

**State Universities Retirement System  
of the State of Illinois  
(A Component Unit of the State of Illinois)**

Compliance Examination  
For the Year Ended June 30, 2019  
Performed as Special Assistant Auditors for  
the Auditor General, State of Illinois

**State Universities Retirement System  
of the State of Illinois**  
Compliance Examination  
For the Year Ended June 30, 2019

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**State Universities Retirement System  
of the State of Illinois  
Compliance Examination  
For the Year Ended June 30, 2019**

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Financial Statement Report

The System’s financial statements as of and for the year ended June 30, 2019, which includes the Independent Auditor’s Report, Management Discussion and Analysis, Basic Financial Statements and Notes to the Financial Statements, Required Supplementary Information Other than Management Discussion and Analysis, Supplementary Information, and the Independent Auditor’s Report on Internal Control over Financial Reporting and on Compliance and Other Matters Based on an Audit of the Financial Statements performed in accordance with *Government Auditing Standards* have been issued under a separate cover.

# State Universities Retirement System of the State of Illinois

For the Year Ended June 30, 2019

## ***System Officials***

Executive Director	Mr. Martin Noven
Chief Financial Officer	Ms. Tara Myers
Chief Investment Officer	Mr. Doug Wesley
General Counsel	Ms. Bianca Green
Director of Internal Audit	Mr. Steven Hayward (7/1/18 – 5/31/19) Vacant (6/1/19 – 6/30/19) Ms. Jacqueline Hohn (7/1/19 – present)
Chairperson	Mr. Tom Cross (term expired January 2019)
Vice Chairperson	Mr. John Atkinson
Treasurer	Mr. Colin Van Meter
Board of Trustees	Mr. John Lyons Mr. Aaron Ammons Mr. Mark Cozzi Mr. Richard Figueroa Ms. Jamie-Clare Flaherty Mr. J. Fred Giertz Mr. Steven Rock Mr. Antonio Vasquez Mr. Mitchell Vogel

## ***Office Location***

1901 Fox Drive  
Champaign, Illinois 61820



January 21, 2020

BKD, LLP  
Certified Public Accountants  
225 North Water Street, Suite 400  
Decatur, IL 62523

Ladies and Gentlemen:

We are responsible for the identification of, and compliance with, all aspects of laws, regulations, contracts, or grant agreements that could have a material effect on the operations of the State Universities Retirement System. We are responsible for and we have established and maintained an effective system of internal controls over compliance requirements. We have performed an evaluation of the State Universities Retirement System's compliance with the following assertions during the year ended June 30, 2019. Based on this evaluation, we assert that during the year ended June 30, 2019 the State Universities Retirement System has materially complied with the assertions below.

- A. The State Universities Retirement System has obligated, expended, received and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The State Universities Retirement System has obligated, expended, received and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The State Universities Retirement System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the State Universities Retirement System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the State Universities Retirement System on behalf of the State or held in trust by the State Universities Retirement System of Illinois have been properly and legally administered, and the accounting and recordkeeping relating thereto is proper, accurate and in accordance with law.

Yours very truly,

State Universities Retirement System

**SIGNED ORIGINAL ON FILE**

Martin Noven, Executive Director

**SIGNED ORIGINAL ON FILE**

Tara Myers, Chief Financial Officer

**SIGNED ORIGINAL ON FILE**

Douglas Wesley, Chief Investment Officer

**SIGNED ORIGINAL ON FILE**

Bianca Green, General Counsel

# **Compliance Report**

**State Universities Retirement System  
of the State of Illinois  
Compliance Report Summary  
For the Year Ended June 30, 2019**

The compliance testing performed during this examination was conducted in accordance with *Government Auditing Standards* and in accordance with the Illinois State Auditing Act.

**Accountant's Reports**

The Independent Accountant's Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes does not contain scope limitations, disclaimers or other significant non-standard language.

**Summary of Findings**

Number of	Current Report	Prior Report
Findings	—	1
Repeated findings	—	1
Prior recommendations implemented or not repeated	1	—

**Schedule of Findings**

Item No.	Page	Description
<b>Prior Findings Not Repeated</b>		
2018-001		Noncompliance with the Illinois Pension Code

**Exit Conference**

System officials waived a formal exit conference in correspondence dated January 10, 2020.

**Independent Accountant’s Report on State Compliance,  
on Internal Control over Compliance, and on Supplementary  
Information for State Compliance Purposes**

Honorable Frank J. Mautino  
Auditor General  
State of Illinois

and

The Board of Trustees  
State Universities Retirement System of Illinois  
Champaign, Illinois

Compliance

As Special Assistant Auditors for the Auditor General, we have examined compliance by the State of Illinois, State Universities Retirement System (System) with the specified requirements listed below, as more fully described in the *Audit Guide for Financial Audits and Compliance Attestation Engagements of Illinois State Agencies (Audit Guide)* as adopted by the Auditor General, during the year ended June 30, 2019. Management of the System is responsible for compliance with the specified requirements. Our responsibility is to express an opinion on the System’s compliance with the specified requirements based on our examination.

The specified requirements are:

- A. The System has obligated, expended, received and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate and in accordance with law.



Our examination was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants, the standards applicable to attestation engagements contained in *Government Auditing Standards* issued by the Comptroller General of the United States; the Illinois State Auditing Act (Act), and the *Audit Guide*. Those standards, the Act, and the *Audit Guide* require that we plan and perform the examination to obtain reasonable assurance about whether the System complied with the specified requirements in all material respects. An examination involves performing procedures to obtain evidence about whether the System complied with the specified requirements. The nature, timing and extent of the procedures selected depend on our judgement, including an assessment of the risks of material noncompliance with the specified requirements, whether due to fraud or error. We believe that the evidence we obtained is sufficient and appropriate to provide a reasonable basis for our opinion.

Our examination does not provide a legal determination on the System's compliance with the specified requirements.

In our opinion, the System complied with the specified requirements during the year ended June 30, 2019, in all material respects.

The purpose of this report is solely to describe the scope of our testing and the results of that testing in accordance with the requirements of the *Audit Guide*. Accordingly, this report is not suitable for any other purpose.

#### Internal Control Over Compliance

Management of the System is responsible for establishing and maintaining effective internal control over compliance with the specified requirements (internal control).

In planning and performing our examination, we considered the System's internal control to determine the examination procedures that are appropriate in the circumstances for the purpose of expressing our opinion on the System's compliance with the specified requirements and to test and report on the System's internal control in accordance with the *Audit Guide*, but not for the purpose of expressing an opinion on the effectiveness of the System's internal control.

*A deficiency in internal control* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, noncompliance with the specified requirements on a timely basis. A *material weakness* is a deficiency, or combination of deficiencies, in internal control, such that there is a reasonable possibility that material noncompliance with the specified requirements will not be prevented, or detected and corrected, on a timely basis. A *significant deficiency* is a deficiency, or a combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies. Given these limitations, during our examination, we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified.

As required by the *Audit Guide*, immaterial findings excluded from this report have been reported in a separate letter.

The purpose of this report is solely to describe the scope of our testing of internal control and the results of that testing based on the requirements of the *Audit Guide*. Accordingly, this report is not suitable for any other purpose.

#### Supplementary Information for State Compliance Purposes

As Special Assistant Auditors for the Auditor General, we have audited the financial statements of the System as of and for the year ended June 30, 2019 (not presented herein), and have issued our report thereon dated December 11, 2019, which contained an unmodified opinion on those financial statements. Our audit was conducted for the purpose of forming an opinion on the basic financial statements that collectively comprise the System's basic financial statements. We have not performed any procedures with respect to the audited financial statements subsequent to December 11, 2019. The accompanying supplementary information for the year ended June 30, 2019 in Schedules 1 through 14 and the Investment Listing (Schedule 15), is presented for purposes of additional analysis and is not a required part of the basic financial statements of the System. Such information is the responsibility of System management and was derived from and relates directly to the underlying accounting and other records used to prepare the basic financial statements. The accompanying supplementary information for the year ended June 30, 2019, in Schedules 1 through 14 and the Investment Listing (Schedule 15), has been subjected to the auditing procedures applied in the audit of the basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the basic financial statements or to the basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the accompanying supplementary information for the year ended June 30, 2019, in Schedules 1 through 14 and the Investment Listing (Schedule 15), is fairly stated in all material respects in relation to the basic financial statements as a whole for the year ended June 30, 2019.

We have also previously audited, in accordance with auditing standards generally accepted in the United States of America, the System's basic financial statements as of and for the year ended June 30, 2018, and have issued our report thereon dated December 14, 2018, which contained an unmodified opinion on those financial statements. The accompanying supplementary information for the year ended June 30, 2018 in Schedules 1 through 12 is the responsibility of System management and was derived from and relates directly to the underlying accounting and other records used to prepare the June 30, 2018 financial statements. The accompanying supplementary information for the year ended June 30, 2018 in Schedules 1 through 12, has been subjected to the auditing procedures applied in the audit of the June 30, 2018 basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the basic financial statements or to the basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the accompanying supplementary information for the year ended June 30, 2018 in Schedules 1 through 12, is fairly stated in all material respects in relation to the basic financial statements as a whole for the year ended June 30, 2018.

The accompanying supplementary information in the Analysis of Operations Section is presented for the purposes of additional analysis and is not a required part of the basic financial statements. Such information has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, we do not express an opinion or provide any assurance on it.

**SIGNED ORIGINAL ON FILE**

Decatur, Illinois

January 21, 2020, except for our report on Supplementary Information for State Compliance Purposes, as to which the date is December 11, 2019.

**Independent Auditor’s Report on Internal Control over  
Financial Reporting and on Compliance and Other Matters  
Based on an Audit of the Financial Statements Performed  
in Accordance With *Government Auditing Standards***

The Honorable Frank J. Mautino  
Auditor General  
State of Illinois  
and  
The Board of Trustees  
State Universities Retirement System of the State of Illinois

As Special Assistant Auditors for the Auditor General, we have audited, in accordance with the auditing standards generally accepted in the United States of America and the standards applicable to financial audits contained in *Government Auditing Standards* issued by the Comptroller General of the United States, the financial statements of the State Universities Retirement System of the State of Illinois (System), a component unit of the State of Illinois, as of and for the year ended June 30, 2019, and the related notes to the financial statements, which collectively comprise the System’s basic financial statements, and have issued our report thereon dated December 11, 2019.

**Compliance and Other Matters**

As part of obtaining reasonable assurance about whether the System’s financial statements are free from material misstatement, we performed tests of its compliance with certain provisions of laws, regulations, contracts and grant agreements, noncompliance with which could have a direct and material effect on the determination of financial statement amounts. However, providing an opinion on compliance with those provisions was not an objective of our audit and, accordingly, we do not express such an opinion. The results of our tests disclosed no instances of noncompliance or other matters that are required to be reported under *Government Auditing Standards*.

**Internal Control Over Financial Reporting**

Management of the System is responsible for establishing and maintaining effective internal control over financial reporting (internal control).

In planning and performing our audit of the financial statements, we considered the System’s internal control to determine the audit procedures that are appropriate in the circumstances for the purpose of expressing our opinion on the financial statements, but not for the purpose of expressing an opinion on the effectiveness of the System’s internal control. Accordingly, we do not express an opinion on the effectiveness of the System’s internal control.

A *deficiency in internal control* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, misstatement on a timely basis. A *material weakness* is a deficiency, or a combination of deficiencies, in internal control such that there is a reasonable possibility that a material misstatement of the System's financial statements will not be prevented, or detected and corrected on a timely basis. A *significant deficiency* is a deficiency, or a combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies and therefore, material weaknesses or significant deficiencies may exist that were not identified. Given these limitations, during our audit we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified.

### **Purpose of this Report**

The purpose of this report is solely to describe the scope of our testing of internal control and compliance and the results of that testing, and not to provide an opinion on the effectiveness of the System's internal control or on compliance. This report is an integral part of an audit performed in accordance with *Government Auditing Standards* in considering the System's internal control and compliance. Accordingly, this communication is not suitable for any other purpose.

**SIGNED ORIGINAL ON FILE**

Decatur, Illinois  
December 11, 2019

**State Universities Retirement System  
of the State of Illinois**  
**Prior Findings Not Repeated**  
**June 30, 2019**

**A. Finding – Noncompliance with the Illinois Pension Code**

During the prior examination, the State Universities Retirement System did not always obtain fully completed disclosures from investment managers as required in the Illinois Pension Code.

During the current examination, we noted no instances of noncompliance.

**Supplementary Information  
for State Compliance Purposes**

## **Fiscal Schedules and Analysis**



**State Universities Retirement System  
of the State of Illinois**  
**Summary Schedule of Appropriations and Expenditures**  
**Expenditure Authority for Fiscal Year 2019**  
**For the Years Ended June 30, 2019 and 2018**

	Appropriations 2019	Expenditures 2019	Appropriations 2018	Expenditures 2018
<b>Appropriations made to the State Universities Retirement System from the State General Revenue Fund (0001):</b>				
40 ILCS 15/1.1(b) continuing appropriation Public Act # 100-587 Public Act # 100-0021	\$1,440,154,000	\$1,440,154,000	\$1,414,307,606	\$1,414,307,606
40 ILCS 15/1.4 continuing appropriation Public Act # 100-587 Public Act # 100-0021	4,390,811	4,390,811 *	4,133,336	4,133,336 *
<b>State Universities Retirement System from the State Pension Fund (0054):</b>				
Public Act # 100-587 Public Act # 100-0021	<u>215,000,000</u>	<u>215,000,000</u>	<u>215,000,000</u>	<u>215,000,000</u>
<b>Total appropriations</b>	<b><u>\$1,659,544,811</u></b>	<b><u>\$1,659,544,811</u></b>	<b><u>\$1,633,440,942</u></b>	<b><u>\$1,633,440,942</u></b>

\* Transferred to the Community College Health Insurance Security Fund as the State's contribution for community college benefit recipient's health benefits.

Note: PA 88-0593 is the legislation that gave SURS continuing appropriation authority. Vouchers are submitted under this statute when the State does not appropriate an amount equal to the certified amount. This allows SURS to bill the State for the payments required.

**State Universities Retirement System  
of the State of Illinois**  
**Comparative Schedules of Revenues and Expenses  
For the Years Ended June 30, 2019 and 2018**

	2019	2018	2019 from 2018	
			Amount	Percent
<b>Revenues</b>				
Contributions:				
Members	\$ 368,588,213	\$ 366,944,715	\$ 1,643,498	0.4%
Federal, trust fund, other State of Illinois:	58,133,608	48,004,864	10,128,744	21.1%
General Revenue Fund	1,440,154,000	1,414,307,607	25,846,393	1.8%
Pension Fund	<u>215,000,000</u>	<u>215,000,000</u>	<u>—</u>	<u>0.0%</u>
	<u>2,081,875,821</u>	<u>2,044,257,186</u>	<u>37,618,635</u>	<u>1.8%</u>
Investment income:				
Interest	155,798,932	127,396,974	28,401,958	22.3%
Dividends	237,287,406	232,971,148	4,316,258	1.9%
Net appreciation (depreciation) in fair value of investments	958,763,679	1,467,434,542	(508,670,863)	(34.7)%
Securities lending	<u>5,191,144</u>	<u>4,741,875</u>	<u>449,269</u>	<u>9.5%</u>
	<u>1,357,041,161</u>	<u>1,832,544,539</u>	<u>(475,503,378)</u>	<u>(25.9)%</u>
Less investment expense				
Asset management expense	64,109,736	73,281,987	(9,172,251)	(12.5)%
Securities lending expense	<u>468,824</u>	<u>426,769</u>	<u>42,055</u>	<u>9.9%</u>
Net investment income	<u>1,292,462,601</u>	<u>1,758,835,783</u>	<u>(466,373,182)</u>	<u>26.5%</u>
Total	<u>3,374,338,422</u>	<u>3,803,092,969</u>	<u>(428,754,547)</u>	<u>(11.3)%</u>
<b>Expenses</b>				
Benefits:				
Retirement	2,397,664,079	2,286,369,114	111,294,965	4.9%
Portable Lump Sum Refund – ER match	9,669,566	15,321,426	(5,651,860)	(36.9)%
Disability and DRA	23,081,090	22,994,204	86,886	0.4%
Survivors	174,497,186	161,441,804	13,055,382	8.1%
Death	5,213,471	5,267,850	(54,379)	(1.0)%
Reversionary	3,907,351	3,599,324	308,027	8.6%
Beneficiary	<u>3,164,116</u>	<u>2,951,242</u>	<u>212,874</u>	<u>7.2%</u>
	<u>2,617,196,859</u>	<u>2,497,944,964</u>	<u>119,251,895</u>	<u>(4.8)%</u>
Refunds	115,051,659	123,842,578	(8,790,919)	(7.1)%
Administrative expenses	<u>16,662,874</u>	<u>14,848,138</u>	<u>1,814,736</u>	<u>12.2%</u>
Total	<u>2,748,911,392</u>	<u>2,636,635,680</u>	<u>112,275,712</u>	<u>4.3%</u>
<b>Excess (Deficiency) of Revenues over (under) Expenses</b>	<u>\$ 625,427,030</u>	<u>\$ 1,166,457,289</u>	<u>\$ (541,030,259)</u>	<u>(46.4)%</u>

Note: See analysis on page 30.

**State Universities Retirement System  
of the State of Illinois**  
**Schedule of Administrative Expenses**  
**For the Years Ended June 30, 2019 and 2018**

	2019	2018	Variance	
			Amount	Percent
<b>Defined Benefit Plan</b>				
Personnel Services:				
Salary and wages	\$ 8,258,578	\$ 7,689,068	\$ 569,510	7.4%
Retirement contributions	953,693	943,565	10,128	1.1%
Insurance and payroll taxes	<u>2,522,758</u>	<u>2,239,601</u>	<u>283,157</u>	<u>12.6%</u>
	<u>11,735,029</u>	<u>10,872,234</u>	<u>862,795</u>	<u>7.9%</u>
Professional Services:				
Computer services	976,790	614,116	362,674	59.1%
Medical consultation	4,422	5,455	(1,033)	(18.9)%
Technical and actuarial	977,335	697,200	280,135	40.2%
Legal services	<u>220,495</u>	<u>279,609</u>	<u>(59,114)</u>	<u>(21.1)%</u>
	<u>2,179,042</u>	<u>1,596,380</u>	<u>582,662</u>	<u>36.5%</u>
Communications:				
Postage	151,547	167,790	(16,243)	(9.7)%
Printing and copying	45,765	42,101	3,664	8.7%
Telephone	<u>131,253</u>	<u>94,146</u>	<u>37,107</u>	<u>39.4%</u>
	<u>328,565</u>	<u>304,037</u>	<u>24,528</u>	<u>8.1%</u>
Other Services:				
Equipment repairs, rental and maintenance	56,144	48,030	8,114	16.9%
Building operations and maintenance	341,138	283,272	57,866	20.4%
Surety bonds and insurance	401,732	333,357	68,375	20.5%
Memberships and subscriptions	78,160	90,632	(12,472)	(13.8)%
Transportation and travel	150,733	131,564	19,169	14.6%
Education	38,402	55,319	(16,917)	(30.6)%
EDP supplies and equipment	83,452	97,655	(14,203)	(14.5)%
Office supplies	<u>49,426</u>	<u>48,740</u>	<u>686</u>	<u>1.4%</u>
	<u>1,199,187</u>	<u>1,088,569</u>	<u>110,618</u>	<u>10.2%</u>
Depreciation and amortization	<u>641,766</u>	<u>535,389</u>	<u>106,377</u>	<u>19.9%</u>
Total administrative expense- defined benefit plan	<u>\$ 16,083,589</u>	<u>\$ 14,396,609</u>	<u>\$ 1,686,980</u>	<u>11.7%</u>

**State Universities Retirement System  
of the State of Illinois**  
**Schedule of Administrative Expenses (Continued)**  
**For the Years Ended June 30, 2019 and 2018**

	2019	2018	Variance	
			Amount	Percent
<b>Self-Managed Plan</b>				
Salary and wages	\$ 288,693	\$ 252,421	\$ 36,272	14.4%
Retirement contributions	35,971	31,452	4,519	14.4%
Insurance and payroll taxes	91,465	82,720	8,745	10.6%
Technical and actuarial	152,839	78,117	74,722	95.7%
Postage	7,168	4,780	2,388	50.0%
Membership and subscriptions	600	600	—	0.0%
Transportation and travel	1,287	184	1,103	599.5%
Printing and copying	<u>1,262</u>	<u>1,255</u>	<u>7</u>	<u>0.6%</u>
Total administrative expense- self-managed plan	<u>579,285</u>	<u>451,529</u>	<u>127,756</u>	<u>28.3%</u>
<b>Total Administrative Expenses</b>	<u>\$ 16,662,874</u>	<u>\$ 14,848,138</u>	<u>\$ 1,814,736</u>	<u>12.2%</u>

Note: See analysis on pages 30 and 31.

**State Universities Retirement System  
of the State of Illinois**  
**Schedule of Changes in Property and Equipment  
For the Year Ended June 30, 2019**

	Balance at June 30, 2018	Additions	Deletions	Balance at June 30, 2019
<b>Assets</b>				
Land and land improvements	\$ 533,609	\$ —	\$ —	\$ 533,609
Building	7,992,431	371,086	—	8,363,517
Information system equipment and software	16,360,455	228,537	179,911	16,409,081
Furniture and fixtures	911,759	3,078	6,900	907,937
Construction in progress	<u>—</u>	<u>3,725,866</u>	<u>—</u>	<u>3,725,866</u>
Total capital assets	<u>25,798,254</u>	<u>4,328,567</u>	<u>186,811</u>	<u>29,940,010</u>
<b>Allowance for Depreciation</b>				
Land improvements	2,933	237	—	3,170
Building	3,827,023	345,845	—	4,172,868
Information system equipment and software	15,061,249	273,215	179,911	15,154,553
Furniture and fixtures	<u>797,640</u>	<u>22,469</u>	<u>6,900</u>	<u>813,209</u>
Total allowance for depreciation	<u>19,688,845</u>	<u>641,766</u>	<u>186,811</u>	<u>20,143,800</u>
<b>Net Capital Assets</b>	<u>\$ 6,109,409</u>	<u>\$ 3,686,801</u>	<u>\$ —</u>	<u>\$ 9,796,210</u>

Note: Property balances were obtained from System records and have been reconciled to property reports submitted to the Office of the Comptroller.

**State Universities Retirement System  
of the State of Illinois**  
**Schedule of Investment Portfolio**  
**For the Years Ended June 30, 2019 and 2018**

	2019			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
<b>Equities</b>				
Common stocks				
U.S. equities	\$ 6,645,335,961	41.1%	\$ 8,418,014,245	39.0%
Non-U.S. equities	2,789,958,838	17.2%	3,352,805,363	15.5%
Commingled funds	82,003,951	0.5%	152,781,728	0.7%
Preferred stock	<u>1,100,140</u>	<u>0.0%</u>	<u>1,160,953</u>	<u>0.0%</u>
Total equities	<u>9,518,398,890</u>	<u>58.8%</u>	<u>11,924,762,289</u>	<u>55.2%</u>
<b>Fixed Income</b>				
Government obligations				
Government agencies	81,395,017	0.5%	82,666,407	0.4%
U.S. government	1,563,340,511	9.6%	1,635,425,572	7.7%
Corporate obligations	681,125,279	4.2%	701,036,437	3.2%
Miscellaneous				
Asset backed	133,545,123	0.8%	138,669,914	0.6%
Short-term investments*	(9,465,296)	(0.1)%	(16,536,336)	(0.1)%
Commingled funds	1,053,138,834	6.5%	1,130,192,719	5.2%
Mortgage backed	752,260,502	4.6%	761,014,593	3.5%
Municipal bonds	22,735,858	0.1%	24,252,877	0.1%
Non-U.S. bonds	375,052,677	2.3%	377,792,176	1.7%
Options	(762,116)	0.0%	309,247	0.0%
Swaps	<u>10,214,828</u>	<u>0.1%</u>	<u>3,303,129</u>	<u>0.0%</u>
Total fixed income	<u>4,662,581,217</u>	<u>28.6%</u>	<u>4,838,126,735</u>	<u>22.3%</u>
<b>Cash and Cash Equivalents*</b>	42,015,852	0.3%	42,021,692	0.2%
<b>Real Estate</b>	1,059,154,553	6.5%	1,195,261,337	5.5%
<b>Hedge Funds</b>	617,000,000	3.8%	687,291,975	3.2%
<b>Commodities</b>	327,948,509	2.0%	352,460,283	1.6%
<b>Self-Managed Plan Funds</b>	<u>—</u>	<u>0.0%</u>	<u>2,592,580,384</u>	<u>12.0%</u>
<b>Total Investments</b>	<u>\$16,227,099,021</u>	<u>100.0%</u>	<u>\$21,632,504,695</u>	<u>100.0%</u>

\*Does not include commercial paper and short term bills and notes with maturities less than 90 days. These securities are reported in Cash instead of in Investments.

## Schedule 5

	2018			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
<b>Equities</b>				
Common stocks				
U.S. equities	\$ 6,655,751,273	41.3%	\$ 8,661,856,830	40.5%
Non-U.S. equities	2,635,062,356	16.3%	3,176,461,061	14.9%
Commingled funds	73,268,829	0.5%	143,343,784	0.7%
Preferred stock	<u>1,100,140</u>	<u>0.0%</u>	<u>1,178,003</u>	<u>0.0%</u>
Total equities	<u>9,365,182,598</u>	<u>58.1%</u>	<u>11,982,839,678</u>	<u>56.1%</u>
<b>Fixed Income</b>				
Government obligations				
Government agencies	72,992,693	0.4%	72,805,408	0.3%
U.S. government	1,641,418,971	10.2%	1,643,867,986	7.7%
Corporate obligations	626,029,507	3.9%	611,827,915	2.9%
Miscellaneous				
Asset backed	159,937,395	1.0%	165,224,385	0.8%
Short-term investments*	(1,042,820)	0.0%	2,264,406	0.0%
Commingled funds	1,064,719,448	6.6%	1,097,200,203	5.1%
Mortgage backed	786,821,181	4.9%	777,425,351	3.6%
Municipal bonds	25,636,102	0.2%	26,247,012	0.1%
Non-U.S. bonds	346,518,096	2.1%	332,687,415	1.6%
Options	(716,597)	0.0%	(2,525,737)	0.0%
Swaps	<u>10,971,762</u>	<u>0.1%</u>	<u>16,828,579</u>	<u>0.1%</u>
Total fixed income	<u>4,733,285,738</u>	<u>29.4%</u>	<u>4,743,852,923</u>	<u>22.2%</u>
<b>Cash and Cash Equivalents*</b>	40,582,771	0.2%	40,584,192	0.2%
<b>Real Estate</b>	854,576,912	5.3%	1,012,089,478	4.7%
<b>Hedge Funds</b>	800,000,000	5.0%	860,515,161	4.0%
<b>Commodities</b>	329,432,019	2.0%	367,616,533	1.7%
<b>Self-Managed Plan Funds</b>	<u>—</u>	<u>0.0%</u>	<u>2,370,017,322</u>	<u>11.1%</u>
<b>Total Investments</b>	<u>\$16,123,060,038</u>	<u>100.0%</u>	<u>\$21,377,515,287</u>	<u>100.0%</u>

\*Does not include commercial paper and short term bills and notes with maturities less than 90 days. These securities are reported in Cash instead of in Investments.

# State Universities Retirement System of the State of Illinois

## Schedule of Investment Expenses

For the Years Ended June 30, 2019 and 2018

	2019	2018
<b>Investment Manager</b>		
Adams Street Partners	\$ 5,726,967	\$ 5,867,842
Alinda Capital Partners	202,057	419,186
AQR Capital Management	389,838	—
Ativo Capital Management	778,271	794,540
Basis Investment Group	696,788	—
BlackRock Institutional Trust Company	1,622,806	4,867,022
BlueBay Asset Management	—	1,157,675
Blue Vista Capital Management	415,772	525,000
Brookfield Asset Management	1,078,021	502,736
Carlyle Property Partners	236,484	—
CastleArk Management	746,868	960,895
Channing Capital Management	495,672	587,128
Colchester Global Investors	702,562	652,211
Crow Holdings	715,198	416,645
Denali Advisors	240,563	132,083
Dune Capital Management	1,369,813	1,550,167
EARNEST Partners	708,461	1,167,413
Fairview Capital Partners	373,481	337,033
Fidelity Institutional Asset Management	978,875	1,361,544
Franklin Templeton Real Estate Advisors	475,830	490,226
Garcia Hamilton & Associates	444,677	443,332
Gladius Capital Management	2,172,763	2,549,271
GlobeFlex Capital	916,192	3,117,327
Heitman Capital Management	1,616,806	1,521,027
Invesco	1,467,812	1,529,541
JP Morgan Asset Management	1,918,478	1,782,433
KKR Prisma	1,269,503	2,726,215
LM Capital Group	286,519	283,002
Macquarie Capital	1,487,387	1,376,849
Matarin Capital Management	659,792	301,847
Mesirow Financial Investment Management	1,221,185	1,008,981
Mondrian Investment Partners	1,324,814	1,174,525
Muller and Monroe Asset Management	1,055,299	1,092,799
Neuberger Berman	1,398,098	800,983
Northern Trust Asset Management	514,842	469,309
Oaktree Capital Management	157,404	38,576
Pacific Alternative Asset Management Company	1,811,710	3,610,525
Pacific Investment Management Company	4,741,627	4,534,303
Pantheon Ventures	3,166,384	3,217,333
Parametric Clifton	422,896	320,236
Piedmont Investment Advisors	1,043,783	981,769
Progress Investment Management Company	2,377,489	2,178,606



# State Universities Retirement System of the State of Illinois

## Schedule of Investment Expenses

For the Years Ended June 30, 2019 and 2018

	2019	2018
<b>Investment Manager (Continued)</b>		
Prudential Fixed Income	\$ 1,227,509	\$ 971,547
Pugh Capital Management	251,173	248,152
RhumbLine Advisers	155,054	143,341
RREEF	—	2,700
Smith Graham & Company	176,642	174,133
State Street Global Advisors	77,992	81,064
StepStone Real Estate	288,751	288,749
Strategic Global Advisors	1,088,569	1,135,284
T. Rowe Price	3,377,875	3,556,803
TCW Metropolitan West Asset Management	889,327	858,725
UBS Realty Investors	1,048,099	2,838,307
Wellington Management Company	<u>2,575,935</u>	<u>2,670,156</u>
	<u>60,586,713</u>	<u>69,817,096</u>
<b>Master Trustee &amp; Custodian</b>		
The Northern Trust Company	<u>1,075,000</u>	<u>1,075,000</u>
<b>Investment Consultant, Measurement &amp; Counsel</b>		
Callan LLC	225,000	
Financial Recovery Technologies	—	18,750
Ice Miller, LLP	35,111	45,427
Jackson Walker LLP	—	69,162
Mayer Brown, LLP	2,102	89,436
Meketa Investment Group	526,583	120,750
NEPC	15,000	406,375
Squire Patton Boggs	<u>59,211</u>	<u>211,567</u>
Total Consultant, Measurement & Counsel fees	<u>863,007</u>	<u>961,467</u>
<b>Investment Administrative Expenses</b>		
Personnel	1,432,724	1,214,542
Resources and travel	77,205	146,020
Performance measurement and database	<u>75,087</u>	<u>67,862</u>
	<u>1,585,016</u>	<u>1,428,424</u>
Total Investment Expenses	<u>\$ 64,109,736</u>	<u>\$ 73,281,987</u>

Investment expenses include fees paid to the System's master trustee, various investment managers and their investment consultant and investment brokerage firms. Fees are negotiated based primarily on market values and the manager's portfolio performance. A graduated scale is used for most managers based upon various increments per million dollars of market value. Investment expenses also include administrative expenses relating to the operation of the Investment Division of the System.

**State Universities Retirement System  
of the State of Illinois**  
**Selected Account Balances**  
**For the Years Ended June 30, 2019 and 2018**

	Defined Benefit	Self-Managed	Totals	
	Plan	Plan	2019	2018
<b>Assets</b>				
Cash and short-term investments	\$ 819,413,471	\$ —	\$ 819,413,471	\$ 672,523,980
Receivables				
Members	12,384,509	4,683,007	17,067,516	15,077,426
State of Illinois	150,635,000	2,353,640	152,988,640	76,803,782
Federal, trust funds, and other	6,922,334	61,111	6,983,445	6,586,210
Pending investment sales	360,501,773	—	360,501,773	290,212,669
Interest and dividends	<u>47,226,953</u>	<u>—</u>	<u>47,226,953</u>	<u>47,303,282</u>
Total receivables	<u>577,670,569</u>	<u>7,097,758</u>	<u>584,768,327</u>	<u>435,983,369</u>
Prepaid expenses	<u>147,246</u>	<u>—</u>	<u>147,246</u>	<u>158,297</u>
Investments, at fair value				
Equity investments	10,442,831,732	70,018,218	10,512,849,950	10,773,499,828
Fixed income investments	4,844,127,034	36,021,393	4,880,148,427	4,784,437,115
Real estate investments	1,187,332,769	7,928,568	1,195,261,337	1,012,089,478
Alternative investments	2,435,703,884	15,960,713	2,451,664,597	2,437,471,544
Mutual fund and variable annuities	<u>—</u>	<u>2,592,580,384</u>	<u>2,592,580,394</u>	<u>2,370,017,322</u>
Total investments	<u>18,909,995,419</u>	<u>2,722,509,276</u>	<u>21,632,504,695</u>	<u>21,377,515,287</u>
Securities lending collateral	<u>878,205,520</u>	<u>—</u>	<u>878,205,520</u>	<u>780,639,420</u>
Capital assets, at cost, net of accumulated depreciation of \$19,688,845 and \$19,170,764, respectively	<u>9,796,210</u>	<u>—</u>	<u>9,796,210</u>	<u>6,109,409</u>
Total assets	<u>21,195,228,435</u>	<u>2,729,607,034</u>	<u>23,924,835,469</u>	<u>23,272,929,762</u>
<b>Liabilities</b>				
Benefits payable	10,467,190	—	10,467,190	13,124,100
Refunds payable	5,200,177	—	5,200,177	4,946,571
Securities lending collateral	876,550,517	—	876,550,517	779,626,493
Payable to brokers for unsettled trades	483,348,912	—	483,348,912	603,464,724
Reverse repurchase agreements	85,456,713	—	85,456,713	34,476,500
Administrative expenses payable	<u>16,856,965</u>	<u>—</u>	<u>16,856,965</u>	<u>15,763,409</u>
Total liabilities	<u>1,477,880,474</u>	<u>—</u>	<u>1,477,880,474</u>	<u>1,451,401,797</u>
<b>Net Position Held in Trust for Pension Benefits</b>				
	<u>\$ 19,717,347,961</u>	<u>\$ 2,729,607,034</u>	<u>\$22,446,954,995</u>	<u>\$21,821,527,965</u>

# **State Universities Retirement System of the State of Illinois**

**For the Years Ended June 30, 2019 and 2018**

## ***Rate of Return***

## ***Schedule 8***

Performance of SURS' investment portfolio resulted in a market rate of return, net of investment management fees, of 6.0% and 8.2% for fiscal years 2019 and 2018, respectively.

## ***Revenues and Expenses***

## ***Schedule 9***

SURS defined benefit plan is financed by employee member contributions, employer contributions (State appropriations and contributions from trust and federal funds) and investment earnings. All cash received from these sources is deposited with the Northern Trust Company, which acts as the System's Master Trustee. SURS Self-Managed Plan is financed by employee and employer contributions and investment earnings; the assets are held by the two Service Providers approved by SURS Board of Trustees: Fidelity and TIAA.

Approximately 99.4% of the total expenses for fiscal years 2019 and 2018 are related to benefits and refunds to members. Benefits include retirement, disability, and survivor payments. Details of benefit recipients, benefit expenses, and summaries of new benefit payments and of average benefit payments can be found in the SURS Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2019.

## ***Employer Contributions***

## ***Schedule 10***

Contributions received from federal grants, trust funds, and other such sources were \$48.0 million and \$58.1 million for the periods ending June 30, 2018 and 2019, respectively. The amount varies from year to year, depending on the level of federal and grant funding obtained by the universities and community colleges, as well as the normal cost rate established by the actuary.

## ***Investment Income***

## ***Schedule 11***

Investment income decreased from \$1.833 billion in fiscal year 2018 to \$1.357 billion in fiscal year 2019. The DB plan investment returns for these years were 8.2% and 6.0%, respectively, net of fees. In general, the System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. The portfolio policy allocation as of June 30, 2019 consists of 56.0% equity securities, 5.0% hedged strategies, 10.0% direct real estate and real estate investment trusts, 4.0% Treasury inflation protected securities, 19.0% fixed income, 3.0% emerging market debt, 2.0% commodities, and 1.0% Opportunity Fund. A more detailed explanation of the System's investment portfolio and performance can be obtained from the 2019 CAFR.

# State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2019 and 2018

## **Member Contributions**

## **Schedule 12**

Employee contributions are established by the Illinois Pension Code as 8% of earnings for both the defined benefit and self-managed plans. Police officers and fire fighters contribute 9.5% of earnings for the defined benefit plan and 8% for the Self-Managed Plan. Employee contributions are collected through payroll deductions and are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account for those in the defined benefit plan, or to be transmitted daily to the Service Providers for the members in the Self-Managed Plan. The number of members having contributions credited to their accounts at June 30, 2019 and 2018 are as follows:

	<b>2019</b>	<b>2018</b>
Current Members – Defined Benefit Plan		
Active members (currently contributing)	62,589	62,844
Inactive members (not currently contributing)	83,044	82,115
Total Current Members – Defined Benefit Plan	145,633	144,959
Current Members – Self-Managed Plan		
Active members (currently contributing)	12,531	12,106
Inactive members (not currently contributing)	10,033	9,759
Total	22,564	21,865

Member payrolls totaled \$3.47 billion and \$3.51 billion for the fiscal years ended June 30, 2018 and 2019, respectively.

## **Self-Managed Plan Investments**

## **Schedule 13**

The SMP participants have the ability to invest their account balances in more than 20 mutual funds and variable annuities. These investment options are offered by two providers: Fidelity Investments and Teachers Insurance and Annuity Association. As of June 30, 2019, the SMP had investments of \$2,722,509,276. A detailed schedule (unaudited) of the investment options and balances at June 30, 2019, is located in the Investment Section of The Comprehensive Annual Financial Report.

# **State Universities Retirement System of the State of Illinois**

**For the Years Ended June 30, 2019 and 2018**

## ***Future Funding and Benefit Calculations***

## ***Schedule 14***

Public Act 88-0593 was signed into law by Governor Edgar on August 22, 1994. This Act, which took effect on July 1, 1995, provides for a 15-year phase-in to a 35-year plan that requires the State to make continuing appropriations to meet the normal actuarially-determined cost of the System, plus amortize the unfunded liability. A significant difference between the 1989 and 1994 funding legislation is that the latter takes the form of a continuing appropriation. This legislative change removes the pension funding from the General Assembly's annual budget negotiations and requires that the actuarially determined annual funding become an automatic contribution. Ultimately, this funding plan is scheduled to increase the State's pension funding from its current level of 42.3% to 90% by fiscal year 2045.

# **Analysis of Operations**

# **State Universities Retirement System of the State of Illinois**

## **Analysis of Operations (Unaudited)**

**For the Years Ended June 30, 2019 and 2018**

### ***System's Functions and Planning Program***

The State Universities Retirement System (System) is the administrator of a cost-sharing, multiple-employer public employee retirement system established July 21, 1941 to provide retirement annuities and other benefits for staff members and employees of the state universities, certain affiliated organizations, and certain other state educational and scientific agencies and for survivors, dependents, and other beneficiaries of such employees. The System is included in the State of Illinois' financial reports as a pension trust fund. SURS is governed by Chapter 40, Act 5, Article 15 of the Illinois Compiled Statutes. These statutes assign the authority to establish and amend the benefit provisions of the Plan to the State Legislature. Operation of the System and the direction of its policies are the responsibility of the Board of Trustees of the System. It is also these statutes that define the scope of SURS' reporting entity. There are no statutory provisions for termination of the System. The Illinois Constitution provides that the pension obligation of the State shall be an enforceable contractual relationship, the benefits of which shall not be diminished or impaired.

As of June 30, 2019, the System's defined benefit plan had 145,633 active and inactive participants and 67,842 annuity benefit recipients, while the Self-Managed Plan had 22,564 active and inactive participants and 871 annuity benefit recipients.

As of June 30, 2019, management of the System is vested in an eleven-member Board of Trustees; five of which are appointed by the Governor, and six of which are elected members of whom four are active-elected members and two are annuitant-elected members. The term of office of a trustee is six years.

The administration of the detailed affairs of the System is vested in the Executive Director. General policy relating to the administration of the System is stated in the minutes of the Board meetings. The System's official office is located at 1901 Fox Drive, Champaign, Illinois.

Program planning activities of the System are under the direct supervision of the Executive Director and involve coordination between the governing Board and other administrative staff of the System. Periodic status reviews are performed by the Executive Director and his administrative staff to determine the progress made toward accomplishing established goals and objectives. The status of and achievement of these goals and objectives are monitored quarterly by the Board of Directors.

### **Major Initiatives**

In fiscal year 2019, the makeup of SURS board changed dramatically; staff initiated several new member programs; we prepared for expansion; and the IT and facilities teams worked to strengthen the System's security.

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited)

### For the Years Ended June 30, 2019 and 2018

- There were major changes to SURS Board of Trustees in fiscal year 2019.
  - In July 2018, three elected trustees Steven Rock, Collin Van Meter and John Engstrom began serving six-year terms.
  - In April 2019, Gov. Pritzker appointed Richard Figueroa, Jamie-Clare Flaherty and John Lyons to the board. Trustee Figueroa is serving out the remainder of a six-year term that will expire in June 2021. Trustees Flaherty and Lyons are serving out the remainder of six-year terms that expire in June 2024.
  - In June 2019, Trustee Engstrom resigned from the board after serving more than 10 years as a trustee. He was later replaced by SURS annuitant and former board member Mitchell Vogel.
- SURS staff worked diligently to complete IT, safety and member service projects.
  - We completed programming, communications and education efforts to implement two state-mandated buyout options for members. Over 3.5 total work years of effort was spent modifying approximately 400 individual programs.
  - Our member service representatives calculated over 8,600 claims, answered over 100,000 calls and held over 5,000 group and individual counseling sessions.
  - Renovations to the office building adjacent to our Champaign headquarters were completed to facilitate staff and equipment relocation. Over 15,000 sq. ft. were renovated.
  - Office 365; a cloud-based mail, productivity and collaboration platform was introduced internally.
  - SURS implemented new security and life safety tools, such as perimeter and interior monitoring of the main office.
  - The data center UPS system was replaced to better safeguard member data and SURS equipment.
  - Preliminary work began to redesign the Self-Managed Plan and implement a new supplemental plan.

### ***System Funding Progress***

The actuarial accrued liability of SURS at June 30, 2019 amounted to \$46.4 billion. The actuarial value of assets is \$19.6 billion, resulting in an unfunded liability of \$26.8 billion.

The actuarial value of assets is used to evaluate funding progress and to set future employer contributions. The actuarial value of assets is based on a smoothed investment income rate. Investment income in excess or shortfall of the expected 6.75% rate on fair value is smoothed over



# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited)

### For the Years Ended June 30, 2019 and 2018

a five-year period with 20% of a year's excess or shortfall being recognized each year beginning with the current year. The use of this actuarial method was implemented as required by Public Act 96-0043, which was signed into law on July 15, 2009.

The projected required contribution rates and amounts are as follows:

Fiscal Year	Percentage of Payroll	Assumed Payroll (in billions)	Required Contribution (in millions)
2021	43.6%	\$ 4.67	2,035.8
2022	44.5%	4.75	2,112.1
2023	44.9%	4.84	2,172.8
2024	45.5%	4.93	2,244.2
2025	45.4%	5.03	2,286.7

#### Actuarial Assumptions

Effective June 30, 2019 the investment return assumption was decreased from 7.25% to 6.75%. The experience review for the years June 30, 2014 to June 30, 2017 was performed February 2018 and the assumptions adopted as of June 30, 2018. Public Act 96-0889 caps Tier 2 members' earnings at \$114,952 in 2019 and future cost of living adjustments at the lesser of 3% or 0.5% of the increase in the Consumer Price Index. This modification of Tier 2 members' earnings decreases the anticipated amount of future payroll and contributions. The actuarial assumptions and methods used are in accordance with actuarial standards and are set by the Board.

The funding objective is to provide employer and employee contributions sufficient to provide the benefits of SURS when due and to achieve an asset value equal to 90% of the Actuarial Accrued Liability by the end of fiscal year 2045. The financing objective of SURS and the funding process to reach that objective are set out in Section 15-155 of the SURS Article of the Illinois Pension Code.

The statutory funding policy set out in Section 15-155 of the Illinois Pension Code results in lower near-term contribution requirements than the Actuarially Determined Contribution (ADC). The actuary and SURS recommend funding the ADC. In addition, the actuary does not certify that the funding method in the statute complies with generally accepted actuarial standards for the funding of retirement systems.

The statutory funding policy of this plan does not follow the actuary's recommendation. Continually funding the plan below the ADC creates the risk that ultimately benefit obligations cannot be met from the trust and will require a greater amount of funding from other state resources.

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited) For the Years Ended June 30, 2019 and 2018

The funded status of the plan as of June 30, 2019, the most recent valuation date, is as follows (in millions):

Actuarial Valuation Date	Actuarial Value of Assets*	Actuarial Accrued Liability (AAL) – Projected Unit Credit	Funded Ratio	Unfunded Actuarial Accrued Liability (UAAL)	Covered Payroll	Unfunded Actuarial Accrued Liability as a Percentage of Covered Payroll
6/30/19	\$ 19,661.9	\$ 46,444.0	42.3%	\$ 26,782.1	\$ 3,506.7	763.8%

\*If calculated using the market value of assets of \$19,717.3, the funding ratio would be 42.5%.

### **Locally Held Funds**

The System uses a locally held fund, “State Universities Retirement System” (pension trust fund No. 1178), held at the Northern Trust Company in Chicago, Illinois to account for and process all transactions of the System. The Illinois State Treasurer is not the legal custodian of the System’s assets.

### **Average Number of System Employees**

The average number of SURS employees for the last two fiscal years are as follows:

	<u>2019</u>	<u>2018</u>
Administration and human resources	13	14
Investments and accounting	15	14
Member services	75	68
Support services and information systems	31	30
Self-managed plan	<u>3</u>	<u>3</u>
Total	<u>137</u>	<u>129</u>

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited) For the Years Ended June 30, 2019 and 2018

### ***Schedule of Investment Commissions For the Years Ended June 30, 2019 and 2018***

	2019	2018
<b>Domestic</b>		
Loop Capital Markets	\$ 146,633	\$ 158,327
Robert W. Baird & Company	68,227	71,353
Williams Capital Group	56,012	82,971
Penserra Securities	46,657	42,331
Barclays	46,609	—
Stifel, Nicolaus & Company	43,233	53,199
BNY Mellon	35,871	—
JP Morgan Chase & Company	33,592	48,060
CAPIS (Capital Institutional Services)	33,557	—
Goldman Sachs	33,459	—
Credit Suisse	—	62,745
Cheevers & Company	—	50,645
Incapital Securities	—	40,267
ITG (Investment Technology Group)	—	40,050
All Others	<u>495,571</u>	<u>580,313</u>
Total Domestic Commissions	<u>1,039,421</u>	<u>1,230,261</u>
<b>International</b>		
Loop Capital Markets	160,762	200,521
North South Capital	159,455	92,833
Fig Group LLC	155,720	120,795
UBS	137,745	111,616
ITG (Investment Technology Group)	108,380	156,940
Instinet	108,131	124,861
Credit Suisse	86,826	62,432
Goldman Sachs	77,689	59,617
Cabrera Capital Markets	76,685	—
Penserra Securities	66,180	180,858
Bank of New York ConvergEx Execution	—	59,684
All Others	<u>521,493</u>	<u>586,897</u>
Total International Commissions	<u>1,659,066</u>	<u>1,757,054</u>

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited)

For the Years Ended June 30, 2019 and 2018

### ***Schedule of Investment Commissions (Continued) For the Years Ended June 30, 2019 and 2018***

	2019	2018
<b>Global</b>		
Morgan Stanley	\$ 88,478	\$ 59,375
Sanford C. Bernstein	65,136	36,343
JP Morgan Chase & Company	64,131	57,528
Goldman Sachs	39,538	59,509
Citigroup Global Markets	39,259	53,827
UBS	37,409	71,690
Bank of America	36,172	—
Cabrera Capital Markets	33,326	42,439
Credit Suisse	32,511	—
CLSA	30,210	—
Deutsche Bank	—	40,995
Telsey Advisory Group	—	39,761
Penserra Securities	—	36,849
All Others	<u>436,931</u>	<u>543,104</u>
Total Global Commissions	<u>903,101</u>	<u>1,041,420</u>
Total Commissions	<u>\$ 3,601,588</u>	<u>\$ 4,028,735</u>
<b>Fixed Income</b>		
CastleOak Securities	\$ 1,534,356,147	\$ 1,231,256,293
JP Morgan Chase & Company	608,957,283	823,745,480
Goldman Sachs	591,143,702	923,358,241
Citigroup Global Markets	567,124,392	682,921,327
Morgan Stanley	425,614,855	276,507,339
Loop Capital Markets	376,679,296	700,014,776
Cabrera Capital Markets	349,878,436	—
Nomura	317,603,824	636,979,447
Bank of America Securities	293,944,420	—
Barclays	274,181,691	578,274,999
Credit Suisse	—	729,343,216
Merrill Lynch	—	474,726,282
All Others	<u>2,754,332,065</u>	<u>2,343,229,774</u>
Total Fixed Income Market Value Trend	<u>8,093,816,111</u>	<u>9,400,357,174</u>
Total Market Value Traded	<u>\$ 8,093,816,111</u>	<u>\$ 9,400,357,174</u>

# **State Universities Retirement System of the State of Illinois**

## **Analysis of Operations (Unaudited)**

**For the Years Ended June 30, 2019 and 2018**

### ***Description of Reserves***

#### **Participants' Contributions**

This reserve accumulates the contributions made by participants plus earned interest. Under the traditional option, participants contribute 8% of their gross earnings; 6.5% of the 8% contributions are designated for retirement annuities, 0.5% for automatic annual increases, and 1% for survivor benefits. Police officers and firefighters contribute 9.5% of earnings; the additional 1.5% is a normal retirement contribution. Under the portable option, the participants contribute the same percent of earnings as above, but there is no contribution for survivor benefits. Instead, 1% of earnings is contributed to fund an enhanced refund which allows for the distribution of member earnings, all interest earned, and a one-to-one match of employer contributions. The refund available under the traditional option is member contributions plus interest at 4.5%.

