

Holdings Detail

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Holdings Detail

[illegible]

Holdings Detail

Asset Class	Local Currency	Euro Country	Exchange Rate	Asset ID
CASH	AUSTRALIAN DOLLAR		1.260796	'AUD
CASH	EURO CURRENCY	INTERNATIONAL	0.841114	'EUR
CASH	JAPANESE YEN		110.060000	'JPY
CASH	POUND STERLING		0.776066	'GBP
CASH	SWEDISH KRONA		7.957350	'SEK
CASH	SWISS FRANC		0.961000	'CHF
CASH	US DOLLAR		1.000000	'USD
CASH EQUIVALENT	US DOLLAR		1.000000	'8322049D5
EQUITY	AUSTRALIAN DOLLAR		1.260796	'606660009
EQUITY	AUSTRALIAN DOLLAR		1.260796	'B61JC6908
EQUITY	EURO CURRENCY	FRANCE	0.841114	'403187909
EQUITY	EURO CURRENCY	FRANCE	0.841114	'533004909
EQUITY	EURO CURRENCY	FRANCE	0.841114	'BDC5ST904
EQUITY	EURO CURRENCY	GERMANY	0.841114	'588950907
EQUITY	EURO CURRENCY	GERMANY	0.841114	'B1JB4K905
EQUITY	JAPANESE YEN		110.060000	'605460005
EQUITY	JAPANESE YEN		110.060000	'613210004
EQUITY	JAPANESE YEN		110.060000	'635640006
EQUITY	JAPANESE YEN		110.060000	'655580009
EQUITY	JAPANESE YEN		110.060000	'661650903
EQUITY	JAPANESE YEN		110.060000	'664068004
EQUITY	JAPANESE YEN		110.060000	'686930009
EQUITY	POUND STERLING		0.776066	'B0744B906
EQUITY	POUND STERLING		0.776066	'B1WY23900
EQUITY	SWEDISH KRONA		7.957350	'484652904
EQUITY	SWISS FRANC		0.961000	'712459908
EQUITY	SWISS FRANC		0.961000	'733337901
EQUITY	SWISS FRANC		0.961000	'B4R2R5908
EQUITY	US DOLLAR		1.000000	'00790T100
EQUITY	US DOLLAR		1.000000	'124765108
EQUITY	US DOLLAR		1.000000	'15117K103
EQUITY	US DOLLAR		1.000000	'225401108
EQUITY	US DOLLAR		1.000000	'292505104
EQUITY	US DOLLAR		1.000000	'294821608
EQUITY	US DOLLAR		1.000000	'34986J105
EQUITY	US DOLLAR		1.000000	'36315X101
EQUITY	US DOLLAR		1.000000	'398438408
EQUITY	US DOLLAR		1.000000	'39945C109

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EQUITY	US DOLLAR		1.000000	'45662N103
EQUITY	US DOLLAR		1.000000	'45857P707
EQUITY	US DOLLAR		1.000000	'460ESC890
EQUITY	US DOLLAR		1.000000	'53567X101
EQUITY	US DOLLAR		1.000000	'56824R205
EQUITY	US DOLLAR		1.000000	'589339209
EQUITY	US DOLLAR		1.000000	'654902204
EQUITY	US DOLLAR		1.000000	'65535H208
EQUITY	US DOLLAR		1.000000	'683715106
EQUITY	US DOLLAR		1.000000	'686330101
EQUITY	US DOLLAR		1.000000	'784375404
EQUITY	US DOLLAR		1.000000	'803054204
EQUITY	US DOLLAR		1.000000	'82028K200
EQUITY	US DOLLAR		1.000000	'82509L107
EQUITY	US DOLLAR		1.000000	'83175M205
EQUITY	US DOLLAR		1.000000	'835699307
EQUITY	US DOLLAR		1.000000	'84473L105
EQUITY	US DOLLAR		1.000000	'861012102
EQUITY	US DOLLAR		1.000000	'878742204
EQUITY	US DOLLAR		1.000000	'D18190898
EQUITY	US DOLLAR		1.000000	'G4705A100
EQUITY	US DOLLAR		1.000000	'H50430232
EQUITY	US DOLLAR		1.000000	'M22465104
EQUITY	US DOLLAR		1.000000	'M3760D101
EQUITY	US DOLLAR		1.000000	'N00985106
EQUITY	US DOLLAR		1.000000	'N3167Y103
EQUITY	US DOLLAR		1.000000	'N47279109
EQUITY	US DOLLAR		1.000000	'N90064101

