORATION	COMMON STOCK	4,463	275,244
HYPERMARCAS SA	COMMON STOCK	90,511	566,689
HYSAN DEVELOPMENT CO	COMMON STOCK	123,173	547,291
HYUNDAI DEPT STORE CO	COMMON STOCK	2,776	308,310
HYUNDAI DEVELOPMENT CO ENGIN	COMMON STOCK	12,280	427,323
HYUNDAI ENGINEERING + CONST	COMMON STOCK	15,435	584,386
HYUNDAI GLOVIS CO LTD	COMMON STOCK	2,668	704,270
HYUNDAI GREENFOOD CO LTD	COMMON STOCK	12,830	220,086
HYUNDAI HEAVY INDUSTRIES	COMMON STOCK	6,953	720,551
HYUNDAI MARINE + FIRE INS CO	COMMON STOCK	14,250	336,528
HYUNDAI MIPO DOCKYARD	COMMON STOCK	2,300	145,082
HYUNDAI MOBIS CO LTD	COMMON STOCK	10,726	2,282,882
HYUNDAI MOTOR CO	COMMON STOCK	27,145	4,121,108
HYUNDAI MOTOR CO LTD 2ND PRF	PREFERRED STOCK	6,141	743,686
HYUNDAI SECURITIES CO	COMMON STOCK	26,855	167,276
HYUNDAI STEEL CO	COMMON STOCK	11,852	677,698
HYUNDAI WIA CORP	COMMON STOCK	2,887	459,641
IAMGOLD CORP	COMMON STOCK	86,450	234,365
IBERDROLA SA	COMMON STOCK	834,262	5,613,060
IBIDEN CO LTD	COMMON STOCK	21,900	321,533
IC GROUP A/S	COMMON STOCK	3,296	75,478
ICA GRUPPEN AB	COMMON STOCK	14,286	556,829
ICADE	REAL ESTATE INV TRST	7,641	611,846
ICAP PLC	COMMON STOCK	96,024	670,062
ICHIA TECHNOLOGIES INC	COMMON STOCK	211,000	207,942
ICHIBANYA CO LTD	COMMON STOCK	5,600	235,422

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ICHIYOSHI SECURITIES CO LTD	COMMON STOCK	19,800	213,350
ICICI BANK LTD	COMMON STOCK	175,105	970,228
ICOM INC	COMMON STOCK	5,900	141,789
IDEA CELLULAR LTD	COMMON STOCK	196,584	476,007
IDEC CORP	COMMON STOCK	14,800	126,751
IDEMITSU KOSAN CO LTD	COMMON STOCK	19,200	317,838
IEI INTEGRATION CORP	COMMON STOCK	149,097	235,170

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IFCI LTD	COMMON STOCK	117,608	70,185
IG GROUP HOLDINGS PLC	COMMON STOCK	59,328	661,547
IGM FINANCIAL INC	COMMON STOCK	19,400	775,665
IHH HEALTHCARE BHD	COMMON STOCK	427,200	587,870
IHI CORP	COMMON STOCK	245,000	1,242,753
IIFL HOLDINGS LTD	COMMON STOCK	48,052	130,016
IJM CORP BHD	COMMON STOCK	222,240	417,655
ILIAD SA	COMMON STOCK	4,902	1,177,552
ILUKA RESOURCES LTD	COMMON STOCK	80,245	386,673
IMAGINATION TECH GROUP PLC	COMMON STOCK	48,508	171,084
IMERYS SA	COMMON STOCK	6,276	462,818
IMI PLC	COMMON STOCK	53,478	1,047,334
IMMOBILIARE GRANDE DISTRIBUZ	REAL ESTATE INV TRST	119,427	93,008
IMMOEAST ANSPR NACHB	COMMON STOCK	143,040	0
IMMOFINANZ AG	COMMON STOCK	207,187	524,435
IMMOFINANZ ANSPR NACHB	COMMON STOCK	89,821	0
IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK	94,221	613,913
IMPERIAL HOLDINGS LTD	COMMON STOCK	34,447	546,055
IMPERIAL OIL LTD	COMMON STOCK	47,240	2,041,323
IMPERIAL TOBACCO GROUP PLC	COMMON STOCK	149,531	6,551,159
INCHCAPE PLC	COMMON STOCK	80,242	898,455
INCITEC PIVOT LTD	COMMON STOCK	291,633	755,929
IND + COMM BK OF CHINA H	COMMON STOCK	11,142,160	8,093,872
INDIABULLS HOUSING FINANCE L	COMMON STOCK	40,091	291,987
INDIABULLS REAL ESTATE LTD	COMMON STOCK	63,587	68,544
INDIAN HOTELS CO LTD	COMMON STOCK	53,598	106,421
INDIAN RUPEE	FOREIGN CURRENCY	125,741,311	1,992,020
INDITEX	COMMON STOCK	167,300	4,793,638
INDIVIOR PLC	COMMON STOCK	99,786	232,453
INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK	357,500	722,447
INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK	1,160,500	632,681
INDONESIAN RUPIAH	FOREIGN CURRENCY	6,896,140,618	556,814
INDRA SISTEMAS SA	COMMON STOCK	21,149	204,909
INDRAPRASTHA GAS LTD	COMMON STOCK	34,530	248,799
INDUS HOLDING AG	COMMON STOCK	8,236	379,702
INDUSTRIA MACCHINE AUTOMATIC	COMMON STOCK	10,102	439,782
INDUSTRIAL + INFRASTRUCTURE	REAL ESTATE INV TRST	86	396,740
INDUSTRIAL ALLIANCE INSURANC	COMMON STOCK	20,100	771,028
INDUSTRIAL BANK OF KOREA	COMMON STOCK	35,870	456,805
INDUSTRIAS CH S.A.B. SER B	COMMON STOCK	46,100	222,372
INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	25,465	497,543
INDUSTRIES QATAR	COMMON STOCK	14,084	642,305
INDUSTRIVARDEN AB C SHS	COMMON STOCK	27,058	467,998
INDUTRADE AB	COMMON STOCK	4,239	167,761
INES CORP	COMMON STOCK	16,800	127,985
INFICON HOLDING AG REG	COMMON STOCK	479	148,593
INFINEON TECHNOLOGIES AG	COMMON STOCK	191,031	2,048,052
INFO SERVICES INTL DENTSU	COMMON STOCK	6,600	65,756
INFORMA PLC	COMMON STOCK	112,960	824,601
INFOSYS LTD	COMMON STOCK	153,448	4,766,230
INFRATIL LTD	COMMON STOCK	142,611	334,394
ING GROEP NV CVA	DEPOSITORY RECEIPTS	605,329	7,837,564
INGENICO	COMMON STOCK	8,004	840,987
INMARSAT PLC	COMMON STOCK	71,649	888,277
INNER MONGOLIA YITAI COAL B	COMMON STOCK	289,900	415,641
INNERGEX RENEWABLE ENERGY	COMMON STOCK	39,888	391,218
INNOLUX CORP	COMMON STOCK	1,254,604	604,393
INOTERA MEMORIES INC	COMMON STOCK	403,000	636,477
INPEX CORP	COMMON STOCK	133,200	1,476,482
INSURANCE AUSTRALIA GROUP	COMMON STOCK	404,509	2,055,723
INTACT FINANCIAL CORP	COMMON STOCK	22,800	1,650,576
INTER PIPELINE LTD	COMMON STOCK	48,800	1,514,243
INTERCONTINENTAL HOTELS GROU	COMMON STOCK	41,426	1,660,720

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INTERMEDIATE CAPITAL GROUP	COMMON STOCK	60,761	432,778
INTERNATIONAL PERSONAL FINAN	COMMON STOCK	56,812	393,167
INTERNET INITIATIVE JAPAN	COMMON STOCK	10,700	218,040
INTERPARFUMS SA	COMMON STOCK	6,952	188,800
INTERPARK CORPORATION	COMMON STOCK	22,347	185,258
INTERPUMP GROUP SPA	COMMON STOCK	23,473	329,593
INTERTEK GROUP PLC	COMMON STOCK	27,439	995,047