Interest is credited annually to the participants' accounts based on the balance at the beginning of the academic year. The credited interest rate is determined by the Board of Trustees and was 6.5% for the year ended June 30, 2019. Upon retirement or death, the participants' accumulated contributions are transferred to the appropriate reserve accounts for payment of benefits.

#### **Benefits from Employee and Employer Contributions**

This reserve accumulates employer contributions from State Appropriations and federal and trust funds with designated uses of paying retirement and reversionary annuities for benefits in force, death and survivor benefits, disability benefits, variations in actuarial experience, and the administrative costs of the System. The reserve also accumulates participant contributions transferred when the participant retires or dies: the amount of investment income earned but not yet distributed to the participant contribution reserve according to the effective interest rate. The final component of this reserve is the difference between the total net assets of the System and the actuarial requirement to fund the System's benefits. The amount presented in this report is computed using a unit credit actuarial method. Illinois statutes provide that any potential unfunded liability be an obligation of the State of Illinois. The System must annually have an actuarial determination of its liabilities and reserves, and the amount and distribution of the required employer contribution.

#### **Self-Managed Plan**

This account holds employee contributions of 8% of earnings, employer contributions of 7.6% of earnings, and the investment gains or losses earned to date. The Board authorized a change in the percentage retained by SURS for disability benefits from 0.3% to 0.25% effective July 1, 2018. This plan is a defined contribution plan with the System acting as sponsor. All contributions are placed with Service Providers approved by the Board of Trustees, with individual investment options offered by these providers chosen by the member.

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited) For the Years Ended June 30, 2019 and 2018

### ***Analysis of Revenues and Expenses (Schedule 2)***

The System Statement of Plan Net Position and Statement of Changes in Plan Net Position have been analyzed for fluctuations greater than \$1 million and 20% from the previous year, as follows:

#### **Contributions – Federal, trust funds**

Federal, trust funds revenue increased by \$10.1 million or 21.1%. The increase is related to a change in the accounting treatment of retirement benefits expensed and disbursed for Excess Benefit Arrangements. In prior years, the EBA benefit disbursement was used to reduce the amount of contributions received in this category. Beginning in fiscal year 2019 EBA benefit disbursements were changed to be recorded in Benefit Payments.

#### **Interest**

This category of investment income increased by \$28.4 million or 22.3%, reflecting increasing yields on the System's fixed income investments.

#### **Net appreciation in fair value of investments**

Net appreciation of the System's investments decreased by \$508.7 million or 34.7%. Of this amount, \$412.3 million was attributable to the defined benefit (DB) plan and \$96.4 million to the SMP. The DB plan's equity portfolio, at \$625.6 million, was the largest contributor to this year-over-year fluctuation. The DB plan's year-over-year change is reflected in the overall decrease in investment return from 8.2% in fiscal year 18 to 6.0% in fiscal year 19.

#### **Portable lump sum refund**

Portable lump sum refund payments decreased by \$5.7 million, or 36.9%, between fiscal year 2018 and fiscal year 2019. The number of payments decreased by 111 from 2018 to 2019. This account can flux based on the number and dollar of the requests each year.

### ***Analysis of Administrative Expense (Schedule 3)***

Administrative expenses reflect all costs incurred to manage the day-to-day operations of the System. Detail costs relating to benefit and refunds paid to recipients and administrative costs relating to investment expenses have been separated from the Schedule of Administrative Expenses. The total administrative expenses of \$16.7 million are 0.6% of the total expenses of \$2.7 billion for fiscal year 2019. Fluctuations greater than \$50,000 and 20% were analyzed as follows:

#### **Computer services: Defined Benefit**

Professional computer services increased by \$362.7 thousand, or 59.1%, from fiscal year 2018 to fiscal year 2019. The increase is related to additional consulting services retained to assist in the implementation of the accelerated pension benefit payment legislation. Consulting services were also used in on-going internal process improvement.

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited) For the Years Ended June 30, 2019 and 2018

### Technical and actuarial: Defined Benefit

Technical and actuarial services increased by \$280.1 thousand, or 40.2%. A portion of the increase was related to actuarial services required to create the numerous tables needed for the estimator to calculate the accelerated pension benefit buyouts. The remaining increase is for the Board approved hiring of a third-party to conduct an internal operations review of the System's processes.

### Legal services: Defined Benefit

Legal services decreased by \$59.1 thousand, or 21.1%. The majority of the decrease is due to a lack of Board fiduciary counsel needs in fiscal year 2019.

### Building operations and maintenance: Defined Benefit

Building operations and maintenance expenses increased by \$57.9 thousand, or 20.4%, due to the additional expenses incurred for the new building.

### Surety bonds and insurance: Defined Benefit

Surety bonds and insurance expenses increased by \$68.4 thousand, or 20.5%, due to the additional expenses incurred for the new building.

### Schedule of Accounts Receivables

	2019	2018
Employees:		
Salary deductions (1)	\$ 14,106,177	\$ 12,175,040
Overpaid benefits (2)	<u>2,961,339</u>	<u>2,902,386</u>
Total employees receivables	<u>17,067,516</u>	<u>15,077,426</u>
Employers:		
State appropriation receivable (3)	152,988,640	76,803,782
Federal, trust funds, and other (4)	6,519,832	6,333,877
SMP forfeiture receivable (5)	<u>463,613</u>	<u>252,333</u>
	<u>159,972,085</u>	<u>83,389,992</u>
Total	<u>\$ 177,039,601</u>	<u>\$ 98,467,418</u>

(1) Salary deductions receivable increased by approximately \$1.9 million or 15.9 percent from fiscal year 2018. These salary deductions are remitted by the employers after each pay period. Most employers pay on a bi-weekly basis, so the size of the final pay periods which must be accrued varies each year.

(2) Overpaid benefits receivable represent benefits which have been overpaid to a member and are due back to the System. The majority of this receivable relates to disability payments made to members who later received worker's compensation benefits. Thus, some of the disability

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited)

### For the Years Ended June 30, 2019 and 2018

benefits received from the System must be repaid. The System records the receivable as soon as they are notified by the employer of the worker's compensation payment. If the member does not repay the overpayment prior to retirement or withdrawing from the System, the refund or retirement annuity is reduced by the amount of the overpayment plus interest. Because of this, an aging of the accounts receivable is not available and an allowance for doubtful accounts is not necessary. All other receivables amounts are expected to be collected within one year or less.

- (3) The full amount of state appropriation payments due for fiscal year 2019 were received by the end of July 2019.
- (4) The contributions related to federal, trust and other funds are remitted by the employers with the same procedures used for remittance of the employee contributions. In addition, the timing in which the SMP contributions are remitted on the providers can result in temporary receivables which vary from year to year based on the status of the transfers at year end.
- (5) This receivable represents member account forfeitures of the employer matching funds due back to the System from the SMP providers. These forfeitures are the employer contributions for members who were not vested at the time of termination. Each month the providers remit back to SURS the forfeitures from the prior month, where they are held as an asset of the SMP to be offset against future employer contributions.

#### ***Retirement Benefits***

Benefits have increased from \$2.24 billion to \$2.34 billion for the periods ended June 30, 2018 and 2019, respectively, for an increase of \$105.2 million or 4.7%. Approximately 2.8% is due to an increase in the average number of defined benefit plan recipients from 56,293 to 57,890, and 1.8% is due to an increase in the average benefit payment. There was also an increase related to a change in the accounting treatment of retirement benefits expensed and disbursed for Excess Benefit Arrangements. In prior years, the EBA benefit disbursement was used to reduce the amount of contributions received in "Contributions – Federal, trust funds". Beginning in fiscal year 2019 EBA benefit disbursements were changed to be recorded in this category.

#### ***Survivors' Benefits***

Benefits have increased from \$161.4 million to \$174.5 million for the periods ending June 30, 2018 and 2019, respectively. This increase of \$13.1 million or 8.1% is due to a 1.5% increase in the number of recipients, and an increase in the average monthly benefit of 6.6% reflecting the 3% automatic annual increase and higher average annuity payments related to higher ending salary rates for the deceased member.



# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited)

For the Years Ended June 30, 2019 and 2018

### ***Disability Benefits Defined Benefit Plan***

Benefits increased from \$17.1 million to \$17.3 million for the periods ending June 30, 2018 and 2019, respectively. This increase of \$0.2 million or 1.0% represents a decrease of 8.0% in the number of recipients and a 10.0% increase in average benefits paid, which are dependent upon the level of earnings of the disabled member.

### ***Disability Retirement Allowance Benefits***

Benefits increased from \$4.075 million to \$4.08 million for the periods ended June 30, 2018 and 2019, respectively. This is an increase of \$5.3 thousand or 0.1%. There was a decrease of 0.3% in the number of recipients and a decrease of 0.2% in the average monthly benefit, from \$897 to \$895.

### ***Benefit Costs***

The System's costs to recipients include retirement, disability, survivors, and death benefits. The following is the benefit cost per monthly annuity recipient for the years ended June 30, 2019 and 2018.

#### **Average Monthly Benefit Cost per Recipient-Defined Benefit Plan**

	Number	Amount Paid (in millions)	Average Monthly Benefit
<u>Retirement</u>			
2019	57,890	\$ 2,348.2	\$ 3,380.29
2018	56,293	\$ 2,243.0	\$ 3,320.42
<u>Survivors</u>			
2019	8,973	\$ 174.5	\$ 1,620.58
2018	8,844	\$ 161.4	\$ 1,520.81
<u>Disabilities</u>			
2019	599	\$ 17.3	\$ 2,408.14
2018	651	\$ 17.1	\$ 2,188.94
<u>Disability Retirement Allowance</u>			
2019	380	\$ 4.1	\$ 894.94
2018	381	\$ 4.1	\$ 896.76

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited)

For the Years Ended June 30, 2019 and 2018

### Schedule of Changes in Reserves

	<b>Defined Benefit Plan</b>			<b>Total</b>
	<b>Participant's Contribution</b>	<b>Benefits from Employee and Employer Contributions</b>	<b>Self-Managed Plan</b>	
<b>Balance, June 30, 2018*</b>	\$ 6,516,303,651	\$12,804,771,850	\$ 2,500,452,464	\$21,821,527,965
Revenue:				
Contributions	280,017,618	1,642,054,264	159,803,939	2,081,875,821
Investment income	—	398,277,482	—	398,277,482
Net appreciation in fair value of investments	—	<u>796,113,840</u>	<u>162,649,839</u>	<u>958,763,679</u>
Total increases	<u>280,017,618</u>	<u>2,836,445,586</u>	<u>322,453,778</u>	<u>3,438,916,982</u>
Expenses:				
Benefit payments	—	2,558,990,197	58,206,662	2,617,196,859
Refunds	80,538,398	—	34,513,261	115,051,659
Administrative and investment expenses	—	80,662,149	579,285	81,241,434
Interest credit to reserves, net of forfeits	(380,474,936)	380,474,936	—	—
Transfers	<u>502,174,243</u>	<u>(502,174,243)</u>	<u>—</u>	<u>—</u>
Total decreases	<u>202,237,705</u>	<u>2,517,953,039</u>	<u>93,299,208</u>	<u>2,813,489,952</u>
Net increase (decrease)	<u>77,779,913</u>	<u>318,492,547</u>	<u>229,154,570</u>	<u>625,427,030</u>
<b>Balance, June 30, 2019</b>	<u>\$ 6,594,083,564</u>	<u>\$13,123,264,397</u>	<u>\$ 2,729,607,034</u>	<u>\$22,446,954,995</u>

\* A reclassification was made to the 2018 reserves. The reclassification had no effect on total reserves.

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited) For the Years Ended June 30, 2019 and 2018

### ***Schedule of Contributions/Deductions and Effect on Investments***

Below is a schedule of contributions received by the System's defined benefit plan, expenditures for benefits and operations and the effect of these transactions on the System's investments.

	<b>2019</b>	<b>2018</b>
<b>Contributions</b>		
Members/participants	\$ 280,017,618	\$ 282,726,126
State of Illinois	1,592,639,155	1,568,220,976
Federal/trust and other sources	<u>49,415,109</u>	<u>39,659,344</u>
Total contributions	<u>1,922,071,882</u>	<u>1,890,606,446</u>
<b>Deductions</b>		
Benefits:		
Retirement, reversionary and beneficiary benefits	2,348,219,353	2,243,047,355
Survivor benefits	174,497,186	161,441,804
Disability and DRA benefits	21,390,621	21,212,803
Lump-sum death benefits	5,213,471	5,267,850
Portable lump-sum retirement benefit	9,669,566	15,321,426
Refunds:		
Survivor insurance refunds	8,553,331	6,832,493
Refund due to active participant death	18,107,044	17,649,314
Portable lump sum withdrawal	10,538,219	17,230,453
Withdrawals	43,339,804	51,779,872
Administrative expenses	<u>16,083,589</u>	<u>14,396,609</u>
Total deductions	<u>2,655,612,184</u>	<u>2,554,179,979</u>
<b>Contributions Available to Invest (Investments Used to Pay Benefits and Expenses)</b>	<u>\$ (733,540,302)</u>	<u>\$ (663,573,533)</u>

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited)

For the Years Ended June 30, 2019 and 2018

### *Selected Activity Measures and Service Efforts and Accomplishments*

	2019	2018
Total office counseling visits		
Defined benefit	5,231	5,161
Self-managed Plan	520	457
Total telephone calls		
Defined benefit	112,122	112,331
Self-managed Plan	4,347	4,267
Benefit Payments:		
Number of refunds	4,158	4,269
Number of benefit claims	4,952	4,799
Information Collection:		
Employer payrolls processed	1,922	1,925

Investment Listing  
June 30, 2019

Asset Category	Share/Par Value	Market Value	Asset Description
Equity Investments			
Equities	2,433	31,774.98	#REORG AMBER CASH MERGER 2U1NAY1 07-02-2019
Equities	35,763	1,656,899.79	#REORG ARRAY BIOPHARMA INC CASH MERGER 07-30-2019
Equities	10,522	27,357.20	#REORG BIOSCRIP INC NAME CHANGE OPTION CARE 0002Z1AAG2 08-07-2019
Equities	3,549	130,993.59	#REORG ELECTRONICS CASH MERGER 2302277 07-23-2019
Equities	1,723	75,346.79	#REORG GLOBAL BRASS CASH MERGER 07-16-2019
Equities	39,946	7,554,986.98	#REORG HARRIS NAME CHANGE WITH CUSIP CHANGE L3HARRIS 2X1PA22 07-01-2019
Equities	7,822	1,917,719.74	#REORG L3 STOCK MERGER L3HARRIS 2X1PA22 07-01-2019
Equities	5,103	847,200.06	#REORG TABLEAU SOFTWARE INC STOCK MERGER SALESFORCE 0002008483 08-01-2019
Equities	4,607	20,409.01	#REORG/AEROHIVE NETWORKS INC COM CASH MERGER 08-09-2019
Equities	40,160	2,833,689.60	#REORG/ANADARKO CASH AND STOCK MERGER OCCIDENTAL 2669376 08-09-2019
Equities	1,970	4,649.20	#REORG/AQUINOX NAME AND CUSIP CHANGE NEOLEUKIN 2Z1YAG2 08-12-2019
Equities	3,426	17,678.16	#REORG/ARATANA PLAN OF REORG ELANCO ANIMAL 2O19AW2 2Z15AR2 07-19-2019
Equities	12,150	4,166.23	#REORG/BABCOCK REVERSE SPLIT BABCOCK 281LAL1 07-24-2019
Equities	12,150	514.39	#REORG/BABCOCK WORTHLESS 07-24-2019
Equities	4,280	28,633.20	#REORG/BARNES CASH MERGER 08-07-2019
Equities	9,500	10,450.00	#REORG/BIOTIME NAME AND CUSIP CHANGE LINEAGE 2Z13AZ2 08-12-2019
Equities	1	0.15	#REORG/CAMBER ENERGY REVERSE SPLIT CAMBER ENERGY INC 2X13AC2 07-08-2019
Equities	5,568	228,900.48	#REORG/CHEMICAL NAME AND CUSIP CHANGE TCF FUNL 2Z1EAJ2 08-01-2019
Equities	2,135	50,706.25	#REORG/CONTROL4 CASH MERGER 08-01-2019
Equities	58	13.75	#REORG/CYTORI NAME AND CUSIP CHANGE PLUS 2Z1JAL2 07-29-2019
Equities	573	-	#REORG/EDUCATION MGMT WORTHLESS SECURITY 06-12-2019
Equities	8,290	70,713.70	#REORG/ENSCO NAME AND CUSIP CHANGE ENSCO 2Z1NAH2 07-31-2019
Equities	584	252.81	#REORG/EVINE LIVE NAME CHANGE CUSIP CHANGE IMEDIA 0002Z14AN2 07-17-2019
Equities	2,013	62,342.61	#REORG/FIDELITY STOCK MERGER AMERIS 2018521 07-01-2019
Equities	41,234	1,116,204.38	#REORG/FIRST STOCK MERGER FISERV 2322833 07-29-2019
Equities	1,583	783.11	#REORG/FRANCESCAS REVERSE SPLIT FRANCESCAS 2X1XAM2 07-02-2019
Equities	795	5,088.00	#REORG/GSV CAP NAME AND CUSIP CHANGE SUTTER 2Z1PAS2 08-01-2019
Equities	1,388	25,997.24	#REORG/HARBORONE MANDATORY CONVERSION TRANS WORLD 2A1RAD2 08-13-2019
Equities	3,465	6,756.75	#REORG/HERTZ GLOBAL WORTHLESS 07-24-2019
Equities	2,777	126,297.96	#REORG/HFF INC CASH AND STOCK MERGER JONES LANG 2434757 06-02-2019
Equities	18,313	60,066.64	#REORG/LENDINGCLUB CORP REVERSE SPLIT LENDINGCLUB CORP 2X1JA22 07-08-2019
Equities	4,541	217,014.39	#REORG/LIBERTY STOCK MERGER EXPEDIA 2F1CAD1 07-29-2019
Equities	1,277	7,521.53	#REORG/MIDSTATES NAME CHANGE WITH CUSIP CHANGE AMPLIFY 2Z1PAK2 08-07-2019
Equities	1,087	54,317.39	#REORG/MULTI-COLOR CASH MERGER 07-02-2019
Equities	1,415	416.01	#REORG/NEURALSTEM INC REVERSE SPLIT NEURALSTEM 0002Z1SAM2 07-18-2019
Equities	14,695	13,078.55	#REORG/ONCOMED PHARMA PLAN OF REORG ONCOMED 2Y1UA62 04-24-2019
Equities	2,737	45,680.53	#REORG/PARK ELECTRO NAME CHANGE CUSIP CHANGE PARK AERO 0002Z1LAD2 07-17-2019
Equities	289	13,583.00	#REORG/PDWIRELESS NAME CHANGE WITH CUSIP CHANGE ANTERIX 2Z1JAR2 08-07-2019
Equities	13,902	2,610,239.52	#REORG/RED HAT CASH MERGER 07-09-2019
Equities	12,804	266,195.16	#REORG/TCF FIN STOCK MERGER TCF FIN 2Z1EAJ2 08-01-2019
Equities	7,279	-	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	3	18.39	#REORG/THETREET CASH MERGER 08-07-2019
Equities	8,627	771,771.42	#REORG/TORCHMARK NAME CHANGE WITH CUSIP CHANGE GLOBE LIFE 2Z1LAL2 08-09-2019
Equities	7,061	1,765.25	#REORG/TRANS WORLD REVERSE SPLIT HARBORONE 2866501 08-15-2019
Equities	3,300	5,445.00	#REORG/UQM TECH CASH MERGER 07-31-2019
Equities	34,068	4,175,033.40	#REORG/WORLDPAY CASH AND STOCK MERGER FIDELITY 2019850 07-31-2019
Equities	17,234	610,255.94	#REORG/XEROX PLAN OF REORG XEROX 2Z16AX208-01-2019
Equities	0	(17,637,650.00)	&&&EQUITY FUTURES OFFSET - LONG
Equities	3,960	74,764.80	1 800 FLOWERS COM INC CL A COM STK
Equities	429	0.04	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	7,485	100,822.95	1ST COMWLTH FNCL CORP COM LM
Equities	794	357,514.38	1ST CTZNS BANCSHARES INC N C CL A
Equities	10,298	378,348.52	1ST INDL RLTY TR INC COM
Equities	72,099	686,368.13	1ST QUANTUM MINLS COM NPV
Equities	7,552	350,412.80	1ST SOURCE CORP COM
Equities	8,357	17,466.13	22ND CENTURY GROUP INC COM
Equities	4,541	170,923.24	2U INC COM
Equities	7,765	70,661.50	3D SYS CORP DEL COM NEW STK
Equities	1,075,149	15,236,490.10	3I GROUP ORD GBP0.738636
Equities	46,379	8,039,335.86	3M CO COM
Equities	274,665	7,663,153.50	5TH 3RD BANCORP COM
Equities	7,585	182,798.50	8X8 INC NEW COM
Equities	3,822	14,103.18	A H BELO CORP COM SER A STK
Equities	3,729	25,431.78	A10 NETWORKS INC COM
Equities	1,065,800	1,852,156.65	A2A SPA EURO.52
Equities	593	509.98	AAC HLDGS INC COM USD0.001
Equities	10,390	409,036.81	AALBERTS NV EURO.25
Equities	3,036	152,346.48	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	2,611	96,058.69	AAR CORP COM
Equities	41,457	2,545,874.37	AARON'S INC CLASS A
Equities	244,418	20,555,553.80	ABBOTT LAB COM
Equities	194,634	14,153,784.48	ABBVIE INC COM USD0.01
Equities	40,200	754,135.86	ABCAM ORD GBP0.002
Equities	6,800	443,066.64	ABC-MART INC NPV
Equities	3,101	14,822.78	ABEONA THERAPEUTICS INC COM
Equities	4,830	77,473.20	ABERCROMBIE & FITCH CO CL A
Equities	3,586	934,117.14	ABIOMED INC COM
Equities	5,423	216,920.00	ABM INDS INC COM
Equities	15,233	15,689.99	ABRAXAS PETE CORP COM
Equities	2,750	129,690.00	ACACIA COMMUNICATIONS INC COM
Equities	4,085	12,091.60	ACACIA RESH CORP COM
Equities	6,311	220,569.45	ACADIA HEALTHCARE CO INC COM
Equities	9,538	254,950.74	ACADIA PHARMACEUTICALS INC COM
Equities	6,968	190,714.16	ACADIA RLTY TR COM
Equities	2,327	53,241.76	ACCELERATE DIAGNOSTICS INC COM

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Equities	3,378	138,768.24	ACCELERON PHARMA INC COM
Equities	95,334	17,614,863.18	ACCENTURE PLC SHS CL A NEW
Equities	10,549	83,020.63	ACCO BRANDS CORP COM
Equities	6,334	24,512.58	ACCURAY INC DEL COM
Equities	58,256	1,110,563.98	ACEA SPA EUR5.16
Equities	6,460	16,343.80	ACELRX PHARMACEUTICALS INC COM
Equities	754	2,940.60	ACER THERAPEUTICS INC COM
Equities	14	27.02	ACHIEVE LIFE SCIENCE INC COM NEW COM NEW
Equities	12,921	34,628.28	ACHILLION PHARMACEUTICALS INC COM
Equities	9,425	323,654.50	ACI WORLDWIDE INC COM STK
Equities	2,828	6,193.32	ACLARIS THERAPEUTICS INC COM
Equities	20	451.60	ACME LTD CORP COM
Equities	320	12,662.40	ACNB CORP COM
Equities	134,700	485,090.03	ACOM CO NPV
Equities	3,540	27,151.80	ACORDA THERAPEUTICS INC COM
Equities	61,250	2,448,975.21	ACS ACTIVIDADES CO EURO.5
Equities	61,250	96,257.07	ACS ACTIVIDADES CO EURO.5 (STK DIV 08/07/19)
Equities	111,299	5,253,312.80	ACTIVISION BLIZZARD INC COM STK
Equities	4,558	113,083.98	ACTUANT CORP CL A NEW
Equities	18,436	2,542,508.76	ACUITY BRANDS INC COM
Equities	2,755	72,346.30	ACUSHNET HLDGS CORP COM
Equities	878	5,443.60	ADAMAS PHARMACEUTICALS INC COM
Equities	1,806	2,347.80	ADAMIS PHARMACEUTICALS CORP COM NEW COM NEW
Equities	156	5,347.68	ADAMS RES & ENERGY INC COM NEW COM NEW
Equities	600,000	-	ADATOM.COM INC
Equities	15,704	1,177,014.80	ADDUS HOMECARE CORP COM STK
Equities	22,132	1,331,551.92	ADECCO GROUP AG CHF0.1 (REGD)
Equities	3,153	25,696.95	ADESTO TECHNOLOGIES CORP COM
Equities	34,117	379,342.32	ADEVINTA ASA SER'A'NOK.2
Equities	56,900	627,324.49	ADEVINTA ASA SER'B'NOK.2
Equities	25,719	7,951,908.59	ADIDAS AG
Equities	15,013	364,365.51	ADIANT PLC ADIENT PLC LTD COM
Equities	1,945	7,527.15	ADMA BIOLOGICS INC COM
Equities	99,860	2,806,187.51	ADMIRAL GROUP ORD GBP0.001
Equities	43,607	12,848,802.55	ADOBE SYS INC COM
Equities	114,861	19,463,196.45	ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS ADS
Equities	73,010	8,407,101.50	ADR ASCENDIS PHARMA A/S SPONSORED ADR
Equities	18,282	52,834.98	ADR AVADEL PHARMACEUTICALS PLC SPONSOREDADR
Equities	1,353	167,704.35	ADR BEIGENE LTD SPONSORED ADR
Equities	12,300	512,910.00	ADR BP P L C SPONSORED ADR
Equities	95,012	3,506,892.92	ADR CTRIP COM INTL LTD ADS
Equities	10,820	197,897.80	ADR ECOPETROL S A SPONSORED ADS
Equities	6,370	1,098,124.30	ADR GW PHARMACEUTICALS PLC ADS
Equities	95,900	12,470,836.00	ADR HDFC BK LTD ADR REPSTG 3 SHS
Equities	201,217	2,533,322.03	ADR ICICI BK LTD
Equities	68,600	1,656,004.00	ADR MORPHOSYS AG SPONSORED ADS
Equities	15,900	1,335,918.00	ADR PJSC LUKOIL SPONSORED ADR
Equities	11,178	277,773.30	ADR SASOL LTD SPONSORED ADR
Equities	44,040	987,817.20	ADR TERNIUM S A SPONSORED ADR
Equities	363,598	3,356,009.54	ADR TEVA PHARMACEUTICAL INDS
Equities	23,805	1,328,080.95	ADR TOTAL SA
Equities	8,021	172,852.55	ADR ZEALAND PHARMA A/S SPONSORED ADR
Equities	9,953	60,912.36	ADT INC DEL COM
Equities	4,587	206,644.35	ADTALEM GLOBAL ED INC COM
Equities	5,632	85,888.00	ADTRAN INC COM
Equities	4,896	7,539.84	ADURO BIOTECH INC COM
Equities	5,910	910,967.40	ADVANCE AUTO PTS INC COM
Equities	5,793	184,854.63	ADVANCED DISP SVCS INC DEL COM
Equities	2,991	98,074.89	ADVANCED DRAIN SYS INC DEL COM
Equities	1,377	17,405.28	ADVANCED EMISSIONS SOLUTIONS INC COM STK
Equities	2,884	162,282.68	ADVANCED ENERGY INDS INC COM
Equities	167,141	5,076,072.17	ADVANCED MICRO DEVICES INC COM
Equities	2,753	67,255.79	ADVANSIX INC COM
Equities	1,650	3.47	ADVANTA CORP CL B CL B
Equities	160	334.40	ADVAXIS INC COM PAR \$0.001
Equities	5,529	65,739.81	ADVERUM BIOTECHNOLOGIES INC COM
Equities	3,277	2,532,431.83	ADYEN NV EUR0.01
Equities	10,779	407,985.15	AECOM
Equities	3,275	60,260.00	AEGION CORP 10
Equities	1,013	6,939.05	AEGLEA BIOTHERAPEUTICS INC COM
Equities	1,290	2,128.50	AEHR TEST SYS COM
Equities	21,120	4,192,168.86	AENA SME S.A. EUR10
Equities	79,880	4,154,558.80	AERCAP HOLDINGS N.V. EUR0.01
Equities	2,940	86,877.00	AERIE PHARMACEUTICALS INC COM
Equities	5,911	264,635.47	AEROJET ROCKETDYNE HLDGS INC COM
Equities	1,542	87,539.34	AEROVIRONMENT INC COM
Equities	331,698	5,559,258.48	AES CORP COM
Equities	0	-	AES TIETE ENERGIA UNITS (1 COM & 4 PRF)
Equities	4,257	392,239.98	AFFILIATED MANAGERS GROUP INC COM STK
Equities	122,089	6,691,698.09	AFLAC INC COM
Equities	171,056	3,009,366.41	AFTERPAY TOUCH GRP NPV
Equities	2,482	39,463.80	AG MORTGAGE INVESTMENT TRUST INC COM
Equities	58,300	2,015,662.71	AGC INC NPV
Equities	5,219	404,837.83	AGCO CORP COM
Equities	19,872	1,034,428.00	AGEAS NPV
Equities	8,307	24,921.00	AGENUS INC COM NEW COM USD0.01 (POST REVSPLIT)
Equities	1,684	6,180.28	AGEX THERAPEUTICS INC COM COMMON STOCK
Equities	706,000	945,249.28	AGILE GROUP HOLDINGS LTD
Equities	163,777	12,229,228.59	AGILENT TECHNOLOGIES INC COM

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Equities	3,210	68,918.70	AGILYSYS INC COM STK
Equities	3,437	171,437.56	AGIOS PHARMACEUTICALS INC COM
Equities	148,498	2,085,211.52	AGL ENERGY NPV
Equities	42,904	721,645.28	AGNC INVT CORP COM
Equities	23,100	1,186,863.59	AGNICO EAGLE MINES LTD COM NPV
Equities	2,828	181,133.40	AGREE RLTY CORP COM
Equities	5,742,670	2,403,651.96	AGRICULTURAL BANK OF CHINA CMN STK
Equities	2,002	3,023.02	AGROFRESH SOLUTIONS INC COM
Equities	1,479,000	15,949,536.00	AIA GROUP LTD NPV
Equities	116,400	476,672.54	AIB GROUP PLC ORD EURO.625
Equities	2,960	61,627.20	AIMMUNE THERAPEUTICS INC COM
Equities	8,100	471,384.82	AIN HOLDINGS INC
Equities	1	-	AIR CHARTER EXPRESS INC COM COM
Equities	63,355	2,619,095.70	AIR LEASE CORP CL A CL A
Equities	454,960	809,770.84	AIR NEW ZEALAND NPV
Equities	70,006	15,847,258.22	AIR PROD & CHEM INC COM
Equities	145	10.15	AIR T FDG (AIR T FDG) WRT 06-07-2020
Equities	52	1,364.22	AIR T INC COM
Equities	56,715	1,383,846.00	AIR TRANS SVCS GROUP INC COM STK
Equities	133,252	18,919,863.40	AIRBUS SE EUR1
Equities	4,949	105,215.74	AIRCATTLE LIMITED COM STK
Equities	343	4,853.45	AIRGAIN INC COM
Equities	93,500	224,089.02	AIRPORTS OF THB10(ALIEN MKT)
Equities	3,300	113,634.68	AISIN SEIKI CO NPV
Equities	19,217	45,544.29	AK STL HLDG CORP COM STK PAR \$0.01
Equities	51,662	4,140,192.68	AKAMAI TECHNOLOGIES INC COM STK
Equities	12,200	576,574.45	AKASOL AG NPV
Equities	1,149	26,944.05	AKCEA THERAPEUTICS INC COM
Equities	6,032	29,194.88	AKEBIA THERAPEUTICS INC COM
Equities	7,637	39,330.55	AKORN INC COM
Equities	2,951	18,886.40	AKOUSTIS TECHNOLOGIES INC COM
Equities	764,468	588,153.98	AKSIGORTA TRY1
Equities	857	85,640.01	ALAMO GROUP INC COM
Equities	21,105	1,129,117.50	ALARM COM HLDGS INC COM
Equities	26,812	1,713,554.92	ALASKA AIR GROUP INC COM
Equities	7,450	12,739.50	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	2,121	175,852.11	ALBANY INTL CORP NEW CL A
Equities	34,692	2,442,663.72	ALBEMARLE CORP COM
Equities	731	23,567.44	ALBIREO PHARMA INC COM
Equities	80,609	4,983,703.11	ALCON INC
Equities	2,000	31,339.78	ALD EUR1.5
Equities	18,020	212,095.40	ALDER BIOPHARMACEUTICALS INC COM
Equities	2,575	15,450.00	ALDEYRA THERAPEUTICS INC FORMERLY ALDEXATHERAPEUTICS INC 03/17/2014 COM
Equities	5,189	119,865.90	ALEXANDER & BALDWIN INC
Equities	273	101,091.90	ALEXANDERS INC COM REIT FUND
Equities	33,741	4,760,517.69	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	24,476	3,205,866.48	ALEXION PHARMACEUTICALS INC COM
Equities	38,260	835,450.41	ALFA LAVAL AB NPV
Equities	70,300	1,734,336.37	ALFRESA HOLDINGS NPV
Equities	1,382	41,929.88	ALICO INC COM
Equities	8,039	2,200,274.30	ALIGN TECHNOLOGY INC COM
Equities	65,600	4,137,054.52	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	2,610	2,322.90	ALIMERA SCIENCES INC COM STK
Equities	10,220	230,358.80	ALKERMES PLC SHS
Equities	1,037	44,933.21	ALLAKOS INC COM
Equities	1,189	809,839.79	ALLEGHANY CORP DEL COM
Equities	101,780	2,564,856.00	ALLEGHENY TECHNOLOGIES INC COM
Equities	1,260	42,008.40	ALLEGIANCE BANCSHARES INC COM
Equities	8,209	1,177,991.50	ALLEGIANC TRAVEL CO COM
Equities	3,995	441,647.25	ALLEGION PLC COMMON STOCK
Equities	197	801.79	ALLENA PHARMACEUTICALS COM
Equities	197,536	33,073,452.48	ALLERGAN PLC. COM STK
Equities	33,382	2,777,716.22	ALLETE INC COM NEW
Equities	3,998	560,239.74	ALLIANCE DATA SYS CORP COM
Equities	18,784	921,918.72	ALLIANT ENERGY CORP COM
Equities	72,333	17,463,038.26	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	282	524.52	ALLIED HEALTHCARE PRODS INC COM NEW COM NEW
Equities	685	25,961.50	ALLIED MOTION TECHNOLOGIES INC COM
Equities	9,621	445,933.35	ALLISON TRANSMISSION HOLDING
Equities	3,614	97,035.90	ALLOGENE THERAPEUTICS INC COM
Equities	14,808	172,217.04	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	27,251	2,771,154.19	ALLSTATE CORP COM
Equities	55,781	1,728,653.19	ALLY FINL INC COM
Equities	48,500	896,964.45	ALMIRALL SA EUR0.12
Equities	7,722	560,308.32	ALNYLAM PHARMACEUTICALS INC COM
Equities	224,600	281,865.74	ALPEK SAB DE CV COM CL I SER A
Equities	1,389	12,973.26	ALPHA & OMEGA SEMICONDUCTOR LTD COM STK
Equities	44,608	48,217,233.28	ALPHABET INC CAP STK USD0.001 CL C
Equities	50,683	54,879,552.40	ALPHABET INC CAPITAL STOCK USD0.001 CL A
Equities	1,685	7,649.90	ALPHATEC HLDGS INC COM NEW COM NEW
Equities	12,420	1,812.08	ALTA MESA RESOURCES INC CL A COM USD0.0001 CL A
Equities	20,500	1,422,085.00	ALTABA INC COM
Equities	1,573	63,533.47	ALTAIR ENGR INC CL A COM
Equities	16,217	1,769,599.04	ALTERYX INC COM CL A COM CL A
Equities	21,663	527,494.05	ALTICE USA INC CL A CL A
Equities	584	11,481.44	ALTISOURCE PORTFOLIO COM USD1.00
Equities	33,294	1,194,588.72	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	322,372	15,264,314.20	ALTRIA GROUP INC COM
Equities	3,946	14,679.12	ALTUS MIDSTREAM CO CL A CL A

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Equities	5,298	420,284.03	AMADEUS IT GROUP EURO.01
Equities	2,301	22,986.99	AMAG PHARMACEUTICALS INC COM STK
Equities	605	10,557.25	AMALGAMATED BK NEW YORK COM
Equities	74,105	140,327,451.15	AMAZON COM INC COM
Equities	1,923	32,402.55	AMBAC FINL GROUP INC COM
Equities	1,249	55,118.37	AMBARELLA INC SHS
Equities	4,315	40,258.95	AMC ENTMT HLDGS INC CL A COM CL A COM
Equities	20,530	1,118,679.70	AMC NETWORKS INC CL A
Equities	753,357	8,656,067.33	AMCOR PLC ORD USD0.01
Equities	2,059	2.06	AMCORE FINL INC COM
Equities	13,600	844,424.00	AMDOCS ORD GBPO.01
Equities	2,222	269,773.02	AMEDISYS INC COM
Equities	40,314	3,548,035.14	AMER ELEC PWR CO INC COM
Equities	6,032	618,099.04	AMER FINL GROUP INC OH COM STK
Equities	1,230	143,258.10	AMER NATL INS CO COM
Equities	2,427	918,740.85	AMERCO COM
Equities	20,336	1,527,436.96	AMEREN CORP COM
Equities	934	13,757.82	AMERESCO INC
Equities	30,625	998,681.25	AMERICAN AIRLINES INC COM USD1
Equities	3,545	167,040.40	AMERICAN ASSETS TR INC COM
Equities	67,961	867,182.36	AMERICAN AXLE & MFG HLDGS INC COM
Equities	11,562	533,701.92	AMERICAN CAMPUS CMNTYS INC COM
Equities	13,177	222,691.30	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	6,994	189,957.04	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	112,447	13,880,457.68	AMERICAN EXPRESS CO
Equities	4,405	48,014.50	AMERICAN FIN TR INC COM CL A COM CL A
Equities	22,863	555,799.53	AMERICAN HOMES 4 RENT COMMON STOCK
Equities	177,403	9,452,031.84	AMERICAN INTERNATIONAL GROUP INC COM
Equities	708	27,435.00	AMERICAN NATL BANKSHARES INC COM
Equities	4,455	40,139.55	AMERICAN OUTDOOR BRANDS CORP COM
Equities	1,114	32,952.12	AMERICAN PUB ED INC COM STK
Equities	1,607	11,956.08	AMERICAN RENAL ASSOCS HLDGS INC COM
Equities	1,565	21,346.60	AMERICAN RLTY INVS INC COM
Equities	145	416.15	AMERICAN SHARED HOSP SVCS COM
Equities	2,879	216,615.96	AMERICAN STS WTR CO COM
Equities	1,447	13,428.16	AMERICAN SUPERCONDUCTOR CORP SHS NEW SHSNEW
Equities	86,795	17,745,237.75	AMERICAN TOWER CORP
Equities	3,086	47,555.26	AMERICAN VANGUARD CORP COM
Equities	25,362	2,941,992.00	AMERICAN WTR WKS CO INC NEW COM
Equities	6,931	596,620.48	AMERICAS CAR-MART INC COM
Equities	120,214	3,897,337.88	AMERICOLD RLTY TR COM
Equities	33,276	4,830,344.16	AMERIPRISE FINL INC COM
Equities	3,640	142,651.60	AMERIS BANCORP COM
Equities	1,473	93,933.21	AMERISAFE INC COM
Equities	3,528	14,641.20	AMERISERV FINL INC COM
Equities	40,091	3,418,158.66	AMERISOURCEBERGEN CORP COM
Equities	800	-	AMERN MED ALERT CORP COM STK
Equities	241	2,954.66	AMERN RIV BANKSHARES
Equities	1,707	22,447.05	AMERN SOFTWARE INC CL A
Equities	1,428	120,837.36	AMERN WOODMARK CORP COM
Equities	470	12,737.00	AMES NATL CORP CDT-COM STK
Equities	34,325	3,118,083.00	AMETEK INC NEW COM
Equities	56,406	10,394,497.68	AMGEN INC COM
Equities	18,211	227,273.28	AMICUS THERAPEUTICS INC COM
Equities	126,482	943,555.72	AMKOR TECHNOLOGY INC COM
Equities	5,523	299,622.75	AMN HEALTHCARE SVCS INC COM
Equities	14,850	106,474.50	AMNEAL PHARMACEUTICALS INC COM
Equities	1,800	7,254.00	AMPCO-PITTSBURG CORP COM
Equities	18,636	393,405.96	AMPHASTAR PHARMACEUTICALS INC DEL COM
Equities	47,476	4,554,847.44	AMPHENOL CORP NEW CL A
Equities	3,272	1,268.88	AMPIO PHARMACEUTICALS INC COM STK
Equities	552	3,786.72	AMREP CORP COM STK USD0.10
Equities	985	5,417.50	AMTECH SYS INC COM PAR \$0.01 NEW STK
Equities	28,654	2,003,554.19	AMUNDI EUR2.5
Equities	3,022,000	715,609.60	AMVIG HOLDINGS LIMITED HKD0.01
Equities	3,285	11,694.60	AMYRIS INC COM NEW COM NEW
Equities	29,404	3,318,829.48	ANALOG DEVICES INC COM
Equities	107,319	5,416,389.93	ANAPLAN INC COM
Equities	1,754	98,960.68	ANAPTYSBIO INC COM
Equities	2,587	70,469.88	ANDERSONS INC COM
Equities	4,199	54,628.99	ANGI HOMESERVICES INC COM USD0.001
Equities	2,820	55,525.80	ANGIODYNAMICS INC COM STK
Equities	269,593	7,700,239.48	ANGLO AMERICAN USD0.54945
Equities	6,508	576,896.41	ANHEUSER-BUSCH INB NPV
Equities	1,235,700	7,742,401.92	ANHUI CONCH CEMENT 'H'CNV1
Equities	10,146	834,001.20	ANI PHARMACEUTICALS INC COM
Equities	993	40,335.66	ANIKA THERAPEUTICS INC COM STK
Equities	795	2,885.85	ANIXA BIOSCIENCES INC
Equities	2,462	147,006.02	ANIXTER INTL INC COM
Equities	115,383	1,053,446.79	ANNALY CAP MGMT INC COM
Equities	25,606	5,244,620.92	ANSYS INC COM
Equities	46,000	315,891.20	ANTA SPORTS PRODUC HKD0.10
Equities	8,120	26,714.80	ANTARES PHARMA INC COM
Equities	21,633	247,914.18	ANTERO MIDSTREAM CORPORATION COM USD1.00
Equities	18,518	102,404.54	ANTERO RES CORP COM
Equities	54,680	15,431,242.80	ANTHEM INC COM
Equities	59,913	708,831.88	ANTOFAGASTA ORD GBPO.05
Equities	8,987	34,060.73	ANWORTH MTG AST CORP COM
Equities	10,335	1,994,448.30	AON PLC COM



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Equities	35,010	1,014,239.70	APACHE CORP COM
Equities	12,502	626,600.24	APARTMENT INVESTMENT & MANAGEMENT COM USD0.01 CLASS A (POST REV SPLIT)
Equities	3,506	88,842.04	APELLIS PHARMACEUTICALS INC COM
Equities	53,629	1,798,716.66	APERGY CORP COM
Equities	75	30.75	APEX GLOBAL BRANDS INC COM USD0.02
Equities	2,641	114,725.04	APOGEE ENTERPRISES INC COM
Equities	11,597	213,268.83	APOLLO COML REAL ESTATE FIN INC COM
Equities	4,676	73,880.80	APOLLO INVT CORP COM NEW COM NEW
Equities	1,927	32,200.17	APOLLO MED HLDGS INC COM NEW COM NEW
Equities	945	96,645.15	APPFOLIO INC COM CL A COM CL A
Equities	2,544	91,762.08	APPIAN CORP CL A CL A
Equities	17,609	279,278.74	APPLE HOSPITALITY REIT INC COM NEW COM NEW
Equities	690,592	136,681,968.64	APPLE INC COM STK
Equities	151	572.29	APPLIED GENETIC TECHNOLOGIES CORP COM
Equities	2,955	181,821.15	APPLIED INDL TECHNOLOGIES INC COM
Equities	203,927	9,158,361.57	APPLIED MATERIALS INC COM
Equities	1,528	15,707.84	APPLIED OPTOELECTRONICS INC COM
Equities	3,897	1,130.13	APPROACH RES INC COM STK
Equities	4,553	566,120.02	APTARGROUP INC COM
Equities	2,442	2,164.83	APTEVO THERAPEUTICS INC COM
Equities	447	1,492.98	APTINXX INC COM
Equities	25,322	2,046,777.26	APTIV PLC COM USD
Equities	3	-	APW LTD APW LTD
Equities	3,012	20,240.64	APYX MEDICAL CORP
Equities	28,472	1,177,886.64	AQUA AMER INC COM
Equities	3,174	5,300.58	AQUA METALS INC COM
Equities	314	963.98	AQUABOUTY TECHNOLOGIES INC COM NEW COM NEW
Equities	1,113	14,502.39	AQUANTIA CORP COM
Equities	690	13,779.30	AQUAVENTURE HOLDINGS LTD COM NPV
Equities	94,119	3,393,931.14	ARAMARK COM
Equities	680	4,080.00	ARAVIVE INC COM USD0.0001
Equities	6,817	82,622.04	ARBOR RLTY TR INC COM
Equities	1,915	3,906.60	ARC DOCUMENT SOLUTIONS INC COM
Equities	34,445	968,248.95	ARCBEST CORP COM USD0.01
Equities	21,700	388,867.41	ARCELORMITTAL NPV
Equities	68,484	2,539,386.72	ARCH CAPITAL GROUP COM STK
Equities	11,721	1,104,235.41	ARCH COAL INC CL A COM STK
Equities	44,012	1,795,689.60	ARCHER-DANIELS-MIDLAND CO COM
Equities	8,371	88,732.60	ARCHROCK INC COM
Equities	36,171	933,935.22	ARCONIC INC COM USD1.00
Equities	4,083	153,643.29	ARCOSA INC COM
Equities	26,000	455,000.00	ARDAGH GROUP S A ARDAGH GROUP S A EURO.01 CL A
Equities	3,784	10,178.96	ARDELYX INC COM
Equities	20,254	1,187,492.02	ARENA PHARMACEUTICALS INC COM NEW COM NEW
Equities	17,709	317,699.46	ARES CAP CORP COM
Equities	1,092	16,227.12	ARES COML REAL ESTATE CORP COM
Equities	7,102	185,859.34	ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER
Equities	19,998	811,118.88	ARGAN INC COM
Equities	2,751	203,711.55	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	4,676	1,213,983.12	ARISTA NETWORKS INC COM
Equities	100,724	2,171,383.83	ARISTOCRAT LEISURE NPV
Equities	500	10,225.00	ARK RESTAURANTS CORP COM
Equities	7,008	652,662.51	ARKEMA EUR10
Equities	2,698	18,562.24	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW
Equities	5,632	22,584.32	ARLO TECHNOLOGIES INC COM
Equities	3,996	66,133.80	ARMADA HOFFLER PPTY'S INC REIT
Equities	4,266	79,518.24	ARMOUR RESIDENTIAL REIT INC COM NEW COM NEW
Equities	2,221	21,876.85	ARMSTRONG FLOORING INC COM
Equities	3,909	379,954.80	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	1,124	2,236.76	AROTECH CORP COM NEW STK
Equities	85,700	707,174.54	AROUNDTOWN SA EURO.01
Equities	85,700	-	AROUNDTOWN SA RIGHT 31/12/2049
Equities	7,186	79,117.86	AROULE INC COM
Equities	47,473	3,383,400.71	ARROW ELECTR INC COM
Equities	625	21,706.25	ARROW FINL CORP COM
Equities	33,574	889,711.00	ARROWHEAD PHARMACEUTICALS INC COM
Equities	580	21,558.60	ARTESIAN RES CORP CL A CL A
Equities	66,530	1,830,905.60	ARTISAN PARTNERS ASSET MGMT INC CL A CL A
Equities	129	260.58	ARTS WAY MFG INC COM
Equities	74,000	3,327,733.43	ASAHI GROUP HOLDINGS LTD NPV
Equities	24,900	613,371.08	ASAHI INTECC CO LT NPV
Equities	1,344	113,352.96	ASBURY AUTOMOTIVE GROUP INC COM
Equities	12,544	7,651.84	ASCENA RETAIL GROUP INC COM
Equities	5,541,200	12,778,405.71	ASCENDAS R/EST INV NPV (REIT)
Equities	1,017	1,098.36	ASCENT CAP GROUP INC COM SER A STK
Equities	3,854	233,552.40	ASGN INCORPORATED COMN STK USD0.01
Equities	9,296	27,609.12	ASHFORD HOSPITALITY TR INC COM SHS
Equities	129	4,100.91	ASHFORD INC COM USD0.01 'WI'
Equities	45,213	3,615,683.61	ASHLAND GLOBAL HLDGS INC COM
Equities	208,716	5,987,364.69	ASHTAD GROUP ORD GBPO.10
Equities	61,807	12,932,689.27	ASML HOLDING NV EURO.09
Equities	736	5,247.68	ASPEN AEROGELS INC COM
Equities	12,295	1,528,022.60	ASPEN TECHNOLOGY INC COM
Equities	8,103	109,309.47	ASSEMBLY BIOSCIENCES INC COM
Equities	55,806	192,530.70	ASSERTIO THERAPEUTICS INC COM STK
Equities	32,089	1,005,881.11	ASSOCD BRIT FOODS ORD GBPO.0568
Equities	860	32,164.00	ASSOCIATED CAP GROUP INC CL A CL A
Equities	12,957	273,910.98	ASSOCTD BANC-CORP COM
Equities	4,776	508,070.88	ASSURANT INC COM