Holdings Detail

Asset Description	Rate	Maturity Date	Expiration Date	Notional Par	Contracts
AUSTRALIAN DOLLAR					
EURO CURRENCY					
JAPANESE YEN					
POUND STERLING					
SWEDISH KRONA					
SWISS FRANC					
US DOLLAR					
STRS LIQUIDITY FUND	1.0000	12/31/2030			
AMCOR LIMITED COMMON STOCK					
TREASURY WINE ESTATES LTD COMMON STOCK					
VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.					
DASSAULT SYSTEMES SA COMMON STOCK EUR.5					
VALEO SA COMMON STOCK EUR1.0					
INFINEON TECHNOLOGIES AG COMMON STOCK					
SYMRISE AG COMMON STOCK					
ASAHI KASEI CORP COMMON STOCK					
BRIDGESTONE CORP COMMON STOCK					
SUBARU CORP COMMON STOCK					
MAKITA CORP COMMON STOCK					
SEIKO EPSON CORP COMMON STOCK					
NIDEC CORP COMMON STOCK					
TDK CORP COMMON STOCK					
BUNZL PLC COMMON STOCK GBP.3214286					
SMITHS GROUP PLC COMMON STOCK GBP.375					
SWEDBANK AB A SHARES COMMON STOCK SEK22.0					
BALOISE HOLDING AG REG COMMON STOCK CHF.1					
LONZA GROUP AG REG COMMON STOCK					
JULIUS BAER GROUP LTD COMMON STOCK CHF.02					
ADVANCED ACCELERATOR APP ADR ADR EUR.1					
CAE INC COMMON STOCK					
CELLECTIS ADR ADR EUR.05					
CREDIT SUISSE GROUP SPON ADR ADR					
ENCANA CORP COMMON STOCK					
ERICSSON (LM) TEL SP ADR ADR					
FORWARD PHARMA A/S ADR ADR DKK.1					
GALAPAGOS NV SPON ADR ADR					
GRIFOLS SA ADR ADR					
CGI GROUP INC CLASS A COMMON STOCK					

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INFINEON TECHNOLOGIES ADR ADR					
INTERCONTINENTAL HOTELS ADR ADR					
INTEROIL CORPORATION ESCROW COMMON STOCK					
LINE CORP SPONSORED ADR ADR					
MARINE HARVEST ASA SPON ADR ADR NOK7.5					
MERCK KGAA DEPOSITORY RECEIPT					
NOKIA CORP SPON ADR ADR					
NOMURA HOLDINGS INC SPON ADR ADR					
OPEN TEXT CORP COMMON STOCK					
ORIX SPONSORED ADR ADR					
SKF AB SPONSORED ADR ADR					
SAP SE SPONSORED ADR ADR					
SHAW COMMUNICATIONS INC B COMMON STOCK					
SHOPIFY INC CLASS A COMMON STOCK					
SMITH + NEPHEW PLC SPON ADR ADR					
SONY CORP SPONSORED ADR ADR					
SOUTH32 ADR ADR					
STMICROELECTRONICS NV NY SHS NY REG SHRS					
TECK RESOURCES LTD CLS B COMMON STOCK					
DEUTSCHE BANK AG REGISTERED COMMON STOCK					
ICON PLC COMMON STOCK EUR.06					
LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25					
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01					
ELBIT SYSTEMS LTD COMMON STOCK ILS1.0					
AERCAP HOLDINGS NV COMMON STOCK EUR.01					
FERRARI NV COMMON STOCK EUR.01					
INTERXION HOLDING NV COMMON STOCK EUR.1					
UNIQUE NV COMMON STOCK EUR.05					