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INTERVEST OFFICES+WAREHOUSES	REAL ESTATE INV TRST	6,107	165,775
INTESA SANPAOLO	COMMON STOCK	1,845,745	5,339,446
INTESA SANPAOLO RSP	PREFERRED STOCK	151,261	372,330
INTIME RETAIL GROUP CO LTD	COMMON STOCK	234,000	169,706
INTL CONSOLIDATED AIRLINE DI	COMMON STOCK	170,860	1,264,698
INTRUM JUSTITIA AB	COMMON STOCK	17,549	516,916
INTU PROPERTIES PLC	REAL ESTATE INV TRST	142,637	737,913
INVENTEC CO LTD	COMMON STOCK	418,445	281,157
INVERSIONES AGUAS METROPOL	COMMON STOCK	185,318	286,604
INVESTA OFFICE FUND	REAL ESTATE INV TRST	156,358	462,932
INVESTEC LTD	COMMON STOCK	33,001	275,376
INVESTEC PLC	COMMON STOCK	98,170	820,430
INVESTMENT AB KINNEVIK B SHS	COMMON STOCK	36,405	1,175,734
INVESTOR AB B SHS	COMMON STOCK	71,739	2,588,911
IOI CORP BHD	COMMON STOCK	638,932	876,006
IOI PROPERTIES GROUP BHD	COMMON STOCK	319,465	219,833
ION BEAM APPLICATIONS	COMMON STOCK	5,117	88,769
IOOF HOLDINGS LTD	COMMON STOCK	55,302	399,788
IPSEN	COMMON STOCK	6,964	362,183
IPSOS	COMMON STOCK	6,830	195,874
IRISH BANK RESOLUTION CORP	COMMON STOCK	6,915	0
IRISH CONTINENTAL GROUP PLC	COMMON STOCK UNIT	30,600	119,696
IRPC PCL FOREIGN	COMMON STOCK	3,539,700	329,224
ISEKI + CO LTD	COMMON STOCK	57,000	108,024
ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	61,660	755,182
ISRAEL CHEMICALS LTD	COMMON STOCK	79,810	577,005
ISRAEL CORP LIMITED/THE	COMMON STOCK	471	224,285
ISRAEL DISCOUNT BANK A	COMMON STOCK	116,873	187,363
ISUZU MOTORS LTD	COMMON STOCK	99,000	1,206,704
IT HOLDINGS CORP	COMMON STOCK	12,800	192,862
ITALCEMENTI SPA	COMMON STOCK	26,038	155,588
ITALIAN THAI DEVELOP FOREIGN	COMMON STOCK	1,456,746	283,379
ITAU UNIBANCO HOLDING S PREF	PREFERRED STOCK	444,818	5,783,707
ITAUSA INVESTIMENTOS ITAU PR	PREFERRED STOCK	590,045	2,056,934
ITC LTD	COMMON STOCK	475,635	2,769,255
ITE GROUP PLC	COMMON STOCK	81,625	203,607
ITF FIN + SECS	COMMON STOCK	2,750	0
ITO EN LTD	COMMON STOCK	10,500	188,993
ITOCHU CORP	COMMON STOCK	237,400	2,535,766
ITOCHU ENEX CO LTD	COMMON STOCK	13,200	92,343
ITOCHU SHOKUHI CO LTD	COMMON STOCK	6,900	215,853
ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	4,600	162,840
ITV PLC	COMMON STOCK	632,229	2,107,062
IYO BANK LTD/THE	COMMON STOCK	44,000	476,470
J FRONT RETAILING CO LTD	COMMON STOCK	48,500	564,255
J OIL MILLS INC	COMMON STOCK	32,000	103,967
JACCS CO LTD	COMMON STOCK	42,000	212,756
JAFCO CO LTD	COMMON STOCK	6,900	235,871
JAIN IRRIGATION SYSTEMS LTD	COMMON STOCK	52,152	57,393
JAIPRAKASH ASSOCIATES LTD	COMMON STOCK	171,343	67,958
JAMES HARDIE INDUSTRIES CDI	DEPOSITORY RECEIPTS	80,013	853,998
JAMMU + KASHMIR BANK LTD	COMMON STOCK	64,050	150,516
JAPAN AIRLINES CO LTD	COMMON STOCK	21,000	612,834
JAPAN AIRPORT TERMINAL CO	COMMON STOCK	12,100	475,856
JAPAN DIGITAL LABORATORY CO	COMMON STOCK	23,800	319,680
JAPAN EXCHANGE GROUP INC	COMMON STOCK	44,000	1,024,145
JAPAN LOGISTICS FUND INC	REAL ESTATE INV TRST	175	391,856
JAPAN PETROLEUM EXPLORATION	COMMON STOCK	7,300	228,517
JAPAN PRIME REALTY INVESTMEN	REAL ESTATE INV TRST	140	485,553
JAPAN PULP + PAPER CO LTD	COMMON STOCK	28,000	77,052
JAPAN RADIO CO LTD	COMMON STOCK	17,841	54,595
JAPAN REAL ESTATE INVESTMENT	REAL ESTATE INV TRST	198	951,984
JAPAN RETAIL FUND INVESTMENT	REAL ESTATE INV TRST	365	768,986

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JAPAN STEEL WORKS LTD	COMMON STOCK	60,000	212,850
JAPAN TOBACCO INC	COMMON STOCK	170,300	4,671,626
JAPAN VILENE CO LTD	COMMON STOCK	26,000	132,615
JAPANESE YEN	FOREIGN CURRENCY	361,125,906	3,012,018
JARDINE CYCLE + CARRIAGE LTD	COMMON STOCK	18,324	588,183
JASTRZEBSKA SPOLKA WEGLOWA S	COMMON STOCK	13,413	62,940
JAZZTEL PLC	COMMON STOCK	55,144	837,265

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JB HI FI LTD	COMMON STOCK	23,931	307,429
JBS SA	COMMON STOCK	150,197	632,518
JC DECAUX SA	COMMON STOCK	13,459	462,172
JEAN COUTU GROUP INC CLASS A	COMMON STOCK	9,400	229,755
JENOPTIK AG	COMMON STOCK	15,450	193,753
JEOL LTD	COMMON STOCK	21,000	107,449
JERONIMO MARTINS	COMMON STOCK	37,231	373,172
JERUSALEM ECONOMY LTD	COMMON STOCK	18,235	52,358
JET AIRWAYS INDIA LTD	COMMON STOCK	8,188	49,498
JFE HOLDINGS INC	COMMON STOCK	84,100	1,870,142
JG SUMMIT HOLDINGS INC	COMMON STOCK	398,300	584,771
JGC CORP	COMMON STOCK	35,000	720,626
JIANGSU EXPRESS CO LTD H	COMMON STOCK	310,000	369,354
JIANGSU FUTURE LAND CO LTD B	COMMON STOCK	337,800	170,927
JIANGXI COPPER CO LTD H	COMMON STOCK	284,000	482,114
JINDAL STEEL + POWER LTD	COMMON STOCK	75,960	181,234
JM AB	COMMON STOCK	15,093	476,483
JOHNSON MATTHEY PLC	COMMON STOCK	35,615	1,867,860
JOLLIBEE FOODS CORP	COMMON STOCK	139,010	663,522
JOSHIN DENKI CO LTD	COMMON STOCK	14,000	113,768
JOYO BANK LTD/THE	COMMON STOCK	125,000	619,706
JSE LTD	COMMON STOCK	13,400	139,951
JSR CORP	COMMON STOCK	33,500	574,704
JSW STEEL LTD	COMMON STOCK	14,276	235,627
JTEKT CORP	COMMON STOCK	37,700	637,909
JU TENG INTERNATIONAL HLDGS	COMMON STOCK	316,000	155,805
JUKI CORP	COMMON STOCK	97,000	344,061
JULIUS BAER GROUP LTD	COMMON STOCK	37,697	1,721,256
JUMBO SA	COMMON STOCK	26,107	266,192
JUROKU BANK LTD/THE	COMMON STOCK	48,000	169,751
JUST ENERGY GROUP INC	COMMON STOCK	35,500	186,350
JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	96,326	25,586
JX HOLDINGS INC	COMMON STOCK	343,000	1,335,008
JYSKE BANK REG	COMMON STOCK	11,985	604,210
K S AG REG	COMMON STOCK	29,035	806,271
K S HOLDINGS CORP	COMMON STOCK	8,200	215,653
K+O ENERGY GROUP INC	COMMON STOCK	11,500	141,048
K1 VENTURES LTD	COMMON STOCK	1,020,000	143,868
KABA HOLDING AG REG B	COMMON STOCK	625	315,320
KABEL DEUTSCHLAND HOLDING AG	COMMON STOCK	5,025	683,368
KABU.COM SECURITIES CO LTD	COMMON STOCK	21,500	105,611
KADOKAWA DWANGO CORP	COMMON STOCK	10,900	171,524
KAGA ELECTRONICS CO LTD	COMMON STOCK	7,400	92,112
KAGOME CO LTD	COMMON STOCK	11,300	171,839
KAGOSHIMA BANK LTD/THE	COMMON STOCK	19,000	119,293
KAJIMA CORP	COMMON STOCK	149,000	615,201
KAKAKU.COM INC	COMMON STOCK	28,200	405,040
KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	15,000	288,681
KALBE FARMA TBK PT	COMMON STOCK	3,781,500	558,893
KAMIGUMI CO LTD	COMMON STOCK	47,000	417,597
KANEKA CORP	COMMON STOCK	57,000	306,201
KANGWON LAND INC	COMMON STOCK	21,390	587,816
KANSAI ELECTRIC POWER CO INC	COMMON STOCK	113,300	1,076,869
KANSAI PAINT CO LTD	COMMON STOCK	40,000	617,590
KAO CORP	COMMON STOCK	86,700	3,416,998
KAPPA CREATE HOLDINGS CO LTD	COMMON STOCK	10,900	103,274
KAPSCH TRAFFICOM AG	COMMON STOCK	5,077	107,482
KARDEMIR KARABUK DEMIR CL D	COMMON STOCK	454,208	396,086
KARNATAKA BANK LTD	COMMON STOCK	33,951	77,503
KAROON GAS AUSTRALIA LTD	COMMON STOCK	53,298	104,731
KASIKORNBANK PCL FOREIGN	COMMON STOCK	337,300	2,347,772
KASUMI CO LTD	COMMON STOCK	50,500	424,179
KATAKURA INDUSTRIES CO LTD	COMMON STOCK	10,500	110,163

