

Holdings Detail

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Holdings Detail

[illegible]

Holdings Detail

Asset Class	Local Currency	Euro Country	Exchange Rate	Asset ID
CASH	AUSTRALIAN DOLLAR		1.303696	'AUD
CASH	EURO CURRENCY	INTERNATIONAL	0.876770	'EUR
CASH	JAPANESE YEN		112.360000	'JPY
CASH	POUND STERLING		0.769853	'GBP
CASH	SWEDISH KRONA		8.434550	'SEK
CASH	SWISS FRANC		0.957650	'CHF
CASH	US DOLLAR		1.000000	'USD
CASH EQUIVALENT	US DOLLAR		1.000000	'8322049D5
EQUITY	AUSTRALIAN DOLLAR		1.303696	'606660009
EQUITY	AUSTRALIAN DOLLAR		1.303696	'B61JC6908
EQUITY	EURO CURRENCY	FRANCE	0.876770	'403187909
EQUITY	EURO CURRENCY	FRANCE	0.876770	'533004909
EQUITY	EURO CURRENCY	FRANCE	0.876770	'BDC5ST904
EQUITY	EURO CURRENCY	GERMANY	0.876770	'588950907
EQUITY	EURO CURRENCY	GERMANY	0.876770	'B1JB4K905
EQUITY	JAPANESE YEN		112.360000	'605460005
EQUITY	JAPANESE YEN		112.360000	'613210004
EQUITY	JAPANESE YEN		112.360000	'635640006
EQUITY	JAPANESE YEN		112.360000	'655580009
EQUITY	JAPANESE YEN		112.360000	'661650903
EQUITY	JAPANESE YEN		112.360000	'664068004
EQUITY	JAPANESE YEN		112.360000	'686930009
EQUITY	POUND STERLING		0.769853	'B0744B906
EQUITY	POUND STERLING		0.769853	'B1WY23900
EQUITY	SWEDISH KRONA		8.434550	'484652904
EQUITY	SWISS FRANC		0.957650	'712459908
EQUITY	SWISS FRANC		0.957650	'733337901
EQUITY	SWISS FRANC		0.957650	'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	'589339100
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 UNSPONSORED ADR ADR					
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
68,557.100		1.000000	68,557.10
7,931,800.000		1.000000	7,931,800.00
8,600.830		1.000000	8,600.83
374,651.070		1.000000	374,651.07
3,926.870		1.000000	3,926.87
-855,711.170		1.000000	-855,711.17
1,753,960.170		100.000000	1,753,960.17
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
39,108.000		23.527933	920,130.39
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
27,014.000		36.145226	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	68,557.10	0.00	
1.000000	7,931,800.00	0.00	
1.000000	8,600.83	0.00	
1.000000	374,651.07	0.00	
1.000000	3,926.87	0.00	
1.000000	-855,711.17	0.00	
100.000000	1,753,960.17	0.00	
16.210000	1,688,158.03	67,699.02	
13.160000	787,797.08	105,069.19	
18.500000	808,838.50	-45,618.51	
78.490000	890,390.56	19,129.11	
58.990000	1,216,845.72	105,581.64	
18.485000	983,864.13	18,097.55	
62.020000	1,393,155.26	-56,803.20	
1,207.500000	142,485,000.00	42,158,500.00	
4,840.000000	67,276,000.00	12,776,700.00	
3,786.000000	136,674,600.00	-6,720,500.00	
4,155.000000	95,149,500.00	11,430,500.00	
2,499.000000	95,961,600.00	19,033,300.00	
11,510.000000	195,670,000.00	35,135,400.00	
7,390.000000	100,504,000.00	4,306,000.00	
22.880000	894,791.04	-25,339.35	
15.970000	536,959.31	22,846.14	
205.300000	6,553,997.20	76,247.10	
148.200000	933,660.00	4,538.95	
207.300000	1,400,104.20	206,238.40	
50.450000	908,100.00	-13,778.36	
39.040000	437,794.56	60,645.04	
17.240000	598,331.44	100,511.80	
25.820000	764,168.72	90,390.68	
14.600000	466,470.00	361.52	
8.800000	581,354.40	-126,922.47	
7.170000	973,105.23	89,400.00	
20.330000	46,759.00	-576.48	
76.520000	968,819.72	110,997.22	
21.130000	960,252.85	219,301.28	
51.070000	1,054,442.29	54,046.42	

