

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

NONE

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

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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

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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 (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGER	SOLE	SHARED	NONE	
POWERSHARES S&P 500 LOW VOLATILITY	COM	46138E354	34,899,620	467,072	SH	SOLE		467,072	0	0	
ISHARES CORE S&P 500 INDEX ETF	COM	464287200	337,965,993	601,470	SH	SOLE		601,470	0	0	