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KATO SANGYO CO LTD	COMMON STOCK	5,300	99,572
KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	263,000	1,199,890
KAWASAKI KISEN KAISHA LTD	COMMON STOCK	153,000	409,997
KAZ MINERALS PLC	COMMON STOCK	46,456	184,885
KB FINANCIAL GROUP INC	COMMON STOCK	65,339	2,133,932
KBC ANCORA	COMMON STOCK	8,786	280,736
KBC BANKVERZEKERINGSHOLDING	COMMON STOCK	40,649	2,256,041

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KCC CORP	COMMON STOCK	1,010	476,182
KDDI CORP	COMMON STOCK	93,400	5,838,454
KEE TAI PROPERTIES CO LTD	COMMON STOCK	438,210	269,529
KEIKYU CORP	COMMON STOCK	77,000	569,745
KEIO CORP	COMMON STOCK	103,000	738,500
KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	53,000	645,677
KEIYO BANK LTD/THE	COMMON STOCK	31,000	173,203
KEIYO CO LTD	COMMON STOCK	16,500	78,026
KELLER GROUP PLC	COMMON STOCK	14,024	190,366
KEMIRA OYJ	COMMON STOCK	10,836	129,433
KEPPEL CORP LTD	COMMON STOCK	247,500	1,650,924
KEPPEL LAND LTD	COMMON STOCK	164,446	422,591
KEPPEL REIT 1	REAL ESTATE INV TRST	202,300	186,194
KERING	COMMON STOCK	12,254	2,355,925
KERNEL HOLDING SA	COMMON STOCK	11,989	94,852
KERRY GROUP PLC A	COMMON STOCK	24,412	1,684,333
KERRY LOGISTICS NETWORK LTD	COMMON STOCK	176,659	280,038
KERRY PROPERTIES LTD	COMMON STOCK	117,318	423,087
KERRY TJ LOGISTICS CO LTD	COMMON STOCK	179,000	217,702
KESKO OYJ B SHS	COMMON STOCK	12,500	455,469
KEWPIE CORP	COMMON STOCK	16,400	304,967
KEY COFFEE INC	COMMON STOCK	15,300	212,988
KEYENCE CORP	COMMON STOCK	7,500	3,318,848
KEYERA CORP	COMMON STOCK	12,600	881,918
KGHM POLSKA MIEDZ SA	COMMON STOCK	24,430	742,415
KIA MOTORS CORP	COMMON STOCK	42,095	1,988,867
KIATNAKIN BANK PCL FOR	COMMON STOCK	136,300	163,643
KIER GROUP PLC	COMMON STOCK	8,969	207,168
KIKKOMAN CORP	COMMON STOCK	30,000	735,308
KIMBERLY CLARK DE MEXICO A	COMMON STOCK	309,600	674,452
KINDEN CORP	COMMON STOCK	26,000	263,026
KINDOM CONSTRUCTION CORP	COMMON STOCK	232,000	201,664
KING S TOWN CONSTRUCTION CO	COMMON STOCK	103,483	90,849
KINGBOARD CHEMICAL HOLDINGS	COMMON STOCK	122,400	205,354
KINGDEE INTERNATIONAL SFTWR	COMMON STOCK	858,000	253,413
KINGFISHER PLC	COMMON STOCK	383,739	2,022,997
KINGSOFT CORP LTD	COMMON STOCK	165,000	325,716
KINKI SHARYO CO LTD	COMMON STOCK	16,000	43,425
KINROSS GOLD CORP	COMMON STOCK	189,329	532,884
KINSUS INTERCONNECT TECH	COMMON STOCK	63,180	208,793
KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	258,000	850,134
KIRIN HOLDINGS CO LTD	COMMON STOCK	141,000	1,744,912
KISOJI CO LTD	COMMON STOCK	20,700	339,392
KITZ CORP	COMMON STOCK	15,300	62,524
KIYO BANK LTD/THE	COMMON STOCK	9,700	122,688
KLEPIERRE	REAL ESTATE INV TRST	19,477	838,937
KLOECKNER + CO SE	COMMON STOCK	23,843	256,954
KLOVERN AB A SHS	COMMON STOCK	27,486	28,785
KLOVERN AB B SHS	COMMON STOCK	274,865	266,851
KNM GROUP BHD	COMMON STOCK	514,727	72,151
KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	5,600	326,453
KOBE STEEL LTD	COMMON STOCK	457,000	789,778
KOC HOLDING AS	COMMON STOCK	110,065	580,567
KOHNAN SHOJI CO LTD	COMMON STOCK	7,800	86,801
KOITO MANUFACTURING CO LTD	COMMON STOCK	19,000	578,938
KOMATSU LTD	COMMON STOCK	147,700	3,271,299
KOMERCNI BANKA AS	COMMON STOCK	1,457	300,011
KOMERCNI BANKA AS GDR	DEPOSITORY RECEIPTS	3,590	247,651
KOMIPHARM INTERNATIONAL CO	COMMON STOCK	19,350	154,072
KONAMI CORP	COMMON STOCK	19,200	353,677
KONE OYJ B	COMMON STOCK	46,732	2,122,495
KONECRANES OYJ	COMMON STOCK	7,883	226,572
KONICA MINOLTA INC	COMMON STOCK	87,500	942,920

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KONINKLIJKE AHOLD NV	COMMON STOCK	162,959	2,896,765
KONINKLIJKE BAM GROEP NV	COMMON STOCK	53,240	165,771
KONINKLIJKE DSM NV	COMMON STOCK	28,111	1,709,330
KONINKLIJKE KPN NV	COMMON STOCK	520,520	1,641,086
KONINKLIJKE PHILIPS NV	COMMON STOCK	164,867	4,786,940
KONTRON AG	COMMON STOCK	28,344	171,054
KOREA ELECTRIC POWER CORP	COMMON STOCK	39,540	1,522,773

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KOREA GAS CORPORATION	COMMON STOCK	5,318	238,067
KOREA INVESTMENT HOLDINGS CO	COMMON STOCK	8,840	388,434
KOREA ZINC CO LTD	COMMON STOCK	1,910	699,410
KOREAN AIR LINES CO LTD	COMMON STOCK	5,290	227,037
KOREAN REINSURANCE CO	COMMON STOCK	17,919	175,211
KOWLOON DEVELOPMENT CO LTD	COMMON STOCK	110,000	128,454
KROTON EDUCACIONAL SA	COMMON STOCK	254,676	1,467,456
KRUNG THAI BANK PUB CO FOREI	COMMON STOCK	831,250	573,537
KT CORP	COMMON STOCK	9,524	269,486
KT+G CORP	COMMON STOCK	18,100	1,255,085
KTHITEL CO LTD	COMMON STOCK	24,689	170,448
KUALA LUMPUR KEPONG BHD	COMMON STOCK	99,296	648,424
KUBOTA CORP	COMMON STOCK	170,000	2,466,245
KUDELSKI SA BR	COMMON STOCK	10,853	131,879
KUEHNE + NAGEL INTL AG REG	COMMON STOCK	10,321	1,403,724
KUKA AG	COMMON STOCK	7,601	539,304
KUMBA IRON ORE LTD	COMMON STOCK	15,000	308,189
KUMHO INDUSTRIAL CO LTD	COMMON STOCK	7,291	149,857
KUNGSLEDEN AB	COMMON STOCK	42,800	307,517
KUNLUN ENERGY CO LTD	COMMON STOCK	572,000	543,844
KUONI REISEN HLDG REG(CAT B)	COMMON STOCK	929	280,760
KUOYANG CONSTRUCTION	COMMON STOCK	269,075	124,015
KURABO INDUSTRIES LTD	COMMON STOCK	42,000	65,144
KURARAY CO LTD	COMMON STOCK	61,500	700,496
KURITA WATER INDUSTRIES LTD	COMMON STOCK	21,100	440,384
KVAERNER ASA	COMMON STOCK	48,570	56,699
KWANGJU BANK	COMMON STOCK	4,625	40,458
KWS SAAT AG	COMMON STOCK	630	204,894
KYOCERA CORP	COMMON STOCK	52,800	2,417,703
KYODO PRINTING CO LTD	COMMON STOCK	53,000	167,803
KYONGNAM BANK	COMMON STOCK	7,069	76,507
KYORIN HOLDINGS INC	COMMON STOCK	9,000	166,514
KYORITSU MAINTENANCE CO LTD	COMMON STOCK	6,400	308,344
KYOWA EXEO CORP	COMMON STOCK	11,700	124,877
KYOWA HAKKO KIRIN CO LTD	COMMON STOCK	49,537	465,852
KYUDENKO CORP	COMMON STOCK	13,000	143,966
KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	68,300	683,375
L OREAL	COMMON STOCK	40,216	6,751,748
LABORATORIOS FARMACEUTICOS R	COMMON STOCK	15,159	187,108
LADBROKES PLC	COMMON STOCK	202,947	346,736
LAFARGE MALAYSIA BHD	COMMON STOCK	86,780	241,971
LAFARGE SA	COMMON STOCK	28,690	2,013,589
LAGARDERE SCA	COMMON STOCK	22,537	584,909
LANCASHIRE HOLDINGS LTD	COMMON STOCK	27,805	241,097
LAND SECURITIES GROUP PLC	REAL ESTATE INV TRST	144,751	2,591,234
LANXESS AG	COMMON STOCK	14,950	695,523
LARGAN PRECISION CO LTD	COMMON STOCK	17,799	1,332,606
LARSEN + TOUBRO GDR REG S	DEPOSITORY RECEIPTS	8,478	197,537
LARSEN + TOUBRO LTD	COMMON STOCK	40,596	953,845
LATAM AIRLINES GROUP SP ADR	DEPOSITORY RECEIPTS	53,974	646,609
LAURENTIAN BANK OF CANADA	COMMON STOCK	4,900	211,399
LAWSON INC	COMMON STOCK	9,300	561,816
LEALEA ENTERPRISE	COMMON STOCK	592,202	171,090
LEE + MAN PAPER MANUFACTURIN	COMMON STOCK	346,000	194,076
LEG IMMOBILIEN AG	COMMON STOCK	8,450	633,930
LEGAL + GENERAL GROUP PLC	COMMON STOCK	1,015,100	3,900,440
LEGRAND SA	COMMON STOCK	39,649	2,075,581
LEIGHTON HOLDINGS LTD	COMMON STOCK	18,728	341,561
LEND LEASE GROUP	COMMON STOCK UNIT	109,704	1,464,171
LENOVO GROUP LTD	COMMON STOCK	1,154,000	1,513,290
LEOPALACE21 CORP	COMMON STOCK	44,400	279,731
LEWIS GROUP LTD	COMMON STOCK	23,353	149,415
LF CORP	COMMON STOCK	6,559	177,535