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Equities	8,232	346,402.56	ASSURED GUARANTY LTD COMMON STK
Equities	283	1,992.32	ASTA FDG INC COM
Equities	1,758	57,240.48	ASTEC INDS INC COM
Equities	732,700	10,438,968.81	ASTELLAS PHARMA NPV
Equities	886,600	467,539.90	ASTRA INTL IDR50
Equities	189,385	15,517,530.49	ASTRAZENECA ORD USD0.25
Equities	1,701	68,414.22	ASTRONICS CORP COM
Equities	280	7,235.20	ASTRONOVA INC COMMON STOCK
Equities	48	120.00	ASTROTECH CORP COM NEW COM NEW
Equities	1,319	10,855.37	ASURE SOFTWARE INC COM
Equities	1,533	10,209.78	AT HOME GROUP INC COM
Equities	942,321	31,577,176.71	AT&T INC COM
Equities	2,959	59,505.49	ATARA BIOTHERAPEUTICS INC COM
Equities	47,839	2,059,947.34	ATHENE HOLDING LTD COM USD0.001 CL A
Equities	2,408	47,678.40	ATHENEX INC COM
Equities	4,059	6,819.12	ATHERSYS INC NEW COM
Equities	45,706	1,182,414.22	ATKORE INTL GROUP INC COM
Equities	62	147.56	ATLANTIC AMERN CORP COM
Equities	1,365	23,368.80	ATLANTIC CAP BANCSHARES INC COM MON STOCK
Equities	4,114	9,955.88	ATLANTIC PWR CORP COM NEW COM NEW
Equities	6,171	218,021.43	ATLANTIC UN BANCSHARES CORP COM
Equities	2,983	12,081.15	ATLANTICUS HLDGS CORP COM
Equities	1,995	89,056.80	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	815	106,634.60	ATLASSIAN CORPORATION PLC COM USD0.1 CL A
Equities	14,087	1,487,023.72	ATMOS ENERGY CORP COM
Equities	1,335	77,069.55	ATN INTL INC COM
Equities	23,910	2,001,854.64	ATOS SE
Equities	2,858	85,282.72	ATRICURE INC COM STK
Equities	119	101,476.06	ATRION CORP COM
Equities	76,130	503,657.27	AUCKLAND INTL NPV
Equities	2,816	106,613.76	AUDENTES THERAPEUTICS INC COM
Equities	68,551	1,061,169.48	AUDIOCODES LTD COM STK
Equities	438,870	3,059,736.16	AUTO TRADER GROUP ORD GBP0.01
Equities	48,236	7,857,644.40	AUTODESK INC COM
Equities	12,903	909,790.53	AUTOLIV INC COM STK
Equities	53,805	8,895,580.65	AUTOMATIC DATA PROCESSING INC COM
Equities	4,383	183,823.02	AUTONATION INC COM
Equities	1,463	5,193.65	AUTOWEB INC COM USD0.001
Equities	2,642	2,904,799.74	AUTOZONE INC COM
Equities	22,750	1,642,550.00	AVALARA INC COM
Equities	16,731	3,399,404.58	AVALONBAY CMNTYS REIT
Equities	23,997	1,211,848.50	AVANGRID INC COM
Equities	3,436	149,843.96	AVANOS MED INC COM
Equities	17,648	336,900.32	AVANTOR INC COM
Equities	8,327	99,174.57	AVAYA HLDGS CORP COM
Equities	9,262	6,235.18	AVEO PHARMACEUTICALS INC COM STK
Equities	14,110	1,632,244.80	AVERY DENNISON CORP COM
Equities	531	7,274.70	AVIAT NETWORKS INC COM NEW COM NEW
Equities	4,357	24,399.20	AVID BIOSERVICES INC COMMON STOCK
Equities	3,586	32,704.32	AVID TECHNOLOGY INC COM
Equities	147	0.01	AVINCI MEDIA CORP COM STK
Equities	4,963	174,499.08	AVIS BUDGET GROUP INC COM STK
Equities	4,932	219,967.20	AVISTA CORP COM ISIN # US05379B1070
Equities	216,620	1,148,258.35	AVIVA ORD GBP0.25
Equities	8,791	397,968.57	AVNET INC COM
Equities	33,293	129,176.84	AVON PRODUCTS INC COM USD0.25
Equities	304	4,943.04	AVROBIO INC COM
Equities	4,963	82,385.80	AVX CORP COM
Equities	4,400	14,608.00	AWARE INC MASS COM
Equities	127,955	2,674,259.50	AXA EQUITABLE HLDGS INC COM
Equities	122,737	3,228,753.96	AXA EUR2.29
Equities	17,071	508,203.67	AXALTA COATING SYSTEMS LTD COM USD1.00
Equities	2,384	35,879.20	AXCELIS TECHNOLOGIES INC COM NEW COM NEW
Equities	42,200	835,749.39	AXFOOD AB NPV
Equities	191,330	11,135,406.00	AXIS BANK GDR EACH REPR 5 INR10 REGS
Equities	6,221	371,082.65	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	2,680	53,064.00	AXOGEN INC COM USD0.01
Equities	4,519	290,164.99	AXON ENTERPRISE INC COM
Equities	709	29,047.73	AXONICS MODULATION TECHNOLOGIES INC COM
Equities	11,239	306,262.75	AXOS FINL INC COM
Equities	2,020	52,015.00	AXSOME THERAPEUTICS INC. COM
Equities	3,786	14,992.56	AXT INC COM
Equities	1,175,850	1,165,866.69	AYALA LAND INC PHP1
Equities	225,665	4,350,795.10	AZIMUT HLDG S.P.A NPV
Equities	1,904	87,622.08	AZZ INC COM
Equities	5,160	107,328.00	B & G FOODS INC COMMON STOCK
Equities	58,354	247,532.37	B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1
Equities	450	9,387.00	B RILEY FINL INC COM
Equities	14,500	84,556.92	BABCOCK INTL GROUP ORD GBP0.60
Equities	2,160	128,930.40	BADGER METER INC COM
Equities	544,789	3,434,870.68	BAE SYSTEMS ORD GBP0.025
Equities	3,914	459,347.04	BAIDU INC SPONS ADR REPR 0.10 ORD CLS A
Equities	38,935	958,969.05	BAKER HUGHES A GE CO USD0.0001 CL A
Equities	2,182	218,134.54	BALCHEM CORP COM
Equities	93,458	6,541,125.42	BALL CORP COM
Equities	57	184.11	BALLANTYNE STRONG INC COM
Equities	3,419	47,763.43	BANC CALIF INC COM
Equities	1,533	85,326.78	BANCFIRST CORP COM
Equities	1	2.04	BANCO BPM NPV

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Equities	1,174,860	2,347,683.59	BANCO DEL BAJIO COM MXN2 SER'O
Equities	335,583	1,559,411.74	BANCO SANTANDER EURO.50(REGD)
Equities	620,900	949,207.02	BANCO SANTANDER MEXICO SA INST
Equities	9,200	109,123.45	BANCO SANTANDER(BR UNITS (1 COM & 1 PRF)
Equities	2,661	23,736.12	BANCORP INC DEL COM STK
Equities	8,348	242,425.92	BANCORPSOUTH BK TUPELO MISS COM
Equities	56,100	2,723,250.42	BANDAI NAMCO HOLDINGS INC
Equities	12,558	942,101.16	BANDWIDTH INC CL A CL A
Equities	263,500	223,396.10	BANGKOK DUSIT MEDICAL SERVICES THB0.1(ALIEN MARKET)
Equities	993	10,615.17	BANK COMM HLDGS COM STK
Equities	30,200	224,051.81	BANK HAOALIM B.M. ILS1
Equities	934	38,312.68	BANK MARIN BANCORP COM STK
Equities	74,080	3,270,632.00	BANK NEW YORK MELLON CORP COM STK
Equities	1,542,504	44,732,616.00	BANK OF AMERICA CORP
Equities	6,230,000	2,631,552.00	BANK OF CHINA LTD H CNY1
Equities	6,800	35,590.69	BANK OF IRELAND GR EUR1
Equities	89,461	6,772,130.95	BANK OF MONTREAL COM NPV
Equities	9,819	295,453.71	BANK OZK COM
Equities	637	19,110.00	BANK PRINCETON NEW JERSEY COM
Equities	354	4,952.46	BANKFINANCIAL CORP COM
Equities	8,079	272,585.46	BANKUNITED INC
Equities	632	18,138.40	BANKWELL FINL GROUP INC COM
Equities	2,687	145,501.05	BANNER CORP COM NEW COM NEW
Equities	1,289	34,274.51	BAR HBR BANKSHARES COM
Equities	432,480	824,525.14	BARCLAYS PLC ORD GBP0.25
Equities	2,077	20,437.68	BARINGS BDC INC COM
Equities	3,935	13,221.60	BARNES & NOBLE ED INC COM
Equities	3,523	198,485.82	BARNES GROUP INC COM
Equities	151	170.63	BARNWELL INDS INC COM
Equities	33,940	247,337.08	BARRATT DEVELOPMENTS ORD GBP0.10
Equities	792	65,419.20	BARRETT BUSINESS SVCS INC COM
Equities	2,400	4,560.00	BASIC ENERGY SVCS INC NEW COM NEW COM NEW
Equities	449	2.69	BASIC ENERGY SVCS INC NEW WT EXP
Equities	1,032	15,738.00	BASSETT FURNITURE INDS INC COM STK
Equities	6,800	171,931.89	BAUSCH HEALTH COMP COM NPV
Equities	9,000	377,785.52	BAWAG GROUP AG COMMON STOCK
Equities	40,183	3,290,987.70	BAXTER INTL INC COM
Equities	423	9,263.70	BAYCOM CORP COM
Equities	52,177	3,621,004.14	BAYER AG NPV (REGD)
Equities	27,811	2,061,476.29	BAYERISCHE MOTOREN WERKE A G COM
Equities	62,076	3,049,793.88	BB&T CORP COM
Equities	2,028	9,957.48	BBX CAPITAL CORPORATION NEW COM USD0.01 CL A
Equities	1,451	20,096.35	BCB BANCORP INC COM STK
Equities	21,200	208,755.82	BCO BRADESCO SA PRF NPV
Equities	5,322	195,423.84	BEACON ROOFING SUPPLY INC COM
Equities	41	132.02	BEASLEY BROADCAST GROUP INC CL A CL A
Equities	2,422	23,275.42	BEAZER HOMES USA INC COM NEW COM NEW
Equities	190	1,113.40	BEBE STORES INC COM NEW COM NEW
Equities	98,443	24,808,620.43	BECTON DICKINSON & CO COM
Equities	9,464	109,971.68	BED BATH & BEYOND INC COM
Equities	1,057	18,148.69	BEL FUSE INC CL B CL B
Equities	3,146	187,407.22	BELDEN INC COM
Equities	889	532.69	BELLEROPHON THERAPEUTICS INC COM
Equities	3,399	5,778.30	BELLICUM PHARMACEUTICALS INC COM
Equities	6,130	217,275.99	BELLWAY GBP0.125
Equities	51,741	1,299,733.92	BENCHMARK ELECTRS INC COM
Equities	1,557	42,272.55	BENEFITFOCUS INC COM
Equities	18,330	870,389.76	BERKLEY GP HOLDINGS
Equities	11,802	778,105.86	BERKLEY W R CORP COM
Equities	218,724	46,625,395.08	BERKSHIRE HATHAWAY INC-CL B
Equities	3,745	117,555.55	BERKSHIRE HILLS BANCORP INC COM
Equities	30,576	1,607,991.84	BERRY GLOBAL GROUP INC COM USD0.01
Equities	789	8,363.40	BERRY PETE CORP COM
Equities	42,935	2,993,857.55	BEST BUY INC COM STK
Equities	825	132,561.00	BEYOND MEAT INC COM USD0.0001
Equities	951,379	720,226.35	BEZEQ ISRAEL TELCM ILS1
Equities	481	9,081.28	BG STAFFING INC COM
Equities	20,592	107,696.16	BGC PARTNERS INC CL A CL A
Equities	854,406		BGP HOLDINGS PLC BENEFICIAL INTEREST SHSNPV
Equities	28,000	808,752.84	BHP GROUP LIMITED
Equities	199,617	5,119,159.15	BHP GROUP PLC ORD USD0.50
Equities	4,736	361,624.58	BIC EUR3.82
Equities	2,469	4,814.55	BIG 5 SPORTING GOODS CORP COM
Equities	2,885	82,539.85	BIG LOTS INC COM
Equities	7	3,713.64	BIGLARI HLDGS INC CL A CL A
Equities	96	9,970.56	BIGLARI HLDGS INC CL B CL B
Equities	82,417	1,134,943.65	BIM BIRLESIK MAGAZ TRY1
Equities	10,455	3,268,128.45	BIO RAD LABS INC CL A
Equities	8,497	32,203.63	BIOCRYST PHARMACEUTICALS INC COM
Equities	3,929	18,269.85	BIODELIVERY SCIENCES INTL INC COM
Equities	25,578	5,981,926.86	BIOGEN INC COMMON STOCK
Equities	21,679	949,323.41	BIOHAVEN PHARMACEUTICAL HLDG CO LTD COM NPV
Equities	915	1,345.05	BIOLASE INC COM USD0.001(POST REV SPLT)
Equities	694	11,763.30	BIOLIFE SOLUTIONS INC COM NEW COM NEW
Equities	17,394	1,489,796.10	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	1,200	99,553.90	BIOMERIEUX NPV
Equities	4,259	254,304.89	BIOSPECIFICS TECHNOLOGIES CORP COM
Equities	3,018	629,222.82	BIO-TECHNE CORP COM
Equities	2,713	130,630.95	BIOTELEMETRY INC COM

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Equities	26,958	1,184,534.52	BJS RESTAURANTS INC COM
Equities	50,718	1,338,955.20	BJS WHSL CLUB HLDGS INC COM
Equities	3,103,000	6,583,785.17	BK CENTRAL ASIA IDR62.50
Equities	14,967	1,240,913.97	BK HAW CORP COM
Equities	300,230	2,168,461.06	BK LEUMI LE ISRAEL ILS1
Equities	3,214,878	1,826,182.69	BK MANDIRI IDR250
Equities	13,900	537,344.53	BK OF KYOTO LTD NPV
Equities	88,956	4,788,341.33	BK OF NOVA SCOTIA COM NPV
Equities	8,527,400	2,082,430.01	BK TABUNGAN COM
Equities	4,528	353,953.76	BLACK HILLS CORP COM
Equities	60,264	3,624,879.60	BLACK KNIGHT INC COM USD0.0001 WI
Equities	3,442	287,407.00	BLACKBAUD INC COM
Equities	3,727	199,431.77	BLACKLINE INC COM
Equities	10,000	10,000.00	BLACKOUT MEDIA CORP PFD STOCK
Equities	247,022	9,933,008.74	BLACKROCK AM (DE) ISHARES CORE EURO STOXX 50
Equities	9,843	4,619,319.90	BLACKROCK INC COM STK
Equities	2,250	32,062.50	BLACKROCK TCP CAP CORP COM
Equities	9,671	344,094.18	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	16,413	480,900.90	BLOCK H & R INC COM
Equities	202	195.94	BLONDER TONGUE LABORATORIES INC COM
Equities	886	10,871.22	BLOOM ENERGY CORP CL A CL A
Equities	8,300	156,953.00	BLOOMIN BRANDS INC COM
Equities	54,409	1,652,401.33	BLUCORA INC COM
Equities	671	13,211.99	BLUE BIRD CORP COM
Equities	6,810	866,232.00	BLUEBIRD BIO INC COM
Equities	297	3,471.93	BLUEGREEN VACATIONS CORP COM
Equities	909	18,007.29	BLUELINX HLDGS INC COM NEW COM NEW
Equities	3,733	352,133.89	BLUEPRINT MEDICINES CORP COM
Equities	1,845	21,678.75	BLUEROCK RESIDENTIAL GROWTH REIT INC COM CL A COM CL A
Equities	386,425	3,267,643.63	BLUESCOPE STEEL NPV
Equities	5,115	108,438.00	BMC STK HLDGS INC COM STK
Equities	27,507	1,308,287.47	BNP PARIBAS EUR2
Equities	1,104,500	4,347,312.00	BOC HONG KONG HLDG NPV
Equities	110,814	40,337,404.14	BOEING CO COM
Equities	3,288	59,085.36	BOINGO WIRELESS INC COM STK
Equities	27,011	759,279.21	BOISE CASCADE CO COM
Equities	2,794	210,891.12	BOK FINL CORP COM NEW
Equities	26,680	682,801.19	BOLIDEN AK
Equities	484,300	915,830.71	BOLSA MEXICANA DE COMSTK
Equities	440,100	740,937.44	BOMBARDIER INC CLASS'B'SUB-VTG NPV
Equities	1,309	27,331.92	BONANZA CREEK ENERGY INC COM NEW COM NEW
Equities	114	2.28	BONANZA CREEK ENERGY INC WT EXP
Equities	5,909	11,077,661.39	BOOKING HLDGS INC COM
Equities	1,578	56,239.92	BOOT BARN HLDGS INC COM
Equities	57,551	3,810,451.71	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK
Equities	63,564	2,668,416.72	BORG WARNER INC COM
Equities	679	256,499.04	BOSTON BEER INC CL A CL A
Equities	501	11,598.15	BOSTON OMAHA CORP CL A CL A
Equities	5,106	61,629.42	BOSTON PRIVATE FINL HLDGS INC COM
Equities	205,959	8,852,117.82	BOSTON SCIENTIFIC CORP COM
Equities	2,959	130,906.16	BOTTOMLINE TECHNOLOGIES DE INC COM
Equities	15,663	580,951.90	BOUYGUES EUR1
Equities	10,964	193,076.04	BOX INC CL A CL A
Equities	6,510	175,379.40	BOYD GAMING CORP COM
Equities	1,869,432	13,052,434.79	BP ORD USD0.25
Equities	1,100	17,017.00	BP PRUDHOE BAY RTY TR UNITS BEN INT
Equities	4,014	197,970.48	BRADY CORP CL A
Equities	2,415	23,908.50	BRAEMAR HTLS & RES COM USD0.01
Equities	15,064	215,716.48	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	21,600	197,421.63	BRASKEM S.A. PRF'A' NPV
Equities	16,530	190,690.81	BREMBO SPA NPV
Equities	32,729	1,614,241.05	BRENNTAG AG NPV
Equities	238,630	2,727,900.65	BRICKWORKS NPV
Equities	2,246	66,167.16	BRIDGE BANCORP INC COM STK
Equities	3,347	34,273.28	BRIGGS & STRATTON CORP CAP
Equities	1,223	26,245.58	BRIGHTON MINERALS INC CL A CL A
Equities	4,523	682,385.01	BRIGHT HORIZONS FA COM USD0.001
Equities	3,138	32,415.54	BRIGHTCOVE INC
Equities	8,946	328,228.74	BRIGHTHOUSE FINL INC COM
Equities	2,310	43,220.10	BRIGHTVIEW HLDGS INC COM
Equities	5,818	228,938.30	BRINKER INTL INC COM
Equities	23,821	1,933,788.78	BRINKS CO COM
Equities	372,089	16,874,236.15	BRISTOL MYERS SQUIBB CO COM
Equities	61,975	2,168,289.83	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	25,387	453,919.56	BRIXMOR PPTY GROUP INC COM
Equities	60,615	17,448,633.90	BROADCOM INC COM
Equities	9,375	1,197,000.00	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	700	1,554.00	BROADWIND ENERGY INC COM NEW COM NEW
Equities	15,786	113,817.06	BROOKDALE SR LIVING INC COM STK
Equities	9,300	445,873.35	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A
Equities	5,200	248,456.00	BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A
Equities	10,963	168,610.94	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	30,564	1,184,355.00	BROOKS AUTOMATION INC COM
Equities	18,834	630,939.00	BROWN & BROWN INC COM
Equities	2,637	145,035.00	BROWN FORMAN CORP CL A CL A
Equities	33,764	1,871,538.52	BROWN-FORMAN INC CL B NON-VTG COM
Equities	1,681	23,752.53	BRT APARTMENTS CORP COM USD0.01
Equities	7,480	373,626.00	BRUKER CORP
Equities	44,728	2,052,567.92	BRUNSWICK CORP COM

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Equities	2,721	101,547.72	BRYN MAWR BK CORP COM STK
Equities	466	540.56	BSQUARE CORP COM NEW
Equities	23,917	3,085,293.00	BSTN PPTYS INC
Equities	1,053,575	2,634,302.56	BT GROUP ORD GBP0.05
Equities	2,375	41,111.25	BUCKLE INC COM
Equities	3,114	17,407.26	BUILD-A-BEAR WORKSHOP INC COM STK
Equities	57,010	961,188.60	BUILDERS FIRSTSOURCE INC COM STK
Equities	391,000	81,922.49	BUKIT ASAM TBK IDR500 SER'B'
Equities	32,400	178,547.32	BUMRUNGRAD HOPTL THB1(ALIEN MKT)
Equities	20,298	1,130,801.58	BUNGE LTD
Equities	49,163	1,299,573.75	BUNZL PLC ORD GBP0.32142857
Equities	104,800	2,483,516.31	BURBERRY GROUP ORD GBP0.0005
Equities	7,553	1,285,142.95	BURLINGTON STORES INC COM
Equities	499	12,699.55	BUSINESS FIRST BANCSHARES INC COM
Equities	296,731	4,163,140.76	BUZZI UNICEM SPA DI RISP EURO.6(NON CNV)
Equities	48,707	989,818.13	BUZZI UNICEM SPA EURO.60
Equities	7,506	391,062.60	BWX TECHNOLOGIES INC COM
Equities	1,632	31,203.84	BYLINE BANCORP INC COM
Equities	218	11,904.98	C & F FINL CORP CMT-COM
Equities	10,728	904,906.80	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	4,931	58,087.18	C&J ENERGY SVCS INC NEW COM
Equities	12,500	459,790.51	CA IMMOBILIEN ANLA NPV
Equities	353	413,359.47	CABLE ONE INC COM
Equities	25,650	1,223,761.50	CABOT CORP COM
Equities	2,369	260,779.52	CABOT MICROELECTRONICS CORP COM
Equities	88,229	2,025,737.84	CABOT OIL & GAS CORP COM
Equities	1,909	390,562.31	CACI INTL INC CL A CL A
Equities	2,632	87,171.84	CACTUS INC CL A CL A
Equities	9,738	202,550.40	CADENCE BANCORPORATION CL A CL A
Equities	105,196	7,448,928.76	CADENCE DESIGN SYS INC COM
Equities	1,892	21,285.00	CADIZ INC COM NEW STK
Equities	193,800	5,221,884.82	CAE INC COM NPV
Equities	51,401	607,559.82	CAESARS ENTERTAINMENT CORP COM USD0.01
Equities	1,655	41,077.10	CAI INTL INC COM
Equities	257,912	739,562.27	CAIXABANK SA EUR1
Equities	2,087	87,069.64	CAL MAINE FOODS INC COM NEW STK
Equities	2,780	32,470.40	CALAMP CORP COM
Equities	1,344	130,018.56	CALAVO GROWERS INC COM
Equities	3,356	66,851.52	CALERES INC COM
Equities	4,940	97,219.20	CALIFORNIA RES CORP COM NEW COM NEW
Equities	3,701	187,381.63	CALIFORNIA WTR SVC GROUP COM
Equities	3,250	12,675.00	CALITHERA BIOSCIENCES INC COM
Equities	1,874	12,293.44	CALIX NETWORKS INC COMMON STOCK
Equities	7,166	122,968.56	CALLAWAY GOLF CO COM
Equities	221,688	1,460,923.92	CALLON PETE CO DEL COM
Equities	197	2,458.56	CALYXT INC COM
Equities	2,532	118,522.92	CAMBREX CORP COM
Equities	278	22,657.00	CAMBRIDGE BANCORP COM
Equities	716	32,842.92	CAMDEN NATL CORP COM
Equities	30,921	3,227,843.19	CAMDEN PPTY TR SH BEN INT
Equities	31,937	1,279,715.59	CAMPBELL SOUP CO COM
Equities	2,899	36,005.58	CAMPING WORLD HLDGS INC CL A CL A
Equities	136,195	5,274,832.35	CANADA GOOSE HLDGS INC CANADA GOOSE HOLDINGS INC
Equities	74,314	5,856,403.84	CANADIAN IMP BANK COM NPV
Equities	11,700	2,761,531.28	CANADIAN PACIFIC R COM NPV
Equities	2,881	83,491.38	CANNAE HLDGS INC COM USD0.0001
Equities	2,845	229,420.80	CANTEL MEDICAL CORP COM
Equities	1,428	35,485.80	CAP CY BK GROUP INC COM
Equities	24,903	3,101,115.37	CAPGEMINI EUR8
Equities	59,300	5,380,882.00	CAPITAL ONE FINL CORP COM
Equities	613	12,842.35	CAPITAL SOUTHWEST CORP COM STK
Equities	1,020	5,130.60	CAPITAL SR LIVING CORP COM
Equities	148,500	238,179.53	CAPITALAND COMM TR NPV (REIT)
Equities	175,600	458,160.32	CAPITALAND LTD NPV
Equities	10,625	146,306.25	CAPITOL FED FINL INC COM .
Equities	16,289	564,902.52	CAPRI HOLDINGS LTD COM NPV
Equities	652	9,877.80	CAPSTAR FINL HLDGS INC COM
Equities	9,539	79,650.65	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	1,760	1,384.42	CAPSTONE TURBINE CORP COM NEW COM NEW
Equities	2,688	57,792.00	CARA THERAPEUTICS INC COM
Equities	1,824	2,462.40	CARBO CERAMICS INC COM
Equities	3,720	62,198.40	CARBON BLACK INC COM
Equities	2,519	65,594.76	CARBONITE INC COM
Equities	24,929	1,174,155.90	CARDINAL HLTH INC
Equities	2,677	114,923.61	CARDIOVASCULAR SYS INC DEL COM
Equities	454	11,794.92	CARDLYTICS INC COM
Equities	3,296	90,046.72	CARDTRONICS PLC CARDTRONICS PLC
Equities	2,189	24,035.22	CARE COM INC COM
Equities	2,800	100,772.00	CAREDX INC COM
Equities	5,430	103,550.10	CAREER EDUCATION C COM USD0.01
Equities	45,233	1,075,640.74	CARETRUST REIT INC COM
Equities	1,738	62,759.18	CARGURUS INC CL A CL A
Equities	17,395	1,718,467.74	CARL ZEISS MEDITEC NPV
Equities	4,612	647,570.92	CARLISLE COMPANIES INC COM
Equities	31,000	192,488.81	CARLSBERG BRWRY(M) MYR0.50
Equities	12,850	1,115,765.50	CARMAX INC COM
Equities	76,637	3,567,452.35	CARNIVAL CORP COM PAIRED
Equities	65,540	2,901,929.94	CARNIVAL PLC ORD USD1.66
Equities	788	27,650.92	CAROLINA FINANCIAL CORP COM USD0.001

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Equities	353	2,774.58	CAROLINA TR BANCSHARES INC COM
Equities	3,708	177,909.84	CARPENTER TECHNOLOGY CORP COM
Equities	1,301	24,732.01	CARRIAGE SERVICES INC COM
Equities	5,931	59,428.62	CARRIZO OIL & GAS INC COM
Equities	2,575	23,252.25	CARROLS RESTAURANT GROUP INC COM
Equities	4,949	97,594.28	CARS COM INC COM
Equities	1,285	25,378.75	CARTER BK & TR MARTINSVILLE VA COM STK
Equities	3,696	360,507.84	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	2,101	131,501.59	CARVANA CO CL A CL A
Equities	2,895	18,614.85	CASA SYS INC COM
Equities	3,233	128,123.79	CASELLA WASTE SYS INC CL A COM STK
Equities	2,753	429,440.47	CASEYS GEN STORES INC COM
Equities	4,594	14,700.80	CASI PHARMACEUTICALS INC COM
Equities	927	44,940.96	CASS INFORMATION SYS INC COM
Equities	166,300	3,182,359.19	CASTELLUM AB NPV
Equities	1,665	5,377.95	CASTLIGHT HEALTH INC CL B CL B
Equities	36,197	1,962,239.37	CATALENT INC COM
Equities	1,371	10,104.27	CATALYST BIOSCIENCES INC COM NEW COM NEW
Equities	9,106	34,967.04	CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK
Equities	2,543	26,574.35	CATCHMARK TIMBER TR INC CL A CL A
Equities	75,199	10,248,871.71	CATERPILLAR INC COM
Equities	6,353	228,136.23	CATHAY GENERAL BANCORP INC COM
Equities	1,789	22,040.48	CATO CORP NEW CL A CL A
Equities	677	106,654.58	CAVCO INDS INC DEL COM STK
Equities	3,715	72,776.85	CBIZ INC COM
Equities	18,785	19,536.40	CBL & ASSOC PPTYS INC COM
Equities	108,413	11,234,839.19	CBOE GLOBAL MARKETS INC
Equities	78	691,080.00	CBOE S&P 500 INDEX CALL OPTION W/STK \$2925.00 PER SHARE 20-SEP-2019
Equities	-115	(981,525.00)	CBOE S&P 500 INDEX CALL OPTION W/STK \$2930.00 PER SHARE 20-SEP-2019
Equities	77	632,940.00	CBOE S&P 500 INDEX CALL OPTION W/STK \$2935.00 PER SHARE 20-SEP-2019
Equities	-90	(711,000.00)	CBOE S&P 500 INDEX CALL OPTION W/STK \$2940.00 PER SHARE 20-SEP-2019
Equities	-72	(197,280.00)	CBOE S&P 500 INDEX CALL OPTION W/STK \$3000.00 PER SHARE 16-AUG-2019
Equities	-7	(14,385.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2790.00 PER SHARE 16-AUG-2019
Equities	-22	(73,920.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2865.00 PER SHARE 16-AUG-2019
Equities	-78	(542,100.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2925.00 PER SHARE 20-SEP-2019
Equities	115	818,800.00	CBOE S&P 500 INDEX PUT OPTION W/STK \$2930.00 PER SHARE 20-SEP-2019
Equities	-77	(562,100.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2935.00 PER SHARE 20-SEP-2019
Equities	-43	(239,725.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2940.00 PER SHARE 16-AUG-2019
Equities	90	673,650.00	CBOE S&P 500 INDEX PUT OPTION W/STK \$2940.00 PER SHARE 20-SEP-2019
Equities	205,006	10,516,807.80	CBRE GROUP INC CL A CL A
Equities	329	16,463.16	CBS CORP NEW CL A
Equities	27,385	1,366,511.50	CBS CORP NEW CL B
Equities	1,512	42,547.68	CBTX INC FORMERLY CBFH INC TO 09/19/2017COM
Equities	19,775	977,676.00	CDK GLOBAL INC COM
Equities	31,700	1,173,148.65	CDN APARTMENT PROP TRUST UNITS
Equities	53,232	1,438,394.43	CDN NATURAL RESOURCES COMMON STOCK
Equities	11,802	1,310,022.00	CDW CORP COM
Equities	1,861	17,846.99	CECO ENVIRONMENTAL CORP COM
Equities	8,716	23,097.40	CEDAR REALTY TRUST INC
Equities	23,752	2,560,465.60	CELANESE CORP DEL COM SER A STK
Equities	677	16,925.00	CELCIUTY INC COM
Equities	108,168	9,999,049.92	CELGENE CORP COM
Equities	520	1,393.60	CELLDEX THERAPEUTICS INC NEW SHS
Equities	74,873	2,774,535.27	CELLNEX TELECOM SA EUR0.25
Equities	267	4,413.51	CELLULAR BIOMEDICINE GROUP INC COM NEW COM NEW
Equities	1,238	10,374.44	CEL-SCI CORP COMN STOCK
Equities	116,200	1,027,059.50	CENOVUS ENERGY INC COM NPV
Equities	3,522	15,355.92	CENT EUROPEAN MEDIA ENTERPRISES LTD NEW COM STK
Equities	2,801	69,016.64	CENT GARDEN & PET CO CL A
Equities	79,347	4,160,956.68	CENTENE CORP DEL COM
Equities	19,002	144,225.18	CENTENNIAL RESOURCE DEVELOPMENT INC COM USD0.01
Equities	40,841	1,169,277.83	CENTERPOINT ENERGY INC COM
Equities	8,741	201,305.23	CENTERSTATE BANK CORP
Equities	419	11,292.05	CENTRAL GARDEN & PET CO COM
Equities	31,100	6,229,237.05	CENTRAL JAPAN RLWY NPV
Equities	20,993	628,950.28	CENTRAL PAC FINL CORP COM NEW
Equities	813	17,455.11	CENTRAL VY CMNTY BANCORP COM STK
Equities	3,596	24,848.36	CENTURY ALUM CO COM
Equities	891	8,642.70	CENTURY CASINOS INC COM
Equities	33,706	895,905.48	CENTURY CMNTYS INC COM
Equities	77,428	910,553.28	CENTURYLINK INC COM
Equities	621	54,585.90	CENTY BANCORP INC MASS CL A NON VTG
Equities	1,372	7,463.68	CERECOR INC COM
Equities	4,179	209,785.80	CERIDIAN HCM HLDG INC COM
Equities	26,192	1,919,873.60	CERNER CORP COM
Equities	10,430	58,616.60	CERUS CORP COM
Equities	2	5.62	CESCA THERAPEUTICS INC COM PAR \$0.001 COM PAR \$0.001
Equities	1,595	38,838.25	CEVA INC COM
Equities	19,478,637	424,581,132.89	CF BLACKROCK DEVELOPED REAL ESTATE INDEX NON LENDABLE FUND
Equities	13,667,694	541,337,130.76	CF BLACKROCK INTERNATIONAL ALPHA TILTS FD
Equities	7,280,854	372,377,002.86	CF BLACKROCK MSCI EMERGING MARKET FREE FD
Equities	5,493,964	280,987,104.57	CF BLACKROCK MSCI EMERGING MARKETS FREE
Equities	40,527,671	842,755,725.35	CF BLACKROCK MSCI WORLD EX-US INDEX FUNDA- COM305134
Equities	269,391	2,702,024.33	CF BLACKROCK SURS EAFE SF MAR 2016 R/S
Equities	630	762.30	CF FIR TREE REAL ESTATE FD III (KY) CL DNR MERGED SER 0914
Equities	17,291	807,662.61	CF INDS HLDGS INC COM
Equities	100,570	7,748,526.95	CGI INC
Equities	3,800	26.60	CHAMPION ENTERPRISES INC COM
Equities	2,126	18,623.76	CHANNELADVISOR CORP COM

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Equities	1,384	6,518.64	CHAPARRAL ENERGY INC-NEW CL A COM
Equities	1,312	2,072.96	CHARLES & COLVARD LTD COM
Equities	21,643	3,071,141.70	CHARLES RIV LABORATORIES INTL INC COM
Equities	2,464	189,432.32	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	23,347	9,226,267.46	CHARTER COMMUNICATIONS INC NEW CL A CL A
Equities	422,163	3,208,418.76	CHARTER HALL GROUP NPV (STAPLED)
Equities	583	62,754.12	CHASE CORP COM
Equities	4,143	78,178.41	CHATHAM LODGING TR COM
Equities	164,086	18,969,982.46	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	22,567	986,629.24	CHEESECAKE FACTORY INC COM
Equities	1,772	62,144.04	CHEFS' WAREHOUSE HOLDINGS IN
Equities	37,164	1,434,158.76	CHEGG INC COM
Equities	1,274	459,710.16	CHEMED CORP NEW COM
Equities	2,883	26,811.90	CHEMOCENTRYX INC COM STK
Equities	13,004	312,096.00	CHEMOURS CO COM
Equities	439	21,221.26	CHEMUNG FINL CORP COM
Equities	19,179	1,312,802.55	CHENIERE ENERGY INC COM NEW
Equities	2,229	35,664.00	CHERRY HILL MTG INVT CORP COM
Equities	12,701	360,962.42	CHES LODGING TR SH BEN INT
Equities	1,648	156,592.96	CHES UTILS CORP COM
Equities	87,871	171,348.45	CHESAPEAKE ENERGY CORP COM
Equities	244,877	30,472,493.88	CHEVRON CORP COM
Equities	200	5,698.00	CHGO RIVET & MACH CO COM
Equities	450,808	1,108,895.22	CHICONY ELECTRONI TWD10
Equities	9,891	33,332.67	CHICOS FAS INC COM
Equities	1,118	106,634.84	CHILDRENS PL INC NEW COM
Equities	44,472	839,186.64	CHIMERA INVT CORP COM NEW COM NEW
Equities	4,836	20,891.52	CHIMERIX INC COM
Equities	128,000	99,287.04	CHINA COMM SERVICE 'H'CN1
Equities	6,241,354	5,376,551.99	CHINA CONSTRUCTION BANK HCN1
Equities	792,550	2,221,676.16	CHINA EVERGRANDE GROUP (LOCAL 3333)
Equities	3,572,000	2,290,652.16	CHINA LONGYUAN PWR 'H'CN1
Equities	281,000	1,400,953.60	CHINA MERCHANTS BK COM STK
Equities	261,650	2,382,898.88	CHINA MOBILE LTD NPV
Equities	633,200	2,334,228.48	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	102,000	484,377.60	CHINA RES BEER HLD NPV
Equities	120,000	116,275.20	CHINA RES CEMENT HKD0.1
Equities	1,056,319	4,651,183.82	CHINA RESOURCES LAND HKD0.10
Equities	3,105,400	6,502,956.03	CHINA SHENHUA ENERGY CO 'H'
Equities	2,473,000	1,244,017.92	CHINA TELECOM CORP LTD 'H'CN1
Equities	6,280,000	1,647,872.00	CHINA TOWER CORP LTD
Equities	212,000	232,555.52	CHINA UNICOM LTD HKD0.10
Equities	369,215	1,384,703.94	CHINA VANKE CO COM STK
Equities	2,071	1,517,794.48	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	3,408	296,530.08	CHOICE HOTELS INTL INC COM
Equities	65,051	6,118,009.83	CHR. HANSEN HLDG DKK10
Equities	60,785	8,953,022.65	CHUBB LTD ORD CHF24.15
Equities	168,600	11,016,744.01	CHUGAI PHARMACY CO. LTD NPV
Equities	19,887	1,452,944.22	CHURCH & DWIGHT INC COM
Equities	3,024	347,971.68	CHURCHILL DOWNS INC COM
Equities	1,155	26,472.60	CHUYS HOLDINGS INC COM USD0.01
Equities	11,600	189,434.86	CI FINANCIAL CORP COMSTK
Equities	493,385	1,892,361.55	CIA DE SANEAMENTO PRF NPV
Equities	6	-	CIBL INC RESTRICTED COM STK
Equities	73,978	2,887,536.72	CIE DE ST-GOBAIN EUR4
Equities	11,853	487,513.89	CIENA CORP COM NEW
Equities	54,365	8,565,205.75	CIGNA CORP NEW COM
Equities	65	1,340.30	CIM COML TR CORP COM
Equities	56,546	3,354,874.18	CIMAREX ENERGY CO COM
Equities	47,224	1,483,652.82	CIMIC GROUP LIMITED NPV
Equities	12,279	1,272,963.93	CIN FNCL CORP COM
Equities	2,493	12,340.35	CINCINNATI BELL INC NEW COM NEW COM NEW
Equities	7,771	280,533.10	CINEMARK HLDGS INC COM
Equities	7,449	1,767,573.21	CINTAS CORP COM
Equities	1,756	80,776.00	CIRCOR INTL INC COM
Equities	4,285	187,254.50	CIRRUS LOGIC INC COM
Equities	921,031	50,408,026.63	CISCO SYSTEMS INC
Equities	5,800	68,034.00	CISION LTD COM USD0.0001
Equities	8,007	420,687.78	CIT GROUP INC NEW COM NEW COM NEW
Equities	1,449	21,184.38	CITI TRENDS INC COM ORD USD1
Equities	129,000	185,925.12	CITIC LTD
Equities	314,561	22,028,706.83	CITIGROUP INC COM NEW COM NEW
Equities	911	23,986.63	CITIZENS & NORTHN CORP COM
Equities	37,458	1,324,514.88	CITIZENS FINL GROUP INC COM
Equities	4,648	33,930.40	CITIZENS INC CL A
Equities	43,817	4,300,200.38	CITRIX SYS INC COM
Equities	1,573	119,956.98	CITY HLDG CO COM
Equities	1,819	21,809.81	CITY OFFICE REIT INC COM
Equities	9,080	15,617.60	CIVEO CORP CDA COM
Equities	1,416	31,789.20	CIVISTA BANCSHARES INC COM NO PAR COM NOPAR
Equities	536,000	4,195,379.20	CK ASSET HOLDINGS LTD
Equities	178,000	1,754,368.00	CK HUTCHISON HLDGS HKD1
Equities	25,880	211,015.17	CK INFRASTRUCTURE HKD1
Equities	2,023	29,212.12	CLARUS CORPORATION COM USD0.0001
Equities	11,241	30,013.47	CLEAN ENERGY FUELS CORP COM
Equities	25,138	1,787,311.80	CLEAN HBRS INC COM
Equities	3,783	17,855.76	CLEAR CHANNEL OUTDOOR HOLDINGS INC COM USD0.01 CL'A'
Equities	540	7,155.00	CLEARFIELD INC COM
Equities	3,016	2,930.95	CLEARSIDE BIOMEDICAL INC COM USD0.001

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Equities	1,632	30,175.68	CLEARWATER PAPER CORP COM STK
Equities	1,372	22,198.96	CLEARWAY ENERGY INC CL A CL A
Equities	3,077	51,878.22	CLEARWAY ENERGY INC CL C CL C
Equities	22,177	236,628.59	CLEVELAND CLIFFS USD0.125
Equities	1,686	18,849.48	CLIPPER RLTY INC COM
Equities	10,242	1,568,152.62	CLOROX CO COM
Equities	17,649	92,833.74	CLOUDERA INC COM
Equities	4,076	60,610.12	CLOVIS ONCOLOGY INC COM
Equities	92,500	1,020,608.00	CLP HOLDINGS LTD NPV
Equities	62,405	12,113,434.55	CME GROUP INC COM STK
Equities	10,836	28,932.12	CMNTY HLTH SYS INC NEW COM
Equities	22,871	1,324,459.61	CMS ENERGY CORP COM
Equities	25,823	1,215,488.61	CNA FNCL CORP COM
Equities	509	14,374.16	CNB FINL CORP PA COM
Equities	12,257	204,446.76	CNO FINL GROUP INC COM
Equities	32,580	740,558.01	CNP ASSURANCES EUR1.00
Equities	816	3,100.80	CNSMR PORTFOLIO SVCS DEL
Equities	17,081	124,862.11	CNX RESOURCES CORPORATION COM
Equities	11,000	1,149,500.00	COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD
Equities	506,466	25,789,248.72	COCA COLA CO COM
Equities	4,209	1,259,543.25	COCA-COLA CONSOLIDATED INC COM
Equities	38,900	2,197,850.00	COCA-COLA EUROPEAN PARTNERS PLC ORD GBP0.01
Equities	6,113	887,301.77	COCHLEAR LTD NPV
Equities	3,429	63,196.47	CODEXIS INC COM
Equities	526	12,098.00	CODORUS VY BANCORP INC COM
Equities	15,477	67,170.18	COEUR MNG INC COM NEW COM NEW
Equities	25,323	1,503,173.28	COGENT COMMUNICATIONS HLDGS INC
Equities	79,658	3,821,990.84	COGNEX CORP COM
Equities	68,730	4,356,794.70	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	1,880	96,707.20	COHEN & STEERS INC COM
Equities	1,750	238,647.50	COHERENT INC COM
Equities	3,998	88,355.80	COHERUS BIOSCIENCES INC COM
Equities	4,035	62,260.05	COHU INC COM
Equities	7,046	197,499.38	COLFAX CORP COM US_01
Equities	306,060	21,935,320.20	COLGATE-PALMOLIVE CO COM
Equities	662	14,127.08	COLLECTORS UNIVERSE INC COM NEW STK
Equities	1,925	25,313.75	COLLEGIUM PHARMACEUTICAL INC COM
Equities	8,900	-	COLONIAL BANCGROUP INC COM
Equities	39,673	198,365.00	COLONY CAP INC NEW CL A COM CL A COM
Equities	6,914	107,167.00	COLONY CREDIT REAL ESTATE INC COM USD0.01 CL A
Equities	7,630	863,584.68	COLOPLAST SER'B'DKK1
Equities	5,693	205,972.74	COLUMBIA BKG SYS INC COM
Equities	4,091	61,774.10	COLUMBIA FINL INC COM
Equities	11,634	241,289.16	COLUMBIA PPTY TR INC COM NEW STK
Equities	2,692	269,630.72	COLUMBIA SPORTSWEAR CO COM
Equities	2,493	104,631.21	COLUMBUS MCKINNON CORP N Y COM
Equities	30,336	710,165.76	COM ALCOA CORPORATION COM USD0.01
Equities	1,008,403	42,635,278.84	COMCAST CORP NEW-CL A
Equities	13,018	945,627.52	COMERICA INC COM
Equities	2,812	143,383.88	COMFORT SYS USA INC COM
Equities	9,471	169,057.35	COML METALS CO COM
Equities	8,300	495,178.00	COMM BANCSHARES INC COM
Equities	1,909	15,310.18	COMMERCIAL VEH GROUP INC COM
Equities	169,167	1,217,338.81	COMMERZBANK AG NPV
Equities	75,755	4,400,673.49	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	15,079	237,192.67	COMMSCOPE HLDG CO INC COM
Equities	1,800	5,418.00	COMMUNICATIONS SYS INC COM
Equities	4,080	268,627.20	COMMUNITY BK SYS INC COM
Equities	1,306	51,469.46	COMMUNITY HEALTHCARE TR INC REIT
Equities	1,922	81,281.38	COMMUNITY TR BANCORP INC COM
Equities	3,329	165,184.98	COMMVAULT SYS INC COM STK
Equities	94,640	1,331,176.87	COMPANIA CERVECERI COM NPV
Equities	318,192	7,641,651.23	COMPASS GROUP ORD GBP0.1105
Equities	2,407	132,264.65	COMPASS MINERALS INTL INC COM
Equities	1,447	40,212.13	COMPUTER PROGRAMS & SYS INC COM
Equities	96	384.96	COMPUTER TASK GROUP INC COM
Equities	183,860	2,091,475.08	COMPUTERSHARE LTD NPV
Equities	1,000	16,900.00	COMPX INTL INC CL A
Equities	3,310	17,079.60	COMSCORE INC COM
Equities	1,535	8,549.95	COMSTOCK RES INC COM PAR \$0.001 COM PAR \$0.001
Equities	1,812	50,935.32	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	117,216	3,108,568.32	CONAGRA BRANDS INC COM USD5
Equities	1,143	297.29	CONATUS PHARMACEUTICALS INC COM
Equities	1,996	23,952.00	CONCERT PHARMACEUTICALS INC COM
Equities	34,517	3,561,464.06	CONCHO RES INC COM STK
Equities	17	154.19	CONDOR HOSPITALITY TR INC COM NEW COM NEW
Equities	15,267	146,410.53	CONDUENT INC COM
Equities	3,283	14,313.88	CONFORMIS INC COM
Equities	2,214	189,451.98	CONMED CORP COM
Equities	966	67,349.52	CONNECTICUT WTR SVC INC COM
Equities	4,683	106,116.78	CONNECTONE BANCORP INC NEW COM
Equities	2,151	38,330.82	CONNIS INC COM
Equities	128,612	7,845,332.00	CONOCOPHILLIPS COM
Equities	111,022	9,734,408.96	CONS EDISON INC COM
Equities	41,496	1,104,208.56	CONSOL ENERGY INC NEW COM
Equities	5,439	26,814.27	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	537	32,058.90	CONSOLIDATED TOMOKA LD CO COM STK
Equities	14,848	2,924,165.12	CONSTELLATION BRANDS INC CL A CL A
Equities	2,629	2,483,140.05	CONSTELLATION SOFT COM STK NPV



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Equities	1,144	8,374.08	CONTAINER STORE GROUP INC COM
Equities	2,283	3,972.42	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	12,260	1,790,167.67	CONTINENTAL AG ORD NPV
Equities	2,376	63,130.32	CONTINENTAL BLDG PRODS INC COM
Equities	66,379	2,793,892.11	CONTINENTAL RES INC COM
Equities	129	-	CONTRA GTX INC DEL
Equities	4,420	-	CONTRA ONCOMED PHARMAC
Equities	504	816.48	COOL HLDGS INC COM
Equities	4,675	1,574,960.75	COOPER COS INC COM NEW COM NEW
Equities	3,593	113,359.15	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	707	32,394.74	COOPER-STANDARD HOLDING COM
Equities	85,288	6,374,425.12	COPART INC COM
Equities	1,466	10,159.38	CORBUS PHARMACEUTICALS HLDGS INC COM
Equities	65,616	731,618.40	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS
Equities	1,856	97,031.68	CORE LABORATORIES NV NLG0.03
Equities	395	2,950.65	CORE MOLDING TECHNOLOGIES INC COM STK
Equities	8,635	179,262.60	CORECIVIC INC COM
Equities	5,940	248,470.20	CORELOGIC INC-W/I COM STK
Equities	9,404	373,526.88	CORE-MARK HLDG CO INC COM
Equities	891	35,337.06	CORENERGY INFRASTRUCTURE TR INC COM NEW COM NEW
Equities	3,782	46,858.98	COREPOINT LODGING INC COM
Equities	2,461	283,433.37	CORESITE RLTY CORP COM CORESITE REALTY CORP
Equities	1,094	-	CORIUM INTL INC
Equities	1,736	15,571.92	CORMEDIX INC COM NEW COM USD0.001 (POST REV SPLIT)
Equities	5,852	34,117.16	CORNERSTONE BLDG BRANDS INC COM
Equities	4,321	250,315.53	CORNERSTONE ONDEMAND INC COM
Equities	63,540	2,111,434.20	CORNING INC COM
Equities	100,061	2,638,608.57	CORP OFFICE PPTYS TR COM
Equities	230	21.85	CORTELCO SYS PUERTO RICO INC COM
Equities	82,694	2,445,261.58	CORTEVA INC COM USD0.01 WI
Equities	2,000	36.00	CORUS BANKSHARES INC COM
Equities	7,417	645,353.17	CORVEL CORP COM
Equities	791	2,958.34	CORVUS PHARMACEUTICALS INC COM
Equities	15,700	189,048.05	COSAN SA COM NPV
Equities	2,970	1,645,558.20	COSTAR GROUP INC COM
Equities	44,250	11,693,505.00	COSTCO WHOLESALE CORP NEW COM
Equities	29,228	391,655.20	COTY INC COM CL A COM CL A
Equities	1,210,548	1,840,807.71	COUNTRY GARDEN HLD HKD0.10
Equities	4,235	536,193.35	COUPA SOFTWARE INC COM
Equities	11,943	431,979.39	COUSINS PPTYS INC
Equities	13,053	233,779.23	COVANTA HLDG CORP COM
Equities	988	14,533.48	COVENANT TRANSN GROUP INC CL A
Equities	67,170	3,420,010.86	COVESTRO AG NPV
Equities	8,222	201,110.12	COVETRUS INC COM NPV
Equities	1,692	3,316.32	COVIA HOLDINGS CORPORATION COM NPV
Equities	2,795	48,046.05	COWEN INC COM USD0.01 CL A
Equities	450	3,784.50	CPI AEROSTRUCTURES INC COM NEW
Equities	9,060	347,269.80	CRA INTL INC COM
Equities	1,850	315,850.50	CRACKER BARREL OLD CTRY STORE INC COM
Equities	593	8,296.07	CRAFT BREW ALLIANCE INC COM
Equities	3,849	321,160.56	CRANE CO COM
Equities	1,226	12,909.78	CRAWFORD & CO CL A COM STK CL A
Equities	1,812	16,869.72	CRAWFORD & CO CL B CL B
Equities	2,875	100,107.50	CRAY INC COM NEW STK
Equities	3,700	86,782.07	CREATE SD HOLDINGS NPV
Equities	1,137	550,114.71	CREDIT ACCEP CORP MICH COM
Equities	31,055	1,744,669.90	CREE INC COM
Equities	51,637	1,687,092.98	CRH ORD EURO.32
Equities	26,801	873,888.81	CRH PLC EQUITY
Equities	1,228	9,824.00	CRIMSON WINE GROUP LTD COM
Equities	396	9,900.00	CRINETICS PHARMACEUTICALS INC COM
Equities	5,013	99,006.75	CROCS INC COM
Equities	3,891	36,497.58	CROSS CTRY HEALTHCARE INC COM
Equities	36,695	4,783,193.25	CROWN CASTLE INTL CORP NEW COM
Equities	203	954.10	CROWN CRAFTS INC COM
Equities	33,355	2,037,990.50	CROWN HLDGS INC COM
Equities	57,700	504,112.64	CROWN RESORTS LIMITED
Equities	985,862	824,022.89	CRRC CORPORATION LIMITED 'HCNY1
Equities	2,561	76,650.73	CRYOLIFE INC COM
Equities	2,768	50,709.76	CRYOPORT INC COM PAR \$0.001 COM PAR \$0.001
Equities	2,889	141,069.87	CSG SYS INTL INC COM
Equities	54,357	8,201,180.36	CSL LTD NPV
Equities	78	1,189.50	CSP INC COM
Equities	1,777	8,671.76	CSS INDS INC COM
Equities	1,331	90,707.65	CSW INDUSTRIALS INC COM
Equities	130,475	10,094,850.75	CSX CORP COM STK
Equities	4,825	4,146.12	CTI BIOPHARMA CORP COM NEW COM NEW
Equities	11,400	36,708.00	CTI INDS CORP COM NEW COM NEW
Equities	2,591	71,459.78	CTS CORP COM
Equities	8,580	399,825.40	CTS EVENTIM AG & C NPV
Equities	15,704	525,141.76	CUBESMART
Equities	1,886	121,609.28	CUBIC CORP COM
Equities	738	6,634.62	CUE BIOPHARMA INC COM
Equities	4,931	461,837.46	CULLEN / FROST BANKERS INC COM
Equities	1,093	20,767.00	CULP INC COM
Equities	67,208	11,515,418.72	CUMMINS INC
Equities	2,795	5,198.70	CURIS INC COM NEW COM NEW
Equities	550	6,077.50	CURO GROUP HLDGS CORP COM
Equities	3,316	421,563.08	CURTISS WRIGHT CORP COM