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Units / Notional Par	Original Face Value	Local Unit Cost / Current Notional Value	Local Total Cost / Notional Cost/Proceeds
6,974.010		1.000000	6,974.01
67,718.160		1.000000	67,718.16
7,931,800.000		1.000000	7,931,800.00
8,613.470		1.000000	8,613.47
373,699.440		1.000000	373,699.44
3,926.870		1.000000	3,926.87
0.040		1.000000	0.04
839,275.760		100.000000	839,275.76
104,143.000		15.559942	1,620,459.01
59,863.000		11.404839	682,727.89
43,721.000		19.543400	854,457.01
11,344.000		76.803724	871,261.45
20,628.000		53.871635	1,111,264.08
53,225.000		18.144980	965,766.58
22,463.000		64.548745	1,449,958.46
118,000.000		850.224576	100,326,500.00
13,900.000		3,920.812950	54,499,300.00
36,100.000		3,972.163435	143,395,100.00
22,900.000		3,655.851528	83,719,000.00
38,400.000		2,003.341146	76,928,300.00
17,000.000		9,443.211765	160,534,600.00
13,600.000		7,073.382353	96,198,000.00
39,596.000		23.524389	931,471.71
33,623.000		15.290520	514,113.17
31,924.000		202.911606	6,477,750.10
6,300.000		147.479532	929,121.05
6,754.000		176.764258	1,193,865.80
18,000.000		51.215464	921,878.36
11,214.000		33.632024	377,149.52
34,706.000		14.343907	497,819.64
29,596.000		22.765848	673,778.04
31,950.000		14.588685	466,108.48
66,063.000		10.721234	708,276.87
135,719.000		6.511286	883,705.23
2,300.000		20.580643	47,335.48
12,661.000		67.753140	857,822.50
45,445.000		16.304358	740,951.57
20,647.000		48.452360	1,000,395.87

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22,414.000		18.418799	412,838.96
23,370.000		44.731102	1,045,365.85
8,885.000		3.920000	34,829.20
16,852.000		47.040207	792,721.56
30,180.000		17.903444	540,325.93
45,023.000		21.687296	976,427.14
136,245.000		5.559651	757,474.62
67,361.000		6.664089	448,899.67
20,760.000		32.696108	678,771.21
5,607.000		77.564029	434,901.51
20,440.000		18.090872	369,777.43
10,100.000		93.666634	946,033.00
69,969.000		21.425749	1,499,138.25
14,539.000		56.370597	819,572.11
40,885.000		33.064501	1,351,842.11
41,226.000		32.515506	1,340,484.27
54,342.000		9.696477	526,925.94
95,122.000		9.698976	922,586.01
26,789.000		17.552545	470,215.13
35,380.000		17.377294	614,808.67
16,274.000		78.618602	1,279,439.13
53,517.000		24.383019	1,304,906.05
13,734.000		84.049171	1,154,331.31
13,944.000		98.097899	1,367,877.11
25,958.000		40.680763	1,055,991.24
14,596.000		65.672364	958,553.82
27,783.000		37.499108	1,041,837.72
63,692.000		7.322992	466,415.98

Holdings Detail

Local Unit Price / Current Price	Local Market Value / Curr Accum Gn/Ls	Local Unreal Gn/Ls / Prior Accum Gn/Ls	Local Margin Variation
1.000000	6,974.01	0.00	
1.000000	67,718.16	0.00	
1.000000	7,931,800.00	0.00	
1.000000	8,613.47	0.00	
1.000000	373,699.44	0.00	
1.000000	3,926.87	0.00	
1.000000	0.04	0.00	
100.000000	839,275.76	0.00	
16.110000	1,677,743.73	57,284.72	
14.480000	866,816.24	184,088.35	
19.710000	861,740.91	7,283.90	
82.750000	938,716.00	67,454.55	
56.180000	1,158,881.04	47,616.96	
19.370000	1,030,968.25	65,201.67	
61.400000	1,379,228.20	-70,730.26	
1,317.000000	155,406,000.00	55,079,500.00	
4,719.000000	65,594,100.00	11,094,800.00	
3,856.000000	139,201,600.00	-4,193,500.00	
4,415.000000	101,103,500.00	17,384,500.00	
2,821.000000	108,326,400.00	31,398,100.00	
12,460.000000	211,820,000.00	51,285,400.00	
7,370.000000	100,232,000.00	4,034,000.00	
23.100000	914,667.60	-16,804.11	
15.450000	519,475.35	5,362.18	
214.800000	6,857,275.20	379,525.10	
152.700000	962,010.00	32,888.95	
242.800000	1,639,871.20	446,005.40	
53.600000	964,800.00	42,921.64	
48.970000	549,149.58	172,000.06	
16.520000	573,343.12	75,523.48	
28.760000	851,180.96	177,402.92	
14.640000	467,748.00	1,639.52	
9.330000	616,367.79	-91,909.08	
5.830000	791,241.77	-92,463.46	
27.490000	63,227.00	15,891.52	
92.490000	1,171,015.89	313,193.39	
20.650000	938,439.25	197,487.68	
50.850000	1,049,899.95	49,504.08	