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LG CHEM LTD	COMMON STOCK	8,398	1,370,532
LG CORP	COMMON STOCK	17,990	997,088
LG DISPLAY CO LTD	COMMON STOCK	36,420	1,102,836
LG ELECTRONICS INC	COMMON STOCK	17,725	947,334
LG HAUSYS LTD	COMMON STOCK	2,270	332,076
LG HOUSEHOLD + HEALTH CARE	COMMON STOCK	1,930	1,093,672
LG INNOTEK CO LTD	COMMON STOCK	2,716	274,640

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LG INTERNATIONAL CORP	COMMON STOCK	6,900	178,330
LG UPLUS CORP	COMMON STOCK	43,917	456,600
LI + FUNG LTD	COMMON STOCK	976,000	912,733
LI NING CO LTD	COMMON STOCK	260,500	124,790
LI PENG ENTERPRISE CO LTD	COMMON STOCK	482,963	184,220
LIBERTY HOLDINGS LTD	COMMON STOCK	22,338	237,006
LIC HOUSING FINANCE LTD	COMMON STOCK	65,561	451,363
LIFE HEALTHCARE GROUP HOLDIN	COMMON STOCK	154,850	570,509
LIGHTSTREAM RESOURCES LTD	COMMON STOCK	38,202	39,249
LINAMAR CORP	COMMON STOCK	600	36,754
LINAMAR CORP	COMMON STOCK	9,400	577,912
LINDE AG	COMMON STOCK	28,344	5,286,716
LINK REIT	REAL ESTATE INV TRST	390,052	2,432,255
LION CORP	COMMON STOCK	26,000	135,816
LIPPO MALLS INDONESIA RETAIL	REAL ESTATE INV TRST	426,000	109,265
LITE ON TECHNOLOGY CORP	COMMON STOCK	377,449	432,037
LIXIL GROUP CORP	COMMON STOCK	46,400	980,328
LLOYDS BANKING GROUP PLC	COMMON STOCK	8,947,604	10,570,323
LOBLAW COMPANIES LTD	COMMON STOCK	37,296	2,001,893
LOCALIZA RENT A CAR	COMMON STOCK	33,244	442,827
LOGITECH INTERNATIONAL REG	COMMON STOCK	32,951	445,947
LOJAS AMERICANAS SA PREF	PREFERRED STOCK	137,726	892,636
LOJAS RENNER S.A.	COMMON STOCK	24,500	698,807
LONDON STOCK EXCHANGE GROUP	COMMON STOCK	35,731	1,228,099
LONG CHEN PAPER	COMMON STOCK	403,428	183,319
LONG RUN EXPLORATION LTD	COMMON STOCK	65,168	84,396
LONGFOR PROPERTIES	COMMON STOCK	290,500	375,402
LONMIN PLC	COMMON STOCK	87,120	238,886
LONZA GROUP AG REG	COMMON STOCK	9,147	1,031,412
LOOKERS PLC	COMMON STOCK	154,799	310,976
LOOMIS AB B	COMMON STOCK	16,415	473,843
LOTTE CHEMICAL CORP	COMMON STOCK	2,940	422,523
LOTTE CONFECTIONERY CO LTD	COMMON STOCK	190	308,524
LOTTE SHOPPING CO	COMMON STOCK	1,960	484,259
LPN DEVELOPMENT PCL FOREIGN	COMMON STOCK	313,800	209,836
LPP SA	COMMON STOCK	166	336,747
LPS BRASIL CONS DE IMOVEIS	COMMON STOCK	30,434	73,563
LS CORP	COMMON STOCK	3,710	182,377
LS INDUSTRIAL SYSTEMS	COMMON STOCK	3,585	194,763
LUBELSKI WEGIEL BOGDANKA SA	COMMON STOCK	8,938	242,668
LUK FOOK HOLDINGS INTL LTD	COMMON STOCK	98,000	366,985
LUKOIL OAO SPON ADR	DEPOSITORY RECEIPTS	86,130	3,303,086
LUNDIN MINING CORP	COMMON STOCK	109,200	539,283
LUNDIN PETROLEUM AB	COMMON STOCK	46,737	665,507
LUXOTTICA GROUP SPA	COMMON STOCK	24,857	1,360,862
LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK	43,756	6,919,314
LYNAS CORP LTD	COMMON STOCK	407,236	22,642
M3 INC	COMMON STOCK	33,700	559,864
M6 METROPOLE TELEVISION	COMMON STOCK	13,370	251,612
MABUCHI MOTOR CO LTD	COMMON STOCK	10,200	401,586
MACDONALD DETTWILER + ASSOC	COMMON STOCK	7,204	590,563
MACQUARIE ATLAS ROADS GROUP	COMMON STOCK UNIT	149,958	389,984
MACQUARIE GROUP LTD	COMMON STOCK	51,373	2,430,527
MACRONIX INTERNATIONAL	COMMON STOCK	540,050	118,048
MAEDA CORP	COMMON STOCK	21,000	171,975
MAGNA INTERNATIONAL INC	COMMON STOCK	34,156	3,712,410
MAGNIT PJSC SPON GDR REGS	DEPOSITORY RECEIPTS	40,499	1,826,284
MAGYAR TELEKOM TELECOMMUNICA	COMMON STOCK	93,381	120,987
MAHINDRA + MAHINDRA FIN SECS	COMMON STOCK	75,753	393,843
MAHINDRA + MAHINDRA LTD	COMMON STOCK	41,904	816,173
MAHINDRA + MAHINDRA SPON GDR	DEPOSITORY RECEIPTS	6,800	133,620
MAJESTIC WINE PLC	COMMON STOCK	30,114	192,299
MAKITA CORP	COMMON STOCK	18,900	854,284

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MALAYAN BANKING BHD	COMMON STOCK	840,750	2,198,538
MALAYSIAN RESOURCES CORP BHD	COMMON STOCK	757,400	261,632
MALAYSIAN RINGGIT	FOREIGN CURRENCY	3,700,965	1,058,477
MAN GROUP PLC	COMMON STOCK	317,704	786,421
MAN SE	COMMON STOCK	6,170	688,125
MANDO CORP	COMMON STOCK	1,269	209,745
MANDOM CORP	COMMON STOCK	6,500	213,292