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Equities	2,295	48,195.00	CUSTOMERS BANCORP INC COM
Equities	1,101	22,878.78	CUTERA INC COM
Equities	9,662	203,191.86	CVB FINL CORP COM
Equities	1,279	63,937.21	CVR ENERGY INC COM STK
Equities	205,681	11,207,557.69	CVS HEALTH CORP COM
Equities	166	514.60	CYANOTECH CORP COM PAR \$0.02 STK
Equities	52,700	1,910,093.75	CYBERAGENT INC
Equities	546	8,861.58	CYBEROPTICS CORP COM
Equities	1,000	11,450.00	CYCLERION THERAPEUTICS INC
Equities	404,020	3,224,186.21	CYFROWY POLSAT SA PLNO.04
Equities	64,397	1,432,189.28	CYPRESS SEMICONDUCTOR CORP COM
Equities	52,977	3,057,832.44	CYRUSONE INC COM
Equities	4,463	50,208.75	CYTOKINETICS INC COMMON STOCK
Equities	3,348	37,564.56	CYTOMX THERAPEUTICS INC. COM
Equities	2,335	15,434.35	CYTOSORBENTS CORP COM NEW COM NEW
Equities	1,153	397.79	CYTRX CORP COM USD0.001(POST REV SPLT
Equities	110,528	4,767,072.64	D R HORTON INC COM
Equities	83,700	744,241.69	DAICEL CORPORATION INDS NPV
Equities	2,100	117,922.78	DAIFUKU CO LTD NPV
Equities	242,000	3,649,990.72	DAI-ICHI LIFE HOLD NPV
Equities	10,700	559,629.66	DAIICHI SANKYO COM NPV
Equities	46	10,948.00	DAILY JOURNAL CORP COM
Equities	8,800	1,121,848.90	DAITO TRUST CONST NPV
Equities	23,268	4,772,812.33	DAIWA AM DAIWA ETF NIKKEI 225
Equities	52,200	1,521,813.63	DAIWA HOUSE INDS NPV
Equities	2,905	17,923.85	DAKTRONICS INC COM
Equities	10,524	209,848.56	DANA INC COM
Equities	182,921	26,143,069.32	DANAHER CORP COM
Equities	76,257	6,469,689.76	DANONE EURO.25
Equities	89,334	10,874,627.82	DARDEN RESTAURANTS INC COM
Equities	11,859	235,875.51	DARLING INGREDIENTS INC COMSTK
Equities	902	11,716.98	DASAN ZHONE SOLUTIONS INC COM NEW COM NEW
Equities	4,194	15,098.40	DASEKE INC COM
Equities	850	1,223,526.74	DASSAULT AVIATION EUR8
Equities	9,186	1,467,680.69	DASSAULT SYSTEMES EURO.50
Equities	436	1,962.00	DATA I O CORP COM
Equities	2,830	114,530.10	DAVE & BUSTERS ENTMT INC COM
Equities	119,524	1,172,621.54	DAVIDE DE CAMPARI EURO.05
Equities	11,112	625,161.12	DAVITA INC COM
Equities	1,835	4,587.50	DAWSON GEOPHYSICAL CO NEW COM
Equities	342,700	6,575,625.11	DBS GROUP HLDGS NPV
Equities	13,361	1,193,719.07	DCC ORD EURO.25
Equities	7,110	143,962.32	DE LONGHI EUR3
Equities	7,072	6,533.11	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)
Equities	917	20,678.35	DECIPHERA PHARMACEUTICALS INC COM
Equities	2,264	398,396.08	DECKERS OUTDOOR CORP COM
Equities	35,769	5,927,280.99	DEERE & CO COM
Equities	1,762	14,025.52	DEL FRISCOS RESTAURANT GROUP INC COM
Equities	1,952	25,024.64	DEL TACO RESTAURANTS INC NEW COM USD 0.0001
Equities	6,048	245,064.96	DELEK US HLDGS INC NEW COM
Equities	14,561	739,698.80	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK
Equities	3,674	73,480.00	DELPHI TECHNOLOGIES PLC COM USD0.01 WI
Equities	170,232	9,660,666.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	368	8,530.24	DELTA APPAREL INC COM
Equities	43,000	824,160.01	DENA CO LTD NPV
Equities	4,658	96,700.08	DENALI THERAPEUTICS INC COM
Equities	40,000	49,600.00	DENBURY RES INC HLDG CO COM NEW
Equities	4,119	84,563.07	DENNYS CORP COM
Equities	123,000	5,175,041.77	DENSO CORP NPV
Equities	97,049	5,663,779.64	DENTSPLY SIRONA INC COM
Equities	34,474	329,571.44	DERMIRA INC COM
Equities	205,070	8,132,529.31	DERWENT LONDON ORD GBP0.05
Equities	4,558	87,376.86	DESIGNER BRANDS INC COM CL A NPV
Equities	1,000	1,320.00	DESTINATION MATERNITY CORP COM STK
Equities	2,200	3,872.00	DESTINATION XL GROUP INC COM
Equities	3,200	453,333.51	DEUTSCHE BOERSE AG NPV(REGD)
Equities	215,351	7,087,485.81	DEUTSCHE POST AG NPV(REGD)
Equities	754,428	13,069,277.58	DEUTSCHE TELEKOM NPV(REGD)
Equities	92,823	2,647,311.96	DEVON ENERGY CORP NEW COM
Equities	7,114	1,065,961.76	DEXCOM INC COM
Equities	309,300	2,817,325.56	DEXUS PROPERTY GROUP NPV
Equities	5,782	20,641.74	DHI GROUP INC COM
Equities	423,078	18,221,194.91	DIAGEO ORD PLC
Equities	264	37,414.08	DIAMOND HILL INVT OH
Equities	5,910	52,421.70	DIAMOND OFFSHORE DRILLING INC COM
Equities	36,237	3,948,745.89	DIAMONDBACK ENERGY INC COM
Equities	17,384	179,750.56	DIAMONDRock HOSPITALITY CO COM STK
Equities	45,500	5,290,352.44	DIASORIN SPA EUR1
Equities	3,367	53,030.25	DICERNA PHARMACEUTICALS INC COM
Equities	12,334	427,126.42	DICKS SPORTING GOODS INC OC-COM OC-COM
Equities	7,094	64,981.04	DIEBOLD NIXDORF INC COM STK
Equities	3,263	41,374.84	DIGI INTL INC COM
Equities	823	36,532.97	DIGIMARC CORP NEW COM STK
Equities	17,317	2,039,769.43	DIGITAL RLTY TR INC COM
Equities	5,250	326,970.00	DILLARDS INC CL A COM
Equities	2,609	49,544.91	DIME CMNTY BANCSHARES INC COM
Equities	9,698	925,868.06	DINE BRANDS GLOBAL INC
Equities	11,697	425,419.89	DIODES INC COM
Equities	59,726	363,731.34	DIPLOMAT PHARMACY INC COM

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Equities	29,200	4,791,683.68	DISCO CORPORATION NPV
Equities	71,620	5,556,995.80	DISCOVER FINL SVCS COM STK
Equities	104,477	3,207,443.90	DISCOVERY INC - A
Equities	15,113	429,964.85	DISCOVERY INC COM USD0.01 SERIES C
Equities	38,064	1,462,038.24	DISH NETWORK CORP CL A COM STK
Equities	90	0.90	DITECH HLDG CORP WT/PROD DUE 01-31-2028
Equities	113	0.57	DITECH HLDG CORP WT/PROD DUE 01-31-2028(0)
Equities	132	76.56	DIXIE GROUP INC CL A CL A
Equities	1,169	74,056.15	DMC GLOBAL INC COM
Equities	6,064	301,441.44	DOCUSIGN INC COM
Equities	5,469	353,297.40	DOLBY LABORATORIES INC CL A COM STK
Equities	90,934	12,290,639.44	DOLLAR GEN CORP NEW COM
Equities	23,913	2,568,017.07	DOLLAR TREE INC COM STK
Equities	65,830	5,089,975.60	DOMINION ENERGY INC COM STK NPV
Equities	4,587	1,276,470.36	DOMINOS PIZZA INC COM
Equities	593	16,200.76	DOMO INC CL B CL B
Equities	2,742	122,101.26	DOMTAR CORP COM NEW COM NEW
Equities	9,639	490,239.54	DONALDSON INC COM
Equities	867	13,239.09	DONEGAL GROUP INC CL A NEW CLA
Equities	2,368	31,589.12	DONNELLEY FINL SOLUTIONS INC COM
Equities	4,783	9,422.51	DONNELLEY R R & SONS CO COM NEW COM NEW
Equities	2,607	23,515.14	DORIAN LPG LIMITED COM USD0.01
Equities	2,239	195,106.46	DORMAN PRODS INC COM
Equities	1,502	59,764.58	DOUGLAS DYNAMICS INC COM
Equities	13,844	551,544.96	DOUGLAS EMMETT INC COM REIT
Equities	845	11,914.50	DOVA PHARMACEUTICALS INC COM
Equities	72,024	7,216,804.80	DOVER CORP COM USD1.00
Equities	15,500	32,240.00	DOVER MOTORSPORTS INC COM
Equities	89,311	4,403,925.41	DOW INC COM USD0.01 WI
Equities	2,815	135,120.00	DRIL-QUIP INC COM
Equities	5,125	24,036.25	DRIVE SHACK INC COM
Equities	9,321	233,491.05	DROPBOX INC CL A CL A
Equities	3,221	46,253.56	DSP GROUPS INC COM
Equities	9,868	970,539.03	DSV DKK1
Equities	14,299	1,828,556.12	DTE ENERGY CO COM
Equities	535	24,112.45	DUCOMMUN INC DEL COM
Equities	210,573	18,580,961.52	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	30,017	948,837.37	DUKE RLTY CORP COM NEW REIT
Equities	441	5,993.19	DULUTH HLDGS INC COM CL B COM CL B
Equities	6,040	481,146.40	DUNKIN BRANDS GROUP INC COM
Equities	82,966	6,228,257.62	DUPONT DE NEMOURS INC COMMON STOCK
Equities	16,600	10,823.20	DURECT CORP COM
Equities	22,539	1,243,025.85	DXC TECHNOLOGY CO COM
Equities	1,248	47,286.72	DXP ENTERPRISES INC COM NEW STK
Equities	8,599	506,223.13	DYCOM INDS INC COM
Equities	791,000	1,048,929.28	DYNAM JAPAN HLDGS NPV
Equities	141	232.65	DYNATRONICS CORP COM NEW COM NEW
Equities	5,170	20,628.30	DYNAVAX TECHNOLOGIES CORP COM NEW COM NEW
Equities	1,076	18,028.53	DYNEX CAPITAL INC COM
Equities	1,784	25,154.40	E L F BEAUTY INC COM
Equities	19,570	872,822.00	E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW
Equities	351,997	3,828,558.38	E.ON SE NPV
Equities	24,160	1,307,780.80	EAGLE BANCORP INC MD COM
Equities	5,093	26,687.32	EAGLE BULK SHIPPING INC COM STK
Equities	17,238	1,597,962.60	EAGLE MATLS INC COM
Equities	15,062	838,652.16	EAGLE PHARMACEUTICALS INC COM
Equities	1,483	9,075.96	EARTHSTONE ENERGY INC COM USD0.10 CL A
Equities	10,493	981,710.04	EAST JAPAN RAILWAY CO NPV
Equities	11,282	527,659.14	EAST WEST BANCORP INC COM
Equities	5,276	95,548.36	EASTERLY GOVERNMENT PROPERTI COMMON STOCK
Equities	3,701	429,241.98	EASTGROUP PPTYS INC REIT
Equities	40,793	3,174,919.19	EASTMAN CHEM CO COM
Equities	2,642	6,340.80	EASTMAN KODAK CO COM
Equities	414	11,600.28	EASTN CO COM
Equities	111,761	9,307,456.08	EATON CORP PLC COM USD0.50
Equities	53,601	2,311,811.13	EATON VANCE CORP COM NON VTG
Equities	6,200	168,264.34	EBARA CORP NPV
Equities	111,373	4,399,233.50	EBAY INC COM USD0.001
Equities	1,542	77,439.24	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	2,324	48,501.88	ECHO GLOBAL LOGISTICS INC COM
Equities	3,934	174,354.88	ECHOSTAR CORPORATION
Equities	21,393	4,223,833.92	ECOLAB INC COM STK USD1
Equities	24	261.60	ECOLOGY & ENVIRONMENT INC CL A CL A
Equities	38,900	91,389.32	ECOSYNTHETIX INC COMMON STOCK
Equities	107,830	5,508,664.73	EDENRED EUR2
Equities	4,253	114,618.35	EDGEWELL PERS CARE CO COM
Equities	110,161	7,425,953.01	EDISON INTL COM
Equities	2,967	73,403.58	EDITAS MEDICINE INC COM
Equities	600,140	2,959,478.69	EDP ENERGIAS BR COM NPV
Equities	1,036	7,241.64	EDUCATIONAL DEV CORP COM
Equities	16,912	3,124,322.88	EDWARDS LIFESCIENCES CORP COM
Equities	799	6,503.86	EGAIN CORPORATION COM NEW
Equities	1,621	139,568.10	EHEALTH INC COM STK
Equities	10,953	1,084,426.67	EIFFFAGE EUR4
Equities	1,051	11,140.60	EIGER BIOPHARMACEUTICALS INC COM
Equities	69,500	3,929,130.31	EISAI CO NPV
Equities	984	1,249.68	EKSO BIONICS HLDGS INC COM NEW COM NEW
Equities	3,851	251,855.40	EL PASO ELEC CO COM NEW
Equities	2,011	21,437.26	EL POLLO LOCO HLDGS INC COM

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Equities	81,749	2,763,116.20	ELANCO ANIMAL HEALTH INC COM
Equities	320	23,891.20	ELASTIC N V COM USD0.01
Equities	15,567	717,171.69	ELDORADO RESORTS INC COM USD0.00001
Equities	40,959	4,147,508.34	ELECTR ARTS COM
Equities	9,400	213,580.84	ELECTRIC POWER DEVELOPMENT CO LTD NPV
Equities	10,126	104,702.84	ELEMENT SOLUTION INC COM
Equities	1,434	5,908.08	ELEVATE CR INC COM
Equities	86,383	9,570,372.57	ELI LILLY & CO COM
Equities	2,067	37,143.99	ELLINGTON FINL LLC COM NPV
Equities	513	5,519.88	ELLINGTON RESIDENTIAL MTG REIT COM SHS BEN INT COM SHS BEN INT
Equities	427	6,853.35	ELMIRA SAVINGS BANK ELMIRA NY
Equities	1,340	13,359.80	ELOXX PHARMACEUTICALS INC COM
Equities	170	77.35	EMAGIN CORP COM NEW STK
Equities	5,370	651,106.40	E-MART INC. KRW5000
Equities	890	32,066.70	EMC INS GROUP INC COM
Equities	10,733	945,577.30	EMCOR GROUP INC COM
Equities	3,425	11,268.25	EMCORE CORP COM STK
Equities	1,727	19,256.05	EMERALD EXPOSITIONS EVENTS INC COM
Equities	15,246	736,534.26	EMERGENT BIOSOLUTIONS INC COM
Equities	49,467	3,300,438.24	EMERSON ELECTRIC CO COM
Equities	5,300	5,459.00	EMERSON RADIO CORP COM NEW COM NEW
Equities	222	1,054.50	EMMIS COMMUNICATIONS CORP COM NEW CL A COM NEW CL A
Equities	46,166	1,165,146.11	EMPIRE CO CLASS'A/N/VTG COM NPV
Equities	77	739.20	EMPIRE RESORTS INC COM PAR \$0.01 COM PAR\$0.01
Equities	10,339	153,120.59	EMPIRE ST RLTY TR INC CL A CL A
Equities	2,980	125,964.60	EMPLOYERS HLDGS INC COM
Equities	18,158	1,532,172.04	ENANTA PHARMACEUTICALS INC COM
Equities	283,875	1,459,835.47	ENCANA CORP COM NPV
Equities	7,824	495,728.64	ENCOMPASS HEALTH CORP COM USD0.01
Equities	2,324	78,713.88	ENCORE CAP GROUP INC COM
Equities	13,190	772,670.20	ENCORE WIRE CORP COM
Equities	15,298	63,027.76	ENDO INTL LTD COM STK
Equities	918	6,646.32	ENDOLOGIX INC COM USD0.001
Equities	3,564	17,107.20	ENDURANCE INTL GROUP HLDGS INC COM
Equities	404,718	1,013,097.32	ENEA SA PLN1.00
Equities	6,562,192	1,155,088.84	ENEL AMERICAS SA COM NPV
Equities	2,139,301	31,398.68	ENEL AMERICAS SA RIGHT 31/12/2049
Equities	2,321,411	16,231,844.59	ENEL SPA EUR1
Equities	59,830	227,705.18	ENERGIAS DE PORTUGAL SA EUR1(REGD)
Equities	4,394	169,784.16	ENERGIZER HLDGS INC NEW COM
Equities	1,637	7,153.69	ENERGOUS CORP COM USD0.001
Equities	2,316	24,132.72	ENERGY RECOVERY INC COM
Equities	37,092	2,540,802.00	ENERSYS COM
Equities	109,146	1,658,101.53	ENGIE COMSTK
Equities	337	303.30	ENGLOBAL CORP COM
Equities	319,121	5,308,039.52	ENI SPA EUR1
Equities	3,105	63,714.60	ENNIS INC COM
Equities	2,201	50,733.05	ENOVA INTL INC COM
Equities	62,872	1,146,156.56	ENPHASE ENERGY INC COM
Equities	1,668	106,485.12	ENPRO INDS INC COM
Equities	3,848	219,028.16	ENSGN GROUP INC COM STK
Equities	1,134	197,633.52	ENSTAR GROUP LIMITED COM
Equities	737	22,198.44	ENTEGRA FINL CORP COM
Equities	10,897	406,676.04	ENTEGRIS INC COM
Equities	9,579	55,558.20	ENTERCOM MUNICATIONS CORP CL A CL A
Equities	27,326	2,812,665.18	ENTERGY CORP NEW COM
Equities	878	27,841.38	ENTERPRISE BANCORP INC MASS CDT-COM CDT-COM
Equities	2,561	106,537.60	ENTERPRISE FINL SVCS CORP COM STK
Equities	7,915	24,694.80	ENTRAVISION COMMUNICATIONS CORP CL A CL A
Equities	3,940	269,377.80	ENVESTNET INC COM STK
Equities	400	-	ENVISION DEV CORP COM ISIN# US29410N1028
Equities	5,931	19,987.47	ENZO BIOCHEM INC COM
Equities	126,505	11,785,205.80	EOG RESOURCES INC COM
Equities	4,276	740,175.60	EPAM SYS INC COM STK
Equities	3,400	33,706.11	EPIROC AB SERB'NPV
Equities	6,104	76,605.20	EPIZYME INC COM
Equities	930	64,114.20	EPLUS INC COM
Equities	13,440	1,002,489.60	EPR PPTY'S COM SH BEN INT COM SH BEN INT
Equities	21,216	335,424.96	EQT CORP COM
Equities	12,808	1,554,122.72	EQTY LIFESTYLE PPTYS INC REIT
Equities	43,622	3,311,782.24	EQTY RESDNTL EFF 5/15/02
Equities	75,669	10,233,475.56	EQUIFAX INC COM
Equities	11,689	5,894,645.81	EQUINIX INC COM PAR \$0.001
Equities	197,033	3,892,800.17	EQUINOR ASA NOK2.50
Equities	15,460	304,716.60	EQUITRANS MIDSTREAM CORP COM NPV WI
Equities	1,422	37,910.52	EQUITY BANCSHARES INC COM CL A COM CL A
Equities	10,041	326,533.32	EQUITY COMMONWEALTH USD0.01( BNF INT)
Equities	50,000	-	EQUITY COMWLTH
Equities	2,551	21,275.34	ERA GROUP INC COM USD0.01
Equities	87,000	118,376.56	EREGLI DEMIR CELIK TRY1 (B SHARES)
Equities	348,163	3,305,938.68	ERICSSON SERB'NPV
Equities	1,614	410,407.92	ERIE INDY CO CL A
Equities	114,016	4,238,024.05	ERSTE GROUP BANK AG NPV
Equities	100	-	ESC ADEPTUS HEALTH INC ESCROW
Equities	7,400	-	ESC ADOLOR CORP COM
Equities	2,100	-	ESC MOSSIMO, INC.
Equities	602	6,904.94	ESCALADE INC COM
Equities	1,929	159,373.98	ESCO TECHNOLOGIES INC
Equities	4,400	-	ESCROW AMBASSADORS GROUP INC ESCROW

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Equities	1,400	-	ESCROW FOR IGO CORP
Equities	960	-	ESCROW NEW YORK REIT INC
Equities	2,000	-	ESCROW PENSON WORLDWIDE INC 709ESC107 ESCROW
Equities	1,600	-	ESCROW PETROCORP INC
Equities	1,460	2,598.80	ESCROW WINTHROP REALTYTRUST NEW ESCROW
Equities	2,004	93,226.08	ESPERION THERAPEUTICS INC NEW COM
Equities	400	9,900.00	ESPEY MFG & ELECTRS CORP COM
Equities	493	12,398.95	ESQUIRE FINL HLDGS INC COM
Equities	436	6,649.00	ESSA BANCORP INC COM STK
Equities	4,204	197,545.96	ESSENT GROUP LTD COM STK
Equities	3,943	79,017.72	ESSENTIAL PROPERTIES REALTY TR INC USD0.01
Equities	5,534	1,615,540.62	ESSEX PPTY TR REIT
Equities	7,335	958,518.02	ESSILORLUXOTTICA EUR 0.18
Equities	571,576	17,581,835.96	ESSITY AB SERB'NPV
Equities	14,000	105,931.93	ESTACIO PARTICIPAC COM NPV
Equities	27,298	4,998,536.78	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	2,052	43,215.12	ETHAN ALLEN INTERIORS INC COM
Equities	9,338	573,073.06	ETSY INC COM
Equities	-24	(5,630.23)	EURO STOXX 50 3300 P/OPT 16/08/2019
Equities	-72	(27,795.83)	EURO STOXX 50 3375 P/OPT 16/08/2019
Equities	-144	(91,832.83)	EURO STOXX 50 3450 P/OPT 16/08/2019
Equities	-240	(94,292.64)	EURO STOXX 50 3525 C/OPT 16/08/2019
Equities	33,789	318,968.16	EURONAV EURONAV S A COM STK
Equities	86,766	812,705.03	EURONAV NPV
Equities	14,785	2,487,428.40	EURONET WORLDWIDE INC COM
Equities	11,740	889,741.04	EURONEXT EUR1.60
Equities	366	13,809.18	EVANS BANCORP INC COM NEW COM NEW
Equities	568	9,201.60	EVENTBRITE INC COM CL A
Equities	2,364	211,388.88	EVERBRIDGE INC COM
Equities	35,346	3,130,595.22	EVERCORE INC
Equities	2,888	713,855.84	EVEREST RE GROUP COM
Equities	26,354	1,585,193.10	EVERGY INC COM NPV
Equities	117,365	1,400,164.45	EVERI HLDGS INC COM
Equities	42,370	3,209,951.20	EVERSOURCE ENERGY COM
Equities	88,058	2,879,496.60	EVERTEC INC COM
Equities	446	17,068.42	EVI INDS INC COM
Equities	20,111	634,099.83	EVO PMTS INC CL A COM CL A COM
Equities	5,126	40,751.70	EVOLENT HEALTH INC CL A CL A
Equities	672	9,824.64	EVOLUS INC COM
Equities	2,912	20,820.80	EVOLUTION PETE CORP COM STK
Equities	129	101.91	EVOLVING SYSTEMS INC COM NEW
Equities	3,385	48,202.40	EVOQUA WATER TECHNOLOGIES CORP COM
Equities	247,230	2,093,049.34	EVRAZ PLC ORD US0.5
Equities	65,464	7,727,370.56	EXACT SCIENCES CORP COM
Equities	2,992	33,839.52	EXANTAS CAP CORP COM
Equities	1,993	4,364.67	EXELA TECHNOLOGIES INC COM
Equities	22,073	471,700.01	EXELIXIS INC COM STK
Equities	239,804	11,496,203.76	EXELON CORP COM
Equities	2,519	166,581.47	EXLSERVICE COM INC COM STK
Equities	610	5,685.20	EXONE CO COM
Equities	5,600	392,840.46	EXOR NV EURO.01
Equities	1,517	16,884.21	EXP WORLD HOLDINGS INC
Equities	29,855	3,971,610.65	EXPEDIA GROUP INC COM USD0.001
Equities	13,983	1,060,750.38	EXPEDITORS INTL WASH INC COM
Equities	174,850	5,305,153.38	EXPERIAN ORD USD0.10
Equities	4,055	237,379.70	EXPONENT INC COM STK
Equities	4,651	12,697.23	EXPRESS INC COM
Equities	15,520	262,132.80	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM
Equities	2,826	40,185.72	EXTERTRAN CORP COM
Equities	10,676	1,132,723.60	EXTRA SPACE STORAGE INC COM
Equities	10,291	44,560.03	EXTRACTION OIL & GAS INC EXTRACTION OIL & GAS LLC
Equities	9,982	64,583.54	EXTREME NETWORKS INC COM
Equities	753,926	57,773,349.38	EXXON MOBIL CORP COM
Equities	5,598	53,013.06	EZCORP INC CL A NON VTG CL A NON VTG
Equities	25,843	304,172.11	F N B CORP PA COM
Equities	4,886	711,548.18	F5 NETWORKS INC COM STK
Equities	1,594	79,173.98	FABRINET COM USD0.01
Equities	495,022	95,539,246.00	FACEBOOK INC COM USD0.000006 CL 'A'
Equities	3,078	882,031.68	FACTSET RESH SYS INC COM STK
Equities	2,341	735,120.82	FAIR ISAAC CORPORATION COM
Equities	1,813	15,229.20	FALCON MINERALS CORP
Equities	94	414.54	FAMOUS DAVES AMER INC COM
Equities	14,905	2,757,162.15	FANUC CORP NPV
Equities	1,076,220	2,713,115.99	FAR EASTONE TELECO TWD10
Equities	215,651	4,485,540.80	FARFETCH LTD COM USD0.04 CLASS A
Equities	924	26,906.88	FARMERS & MERCHANTS BANCORP INC CDT-COM STK
Equities	889	13,183.87	FARMERS NATL BANC CORP COM
Equities	2,194	15,467.70	FARMLAND PARTNERS INC COM
Equities	1,519	79,869.02	FARO TECHNOLOGIES INC COM
Equities	46,264	1,507,743.76	FASTENAL CO COM
Equities	3,500	117,318.01	FASTIGHTS AB BALD SERB'NPV
Equities	4,715	95,714.50	FATE THERAPEUTICS INC COM
Equities	1,256	45,969.60	FB FINL CORP COM
Equities	1,260	80,388.00	FBL FINL GROUP INC CL A CL A
Equities	26,365	68,549.00	FED HOME LN MTG CORP COM STK
Equities	746	54,204.36	FEDERAL AGRIC MTG CORP CL C
Equities	14,350	6,457.50	FEDERAL MOGUL CORP COM
Equities	6,358	818,656.08	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	5,380	143,915.00	FEDERAL SIGNAL CORP COM

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Equities	19,703	3,235,035.57	FEDEX CORP COM
Equities	877	12,514.79	FEDNAT HLDG CO COMSTK
Equities	7,463	242,547.50	FEDT INVESTORS INC CL B
Equities	22,000	171,412.93	FENG TAY ENTRPRISE TWD10
Equities	27,505	1,960,314.41	FERGUSON PLC ORD GBP0.10
Equities	82,359	13,294,389.78	FERRARI N V FERRARI N V COMMON S TOCK
Equities	30,990	5,039,613.73	FERRARI NV COM EURO.01
Equities	575,018	2,029,351.91	FERREXPO PLC ORD GBP0.10
Equities	5,720	90,376.00	FERRO CORP COM
Equities	62,517	1,602,585.06	FERROVIAL SA EURO.2
Equities	7,325	61,530.00	FGL HOLDINGS
Equities	191,310	2,672,317.77	FIAT CHRYSLER AUTOMOBILES NV
Equities	1,400	4.20	FIBERMARK INC COM
Equities	6,195	279,890.10	FIBROGEN INC COM
Equities	323	21,705.60	FIDELITY D & D BANCORP INC COM STK
Equities	27,595	1,112,078.50	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	35,901	4,404,334.68	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	1,000	15,950.00	FIDUS INVT CORP COM
Equities	2,647	34,781.58	FIESTA RESTAURANT GROUP INC COM
Equities	5,632	164,172.80	FINANCIAL INSTNS INC COM
Equities	9,310	212,919.70	FINISAR CORPORATION COMMON STOCK
Equities	12,750	102.00	FINOVA GROUP INC COM
Equities	15,071	223,201.51	FIREEYE INC COM
Equities	56,775	3,048,817.50	FIRST AMERN FINL CORP COM STK
Equities	1,089	29,239.65	FIRST BANCORP INC ME COM
Equities	2,803	102,085.26	FIRST BANCORP N C COM
Equities	15,664	172,930.56	FIRST BANCORP P R COM NEW COM NEW
Equities	373	11,316.82	FIRST BANCSHARES INC MISS COM
Equities	924	10,847.76	FIRST BK WILLIAMSTOWN NEW JERSEY COM
Equities	3,705	97,849.05	FIRST BUSEY CORP COM NEW COM NEW
Equities	323	7,590.50	FIRST BUSINESS FINL SVCS INC WIS COM STK
Equities	453	10,301.22	FIRST CHOICE BANCORP COM
Equities	1,279	43,179.04	FIRST CMNTY BANKSHARES
Equities	493	9,125.43	FIRST CMNTY CORP S C COM
Equities	1,762	50,340.34	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01
Equities	7,467	180,850.74	FIRST FINL BANCORP OHIO COM
Equities	9,786	301,310.94	FIRST FINL BANKSHARES INC COM
Equities	1,947	78,191.52	FIRST FINL CORP IND COM
Equities	9,008	233,036.96	FIRST HAWAIIAN INC COM
Equities	25,002	373,279.86	FIRST HORIZON NATL CORP COM
Equities	1,014	21,841.56	FIRST INTERNET BANCORP COM STK
Equities	2,471	97,876.31	FIRST INTERSTATE BANCOSYS/MT
Equities	817	16,405.36	FIRST LONG IS CORP COM
Equities	4,295	162,780.50	FIRST MERCHANTS CORP COM
Equities	275	9,603.00	FIRST MID BANCSHARES INC COM USD4.00
Equities	8,316	170,228.52	FIRST MIDWEST BANCORP INC DEL COM
Equities	559	9,083.75	FIRST NORTHWEST BANCORP COM
Equities	25,393	2,479,626.45	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	6,031	396,116.08	FIRST SOLAR INC COM
Equities	450	8,869.50	FIRST UTD CORP COM
Equities	19,354	1,935,787.08	FIRSTCASH INC COM
Equities	115,892	4,961,336.52	FIRSTENERGY CORP COM
Equities	481,141	2,338,956.87	FIRSTSTRAND LTD ZAR0.01
Equities	29,924	2,727,871.84	FISERV INC COM
Equities	16,807	73,950.80	FITBIT INC CL A CL A
Equities	9,315	1,117,986.30	FIVE BELOW INC COM USD0.01
Equities	3,042	18,343.26	FIVE PRIME THERAPEUTICS INC COM
Equities	1,147	528.77	FIVE STAR SENIOR LIVING INC COM USD0.01
Equities	4,466	-	FIVE STAR SENIOR LIVING INC FOR 33832D106
Equities	4,575	234,651.75	FIVE9 INC COM
Equities	276,126	1,441,184.02	FJORDKRAFT HLDG NOK0.3
Equities	2,300	3,220.00	FL TECH INC COM
Equities	2,233	74,001.62	FLAGSTAR BANCORP INC COM PAR\$ .001
Equities	28,245	7,932,608.25	FLEETCOR TECHNOLOGIES INC COM
Equities	263,121	2,518,067.97	FLEX LTD COM USD0.01
Equities	2,835	34,870.50	FLEXION THERAPEUTICS INC COM
Equities	503	8,581.18	FLEXSTEEL INDS INC COM
Equities	10,840	586,444.00	FLIR SYS INC COM
Equities	5,578	233,718.20	FLOOR & DECOR HLDGS INC CL A CL A
Equities	5,281	17,480.11	FLOTEK INDS INC DEL COM
Equities	15,679	364,850.33	FLOWERS FOODS INC COM
Equities	42,113	2,218,933.97	FLOWSERVE CORP COM
Equities	48,922	602,719.04	FLUIDIGM CORP DEL COM STK
Equities	10,830	364,862.70	FLUOR CORP NEW COM
Equities	2,138	47,463.60	FLUSHING FINL CORP COM
Equities	4,933	371,554.71	FLUTTER ENTERTAINMENT PLC ORD EUR0.09
Equities	31,435	2,607,533.25	FMC CORP COM (NEW)
Equities	1,294	21,182.78	FMR BROS CO DEL
Equities	750	5,805.00	FNCB BANCORP INC COM
Equities	46,981	126,707.76	FNMA COM STK
Equities	1,504	41,074.24	FOCUS FINL PARTNERS INC CL A CL A
Equities	87,467	846,640.62	FOMENTO ECON MEXIC UNITS (REP 1'B& 4'D'SHS)
Equities	454	9,765.54	FONAR CORP COM NEW STK
Equities	36,576	94,580.15	FONTERRA SHAREHOLDERS' FUND UNITS
Equities	8,892	372,752.64	FOOT LOCKER INC COM
Equities	314,201	3,214,276.23	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	2,699	91,388.14	FORESCOUT TECHNOLOGIES INC COM
Equities	1,940	37,927.00	FORESTAR GROUP INC COM
Equities	6,459	101,212.53	FORMFACTOR INC COM STK

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Equities	31,000	110,288.32	FORMOSA PETROCHEM TWD10
Equities	854,720	3,150,901.98	FORMOSA PLASTIC TWD10
Equities	1,703	80,092.09	FORRESTER RESH INC COM
Equities	2,271	11,286.87	FORTERRA INC COM
Equities	15,900	100,643.58	FORTESCUE METALS GRP LTD NPV
Equities	51,835	3,982,483.05	FORTINET INC COM
Equities	65,316	5,324,560.32	FORTIVE CORP COM MON STOCK
Equities	145,699	3,224,694.55	FORTUM OYJ EUR3.40
Equities	21,465	1,226,295.45	FORTUNE BRANDS HOME & SEC INC COM
Equities	1,275	13,515.00	FORTY SEVEN INC COM
Equities	7,222	24,699.24	FORUM ENERGY TECH COM USD0.01
Equities	2,681	158,581.15	FORWARD AIR CORP COM
Equities	55,539	638,698.50	FOSSIL GROUP INC COM
Equities	705	19,274.70	FOSTER L B CO CL A
Equities	1,742	30,972.76	FOUNDATION BLDG MATLS INC COM
Equities	4,972	135,884.76	FOUR CORNERS PPTY TR INC COM
Equities	31,400	1,150,496.00	FOX CORP CL A CL A
Equities	6,941	253,554.73	FOX CORP CL B CL B
Equities	2,687	221,704.37	FOX FACTORY HLDG CORP COM
Equities	17,250	1,467,256.55	FRANCO NEVADA CORP COM NPV
Equities	700	23,800.00	FRANKLIN COVEY CO COM
Equities	3,806	180,785.00	FRANKLIN ELEC INC COM
Equities	10,496	292,418.56	FRANKLIN FINL NETWORK INC COM
Equities	44,292	326,874.96	FRANKLIN STR PPTYS CORP COM
Equities	3,353	18,307.38	FRANKS INTERNATIONAL NVRY5H0 EUR0.01
Equities	4,408	2,166.97	FREDS INC CL A CL A
Equities	116,304	1,350,289.44	FREEPORT-MCMORAN INC
Equities	1,227	7,202.49	FREIGHTCAR AMER INC COM
Equities	1,700	19,363.00	FREQUENCY ELECTRS INC COM
Equities	5,762	453,024.31	FRESENIUS MEDICAL CARE NPV
Equities	2,380	64,141.00	FRESH DEL MONTE PRODUCE INC COM STK
Equities	26,318	1,197,732.18	FRESHPET INC COM
Equities	4,645	32,329.20	FRIEDMAN IND INC COM
Equities	134,651	4,685,854.80	FRKLN RES INC COM
Equities	1,977	24,158.94	FRONT YARD RESIDENTIAL
Equities	27,233	1,185,997.15	FRONTDOOR INC COM
Equities	9,511	16,644.25	FRONTIER COMMUNICATIONS CORP COM NEW COMNEW
Equities	255	14,221.35	FRP HLDGS INC COM
Equities	76	3,942.12	FS BANCORP INC COM USD0.01
Equities	21,527	128,300.92	FS KKR CAPITAL CORP
Equities	21,108	1,769,694.72	FTI CONSULTING INC COM
Equities	2,420	13,503.60	FTS INTL INC COM
Equities	-15	(11,836.11)	FTSE 100 INDEX 7250 P/OPT 16/08/2019
Equities	-30	(43,526.34)	FTSE 100 INDEX 7400 P/OPT 16/08/2019
Equities	-50	(21,635.90)	FTSE 100 INDEX 7550 C/OPT 16/08/2019
Equities	49	623.62	FTSE 100 INDEX JUN 7550 C/OPT 21/06/2019
Equities	-5	(2,163.59)	FTSE 100 INEX 7100 P/OPT 16/08/2019
Equities	13,190	519,418.31	FUCHS PETROLUB SE
Equities	23,800	288,719.14	FUDO TERRA CORPORATION JPY50
Equities	556	98.07	FUELCCELL ENERGY INC COM USD0.0001(POST REV SPLIT)
Equities	31,800	1,096,500.84	FUJI ELECTRIC HOLIDNGS CO Y50
Equities	20,400	259,402.26	FUJI MACHINE MFG NPV
Equities	127,900	6,485,220.90	FUJIFILM HOLDINGS CORP NPV
Equities	8,474	590,836.16	FUJITSU Y50
Equities	1,400	2,618.00	FULL HSE RESORTS INC COM
Equities	3,709	172,097.60	FULLER H B CO COM
Equities	13,954	228,426.98	FULTON FINL CORP PA COM
Equities	1,070	25,915.40	FUNKO INC CL A CL A
Equities	-24	(49,006.87)	FUT CALL AUG 19 NIKKEI-225 21750
Equities	-2	(2,598.85)	FUT PUT AUG 19 NIKKEI-225 20250
Equities	-7	(15,593.09)	FUT PUT AUG 19 NIKKEI-225 20750
Equities	-15	(57,777.98)	FUT PUT AUG 19 NIKKEI-225 21250
Equities	26	2,037,230	FUT SEP 19 CME EMINIRUS2K
Equities	102	15,015,420	FUT SEP 19 EMINI S&P 500
Equities	0	-	FUT SEP 19 ICUS MSCI EAF
Equities	0	-	FUT SEP 19 ICUS MSCI EMG
Equities	3	585,000	FUT SEP 19 IMM EMINI MDCP
Equities	0	-	FUT SEP 19 ME S&P CAN 60
Equities	992	11,596.48	FUTUREFUEL CORP COM STK
Equities	444	8,622.48	FVCBANKCORP INC COM
Equities	326	374.90	FWD INDS INC N Y COM NEW
Equities	1,916	58,744.56	G1 THERAPEUTICS IN COM USD0.0001
Equities	2,176,594	5,761,914.63	G4S PLC ORD 25P
Equities	1,900	14,402.00	GAIA INC NEW CL A CL A
Equities	329	1,358.77	GAIN CAP HLDGS INC COM
Equities	1,597,000	10,762,502.40	GALAXY ENTERTAINME NPV
Equities	3,814	15,828.10	GALECTIN THERAPEUTICS INC COM NEW
Equities	14,738	1,290,901.42	GALLAGHER ARTHUR J & CO COM
Equities	60,516	932,083.79	GALP ENERGIA SGPS EUR1
Equities	860	16,486.20	GAMCO INVS INC COM
Equities	7,482	40,926.54	GAMESTOP CORP NEW CL A
Equities	16,777	653,967.46	GAMING & LEISURE PPTYS INC COM
Equities	7,009	57,193.44	GANNETT CO INC COM
Equities	18,968	340,854.96	GAP INC COM
Equities	25,892	895,863.20	GARDNER DENVER HLDGS INC COM
Equities	63,444	5,062,831.20	GARMIN LTD COMMON STOCK
Equities	5,147	79,006.45	GARRETT MOTION INC COM
Equities	7,316	1,177,437.04	GARTNER INC COM
Equities	7,026	80,166.66	GATES INDL CORP PL COM USD0.01

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Equities	35,149	2,786,964.21	GATX CORP COM
Equities	7,428	456,524.88	GCI LIBERTY INC COM NPV CL A
Equities	5,635	127,576.40	GCP APPLIED TECHNOLOGIES INC COM
Equities	3,900	584,477.72	GECINA EUR7.50
Equities	48,559	896,879.17	GEDEON RICHTER PLC HUF100
Equities	47	37.06	GEE GROUP INC GEE GROUP INC
Equities	174,938	6,740,361.14	GEN MTRS CO COM
Equities	261	2,202.84	GENCO SERIES A PFD STOCK
Equities	2,650	183,936.50	GENERAC HLDGS INC COM STK
Equities	34,390	6,252,789.80	GENERAL DYNAMICS CORP COM
Equities	1,203,343	12,635,101.50	GENERAL ELECTRIC CO
Equities	873	7,307.01	GENERAL FIN CORP DEL COM
Equities	89,056	4,677,221.12	GENERAL MILLS INC COM
Equities	4,209	1,473.15	GENERAL MOLY INC COM STK
Equities	1,465	61,954.85	GENESCO INC COM
Equities	4,402	440,200.00	GENESEE & WYO INC CL A CL A
Equities	4,402	5,458.48	GENESIS HEALTHCARE INC CL A COM CL A COM
Equities	1,500	15,975.00	GENIE ENERGY LTD CL B CL B
Equities	1,795	330,571.41	GENMAB AS DKK1
Equities	3,930	25,505.70	GENMARK DIAGNOSTICS INC COM STK
Equities	2,802	162,992.34	GENOMIC HEALTH INC COM
Equities	57,817	2,202,249.53	GENPACT LIMITED COM STK USD0.01
Equities	20,815	512,257.15	GENTEX CORP COM
Equities	2,698	112,857.34	GENTHERM INC COM NPV
Equities	1,077,000	732,355.22	GENTING SINGAPORE LTD
Equities	11,626	1,204,221.08	GENUINE PARTS CO COM
Equities	75	-	GENVEC INC CPR
Equities	42,560	157,897.60	GENWORTH FINL INC COM CL A COM CL A
Equities	5,059	106,289.59	GEO GROUP INC(THE) COM USD0.01 NEW
Equities	131,539	405,131.45	GEORGIA HEALTHCARE ORD GBP0.01
Equities	1,056	15,956.16	GEOSPACE TECHNOLOGIES CORP COM
Equities	11,116	640,540.39	GERARD PERRIER IND EURO.50
Equities	14,642	20,645.22	GERON CORP COM
Equities	2,686	82,621.36	GETTY RLTY CORP NEW COM
Equities	1,903	57,318.36	GGERMAN AMERN BANCORP INC COM STK
Equities	2,529	102,070.44	GIBRALTAR INDS INC COM
Equities	3,666	107,853.72	G-III APPAREL GROUP LTD COM
Equities	16,600	643,801.80	GILDAN ACTIVEWEAR COM NPV
Equities	423,613	28,619,294.28	GILEAD SCIENCES INC
Equities	497	1,404,853.33	GIVAUDAN SA CHF10
Equities	29,497	1,196,103.35	GLACIER BANCORP INC NEW COM
Equities	1,159	10,871.42	GLADSTONE CAP CORP COM
Equities	2,491	52,859.02	GLADSTONE COML CORP COM STK
Equities	1,342	15,070.66	GLADSTONE INVT CORP COM STK
Equities	1,642	18,932.26	GLADSTONE LAND CORP COM USD0.001
Equities	3,767	63,586.96	GLATFELTER
Equities	18,380	1,385,852.00	GLAUKOS CORP COM
Equities	983,691	19,738,142.35	GLAXOSMITHKLINE ORD GBP0.25
Equities	3,621	190,464.60	GLOBAL BLOOD THERAPEUTICS INC COM
Equities	7,264	4,721.60	GLOBAL EAGLE ENTERTAINMENT INC
Equities	201	6,222.96	GLOBAL INDEMNITY LIMITED CAYMAN LTD
Equities	2,220	23,310.00	GLOBAL MED REIT INC COM NEW COM NEW
Equities	6,310	123,802.20	GLOBAL NET LEASE INC COM NEW COMN STOCK
Equities	94,996	15,211,709.48	GLOBAL PMTS INC COM
Equities	45,425	21,804.00	GLOBALSTAR INC COM
Equities	52,848	535,124.39	GLOBALWAFERS CO LT TWD10
Equities	5,609	237,260.70	GLOBUS MED INC CL A NEW COM STK
Equities	8,517	61,152.06	GLU MOBILE INC COM
Equities	3,096	36,904.32	GLYCOMMETICS INC COM
Equities	15,400	1,059,160.94	GMO PAYMENT GATEWA NPV
Equities	2,940	64,680.00	GMS INC COM
Equities	7,186	10,779.00	GNC HLDGS INC COM CL A GNC HOLDINGS INC
Equities	10,049	704,937.35	GODADDY INC CL A CL A
Equities	5,471	21,774.58	GOGO INC COM
Equities	1,547	5,228.86	GOLD RESOURCE CORP COM
Equities	1,929	27,006.00	GOLDEN ENTMT INC COM
Equities	1,625	31,963.75	GOLDMAN SACHS BDC INC COM SHS
Equities	28,628	5,857,288.80	GOLDMAN SACHS GROUP INC COM
Equities	2,400	42,720.00	GOLUB CAPITAL BDC INC COM
Equities	225,204	2,375,294.72	GOODMAN GROUP NPV
Equities	854	11,093.46	GOODRICH PETE CORP COM PAR \$ COM PAR \$
Equities	18,431	281,994.30	GOODYEAR TIRE & RUBBER CO COM
Equities	22,398	1,070,624.40	GOOSEHEAD INS INC COM CL A COM CL A
Equities	7,874	42,992.04	GOPRO INC CL A CL A
Equities	1,517	49,803.11	GORMAN RUPP CO COM
Equities	2,421	53,697.78	GOSSAMER BIO INC COM USD0.0001
Equities	933	14,069.64	GP STRATEGIES CORP COM STK
Equities	4,494	441,560.96	GPE BRUXELLES LAM NPV
Equities	5,366	408,406.26	GRACE W R & CO DEL NEW COM STK
Equities	13,600	682,448.00	GRACO INC COM
Equities	4,073	46,839.50	GRAFTECH INTL LTD COM
Equities	938	18,956.98	GRAHAM CORP COM STK
Equities	405	279,462.15	GRAHAM HLDGS CO COM
Equities	0	-	GRAINGER PLC ORD GBP0.05
Equities	3,798	1,018,737.54	GRAINGER W W INC COM
Equities	16,166	1,891,745.32	GRAND CANYON ED INC COM STK
Equities	17,995	866,999.10	GRANITE CONST INC COM
Equities	3,735	71,674.65	GRANITE PT MTG TR INC COM
Equities	88,795	1,241,354.10	GRAPHIC PACKAGING HLDG CO COM STK