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21.300000	477,418.20	64,579.24
55.530000	1,297,736.10	252,370.25
3.920000	34,829.20	0.00
34.780000	586,112.56	-206,609.00
17.110000	516,379.80	-23,946.13
40.390000	1,091,095.46	114,668.32
6.160000	839,269.20	81,794.58
6.040000	406,860.44	-42,039.23
31.540000	654,770.40	-24,000.81
77.930000	436,953.51	2,052.00
20.290000	414,727.60	44,950.17
104.670000	1,057,167.00	111,134.00
21.790000	1,524,624.51	25,486.26
86.900000	1,263,439.10	443,866.99
34.850000	1,424,842.25	73,000.14
38.190000	1,574,420.94	233,936.67
10.290000	559,179.18	32,253.24
14.380000	1,367,854.36	445,268.35
17.330000	464,253.37	-5,961.76
17.790000	629,410.20	14,601.53
97.790000	1,591,434.46	311,995.33
36.660000	1,961,933.22	657,027.17
109.080000	1,498,104.72	343,773.41
123.750000	1,725,570.00	357,692.89
46.430000	1,205,229.94	149,238.70
86.020000	1,255,547.92	296,994.10
45.780000	1,271,905.74	230,068.02
6.190000	394,253.48	-72,162.50

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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	0.767050	5,349.41
1.104413	75,715.37	1.140550	78,192.80
0.008997	71,363.44	0.008900	70,592.74
1.260384	10,840.35	1.298949	11,172.04
0.111447	41,753.85	0.118560	44,418.62
1.025326	4,026.32	1.044223	4,100.53
1.000000	-855,711.17	1.000000	-855,711.17
100.000000	1,753,960.17	100.000000	1,753,960.17
11.759978	1,224,719.42	12.433880	1,294,901.60
8.617223	515,852.82	10.094378	604,279.74
21.770238	951,816.56	21.100175	922,520.73
85.519727	970,135.78	89.521767	1,015,534.93
59.954495	1,236,741.32	67.281043	1,387,873.35
20.049972	1,067,159.77	21.083066	1,122,146.21
72.371057	1,625,671.05	70.736909	1,588,963.19
8.105093	956,401.03	10.746707	1,268,111.43
37.405381	519,934.80	43.075828	598,754.00
37.924496	1,369,074.29	33.695265	1,216,399.07
34.895406	799,104.80	36.979352	846,827.16
19.119315	734,181.71	22.241011	854,054.82
90.171257	1,532,911.37	102.438590	1,741,456.03
67.564238	918,873.64	65.770737	894,482.02
29.820470	1,166,218.93	29.719960	1,162,288.18
19.192200	645,299.34	20.744220	697,482.91
23.455744	748,801.18	24.340362	777,041.72
151.369733	953,629.32	154.753824	974,949.09
179.325416	1,211,163.86	216.467394	1,462,020.78
52.566422	946,195.59	52.681042	948,258.76
33.632024	377,149.52	39.040000	437,794.56
14.343907	497,819.64	17.240000	598,331.44
22.765848	673,778.04	25.820000	764,168.72
14.588685	466,108.48	14.600000	466,470.00
10.721234	708,276.87	8.800000	581,354.40
6.511286	883,705.23	7.170000	973,105.23
20.580643	47,335.48	20.330000	46,759.00
67.753140	857,822.50	76.520000	968,819.72
16.304358	740,951.57	21.130000	960,252.85
48.452360	1,000,395.87	51.070000	1,054,442.29