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MANI INC	COMMON STOCK	2,400	142,829
MANULIFE FINANCIAL CORP	COMMON STOCK	294,191	5,633,634
MAPFRE SA	COMMON STOCK	154,022	518,680
MAPLE LEAF FOODS INC	COMMON STOCK	26,800	450,504
MAPLETREE INDUSTRIAL TRUST	REAL ESTATE INV TRST	327,393	366,086
MAPLETREE LOGISTICS TRUST 20	REAL ESTATE INV TRST	404,851	361,812
MARDIN CIMENTO SANAYII	COMMON STOCK	30,917	62,782
MARFIN INVESTMENT GROUP HOLD	COMMON STOCK	146,750	33,689
MARFRIG GLOBAL FOODS SA	COMMON STOCK	61,800	139,939
MARIELLA BURANI SPA	COMMON STOCK	4,399	0
MARINE HARVEST	COMMON STOCK	40,016	545,082
MARKS + SPENCER GROUP PLC	COMMON STOCK	268,269	1,981,521
MARR SPA	COMMON STOCK	15,390	272,638
MARS ENGINEERING CORP	COMMON STOCK	6,200	106,002
MARTINREA INTERNATIONAL INC	COMMON STOCK	28,500	255,165
MARUBENI CORP	COMMON STOCK	260,000	1,557,020
MARUDAI FOOD CO LTD	COMMON STOCK	25,000	85,887
MARUETSU INC/THE	COMMON STOCK	4,000	17,419
MARUHA NICHIRO CORP	COMMON STOCK	8,400	125,990
MARUI GROUP CO LTD	COMMON STOCK	44,200	399,356
MARUICHI STEEL TUBE LTD	COMMON STOCK	9,500	202,181
MARUSAN SECURITIES CO LTD	COMMON STOCK	17,200	115,815
MARUZEN SHOWA UNYU CO LTD	COMMON STOCK	71,000	228,935
MASISA SA	COMMON STOCK	1,810,008	55,220
MASRAF AL RAYAN	COMMON STOCK	68,685	815,508
MASSMART HOLDINGS LTD	COMMON STOCK	19,041	232,431
MATAHARI DEPARTMENT STORE TB	COMMON STOCK	373,000	452,146
MATSUDA SANGYO CO LTD	COMMON STOCK	2,400	25,989
MATSUI SECURITIES CO LTD	COMMON STOCK	20,800	180,596
MATSUYA CO LTD	COMMON STOCK	11,900	157,556
MAUREL ET PROM	COMMON STOCK	19,151	179,310
MAX CO LTD	COMMON STOCK	2,000	20,461
MAXIS BHD	COMMON STOCK	360,600	703,945
MAZDA MOTOR CORP	COMMON STOCK	93,400	2,239,835
MBANK	COMMON STOCK	3,010	421,938
MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	10,800	236,044
MECHEL SPONSORED ADR	DEPOSITORY RECEIPTS	32,538	22,253
MEDA AB A SHS	COMMON STOCK	42,163	602,611
MEDCO ENERGI INTERNASIONAL T	COMMON STOCK	772,500	236,669
MEDIASET ESPANA COMUNICACION	COMMON STOCK	29,762	371,693
MEDIASET SPA	COMMON STOCK	131,938	543,444
MEDIATEK INC	COMMON STOCK	236,165	3,438,073
MEDICLINIC INTERNATIONAL LTD	COMMON STOCK	66,438	574,235
MEDINET NASR HOUSING	COMMON STOCK	64,502	270,069
MEDIOBANCA SPA	COMMON STOCK	82,270	666,116
MEDIOLANUM SPA	COMMON STOCK	49,247	312,415
MEDIPAL HOLDINGS CORP	COMMON STOCK	28,000	324,851
MEG ENERGY CORP	COMMON STOCK	27,700	467,546
MEGA FINANCIAL HOLDING CO LT	COMMON STOCK	1,597,654	1,231,594
MEGACHIPS CORP	COMMON STOCK	4,800	56,772
MEGGITT PLC	COMMON STOCK	133,302	1,065,974
MEGMILK SNOW BRAND CO LTD	COMMON STOCK	6,500	77,572
MEIDENSHA CORP	COMMON STOCK	42,000	131,908
MEIJI HOLDINGS CO LTD	COMMON STOCK	11,000	1,000,866
MEKONOMEN AB	COMMON STOCK	6,328	164,343
MELCO HOLDINGS INC	COMMON STOCK	8,400	124,704
MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	197,000	431,787
MELISRON	COMMON STOCK	5,487	152,271
MELROSE INDUSTRIES PLC	COMMON STOCK	193,577	796,841
MERCK KGAA	COMMON STOCK	23,044	2,186,082
MERCURIES + ASSOCIATES HOLDI	COMMON STOCK	650,775	414,507
MERSEN (EX CARBON LORRAINE)	COMMON STOCK	4,345	105,526
METALURGICA GERDAU SA PREF	PREFERRED STOCK	61,500	259,225

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METCASH LTD	COMMON STOCK	154,312	232,607
METHANEX CORP	COMMON STOCK	14,300	658,917
METKA SA	COMMON STOCK	9,568	96,893
METRO AG	COMMON STOCK	21,869	669,550
METRO INC	COMMON STOCK	12,900	1,039,128
METROPOLITAN BANK + TRUST	COMMON STOCK	256,430	472,767
METSA BOARD OYJ	COMMON STOCK	37,243	200,186

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METSO OYJ	COMMON STOCK	17,557	523,651
MEXICAN PESO (NEW)	FOREIGN CURRENCY	2,676,773	181,602
MEXICHEM SAB DE CV	COMMON STOCK	194,401	587,697
MEYER BURGER TECHNOLOGY AG	COMMON STOCK	24,860	160,487
MICHAEL PAGE INTERNATIONAL	COMMON STOCK	51,028	324,130
MICHELIN (CGDE)	COMMON STOCK	29,425	2,667,742
MICRO FOCUS INTERNATIONAL	COMMON STOCK	25,304	423,745
MID REIT INC	REAL ESTATE INV TRST	68	170,227
MIDLAND HOLDINGS LTD	COMMON STOCK	450,000	227,356
MILBON CO LTD	COMMON STOCK	5,400	146,860
MILLICOM INTL CELLULAR SDR	DEPOSITORY RECEIPTS	11,478	850,063
MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	18,200	175,909
MIN AIK TECHNOLOGY CO LTD	COMMON STOCK	47,450	244,201
MINEBEA CO LTD	COMMON STOCK	67,000	979,734
MINERA FRISCO SAB DE CV A1	COMMON STOCK	125,261	182,031
MINERAL RESOURCES LTD	COMMON STOCK	34,359	210,802
MINI MSCI EAFE MAR15	FUT-INDEX	15,100	177,190
MINI MSCI EMG MKT MAR15	FUT-INDEX	4,150	80,365
MINISTOP CO LTD	COMMON STOCK	12,700	168,278
MINTH GROUP LTD	COMMON STOCK	194,000	400,107
MIRACA HOLDINGS INC	COMMON STOCK	8,100	348,731
MIRAE ASSET SECURITIES CO LT	COMMON STOCK	5,947	231,873
MIRAIT HOLDINGS CORP	COMMON STOCK	13,500	153,334
MIRVAC GROUP	REAL ESTATE INV TRST	718,072	1,039,519
MISC BHD	COMMON STOCK	209,640	432,627
MISUMI GROUP INC	COMMON STOCK	12,600	413,480
MITAC HOLDINGS CORP	COMMON STOCK	148,465	109,351
MITCHELLS + BUTLERS PLC	COMMON STOCK	72,411	429,939
MITSUBISHI CHEMICAL HOLDINGS	COMMON STOCK	241,500	1,174,907
MITSUBISHI CORP	COMMON STOCK	207,800	3,807,370
MITSUBISHI ELECTRIC CORP	COMMON STOCK	303,000	3,604,067
MITSUBISHI ESTATE CO LTD	COMMON STOCK	197,000	4,165,378
MITSUBISHI GAS CHEMICAL CO	COMMON STOCK	72,000	361,343
MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	474,000	2,618,314
MITSUBISHI LOGISTICS CORP	COMMON STOCK	25,000	361,093
MITSUBISHI MATERIALS CORP	COMMON STOCK	217,000	720,667
MITSUBISHI MOTORS CORP	COMMON STOCK	106,700	976,544
MITSUBISHI PAPER MILLS LTD	COMMON STOCK	33,000	23,768
MITSUBISHI PENCIL CO LTD	COMMON STOCK	9,100	270,196
MITSUBISHI TANABE PHARMA	COMMON STOCK	38,000	556,321
MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	1,970,700	10,791,328
MITSUBISHI UFJ LEASE + FINAN	COMMON STOCK	108,900	514,114
MITSUBOSHI BELTING CO LTD	COMMON STOCK	28,000	205,765
MTSUI + CO LTD	COMMON STOCK	259,900	3,471,055
MTSUI CHEMICALS INC	COMMON STOCK	127,000	360,396
MTSUI ENGINEER + SHIPBUILD	COMMON STOCK	140,000	245,480
MTSUI FUDOSAN CO LTD	COMMON STOCK	148,000	3,976,719
MTSUI HOME CO LTD	COMMON STOCK	14,000	58,127
MTSUI MINING + SMELTING CO	COMMON STOCK	123,000	296,019
MTSUI OSK LINES LTD	COMMON STOCK	209,000	620,224
MTSUI SOKO HOLDINGS CO LTD	COMMON STOCK	35,000	123,838
MTSUI SUGAR CO LTD	COMMON STOCK	30,000	98,772
MTSUMI ELECTRIC CO LTD	COMMON STOCK	28,100	222,694
MIXI INC	COMMON STOCK	7,000	260,996
MIYAZAKI BANK LTD/THE	COMMON STOCK	36,000	112,235
MIZRAHI TEFAHOT BANK LTD	COMMON STOCK	20,230	212,693
MIZUHO FINANCIAL GROUP INC	COMMON STOCK	3,548,300	5,956,485
MIZUNO CORP	COMMON STOCK	32,000	156,413
MLP AG	COMMON STOCK	28,398	126,538
MMC NORILSK NICKEL JSC ADR	DEPOSITORY RECEIPTS	87,772	1,248,118
MMI HOLDINGS LTD	COMMON STOCK	184,800	479,122
MOBILE TELESYSTEMS SP ADR	DEPOSITORY RECEIPTS	98,657	708,357
MOBIMO HOLDING AG REG	COMMON STOCK	1,335	267,617

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MOBISTAR SA	COMMON STOCK	6,069	143,687
MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	2,700	146,330
MODERN TIMES GROUP B SHS	COMMON STOCK	12,724	402,050
MODETOUR NETWORK INC	COMMON STOCK	13,101	286,279
MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK	7,652	338,567
MONADELPHOUS GROUP LTD	COMMON STOCK	21,271	162,108
MONDI PLC	COMMON STOCK	67,332	1,086,030