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Equities	4,964	81,359.96	GRAY T V INC COM CL B
Equities	441	6,174.00	GREAT AJAX CORP COM USD0.01
Equities	1,037	4,459.10	GREAT ELM CAP GROUP INC COM NEW COM NEW
Equities	5,629	62,144.16	GREAT LAKES DREDGE & DOCK CORP NEW COM
Equities	4,618	276,387.30	GREAT SOUTH BANCORP INC COM
Equities	90,010	2,076,756.45	GREAT WEST LIFE CO NPV
Equities	4,257	152,060.04	GREAT WESTN BANCORP INC COM
Equities	3,358	27,904.98	GREEN BRICK PARTNERS INC COM
Equities	3,724	182,103.60	GREEN DOT CORP COM STK
Equities	2,702	29,127.56	GREEN PLAINS INC COM STK
Equities	12,575	382,280.00	GREENBRIER COS INC COM STK
Equities	21,461	291,654.99	GREENHILL & CO INC COM
Equities	4,168,000	1,659,197.44	GREENLAND HONG KONG HOLDINGS LTD HKD0.5
Equities	1,047	8,889.03	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	1,811	22,257.19	GREENSKY INC CL A
Equities	275	12,003.75	GREIF INC
Equities	2,094	68,159.70	GREIF INC
Equities	895	31,638.25	GRIFFIN INDUSTRIAL REALTY INC. COM USD0.01
Equities	2,719	46,005.48	GRIFFON CORP COM
Equities	33,729	998,675.23	GRIFOLS SA
Equities	564	6,282.96	GRITSTONE ONCOLOGY INC COM
Equities	1,382	113,171.98	GROUP 1 AUTOMOTIVE INC COM
Equities	33,777	120,921.66	GROUPON INC COM USD0.0001
Equities	1,100,760	3,182,528.33	GROWTHPOINT PROPER A-REIT
Equities	6,762	527,368.38	GRUBHUB INC COM
Equities	320,704	1,858,955.24	GRUPO FINANCIERO BANORTE S A B DE C V
Equities	101	236.34	GSE SYS INC COM STK
Equities	1,427	25,115.20	GTT COMMUNICATIONS INC COM
Equities	3,133	21,461.05	GTY TECHNOLOGY HOLDINGS INC COM USD0.0001 CLASS A
Equities	354,019	1,597,333.73	GUANGZHOU BAIYUNSHAN PHARMACEUTICAL CO 'H'CN1
Equities	719	24,265.85	GUARANTY BANCSHARES INC TEX COM USD1.00
Equities	13,622	1,175,987.26	GUARDANT HEALTH INC COM
Equities	4,478	72,319.70	GUESS INC COM
Equities	15,060	1,526,782.80	GUIDEWIRE SOFTWARE INC COM USD0.0001
Equities	2,541	18,041.10	GULF IS FABRICATION INC COM
Equities	12,244	60,118.04	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	1,175	8,389.50	GWG HLDGS INC COM
Equities	2,393	69,612.37	H & E EQUIP SVCS INC COM
Equities	4,400	174,079.95	H.LUNDBECK A/S DKK5
Equities	1,236	12,965.64	HABIT RESTAURANTS INC COM CL A COM CL A
Equities	1,736	29,147.44	HACKETT GROUP INC COM STK
Equities	17,810	2,143,255.40	HAEMONETICS CORP MASS COM
Equities	7,298	159,826.20	HAIN CELESTIAL GROUP INC COM
Equities	181,270	3,052,012.07	HAKUHODO DY HLDGS NPV
Equities	11,864	2,097.56	HALCON RES CORP COM PAR\$ NEW COM PAR\$ NEW
Equities	118,167	2,687,117.58	HALLIBURTON CO COM
Equities	2,900	41,267.00	HALLMARK FINL SVCS INC COM NEW COM NEW
Equities	9,736	167,264.48	HALOZYME THERAPEUTICS INC COM
Equities	2,100	-	HAMILTON BANCORP INC FLA COM
Equities	839	15,982.95	HAMILTON BEACH BRANDS HLDG CO COM USD0.01 CL A WI
Equities	15,601	890,193.06	HAMILTON LANE INC CL A CL A
Equities	8,560	277,264.97	HANA FINANCIAL GRP KRW5000
Equities	6,570	263,194.20	HANCOCK WHITNEY CORP
Equities	27,591	475,117.02	HANESBRANDS INC COM STK
Equities	131,700	3,278,803.20	HANG SENG BANK NPV
Equities	2,824	54,079.60	HANGER INC COM
Equities	1,200	42,992.39	HANKYU HANSHIN HOLDINGS INC NPV
Equities	2,740	61,019.80	HANMI FINL CORP COM NEW COM NEW
Equities	5,314	149,748.52	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAP INC COM
Equities	15,505	2,510,838.81	HANNOVER RUECK SE ORD NPV(REGD)
Equities	23,342	2,994,778.60	HANOVER INS GROUP INC COM
Equities	13,262	475,177.46	HARLEY DAVIDSON COM USD0.01
Equities	8,430	46,786.50	HARMONIC INC COM
Equities	854	7,429.80	HARROW HEALTH INC COM USD0.001
Equities	49,967	1,371,094.48	HARSCO CORP COM
Equities	248,000	314,463.40	HARTELEGA HOLDINGS MYR0.5
Equities	690	1,518.00	HARTE HANKS INC COM NEW COM NEW
Equities	148,459	8,272,135.48	HARTFORD FINL SVCS GROUP INC COM
Equities	2,412	4,824.00	HARVARD BIOSCIENCE INC COM
Equities	327,950	936,665.38	HARVEY NORMAN HLDG NPV
Equities	9,229	975,320.72	HASBRO INC COM
Equities	216,500	2,190,319.29	HASEKO CORPORATION NPV
Equities	820	13,964.60	HAVERTY FURNITURE COS INC COM STK
Equities	8,681	378,057.55	HAWAIIAN ELEC INDS INC COM
Equities	33,815	927,545.45	HAWAIIAN HOLDINGS INC COM
Equities	291	12,632.31	HAWKINS INC COM
Equities	879	27,960.99	HAYNES INTL INC COM NEW COM NEW
Equities	623,283	1,246,199.35	HAYS PLC ORD GBP0.01
Equities	1,041	2,456.76	HC2 HLDGS INC COM
Equities	96,455	13,037,822.35	HCA HEALTHCARE INC COM
Equities	656	26,548.32	HCI GROUP INC COM NPV
Equities	39,755	1,271,364.90	HCP INC COM REIT
Equities	13,508	544,102.24	HD SUPPLY HLDGS INC. COM
Equities	980	25,401.60	HEALTH INS INNOVATIONS INC COM CL A COM CL A
Equities	88,711	2,778,428.52	HEALTHCARE RLTY TR
Equities	5,534	167,790.88	HEALTHCARE SVCS GROUP INC COM
Equities	17,548	481,341.64	HEALTHCARE TR AMER INC CL A NEW CL A NEW
Equities	4,514	295,215.60	HEALTH EQUITY INC COM
Equities	12,717	328,861.62	HEALTHSTREAM INC COM STK ISIN# US42222N1037

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Equities	4,815	87,007.05	HEARTLAND EXPRESS INC COM
Equities	3,640	162,817.20	HEARTLAND FINL USA INC COM STK
Equities	38,396	69,112.80	HECLA MNG CO COM
Equities	5,632	582,179.84	HEICO CORP NEW CL A CL A
Equities	1,738	232,561.78	HEICO CORP NEW COM
Equities	19,768	1,601,939.60	HEIDELBERGCEMENT NPV
Equities	18,744	561,757.68	HEIDRICK & STRUGGLES INTL INC COM
Equities	41,800	413,183.98	HEIJMANS N.V.-ORD ORSHR
Equities	6,440	676,916.40	HEINEKEN HOLDING EUR1.6 A
Equities	63,204	7,063,794.97	HEINEKEN NV EUR1.60
Equities	1,966	256,739.94	HELEN TROY LTD COM STK
Equities	2,084	96,718.44	HELIOS TECHNOLOGIES INC
Equities	2,143	4,714.60	HELIUS MED TECHNOLOGIES INC COM NPV CL A(POST REV SPLT)
Equities	10,074	86,938.62	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	45,217	2,238,920.88	HELLA GMBH & CO.KG NPV
Equities	7,855	397,620.10	HELMERICH & PAYNE INC COM
Equities	675	8,721.00	HEMISPHERE MEDIA GROUP INC CL A CL A
Equities	44	193.16	HEMISPHERX BIOPHARMA INC COM USD0.001(POST REV SPLT)
Equities	486,541	2,681,035.53	HENDERSON LAND DEVELOPMENT HKD2
Equities	12,298	859,630.20	HENRY SCHEIN INC COMMON STOCK
Equities	9,834	420,501.84	HERBALIFE NUTRITION LTD COM STK
Equities	21,073	965,775.59	HERC HLDGS INC COM
Equities	3,480	44,613.60	HERCULES CAPITAL INC
Equities	1,596	19,551.00	HERITAGE COMM CORP COM STK
Equities	446	11,734.26	HERITAGE CRYSTAL CLEAN INC COM STK
Equities	2,733	80,732.82	HERITAGE FINL CORP WASH COM
Equities	6,333	97,591.53	HERITAGE INS HLDGS INC COM
Equities	4,392	196,322.40	HERMAN MILLER INC COM STK USD0.20
Equities	610	440,558.45	HERMES INTL NPV
Equities	3,018	56,104.62	HERON THERAPEUTICS INC COM
Equities	47,522	786,013.88	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW
Equities	11,312	1,516,147.36	HERSHEY COMPANY COM STK USD1
Equities	5,073	80,965.08	HERTZ GLOBAL HLDGS INC NEW COM
Equities	540	45,991.80	HESKA CORP COM RESTRICTED NEW STOCK
Equities	29,559	1,879,065.63	HESS CORP COM STK
Equities	110,515	1,652,199.25	HEWLETT PACKARD ENTERPRISE CO COM
Equities	78,600	4,367,890.32	HEXAGON AB SERB'NPV
Equities	44,886	3,630,379.68	HEXCEL CORP NEW COM
Equities	43,310	353,129.00	HEXPOL NPV (POST SPLIT) B
Equities	28,443	517,662.60	HIBBETT SPORTS INC COM STK
Equities	9,309	16,942.38	HIGH POINT RESOURCES CORPORATION COM USD0.001
Equities	8,557	353,404.10	HIGHWOODS PPTYS INC COM
Equities	14,985	328,409.68	HIKMA PHARMACEUTIC ORD GBP0.10
Equities	3,158	8,526.60	HILL INTL INC COM
Equities	4,796	189,777.72	HILLENBRAND INC COM STK
Equities	28,851	3,018,391.62	HILL-ROM HLDGS INC COM STK
Equities	6,549	139,297.23	HILLTOP HLDGS INC COM STK
Equities	7,524	239,413.68	HILTON GRAND VACATIONS INC COM
Equities	45,658	4,462,612.92	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW
Equities	99	19,602.99	HINGHAM INSTN SVGS MASS COM
Equities	179,100	9,209,337.29	HITACHI HIGH-TECH NPV
Equities	251,400	2,839,741.98	HITACHI METALS NPV
Equities	3,951,000	6,271,027.20	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED
Equities	800	16,800.00	HMN FINL INC COM
Equities	6,874	222,648.86	HMS HLDGS CORP COM
Equities	3,009	106,458.42	HNI CORP COM
Equities	18,188	2,218,308.20	HOCHTIEF AG NPV
Equities	12,843	594,374.04	HOLLYFRONTIER CORP COM
Equities	34,424	1,653,040.48	HOLOGIC INC COM
Equities	603	23,203.44	HOME BANCORP INC COM STK
Equities	12,404	238,901.04	HOME BANCSHARES INC COM
Equities	134,291	27,928,499.27	HOME DEPOT INC COM
Equities	1	-	HOMESTEAD GOLD & SILVER LTD COM
Equities	2,599	77,034.36	HOMESTREET INC INC
Equities	715	17,975.10	HOMETRUST BANCSHARES INC COM
Equities	628	12,289.96	HOMOLOGY MEDICINES INC COM
Equities	84,800	211,320.85	HON HAI PRECISION TWD10
Equities	613,200	15,850,770.37	HONDA MOTOR CO NPV
Equities	99,923	17,445,556.57	HONEYWELL INTL INC COM STK
Equities	28,500	1,006,118.40	HONG KONG EXCHANGES & CLEAR
Equities	959	19,774.58	HOOKER FURNITURE CORP COM
Equities	10,851	149,526.78	HOPE BANCORP INC COM
Equities	393	7,455.21	HOPFED BANCORP INC COM
Equities	3,305	133,158.45	HORACE MANN EDUCATORS CORP COM
Equities	3,004	49,085.36	HORIZON BANCORP INC/IN COM
Equities	2,336	8,386.24	HORIZON GLOBAL CORP COM
Equities	473	5,581.40	HORIZON TECHNOLOGY FIN CORP COM STOCK
Equities	58,592	1,409,723.52	HORIZON THERAPEUTICS PLC COM USD0.0001
Equities	22,755	922,487.70	HORMEL FOODS CORP COM
Equities	4,093	5,116.25	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	13,999	349,975.00	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	377,241	6,873,331.02	HOST HOTELS & RESORTS INC REIT
Equities	44,916	648,587.04	HOTESS BRANDS INC CL A CL A
Equities	8,220	47,347.20	HOUGHTON MIFFLIN HARCOURT CO COM
Equities	50,542	2,250,635.26	HOULIHAN LOKEY INC CL A CL A
Equities	2,000	10,480.00	HOUSTON WIRE & CABLE CO COM STK
Equities	506	3,845.60	HOVNANIAN ENTERPRISES INC
Equities	1,027	15,579.59	HOWARD BANCORP INC COM
Equities	3,326	411,891.84	HOWARD HUGHES CORP COM STOCK

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Equities	159,300	12,204,030.07	HOYA CORP NPV
Equities	380,177	7,903,879.83	HP INC COM
Equities	48,056	401,765.77	HSBC HLDGS ORD USD0.50(UK REG)
Equities	945	1,568.70	HTG MOLECULAR DIAGNOSTICS INC COM
Equities	2,582	108,392.36	HUB GROUP INC CL A
Equities	4,215	549,636.00	HUBBELL INC COM
Equities	3,202	546,005.04	HUBSPOT INC COM
Equities	48,362	921,460.18	HUCHEMS FINE CHEM KRW1000
Equities	79,988	432,735.08	HUDBAY MINERALS INC COM STK
Equities	340	4,233.00	HUDSON GLOBAL INC HUDSON GLOBAL INC
Equities	1,589	21,912.31	HUDSON LTD
Equities	12,172	404,962.44	HUDSON PACIFIC PROPERTIES INC COM
Equities	888	763.50	HUDSON TECHNOLOGIES INC COM STK
Equities	26,300	447,583.58	HUFVUDSTADEN AB SER'A NPV
Equities	10,583	2,807,669.90	HUMANA INC COM
Equities	93,013	8,502,318.33	HUNT J B TRANS SVCS INC COM
Equities	504,745	6,975,575.90	HUNTINGTON BANCSHARES INC COM
Equities	3,194	717,819.56	HUNTINGTON INGALLS INDS INC COM
Equities	17,694	361,665.36	HUNTSMAN CORP COM STK
Equities	624	22,189.44	HURCO CO COM
Equities	1,780	89,676.40	HURON CONSULTING GROUP INC COM STK
Equities	22,900	217,477.71	HUSKY ENERGY INC COM NPV
Equities	3,020	229,912.60	HYATT HOTELS CORP COM CL A COM CL A
Equities	1,312	72,501.12	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	550	112,176.85	HYUNDAI MOBIS KRW5000
Equities	1,400	8,232.00	I D SYS INC DEL COM
Equities	551	16,226.95	I3 VERTICALS INC CL A CL A
Equities	11,026	427,588.28	IAA SPINCO INC
Equities	5,896	1,282,556.88	IAC / INTERACTIVECORP COM PAR \$ .001 STK
Equities	1,352,948	13,506,102.40	IBERDROLA SA EURO.75
Equities	38,881	2,949,123.85	IBERIABANK CORP COM
Equities	107	681.59	ICAD INC COM NEW
Equities	1,548	112,694.40	ICF INTL INC COM STK
Equities	1,990	47,043.60	ICHOR HOLDINGS LTD COM USD0.0001
Equities	221,766	1,162,133.30	ICL-ISRAEL CHEM ILS1
Equities	60,069	9,248,823.93	ICON PLC COM
Equities	393	334.05	ICONIX BRAND GROUP INC COM USD0.001(POST REV SPLIT)
Equities	1,425	358,971.75	ICU MED INC COM
Equities	3,963	398,004.09	IDACORP INC COM
Equities	19,800	595,433.45	IDEMITSU KOSAN CO NPV
Equities	917	4,695.04	IDENTIV INC
Equities	2,400	6,408.00	IDERA PHARMACEUTICALS INC COM USD0.001 (POST REV SPLIT)
Equities	5,509	948,319.26	IDEX CORP COM
Equities	6,820	1,877,750.60	IDEXX LABS INC COM
Equities	2,609	24,707.23	IDT CORP CL B NEW CL B NEW
Equities	2,236	42,148.60	IES HLDGS INC COM
Equities	58,708	3,740,873.76	IHS MARKIT LTD COM
Equities	13,100	211,564.88	IDA GROUP LTD
Equities	4,310	157,573.60	II-VI INC COM
Equities	43,020	6,487,846.20	ILL TOOL WKS INC COM
Equities	16,971	6,247,873.65	ILLUMINA INC COM
Equities	192	960.00	IMAGE SENSING SYS INC COM
Equities	10,308	946,143.30	IMCD NV EURO.16
Equities	768,231	10,148,812.72	IMI ORD GBP0.28571428
Equities	1,934	14,717.74	IMMERION CORP COM
Equities	301	1,956.50	IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10
Equities	7	80.29	IMMUNIC INC COM USD0.0001
Equities	12,057	26,163.69	IMMUNOGEN INC COM
Equities	13,261	183,930.07	IMMUNOMEDICS INC COM
Equities	498	1,543.80	IMPAC MTG HLDGS INC COM NEW COM NEW
Equities	249,699	5,868,981.29	IMPERIAL BRANDS PLC GBP0.10
Equities	16,179	463,042.98	IMPINJ INC COM
Equities	67,200	2,819,231.48	INABA DENKISANGYO NPV
Equities	27,700	2,353,392.00	INCYTE CORP COM
Equities	1,009	39,068.48	INDEPENDENCE HLDG CO NEW COM NEW
Equities	6,973	80,677.61	INDEPENDENCE RLTY TR INC COM
Equities	2,512	191,288.80	INDEPENDENT BK CORP MASS COM
Equities	1,854	40,398.66	INDEPENDENT BK CORPORATION
Equities	2,996	164,660.16	INDEPENDENT BK GROUP INC COM
Equities	197,480	2,402,974.06	INDL BANK OF KOREA KRW5000
Equities	266,600	191,540.61	INDOFOOD CBP SUKSES MAKMUR T PLACEMENT
Equities	3,226,000	2,353,689.60	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	5,273	109,783.86	INDUSTRIAL LOGISTICS PPTYS TR COM SHS BEN INT COM SHS BEN INT
Equities	54,000	1,727,404.02	INDUTRADE AB NPV
Equities	403,091	7,138,072.61	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	11,157	32,466.87	INFINERA CORP COM STK USD0.001
Equities	1	-	INFINITY MNG CORP COM NEW STK
Equities	5,586	10,054.80	INFINITY PHARMACEUTICALS INC COM STK
Equities	382,044	4,059,998.89	INFORMA PLC (GB) ORD GBP0.001
Equities	16,510	176,657.00	INFOSYS LIMITED ADR
Equities	151,166	1,755,219.42	ING GROEP N.V. EURO.01
Equities	2,073	183,617.77	INGENICO GROUP EUR1
Equities	2,073	-	INGENICO GROUP RTS 07-03-2019
Equities	35,023	4,436,363.41	INGERSOLL-RAND PLC COM STK
Equities	40,402	4,249,078.34	INGEVITY CORP COM
Equities	7,384	229,863.92	INGLES MKTS INC CL A
Equities	5,348	441,156.52	INGREDION INC COM
Equities	3,382	12,919.24	INNERWORKINGS INC COM
Equities	481	432.90	INNODATA INC COM

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Equities	1,832	53,329.52	INNPHOS HLDGS INC COM STK
Equities	1,795	163,775.80	INNSPEC INC COM STK
Equities	1,044	1,211.04	INNOVATE BIOPHARMACEUTICALS INC COM PAR \$0.0001 NEW COM PAR \$0.001 NEW
Equities	808	99,836.48	INNOVATIVE INDL PPTYS INC COM
Equities	5,200	26,520.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	79,765	1,161,378.40	INNOVIVA INC COM
Equities	1,247	83,249.72	INOGEN INC COM
Equities	4,546	65,962.46	INOVALON HLDGS INC COM CL A COM CL A
Equities	6,875	20,212.50	INOVIO PHARMACEUTICALS INC COM NEW COM NEW
Equities	2,948	147,694.80	INPHI CORP COM
Equities	254,952	1,477,817.80	INS AUSTRALIA NPV
Equities	2,711	12,985.69	INSEGO CORP COM
Equities	25,164	1,464,544.80	INSIGHT ENTERPRISES INC COM
Equities	200	210.00	INSIGNIA SYS INC COM
Equities	43,293	1,108,300.80	INSMED INC COM PAR \$ 01
Equities	13,630	1,664,768.20	INSPIRITY INC COM
Equities	25,041	1,518,736.65	INSPIRE MED SYS INC COM
Equities	1,641	97,180.02	INSTALLED BLDG PRODS INC COM
Equities	1,608	33,478.56	INSTEEL INDS INC COM
Equities	2,559	108,757.50	INSTRUCTURE INC COM
Equities	4,179	498,889.02	INSULET CORP COM STK
Equities	82,851	7,672,950.47	INTACT FINL CORP COM NPV
Equities	2,626	220,373.92	INTEGER HLDGS CORP COM
Equities	4,796	267,856.60	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	534,128	25,568,707.36	INTEL CORP COM
Equities	2,216	36,275.92	INTELLIA THERAPEUTICS INC COM
Equities	225	1,302.75	INTELLICHECK INC
Equities	1,311	87,168.39	INTER PARFUMS INC COM
Equities	5,059	274,197.80	INTERACTIVE BROKERS GROUP INC CL COM
Equities	1,624	129,221.68	INTERCEPT PHARMACEUTICALS INC COM
Equities	124,145	10,669,021.30	INTERCONTINENTAL EXCHANGE INC COM
Equities	30,679	2,019,415.90	INTERCONTL HOTELS ORD GBP0.208521303
Equities	2,509	161,579.60	INTERDIGITAL INC COM
Equities	3,772	57,824.76	INTERFACE INC COM
Equities	1,654	4,978.54	INTERNAP CORP COM PAR \$ .001 NEW
Equities	112,683	15,538,985.70	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	996	14,043.60	INTERNATIONAL MONEY EXPRESS INC COM
Equities	1,585	30,115.00	INTERNATIONAL SEAWAYS INC INTERNATIONAL SEAWAYS INC COMMON STOCK
Equities	1,522	68,322.58	INTERNATIONAL SPEEDWAY CORP CL A
Equities	280	203.00	INTERPACE DIAGNOSTICS GROUP INC COM NEW COM NEW
Equities	109,199	2,466,805.41	INTERPUBLIC GROUP COMPANIES INC COM
Equities	2,269	51,642.44	INTERSECT ENT INC COM
Equities	34,290	2,401,121.45	INTERTEK GROUP ORD GBP0.01
Equities	41,310	3,143,277.90	INTERXION HOLDING NV COM EURO.10
Equities	483,174	1,035,548.98	INTESA SANPAOLO NPV
Equities	239	1,149.59	INTEST CORP COM
Equities	1,659	8,029.56	INTEVAC INC COM
Equities	4,371	164,830.41	INTL BANCSHARES CORP COM
Equities	1,835	72,647.65	INTL FCSTONE INC COM
Equities	7,957	1,154,481.13	INTL FLAVORS & FRAGRANCES INC COM
Equities	68,661	2,974,394.52	INTL PAPER CO COM
Equities	2,108	27,361.84	INTRA-CELLULAR THERAPIES INC COM
Equities	8,235	27,669.60	INTREPID POTASH INC COM
Equities	5,185	39,717.10	INTREXON CORP COM
Equities	686	16,024.96	INTRICON CORP COM
Equities	94,315	24,647,338.95	INTUIT COM
Equities	36,629	19,213,741.95	INTUITIVE SURGICAL INC COM NEW STK
Equities	1,298	545.16	INUVO INC COM NEW COM NEW
Equities	3,280	17,023.20	INVACARE CORP COM
Equities	31,694	648,459.24	INVESCO LTD COM STK USD0.20
Equities	12,403	199,936.36	INVESCO MTG CAP INC COM STK
Equities	858	20,463.30	INVESTAR HLDG CORP COM
Equities	59,720	2,871,364.27	INVESTOR AB SERB'NPV
Equities	56,105	625,570.75	INVESTORS BANCORP INC NEW COM
Equities	1,061	62,248.87	INVESTORS REAL ESTATE TRUST COM NEW COM SHS OF BENFCL INTRST(POST REV SPLT)
Equities	37	6,179.00	INVESTORS TITLE CO INC COM
Equities	6,175	145,112.50	INVITAE CORP COM
Equities	28,347	757,715.31	INVITATION HOMES INC COM
Equities	774	6,230.70	ION GEOPHYSICAL CORP COM NEW COM NEW
Equities	9,526	612,236.02	IONIS PHARMACEUTICALS INC COM
Equities	4,856	119,069.12	IOVANCE BIOTHERAPEUTICS INC COM
Equities	3,088	476,324.00	IPG PHOTONICS CORP COM
Equities	29,860	4,080,548.24	IPSEN EUR1
Equities	3,273,556	2,528,916.69	IQE PLC ORD GBP0.01
Equities	14,440	2,323,396.00	IQVIA HLDGS INC COM USD0.01
Equities	110,958	2,851,646.51	IRB BRASIL RESSEGU COM NPV
Equities	1,581	125,025.48	IRHYTHM TECHNOLOGIES INC COM
Equities	43	195.65	IRIDEX CORP COM
Equities	8,052	187,289.52	IRIDIUM COMMUNICATIONS INC COM STK
Equities	1,975	180,989.00	IROBOT CORP COM
Equities	21,543	674,295.90	IRON MTN INC NEW COM
Equities	10,009	109,498.46	IRONWOOD PHARMACEUTICALS INC COM CL A
Equities	491,793	4,591,325.90	ISHARES FTSE 100 UCITS ETF (INC)
Equities	-1,100	(72,600.00)	ISHARES MSCI EMERGING MKTS. CALL OPTION W/STK \$44.00 PER SHARE 16-AUG-2019
Equities	-110	(5,280.00)	ISHARES MSCI EMERGING MKTS. PUT OPTION W/STK \$41.00 PER SHARE 16-AUG-2019
Equities	-329	(23,688.00)	ISHARES MSCI EMERGING MKTS. PUT OPTION W/STK \$42.00 PER SHARE 16-AUG-2019
Equities	-658	(90,146.00)	ISHARES MSCI EMERGING MKTS. PUT OPTION W/STK \$43.00 PER SHARE 16-AUG-2019
Equities	200	23,700.00	ISRAMCO INC COM NEW
Equities	431,336	13,037,482.70	ISS A/S DRK1

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Equities	6,645	82,530.90	ISTAR INC
Equities	203	1,049.51	ITERIS INC NEW COM
Equities	724,350	13,853,008.88	ITOCHU CORP NPV
Equities	24,447	1,529,648.79	ITRON INC COM STK NPV
Equities	78,063	5,111,565.24	ITT INC COM
Equities	102,525	326,385.31	IVANHOE MINES LTD COM STK
Equities	3,367	4,377.10	IVERIC BIO INC COM
Equities	1,166	187,667.70	J & J SNACK FOODS CORP COM STK NPV
Equities	830	9,320.90	J ALEXANDERS HLDGS INC COM CL A
Equities	1,735	3,452.65	J JILL INC COM
Equities	15,002	1,333,527.78	J2 GLOBAL INC COM
Equities	11,357	358,881.20	JABIL INC
Equities	6,125	820,260.00	JACK HENRY & ASSOC INC COM
Equities	12,398	1,009,073.22	JACK IN THE BOX INC COM
Equities	10,265	866,263.35	JACOBS ENGR GROUP INC COM
Equities	6,430	53,176.10	JAGGED PEAK ENERGY INC COM
Equities	2,465	1,725.50	JAKKS PAC INC COM
Equities	767,292	10,068,961.96	JAMES HARDIE INDUSTRIES PLC
Equities	1,341	62,892.90	JAMES RIVER GROUP HOLDINGS COM USD0.0002
Equities	7,135	152,689.00	JANUS HENDERSON GROUP PLC ORD USD1.50
Equities	21,800	346,404.31	JAPAN EXCHANGE GROUP INC NPV
Equities	72,500	736,170.41	JAPAN POST BANK CO NPV
Equities	11,400	718,428.00	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)
Equities	20,300	774,039.00	JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)
Equities	2,433	346,848.48	JAZZ PHARMACEUTICALS PLC COM USD0.0001
Equities	15,435	607,212.90	JBG SMITH PROPERTIES COM USD0.01 WI
Equities	439,500	2,433,352.90	JBS SA COM NPV
Equities	18,224	552,873.02	JC DECAUX SA NPV
Equities	23,785	457,385.55	JEFFERIES FINL GROUP INC COM
Equities	4,945	104,982.35	JELD-WEN HLDG INC COM
Equities	986	20,213.00	JERNIGAN CAP INC COM
Equities	89,089	1,647,255.61	JETBLUE AWYS CORP COM
Equities	41,600	570,677.56	JGC CORP NPV
Equities	1,700,000	2,419,712.00	JIANGSU EXPRESSWAY 'H'CNV1
Equities	820,878	1,092,752.79	JIANGXI COPPER CO 'H'CNV1
Equities	14,520	1,758,807.60	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	502,977	70,054,636.56	JOHNSON & JOHNSON COM USD1
Equities	79,847	3,298,479.57	JOHNSON Ctls INTL PLC COM USD0.01
Equities	560	41,759.20	JOHNSON OUTDOORS INC CL A
Equities	453	8,244.60	JOINT CORP COM
Equities	49,070	269,892.18	JOLLIBEE FOODS PHP1
Equities	3,508	493,540.52	JONES LANG LASALLE INC COM STK
Equities	658	3,257.10	JOUNCE THERAPEUTICS INC. COM
Equities	427,204	47,761,407.20	JPMORGAN CHASE & CO COM
Equities	135,600	2,140,853.91	JSR CORP NPV
Equities	162,067	7,224,032.64	JULIUS BAER GRUPPE CHF0.02 (REGD)
Equities	42,472	1,131,029.36	JUNIPER NETWORKS INC COM
Equities	220,550	1,093,947.65	JXTG HOLDINGS INC NPV
Equities	64,834	1,209,383.89	K + S AG -REG.SHS- SHS
Equities	36,989	1,124,835.49	K12 INC COM STOCK USD.0001
Equities	830	75,372.30	KADANT INC COM
Equities	6,219	12,811.14	KADMON HLDGS INC COM
Equities	1,287	125,624.07	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	174,600	2,395,199.55	KAJIMA CORP NPV
Equities	127,030	2,452,407.65	KAKAKU.COM. INC NPV
Equities	1,400	65,491.00	KAKEN PHARM NPV
Equities	801	5,110.38	KALA PHARMACEUTICALS INC. COM
Equities	561	12,426.15	KALVISTA PHARMACEUTICALS INC COM
Equities	2,079	132,411.51	KAMAN CORP COM
Equities	32,800	776,313.35	KAMIGUMI CO LTD NPV
Equities	151,000	1,730,179.14	KANSAI ELECTRIC POWER CO NPV
Equities	60,800	4,633,079.64	KAO CORP NPV
Equities	11,026	275,650.00	KAR AUCTION SVCS INC COM STK
Equities	353,345	236,801.66	KAROON ENERGY LTD
Equities	2,156	12,914.44	KARYOPHARM THERAPEUTICS INC COM
Equities	3,680	146,129.13	KB FINANCIAL GROUP KRW5000
Equities	6,457	166,138.61	KB HOME COM
Equities	59,461	3,903,045.80	KBC GROEP NV NPV
Equities	10,698	266,808.12	KBR INC COM
Equities	137,300	3,496,218.21	KDDI CORP NPV
Equities	3,697	24,843.84	KEANE GROUP INC COM
Equities	7,507	99,768.03	KEARNY FINL CORP MD COM
Equities	21,177	1,134,451.89	KELLOGG CO COM USD0.25
Equities	2,532	66,313.08	KELLY SERVICES INC CL A COM
Equities	4,351	81,842.31	KEMET CORP COM NEW
Equities	23,936	2,065,437.44	KEMPER CORP DEL COM
Equities	6,463	239,066.37	KENNAMETAL INC CAP
Equities	10,437	214,689.09	KENNEDY-WILSON HLDGS INC COM
Equities	5,220	3,091,753.24	KERING
Equities	254,991	1,070,554.21	KERRY PROPERTIES HKD1
Equities	39,849	1,151,636.10	KEURIG DR PEPPER INC COM
Equities	147	2,813.58	KEWAUNEE SCIENTIFIC CORP COM
Equities	1,915	4,308.75	KEY ENERGY SVCS INC DEL COM
Equities	260	2.60	KEY ENERGY SVCS INC DEL WT EXP
Equities	143	712.14	KEY TRONIC CORP COM
Equities	426,709	7,574,084.75	KEYCORP NEW COM
Equities	17,567	10,782,492.21	KEYENCE CORP NPV
Equities	69,834	6,271,791.54	KEYSIGHT TECHNOLOGIES INC COM
Equities	17,238	604,881.42	KFORCE INC

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Equities	8,300	361,304.99	KIKKOMAN CORP NPV
Equities	8,337	615,353.97	KILROY RLTY CORP COM
Equities	6,971	113,209.04	KIMBALL ELECTRONICS INC COM
Equities	3,525	61,440.75	KIMBALL INTL INC CL B
Equities	40,600	5,411,168.00	KIMBERLY-CLARK CORP COM
Equities	35,336	653,009.28	KIMCO RLTY CORP COM
Equities	376,069	7,852,320.72	KINDER MORGAN INC DEL COM
Equities	2,417	20,133.61	KINDRED BIOSCIENCES INC COM
Equities	709,000	766,854.40	KINGDEE INTL SOFTW HKD0.025
Equities	3,305,155	9,039,705.94	KINGFISHER ORD GBP0.157142857
Equities	149,000	322,316.80	KINGSOFT CORP LTD USD.0005
Equities	667	5,769.55	KINGSTONE COS INC COM
Equities	449	6,079.46	KINIKSA PHARMACEUTICALS-A
Equities	1,267	115,905.16	KINSALE CAP GROUP INC COM
Equities	44,400	579,005.01	KINTETSU WORLD EXP NPV
Equities	3,776	298,304.00	KIRBY CORP COM
Equities	34,800	750,490.06	KIRIN HOLDINGS CO NPV
Equities	1,692	3,823.92	KIRKLANDS INC COM
Equities	6,699	101,355.87	KITE RLTY GROUP TR COM NEW COM NEW
Equities	62,100	957,379.80	KITO CORP NPV
Equities	37,254	941,408.58	KKR & CO INC CL A CL A
Equities	2,176	43,345.92	KKR REAL ESTATE FIN TR INC COM
Equities	50,163	5,929,266.60	KLA CORPORATION COM USD0.001
Equities	105,200	894,405.05	KLAB INC NPV
Equities	92,250	3,097,000.82	KLEPIERRE EUR1.40
Equities	1,554	31,748.22	KLX ENERGY SVCS HLDGS INC COM
Equities	10,957	359,827.88	KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01
Equities	3,544	81,441.12	KNOLL INC COM NEW COM
Equities	6,384	116,891.04	KNOWLES CORP COM
Equities	2,400	171,746.80	KOBAYASHI PHARMACEUTICALS NPV
Equities	12,745	606,024.75	KOHL'S CORP COM
Equities	269,432	6,068,467.26	KON AHOLD DELHAIZE EUR0.01
Equities	279,938	1,245,844.60	KON BAM GROEP NV EUR0.10
Equities	8,144	481,340.70	KONE CORPORATION NPV ORD 'B'
Equities	1,698,722	5,223,162.56	KONINKLIJKE KPN
Equities	22,460	629,329.20	KONTOOR BRANDS INC COM NPV WI
Equities	5,166	5,630.94	KOPIN CORP COM
Equities	1,646	48,326.56	KOPPERS HLDGS INC COM
Equities	4,235	169,696.45	KORN FERRY COM
Equities	3,300	553,471.32	KOSE CORPORATION NPV
Equities	67,575	423,695.25	KOSMOS ENERGY LTD COM USD0.01
Equities	51,533	1,599,584.32	KRAFT HEINZ CO COM
Equities	2,076	64,501.32	KRATON CORPORATION
Equities	6,778	155,148.42	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	94,541	2,052,485.11	KROGER CO COM
Equities	2,700	41,364.00	KRONOS WORLDWIDE INC COM STK
Equities	481	19,369.87	KRYSTAL BIOTECH INC COM
Equities	12,933	1,575,498.06	KS CY SOUTHN
Equities	66,621	608,713.94	KT SKYLIFE CO LTD KRW2500
Equities	56,858	1,282,147.90	KULICKE & SOFFA INDS INC COM
Equities	131,600	4,660,466.84	KUMBA IRON ORE LTD ZARO.01
Equities	11,746	990,828.73	KUMHO PETRO CHEM KRW5000
Equities	2,799	55,112.31	KURA ONCOLOGY INC COM
Equities	1,804	19,609.48	KVH INDS INC COM STK
Equities	170,200	11,113,393.35	KYOCERA CORP NPV
Equities	17,884	466,772.40	L BRANDS INC COM
Equities	10,740	402,365.11	L E LUNDBERGFORETA SER'B'NPV
Equities	670	6,197.50	LA JOLLA PHARMACEUTICAL CO COM PAR \$.0001 2014 COM PAR \$.0001 2014
Equities	28,645	878,255.70	LA Z BOY INC COM
Equities	22,031	3,809,159.90	LAB CORP AMER HLDGS COM NEW
Equities	10,645	243,662.78	LABORAT FARMA ROVI EUR0.06
Equities	6,547	108,745.67	LADDER CAP CORP CL A CL A
Equities	3,288	11,277.84	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	3,600	58,140.00	LAKELAND BANCORP INC COM
Equities	5,171	242,157.93	LAKELAND FINL CORP COM STK
Equities	1,108	12,409.60	LAKELAND INDS INC COM
Equities	30,916	5,807,261.44	LAM RESH CORP COM
Equities	6,053	488,537.63	LAMAR ADVERTISING CO NEW CL A CL A
Equities	11,356	719,516.16	LAMB WESTON HLDGS INC COM USD5
Equities	1,528	227,060.80	LANCASTER COLONY CORP COM
Equities	0	-	LAND SECURITIES GP ORD GBP0.106666666
Equities	2,182	20,445.34	LANDEC CORP COM
Equities	1,868	22,826.96	LANDS END INC NEW COM
Equities	8,592	927,850.08	LANDSTAR SYS INC COM
Equities	3,019	18,295.14	LANNETT INC COM
Equities	1,927	54,534.10	LANTHEUS HLDGS INC COM
Equities	1,333	4,438.89	LANTRONIX INC COM NEW COM NEW
Equities	12,087	35,052.30	LAREDO PETROLEUM INC
Equities	54,000	6,702,297.20	LARGAN PRECISION C TWD10
Equities	31,607	1,867,657.63	LAS VEGAS SANDS CORP COM STK
Equities	9,958	145,287.22	LATTICE SEMICONDUCTOR CORP COM
Equities	5,328	83,702.88	LAUREATE ED INC CL A CL A
Equities	1,318	48,410.14	LAWSON PRODS INC COM
Equities	174,770	222,429.82	LBIE GBP POST-DISTRIBUTION MSFTA
Equities	1,864	167,760.00	LCI INDUSTRIES COM
Equities	663	12,597.00	LCNB CORP COM
Equities	2,000	14,820.00	LEAF GROUP LTD COM
Equities	242	433.18	LEAP THERAPEUTICS INC COM
Equities	10,228	1,424,453.56	LEAR CORP COM NEW COM NEW

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Equities	4,200	68.88	LEAR CORP COM STK PAR \$0.01
Equities	2,365	5,297.60	LEE ENTERPRISES INC COM
Equities	7,757	876,300.24	LEG IMMOBILIEN AG NPV
Equities	3,606	146,800.26	LEGACY TEXAS FINANCIAL GROUP INC COM
Equities	20,191	772,911.48	LEGG MASON INC COM
Equities	10,375	398,088.75	LEGGETT & PLATT INC COM
Equities	11,269	899,829.65	LEIDOS HLDGS INC COM
Equities	1,112	31,113.76	LEMAITRE VASCULAR INC COM STK
Equities	4,394	1,845,611.82	LENDINGTREE INC NEW COM USD0.01
Equities	173,415	1,582,021.70	LENDEASE CORP LTD NPV (STAPLED)
Equities	22,386	1,084,825.56	LENNAR CORP CL A CL A
Equities	652	25,108.52	LENNAR CORP CL B CL B
Equities	2,867	788,425.00	LENNOX INTL INC COM
Equities	1,198,314	927,974.36	LENOVO GROUP LIMITED HKD0.025
Equities	238	5,947.62	LEVEL ONE BANCORP INC COM
Equities	3,666	76,546.08	LEVI STRAUSS & CO NEW CL A CL A
Equities	2,782	17,498.78	LEXICON PHARMACEUTICALS INC FORMERLY LE COMMON STOCK
Equities	17,080	160,722.80	LEXINGTON RLTY TR COM
Equities	2,006	1,400,282.34	LG HOUSEHOLD&HEALT PRF KRW5000
Equities	28,800	361,668.04	LG UPLUS CORP KRW5000
Equities	713	50,929.59	LGI HOMES INC COM
Equities	300	2,445.00	LGL GROUP INC COM STK
Equities	2,483	296,917.14	LHC GROUP INC COM
Equities	235,000	554,073.60	LI NING CO LTD HKD0.1
Equities	1,865	3,468.90	LIBBEY INC COM
Equities	7,616	783,229.44	LIBERTY BROADBAND CORP COM SER A COM SERA
Equities	23,859	2,486,584.98	LIBERTY BROADBAND CORP COM SER C COM SERC
Equities	22,621	600,135.13	LIBERTY GLOBAL PLC -SERIES C COM
Equities	35,327	953,475.73	LIBERTY GLOBAL PLC USD0.01 A
Equities	1,604	27,636.92	LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS A
Equities	33,006	567,373.14	LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS C
Equities	2,197	61,076.60	LIBERTY MEDIA CORP DEL COM SER A BRAVES GROUP COM SER A BRAVES GROUP
Equities	8,460	303,375.60	LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP
Equities	14,119	533,839.39	LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP
Equities	1,729	48,360.13	LIBERTY MEDIA CORP DEL COM SER C BRAVES GROUP COM SER C BRAVES GROUP
Equities	6,850	260,163.00	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP
Equities	39,722	1,486,000.02	LIBERTY MEDIA CORPORATION COM USD0.01 SER C FORMULA
Equities	5,102	82,550.36	LIBERTY OILFIELD SVCS INC CL A COM CL A COM
Equities	12,421	621,546.84	LIBERTY PPTY TR SH BEN INT
Equities	6,426	79,682.40	LIBERTY TRIPADVISOR HLDGS INC COM USD0.01 'A'
Equities	17,300	959,329.40	LIFCO AB SER'B'NPV
Equities	3,873	368,244.84	LIFE STORAGE INC COM
Equities	550	5,203.00	LIFETIME BRANDS INC COM
Equities	748	9,709.04	LIFEVANTAGE CORP COM NEW COM NEW
Equities	1,562	5,685.68	LIFEWAY FOODS INC COM
Equities	2,100	27.09	LIGAND PHARMACEUTICALS INC GENERAL CONTINGENT VALUE RT
Equities	2,100	105.00	LIGAND PHARMACEUTICALS INC GLUCAGON CONTINGENT VALUE RT
Equities	2,100	10.50	LIGAND PHARMACEUTICALS INC ROCHE CONTINGENT VALUE RT
Equities	2,100	504.00	LIGAND PHARMACEUTICALS INC TR BETA CONTINGENT VALUE RT
Equities	1,614	184,238.10	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	1,400	1,274.00	LIGHTPATH TECHNOLOGIES INC CL A NEW COM
Equities	4,951	3,020.11	LILIS ENERGY INC COM NEW COM NEW
Equities	8,204	22,150.80	LIMELIGHT NETWORKS INC COM
Equities	150	2,287.50	LIMESTONE BANCORP INC COM NPV
Equities	682	13,599.08	LIMONEIRA CO COM STK
Equities	1,010	2,333.10	LINCOLN EDL SVCS CORP COM STK
Equities	5,238	431,192.16	LINCOLN ELEC HLDGS INC COM
Equities	24,288	1,565,361.60	LINCOLN NATL CORP COM
Equities	1,572	28,217.40	LINDBLAD EXPEDITIONS HLDGS INC COM
Equities	47,384	9,514,707.20	LINDE PLC COM USD0.001
Equities	1,270	255,484.66	LINDE PLC COMMON STOCK
Equities	878	72,180.38	LINDSAY CORPORATION COM
Equities	193	1,406,425.64	LINDT & SPRUENGLI CHF10 (PTG CERT)
Equities	202,769	2,491,625.47	LINK REAL ESTATE INVESTMENT
Equities	8,974	104,188.14	LIONS GATE ENTMT CORP CL B NON VOTG NON VOTING SHS CL B
Equities	2,545	31,176.25	LIONS GATE ENTMT CORP VOTING SHARES CL A
Equities	3,787	23,062.83	LIQUIDITY SVCS INC COM STK
Equities	11,874	1,410,393.72	LITHIA MTRS INC CL A CL A
Equities	9,289	1,643,316.99	LITTELFUSE INC COM
Equities	2,060	148,237.60	LIVANOVA PLC ORD GBP1.00 (DI)
Equities	10,855	719,143.75	LIVE NATION ENTERTAINMENT INC
Equities	2,148	36,838.20	LIVE OAK BANCSHARES INC COM
Equities	27,084	187,421.28	LIVENT CORP COM
Equities	42,960	1,204,598.40	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	5,567	269,888.16	LIVERAMP HOLDINGS INC
Equities	25,504	678,661.44	LKQ CORP COM LKQ CORP
Equities	26,334,811	18,966,882.63	LLOYDS BANKING GP ORD GBP0.1
Equities	30,874	11,223,933.96	LOCKHEED MARTIN CORP COM
Equities	21,184	1,158,129.28	LOEWS CORP COM
Equities	1,466,942	2,373,394.80	LOGAN PROPERTY HLD COM
Equities	4,087	301,130.16	LOGMEIN INC COM
Equities	1	11.07	LOJAS RENNER SA COM NPV
Equities	167,978	11,728,278.39	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	1,551	3,551.79	LONESTAR RES US INC CL A VTG CL A VTG
Equities	8,606	2,907,504.00	LONZA GROUP AG CHF1 (REGD)
Equities	10,650	366,394.34	LOOMIS AB SER'B'NPV
Equities	2,068	71,366.68	LORAL SPACE & COMMUNICATIONS INC COM
Equities	6,719	-	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	18,815	5,367,343.86	L'OREAL EURO.20