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18.418799	412,838.96	21.300000	477,418.20
44.731102	1,045,365.85	55.530000	1,297,736.10
3.920000	34,829.20	3.920000	34,829.20
47.040207	792,721.56	34.780000	586,112.56
17.903444	540,325.93	17.110000	516,379.80
36.145226	976,427.14	40.390000	1,091,095.46
5.559651	757,474.62	6.160000	839,269.20
6.664089	448,899.67	6.040000	406,860.44
32.696108	678,771.21	31.540000	654,770.40
77.564029	434,901.51	77.930000	436,953.51
18.090872	369,777.43	20.290000	414,727.60
93.666634	946,033.00	104.670000	1,057,167.00
21.425749	1,499,138.25	21.790000	1,524,624.51
56.370597	819,572.11	86.900000	1,263,439.10
33.064501	1,351,842.11	34.850000	1,424,842.25
32.515506	1,340,484.27	38.190000	1,574,420.94
9.696477	526,925.94	10.290000	559,179.18
9.698976	922,586.01	14.380000	1,367,854.36
17.552545	470,215.13	17.330000	464,253.37
17.377294	614,808.67	17.790000	629,410.20
78.618602	1,279,439.13	97.790000	1,591,434.46
24.383019	1,304,906.05	36.660000	1,961,933.22
84.049171	1,154,331.31	109.080000	1,498,104.72
98.097899	1,367,877.11	123.750000	1,725,570.00
40.680763	1,055,991.24	46.430000	1,205,229.94
65.672364	958,553.82	86.020000	1,255,547.92
37.499108	1,041,837.72	45.780000	1,271,905.74
7.322992	466,415.98	6.190000	394,253.48

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Base Unreal Gn/Ls / Prior Accum Gn/Ls	Base Margin Variation	% Curr	% Fund	Currency Total Notional Par	Currency Total Contracts
79.24		0.28	0.01		
2,477.43		1.28	0.13		
-770.70		0.94	0.12		
331.69		0.60	0.02		
2,664.77		5.41	0.08		
74.21		0.12	0.01		
0.00		2.31	1.46		
0.00		4.74	2.99		
70,182.18		67.99	2.21		
88,426.92		31.73	1.03		
-29,295.83		15.09	1.57		
45,399.15		16.61	1.73		
151,132.03		22.70	2.37		
54,986.44		18.35	1.92		
-36,707.86		25.98	2.71		
311,710.40		16.93	2.16		
78,819.20		7.99	1.02		
-152,675.22		16.24	2.08		
47,722.36		11.31	1.45		
119,873.11		11.40	1.46		
208,544.66		23.25	2.97		
-24,391.62		11.94	1.53		
-3,930.75		62.12	1.98		
52,183.57		37.28	1.19		
28,240.54		94.59	1.33		
21,319.77		28.77	1.66		
250,856.92		43.14	2.50		
2,063.17		27.98	1.62		
60,645.04		1.18	0.75		
100,511.80		1.62	1.02		
90,390.68		2.07	1.30		
361.52		1.26	0.80		
-126,922.47		1.57	0.99		
89,400.00		2.63	1.66		
-576.48		0.13	0.08		
110,997.22		2.62	1.65		
219,301.28		2.60	1.64		
54,046.42		2.85	1.80		

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64,579.24		1.29	0.82		
252,370.25		3.51	2.22		
0.00		0.09	0.06		
-206,609.00		1.58	1.00		
-23,946.13		1.40	0.88		
114,668.32		2.95	1.86		
81,794.58		2.27	1.43		
-42,039.23		1.10	0.69		
-24,000.81		1.77	1.12		
2,052.00		1.18	0.75		
44,950.17		1.12	0.71		
111,134.00		2.86	1.80		
25,486.26		4.12	2.60		
443,866.99		3.42	2.16		
73,000.14		3.85	2.43		
233,936.67		4.26	2.69		
32,253.24		1.51	0.95		
445,268.35		3.70	2.34		
-5,961.76		1.26	0.79		
14,601.53		1.70	1.07		
311,995.33		4.30	2.72		
657,027.17		5.30	3.35		
343,773.41		4.05	2.56		
357,692.89		4.67	2.95		
149,238.70		3.26	2.06		
296,994.10		3.39	2.14		
230,068.02		3.44	2.17		
-72,162.50		1.07	0.67		

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