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MONEYSUPERMARKET.COM	COMMON STOCK	100,102	361,713
MOORIM P+P CO LTD	COMMON STOCK	27,170	100,100
MORGAN ADVANCED MATERIALS PL	COMMON STOCK	48,354	237,015
MORINAGA + CO LTD	COMMON STOCK	21,000	54,924
MORINAGA MILK INDUSTRY CO	COMMON STOCK	25,000	86,370
MORNEAU SHEPELL INC	COMMON STOCK	16,800	253,396
MOROCCAN DIRHAM	FOREIGN CURRENCY	19,944	2,201
MORPHOSYS AG	COMMON STOCK	5,294	490,161
MOS FOOD SERVICES INC	COMMON STOCK	4,200	77,458
MOTA ENGIL SGPS SA	COMMON STOCK	45,385	144,152
MOTECH INDUSTRIES INC	COMMON STOCK	84,348	128,281
MOTHERCARE PLC	COMMON STOCK	53,819	145,715
MOUNT GIBSON IRON LTD	COMMON STOCK	190,227	37,783
MPI	COMMON STOCK	35,554	130,954
MR PRICE GROUP LTD	COMMON STOCK	41,902	846,408
MRV ENGENHARIA	COMMON STOCK	64,084	179,243
MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	85,300	2,024,090
MSCI TAIWAN INDEX JAN15	FUT-INDEX	24,900	202,096
MTN GROUP LTD	COMMON STOCK	265,163	5,031,507
MTR CORP	COMMON STOCK	204,429	834,911
MTU AERO ENGINES AG	COMMON STOCK	8,664	756,485
MUENCHENER RUECKVER AG REG	COMMON STOCK	28,022	5,613,978
MULLEN GROUP LTD	COMMON STOCK	19,300	355,090
MURATA MANUFACTURING CO LTD	COMMON STOCK	32,600	3,557,597
MURRAY + ROBERTS HOLDINGS	COMMON STOCK	77,358	142,171
NABTESCO CORP	COMMON STOCK	17,700	424,520
NAGAILEBEN CO LTD	COMMON STOCK	7,200	117,025
NAGASE + CO LTD	COMMON STOCK	18,000	215,220
NAGOYA RAILROAD CO LTD	COMMON STOCK	149,000	554,249
NAMPAK LTD	COMMON STOCK	114,397	430,405
NAN YA PLASTICS CORP	COMMON STOCK	864,986	1,786,106
NAN YA PRINTED CIRCUIT BOARD	COMMON STOCK	27,988	36,561
NANTO BANK LTD/THE	COMMON STOCK	30,000	102,308
NASPERS LTD N SHS	COMMON STOCK	63,177	8,133,212
NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	390,858	10,675,255
NATIONAL BANK OF CANADA	COMMON STOCK	57,870	2,470,186
NATIONAL BANK OF GREECE	COMMON STOCK	249,475	443,190
NATIONAL EXPRESS GROUP PLC	COMMON STOCK	82,610	317,510
NATIONAL GRID PLC	COMMON STOCK	618,183	8,816,378
NATIONAL PETROLEUM CO LTD	COMMON STOCK	167,000	189,825
NATIXIS	COMMON STOCK	161,709	1,063,371
NATURA COSMETICOS SA	COMMON STOCK	36,900	441,922
NAVER CORP	COMMON STOCK	4,643	2,999,473
NCISOFT CORP	COMMON STOCK	2,890	473,767
NEC CORP	COMMON STOCK	420,000	1,223,252
NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	4,900	101,427
NEDBANK GROUP LTD	COMMON STOCK	31,986	685,197
NEOPOST SA	COMMON STOCK	7,071	401,333
NEPTUNE ORIENT LINES LTD	COMMON STOCK	157,500	99,517
NESTE OIL OYJ	COMMON STOCK	24,349	589,998
NESTLE SA REG	COMMON STOCK	524,151	38,442,343
NET ONE SYSTEMS CO LTD	COMMON STOCK	11,600	68,263
NETCARE LTD	COMMON STOCK	226,837	741,341
NETDRAGON WEBSOFT INC	COMMON STOCK	181,000	317,954
NEW CHINA LIFE INSURANCE C H	COMMON STOCK	129,900	649,876
NEW GOLD INC	COMMON STOCK	100,500	432,109
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	422,495	108,570
NEW TAIWAN DOLLAR	FOREIGN CURRENCY	36,651,309	1,159,778
NEW WORLD DEVELOPMENT	COMMON STOCK	674,713	771,734
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	155,001	121,149
NEWALTA CORP	COMMON STOCK	4,400	67,011
NEWCREST MINING LTD	COMMON STOCK	124,747	1,113,481
NEXANS SA	COMMON STOCK	4,940	150,579

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NEXITY	COMMON STOCK	4,432	167,666
NEXT PLC	COMMON STOCK	26,849	2,833,101
NGK INSULATORS LTD	COMMON STOCK	47,000	967,053
NGK SPARK PLUG CO LTD	COMMON STOCK	34,000	1,025,723
NH FOODS LTD	COMMON STOCK	34,000	742,974
NH INVESTMENT + SECURITIES	COMMON STOCK	16,800	110,660
NH INVESTMENT + SECURITIES C	COMMON STOCK	24,169	221,925

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NHK SPRING CO LTD	COMMON STOCK	31,000	270,206
NHN ENTERTAINMENT CORP	COMMON STOCK	2,842	224,757
NIBE INDUSTRIER AB B SHS	COMMON STOCK	17,035	437,100
NICE SYSTEMS LTD	COMMON STOCK	8,269	419,562
NICE SYSTEMS LTD SPONS ADR	DEPOSITORY RECEIPTS	3,635	184,113
NICHI IKO PHARMACEUTICAL CO	COMMON STOCK	8,700	135,057
NICHIAS CORP	COMMON STOCK	31,000	176,463
NICHIDEN CORP	COMMON STOCK	2,300	45,784
NICHIHA CORP	COMMON STOCK	9,200	90,768
NICHII GAKKAN CO	COMMON STOCK	12,500	99,194
NIDEC CORP	COMMON STOCK	35,500	2,300,411
NIFCO INC	COMMON STOCK	8,600	278,618
NIHON NOHYAKU CO LTD	COMMON STOCK	17,000	195,884
NIKKISO CO LTD	COMMON STOCK	12,000	111,197
NIKON CORP	COMMON STOCK	54,900	728,264
NINE DRAGONS PAPER HOLDINGS	COMMON STOCK	318,000	276,711
NINTENDO CO LTD	COMMON STOCK	17,100	1,780,475
NIPPON ACCOMMODATIONS FUND	REAL ESTATE INV TRST	90	354,788
NIPPON BEET SUGAR MFG CO LTD	COMMON STOCK	41,000	70,832
NIPPON BUILDING FUND INC	REAL ESTATE INV TRST	230	1,151,233
NIPPON CERAMIC CO LTD	COMMON STOCK	5,600	82,899
NIPPON DENKO CO LTD	COMMON STOCK	21,800	52,444
NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	9,400	125,584
NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	63,000	283,735
NIPPON EXPRESS CO LTD	COMMON STOCK	150,000	762,140
NIPPON FLOUR MILLS CO LTD	COMMON STOCK	17,000	75,505
NIPPON KANZAI CO LTD	COMMON STOCK	6,200	137,003
NIPPON KAYAKU CO LTD	COMMON STOCK	31,000	383,238
NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	32,000	927,924
NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	16,600	237,551
NIPPON PROLOGIS REIT INC	REAL ESTATE INV TRST	258	558,789
NIPPON SHARYO LTD	COMMON STOCK	38,000	111,746
NIPPON SHEET GLASS CO LTD	COMMON STOCK	142,000	133,556
NIPPON SHINYAKU CO LTD	COMMON STOCK	13,000	419,491
NIPPON SIGNAL CO LTD/THE	COMMON STOCK	11,900	125,120
NIPPON SODA CO LTD	COMMON STOCK	40,000	218,860
NIPPON STEEL + SUMITOMO META	COMMON STOCK	1,249,000	3,096,688
NIPPON SUISAN KAISHA LTD	COMMON STOCK	57,500	178,386
NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	65,100	3,346,704
NIPPON YUSEN	COMMON STOCK	333,000	940,970
NISHI NIPPON CITY BANK LTD	COMMON STOCK	120,000	346,206
NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	8,900	71,764
NISSAN CHEMICAL INDUSTRIES	COMMON STOCK	27,000	486,433
NISSAN MOTOR CO LTD	COMMON STOCK	378,400	3,292,795
NISSHA PRINTING CO LTD	COMMON STOCK	5,600	92,890
NISSHIN OILIO GROUP LTD/THE	COMMON STOCK	15,000	52,486
NISSHIN SEIFUN GROUP INC	COMMON STOCK	37,500	363,000
NISSHIN STEEL CO LTD	COMMON STOCK	16,400	155,857
NISSHINBO HOLDINGS INC	COMMON STOCK	33,000	341,491
NISSIN CORP	COMMON STOCK	42,000	97,412
NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	14,700	702,795
NITORI HOLDINGS CO LTD	COMMON STOCK	11,700	628,137
NITSBA HOLDINGS (1995) LTD	COMMON STOCK	13,865	184,753
NITTA CORP	COMMON STOCK	7,300	165,377
NITTO BOSEKI CO LTD	COMMON STOCK	44,000	158,057
NITTO DENKO CORP	COMMON STOCK	26,800	1,497,312
NITTO KOGYO CORP	COMMON STOCK	12,900	250,881
NITTO KOHKI CO LTD	COMMON STOCK	6,500	117,241
NKT HOLDING A/S	COMMON STOCK	6,401	342,341
NN GROUP NV	COMMON STOCK	21,599	643,596
NOBIA AB	COMMON STOCK	40,512	360,932
NOBLE GROUP LTD	COMMON STOCK	649,517	557,413
NOHMI BOSAI LTD	COMMON STOCK	16,000	210,542