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Equities	9,435	247,385.70	LOUISIANA-PACIFIC CORP COM
Equities	463	14,385.41	LOVESAC CO COM
Equities	109,838	11,083,752.58	LOWES COS INC COM
Equities	6,799	554,594.43	LPL FINL HLDGS INC COM
Equities	1,345	4,425.05	LRAD CORP COM
Equities	2,805	10,939.50	LSB INDS INC COM
Equities	3,061	11,233.87	LSC COMMUNICATIONS INC COM
Equities	1,588	5,796.20	LSI INDS INC OHIO COM
Equities	2,996	136,797.36	LTC PPTYS INC COM
Equities	4,732	5,110.56	LUBYS INC COM
Equities	4,486	808,422.06	LULULEMON ATHLETICA INC COM
Equities	2,162	24,971.10	LUMBER LIQUIDATORS HLDGS INC COM
Equities	71,356	3,811,123.96	LUMENTUM HLDGS INC COM
Equities	3,376	69,680.64	LUMINEX CORP DEL COM
Equities	156	702.00	LUNA INNOVATIONS INC COM STK
Equities	279,700	1,543,246.22	LUNDIN MINING CORP COM NPV
Equities	129,703	4,024,648.50	LUNDIN PETROLEUM A NPV
Equities	1,124	12,240.36	LUTHER BURBANK CORP COM
Equities	38,504	944,118.08	LUXFER HOLDINGS PLC
Equities	36,108	15,391,137.83	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30
Equities	1,219	24,623.80	LYDALL INC COM
Equities	2,823	185,499.33	LYFT INC CL A CL A
Equities	2,761	50,333.03	LYON WILLIAM HOMES CL A NEW COM USD0.01 CL'A'(POST REV SPLIT)
Equities	92,372	7,956,000.36	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	10,916	1,856,484.12	M & T BK CORP COM
Equities	2,479	70,750.66	M / I HOMES INC
Equities	4,160	136,364.80	M D C HLDGS INC COM
Equities	22,600	413,025.80	M3 INC NPV
Equities	294,000	116,659.20	MAANSHAN IRON&STL 'H'CN1
Equities	2,228	22,859.28	MACATAWA BK CORP COM
Equities	8,983	300,840.67	MACERICH CO REIT
Equities	8,363	194,774.27	MACK CALL RLT Y CORP COM REIT
Equities	3,228	48,839.64	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK
Equities	107,063	9,420,733.85	MACQUARIE GP LTD NPV
Equities	3,299	133,741.46	MACQUARIE INFRASTRUCTURE CORP
Equities	3,412	57,901.64	MACROGENICS INC COM
Equities	24,108	517,357.68	MACYS INC COM STK
Equities	39,748	1,349,444.60	MADDEN STEVEN LTD COM
Equities	10,420	2,916,974.80	MADISON SQUARE GARDEN CO NEW CL A CL A
Equities	621	65,087.01	MADRIGAL PHARMACEUTICALS INC COM
Equities	1,941	144,080.43	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	19,389	963,633.30	MAGNA INTERNATIONAL INC COMMON STOCK
Equities	64,794	3,230,898.82	MAGNA INTL INC COM NPV
Equities	12,690	184,956.75	MAGNIT PJSC GDR REGS
Equities	3,391	39,267.78	MAGNOLIA OIL & GAS CORP CL A CL A
Equities	4,518	2,891.52	MAIDEN HOLDINGS LTD/MAIDEN HOLDINGS LTD/COM STK
Equities	2,450	100,744.00	MAIN STR CAP CORP COM STK
Equities	35,340	966,059.78	MAINFREIGHT LTD NPV
Equities	16,400	557,118.99	MAKITA CORP NPV
Equities	1,472	57,187.20	MALIBU BOATS INC COM CL A COM CL A
Equities	3,452	31,689.36	MALLINCKRODT PLC COMMON STOCK
Equities	572	12,589.72	MALVERN BANCORP INC COM
Equities	1,950	13,416.00	MAMMOTH ENERGY SVCS INC COM
Equities	280,989	557,163.72	MAN GROUP PLC (N) ORD USD0.0342857142
Equities	4,504	312,262.32	MANHATTAN ASSOCS INC COM
Equities	1,112	6,794.32	MANITEX INTL INC COM STK
Equities	2,884	51,335.20	MANITOWOC CO INC COM USD0.01(POST REV SPLIT)
Equities	326	5,538.74	MANNATECH INC COM NEW .
Equities	10,856	12,484.40	MANNKIND CORP COM USD0.01(POST REV SPLIT)
Equities	4,966	479,715.60	MANPOWERGROUP INC
Equities	2,518	165,810.30	MANTECH INTL CORP CL A CL A
Equities	11,600	211,272.24	MANULIFE FINL CORP COM NPV
Equities	66,002	937,888.42	MARATHON OIL CORP COM
Equities	139,602	7,800,959.76	MARATHON PETE CORP COM
Equities	6,303	29,624.10	MARCHEX INC CL B CL B
Equities	34,009	1,049,177.65	MARCUS & MILLICHAP INC COM
Equities	1,635	53,889.60	MARCUS CORP DEL COM
Equities	1,511	23,329.84	MARINE PRODS CORP COM
Equities	2,547	41,872.68	MARINEMAX INC COM
Equities	3,952	16,400.80	MARINUS PHARMACEUTICALS INC COM
Equities	1,104	1,202,918.40	MARKEL CORP HOLDING CO COM
Equities	1,855	14,691.60	MARKER THERAPEUTICS INC COM USD0.001
Equities	2,840	912,832.80	MARKETAXESS HLDGS INC COM STK
Equities	2,200	54,846.00	MARLIN BUSINESS SVCS CORP COM
Equities	31,626	4,436,811.54	MARRIOTT INTL INC NEW COM STK CL A
Equities	3,446	332,194.40	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	3,117	4,675.50	MARRONE BIO INNOVATIONS INC COM
Equities	75,039	7,485,140.25	MARSH & MCLENNAN CO'S INC COM
Equities	3,021	54,831.15	MARTEN TRANS LTD COM
Equities	1,200	-	MARTIN INDS INC DEL COM
Equities	5,015	1,154,001.65	MARTIN MARIETTA MATLS INC COM
Equities	694,600	4,596,712.45	MARUBENI CORP NPV
Equities	414,495	9,893,995.65	MARVELL TECH GROUP COM USD0.002
Equities	166,030	6,515,017.20	MASCO CORP COM
Equities	17,589	2,617,594.98	MASIMO CORP COM STK
Equities	1,163	61,266.84	MASONITE INTL CORP NEW COM
Equities	14,089	726,006.17	MASTEC INC COM
Equities	921	4,374.75	MASTECH DIGITAL INC COM
Equities	118,706	31,401,298.18	MASTERCARD INC CL A



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Equities	1,583	31,010.97	MASTERCRAFT BOAT HLDGS INC COM
Equities	8,138	161,783.44	MATADOR RES CO COM
Equities	3,530	237,463.10	MATCH GROUP INC COM
Equities	1,898	128,703.38	MATERION CORP COM
Equities	2,612	52,919.12	MATRIX SVC CO COM
Equities	3,319	128,943.15	MATSON INC COM
Equities	256,100	7,487,609.06	MATSUMOTOKIYOSHI H NPV
Equities	25,374	284,442.54	MATEL INC COM STOCK 1.00 PAR
Equities	2,708	94,373.80	MATTHEWS INTL CORP CL A CL A
Equities	249	2,562.21	MAUI LD & PINEAPPLE INC COM
Equities	2,300	17,986.00	MAXAR TECHNOLOGIES INC COM NPV
Equities	119,378	7,141,191.96	MAXIM INTEGRATED PRODS INC COM
Equities	211,430	15,337,132.20	MAXIMUS INC COM
Equities	5,156	120,856.64	MAXILINEAR INC COMMON STOCK
Equities	5	-	MAXUS TECH CORP COM
Equities	5,800	730,517.44	MAYR-MELNHOF KARTO NPV
Equities	9,293	86,517.83	MBIA INC COM
Equities	1,226	12,284.52	MBT FINL CORP COM
Equities	9,028	1,399,430.28	MC CORMICK & CO INC COM NON-VTG
Equities	117,575	24,415,624.50	MC DONALDS CORP COM
Equities	280	730.80	MCCLATCHY CO CL A NEW CL A NEW
Equities	14,097	136,177.02	MCDERMOTT INTL INC COM USD1.00 (POST REVSPPLIT)
Equities	10,997	19,244.75	MCEWEN MNG INC COM
Equities	15,140	940,951.00	MCGRATH RENTCORP COM
Equities	18,070	2,428,427.30	MCKESSON CORP
Equities	14,832	382,665.60	MDU RES GROUP INC COM
Equities	836	5,634.64	MEDALLION FINL CORP COM
Equities	2,100	3,003.00	MEDCATH CORP COM STK
Equities	3,600	-	MEDIA GEN INC CVR COMMON STOCK
Equities	328,093	1,074,192.91	MEDIASET EURO.52
Equities	56,640	987,801.60	MEDICAL PPTYS TR INC COM REIT
Equities	10,252	373,890.44	MEDICINES COMPANY COM
Equities	3,575	34,427.25	MEDICINOVA INC COM NEW STK
Equities	4,745	429,469.95	MEDIDATA SOLUTIONS INC COM
Equities	1,193	153,061.90	MEDIFAST INC COM
Equities	183,347	1,892,940.61	MEDIOBANCA SPA EURO.5
Equities	8,700	192,104.14	MEDIPAL HOLDINGS CORP
Equities	2,234	5,227.56	MEDLEY CAP CORP COM STK
Equities	6,568	165,710.64	MEDNAX INC COM
Equities	12,093	791,124.06	MEDPACE HLDGS INC COM
Equities	134,106	13,060,583.34	MEDTRONIC PLC COMMON STOCK STOCK
Equities	2,450	6,125.00	MEI PHARMA INC COM NEW COM NEW
Equities	11,900	850,473.36	MEIJI HOLDINGS CO NPV
Equities	366	2,433.90	MELINTA THERAPEUTICS INC COM USD0.001(POST REV SPLIT)
Equities	716	4,288.84	MENLO THERAPEUTICS INC COM
Equities	12,634	7,729,102.18	MERCADOLIBRE INC COM STK
Equities	1,228	40,008.24	MERCANTILE BK CORP COM
Equities	21,084	326,169.48	MERCER INTL INC COM SH BEN INT
Equities	690	11,750.70	MERCHANTS BANCORP IND COM
Equities	342,681	28,733,801.85	MERCK & CO INC NEW COM
Equities	31,589	3,308,128.01	MERCK KGAA NPV
Equities	17,006	1,062,875.00	MERCURY GEN CORP NEW COM
Equities	4,432	311,791.20	MERCURY SYSTEMS INC
Equities	40,421	2,225,580.26	MEREDITH CORP COM
Equities	16,969	303,575.41	MERIDIAN BANCORP INC MD COM
Equities	4,999	59,388.12	MERIDIAN BIOSCIENCE INC COM
Equities	4,326	257,656.56	MERIT MED SYS INC COM
Equities	3,746	192,319.64	MERITAGE HOMES CORP COM
Equities	51,963	1,260,102.75	MERITOR INC COM
Equities	1,515	9,165.75	MERRIMACK PHARMACEUTICALS INC COM NEW COM NEW
Equities	1,404	5,686.20	MERSANA THERAPEUTICS INC COM
Equities	628	5,739.92	MESA AIR GROUP INC COM NEW COM NEW
Equities	239	58,397.26	MESA LABS INC COM
Equities	2,205	61,850.25	META FINL GROUP INC COM
Equities	61,517	2,798,688.08	METHANEX CORP COM NPV
Equities	2,734	78,110.38	METHODE ELECTRS INC COM
Equities	186,132	9,245,176.44	METLIFE INC COM STK USD0.01
Equities	60,560	1,108,624.10	METRO AG (NEW)
Equities	11,700	439,975.51	METRO INC COM NPV
Equities	1,686	74,184.00	METROPOLITAN BK HLDG CORP COM
Equities	2,682	2,252,880.00	METTLER-TOLEDO INTL INC COM
Equities	143,700	301,362.61	MEXICHEM SAB DE CV
Equities	31,309	224,798.62	MFA FINL INC
Equities	94,402	5,796,282.80	MFC ISHARES TR CORE MSCI EAFE ETF
Equities	110,000	4,720,100.00	MFC ISHARES TR MSCI EMERGING MKTS INDEX FD ETF
Equities	212,861	33,099,885.50	MFC ISHARES TR RUSSELL 2000 ETF
Equities	1,434,847	420,410,171.00	MFC SPDR S&P 500 ETF TRUST UNITS SER 1 S&P
Equities	8,131,544	66,109,453.71	MFO DEL POOLED TR EMERGING MKTS PORTFOLIO
Equities	3,033	221,651.64	MGE ENERGY INC COM
Equities	28,037	368,406.18	MGIC INVT CORP WIS COM
Equities	107,071	3,059,018.47	MGM RESORTS INTERNATIONAL COM
Equities	999	66,243.69	MGP INGREDIENTS INC NEW COM
Equities	7,874	68,503.80	MICHAELS COS INC COM
Equities	13,738	1,745,181.31	MICHELIN (CGDE) EUR2
Equities	70,568	1,853,717.54	MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10
Equities	2	10.30	MICROBOT MED INC
Equities	34,953	3,030,425.10	MICROCHIP TECHNOLOGY INC COM
Equities	1	-	MICROMINT INC COM STK
Equities	277	678.65	MICRON SOLUTIONS INC DEL COM

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Equities	341,121	13,163,859.39	MICRON TECH INC COM
Equities	1,248,036	167,186,902.56	MICROSOFT CORP COM
Equities	824	118,087.44	MICROSTRATEGY INC CL A NEW
Equities	4,707	3,790.08	MICROVISION INC
Equities	408	10,179.60	MID PENN BANCORP INC COM
Equities	9,419	1,109,181.44	MID-AMER APT CMNTYS INC COM
Equities	4,189	568,447.30	MIDDLEBY CORP COM
Equities	1,207	71,514.75	MIDDLESEX WTR CO COM
Equities	1,639	43,794.08	MIDLAND STS BANCORP INC ILL COM
Equities	1,276	15,120.60	MIDSOUTH BANCORP INC COM
Equities	2,900	14.79	MIDWEST BANC HLDGS INC COM STK
Equities	757	21,165.72	MIDWESTONE FINL GROUP INC NEW COM STK
Equities	5,837	80,550.60	MILACRON HLDGS CORP COM
Equities	575	6,647.00	MILLENDO THERAPEUTICS INC COM
Equities	2,334	71,770.50	MILLER INDS INC TENN COM NEW
Equities	51,354	2,891,990.36	MILICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT
Equities	4,300	17,415.00	MIMEDX GROUP INC COM
Equities	98,100	1,661,708.74	MINEBEA MITSUMI INC
Equities	2,508	134,203.08	MINERALS TECHNOLOGIES INC COM
Equities	2,789	15,702.07	MINERVA NEUROSCIENCES INC COM
Equities	182,940	2,708,272.69	MIRAIT HLDG CORP NPV
Equities	1,372	141,316.00	MIRATI THERAPEUTICS INC COM
Equities	1,454,760	3,195,347.62	MIRVAC GROUP STAPLED SECURITIES
Equities	554	14,082.68	MISONIX INC COM
Equities	1,620	23,279.40	MISTRAS GROUP INC COM
Equities	24,000	601,893.45	MISUMI GROUP INC NPV
Equities	3,509	13,860.55	MITCHAM INDS INC COM
Equities	1,224	12,166.56	MITEK SYS INC COM NEW COM NEW
Equities	250,700	1,751,223.51	MITSUBISHI CHEM HL NPV
Equities	301,600	7,950,102.11	MITSUBISHI CORP NPV
Equities	1,097,209	14,450,896.34	MITSUBISHI ELEC CP NPV
Equities	140,000	2,605,346.21	MITSUBISHI ESTATE CO LTD
Equities	75,400	1,004,960.09	MITSUBISHI GAS CHM NPV
Equities	46,200	2,011,548.17	MITSUBISHI HVY IND NPV
Equities	17,200	191,572.30	MITSUBISHI TANABE PHARMA CORP
Equities	977,000	4,642,881.01	MITSUBISHI UFJ FIN NPV
Equities	255,920	4,166,360.50	MITSUI & CO LTD NPV
Equities	110,800	2,742,747.35	MITSUI CHEMICALS NPV
Equities	168,400	4,083,395.21	MITSUI FUDOSAN CO LTD NPV
Equities	6,100	122,351.03	MIXI. INC NPV
Equities	365,600	529,702.62	MIZUHO FINANCIAL GROUP NPV
Equities	4,314	336,017.46	MKS INSTRS INC COM
Equities	5,497	189,041.83	MLP LAZARD LTD CL A
Equities	7,330	166,464.30	MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S
Equities	3,615	110,004.45	MOBILE MINI INC COM
Equities	4,998	30,987.60	MOBILEIRON INC COM NEW COM NEW
Equities	2,014	39,273.00	MODEL N INC COM USD0.00015
Equities	7,037	103,021.68	MODERNA INC COM
Equities	4,331	61,976.61	MODINE MFG CO COM STK
Equities	3,085	107,820.75	MOELIS & CO CL A CL A
Equities	5,180	763,894.60	MOHAWK INDS INC COM
Equities	145,400	1,616,955.74	MOL HUNGARIAN OIL HUF125(POST SUBDIVISION)
Equities	1,773	14,804.55	MOLECULAR TEMPLATES INC COM
Equities	4,448	636,686.72	MOLINA HEALTHCARE INC COM
Equities	13,039	730,184.00	MOLSON COORS BREWING COM CL B
Equities	20,142	250,767.90	MOMENTA PHARMACEUTICALS INC COM STK
Equities	1,771	75,692.54	MONARCH CASINO & RESORT INC COM
Equities	6,610	283,032.80	MONCLER SPA NPV
Equities	161,796	8,720,804.40	MONDELEZ INTL INC COM
Equities	36,872	839,993.22	MONDI PLC GBP
Equities	860,560	2,950,335.16	MONETA MONEY BANK CZK1
Equities	2,833	6,997.51	MONEYGRAM INTL INC COM NEW COM NEW
Equities	1,437	218,553.33	MONGODB INC CL A CL A
Equities	7,501	101,638.55	MONMOUTH REAL ESTATE CORP MD
Equities	3,218	436,940.04	MONOLITHIC PWR SYS INC COM
Equities	58,100	1,416,099.87	MONOTARO CO.LTD NPV
Equities	3,122	52,574.48	MONOTYPE IMAGING HLDGS INC COM STK
Equities	18,321	1,562,781.30	MONRO INC COM USD0.01
Equities	831	9,589.74	MONROE CAP CORP COM
Equities	49,402	3,153,329.66	MONSTER BEVERAGE CORP NEW COM
Equities	708	4,318.80	MONTAGE RES CORP COM USD0.01
Equities	13,855	2,706,020.05	MOODY'S CORP COM
Equities	2,695	252,278.95	MOOG INC CL A
Equities	140,623	6,160,693.63	MORGAN STANLEY COM STK USD0.01
Equities	8,800	428,810.10	MORINAGA & CO NPV
Equities	1,486	214,935.04	MORNINGSTAR INC COM STK
Equities	10,326	993,068.58	MORPHOSYS NPV
Equities	29,340	734,380.20	MOSAIC CO/THE
Equities	600	105.00	MOSYS INC COM NEW COM NEW
Equities	1,267	27,126.47	MOTORCAR PTS & ACCESSORIES INC COM
Equities	24,038	4,007,855.74	MOTOROLA SOLUTIONS INC
Equities	1,222	32,994.00	MOVADO GROUP INC COM
Equities	1,245	9,972.45	MR COOPER GROUP INC COM USD0.01
Equities	7,068	121,004.16	MRC GLOBAL INC COM
Equities	20,800	660,256.17	MS&AD INS GP HLDGS NPV
Equities	2,639	278,124.21	MSA SAFETY INC COM
Equities	3,292	244,463.92	MSC INDL DIRECT INC CL A COM
Equities	6,825	1,629,741.75	MSCI INC COMMON
Equities	4,728	98,058.72	MSG NETWORK INC CL A CL A

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Equities	1,741	101,900.73	MTS SYS CORP COM
Equities	9,679	2,309,202.32	MTU AERO ENGINES A NPV (REGD)
Equities	5,119	149,833.13	MUELLER INDS INC COM
Equities	12,233	120,128.06	MUELLER WTR PRODS INC COM SER A STK
Equities	2,265	569,269.62	MUENCHENER RUECKVE NPV(REGD)
Equities	109,000	4,896,602.93	MURATA MANUFACTURING CO. NPV
Equities	11,612	286,235.80	MURPHY OIL CORP COM
Equities	16,456	1,382,797.68	MURPHY USA INC COM
Equities	693	2,550.24	MUSTANG BIO INC COM
Equities	721	24,542.84	MUTUALFIRST FINL INC COM
Equities	1,076	18,248.96	MVB FINL CORP COM
Equities	679	6,253.59	MVC CAP INC COM
Equities	4,140	79,777.80	MYERS INDS INC COM
Equities	40,498	771,081.92	MYLAN NV
Equities	2,998	150,319.72	MYOKARDIA INC COM
Equities	18,647	168,755.35	MYOVANT SCIENCES LTD MYOVANT SCIENCES LTD USD 0.000018
Equities	599	22,372.65	MYR GROUP INC DEL COM STK
Equities	5,321	147,817.38	MYRIAD GENETICS INC COM
Equities	654	2,204,143.50	N V R INC COM
Equities	21,708	62,953.20	NABORS INDUSTRIES COM USD0.10
Equities	5,666	157,453.17	NABTESCO CORP NPV
Equities	832	43,214.08	NACCO IND INC CL A COM
Equities	736,144	535,092.70	NAMPAK ZAR0.05
Equities	1,838	63,796.98	NANOMETRICS INC COM DELAWARE
Equities	39,833	1,208,931.55	NANOSTRING TECHNOLOGIES INC COM
Equities	800	420.64	NANTHEALTH INC COM
Equities	1,299	1,324.98	NANTKWEST INC COM
Equities	738	21,903.84	NAPCO SECURITY TECHNOLOGIES INC
Equities	9,706	933,426.02	NASDAQ INC
Equities	13,749	3,334,100.21	NASPERS N ZAR0.02
Equities	5,193	143,222.94	NATERA INC COM
Equities	52	4,062.24	NATHANS FAMOUS INC NEW COM
Equities	1,144	51,056.72	NATIONAL BEVERAGE CORP COM
Equities	2,123	77,064.90	NATIONAL BK HLDGS CORP CL A COM STK
Equities	5,272	34,584.32	NATIONAL CINEMEDIA INC COM
Equities	4,652	106,716.88	NATIONAL GEN HLDGS CORP COM
Equities	141,869	1,509,092.74	NATIONAL GRID ORD GBP0.12431289
Equities	3,320	259,059.60	NATIONAL HEALTH INVS INC COM
Equities	9,055	380,219.45	NATIONAL INSTRS CORP COM
Equities	31,299	695,776.77	NATIONAL OILWELL VARCO COM STK
Equities	380	35,450.20	NATIONAL PRESTO INDS INC COM
Equities	371	21,365.89	NATIONAL RESH CORP COM NEW CL A
Equities	12,433	659,073.33	NATIONAL RETAIL PPTYS INC COM STK
Equities	4,312	124,789.28	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT
Equities	4,722	145,107.06	NATIONAL VISION HLDGS INC COM
Equities	171	43,947.00	NATIONAL WESTN LIFE GROUP INC CL A COMMON STOCK
Equities	616	23,980.88	NATL BANKSHARES INC VA COM
Equities	105,060	5,001,555.46	NATL BK OF CANADA COM NPV
Equities	24,313	1,282,510.75	NATL FUEL GAS CO COM
Equities	956	77,579.40	NATL HEALTHCARE CORP COM
Equities	260	3,031.60	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	1,200	19,800.00	NATURAL GAS SVCS GROUP INC COM
Equities	203	2,040.15	NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001
Equities	531	4,274.55	NATURAL HEALTH TRENDS CORP COM PAR \$.001COM PAR \$.001
Equities	669	6,215.01	NATURES SUNSHINE PRODS INC COM
Equities	2,916	74,912.04	NATUS MED INC DEL COM
Equities	2,055	4,541.55	NAUTILUS INC COM
Equities	341	215.07	NAVIDEA BIOPHARMACEUTICALS INC COM NEW COM NEW
Equities	93,610	1,277,776.50	NAVIENT CORP COM
Equities	3,446	79,912.74	NAVIGANT CONSULTING INC COM
Equities	6,129	211,144.05	NAVISTAR INTL CORP NEW COM
Equities	3,515	131,847.65	NBT BANCORP INC COM
Equities	9,870	306,957.00	NCR CORP COM
Equities	1,080	3,834.00	NCS MULTISTAGE HLDGS INC COM
Equities	5,330	95,704.71	NEDBANK GROUP LTD ZAR1
Equities	1,402	94,705.10	NEENAH INC COM USD0.01
Equities	29,822	1,061,066.76	NEKTAR THERAPEUTICS COM
Equities	2,270	134,429.40	NELNET INC CL A CL A
Equities	3,595	223,285.45	NEOGEN CORP COM
Equities	79,831	1,751,492.14	NEOGENOMICS INC COM NEW COM NEW
Equities	3,300	-	NEON COMMUNICATIONS INC COM
Equities	3,322	13,885.96	NEOPHOTONICS CORP
Equities	4,237	5,465.73	NEOS THERAPEUTICS INC COM
Equities	197,244	6,702,704.70	NESTE OY NPV
Equities	363,309	37,657,443.64	NESTLE SA CHF0.10(REGD)
Equities	44,549	2,748,673.30	NETAPP INC COM STK
Equities	35,800	1,444,235.58	NETCOMPANY GROUP DKK1
Equities	99,006	36,366,883.92	NETFLIX INC COM STK
Equities	2,218	56,093.22	NETGEAR INC COM
Equities	5,721	145,256.19	NETSCOUT SYS INC COM
Equities	502	2,806.18	NETSOL TECHNOLOGIES INC COM
Equities	57,722	435,634.35	NETWORK INTL HLDGS ORD GBP0.10
Equities	6,925	584,677.75	NEUROCRINE BIOSCIENCES INC COM
Equities	374	4,678.74	NEURONETICS INC COM
Equities	2,205	142,950.15	NEVRO CORP COM
Equities	5,220	24,325.20	NEW AGE BEVERAGES CORP COM
Equities	5,041	47,587.04	NEW MEDIA INVT GROUP INC COM
Equities	2,800	39,116.00	NEW MTN FIN CORP COM
Equities	3,790	327,872.90	NEW RELIC INC COM

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Equities	60,806	935,804.34	NEW RESIDENTIAL INVT CORP COM NEW COM NEW
Equities	6,191	41,603.52	NEW SR INVT GROUP INC COM
Equities	1,505,679	15,026,676.42	NEW YORK CMNTY BANCORP INC COM
Equities	16,659	103,285.80	NEW YORK MTG TR INC COM PAR \$.02 COM PAR\$.02
Equities	10,185	332,234.70	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	167,584	3,757,386.21	NEWCREST MINING LTD NPV
Equities	34,626	533,932.92	NEWELL BRANDS INC COM
Equities	2,361	3,494.28	NEWLINK GENETICS CORP COM STK
Equities	11,311	101,572.78	NEWMARK GROUP INC CL A CL A
Equities	676	271,035.44	NEWMARKET CORP COM
Equities	64,033	2,463,349.51	NEWMONT GOLDCORP CORPORATION
Equities	8,656	64,227.52	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	30,629	413,185.21	NEWS CORP COM CL A
Equities	5,163	72,075.48	NEWS CORP COM CL B
Equities	3,000	-	NEWSTAR FINANCIAL INCCVR
Equities	726	16,698.00	NEWTEK BUSINESS SERVICES CORP COM NEW
Equities	208,133	3,017,484.18	NEXON CO LTD NPV
Equities	5,926	245,336.40	NEXPOINT RESIDENTIAL TR INC COM
Equities	3,659	369,559.00	NEXSTAR MEDIA GROUP INC CL A CL A
Equities	4,050	25,596.00	NEXTDECADE CORP COM
Equities	1,024,463	1,274,595.89	NEXTEER AUTOMOTIVE GROUP LIMITED HKD0.1
Equities	124,118	25,426,813.48	NEXTERA ENERGY INC COM
Equities	33,504	666,729.60	NEXTGEN HEALTHCARE INC COM
Equities	713	12,555.93	NI HLDGS INC COM
Equities	57,044	914,985.76	NIC INC COM
Equities	8,770	1,192,840.98	NICE LTD ILS1
Equities	326	3,064.40	NICHOLAS FINL INC BC COM NEW COM NEW
Equities	273	16,942.38	NICOLET BANKSHARES INC COM
Equities	14,800	2,022,739.93	NIDEC CORPORATION NPV
Equities	15,110	341,486.00	NIELSEN HOLDINGS PLC COMSTK
Equities	36,500	988,555.78	NIHON KOHDEN CORP NPV
Equities	22,400	537,234.08	NIHON M&A CENTER I NPV
Equities	5,292	8,943.48	NII HLDGS INC COM PAR \$0.001 COM PAR \$0.001
Equities	248,957	20,899,940.15	NIKE INC CL B
Equities	675	11,697.75	NINE ENERGY SVC INC COM STK
Equities	4,700	1,722,693.52	NINTENDO CO LTD NPV
Equities	5,100	129,653.80	NIPPON GAS CO LTD NPV
Equities	11,700	200,900.32	NIPPON SEIKI CO NPV
Equities	143,668	6,690,016.29	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	159,981	2,567,357.98	NIPPON YUSEN KABUSHIKI KAISHA NPV
Equities	83,021	2,391,004.80	NISOURCE INC COM
Equities	10,400	1,378,429.55	NITORI HOLDINGS NPV
Equities	7,004	348,589.08	NJ RES CORP COM
Equities	734	2,679.10	NL INDS INC COM NEW
Equities	96,457	2,949,942.68	NMC HEALTH PLC ORD GBP0.10
Equities	4,894	138,940.66	NMI HLDGS INC CL A CL A
Equities	4,039	39,420.64	NN INC COM
Equities	10,583	19,790.21	NOBLE CORP PLC COMMON STOCK
Equities	70,769	1,585,225.60	NOBLE ENERGY INC COM
Equities	193,300	680,694.45	NOMURA HOLDINGS NPV
Equities	2,400	18,912.00	NOODLES & CO CL A CL A
Equities	165,646	1,203,665.94	NORDEA BANK ABP NPV
Equities	4,293	606,643.83	NORDSON CORP COM
Equities	9,532	303,689.52	NORDSTROM INC COM
Equities	67,240	13,402,949.20	NORFOLK SOUTHN CORP COM
Equities	0	-	NORTH AMERN CONSTR GROUP LTD COM
Equities	147	4,054.26	NORTHEAST BK LEWISTON ME COM
Equities	17,831	34,413.83	NORTHERN OIL & GAS INC NEV COM STK
Equities	151	3,691.95	NORTHERN TECHNOLOGIES INTL CORP COM STK
Equities	51,170	4,605,300.00	NORTHERN TR CORP COM
Equities	3,545	55,337.45	NORTHFIELD BANCORP INC DEL COM USD0.01
Equities	158,382	3,090,676.10	NORTHLAND PWR INC COM
Equities	245	8,736.70	NORTHTRIM BANCORP INC COM
Equities	21,177	6,842,500.47	NORTHROP GRUMMAN CORP COM
Equities	4,614	75,808.02	NORTHSTAR RLTY EUROPE CORP COM
Equities	7,317	128,852.37	NORTHWEST BANCSHARES INC MD COM
Equities	2,204	153,178.00	NORTHWEST NAT HLDG CO COM
Equities	573	14,771.94	NORTHWEST PIPE CO COM
Equities	3,885	280,302.75	NORTHWESTERN CORP COM NEW COM NEW
Equities	172,190	9,234,549.70	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	474	16,499.94	NORWOOD FINL CORP COM
Equities	2,372	223,679.60	NOVANTA INC NOVANTA INC
Equities	202,112	18,490,656.83	NOVARTIS AG CHF0.50 (REGD)
Equities	1,302	7,629.72	NOVAVAX INC
Equities	95,583	4,878,320.64	NOVO-NORDISK AS DKK0.2 SERIES'B'
Equities	8,760	409,129.69	NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT
Equities	8,051	118,832.76	NOW INC COM
Equities	74,602	2,620,022.24	NRG ENERGY INC COM NEW
Equities	16	60.64	NTN BUZZTIME INC COM PAR \$0.005 COM PAR \$0.005
Equities	48,600	1,133,353.44	NTT DOCOMO NPV
Equities	4,564	225,096.48	NU SKIN ENTERPRISES INC CL A CL A
Equities	22,698	362,487.06	NUANCE COMMUNICATIONS INC COM
Equities	78,986	4,352,128.60	NUCOR CORP COM
Equities	6,843	177,507.42	NUTANIX INC CL A CL A
Equities	26,838	1,438,685.21	NUTRIEN LTD COM NPV
Equities	4,164	243,760.56	NUVASIVE INC COM
Equities	1,388	4,649.80	NUVECTRA CORP COM
Equities	457	37,199.80	NV5 GLOBAL INC COMMON STOCK
Equities	377	26,250.51	NVE CORP COM NEW COM NEW

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Equities	13,666	338,780.14	NVENT ELECTRIC PLC COM USD0.01 WI
Equities	67,525	11,089,630.75	NVIDIA CORP COM
Equities	87,387	8,529,845.07	NXP SEMICONDUCTORS N V COM STK
Equities	561,751	788,557.17	NZ REFINING CO NPV
Equities	10,091	3,726,808.12	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	5,581	30,249.02	OAKTREE SPECIALTY LENDING CORP COM
Equities	20,585	116,922.80	OASIS PETE INC NEW COM STK
Equities	28,087	317,663.97	OBSEVA SA CHF1
Equities	163,566	8,224,098.48	OCCIDENTAL PETROLEUM CORP
Equities	7,069	144,136.91	OCEANEERING INTL INC COM
Equities	4,432	110,135.20	OCEANFIRST FINL CORP COM
Equities	3,196	14,062.40	OCULAR THERAPEUTIX INC COM
Equities	10,470	21,672.90	OCWEN FINL CORP COM NEW COM NEW
Equities	1,069	39,221.61	ODONATE THERAPEUTICS INC COM
Equities	790	4,582.00	ODYSSEY MARINE EXPL INC COM NEW COM NEW
Equities	41,932	86,379.92	OFFICE DEPOT INC COM
Equities	3,727	97,908.29	OFFICE PPTY'S INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	14,258	338,912.66	OFB BANCORP COM
Equities	15,789	671,979.84	OGE ENERGY CORP COM
Equities	212	8,176.84	OHIO VY BANC CORP COM
Equities	7,020	592,628.40	OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02
Equities	593	20,185.72	OIL DRI CORP AMER COM
Equities	2,031,715	1,042,474.79	OIL REFINERIES LTD COM STK ILS1
Equities	4,109	75,194.70	OIL STS INTL INC COM ISIN US6780261052
Equities	5,960	736,119.60	OKTA INC CL A CL A
Equities	1,015	12,961.55	OLD 2ND BANCORP INC DEL COM
Equities	5,698	850,483.48	OLD DOMINION FREIGHT LINE INC COM
Equities	677	18,014.97	OLD LINE BANCSHARES INC COM STK
Equities	444,572	664,370.34	OLD MUTUAL LTD NPV
Equities	12,839	212,999.01	OLD NATL BANCORP IND COM
Equities	23,606	528,302.28	OLD REP INTL CORP COM
Equities	12,297	269,427.27	OLIN CORP COM
Equities	3,934	342,690.74	OLLIES BARGAIN OUTLET HLDGS INC COM
Equities	13,600	529,678.67	OLVI SER'A'EUR2.00
Equities	993	13,554.45	OLYMPIC STL INC COM
Equities	55,600	617,204.38	OLYMPUS CORP NPV
Equities	270	20,738.70	OMEGA FLEX INC COM
Equities	17,289	635,370.75	OMEGA HEALTHCARE INVS INC REIT
Equities	3,648	57,237.12	OMEROS CORP COM
Equities	20,248	1,741,935.44	OMNICELL INC COM
Equities	18,045	1,478,787.75	OMNICOM GROUP INC COM
Equities	4,313	26,869.99	OMNOVA SOLUTIONS INC COM
Equities	30,006	1,464,220.21	OMV AG NPV
Equities	2,229	9,250.35	ON DECK CAP INC COM
Equities	33,776	682,612.96	ON SEMICONDUCTOR CORP COM
Equities	1,438	3,580.62	ONCOCYTE CORP COM
Equities	129	859.14	ONCTERNAL THERAPEUTICS INC COM
Equities	4,278	386,303.40	ONE GAS INC COM
Equities	4,820	139,587.20	ONE LIBERTY PPTYS INC COM
Equities	38,913	1,315,648.53	ONEMAIN HLDGS INC COM
Equities	33,300	2,291,373.00	ONEOK INC COM STK
Equities	3,074	43,558.58	ONESPAN INC COM STK USD0.001
Equities	2,074	32,147.00	ONESPAWORLD HLDGS LTD COM USD0.0001
Equities	103,000	1,847,002.04	ONO PHARMACEUTICAL NPV
Equities	1,734	18,172.32	OOMA INC COM
Equities	105,930	4,380,682.77	OPEN TEXT CO COM NPV
Equities	29,454	71,867.76	OPKO HEALTH INC COM STK
Equities	589	16,032.58	OPPENHEIMER HLDGS INC CL A NON VGT SHS CL A NON VGT SHS
Equities	450	1,854.00	OPTICAL CABLE CORP COM NEW STK
Equities	1,434	10,152.72	OPTINOSE INC COM
Equities	17,483	369,066.13	OPUS BK IRVINE CALIF FORMERLY OPUS BK REDONDO BEACH CALIF TO 04/11/2014 COM
Equities	322,680	18,383,079.60	ORACLE CORP COM
Equities	31,800	2,322,869.87	ORACLE CORP JAPAN NPV
Equities	22,400	353,683.96	ORANGE EUR4
Equities	4,697	43,588.16	ORASURE TECHNOLOGIES INC COM
Equities	6,752	48,952.00	ORBCOMM INC COM STK
Equities	3,642	23,163.12	ORCHID IS CAP INC COM
Equities	6,906	3,611.84	ORGANOVO HLDGS INC COM
Equities	19,500	2,414,423.62	ORIENTAL LAND CO LTD NPV
Equities	1,072	35,376.00	ORIGIN BANCORP INC COM STK USD 5.00
Equities	618	1,656.24	ORION GROUP HLDGS INC FORMERLY ORION MARINE GROUP INC TO 05/20/2016 COM STK
Equities	4,792	85,010.08	ORITANI FINL CORP NEW COM STK
Equities	376,400	5,617,701.88	ORIX CORP NPV
Equities	2,900	290.00	ORLEANS HOMEBUILDERS INC COM
Equities	4,399	278,852.61	ORMAT TECHNOLOGIES INC COM
Equities	535	11,764.65	ORRSTOWN FINL SVCS INC COM
Equities	66,848	5,789,277.51	ORSTED A/S
Equities	1,459	77,151.92	ORTHOPIX MED INC COM USD0.10
Equities	388	15,132.00	ORTHOPEDIATRICS CORP COM
Equities	5,165	431,225.85	OSHKOSH CORPORATION
Equities	1,326	149,347.38	OSI SYS INC COM
Equities	2,935	8,071.25	OTONOMY INC COM
Equities	372,000	12,139,892.33	OTSUKA HOLDINGS CO LTD
Equities	600	7,824.00	OTTAWA BANCORP INC COM
Equities	2,950	155,789.50	OTTER TAIL CORP
Equities	9,712	250,472.48	OUTFRONT MEDIA INC COM
Equities	37,900	319,346.61	OVERSEA-CHINESE BANKING CORPORATION SGDO.5
Equities	6,877	12,928.76	OVERSEAS SHIPHOLDING GROUP INC NEW COM USD0.01 CL A (POST REV SPLT)
Equities	1,596	21,705.60	OVERSTOCK COM INC DEL COM

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Equities	1,125	2,081.25	OVID THERAPEUTICS INC COM
Equities	4,871	15,587.20	OWENS & MINOR INC NEW COM
Equities	8,472	493,070.40	OWENS CORNING NEW COM STK
Equities	14,505	250,501.35	OWENS ILL INC COM NEW
Equities	1,247	94,522.60	OXFORD INDS INC COM
Equities	1,949	12,473.60	OXFORD SQUARE CAP CORP COM
Equities	40	332.80	P & F INDS INC CL A NEW
Equities	48	2,976.00	P A M TRANSN SVCS INC COM
Equities	1,488	3,258.72	PAC COAST OIL TR UNIT BEN COM INT
Equities	4,668	144,147.84	PAC PREMIER BANCORP COM
Equities	250,220	17,930,765.20	PACCAR INC COM
Equities	1,838,146	336,454.24	PACIFIC BASIN SHIP USD0.01
Equities	10,544	63,791.20	PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK
Equities	4,862	3,719.44	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	3,058	132,992.42	PACIRA BIOSCIENCES INC COM USD0.001
Equities	32,057	3,055,673.24	PACKAGING CORP AMER COM ISIN US6951561090
Equities	9,637	374,204.71	PACWEST BANCORP DEL COM
Equities	457	21,501.85	PAGERDUTY INC COM
Equities	12,364	14,342.24	PALATIN TECHNOLOGIES INC COMMON STOCK
Equities	3,100	6.82	PALM HBR HOMES INC COM
Equities	7,677	1,564,265.52	PALO ALTO NETWORKS INC COM USD0.0001
Equities	1,313	17,121.52	PANHANDLE OIL & GAS INC.CL A COM STK
Equities	1,530	68,421.60	PAPA JOHNS INTL INC COM
Equities	1,035	21,238.20	PAR PACIFIC HOLDINGS INC COM NEW COM NEW
Equities	33,325	939,765.00	PAR TECH CORP COM
Equities	17,400	243,774.00	PARAMOUNT GROUP INC COM
Equities	2,046	8,163.54	PARATEK PHARMACEUTICALS INC COM
Equities	4,393	11,465.73	PARETEUM CORP COM NEW COM NEW
Equities	127,832	2,055,290.09	PAREX RESOURCES IN COM NPV
Equities	15,996	440,849.76	PARK HOTELS & RESORTS INC COM
Equities	1,578	156,837.42	PARK NATL CORP COM
Equities	972	23,279.40	PARKE BANCORP INC COM
Equities	10,585	1,799,555.85	PARKER-HANNIFIN CORP COM
Equities	728	23,725.52	PARK-OHIO HLDGS CORP COM
Equities	99,656	1,894,460.56	PARSLEY ENERGY INC CL A CL A
Equities	1,776	65,463.36	PARSONS CORP DEL COM
Equities	4,760	3,744,533.34	PARTNERS GROUP HLG CHF0.01 (REGD)
Equities	4,951	36,290.83	PARTY CITY HOLDCO INC COM
Equities	25,018	1,230,635.42	PATRICK INDS INC COM
Equities	700	11,879.00	PATRIOT TRANSN HLDG INC COM
Equities	3,803	87,811.27	PATTERN ENERGY GROUP INC CL A CL A
Equities	6,387	146,262.30	PATTERSON COS INC COM
Equities	17,797	204,843.47	PATTERSON-UTI ENERGY INC COM
Equities	65,473	5,387,773.17	PAYCHEX INC COM
Equities	3,970	900,078.40	PAYCOM SOFTWARE INC COM
Equities	2,704	253,689.28	PAYLOCITY HLDG CORP COM
Equities	231,719	26,522,556.74	PAYPAL HLDGS INC COM
Equities	2,165	28,946.05	PAYSIGN INC COM
Equities	2,728	383,513.26	PAZ OIL CO LTD ILS5
Equities	9,210	288,273.00	PBF ENERGY INC CL A CL A
Equities	9,302	325,383.96	PC CONNECTION INC COM
Equities	16,587	581,208.48	PCM INC COM
Equities	1,340	27,135.00	PCSB FINL CORP COM
Equities	767	3,397.81	PC-TEL INC COM
Equities	1,834	24,062.08	PDF SOLUTIONS INC COM
Equities	14,674	46,076.36	PDL BIOPHARMA INC COM
Equities	787	11,246.23	PDL CMNTY BANCORP COM
Equities	93	557.07	PDS BIOTECHNOLOGY CORP COM
Equities	6,386	153,902.60	PEABODY ENERGY CORP NEW
Equities	655	18,418.60	PEAPACK-GLADSTONE FINL CORP COM
Equities	10,280	289,690.40	PEBBLEBROOK HOTEL TR COM STK
Equities	3,183	226,661.43	PEGASYSTEMS INC COM
Equities	29,700	1,107,996.94	PEMBINA PIPELINE CORPORATION COMMON STOCK
Equities	8,560	164,865.60	PENN NATL GAMING INC COM
Equities	1,184	36,325.12	PENN VA CORP NEW COM
Equities	1,570	18,149.20	PENNANTPARK FLOATING RATE CAP LTD COM
Equities	2,802	17,708.64	PENNANTPARK INVT CORP COM
Equities	26,212	29,881.68	PENNEY J.C CO INC COM
Equities	674	30,498.50	PENNS WOODS BANCORP INC COM
Equities	6,153	39,994.50	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	5,529	122,633.22	PENNYMAC FINL SVCS INC NEW COM
Equities	5,903	128,862.49	PENNYMAC MTG INVT TR COM REIT
Equities	3,132	148,143.60	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	6,828	254,001.60	PENTAIR PLC COM STK
Equities	2,683	429,280.00	PENUMBRA INC COM
Equities	1,498	48,325.48	PEOPLES BANCORP INC COM STK
Equities	216	6,490.80	PEOPLES BANCORP N C INC COM PEOPLES BANCORP OF NORTH CAROLINA INC
Equities	350	15,746.50	PEOPLES FINL SVCS CORP COM
Equities	2,655	78,057.00	PEOPLES UTAH BANCORP COM
Equities	32,068	538,101.04	PEOPLES UTD FINL INC COM
Equities	228,479	29,960,451.27	PEPSICO INC COM
Equities	161	716.45	PERCEPTRON INC COM
Equities	2,792	95,821.44	PERFICIENT INC COM STK
Equities	37,145	1,486,914.35	PERFORMANCE FOOD GROUP CO COM
Equities	4,883	5,127.15	PERFORMANT FINL CORP COM
Equities	8,058	776,307.72	PERKINELMER INC COM
Equities	40	156.40	PERMA-FIX ENVIRONMENTAL SVCS INC COM NEWCOM NEW
Equities	171	1,556.10	PERMA-PIPE INTL HLDGS INC COM
Equities	27,086	4,998,519.34	PERNOD RICARD NPV EUR 1.55

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Equities	5,477	260,814.74	PERRIGO COMPANY LIMITED COM EURO.001
Equities	131,630	3,345,484.35	PERSIMMON ORD GBP0.10
Equities	46,918	1,098,350.38	PERSPECTA INC COM
Equities	1,172	38,629.12	PETIQ INC COM CL A COM CL A
Equities	1,633	25,589.11	PETMED EXPRESS INC COM STK
Equities	167,421	1,092,070.76	PETROBRAS DISTR COM NPV
Equities	755,780	18,650,985.01	PEUGEOT SA EUR1
Equities	8,687	410,460.75	PFDBK L A CAL COM
Equities	3,336	22,484.64	PFENEX INC COM
Equities	753,300	32,632,956.00	PFIZER INC COM
Equities	1,207	4,888.35	PFSWEB INC COM NEW STK
Equities	44,367	1,016,891.64	PG&E CORP COM
Equities	4,621	77,263.12	PGT INC COM
Equities	1,605	50,990.85	PHIBRO ANIMAL HEALTH CORP CL A COM CL A COM
Equities	269,165	21,137,527.45	PHILIP MORRIS INTL COM STK NPV
Equities	70,337	6,579,322.98	PHILLIPS 66 COM
Equities	5,551	45,518.20	PHOTRONICS INC COM
Equities	14,041	244,875.04	PHYSICIANS RLTY TR COM
Equities	3,220,500	3,475,048.32	PICC PROPERTY & CA 'HCNY1
Equities	1,456	16,918.72	PICO HLDGS INC COM NEW STK
Equities	55,886	1,113,807.98	PIEDMONT OFFICE REALTY TRU-A
Equities	3,320	25,000.35	PIER 1 IMPORTS INC COM NEW COM NEW
Equities	1,866	8,770.20	PIERIS PHARMACEUTICALS INC COMSTK
Equities	9,200	370,168.93	PIGEON CORP NPV
Equities	4,857	123,319.23	PILGRIMS PRIDE CORP
Equities	279,702	3,358,214.09	PING AN INSURANCE GROUP H CNY1
Equities	51,376	2,953,092.48	PINNACLE FINL PARTNERS INC COM
Equities	8,991	845,963.19	PINNACLE W. CAP CORP COM
Equities	6,790	184,823.80	PINTEREST INC CL A CL A
Equities	9,145	2,312.77	PIONEER ENERGY SVCS CORP COM
Equities	18,183	2,797,636.38	PIONEER NAT RES CO COM
Equities	12,028	893,319.56	PIPER JAFFRAY COS COM
Equities	354,187	2,096,603.76	PIRELLI & C SPA NPV
Equities	15,834	67,769.52	PITNEY BOWES INC COM
Equities	4,929	52,050.24	PIVOTAL SOFTWARE INC CL A COM CL A COM
Equities	1,500	4,425.00	PIXELWORKS INC COM NEW STK
Equities	130,630	178,191.12	PJSC ALROSA
Equities	813	32,942.76	PJT PARTNERS INC COM CL A COM CL A
Equities	26,834	1,943,854.96	PLANET FITNESS INC CL A CL A
Equities	2,356	87,266.24	PLANTRONICS INC NEW COM
Equities	45,365	1,184,601.93	PLASTIC OMNIUM EURO.06
Equities	189,573	1,643,996.25	PLAY COMMUNICATION EURO.00012
Equities	2,629	20,269.59	PLAYA HOTELS & RESORTS N V COMN STOCK
Equities	1,319	25,654.55	PLAYAGS INC COM
Equities	2,418	141,138.66	PLEXUS CORP COM
Equities	16,092	36,207.00	PLUG PWR INC COM NEW
Equities	31,514	955,504.48	PLURALSIGHT INC CL A CL A
Equities	199	3,769.06	PLYMOUTH INDL REIT INC COM
Equities	44,668	6,132,023.04	PNC FINANCIAL SERVICES GROUP COM STK
Equities	11,739	597,632.49	PNM RES INC COM
Equities	4,430	404,148.90	POLARIS INC
Equities	1,273	7,256.10	POLARITYTE INC COM
Equities	6,289	197,411.71	POLYONE CORP COM
Equities	3,204	611,964.00	POOL CORP COM STK
Equities	7,786	422,312.64	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	7,127	386,069.59	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	11,271	305,782.23	PORTOLA PHARMACEUTICALS INC COM
Equities	5,409	562,373.73	POST HLDGS INC COM STK
Equities	291,870	3,077,853.27	POSTE ITALIANE SPA NPV
Equities	1,919	9,767.71	POTBELLY CORP COM
Equities	5,211	203,124.78	POTLATCHDELTIC CORPORATION
Equities	1,781	67,678.00	POWELL INDS INC COM
Equities	143,000	1,028,684.80	POWER ASSETS HLDGS NPV
Equities	463	9,995.20	POWER CORP CANADA SUB-VTG NPV
Equities	32,440	747,727.42	POWER FINL CORP COM NPV
Equities	2,119	169,901.42	POWER INTEGRATIONS INC COM
Equities	860,579	281,951.95	PPC LIMITED NPV
Equities	4,896	176,549.76	PPDC ENERGY INC COM
Equities	44,486	5,191,961.06	PPG IND INC COM
Equities	82,752	2,566,139.52	PPL CORP COM ISIN US69351T1060
Equities	3,544	56,172.40	PQ GROUP HLDGS INC COM
Equities	3,002	84,476.28	PRA GROUP INC COM
Equities	4,540	450,141.00	PRA HEALTH SCIENCES INC COM
Equities	65,700	925,104.27	PRAIRIESKY ROYALTY COM NPV
Equities	1,160,000	306,382.98	PRECIOUS SHIPPING THB1(ALIEN MKT)
Equities	3,408	50,949.60	PREFERRED APT CMNTYS INC COM
Equities	83	4,608.16	PREFORMED LINE PRODS CO COM
Equities	1,036	15,540.00	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	4,764	186,320.04	PREMIER INC CL A CL A
Equities	40,000	386,999.15	PRESIDENT CHAIN ST TWD10
Equities	3,645	49,827.15	PRESIDIO INC COM
Equities	3,794	120,193.92	PRESTIGE CONSUMER HEALTHCARE INC COM
Equities	2,096	14,085.12	PRGX GLOBAL INC
Equities	1,625	83,070.00	PRICESMART INC COM STK
Equities	3,175	380,841.25	PRIMERICA INC COM
Equities	3,094	38,056.20	PRIMO WTR CORP COM
Equities	3,675	76,917.75	PRIMORIS SVCS CORP COM
Equities	72,200	-	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)
Equities	85,097	4,928,818.24	PRINCIPAL FINL GROUP INC COM STK

