



[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

NONE

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The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.

The reader should not assume that the information is accurate and complete.

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

**FORM 13F**

OMB APPROVAL

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**FORM 13F INFORMATION TABLE**

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (to the nearest dollar)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGER	SOLE	SHARED	NONE
POWERSHARES S&P 500 LOW VOLATILITY	COM	46138E354	32,552,940	465,042	SH		SOLE		465,042	0	0
ISHARES CORE S&P 500 INDEX ETF	COM	464287200	354,073,360	601,470	SH		SOLE		601,470	0	0