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NOK CORP	COMMON STOCK	20,300	515,073
NOKIA OYJ	COMMON STOCK	586,262	4,614,196
NOKIAN RENKAAT OYJ	COMMON STOCK	15,950	390,675
NOMURA HOLDINGS INC	COMMON STOCK	589,300	3,350,244
NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	21,100	362,233
NOMURA REAL ESTATE OFFICE FU	REAL ESTATE INV TRST	53	262,218
NOMURA REAL ESTATE RESIDENTI	REAL ESTATE INV TRST	40	240,072

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NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	20,200	619,665
NONG SHIM HOLDINGS CO	COMMON STOCK	1,463	137,595
NONGSHIM CO LTD	COMMON STOCK	617	141,146
NORBORD INC	COMMON STOCK	13,350	297,717
NORDEA BANK AB	COMMON STOCK	486,009	5,589,715
NORDEX SE	COMMON STOCK	18,175	329,883
NORDNET AB B SHARES	COMMON STOCK	46,813	168,612
NORITZ CORP	COMMON STOCK	6,100	99,781
NORSK HYDRO ASA	COMMON STOCK	195,953	1,095,569
NORSTAR HOLDINGS INC	COMMON STOCK	10,014	233,843
NORTH PACIFIC BANK LTD	COMMON STOCK	56,800	219,605
NORTH WEST CO INC/THE	COMMON STOCK	14,500	327,995
NORTHAM PLATINUM LTD	COMMON STOCK	68,096	214,994
NORTHERN PROPERTY REAL ESTAT	REAL ESTATE INV TRST	15,400	316,044
NORTHGATE PLC	COMMON STOCK	32,658	309,084
NORWEGIAN AIR SHUTTLE AS	COMMON STOCK	7,652	281,229
NORWEGIAN KRONE	FOREIGN CURRENCY	2,085,860	278,205
NORWEGIAN PROPERTY ASA	COMMON STOCK	97,924	131,916
NOS SGPS	COMMON STOCK	42,139	266,760
NOVAGOLD RESOURCES INC	COMMON STOCK	58,600	172,524
NOVARTIS AG REG	COMMON STOCK	373,946	34,409,908
NOVATEK MICROELECTRONICS COR	COMMON STOCK	97,822	547,241
NOVATEK OAO SPONS GDR REG S	DEPOSITORY RECEIPTS	15,659	1,216,110
NOVION PROPERTY GROUP	COMMON STOCK UNIT	439,318	758,134
NOVO NORDISK A/S B	COMMON STOCK	316,064	13,374,695
NOVOZYMES A/S B SHARES	COMMON STOCK	43,007	1,804,601
NSD CO LTD	COMMON STOCK	17,500	256,083
NSI NV	REAL ESTATE INV TRST	28,616	127,433
NSK LTD	COMMON STOCK	84,000	993,895
NTN CORP	COMMON STOCK	83,000	366,811
NTPC LTD	COMMON STOCK	138,685	315,142
NTT DATA CORP	COMMON STOCK	21,300	795,473
NTT DOCOMO INC	COMMON STOCK	245,900	3,596,068
NTT URBAN DEVELOPMENT CORP	COMMON STOCK	25,000	250,545
NUFARM LTD	COMMON STOCK	39,066	150,788
NUMERICABLE SFR	COMMON STOCK	16,971	836,845
NUTRECO NV	COMMON STOCK	12,369	665,839
NUVISTA ENERGY LTD	COMMON STOCK	31,400	200,884
NWS HOLDINGS LTD	COMMON STOCK	319,363	584,031
NYRSTAR NV	COMMON STOCK	71,062	251,771
O2 CZECH REPUBLIC AS	COMMON STOCK	14,759	149,989
OBAYASHI CORP	COMMON STOCK	113,000	725,554
OBIC CO LTD	COMMON STOCK	11,500	368,623
OBRASCON HUARTE LAIN S.A.	COMMON STOCK	6,188	137,236
OC OERLIKON CORP AG REG	COMMON STOCK	34,280	429,246
OCI CO LTD	COMMON STOCK	3,021	213,685
OCI NV	COMMON STOCK	15,131	525,127
ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	106,000	939,718
ODONTOPREV S.A.	COMMON STOCK	72,712	269,032
OI SA ADR	DEPOSITORY RECEIPTS	30,683	97,877
OI SA PREFERENCE	PREFERRED STOCK	13,392	42,834
OIL + NATURAL GAS CORP LTD	COMMON STOCK	152,508	820,904
OILES CORP	COMMON STOCK	7,200	122,035
OITA BANK LTD/THE	COMMON STOCK	27,000	95,324
OJI HOLDINGS CORP	COMMON STOCK	144,000	516,264
OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	158,000	302,962
OKINAWA ELECTRIC POWER CO	COMMON STOCK	1,800	56,784
OKUMA CORP	COMMON STOCK	36,000	283,967
OKUWA CO LTD	COMMON STOCK	3,000	23,013
OLD MUTUAL PLC	COMMON STOCK	704,159	2,071,734
OLYMPUS CORP	COMMON STOCK	39,400	1,386,963
OMRON CORP	COMMON STOCK	36,600	1,638,855
OMV AG	COMMON STOCK	26,382	698,112

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ONEX CORPORATION	COMMON STOCK	18,255	1,063,227
ONO PHARMACEUTICAL CO LTD	COMMON STOCK	13,500	1,195,116
ONOKEN CO LTD	COMMON STOCK	7,900	65,290
ONWARD HOLDINGS CO LTD	COMMON STOCK	24,000	144,271
OOREDOO QSC	COMMON STOCK	15,859	532,928
OPAP SA	COMMON STOCK	37,643	402,248
OPEN TEXT CORP	COMMON STOCK	21,600	1,260,847

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OPERA SOFTWARE ASA	COMMON STOCK	28,642	359,983
OPTOTECH CORP	COMMON STOCK	163,000	68,515
ORACLE CORP JAPAN	COMMON STOCK	6,700	272,711
ORANGE	COMMON STOCK	288,952	4,913,997
ORANGE POLSKA SA	COMMON STOCK	117,106	273,433
ORASCOM TELECOM MEDIA AND TE	COMMON STOCK	708,072	130,400
ORGANO CORP	COMMON STOCK	2,000	7,952
ORICA LTD	COMMON STOCK	62,438	959,195
ORIENT CORP	COMMON STOCK	59,000	96,306
ORIENT OVERSEAS INTL LTD	COMMON STOCK	58,400	340,748
ORIENTAL LAND CO LTD	COMMON STOCK	8,100	1,855,708
ORIENTAL WEAVERS	COMMON STOCK	81,633	685,142
ORIFLAME COSMETICS SA SDR	DEPOSITORY RECEIPTS	9,668	133,105
ORIGIN ENERGY LTD	COMMON STOCK	184,983	1,749,865
ORIOLA KD OYJ B SHARES	COMMON STOCK	48,139	202,157
ORION CORP	COMMON STOCK	710	652,990
ORION OYJ CLASS B	COMMON STOCK	17,169	533,002
ORIX CORP	COMMON STOCK	202,300	2,526,505
ORIX JREIT INC	REAL ESTATE INV TRST	323	451,719
ORKLA ASA	COMMON STOCK	137,351	930,524
ORORA LTD	COMMON STOCK	278,496	440,539
OSAKA GAS CO LTD	COMMON STOCK	301,000	1,123,941
OSAKA TITANIUM TECHNOLOGIES	COMMON STOCK	6,500	124,818
OSISKO GOLD ROYALTIES LT	COMMON STOCK	8,526	120,575
OSRAM LICHT AG	COMMON STOCK	14,334	564,796
OTOKAR OTOMOTIV VE SAVUNMA	COMMON STOCK	4,958	183,990
OTP BANK PLC	COMMON STOCK	38,984	564,406
OTSUKA CORP	COMMON STOCK	9,000	284,552
OTSUKA HOLDINGS CO LTD	COMMON STOCK	57,200	1,713,893
OUTOKUMPU OYJ	COMMON STOCK	34,868	198,118
OUTOTEC OYJ	COMMON STOCK	28,508	150,170
OVERSEA CHINESE BANKING CORP	COMMON STOCK	473,413	3,719,463
OYO CORP	COMMON STOCK	8,900	134,902
OZ MINERALS LTD	COMMON STOCK	58,375	164,400
PACE PLC	COMMON STOCK	55,735	299,143
PACIFIC BASIN SHIPPING LTD	COMMON STOCK	566,000	227,389
PACIFIC BRANDS LTD	COMMON STOCK	248,029	109,029
PACIFIC METALS CO LTD	COMMON STOCK	32,000	96,737
PACIFIC RUBIALES ENERGY CORP	COMMON STOCK	55,600	345,145
PADDY POWER PLC	COMMON STOCK	10,296	842,001
PAKISTAN RUPEE	FOREIGN CURRENCY	9,593,653	95,435
PALADIN ENERGY LTD	COMMON STOCK	296,921	86,532
PALFINGER AG	COMMON STOCK	5,682	144,306
PAN AMERICAN SILVER CORP	COMMON STOCK	41,796	386,836
PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK	126,678	78,400
PANALPINA WELTTRANSPORT REG	COMMON STOCK	2,602	349,532
PANASONIC CORP	COMMON STOCK	348,000	4,084,617
PANAUST LTD	COMMON STOCK	111,083	127,010
PANDORA A/S	COMMON STOCK	17,357	1,408,031
PAPELES Y CARTONES DE EUROPA	COMMON STOCK	25,660	118,276
PARADISE CO LTD	COMMON STOCK	13,634	290,637
PARAGON GROUP COMPANIES PLC	COMMON STOCK	60,142	388,312
PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	7,500	197,632
PARAMOUNT RESOURCES LTD A	COMMON STOCK	11,200	271,914
PARGESA HOLDING SA BR	COMMON STOCK	5,849	450,817
PARIS MIKI HOLDINGS INC	COMMON STOCK	13,800	54,380
PARK24 CO LTD	COMMON STOCK	16,100	236,866
PARKSON RETAIL GROUP LTD	COMMON STOCK	280,000	69,838
PARKWAYLIFE REAL ESTATE	REAL ESTATE INV TRST	146,000	262,444
PARQUE ARAUCO S.A.	COMMON STOCK	322,985	615,806
PARTNER COMMUNICATIONS CO	COMMON STOCK	21,869	113,215
PARTNERS GROUP HOLDING AG	COMMON STOCK	3,041	882,401
PASON SYSTEMS INC	COMMON STOCK	8,200	154,973