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Equities	428	14,205.32	PRINCIPIA BIOPHARMA INC COM
Equities	4,478	161,700.58	PROASSURANCE CORP COM
Equities	438,190	48,047,533.50	PROCTER & GAMBLE COM NPV
Equities	125	1,622.50	PRO-DEX INC COLO COM NEW COM NEW
Equities	6,239	38,494.63	PROGENICS PHARMACEUTICALS INC COM
Equities	4,354	189,921.48	PROGRESS SOFTWARE CORP COM
Equities	112,549	8,996,041.57	PROGRESSIVE CORP OH COM
Equities	175,828	14,083,822.80	PROLOGIS INC COM
Equities	4,336	521,404.00	PROOFPOINT INC COM
Equities	17,557	363,429.90	PROPETRO HLDG CORP COM
Equities	25,738	1,628,185.88	PROS HLDGS INC COM
Equities	34,780	163,578.83	PROSEGUR SEGURIDAD EURO.06
Equities	12,850	83,910.50	PROSPECT CAP CORP COM
Equities	5,461	360,699.05	PROSPERITY BANCSHARES INC COM
Equities	1,955	23,675.05	PROTAGONIST THERAPEUTICS INC COM
Equities	315	5,471.55	PROTECTIVE INS CORP CL B CL B
Equities	4,017	3,920.19	PROTEOSTASIS THERAPEUTICS INC COM
Equities	2,232	23,592.24	PROTHENA CORP PLC USD0.01
Equities	1,810	209,996.20	PROTO LABS INC COM
Equities	9,663	554,076.42	PROVIDENCE SVC CORP COM STK
Equities	100	2,099.00	PROVIDENT FINL HLDGS INC COM
Equities	5,738	139,146.50	PROVIDENT FINL SVCS INC COM
Equities	104,700	10,574,700.00	PRUDENTIAL FINL INC COM
Equities	305,154	6,664,420.75	PRUDENTIAL GBP0.05
Equities	1,685	283,973.05	PS BUSINESS PKS INC CALIF COM
Equities	375	3,783.75	PSYCHEMEDICS CORP COM NEW
Equities	7,838	703,538.88	PTC INC COM
Equities	4,375	196,875.00	PTC THERAPEUTICS INC COM
Equities	492,000	1,026,754.71	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	5,668,500	9,010,821.72	PTT PUBLIC COMPANY THB1(ALIEN)
Equities	39,394	2,317,155.08	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	25,990	6,190,038.30	PUB STORAGE COM
Equities	4,644	245,549.11	PUBLICIS GROUPE SA EURO.40
Equities	4,644	-	PUBLICIS GROUPE SA RIGHT 17/07/2019
Equities	471	6,217.20	PULSE BIOSCIENCES INC COM USD0.001
Equities	20,910	661,174.20	PULTE GROUP INC
Equities	2,546	32,359.66	PUMA BIOTECHNOLOGY INC COM .
Equities	27,100	1,810,025.83	PUMA SE NPV
Equities	2,063	21,867.80	PURE CYCLE CORP COLORADO
Equities	11,096	169,435.92	PURE STORAGE INC CL A CL A
Equities	25,980	2,458,747.20	PVH CORP COM USD1
Equities	643	-	PVTPL CALIENT NETWORKS INC OC-COM STK
Equities	3,077	22,031.32	PVTPL CYMABAY THERAPEUTICS INC COM
Equities	16,941	688,821.06	PVTPL DELUXE CORP COM STK
Equities	142,865	11,314.19	PVTPL DEVICESCAPE SOFTWARE INC SER B PFDSTK
Equities	1,800	24,192.00	PVTPL FIRST FNDTN INC COM
Equities	124	-	PVTPL IFCO SYS N V WT RESTRTD EXP
Equities	74,044	-	PVTPL MINERVA NETWORKS INC SER AD PFD STK
Equities	65,216	-	PVTPL MINERVA NETWORKS INC SER AV PFD STK
Equities	7,994	-	PVTPL RENAISSANCE COSMETICS INC COM
Equities	752,709	226,285.40	PVTPL VIAN T TECHNOLOGY INC COM STK
Equities	5,284,736	152,781,727.94	PYRAMIS SELECT EMERGING MKT POOL
Equities	384	5,836.80	PYXUS INTL INC COM
Equities	152	1,305.68	PZENA INVT MGMT INC CL A SHS
Equities	3,357	256,340.52	Q2 HLDGS INC COM
Equities	346	13,912.66	QAD INC CL A STOCK
Equities	310,586	1,176,950.12	QANTAS AIRWAYS NPV
Equities	306,113	2,541,259.07	QBE INS GROUP NPV
Equities	1,271	44,319.77	QCR HLDGS INC COM
Equities	18,571	134,268.33	QEP RES INC COM STK
Equities	40,281	1,634,660.48	QIAGEN NV EURO.01
Equities	8,985	598,490.85	QOORVO INC COM
Equities	3,760	173,636.80	QTS RLTY TR INC COM CL A COM CL A
Equities	28,947	228,970.77	QUAD / GRAPHICS INC COM STK
Equities	1,015	205,923.20	QUAKER CHEM CORP COM
Equities	137,964	10,494,921.48	QUALCOMM INC COM
Equities	33,300	199,574.97	QUALICORP CONSULTORIA E CORRET
Equities	729,044	2,045,018.58	QUALITAS CONTROLAD
Equities	12,827,100	1,296,617.27	QUALITY HOUSES CO THB1(ALIEN MKT)
Equities	2,490	216,829.20	QUALYS INC COM USD0.001
Equities	3,145	59,409.05	QUANEX BLDG PRODS CORP COM STK
Equities	11,840	452,169.60	QUANTA SVCS INC COM
Equities	158	5,338.82	QUANTERIX CORP COM
Equities	61,500	1,467,905.11	QUEBECOR INC CLASS'B'SUB-VTG NPV
Equities	10,763	1,095,781.03	QUEST DIAGNOSTICS INC COM
Equities	4,900	2,819.95	QUICKLOGIC CORP CDT-COM STK
Equities	2,677	158,799.64	QUIDEL CORP COM
Equities	140,000	250,126.28	QUILTER PLC ORD GBP0.07
Equities	2,984	47,296.40	QUINSTREET INC COM STK
Equities	367	1,523.05	QUMU CORP COM
Equities	3,399	4,724.61	QUORUM HEALTH CORP COM
Equities	5,088	54,645.12	QUOTIENT TECHNOLOGY INC COM
Equities	33,786	418,608.54	QURATE RETAIL INC
Equities	129,295	1,626,531.10	R1 RCM INC COM
Equities	2,435	73,220.45	RA PHARMACEUTICALS INC COM
Equities	16,511	377,276.35	RADIAN GROUP INC COM
Equities	2,371	14,557.94	RADIANT LOGISTICS INC COM STK
Equities	1,500	-	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	3,210,000	1,405,560.30	RADIUM LIFE TECH C TWD10



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Equities	9,056	220,604.16	RADIUS HEALTH INC COM NEW COM NEW
Equities	3,888	53,615.52	RADNET INC COM STK
Equities	1,192	34,270.00	RAFAEL HOLDINGS INC COM USD0.01 CLASS B WI
Equities	13,470	316,456.70	RAIFFEISEN BK INTL NPV (REGD)
Equities	67,200	798,366.44	RAKUTEN INC NPV
Equities	3,851	437,435.09	RALPH LAUREN CORP CL A CL A
Equities	7,776	93,623.04	RAMBUS INC DEL COM
Equities	51,860	2,852,509.57	RANDSTAD N.V. EURO.10
Equities	97,665	681,701.70	RANGE RES CORP COM
Equities	33,864	1,958,693.76	RAPID7 INC COM
Equities	696	479,922.22	RATIONAL AG NPV
Equities	769	2,368.52	RAVE RESTAURANT GROUP INC COM
Equities	3,110	111,586.80	RAVEN INDS INC COM STOCK
Equities	72,835	6,158,199.25	RAYMOND JAMES FNCL INC COM STK
Equities	4,162	27,011.38	RAYONIER ADVANCED MATLS INC COM
Equities	9,689	293,576.70	RAYONIER INC REIT
Equities	59,073	10,271,613.24	RAYTHEON CO USD0.01
Equities	428	8,277.52	RBB BANCORP COM NPV
Equities	1,788	298,256.28	RBC BEARINGS INC COM
Equities	968	16,949.68	RCI HOSPITALITY HLDGS INC COM
Equities	483	1,932.00	RCM TECHNOLOGIES INC COM NEW
Equities	825	25,377.00	RE/MAX HLDGS INC CL A CL A
Equities	13,460	907,151.11	REA GROUP LIMITED NPV
Equities	1,558	20,222.84	READING INTL INC CL A CL A
Equities	1,127	16,792.30	READY CAP CORP COM
Equities	4,353	8,270.70	REALNETWORKS INC COM NEW
Equities	4,691	33,962.84	REALOGY HLDGS CORP COM
Equities	6,159	362,457.15	REALPAGE INC COM STK
Equities	185,890	1,367,564.35	REALTEK SEMICOND TWD10
Equities	25,517	1,759,907.49	REALTY INCOME CORP COM
Equities	1,436	135,486.60	REATA PHARMACEUTICALS INC CL A CL A
Equities	82,694	1.00	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	504,445	-	RECEIVABLE FROM LEHMAN LBI
Equities	923,742	14,318.00	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Equities	852	8,664.84	RECRO PHARMA INC COM
Equities	179,660	5,993,113.42	RECRUIT HLDGS CO L NPV
Equities	149,264	3,113,217.52	RED ELECTRICA CORP EURO.5
Equities	2,147	15,265.17	RED LIONS HOTELS CORP COM
Equities	991	30,294.87	RED ROBIN GOURMET BURGERS INC COM
Equities	5,224	112,211.52	RED ROCK RESORTS INC CL A CL A
Equities	5,948	106,945.04	REDFIN CORP COM
Equities	6,189	102,304.17	REDWOOD TR INC COM
Equities	1,150	4,347.00	REEDS INC COM STK
Equities	3,231	264,005.01	REGAL BELLOIT CORP COM
Equities	21,855	1,458,602.70	REGENCY CTRS CORP COM
Equities	6,535	2,045,455.00	REGENERON PHARMACEUTICALS INC COM
Equities	2,329	119,640.73	REGENXBIO INC COM
Equities	5,597	147,592.89	REGIONAL MGMT CORP COM STK
Equities	291,901	4,361,000.94	REGIONS FINL CORP NEW COM
Equities	3,257	54,066.20	REGIS CORP MINN COM
Equities	115,200	426,843.65	REGIS RESOURCES LT NPV
Equities	350	437.50	REGULUS THERAPEUTICS INC COM NEW COM NEW
Equities	28,053	4,377,109.59	REINSURANCE GROUP AMER INC COM NEW STK
Equities	5,419	512,745.78	RELIANCE STL & ALUM CO COM
Equities	452	10,680.76	RELiant BANCORP INC COM USD1.00
Equities	111	468.42	RELIV INTL INC COM NEW COM NEW
Equities	267,346	6,497,097.88	RELX PLC
Equities	149,322	3,618,619.24	RELX PLC ORD GBP0.1444
Equities	790	671.50	REMARK HLDGS INC COM
Equities	1,460	210,823.77	REMY COINTREAU EUR1.60
Equities	23,342	4,155,109.42	RENAISSANCE RE HLDGS LTD COM
Equities	3,987	143,292.78	RENASANT CORP COM
Equities	900	56,667.83	RENAULT SA EUR3.81
Equities	2,771	43,948.06	RENB ENERGY GROUP INC COM STK
Equities	351,300	1,744,435.68	RENESAS ELECTRONICS CORPORATION NPV
Equities	4,268	113,656.84	RENT A CTR INC NEW COM
Equities	3,832	18,815.12	REP 1ST BANCORP INC COM
Equities	2,120	105,470.00	REP BANCORP INC KY CDT-CL A COM STK
Equities	8,812	757,391.40	REPLIGEN CORP COM STK USD0.01
Equities	139,080	2,183,327.67	REPSOL SA EUR1
Equities	139,080	77,259.86	REPSOL SA EUR1 (STK DIV 08/07/2019)
Equities	75,522	6,543,226.08	REPUBLIC SVCS INC COM
Equities	341	1,135.53	RESEARCH FRONTIERS INC COM
Equities	13,116	287,502.72	RESIDEO TECHNOLOGIES INC COM USD0.001
Equities	11,639	1,420,307.17	RESMED INC COM
Equities	3,457	24,890.40	RESOLUTE FST PRODS INC COM
Equities	225,100	937,255.06	RESONA HOLDINGS NPV
Equities	3,823	61,206.23	RESOURCES CONNECTION INC COM
Equities	17,100	1,191,732.93	RESTAURANT BRANDS INTERN-W/ COMMON STOCK
Equities	11,498	799,570.92	RESTAURANT BRANDS INTL INC COM NPV
Equities	667	6,803.40	RESTORBIO INC COM
Equities	9,500	162,735.00	RETAIL OPPORTUNITY INVTS CORP COM STK
Equities	19,459	228,837.84	RETAIL PPTY AMER INC CL A
Equities	1,316	45,796.80	RETAIL VALUE INC COM USD0.10
Equities	258	186.92	RETRACTABLE TECHNOLOGIES INC COM
Equities	3,112	62,520.08	RETROPHIN INC COM
Equities	2,361	34,022.01	REV GROUP INC COM
Equities	17,098	221,761.06	REVANCE THERAPEUTICS INC COM
Equities	169	3,266.77	REVLON INC CL A NEW COM STK

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Equities	1,210	88,209.00	REX AMERICAN RESOURCES CORP
Equities	107	552.12	REXAHN PHARMACEUTICALS INC COM USD0.0001 (POST REV SPLIT)
Equities	137,631	1,749,937.19	REXEL EURS
Equities	8,368	337,816.16	REXFORD INDL RLTY INC COM
Equities	135,426	4,092,573.72	REXNORD CORP COM USD0.01
Equities	256	2,160.64	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01
Equities	1,209	36,898.68	RGC RES INC COM
Equities	1,064	122,998.40	RH COM
Equities	14,277	1,750,243.45	RHEINMETALL AG NPV
Equities	1,504	33,088.00	RHYTHM PHARMACEUTICALS INC COM
Equities	5,077	24,826.53	RIBBON COMMUNICATIONS INC COM STK USD0.0001
Equities	2,500	14,000.00	RICHARDSON ELECTRS LTD COM
Equities	2,530	214,959.18	RICHEMONT(CIE FIN) CHF1 (REGD)
Equities	12,059	31,473.99	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	59,670	406,061.93	RIGHTMOVE COM STCK
Equities	553	5,574.24	RIGNET INC COM
Equities	2,461	7,998.25	RING ENERGY INC COM
Equities	12,048	1,384,556.16	RINGCENTRAL INC CL A CL A
Equities	2		RIO GRANA RES INC COM
Equities	65,194	4,747,008.56	RIO TINTO LIMITED NPV
Equities	143,706	8,926,172.50	RIO TINTO ORD GBP0.10
Equities	5,600	186,630.95	RITCHIE BROS AUCTI COM NPV
Equities	4,094	32,792.94	RITE AID CORP COM USD1.00(POST REV SPLIT)
Equities	2,342	20,000.68	RIVERVIEW BANCORP INC COM STK
Equities	3,206	274,786.26	RLI CORP COM
Equities	59,223	1,050,616.02	RLJ LODGING TR COM REIT
Equities	656	30,818.88	RMR GROUP INC CL A CL A
Equities	116	1,107.80	ROADRUNNER TRANSP SYS INC FORMERLY ROAD
Equities	1,521	2,646.54	ROAN RESOURCES INC COM USD0.001 CL A
Equities	95,846	5,464,180.46	ROBERT HALF INTL INC COM
Equities	26,574	7,457,073.23	ROCHE HLDGS AG CHF1 (BR)
Equities	94,126	26,514,570.15	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	2,534	38,010.00	ROCKET PHARMACEUTICALS INC COM USD0.01
Equities	9,841	1,612,251.03	ROCKWELL AUTOMATION
Equities	3,783	11,386.83	ROCKWELL MEDICAL INC COM
Equities	440	12,003.20	ROCKY BRANDS INC COM STK
Equities	1,214	10,197.60	ROCKY MTN CHOCOLATE FACTORY INC DEL COM
Equities	5,931	1,023,571.98	ROGERS CORP COM
Equities	34,400	933,595.69	ROHTO PHARMACEUTICAL CO NPV
Equities	4,244	384,421.52	ROKU INC COM CL A COM CL A
Equities	12,836	460,427.32	ROLLINS INC COM
Equities	13,240,364	16,851.02	ROLLS ROYCE HLDGS NON CUM RED PRF SHS GBP0.00
Equities	87,077	931,355.66	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	16,928	6,200,049.28	ROPER TECHNOLOGIES , INC
Equities	1,946	44,524.48	ROSETTA STONE INC COM
Equities	154,418	15,305,912.16	ROSS STORES INC COM
Equities	252,009	20,070,079.69	ROYAL BK OF CANADA COM NPV
Equities	17,468	2,117,296.28	ROYAL CARIBBEAN CRUISES COM STK
Equities	195,905	6,413,970.54	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	158,256	5,198,454.48	ROYAL DUTCH SHELL 'B'ORD EUR0.07
Equities	4,694	481,088.06	ROYAL GOLD INC COM STK USD0.01
Equities	5,536	404,599.33	ROYAL UNIBREW A/S DKK2 (POST SPLIT)
Equities	6,162	44,428.02	RPC INC COM
Equities	18,335	1,120,451.85	RPM INTL INC
Equities	6,573	79,599.03	RPT REALTY COM USD0.01 SHS OF BENEFICIALINTEREST
Equities	4,059	17,250.75	RTI SURGICAL HOLDINGS INC
Equities	11,300	579,594.55	RTL GROUP NPV
Equities	1,600	2,720.00	RTW RETAILWINDS INC RTW RETAILWINDS INC
Equities	4,509	28,677.24	RUBICON PROJ INC COM
Equities	135	1,120.50	RUBICON TECHNOLOGY INC COM USD0.001(POST REV SPLIT)
Equities	1,765	27,763.45	RUBIUS THERAPEUTICS INC COM
Equities	3,210	88,692.30	RUDOPHL TECHNOLOGIES INC COM
Equities	2,128	77,714.56	RUSH ENTERPRISES INC CL A CL A
Equities	187	6,902.17	RUSH ENTERPRISES INC CL B CL B COM
Equities	-150	(219,750.00)	RUSSELL 2000 INDEX WEEKLY CALL OPTION W/STK \$1660.00 PER SHARE 30-SEP-2019
Equities	-150	(198,750.00)	RUSSELL 2000 INDEX WEEKLY PUT OPTION W/STK \$1410.00 PER SHARE 30-SEP-2019
Equities	-53	(350,330.00)	RUSSELL 2000 OPEN/EURO INDEX CALL OPTIONW/STK \$1545.00 PER SHARE 20-SEP-2019
Equities	53	284,504.00	RUSSELL 2000 OPEN/EURO INDEX CALL OPTIONW/STK \$1565.00 PER SHARE 20-SEP-2019
Equities	-15	(34,050.00)	RUSSELL 2000 OPEN/EURO INDEX CALL OPTIONW/STK \$1600.00 PER SHARE 16-AUG-2019
Equities	-2	(2,820.00)	RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1490.00 PER SHARE 16-AUG-2019
Equities	-4	(8,620.00)	RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1525.00 PER SHARE 16-AUG-2019
Equities	53	205,110.00	RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1545.00 PER SHARE 20-SEP-2019
Equities	-9	(31,005.00)	RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1565.00 PER SHARE 16-AUG-2019
Equities	-53	(245,708.00)	RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1565.00 PER SHARE 20-SEP-2019
Equities	2,314	52,550.94	RUTHS HOSPITALITY GROUP INC
Equities	89,992	2,220,804.26	RWE AG NPV
Equities	4,798	279,723.40	RYDER SYS INC COM
Equities	1,709	14,235.97	RYERSON HLDG CORP COM STOCK
Equities	12,300	97,070.22	RYMAN HEALTHCARE NPV
Equities	4,030	326,792.70	RYMAN HOSPITALITY PPTYS INC COM
Equities	2,889	108,279.72	S & T BANCORP INC COM STK
Equities	-250	(175,000.00)	S&P 500 INDEX WEEKLY CALL OPTION W/STK \$3150.00 PER SHARE 30-SEP-2019
Equities	-250	(670,000.00)	S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2700.00 PER SHARE 30-SEP-2019
Equities	38,985	8,880,393.15	S&P GLOBAL INC COM
Equities	-250	(412,500.00)	S&P WEEKLY INDEX OPTION PUT OPTION W/STK\$2700.00 PER SHARE 30-AUG-2019
Equities	7,404	285,990.04	S&T MOTIV CO LTD
Equities	38,244	1,942,030.32	S.W. AIRL CO COM
Equities	4,380	370,231.67	S-1 CORPORATION
Equities	128,864	1,589,344.52	SABESP CIA SANEAME COM NPV

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Equities	16,216	319,293.04	SABRA HEALTH CARE REIT INC COM
Equities	20,542	456,032.40	SABRE CORP COM
Equities	2,020	24,381.40	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW
Equities	120	3,624.00	SAFEHOLD INC COM COM USD0.01
Equities	41,709	325,664.49	SAFESTORE HLDGS ORD GBP0.01
Equities	1,173	111,587.49	SAFETY INS GROUP INC COM
Equities	62,282	9,138,910.82	SAFRAN SA EURO.20
Equities	750	23,430.00	SAGA COMMUNICATIONS INC CL A NEW CL A NEW
Equities	44,957	8,231,177.13	SAGE THERAPEUTICS INC COM
Equities	2,082	134,642.94	SAIA INC COM STK
Equities	6,007	120,380.28	SAILPOINT TECHNOLOGIES HLDGS INC COM
Equities	502	1,219.86	SALEM MEDIA GROUP INC COM STK
Equities	155,451	23,586,580.23	SALESFORCE COM INC COM STK
Equities	7,602	101,410.68	SALLY BEAUTY HLDGS INC COM STK
Equities	750,923	30,566,302.34	SAMSUNG ELECTRONIC KRW100
Equities	147,200	304,541.82	SAN MIGUEL FOOD AND BEVERAGE INC PHP1
Equities	10,484	1,431,695.04	SANDERSON FARMS INC COM
Equities	2,594	17,950.48	SANDRIDGE ENERGY INC SANDRIDGE ENERGY I COM USD0.001
Equities	240,967	1,152,015.03	SANDS CHINA LTD USD0.01
Equities	128,526	2,363,231.62	SANDVIK AB NPV
Equities	3,297	114,999.36	SANDY SPRING BANCORP INC CMT-COM
Equities	541	43,112.29	SANFILIPPO JOHN B & SON INC COM
Equities	9,686	104,318.22	SANGAMO THERAPEUTICS INC COM
Equities	53,475	1,619,223.00	SANMINA CORP COM
Equities	138,826	1,242,087.50	SANNE GROUP PLC ORD GBP0.01
Equities	310,580	26,848,494.84	SANOFI EUR2
Equities	35,477	850,028.92	SANTANDER CONSUMER USA HLDGS INC COM
Equities	263,200	4,360,608.87	SANTEN PHARM CO NPV
Equities	186,700	927,598.42	SANTOS LIMITED NPV
Equities	72,045	9,907,735.80	SAP SE
Equities	22,600	3,091,680.00	SAP SE-SPONSORED ADR
Equities	25,400	534,922.96	SAPPRO HOLDINGS LTD JPY50
Equities	1,200	29,628.00	SARATOGA INVNT CORP COM NEW STK
Equities	5,723	869,609.85	SAREPTA THERAPEUTICS INC COM
Equities	35,919	7,375,091.80	SARTORIUS AG NON VTG PRF NPV
Equities	1,423	79,872.99	SAUL CTRS INC COM
Equities	2,816	6,673.92	SAVARA INC COM
Equities	472	10,549.20	SB ONE BANCORP COM
Equities	9,289	2,088,538.76	SBA COMMUNICATIONS CORP COM USD0.01 CL A
Equities	1,000	4.20	SCAN OPTICS INC COM
Equities	116,820	805,811.47	SCANDI STANDARD AB NPV
Equities	2,445	79,609.20	SCANSOURCE INC COM
Equities	291,600	785,780.36	SCENTRE GROUP
Equities	70,462	525,104.48	SCHAEFFLER AG NPV (NON VTG PRF SHS)
Equities	45,934	1,267,676.15	SCHIBSTED ASA A-AKSJER
Equities	183,454	7,290,461.96	SCHLUMBERGER LTD COM COM
Equities	79,458	7,217,224.94	SCHNEIDER ELECTRIC EUR4.00
Equities	3,004	54,792.96	SCHNEIDER NATL INC WIS CL B CL B
Equities	35,937	940,471.29	SCHNITZER STL INDS INC CL A
Equities	7	111.02	SCHOLAR ROCK HLDG CORP COM
Equities	2,171	72,164.04	SCHOLASTIC CORP COM
Equities	3,293	-	SCHULMAN A INC CVR COM
Equities	295,912	11,892,703.28	SCHWAB CHARLES CORP COM NEW
Equities	2,278	75,584.04	SCHWEITZER-MAUDUIT INTL INC COM
Equities	4,294	371,688.64	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	3,663	72,600.66	SCIENTIFIC GAMES CORP
Equities	1,776	24,348.96	SCIPPLAY CORP CL A CL A
Equities	24,214	2,385,079.00	SCOTT'S MIRACLE-GRO CLASS'A'COM NPV
Equities	419	1,336.61	SCPHARMACEUTICALS INC COM
Equities	4,398	67,245.42	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	21	86,871.54	SEABOARD CORP DEL COM
Equities	460	657.80	SEACHANGE INTL INC COM
Equities	3,699	94,102.56	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	1,798	85,422.98	SEACOR HLDGS INC COM
Equities	2,177	32,567.92	SEACOR MARINE HLDGS INC COM
Equities	10,527	496,032.24	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	83,028	3,551,937.84	SEALED AIR CORP NEW COM STK
Equities	1,207	15,992.75	SEASPINE HLDGS CORP COM
Equities	9,558	661,509.18	SEATTLE GENETICS INC COM
Equities	43,780	1,357,180.00	SEAWORLD ENTMT INC COM
Equities	13,600	1,170,655.28	SECOM CO NPV
Equities	1,069	856.06	SECOND SIGHT MED PRODS INC COM
Equities	3,806	50,581.74	SECUREWORKS CORP CL A CL A
Equities	353,250	3,282,842.57	SEGRO PLC ORD GBP0.10
Equities	11,285	633,088.50	SEI INVTS CO COM
Equities	601,700	9,036,111.01	SEKISUI CHEMICAL CO LTD NPV
Equities	976	11,165.44	SELECT BANCORP INC NEW COM
Equities	4,543	52,744.23	SELECT ENERGY SVCS INC CL A COM CL A COM
Equities	787	9,168.55	SELECT INTERIOR CONCEPTS INC COM USD0.01CLASS A
Equities	7,804	123,849.48	SELECT MED HLDGS CORP COM
Equities	2,258	4,041.82	SELECTA BIOSCIENCES INC COM
Equities	20,643	1,545,954.27	SELECTIVE INS GROUP INC COM
Equities	21	2.36	SELLAS LIFE SCIENCES GROUP INC COM
Equities	4,811	57,732.00	SEMGROUP CORP CL A CL A
Equities	178,700	24,560,528.00	SEMPRA ENERGY INC COM STK
Equities	4,842	232,658.10	SEMTECH CORP COM
Equities	223	6,206.09	SENECA FOODS CORP NEW CL A
Equities	19,926	164,788.02	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	6,957	340,893.00	SENSATA TECHNOLOGIES B V HOLDING

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Equities	7,867	16,048.68	SENSEONICS HLDGS INC COM
Equities	3,293	241,969.64	SENSIENT TECHNOLOGIES CORP COM
Equities	3,119	1,715.45	SEQUENTIAL BRNDS GROUP INC NEW COM
Equities	1,478	4,759.16	SERES THERAPEUTICS INC COM
Equities	1,586	68,134.56	SERITAGE GROWTH PPTYS CL A
Equities	14,782	691,501.96	SERVICE CORP INTL COM
Equities	10,126	527,463.34	SERVICEMASTER GLOBAL HLDGS INC COM
Equities	21,133	5,802,487.81	SERVICENOW INC COM USD0.001
Equities	5,349	5,081.55	SERVICESOURCE INTERNATIONAL
Equities	3,723	127,549.98	SERVISFIRST BANCSHARES INC COMMON STOCK
Equities	3,010	4,515.00	SESEN BIO INC COM
Equities	4,500	152,366.81	SEVEN & I HOLDINGS NPV
Equities	1,579	114,003.80	SHAKE SHACK INC CL A CL A
Equities	3,769	145,181.88	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	8,597	3,939,919.13	SHERWIN-WILLIAMS CO COM
Equities	479	2,332.73	SHILOH INDS INC COM
Equities	2,600	386,838.69	SHIMANO INC NPV
Equities	11,200	93,038.80	SHIMIZU CORP NPV
Equities	48,252	4,494,234.45	SHIN-ETSU CHEMICAL NPV
Equities	639,000	818,821.94	SHINKONG INSURANCE TWD10
Equities	39,900	619,572.12	SHINSEI BANK NPV
Equities	123,500	7,117,240.58	SHIONOGI & CO LTD NPV
Equities	2,510	31,400.10	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	134,700	10,153,134.40	SHISEIDO CO LTD NPV
Equities	428	24,434.52	SHOCKWAVE MED INC COM
Equities	22,465	620,034.00	SHOE CARNIVAL INC COM
Equities	851	13,905.34	SHORE BANCSHARES INC COM
Equities	320	14,144.00	SHOTSPOTTER INC COM
Equities	2,327	117,629.85	SHUTTERFLY INC COM
Equities	2,369	92,841.11	SHUTTERSTOCK INC COM
Equities	544	11,064.96	SI-BONE INC COM
Equities	40,315	4,802,261.62	SIEMENS AG NPV(REGD)
Equities	1,718	1,494.66	SIENNA BIOPHARMACEUTICALS INC COM
Equities	1,618	9,966.88	SIENTRA INC COM
Equities	1,036	28,096.32	SIERRA BANCORP COM STK
Equities	2,270	1,271.20	SIERRA ONCOLOGY INC COM
Equities	369	1,066.41	SIFCO INDS INC COM STK
Equities	2,566	14,574.88	SIGA TECHNOLOGIES INC COM
Equities	27	68.85	SIGMATRON INTL INC COM
Equities	4,382	529,520.88	SIGNATURE BK NY N Y COM
Equities	3,903	69,785.64	SIGNET JEWELERS LTD ORD USD0.18
Equities	8,278	1,414,476.72	SIKA AG -ORDSHR VOTING BO
Equities	6,718	205,570.80	SILGAN HLDGS INC COM
Equities	1,300	26.00	SILICON GRAPHICS INC COM NEW STK
Equities	12,624	1,305,321.60	SILICON LABORATORIES INC COM
Equities	516	25,005.36	SILK RD MED INC COM
Equities	3,945	288,602.45	SILTRONIC AG NPV
Equities	895	12,395.75	SILVERBOW RESOURCES INC COM USD0.01
Equities	6,930	161,191.80	SIMMONS 1ST NATL CORP CL A \$0.01 PAR CL A \$0.01 PAR
Equities	53,221	8,502,586.96	SIMON PROPERTY GROUP INC COM
Equities	56,229	1,353,994.32	SIMPLY GOOD FOODS CO COM
Equities	3,102	206,158.92	SIMPSON MFG INC COM
Equities	1,132	32,329.92	SIMULATIONS PLUS INC COM
Equities	5,342	286,491.46	SINCLAIR BROADCAST GROUP INC CL A
Equities	3,864,771	578,788.10	SINGAMAS CONTAINER (HK) HKD0.10
Equities	4,959,200	12,829,151.11	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	1,169,731	1,961,404.94	SINO LAND CO NPV
Equities	4,290,897	1,702,627.93	SINOPEC S/PETROCHE 'H' CNY1
Equities	126,210	704,251.80	SIRIUS XM HLDGS INC COM
Equities	13,342	176,648.08	SITE CENTERS CORP
Equities	3,085	213,790.50	SITEONE LANDSCAPE SUPPLY INC COM
Equities	5,947	295,446.96	SIX FLAGS ENTMT CORP NEW COM
Equities	1,090,000	1,240,332.80	SJM HOLDINGS LTD NPV
Equities	1,904	115,706.08	SJW GROUP COM STK USD1.042
Equities	910	182,843.29	SK HOLDINGS CO LTD
Equities	48,494	2,918,921.75	SK HYUNIX INC
Equities	11,430	2,563,867.84	SK TELECOM KRW500
Equities	9,641	303,595.09	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	43,252	1,184,239.76	SKYLINE CHAMPION CORPORATION COM USD0.0277
Equities	3,847	233,397.49	SKYWEST INC COM
Equities	14,073	1,087,420.71	SKYWORKS SOLUTIONS INC COM
Equities	12,317	989,917.29	SL GREEN RLTY CORP COM STK
Equities	65,709	2,464,087.50	SLACK TECHNOLOGIES INC CL A COM CL A COM
Equities	1,793	72,419.27	SLEEP NUMBER CORP COM
Equities	192,232	1,868,495.04	SLM CORP COM
Equities	7,236	90,594.72	SM ENERGY CO COM
Equities	620	14,253.80	SMART GLOBAL HOLDINGS INC COMN STOCK
Equities	208	507.52	SMART SAND INC COM
Equities	529	11,474.01	SMARTFINANCIAL INC COM NEW COM NEW
Equities	21,106	1,021,530.40	SMARTSHEET INC CL A CL A
Equities	4,763	1,775,846.57	SMC CORP NPV
Equities	215,719	4,681,002.13	SMITH & NEPHEW ORD USD0.20
Equities	10,749	506,922.84	SMITH A O CORP COM
Equities	800	2,432.00	SMITH MICRO SOFTWARE INC COM NEW COM NEW
Equities	44,807	5,161,318.33	SMUCKER J M CO COM NEW
Equities	23,898	724,484.95	SMURFIT KAPPA COMM STOCK
Equities	4,607	139,608.08	SMURFIT KAPPA GROUP PLC ORD EUR0.001
Equities	67,718	968,367.40	SNAP INC SNAP INC
Equities	41,009	6,792,730.76	SNAP-ON INC COM

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Equities	1,780	208,382.18	SODEXHO EUR4
Equities	13,970	2,666,354.48	SOFINA NPV
Equities	179,520	8,606,096.16	SOFTBANK GROUP CORP
Equities	30,100	442,811.40	SOKEN CHEM & ENG NPV
Equities	1,400	28,742.00	SOLAR CAP LTD COM STK
Equities	1,921	119,985.66	SOLAREDGE TECHNOLOGIES INC COM
Equities	1,329	19,908.42	SOLARIS OILFIELD INFRASTRUCTURE INC CL ACL A
Equities	2,250	41,265.00	SOLARWINDS CORP COM
Equities	1,050	6,037.50	SOLID BIOSCIENCES INC COM
Equities	185,700	7,171,873.96	SOMPO HOLDINGS INC
Equities	18,265	426,487.75	SONIC AUTOMOTIVE INC CL A
Equities	7,748	506,254.32	SONOCO PROD CO COM
Equities	3	20.59	SONOMA PHARMACEUTICALS INC COM NEW COM NEW
Equities	3,336	37,830.24	SONOS INC COM
Equities	22,700	545,271.95	SONY FINANCIAL HOL NPV
Equities	1,146	968.94	SOPHIRIS BIO INC COMMON STOCK
Equities	3,883	10,367.61	SORRENTO THERAPEUTICS INC COM NEW COM NEW
Equities	26,169	1,521,203.97	SOTHEBYS HLDGS INC CL A (DE)
Equities	533	3,709.68	SOTHERLY HOTELS INC COM
Equities	8,645	291,595.85	SOUTH JERSEY INDS INC COM
Equities	2,954	217,621.18	SOUTH ST CORP COM
Equities	397,894	887,926.33	SOUTH32 LTD NPV
Equities	111,044	6,138,512.32	SOUTHERN CO COM STK
Equities	474	18,561.84	SOUTHERN FIRST BANCSHARES COM
Equities	521	18,146.43	SOUTHERN MO BANCORP INC COM
Equities	4,631	70,900.61	SOUTHERN NATL BANCORP VA INC COM
Equities	33,897	1,316,898.45	SOUTH COPPER CORP DEL COM
Equities	2,610	84,511.80	SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM
Equities	12,311	1,103,311.82	SOUTHWEST GAS HLDGS INC COM
Equities	167,819	530,308.04	SOUTHWESTERN ENERGY CO COM
Equities	2,434	77,717.62	SP PLUS CORP COM
Equities	800	512.00	SPAR GROUP INC COM
Equities	1,862	20,835.78	SPARK ENERGY INC CL A COM CL A COM
Equities	2,680	274,378.40	SPARK THERAPEUTICS INC COM
Equities	3,968	43,489.28	SPARTAN MTRS INC COM
Equities	3,840	44,812.80	SPARTANNASH CO COM NPV
Equities	87,708	31,100,379.72	SPDR S&P MIDCAP 400 ETF TRUST
Equities	3,932	211,423.64	SPECTRUM BRANDS HLDGS INC COM USD0.01
Equities	7,679	66,116.19	SPECTRUM PHARMACEUTICALS INC COM
Equities	1,897	35,189.35	SPEEDWAY MOTORSPORTS INC COM
Equities	458	5,271.58	SPERO THERAPEUTICS INC COM
Equities	4,009	336,435.28	SPIRE INC COM
Equities	8,529	694,004.73	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	5,372	256,405.56	SPIRIT AIRLS INC COM
Equities	3,626	30,240.84	SPIRIT MTA REIT COM USD0.01 SHS OF BENEFICIAL INTRST WI
Equities	523	11,767.50	SPIRIT OF TEX BANCSHARES INC COM
Equities	7,453	317,944.98	SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)
Equities	75,369	9,477,651.75	SPLUNK INC COMSTK COM USD0.001
Equities	2,965	44,593.60	SPOK HLDGS INC COM
Equities	2,435	9,204.30	SPORTSMANS WHSE HLDGS INC COM
Equities	4,265	623,628.30	SPOTIFY TECHNOLOGY S A COM EURO.025
Equities	1,736	6,405.84	SPRING BK PHARMACEUTICALS INC COM USD0.0001
Equities	50,571	332,251.47	SPRINT CORP COM SER 1 COM SER 1
Equities	9,800	185,122.00	SPROUTS FMRS MKT INC COM
Equities	1,283	131,135.43	SPS COMM INC COM
Equities	3,461	114,282.22	SPX CORP COM
Equities	3,342	139,896.12	SPX FLOW INC COM
Equities	22,656	1,643,239.68	SQUARE INC CL A CL A
Equities	17,787	88,223.52	SRC ENERGY INC COM USD0.001
Equities	72,778	4,192,740.58	SS&C TECHNOLOGIES HLDGS INC COM
Equities	1,721	60,235.00	ST AUTO FINL CORP COM
Equities	120,130	1,678,726.22	ST JAMES'S PLACE ORD GBP0.15
Equities	6,217	107,429.76	ST JOE CO COM
Equities	2,839	83,409.82	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	10,540	318,729.60	STAG INDL INC COM
Equities	4,810	3,703.70	STAGE STORES INC COM NEW COM NEW
Equities	1,300	58,851.00	STAMPS COM INC COM NEW
Equities	339,660	4,737,234.79	STANDARD BK GR LTD ZARO.1
Equities	1,017,701	9,250,519.09	STANDARD CHARTERED PLC SHS
Equities	1,580	71,637.20	STANDARD MTR PRODS INC COM
Equities	927	67,800.78	STANDEX INTL CORP COM
Equities	12,375	1,789,548.75	STANLEY BLACK & DECKER INC COM
Equities	225,155	18,874,743.65	STARBUCKS CORP COM
Equities	247	1,635.14	STARRETT L S CO CL A
Equities	3,234	26,421.78	STARTEK INC COM
Equities	22,601	513,494.72	STARWOOD PROPERTY TRUST INC COM REIT
Equities	18,616	964,308.80	STATE BANK OF INDIA GDR-EACH REPR 10 EOT SHS INR1(REG S)
Equities	40,164	2,251,593.84	STATE STR CORP COM
Equities	666,449	2,498,766.75	STD LIFE ABERDEEN ORD GBP0.1396825396
Equities	8,902	16,201.64	STEEL CONNECT INC COM USD0.01
Equities	17,506	528,681.20	STEEL DYNAMICS INC COM
Equities	63,490	1,085,679.00	STEELCASE INC CL A COM
Equities	3,191	2,744.26	STEIN MART INC COM
Equities	1,300	17,979.00	STELLUS CAP INVT CORP COM
Equities	3,034	46,480.88	STEMLINE THERAPEUTICS INC COM
Equities	15,037	1,382,050.67	STEPAN CO COM
Equities	356,587	17,027,029.25	STERICYCLE INC COM
Equities	20,897	3,111,145.36	STERIS PLC ORD USD0.001
Equities	16,245	345,693.60	STERLING BANCORP DEL COM

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Equities	1,107	11,036.79	STERLING BANCORP INC COM
Equities	1,776	23,833.92	STERLING CONSTR INC COM
Equities	2,116	85,676.84	STEWART INFORMATION SVCS CORP COM
Equities	42,296	2,498,001.76	STIFEL FINL CORP COM
Equities	1,385	44,306.15	STITCH FIX INC CL A CL A
Equities	2,946	106,497.90	STK YARDS BANCORP INC COM NPV
Equities	129,061	3,817,624.38	STONECO LTD COM CLASS A
Equities	2,579	81,367.45	STONERIDGE INC COM
Equities	111,980	1,317,948.41	STORA ENSO OYJ SERR'NPV
Equities	16,874	560,048.06	STORE CAPITAL CORPORATION COM USD0.01
Equities	25,983	-	STRABAG SE RIGHTS 31/12/2049
Equities	10,810	1,924,180.00	STRATEGIC ED INC
Equities	79	1,903.90	STRATTEC SEC CORP COM
Equities	457	14,820.51	STRATUS PPTYS INC COM NEW COM NEW
Equities	850	750,964.10	STRAUMANN HLDG CHF0.10 (REGD)
Equities	1,200	1,812.00	STREAMLINE HEALTH SOLUTIONS INC COM STK
Equities	1,337	4,184.81	STRONGBRIDGE BIOPHARMA PLC COM USD0.01
Equities	64,687	13,298,353.46	STRYKER CORP
Equities	1,078	58,729.44	STURM RUGER & CO INC COM
Equities	23,586	280,650.19	SUMCO CORPORATION NPV
Equities	45,000	208,836.09	SUMITOMO CHEMICAL CO. LTD NPV
Equities	187,800	2,845,586.60	SUMITOMO CORP NPV
Equities	7,600	99,779.10	SUMITOMO ELECTRIC NPV
Equities	35,560	1,222,849.45	SUMITOMO HEAVY IND NPV
Equities	158,900	5,613,267.12	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	688	18,472.80	SUMMIT FINL GROUP INC COM
Equities	21,215	243,336.05	SUMMIT HOTEL PROPERTIES INC COM
Equities	10,017	192,827.25	SUMMIT MATLS INC CL A CL A
Equities	7,416	950,657.04	SUN COMMUNITIES INC COM
Equities	176,320	2,990,387.20	SUN HUNG KAI PROP NPV
Equities	52,200	2,166,295.01	SUN LIFE FINL INC COM NPV
Equities	36,069	2,266,936.65	SUN TR BANKS INC COM
Equities	214,087	1,052,280.42	SUNAC CHINA HLDGS HKD0.10
Equities	6,406	56,885.28	SUNCOKE ENERGY INC COM USD0.01
Equities	154,192	4,820,159.32	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	480,900	13,015,633.93	SUNDRUG CO LTD NPV
Equities	2,604	1,892.59	SUNESIS PHARMACEUTICALS INC COM PAR\$.0001 COM PAR\$.0001
Equities	52,100	538,172.16	SUNNY OPTICAL TECH HKD0.10
Equities	6,370	68,095.30	SUNPOWER CORP COM
Equities	6,650	124,754.00	SUNRUN INC COM
Equities	18,736	256,870.56	SUNSTONE HOTEL INVS INC NEW COM
Equities	12,000	521,811.77	SUNTORY BEVERAGE & NPV
Equities	2,142,400	1,641,685.82	SUPALAI PUBLIC CO THB1(ALIEN MKT)
Equities	500	9,675.00	SUPER MICRO COMPUTER INC COM USD0.001
Equities	11,933	15,512.90	SUPERIOR ENERGY SVCS INC COM
Equities	619	10,603.47	SUPERIOR GROUP OF COS INC
Equities	2,929	10,134.34	SUPERIOR INDS INTL INC COM
Equities	9,610	317,994.90	SUPERNUS PHARMACEUTICALS INC COM STK
Equities	274	443.88	SUPPORT COM INC COM NEW COM NEW
Equities	1,115	9,076.10	SURGERY PARTNERS INC COM
Equities	1,432	61,819.44	SURMODICS INC COM
Equities	15,900	932,689.81	SUZUKEN CO LTD NPV
Equities	115,100	5,409,935.03	SUZUKI MOTOR CORP NPV
Equities	9,213	2,069,147.67	SVB FINANCIAL GROUP COMMON STOCK
Equities	49,926	824,278.26	SVMK INC COM
Equities	1,812	519,440.00	SWATCH GROUP CHF2.25(BR)
Equities	82,300	1,236,957.06	SWEDBANK AB SER'ANPV
Equities	30,240	1,277,627.13	SWEDISH MATCH NPV
Equities	860,300	3,474,235.52	SWIRE PROPERTIES LTD HKD1
Equities	9,330	4,629,593.85	SWISS LIFE HOLDINGS AG
Equities	29,525	3,005,190.77	SWISS RE AG CHF0.10
Equities	2,158	28,248.22	SWITCH INC CL A CL A
Equities	147,810	833,954.37	SYDNEY AIRPORT CORPORATION LTD NPV (STAPLED SECURITY)
Equities	20,218	555,186.28	SYKES ENTERPRISES INC COM
Equities	170,568	3,711,559.68	SYMANTEC CORP COM
Equities	588	9,184.56	SYNALLOY CORP COM
Equities	2,591	75,501.74	SYNAPTICS INC COM
Equities	3,249	25,699.59	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	682,799	23,672,641.33	SYNCHRONY FINL COM
Equities	793	7,382.83	SYNDAX PHARMACEUTICALS INC COM
Equities	50,488	2,579,431.92	SYNEOS HEALTH INC COM
Equities	1,644	14,960.40	SYNLOGIC INC COM USD0.001
Equities	2,795	275,028.00	SYNNEX CORP COM STK
Equities	158,101	20,346,017.69	SYNOPSIS INC COM
Equities	41,581	1,455,335.00	SYNOVUS FINL CORP COM NEW COM NEW
Equities	803	10,848.53	SYNTHORX INC COM
Equities	205	158.88	SYPRIS SOLUTIONS INC COM STOCK
Equities	1,981	18,344.06	SYROS PHARMACEUTICALS INC COM
Equities	39,871	2,819,677.12	SYSCO CORP COM
Equities	4,200	273,931.69	SYSTEMEX CORP NPV
Equities	1,215	26,924.40	SYSTEMAX INC COM
Equities	58,068	6,370,640.28	T ROWE PRICE GROUP INC
Equities	3,958	6,649.44	T2 BIOSYSTEMS INC COM
Equities	1,304	65,108.72	TABULA RASA HEALTHCARE INC COM
Equities	1,277	72,686.84	TACTILE SYS TECHNOLOGY INC COM
Equities	9,600	290,477.07	TAIHEIYO CEMENT NPV
Equities	3,682	21,245.14	TAILORED BRANDS INC COM
Equities	88,300	3,208,599.41	TAISEI CORP NPV
Equities	1,209,797	9,309,276.81	TAIWAN SEMICON MAN TWD10