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23.150000	518,884.10	106,045.14
50.200000	1,173,174.00	127,808.15
3.920000	34,829.20	0.00
35.310000	595,044.12	-197,677.44
19.460000	587,302.80	46,976.87
22.100000	995,008.30	18,581.16
6.180000	841,994.10	84,519.48
5.560000	374,527.16	-74,372.51
32.240000	669,302.40	-9,468.81
80.510000	451,419.57	16,518.06
19.990000	408,595.60	38,818.17
104.950000	1,059,995.00	113,962.00
22.310000	1,561,008.39	61,870.14
110.920000	1,612,665.88	793,093.77
36.400000	1,488,214.00	136,371.89
39.630000	1,633,786.38	293,302.11
11.680000	634,714.56	107,788.62
17.440000	1,658,927.68	736,341.67
24.930000	667,849.77	197,634.64
15.990000	565,726.20	-49,082.47
113.390000	1,845,308.86	565,869.73
35.340000	1,891,290.78	586,384.73
111.870000	1,536,422.58	382,091.27
138.190000	1,926,921.36	559,044.25
50.300000	1,305,687.40	249,696.16
114.490000	1,671,096.04	712,542.22
51.850000	1,440,548.55	398,710.83
8.060000	513,357.52	46,941.54

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Base Unit Cost / Current Notional Value	Base Total Cost	Base Unit Price / Current Price	Base Market Value / Curr Accum Gn/Ls
0.755687	5,270.17	0.793150	5,531.43
1.104414	74,788.88	1.188899	80,510.09
0.008997	71,363.44	0.009086	72,067.96
1.294835	11,153.02	1.288550	11,098.89
0.111447	41,647.80	0.125670	46,962.80
1.025326	4,026.32	1.040583	4,086.23
1.000000	0.04	1.000000	0.04
100.000000	839,275.76	100.000000	839,275.76
11.759978	1,224,719.42	12.777642	1,330,701.98
8.617223	515,852.82	11.484808	687,515.06
21.770238	951,816.56	23.433209	1,024,523.32
85.519727	970,135.78	98.381432	1,116,038.97
59.954495	1,236,741.32	66.792373	1,377,793.07
20.049972	1,067,159.77	23.028983	1,225,717.62
72.371057	1,625,671.05	72.998428	1,639,763.69
8.105093	956,401.03	11.966200	1,412,011.63
37.405381	519,934.80	42.876613	595,984.92
37.924496	1,369,074.29	35.035435	1,264,779.21
34.895406	799,104.80	40.114483	918,621.66
19.119315	734,181.71	25.631474	984,248.59
90.171257	1,532,911.37	113.210976	1,924,586.59
67.564238	918,873.64	66.963474	910,703.25
29.823827	1,180,904.24	29.765510	1,178,595.12
19.192200	645,299.34	19.908101	669,370.07
23.455744	748,801.18	26.993911	861,753.62
151.369733	953,629.32	158.896982	1,001,050.99
179.325416	1,211,163.86	252.653486	1,706,421.64
52.566422	946,195.59	55.775234	1,003,954.21
33.632024	377,149.52	48.970000	549,149.58
14.343907	497,819.64	16.520000	573,343.12
22.765848	673,778.04	28.760000	851,180.96
14.588685	466,108.48	14.640000	467,748.00
10.721234	708,276.87	9.330000	616,367.79
6.511286	883,705.23	5.830000	791,241.77
20.580643	47,335.48	27.490000	63,227.00
67.753140	857,822.50	92.490000	1,171,015.89
16.304358	740,951.57	20.650000	938,439.25
48.452360	1,000,395.87	50.850000	1,049,899.95