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PDG REALTY SA	COMMON STOCK	207,690	66,609
PEAB AB	COMMON STOCK	38,172	266,197
PEARSON PLC	COMMON STOCK	126,265	2,323,640
PEGATRON CORP	COMMON STOCK	245,853	566,185
PEMBINA PIPELINE CORP	COMMON STOCK	55,332	2,022,669
PENGROWTH ENERGY CORP	COMMON STOCK	104,100	328,950
PENN WEST PETROLEUM LTD	COMMON STOCK	86,085	180,606

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PENNON GROUP PLC	COMMON STOCK	66,221	948,916
PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	63,200	215,820
PEOPLE S INSURANCE CO GROU H	COMMON STOCK	1,181,000	547,091
PERNOD RICARD SA	COMMON STOCK	32,937	3,651,954
PERPETUAL LTD	COMMON STOCK	9,428	353,991
PERSIMMON PLC	COMMON STOCK	56,670	1,386,835
PERUSAHAAN GAS NEGARA PERSER	COMMON STOCK	2,371,000	1,142,070
PERUVIAN NOUVEAU SOL	FOREIGN CURRENCY	640,507	215,188
PESCANOVA SA	COMMON STOCK	7,948	56,839
PETROBRAS PETROLEO BRAS	COMMON STOCK	487,303	1,779,133
PETROBRAS PETROLEO BRAS PR	PREFERRED STOCK	656,617	2,488,222
PETROBRAS ARGENTINA SA B	COMMON STOCK	6	4
PETROCHINA CO LTD H	COMMON STOCK	3,184,000	3,531,401
PETROFAC LTD	COMMON STOCK	41,913	454,763
PETROLEUM GEO SERVICES	COMMON STOCK	36,589	205,808
PETRONAS CHEMICALS GROUP BHD	COMMON STOCK	519,500	808,155
PETRONAS DAGANGAN BHD	COMMON STOCK	67,000	327,584
PETRONAS GAS BHD	COMMON STOCK	107,100	678,562
PEUGEOT SA	WARRANTS	38,082	64,928
PEUGEOT SA	COMMON STOCK	60,293	735,505
PEYTO EXPLORATION + DEV CORP	COMMON STOCK	27,900	806,228
PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	3,406	282,725
PGE SA	COMMON STOCK	136,387	721,920
PHILIP MORRIS CR AS	COMMON STOCK	154	72,752
PHILIPPINE LONG DISTANCE TEL	COMMON STOCK	14,867	959,397
PHILIPPINE PESO	FOREIGN CURRENCY	20,410,165	456,272
PHISON ELECTRONICS CORP	COMMON STOCK	32,229	222,380
PIAGGIO + C. S.P.A.	COMMON STOCK	38,102	110,481
PICC PROPERTY + CASUALTY H	COMMON STOCK	600,873	1,162,580
PICCOLO CREDITO VALTELLINESE	COMMON STOCK	200,974	190,385
PICK N PAY STORES LTD	COMMON STOCK	42,279	191,431
PIGEON CORP	COMMON STOCK	9,200	536,318
PILOT CORP	COMMON STOCK	6,400	366,291
PING AN INSURANCE GROUP CO H	COMMON STOCK	299,000	3,019,093
PIONEER CORP	COMMON STOCK	95,200	181,564
PIRAEUS BANK S.A	COMMON STOCK	377,378	415,173
PIRAMAL ENTERPRISES LTD	COMMON STOCK	17,100	225,716
PIRELLI + C.	COMMON STOCK	49,279	661,812
PIXART IMAGING INC	COMMON STOCK	41,509	87,554
PKO BANK POLSKI SA	COMMON STOCK	141,881	1,422,846
PLASSON INDUSTRIES LTD	COMMON STOCK	5,820	191,476
PLENUS CO LTD	COMMON STOCK	10,100	178,891
POLISH ZLOTY	FOREIGN CURRENCY	412,387	116,100
POLSKI KONCERN NAFTOWY ORLEN	COMMON STOCK	61,326	839,098
POLSKIE GORNICTWO NAFTOWE I	COMMON STOCK	349,361	435,307
POLY PROPERTY GROUP CO LTD	COMMON STOCK	379,000	155,088
POLYTEC ASSET HOLDINGS LTD	COMMON STOCK	470,000	66,585
PORSCHE AUTOMOBIL HLDG PRF	PREFERRED STOCK	24,810	2,015,838
PORTUCEL SA	COMMON STOCK	21,581	80,041
PORTUGAL TELECOM SGPS SA REG	COMMON STOCK	132,895	137,198
POSCO	COMMON STOCK	10,236	2,582,563
POSCO SPON ADR	DEPOSITORY RECEIPTS	1,918	122,388
POSTNL NV	COMMON STOCK	75,111	279,450
POTASH CORP OF SASKATCHEWAN	COMMON STOCK	136,996	4,857,695
POU CHEN	COMMON STOCK	383,520	462,395
POUND STERLING	FOREIGN CURRENCY	1,624,968	2,533,731
POWER ASSETS HOLDINGS LTD	COMMON STOCK	218,000	2,104,556
POWER CORP OF CANADA	COMMON STOCK	64,922	1,780,205
POWER FINANCIAL CORP	COMMON STOCK	40,000	1,249,471
POWERTECH TECHNOLOGY INC	COMMON STOCK	120,897	206,696
POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK	9,608	1,309,468
PPB GROUP BERHAD	COMMON STOCK	112,500	459,508
PPC LTD	COMMON STOCK	96,255	229,178

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PRAIRIESKY ROYALTY LTD	COMMON STOCK	22,800	602,357
PRECINCT PROPERTIES NEW ZEAL	REAL ESTATE INV TRST	428,022	398,105
PRECISION DRILLING CORP	COMMON STOCK	52,300	318,790
PREMIER FARNELL PLC	COMMON STOCK	67,358	184,676
PREMIER FOODS PLC	COMMON STOCK	180,949	89,707
PREMIER OIL PLC	COMMON STOCK	130,313	332,779
PRESIDENT CHAIN STORE CORP	COMMON STOCK	97,608	752,684

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PRESS KOGYO CO LTD	COMMON STOCK	41,000	145,183
PRIMARY HEALTH CARE LTD	COMMON STOCK	100,621	385,558
PROGRESSIVE WASTE SOLUTIONS	COMMON STOCK	20,500	618,230
PROMOS TECHNOLOGIES INC	COMMON STOCK	602,750	0
PROMOTORA DE INFORMACIONES A	COMMON STOCK	72,574	22,362
PROMOTORA Y OPERADORA DE INF	COMMON STOCK	42,500	512,950
PRONEXUS INC	COMMON STOCK	22,600	140,418
PROSAFE SE	COMMON STOCK	42,450	129,104
PROSIEBEN SAT.1 MEDIA AG REG	COMMON STOCK	34,978	1,473,583
PROVIDENT FINANCIAL PLC	COMMON STOCK	26,021	990,812
PRUDENTIAL PLC	COMMON STOCK	401,748	9,248,937
PRYSMIAN SPA	COMMON STOCK	34,993	636,915
PSP SWISS PROPERTY AG REG	COMMON STOCK	7,455	642,258
PTC INDIA LTD	COMMON STOCK	59,702	88,508
PTT EXPLORATION + PROD FOR	COMMON STOCK	265,912	905,232
PTT GLOBAL CHEMICAL PCL FOR	COMMON STOCK	454,442	707,907
PTT PCL/FOREIGN	COMMON STOCK	154,624	1,522,741
PUBLIC BANK BERHAD	COMMON STOCK	426,281	2,229,550
PUBLIC POWER CORP	COMMON STOCK	25,040	163,525
PUBLICIS GROUPE	COMMON STOCK	29,494	