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18.418799	412,838.96	23.150000	518,884.10
44.731102	1,045,365.85	50.200000	1,173,174.00
3.920000	34,829.20	3.920000	34,829.20
47.040207	792,721.56	35.310000	595,044.12
17.903444	540,325.93	19.460000	587,302.80
21.687296	976,427.14	22.100000	995,008.30
5.559651	757,474.62	6.180000	841,994.10
6.664089	448,899.67	5.560000	374,527.16
32.696108	678,771.21	32.240000	669,302.40
77.564029	434,901.51	80.510000	451,419.57
18.090872	369,777.43	19.990000	408,595.60
93.666634	946,033.00	104.950000	1,059,995.00
21.425749	1,499,138.25	22.310000	1,561,008.39
56.370597	819,572.11	110.920000	1,612,665.88
33.064501	1,351,842.11	36.400000	1,488,214.00
32.515506	1,340,484.27	39.630000	1,633,786.38
9.696477	526,925.94	11.680000	634,714.56
9.698976	922,586.01	17.440000	1,658,927.68
17.552545	470,215.13	24.930000	667,849.77
17.377294	614,808.67	15.990000	565,726.20
78.618602	1,279,439.13	113.390000	1,845,308.86
24.383019	1,304,906.05	35.340000	1,891,290.78
84.049171	1,154,331.31	111.870000	1,536,422.58
98.097899	1,367,877.11	138.190000	1,926,921.36
40.680763	1,055,991.24	50.300000	1,305,687.40
65.672364	958,553.82	114.490000	1,671,096.04
37.499108	1,041,837.72	51.850000	1,440,548.55
7.322992	466,415.98	8.060000	513,357.52

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Base Unreal Gn/Ls / Prior Accum Gn/Ls	Base Margin Variation	% Curr	% Fund	Currency Total Notional Par	Currency Total Contracts
261.26		0.27	0.01		
5,721.21		1.25	0.13		
704.52		0.89	0.12		
-54.13		0.60	0.02		
5,315.00		5.17	0.08		
59.91		0.11	0.01		
0.00		0.00	0.00		
0.00		2.23	1.38		
105,982.56		65.75	2.19		
171,662.24		33.97	1.13		
72,706.76		15.85	1.69		
145,903.19		17.26	1.84		
141,051.75		21.31	2.27		
158,557.85		18.96	2.02		
14,092.64		25.37	2.70		
455,610.60		17.47	2.33		
76,050.12		7.37	0.98		
-104,295.08		15.65	2.09		
119,516.86		11.36	1.52		
250,066.88		12.18	1.62		
391,675.22		23.81	3.17		
-8,170.39		11.27	1.50		
-2,309.12		63.40	1.94		
24,070.73		36.01	1.10		
112,952.44		94.83	1.42		
47,421.67		26.94	1.65		
495,257.78		45.93	2.81		
57,758.62		27.02	1.66		
172,000.06		1.46	0.91		
75,523.48		1.53	0.95		
177,402.92		2.27	1.40		
1,639.52		1.24	0.77		
-91,909.08		1.64	1.02		
-92,463.46		2.11	1.31		
15,891.52		0.17	0.10		
313,193.39		3.12	1.93		
197,487.68		2.50	1.55		
49,504.08		2.79	1.73		

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106,045.14		1.38	0.86		
127,808.15		3.12	1.94		
0.00		0.09	0.06		
-197,677.44		1.58	0.98		
46,976.87		1.56	0.97		
18,581.16		2.65	1.64		
84,519.48		2.24	1.39		
-74,372.51		1.00	0.62		
-9,468.81		1.78	1.10		
16,518.06		1.20	0.74		
38,818.17		1.09	0.67		
113,962.00		2.82	1.75		
61,870.14		4.15	2.57		
793,093.77		4.29	2.66		
136,371.89		3.96	2.45		
293,302.11		4.35	2.69		
107,788.62		1.69	1.05		
736,341.67		4.42	2.74		
197,634.64		1.78	1.10		
-49,082.47		1.51	0.93		
565,869.73		4.91	3.04		
586,384.73		5.03	3.12		
382,091.27		4.09	2.53		
559,044.25		5.13	3.18		
249,696.16		3.47	2.15		
712,542.22		4.45	2.76		
398,710.83		3.83	2.38		
46,941.54		1.37	0.85		

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