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Equities	67,800	2,405,786.15	TAKEDA PHARMACEUTICAL CO NPV
Equities	9,147	1,038,458.91	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01
Equities	27,073	1,174,650.93	TALANX AG NPV
Equities	3,004	72,246.20	TALOS ENERGY INC COM STK
Equities	23,614	1,523,575.28	TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT)
Equities	2,000	11,000.00	TANDY LEATHER FACTORY INC COM
Equities	8,846	143,393.66	TANGER FACTORY OUTLET CTRS INC COM
Equities	22,604	717,224.92	TAPESTRY INC COM USD0.01
Equities	26,674	1,047,221.24	TARGA RES CORP COM
Equities	104,750	9,072,397.50	TARGET CORP COM STK
Equities	2,597	23,632.70	TARGET HOSPITALITY CORP COM
Equities	8,890	759,383.80	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1
Equities	5,005	204,354.15	TAUBMAN CTRS INC COM
Equities	56,245	1,178,895.20	TAYLOR MORRISON HOME CORP COM USD0.00001
Equities	1,524,947	3,061,612.16	TAYLOR WIMPEY ORD GBP0.01
Equities	97,399	4,838,831.51	TC ENERGY CORPORAT COM NPV
Equities	33,155	1,641,835.60	TC ENERGY CORPORATION COM NPV
Equities	2,275	34,671.00	TCG BDC INC COM USD0.001
Equities	116,672	5,824,266.24	TD AMERITRADE HLDG CORP STK
Equities	24,400	1,888,769.26	TDK CORP NPV
Equities	14,353	1,374,730.34	TE CONNECTIVITY LTD
Equities	1,030	15,779.60	TEAM INC COM STK
Equities	8,280	866,088.00	TECH DATA CORP COM
Equities	143,397	3,719,718.18	TECHNI CN COM USD1
Equities	919	19,528.75	TECHTARGET INC COM
Equities	238,000	1,821,747.20	TECHTRONIC INDUSTR NPV
Equities	2,793	9,607.92	TEEKAY CORP COM
Equities	16,361	247,869.15	TEGNA INC COM
Equities	56,400	961,637.27	TEIJIN LTD NPV
Equities	2,066	34,274.94	TEJON RANCH CO COM
Equities	5,273	350,179.93	TELADOC HEALTH INC
Equities	1,703	12,806.56	TELARIA INC COM USD0.0001
Equities	2,791	764,371.17	TELEDYNE TECHNOLOGIES INC COM
Equities	3,436	1,137,831.40	TELEFLEX INC COM
Equities	1,008,391	8,292,276.45	TELEFONICA SA EUR1
Equities	363	2,904.00	TELENAV INC COM
Equities	60,350	3,367,602.48	TELENET GRP HLDG NPV
Equities	10,366	2,080,005.94	TELEPERFORMANCE SOCIETE EUROPEENNE
Equities	7,281	221,342.40	TELEPHONE & DATA SYS INC COM STK
Equities	2,985	1,880.85	TELLIGENT INC NEW COM
Equities	8,913	69,967.05	TELLURIAN INC NEW COM
Equities	239,800	647,876.66	TELSTRA CORP LTD NPV
Equities	11,635	2,084,156.66	TEMENOS AG CHF5 (REGD)
Equities	3,211	235,591.07	TEMPUR SEALY INTL INC COM
Equities	37,680	1,075,387.20	TENABLE HLDGS INC COM
Equities	516,910	23,329,595.65	TENCENT HLDGS LIMITED COMMON STOCK
Equities	7,236	149,495.76	TENET HEALTHCARE CORP COM NEW .
Equities	1,727	105,692.40	TENNANT CO COM
Equities	4,408	48,884.72	TENNECO INC
Equities	9,492	340,288.20	TERADATA CORP DEL COM STK
Equities	13,993	670,404.63	TERADYNE INC COM
Equities	13,873	435,612.20	TEREX CORP NEW COM
Equities	9,452	135,163.60	TERRAFORM PWR INC CL A COM NEW CL A COM NEW
Equities	5,193	254,664.72	TERRENO RLTY CORP
Equities	372	11,494.80	TERRITORIAL BANCORP INC COM STK
Equities	41,400	1,233,469.46	TERUMO CORP NPV
Equities	2,168,000	6,255,137.42	TESCO ORD GBP0.05
Equities	11,685	2,611,130.10	TESLA INC COM USD0.001
Equities	149	2,661.14	TESSCO TECHNOLOGIES INC COM
Equities	4,268	335,251.40	TETRA TECH INC NEW COM
Equities	10,598	17,274.74	TETRA TECHNOLOGIES INC DEL COM
Equities	4,640	2,228.59	TETRAPHASE PHARMACEUTICALS INC COM
Equities	130,976	15,030,805.76	TEXAS INSTRUMENTS INC COM
Equities	5,006	268,672.02	TEXAS ROADHOUSE INC COMMON STOCK
Equities	1,049	10,573.92	TEXTAINER GROUP HLDGS LTD COM STK
Equities	69,985	3,712,004.40	TEXTRON INC COM
Equities	4,885	88,271.95	TFS FINL CORP COM STK
Equities	2,368	20,483.20	TG THERAPEUTICS INC COM
Equities	80,600	1,523,874.14	T-GAIA CORP NPV
Equities	101,790	2,855,738.35	TGS NOPEC GEOPH.CO NOK0.25
Equities	37,460	4,634,949.12	THALES SA EUR3
Equities	73,862	257,039.76	THE MEET GROUP INC COM
Equities	2,765	629,811.70	THE TRADE DESK INC COM CL A COM CL A
Equities	14,503	37,707.80	THERAPEUTICSMD INC COM
Equities	1,665	27,189.45	THERAVANCE BIOPHARMA INC COM
Equities	56,362	16,552,392.16	THERMO FISHER CORP
Equities	2,436	62,483.40	THERMON GROUP HLDGS INC
Equities	3,247	33,509.04	THIRD POINT REINSURANCE LTD COM USD0.10
Equities	1,339	8,890.96	THL CR INC COM
Equities	4,416	258,115.20	THOR INDS INC COM STK
Equities	3,253	76,380.44	TIDEWATER INC NEW COM
Equities	9,060	848,378.40	TIFFANY & CO COM
Equities	3,427	13,708.00	TILE SHOP HLDGS INC COM COM
Equities	700	5,341.00	TILLYS INC CL A
Equities	383	17,832.48	TILRAY INC COM CL 2 COM CL 2
Equities	309,000	937,646.28	TIM PARTICIPACOES SA
Equities	767	22,917.96	TIMBERLAND BANCORP INC COM
Equities	12,451	639,234.34	TIMKEN CO COM
Equities	2,788	22,666.44	TIMKENSTEEL CORP COM NPV 'W'

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Equities	1,918	12,083.40	TIPTREE INC COM TIPTREE INC
Equities	5,381	26,313.09	TITAN INTL INC ILL COM
Equities	1,296	26,671.68	TITAN MACHY INC COM
Equities	3,648	59,973.12	TIVITY HEALTH INC COM
Equities	9,424	69,454.88	TIVO CORP COM NPV
Equities	409,592	21,659,224.96	TJX COS INC COM NEW
Equities	30,228	2,241,103.92	T-MOBILE US INC COM
Equities	379,000	451,080.13	TOA PAINT THAILAND THB1 (ALIEN)
Equities	2,028	13,547.04	TOCAGEN INC COM
Equities	12,300	124,324.30	TOHOKU ELEC POWER NPV
Equities	283,200	2,954,490.44	TOKAI CARBON CO NPV
Equities	89,700	4,494,990.71	TOKIO MARINE HOLDINGS INC NPV
Equities	113,500	1,036,615.50	TOKMANNI GROUP OYJ NPV
Equities	33,800	913,547.43	TOKUYAMA CORP NPV
Equities	15,300	79,808.80	TOKYO ELEC POWER H NPV
Equities	34,800	4,883,757.20	TOKYO ELECTRON NPV
Equities	8,215	256,575.78	TOKYO OHKA KOGYO NPV
Equities	9,669	354,078.78	TOLL BROS INC COM
Equities	1,079	88,046.40	TOMPKINS FINL CORP COM USD0.10
Equities	2,382	87,967.26	TOOTSIE ROLL INDS INC COM
Equities	265,000	314,857.83	TOP GLOVE CORP BHD MYR0.50
Equities	12,979	1,074,142.04	TOPBUILD CORP COM
Equities	73,700	922,105.07	TOPCON CORPORATION NPV
Equities	1,980	2,811.60	TORCHLIGHT ENERGY RESOURCES INC COM USD0.001
Equities	7,783	520,682.70	TORO CO COM
Equities	155,980	9,133,797.28	TORONTO-DOMINION COM NPV
Equities	82,900	747,900.50	TOSEI CORPORATION NPV
Equities	170,000	2,390,477.07	TOSOH CORP NPV
Equities	391,580	21,973,265.41	TOTAL EUR2.5
Equities	347,059	577,036.96	TOTAL PRODUCE ORD EUR0.01
Equities	50,070	6,422,478.90	TOTAL SYS SVCS INC COM
Equities	1,551	30,244.50	TOWER INTL INC COM STK
Equities	1,868	4,053.56	TOWN SPORTS INTL HLDGS INC COM STK
Equities	5,386	146,930.08	TOWNEBANK PORTSMOUTH VA COM
Equities	54,400	713,955.82	TOYOTA BOSHOKU CP NPV
Equities	61,200	3,368,442.55	TOYOTA INDUSTRIES NPV
Equities	240	0.10	TPC LIQ INC COM
Equities	4,823	93,035.67	TPG RE FINANCE TRUST INC COM
Equities	1,888	37,004.80	TPG SPECIALTY LENDING INC COM
Equities	1,277	31,567.44	TPI COMPOSITES INC COM
Equities	9,522	1,035,993.60	TRACTOR SUPPLY CO COM
Equities	57,821	2,533,138.01	TRADEWEB MKTS INC CL A CL A
Equities	597	6,722.22	TRANSACT TECHNOLOGIES INC COM
Equities	9	230.31	TRANSCAT INC COM
Equities	91	2,332.33	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	3,942	1,907,139.60	TRANSDIGM GROUP INC COM
Equities	15,336	20,856.96	TRANSENTERIX INC COM NEW COM NEW
Equities	2,441	30,829.83	TRANSLATE BIO INC COM
Equities	21,413	137,257.33	TRANSOCEAN LTD
Equities	43,494	3,197,243.94	TRANSUNION COM
Equities	20,928	3,129,154.56	TRAVELERS COS INC COM STK
Equities	2,200	33,968.00	TRAVELZOO COM USD0.01
Equities	191,639	2,006,481.42	TREASURY WINE ESTA NPV
Equities	2,121	20,297.97	TRECORA RES COM
Equities	15,631	259,787.22	TREDEGAR CORP INC
Equities	50,316	2,722,095.60	TREEHOUSE FOODS INC COM
Equities	4,170	4,295.10	TREVENA INC COM
Equities	4,326	310,174.20	TREX CO INC COM
Equities	9,713	116,264.61	TRI POINTE GROUP INC COM
Equities	3,424	158,257.28	TRIBUNE MEDIA COMPANY CLASS A COMMON STOCK
Equities	873	6,957.81	TRIBUNE PUBG CO NEW COM
Equities	2,564	101,175.44	TRICIDA INC COM
Equities	2,948	111,434.40	TRICO BANCSHARES COM STK
Equities	3,692	114,341.24	TRIMAS CORP COM NEW COM NEW
Equities	19,640	885,960.40	TRIMBLE INC COM TRIMBLE INC
Equities	38,644	2,620,063.20	TRINET GROUP INC COM USD0.000025
Equities	10,998	228,208.50	TRINITY IND INC COM
Equities	3,162	133,879.08	TRINSEO S A COMMON STOCK
Equities	7,889	365,181.81	TRIPADVISOR INC COM USD0.001
Equities	1,011	14,386.53	TRIPLEPOINT VENTURE GROWTH BDC CORP COMMON STOCK
Equities	972	23,182.20	TRIPLE-S MGMT CORP CL B CL B
Equities	2,075	44,280.50	TRISTATE CAP HLDGS INC COM
Equities	28,111	920,916.36	TRITON INTL LTD COM USD0.01 CL A
Equities	1,340	38,927.00	TRIUMPH BANCORP INC COM
Equities	3,707	84,890.30	TRIUMPH GROUP INC NEW COM
Equities	3,916	50,046.48	TRONOX HOLDINGS PLC ORD USD0.01
Equities	32,691	721,163.46	TRUEBLUE INC COM STK
Equities	6,428	35,096.88	TRUECAR INC COM
Equities	1,991	71,934.83	TRUPANION INC COM
Equities	9,542	75,572.64	TRUSTCO BK CORP N Y COM
Equities	4,987	165,817.75	TRUSTMARK CORP COM
Equities	78,300	389,167.47	TRUSTPOWER LTD
Equities	5,900	545,424.17	TSURUHA HOLDINGS NPV
Equities	24,342	1,134,093.78	TTEC HLDGS INC COM USD0.01
Equities	6,712	68,462.40	TTM TECHNOLOGIES INC COM
Equities	4,399	7,434.31	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	3,374	64,207.22	TUPPERWARE BRANDS CORPORATION
Equities	211,000	220,703.67	TURKIYE IS BANKASI TRY1 (C SHARES)
Equities	1,159	56,767.82	TURNING PT BRANDS INC COM



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Equities	571	23,239.70	TURNING PT THERAPEUTICS INC COM
Equities	548	6,334.88	TURTLE BEACH CORP COM NEW
Equities	2,590	35,923.30	TUTOR PERINI CORP COM
Equities	22,441	3,059,830.35	TWILIO INC CL A CL A
Equities	1,617	24,416.70	TWIN DISC INC COM
Equities	1,210	35,997.50	TWIN RIVER WORLDWIDE HOLDINGS INC
Equities	22,722	659,165.22	TWIST BIOSCIENCE CORP COM
Equities	60,144	2,099,025.60	TWITTER INC COM
Equities	21,474	272,075.58	TWO HARBORS INVESMENT CORP
Equities	353	5,069.08	TWO RIV BANCORP COM
Equities	3,627	222,588.99	TX CAP BANCSHARES INC COM
Equities	2,993	646,547.86	TYLER TECHNOLOGIES INC COM STK
Equities	47,523	3,837,007.02	TYSON FOODS INC CL A COM (DELAWARE)
Equities	1,500	18,615.00	U M H PPTYS INC COM STK
Equities	2,684	133,367.96	U S CONCRETE INC COMMON STOCK
Equities	183	84.18	U S ENERGY CORP WYO COM NEW COM NEW
Equities	1,887	3,415.47	U S GLOBAL INVS INC CL A CL A STK
Equities	19	19.57	U S GOLD CORP COM PAR \$ NEW 2017
Equities	936	114,725.52	U S PHYSICAL THERAPY COM
Equities	3,463	44,291.77	U S SILICA HLDGS INC
Equities	1,431	6,897.42	U S WELL SVCS INC CL A CL A
Equities	830	4,266.20	U S XPRESS ENTERPRISES INC CL A CL A
Equities	2,095	93,583.65	U.S. CELLULAR CORP COM
Equities	325	0.65	UAL CORP COM PAR \$0.01 STK
Equities	16,141	748,619.58	UBER TECHNOLOGIES INC COM USD0.00001
Equities	1,356	178,314.00	UBIQUITI NETWORKS INC COM USD0.001
Equities	229,932	2,735,601.23	UBS GROUP CHFO.10 (REGD)
Equities	55,994	4,649,814.42	UCB NPV
Equities	5,800	29.00	UCBH HLDGS INC COM
Equities	23,395	1,050,201.55	UDR INC COM STK
Equities	377	15,686.97	UFP TECHNOLOGIES INC COM
Equities	14,112	753,721.92	UGI CORP NEW COM
Equities	14,552	5,047,943.28	ULTA BEAUTY INC COM STK USD0.01
Equities	3,629	50,515.68	ULTRA CLEAN HLDGS INC COM
Equities	18,192	3,274.56	ULTRA PETE CORP ULTRA PETE CORP COM
Equities	11,457	727,519.50	ULTRAGENYX PHARMACEUTICAL INC COM
Equities	654	5,199.30	ULTRALIFE CORPORATION
Equities	6,400	202,858.73	ULVAC INC NPV
Equities	3,905	257,027.10	UMB FINL CORP COM STK
Equities	38,802	1,246,093.66	UMICORE NPV
Equities	16,955	281,283.45	UMPQUA HLDGS CORP COM
Equities	21,955	556,559.25	UNDER ARMOR INC CL A
Equities	7,959	176,689.80	UNDER ARMOUR INC CL C COM
Equities	560,000	500,616.49	UNICAJA BANCO EUR1
Equities	12,300	370,347.13	UNICHARM CORP NPV
Equities	38,511	474,788.61	UNICREDIT SPA NPV
Equities	1,323	24,038.91	UNIFI INC COM
Equities	1,102	207,804.14	UNIFIRST CORP MASS COM
Equities	117,942	7,193,769.58	UNILEVER NV CVA EUR0.16
Equities	180,922	11,270,048.10	UNILEVER PLC ORD GBP0.031111
Equities	146	5,403.46	UNION BANKSHARES INC COM
Equities	56,977	9,635,380.47	UNION PAC CORP COM
Equities	96,000	255,612.61	UNI-PRESIDENT ENT TWD10
Equities	4,062	39,482.64	UNISYS CORP COM NEW
Equities	3,744	33,284.16	UNIT CORP COM
Equities	35,191	3,080,972.05	UNITED AIRLINES HOLDINGS INC COM USD0.01
Equities	26,800	837,033.60	UNITED ARROWS LTD NPV
Equities	709	7,990.43	UNITED BANCORP INC OHIO COM
Equities	8,068	299,242.12	UNITED BANKSHARES INC W VA COM
Equities	5,938	169,589.28	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	5,761	55,132.77	UNITED CMNTY FINL CORP OHIO COM
Equities	4,317	61,215.06	UNITED FINANCIAL BANCORP INC
Equities	1,931	93,576.26	UNITED FIRE GROUP INC COM USD0.001
Equities	900	16,920.00	UNITED GUARDIAN INC COM
Equities	1,653	23,571.78	UNITED INSURANCE HOLDINGS CORP COM
Equities	3,773	33,843.81	UNITED NAT FOODS INC COM
Equities	77,212	7,973,683.24	UNITED PARCEL SVC INC CL B
Equities	6,387	847,107.81	UNITED RENTALS INC COM
Equities	107	8,560.00	UNITED STS LIME & MINERALS INC COM
Equities	13,490	206,531.90	UNITED STS STL CORP NEW COM
Equities	71,325	9,286,515.00	UNITED TECHNOLOGIES CORP COM
Equities	8,037	627,368.22	UNITED THERAPEUTICS CORP DEL COM STK
Equities	120,666	29,443,710.66	UNITEDHEALTH GROUP INC COM
Equities	14,236	135,242.00	UNITI GROUP INC COM
Equities	1,274	76,299.86	UNITIL CORP COM
Equities	656	14,891.20	UNITY BANCORP NJ
Equities	1,298	12,331.00	UNITY BIOTECHNOLOGY INC COM
Equities	10,593	233,469.72	UNIVAR INC COM
Equities	2,627	159,642.79	UNIVERSAL CORP VA COM
Equities	951	39,010.02	UNIVERSAL ELECTRS INC COM
Equities	20,493	779,963.58	UNIVERSAL FST PRODS INC COM
Equities	1,490	126,545.70	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	17,802	496,675.80	UNIVERSAL INS HLDGS INC COM
Equities	1,483	33,323.01	UNIVERSAL LOGISTICS HOLDINGS,INC COM STK
Equities	3,291	86,421.66	UNIVEST FINANCIAL CORP
Equities	114,910	3,855,230.50	UNUM GROUP
Equities	3,189	599,723.34	UNVL DISPLAY CORP COM
Equities	6,486	845,709.54	UNVL HEALTH SERVICES INC CL B COM
Equities	874	13,984.00	UNVL STAINLESS & ALLOY PRODS INC COM

## Investment Listing

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Equities	2,100	7,203.00	UNVL TECH INST INC COM
Equities	18,318	834,018.54	UPLAND SOFTWARE INC COM
Equities	31,733	844,534.33	UPM-KYMMENE CORP NPV
Equities	4,380	70,430.40	UPWORK INC COM
Equities	14,936	20,462.32	URANIUM ENERGY CORP COM
Equities	8,945	155,016.85	URBAN EDGE PPTYS COM
Equities	35,746	813,221.50	URBAN OUTFITTERS INC COM
Equities	3,528	74,088.00	URSTADT BIDDLE PPTYS INC CL A CL A
Equities	1,900	-	US AIRWAYS GROUP INC COM
Equities	139	139.00	US AIRWAYS GROUP INC PFD SER A NEW
Equities	128,379	6,727,059.60	US BANCORP
Equities	1,869	111,280.26	US ECOLOGY INC COM
Equities	17,152	613,355.52	US FOODS HLDG CORP COM
Equities	4,775	35,478.25	USA TECHNOLOGIES INC COM NO PAR STK
Equities	613	6,197.43	USA TRUCK INC COM
Equities	13,223	1,050,302.89	USANA HEALTH SCIENCES INC CDT-SHS
Equities	284	27,178.80	UTAH MED PRODS INC COM
Equities	490,350	9,470,302.29	UTD O/S BANK NPV
Equities	3,663	41,721.57	UTD SEC BANCSHARES CAL COM COM STK
Equities	38,495	3,362,538.25	V F CORP COM
Equities	5,876	9,812.92	VAALCO ENERGY INC COM NEW COM NEW
Equities	3,128	698,107.04	VAIL RESORTS INC COM
Equities	26,004	280,323.12	VAL NATL BANCORP COM
Equities	44,262	3,789,269.82	VALERO ENERGY CORP COM STK NEW
Equities	1,638	4,864.86	VALHI INC NEW COM
Equities	1,587	201,247.47	VALMONT INDS INC COM
Equities	707	19,449.57	VALUE LINE INC COM
Equities	16,425	320,780.25	VALVOLINE INC COM
Equities	3,731	52,569.79	VANDA PHARMACEUTICALS INC COM
Equities	3,196	97,957.40	VAREX IMAGING CORP COM
Equities	7,223	983,266.99	VARIAN MEDICAL SYSTEMS INC
Equities	2,371	146,859.74	VARONIS SYS INC COM
Equities	163	109.23	VAXART INC COM NEW COM NEW
Equities	7,707	75,143.25	VECTOR GROUP LTD COM STK
Equities	1,186	48,104.16	VECTRUS INC COM
Equities	3,646	44,554.12	VEECO INSTRS INC DEL COM
Equities	9,447	1,531,453.17	VEEVA SYS INC CL A COM CL A COM
Equities	2,618	13,849.22	VENATOR MATERIALS COM USD0.001
Equities	30,478	2,083,171.30	VENTAS INC REIT
Equities	9,154	223,294.40	VEOLIA ENVIRONNEME EUR5
Equities	8,407	145,525.17	VEONEER INC COM USD1.00 WI
Equities	30,416	364,992.00	VERA BRADLEY INC COM STK
Equities	54,408	1,551,172.08	VERACYTE INC COM
Equities	6,668	10,068.68	VERASTEM INC COM
Equities	77,145	695,076.45	VEREIT INC COM USD0.001
Equities	3,432	64,830.48	VERICEL CORP COM
Equities	31,972	1,719,454.16	VERINT SYS INC COM
Equities	13,953	2,918,409.48	VERISIGN INC COM
Equities	13,259	1,941,913.14	VERISK ANALYTICS INC COM STK
Equities	3,897	101,127.15	VERITEX HLDGS INC COM
Equities	6,874	133,493.08	VERITIV CORP COM
Equities	587,043	33,537,766.59	VERIZON COMMUNICATIONS COM
Equities	5,778	75,634.02	VERRA MOBILITY CORP
Equities	7,067	134,626.35	VERSO CORP CL A CL A
Equities	8,929	460,557.82	VERSUM MATLS LLC COM
Equities	34,741	6,370,804.58	VERTEX PHARMACEUTICALS INC COM
Equities	552	18,823.20	VIACOM INC NEW CL A
Equities	62,283	1,860,393.21	VIACOM INC NEW CL B
Equities	1,930	127,843.20	VIAD CORP COM NEW
Equities	4,269	345,020.58	VIASAT INC COM
Equities	70,148	932,266.92	VIAVI SOLUTIONS INC COM NPV
Equities	410	348.50	VICAL INC COM NEW COM NEW
Equities	19,695	434,077.80	VICI PPTYS INC COM
Equities	1,274	39,557.70	VICOR CORP COM
Equities	3,556	61,092.08	VICTORY CAP HLDGS INC DEL CL A CL A
Equities	12,720	350,324.43	VICTREX ORD GBP0.01
Equities	2,649	23,337.69	VIEWRAY INC COM
Equities	4,597	38,155.10	VIKING THERAPEUTICS INC COM
Equities	4,708	124,809.08	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	216	3,013.20	VINCE HLDG CORP COM NEW COM NEW
Equities	120,541	12,362,724.73	VINCI EUR2.50
Equities	2,581	12,053.27	VIRCO MFG CO COM
Equities	4,455	27,665.55	VIRNETX HLDG CORP COM STK
Equities	3,698	80,542.44	VIRTU FINL INC CL A CL A
Equities	493	52,948.20	VIRTUS INVT PARTNERS INC COM
Equities	2,156	95,791.08	VIRTUSA CORP COM
Equities	459,560	79,756,638.00	VISA INC COM CL A STK
Equities	11,705	193,366.60	VISHAY INTERTECHNOLOGY INC COM STK
Equities	1,196	48,593.48	VISHAY PRECISION GROUP INC COM
Equities	10,927,400	1,520,686.29	VISTA LAND & LIFES PHP1
Equities	4,448	39,498.24	VISTA OUTDOOR INC COM
Equities	2,197	128,700.26	VISTEON CORP COM NEW COM NEW
Equities	32,344	732,268.16	VISTRA ENERGY CORP COM
Equities	1,040	4,097.60	VITAMIN SHOPPE INC COM
Equities	44,000	211,481.60	VITASOY INTL NPV
Equities	71,341	1,966,896.24	VIVENDI SA EUR5.50
Equities	793	301.34	VIVEVE MED INC COM NEW COM NEW
Equities	4,246	30,995.80	VIVINT SOLAR INC COM
Equities	922	3,522.04	VIVUS INC COM NEW

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Equities	18	-	VL DISSOLUTION CORP COM STK
Equities	13,570	2,269,039.70	VMWARE INC CL A COM CL A COM
Equities	2,242	71,564.64	VOCERA COMMUNICATIONS INC
Equities	1,290,594	2,124,131.48	VODAFONE GROUP ORD USD0.2095238
Equities	5,100	157,800.10	VOESTALPINE AG NPV
Equities	113,904	1,290,532.32	VONAGE HLDGS CORP COM
Equities	152,085	7,274,164.85	VONOVIA SE NPV
Equities	20,214	1,295,717.40	VORNADO RLTY TR COM
Equities	4,748	19,751.68	VOXX INTL CORP CL A CL A
Equities	28,700	1,587,110.00	VOYA FINL INC COM
Equities	2,500	68,050.00	VOYAGER THERAPEUTICS INC COM
Equities	364	10,443.16	VSE CORP COM
Equities	14,390	1,975,890.90	VULCAN MATERIALS CO COM
Equities	7,180	35,612.80	W & T OFFSHORE INC COM
Equities	3,414	72,445.08	W BANCORPORATION INC CDT-CAP STK
Equities	14,386	1,167,855.48	W P CAREY INC COM
Equities	63,734	1,036,952.18	WABASH NATL CORP COM
Equities	3,938	522,178.80	WABCO HLDGS INC COM STK
Equities	59,912	4,299,285.12	WABTEC CORP COM
Equities	68,846	1,147,662.82	WADDELL & REED FINL INC CL A COM
Equities	2,744	139,367.76	WAGEWORKS INC COM USD0.001
Equities	2,688	16,907.52	WAITR HLDGS INC COM
Equities	72,936	3,987,411.12	WALGREENS BOOTS ALLIANCE INC COM
Equities	2,113	112,432.73	WALKER & DUNLOP INC COM
Equities	170,000	463,676.99	WAL-MART DE MEX COM NPV
Equities	204,662	22,613,104.38	WALMART INC COM
Equities	30,000	158,405.64	WALSIN TECHNOLOGY TWD10
Equities	202,400	28,263,136.00	WALT DISNEY CO
Equities	14,092	368,083.04	WARRIOR MET COAL INC COM
Equities	55,519	806,435.37	WARTSILA EUR3.50
Equities	6,654	232,424.22	WASH FED INC COM
Equities	20,652	78,890.64	WASHINGTON PRIME GROUP NEW COM
Equities	6,371	170,296.83	WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	1,299	67,781.82	WASHINGTON TR BANCORP INC COM
Equities	15,150	1,448,037.00	WASTE CONNECTIONS INC COM
Equities	51,903	5,988,049.11	WASTE MGMT INC DEL COM STK
Equities	5,494	1,182,528.56	WATERS CORP COM
Equities	938	16,002.28	WATERSTONE FINL INC MD COM
Equities	2,372	387,893.16	WATSCO INC COM
Equities	2,127	198,193.86	WATTS WTR TECHNOLOGIES INC
Equities	786	20,506.74	WAVE LIFE SCIENCES PTE LTD COM NPV
Equities	4,390	640,940.00	WAYFAIR INC CL A CL A
Equities	700	7,903.00	WAYSIDE TECHNOLOGY GROUP INC COM STK
Equities	1,064	169,218.56	WD 40 CO COM STK
Equities	6,901	329,660.77	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	64,325	5,362,775.25	WEC ENERGY GROUP INC COM
Equities	1,821,286	3,077,244.83	WEICHAI POWER CO 'HCNY1
Equities	3,194	61,005.40	WEIGHT WATCHERS INTL INC NEW COM
Equities	10,226	280,396.92	WEINGARTEN RLTY INVS COM
Equities	41,547	817,740.78	WEIR GROUP ORD GBP0.125
Equities	1,440	52,430.40	WEIS MKT INC COM
Equities	10,226	170,774.20	WELBILT INC COM
Equities	6,126	1,746,338.82	WELLCARE HLTH PLANS INC COM
Equities	891,042	42,164,107.44	WELLS FARGO & CO NEW COM STK
Equities	34,092	2,779,520.76	WELLTOWER INC COM REIT
Equities	80,106	1,568,475.48	WENDYS CO COM
Equities	4,751	147,661.08	WERNER ENTERPRISES INC COM
Equities	4,577	176,443.35	WESBANCO INC COM
Equities	2,280	25,308.00	WESCO AIRCRAFT HOLDINGS INC
Equities	3,308	167,550.20	WESCO INTL INC COM
Equities	5,551	694,707.65	WEST PHARMACEUTICAL SVCS INC COM
Equities	1,865	114,902.65	WESTAMERICA BANCORPORATION COM
Equities	150	3,765.00	WESTBURY BANCORP INC COM
Equities	543	1,020.84	WESTELL TECHNOLOGIES INC CL A NEW CL A NEW
Equities	8,118	363,036.96	WESTERN ALLIANCE BANCORPORATION COM
Equities	6,012	56,152.08	WESTERN NEW ENG BANCORP INC COM
Equities	31,495	626,435.55	WESTERN UNION CO
Equities	6,597	458,227.62	WESTLAKE CHEM CORP COM STK
Equities	1,722	17,185.56	WESTN AST MTG CAP CORP COM
Equities	94,380	4,487,769.00	WESTN DIGITAL CORP COM
Equities	73,137	2,667,306.39	WESTROCK CO COM
Equities	1	5.85	WESTWATER RES INC COM NEW COM NEW
Equities	620	21,824.00	WESTWOOD HLDGS GROUP INC COM
Equities	13,006	2,706,548.60	WEX INC COM
Equities	1,543	41,213.53	WEYCO GROUP INC COM
Equities	93,673	2,467,346.82	WEYERHAEUSER CO COM
Equities	11,021,500	11,173,155.84	WH GROUP LIMITED COM STK
Equities	14,350	359,785.94	WH SMITH PLC ORD GBP0.220895
Equities	27,700	198,553.60	WHELOCK & COMPANY NPV
Equities	4,982	709,237.52	WHIRLPOOL CORP COM
Equities	13,173	776,064.70	WHITBREAD ORD GBP0.76797385
Equities	237	242,086.02	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	1,396	17,715.24	WHITESTONE REIT COMMON SHARES
Equities	6,977	130,330.36	WHITING PETE CORP COM NEW COM USD0.001(POST REV SPLIT)
Equities	6	-	WI FI WIRELESS LTD COM WI-FI WIRELESS LTD
Equities	1,100	0.22	WICKES INC COM
Equities	2,656	19,282.56	WIDEPENWEST INC COM
Equities	1,600	668.80	WIDEPOINT CORP COM
Equities	3,611	165,600.46	WILEY JOHN & SONS INC CL A

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Equities	798	29,725.50	WILLDAN GROUP INC COM
Equities	98,765	2,769,370.60	WILLIAMS CO INC COM
Equities	1,813	27,267.52	WILLIAMS SCOTSMAN CORP COM
Equities	5,720	371,800.00	WILLIAMS SONOMA INC COM
Equities	208	12,130.56	WILLIS LEASE FIN CORP COM
Equities	16,339	3,129,572.06	WILLIS TOWERS WATSON PLC COM USD0.000115
Equities	161,800	442,484.94	WILMAR INTERNATIONAL LTD NPV
Equities	2,205	208,923.75	WINGSTOP INC COM
Equities	124	21,470.60	WINMARK CORP COM
Equities	2,246	86,807.90	WINNEBAGO INDS INC COM
Equities	38,782	2,837,291.12	WINTRUST FINL CORP COM
Equities	538	850.04	WIRELESS TELECOM GROUP INC COM STK
Equities	7,684	47,410.28	WISDOMTREE INVTS INC COM
Equities	129,212	9,420,327.15	WOLTERS KLUWER EURO.12
Equities	6,979	192,201.66	WOLVERINE WORLD WIDE INC COM
Equities	1,294,599	7,447,315.60	WOOD GROUP (JOHN) ORD GBP0.0428571
Equities	67,323	1,717,788.77	WOODSIDE PETROLEUM NPV
Equities	45,919	5,196,194.04	WOODWARD INC COM
Equities	11,320	137,743.91	WOORI FINANCIAL GR KRW5000
Equities	56,358	11,586,077.64	WORKDAY INC CL A COM USD0.001
Equities	2,078	120,711.02	WORKIVA INC COM CL A COM CL A
Equities	642	105,358.62	WORLD ACCEP CORP S C NEW COM
Equities	33,793	1,215,196.28	WORLD FUEL SERVICE COM STK USD0.01
Equities	10,275	741,957.75	WORLD WRESTLING ENTMNT
Equities	6	-	WORLDTEX INC COM USD0.01
Equities	22,028	886,847.28	WORTHINGTON INDS INC COM
Equities	41,256	519,919.49	WPP PLC ORD GBP0.10
Equities	32,393	372,843.43	WPX ENERGY INC COM SHS
Equities	47,354	1,412,096.28	WRIGHT MEDICAL GROUP NV EURO.03
Equities	4,152	171,477.60	WSFS FINANCIAL CORP COM
Equities	279,160	2,447,674.88	WUXI APPTec CO LTD CNY1 H
Equities	7,547	331,313.30	WYNDHAM DESTINATIONS INC COM STK
Equities	27,980	1,559,605.20	WYNDHAM HOTELS & RESORTS INC COM
Equities	7,585	940,464.15	WYNN RESORTS LTD COM
Equities	135	2,025.00	X4 PHARMACEUTICALS INC COM USD0.00
Equities	2,736	20,738.88	XBIOTECH INC COMMON STOCK
Equities	408	591.60	XCEL BRANDS INC COM NEW
Equities	40,207	2,391,914.43	XCEL ENERGY INC COM
Equities	2,884	118,042.12	XENCOR INC COM
Equities	56,144	1,170,602.40	XENIA HOTELS & RESORTS INC COM
Equities	540	6,177.60	XERIS PHARMACEUTICALS INC COM
Equities	69,923	8,245,320.16	XILINX INC COM
Equities	839	12,467.54	XOMA CORP DEL COM NEW COM NEW
Equities	3,313	68,214.67	XPERI CORP COM
Equities	7,026	406,173.06	XPO LOGISTICS INC COM
Equities	14,579	1,219,387.56	XYLEM INC COM
Equities	100,000	293,298.68	YAHOO JAPAN CORP NPV
Equities	89,100	1,583,687.58	YAMAHA MOTOR CO NPV
Equities	44,800	911,052.53	YAMATO HOLDINGS NPV
Equities	17,400	507,109.71	YAMATO KOGYO CO NPV
Equities	939,000	1,061,879.60	YANGZUJIANG SHIPBU NPV (SGD)
Equities	104,000	97,177.60	YANZHOU COAL MINING CO 'H' CNY1
Equities	32,993	1,601,269.45	YARA INTERNATIONAL NOK1.7
Equities	6,034	206,242.12	YELP INC CL A
Equities	2,981	86,299.95	YETI HLDGS INC COM
Equities	6,380	128,174.20	YEXT INC COM
Equities	15	14.25	YIELD10 BIOSCIENCE INC COM NEW COM NEW
Equities	555	12,692.85	Y-MABS THERAPEUTICS INC COM
Equities	671	23,968.12	YORK WTR CO COM
Equities	2,636	10,623.08	YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)
Equities	32,988	3,650,781.96	YUM BRANDS INC COM
Equities	10,190	470,778.00	YUM CHINA HLDGS INC COM
Equities	2,157,000	1,013,272.32	YUZHOU PROPERTIES HKD0.10
Equities	2,872	3,417.68	ZAFGEN INC COM
Equities	2,510	17,469.60	ZAGG INC COM STK
Equities	17,051	561,148.41	ZAYO GROUP HLDGS INC COM
Equities	4,323	905,625.27	ZEBRA TECHNOLOGIES CORP CL A
Equities	500	825.00	ZEDGE INC CL B CL B
Equities	8,910	793,257.30	ZENDESK INC COM
Equities	32,200	1,235,817.71	ZENKOKU HOSHO CO L NPV
Equities	165,338	460,300.99	ZHONGSHENG GROUP H HKD0.0001
Equities	1,966	89,964.16	ZILLOW GROUP INC COM USD0.0001
Equities	8,712	404,149.68	ZILLOW GROUP INC COM USD0.0001 CLASS C
Equities	16,645	1,959,782.30	ZIMMER BIOMET HLDGS INC COM
Equities	2,142	717.36	ZION OIL & GAS INC COM
Equities	14,993	689,378.14	ZIONS BANCORPORATION N A
Equities	13,504	78,728.32	ZIOPHARM ONCOLOGY COM STK
Equities	74,578	677,914.02	ZIX CORP COM
Equities	37,393	4,243,731.57	ZOETIS INC COM USD0.01 CL 'A'
Equities	2,937	140,329.86	ZOGENIX INC COM NEW COM NEW
Equities	3,179	282,263.41	ZOOM VIDEO COMMUNICATIONS INC CL A CL A
Equities	2,554	9,143.32	ZOVIO INC COM USD0.01
Equities	63,500	1,189,961.95	ZOZO INC
Equities	2,886	221,183.04	ZSCALER INC COM
Equities	36,549	953,928.90	ZUMIEZ INC COM
Equities	1,094	16,760.08	ZUORA INC CL A COM CL A COM
Equities	17,745	6,186,180.00	ZURICH INSURANCE GROUP AG CHF0.10
Equities	805	10,907.75	ZYNERBA PHARMACEUTICALS INC COM
Equities	309,448	1,896,916.24	ZYNGA INC

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TOTAL 10,512,849,950.01

Fixed Income Investments

Fixed Income	750,000	756,052.50	#REORG KOOKMIN BK MANDATORY EXCHANGE KOOKMIN BK 0004B1QANH 08-01-2019
Fixed Income	305,000	316,808.08	\$ GEN CORP NEW 3.875% DUE 04-15-2027
Fixed Income	1,700,000	563,786.07	&&&BONOS DE TESORERIA 144A 5.94% 12/02/2 029
Fixed Income	2,900,000	968,719.69	&&&PERU(REP OF) 6.15% GTD 12/08/2032 PEN
Fixed Income	155,000	156,858.14	1ST HORIZON NATL 3.5% DUE 12-15-2020
Fixed Income	245,219	244,631.12	5TH 3RD AUTO TR 1.8% DUE 02-15-2022
Fixed Income	3,123,905	2,796,163.37	AAMES MTG INVT TR FLTG RT 2.746% DUE 04-25-2036
Fixed Income	1,105,000	1,104,895.03	ABBVIE INC 2.5% 05-14-2020
Fixed Income	1,065,000	1,074,410.34	ABBVIE INC 2.85% DUE 05-14-2023
Fixed Income	50,000	50,739.80	ABBVIE INC 3.2% 11-06-2022
Fixed Income	200,000	206,635.60	ABBVIE INC 3.6% 05-14-2025
Fixed Income	1,200,000	1,249,358.40	ABBVIE INC 3.75% DUE 11-14-2023
Fixed Income	300,000	295,664.40	ABBVIE INC 4.4% DUE 11-06-2042
Fixed Income	369,000	362,391.95	ABBVIE INC 4.45% DUE 05-14-2046
Fixed Income	1,195,000	1,257,738.70	ABBVIE INC 4.875% DUE 11-14-2048
Fixed Income	200,000	206,318.60	ABBVIE INC FIXED 4.5% DUE 05-14-2035
Fixed Income	1,000,000	1,046,187.00	ABJA INVT CO PTE 5.95% 31/07/2024
Fixed Income	400,000	400,070.40	ABN AMRO BK N V 2.45% DUE 06-04-2020
Fixed Income	100,000	107,034.00	ABN AMRO BK N V 4.75% DUE 07-28-2025
Fixed Income	100,000	101,240.80	ACTAVIS INC 3.25% DUE 10-01-2022
Fixed Income	750,000	765,795.00	ADANI GREEN ENERGY 6.25% DUE 12-10-2024
Fixed Income	600,000	624,738.00	ADCB FIN CAYMAN 4% DUE 03-29-2023
Fixed Income	810,000	835,276.05	AERCAP IRELAND CAP 4.5% DUE 05-15-2021
Fixed Income	650,000	666,513.90	AERCAP IRELAND CAP 4.625% DUE 10-30-2020
Fixed Income	1,500,000	1,581,694.50	AERCAP IRELAND FIXED 4.45% DUE 10-01-2025
Fixed Income	775,000	756,593.75	AEROPUERTOS 6.875% DUE 02-01-2027
Fixed Income	700,000	704,207.70	AETNA INC NEW 2.8% DUE 06-15-2023
Fixed Income	290,000	308,083.82	AFFILIATED 4.25% DUE 02-15-2024
Fixed Income	285,000	294,549.21	AFLAC INC 3.25% DUE 03-17-2025
Fixed Income	95,000	119,757.00	AHOLD FIN U S A 6.875% DUE 05-01-2029
Fixed Income	200,000	212,319.00	AIA GROUP LTD 3.9% DUE 04-06-2028
Fixed Income	375,000	435,941.25	AID-ISRAEL 5.5% 04-26-2024
Fixed Income	1,000,000	1,000,596.00	AIR LEASE CORP 2.5% 03-01-2021
Fixed Income	85,000	85,526.58	AIR LEASE CORP 3.25% DUE 03-01-2025
Fixed Income	935,000	957,477.40	AIR LEASE CORP 3.5% DUE 01-15-2022
Fixed Income	27	64.53	AIR T FUNDING 8.0% 12-31-2049
Fixed Income	85,000	85,981.58	AIRCASTLE LTD 4.25% DUE 06-15-2026
Fixed Income	285,000	291,666.15	AL ECON SETTLEMENT AUTH BP SETTLEMENT REV 3.163 09-15-2025 BEO TAXABLE
Fixed Income	1,160,000	1,154,200.00	ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2019 BEO
Fixed Income	235,000	363,079.70	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV 7.046% 12-01-2044 BEO TAXABLE
Fixed Income	155,000	162,116.05	ALASKA ST INTL ARPTS REVS 6.284% 10-01-2035 BEO TAXABLE
Fixed Income	400,000	444,504.00	ALFA S A SER REGS 6.875 DUE 03-25-2044 BEO
Fixed Income	800,000	812,753.60	ALIBABA GROUP HLDG 3.4% DUE 12-06-2027
Fixed Income	700,000	714,160.30	ALIMENTATION 3.55% DUE 07-26-2027
Fixed Income	1,450,000	1,504,770.85	ALLERGAN FUNDING SCS 3.8% 03-15-2025
Fixed Income	1,250,000	1,298,167.50	ALLIANT ENERGY FIN 3.75% DUE 06-15-2023
Fixed Income	675,000	674,356.05	ALLY AUTO 2.15% DUE 04-15-2021
Fixed Income	315,000	315,140.18	ALLY AUTO RECEIVABLES TRUST SR 2017-2 CL B 2.33% DUE 06-15-2022
Fixed Income	825,180	711,239.11	ALTERNATIVE LN TR 6.25% DUE 08-01-2036
Fixed Income	800,000	804,080.00	ALTICE FING S A 7.5% DUE 05-15-2026
Fixed Income	120,000	142,182.92	ALTICE FRANCE 5.625% GTD SNR SEC NTS 15/05/2024 EUR
Fixed Income	250,000	382,427.50	ALTRIA GROUP INC 9.95% DUE 11-10-2038
Fixed Income	400,000	420,466.80	AMAZON COM INC 3.15% DUE 08-22-2027 BEO
Fixed Income	1,000,000	1,135,429.00	AMAZON COM INC 4.05% 08-22-2047
Fixed Income	175,000	215,272.05	AMAZON COM INC 4.8% DUE 12-05-2034
Fixed Income	88,062	91,308.99	AMERICAN AIRLINES INC. 3.575% A/BKD 07-15-2029 USD'AA'
Fixed Income	800,000	816,072.00	AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP 3.625% 11-15-2027
Fixed Income	9,345,000	9,429,170.42	AMERICAN EXPRESS CR CORP FLTG RT DUE 09-14-2020
Fixed Income	30,000	42,327.30	AMERICAN MUN PWR OHIO INC REV 7% 02-15-2035 BEO TAXABLE
Fixed Income	215,000	340,775.00	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE
Fixed Income	385,000	396,049.12	AMERICAN TOWER CORP NEW 3.375% 05-15-2024
Fixed Income	750,000	779,786.25	AMERICAN WTR CAP CORP 3.45% 06-01-2029
Fixed Income	360,000	389,323.80	AMERICAN WTR CAP CORP 4.15% 06-01-2049
Fixed Income	75,000	74,759.70	AMERICREDIT 1.83% DUE 12-08-2021
Fixed Income	461,344	460,304.95	AMERICREDIT 1.9% DUE 03-18-2022
Fixed Income	215,000	215,096.97	AMERICREDIT 2.4000009537% DUE 05-18-2022
Fixed Income	250,000	250,040.25	AMERICREDIT 2.41% DUE 07-08-2022
Fixed Income	50,000	50,891.95	AMERICREDIT 3.26% DUE 01-18-2024
Fixed Income	75,000	76,631.10	AMERICREDIT 3.45% DUE 06-18-2024
Fixed Income	680,000	715,700.00	AMERIGAS PARTNERS 5.5% DUE 05-20-2025
Fixed Income	656,169	661,060.58	AMERIQUEST MTG SECS INC SER 04-R11 CL M3 FLTG RT 11-25-2034
Fixed Income	85,793	88,992.67	AMERN AIRLS 2015-2 4% DUE 03-22-2029
Fixed Income	100,000	99,500.00	AMERN AXLE & MFG FIXED 6.25% 04-01-2025
Fixed Income	820,000	845,313.40	AMERN EXPRESS CO 3.7% DUE 11-05-2021
Fixed Income	1,260,000	1,281,383.46	AMERN EXPRESS CR 2.67% DUE 11-15-2024
Fixed Income	1,390,000	1,420,778.77	AMERN EXPRESS CR SER 19-1 CL A 2.87% 10-15-2024
Fixed Income	1,300,000	1,293,000.80	AMERN TOWER CORP 2.25% DUE 01-15-2022
Fixed Income	145,000	149,466.15	AMERN TOWER CORP 3.8% DUE 08-15-2029
Fixed Income	240,000	241,623.12	AMERN WTR CAP CORP 2.95% DUE 09-01-2027
Fixed Income	845,000	851,429.61	AMGEN INC 2.65% DUE 05-11-2022
Fixed Income	285,000	291,104.42	AMGEN INC 3.2% 11-02-2027
Fixed Income	100,000	105,037.30	AMGEN INC 3.625% DUE 05-22-2024
Fixed Income	1,285,000	1,365,085.06	AMGEN INC 4.4% 05-01-2045
Fixed Income	300,000	307,265.70	ANADARKO PETE CORP 4.5% DUE 07-15-2044
Fixed Income	0	-	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049

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Fixed Income	540,000	583,227.54	ANHEUSER-BUSCH 4% DUE 04-13-2028
Fixed Income	300,000	316,683.90	ANHEUSER-BUSCH 4.375% DUE 04-15-2038
Fixed Income	255,000	282,709.83	ANHEUSER-BUSCH 4.9% DUE 02-01-2046
Fixed Income	40,000	42,058.16	ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026
Fixed Income	685,000	751,424.45	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036
Fixed Income	3,090,000	3,440,504.88	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046
Fixed Income	130,000	147,576.78	ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029
Fixed Income	217,000	237,876.70	ANTHEM INC 4.65% DUE 08-15-2044
Fixed Income	80,000	81,151.12	AP MOLLER MAERSK 4.5% DUE 06-20-2029
Fixed Income	740,000	773,311.84	APACHE CORP 4.375% DUE 10-15-2028
Fixed Income	50,000	51,154.70	APACHE CORP 5.25% DUE 02-01-2042
Fixed Income	975,000	1,060,511.40	APPALACHIAN PWR CO 4.4% DUE 05-15-2044
Fixed Income	700,000	716,621.50	APPLE INC 2.9% DUE 09-12-2027
Fixed Income	2,700,000	2,822,358.60	APPLE INC 3.2% DUE 05-13-2025
Fixed Income	500,000	523,954.00	APPLE INC 3.75% DUE 09-12-2047
Fixed Income	1,325,000	1,571,562.63	APPLE INC 4.65% DUE 02-23-2046
Fixed Income	8,415,000	8,493,200.60	APPLE INC FLTGT RT 2.6845% DUE 02-09-2022
Fixed Income	300,000	311,757.60	AQUA AMER INC 2.566% DUE 05-01-2029
Fixed Income	125,000	127,181.25	ARAPAHOE CNTY COLO WTR & WASTEWATER AUTHREV 6.68% 12-01-2039 BEO TAXABLE
Fixed Income	2,100,000	2,391,480.04	ARBOUR CLO LIMITED 144A FLTGT 15/01/2030
Fixed Income	285,000	379,602.90	ARCHER-DANIELS 7% DUE 02-01-2031
Fixed Income	50,000	52,255.00	ARCHROCK PARTNERS 6.875% DUE 04-01-2027
Fixed Income	1,156,605	999,978.87	ARGENT SECS INC FLTGT RT 2.416% DUE 07-25-2036
Fixed Income	2,721,390	1,760,578.62	ARGENT SECS INC FLTGT RT 2.556% DUE 03-25-2036
Fixed Income	1,500,000	1,140,000.00	ARGENTINA REP BD 5.875% DUE 01-11-2028 REG
Fixed Income	7,639,000	180,868.19	ARGENTINA(REP OF) FRN 04/2022 ARS1
Fixed Income	67,871,700	1,596,585.54	ARGENTINA(REP OF) FRN 06/2020 ARS1
Fixed Income	100,000	2,436.12	ARGENTINA(REP OF) FRN SNR 03/2020 ARS1
Fixed Income	67,312	67,311.71	Argentine peso - Cash
Fixed Income	0	5,429,460.75	Argentine peso - Pending foreign exchange purchases:
Fixed Income	0	(1,207,914.26)	Argentine peso - Pending foreign exchange sales:
Fixed Income	100,000	99,159.90	ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028
Fixed Income	200,000	200,250.00	ASSTEAD CAP INC 4.375% DUE 08-15-2027
Fixed Income	1,350,000	1,351,888.65	ASIAN DEV BK GLOBAL SR NT 1.875% DUE 02-18-2022 REG
Fixed Income	736,134	732,738.87	ASSET BACKED FDG CORP 2004-OPT3 ASSET BKD CTF CL A-4 11-25-2033 REG
Fixed Income	925,000	921,095.58	AST BACKED SECS FLTGT RT 2.566% DUE 01-25-2036
Fixed Income	50,000	49,828.65	ASTRAZENECA PLC FLTGT RT 2.78875% DUE 08-17-2023
Fixed Income	912,000	937,540.56	AT&T INC 3.4% DUE 05-15-2025
Fixed Income	1,625,000	1,741,649.00	AT&T INC 4.25% DUE 03-01-2027
Fixed Income	800,000	861,664.80	AT&T INC 4.35% DUE 03-01-2029
Fixed Income	690,000	689,776.44	AT&T INC 4.35% DUE 06-15-2045
Fixed Income	500,000	538,024.50	AT&T INC 4.45% DUE 04-01-2024
Fixed Income	595,000	608,336.33	AT&T INC 4.5% DUE 03-09-2048
Fixed Income	295,000	308,808.07	AT&T INC 4.5% DUE 05-15-2035
Fixed Income	1,190,000	1,256,656.66	AT&T INC 4.75% DUE 05-15-2046
Fixed Income	1,710,000	1,804,937.49	AT&T INC 4.8% DUE 06-15-2044
Fixed Income	301,000	323,042.54	AT&T INC 4.85% DUE 03-01-2039
Fixed Income	1,915,000	2,149,208.33	AT&T INC 5.25% DUE 03-01-2037
Fixed Income	485,000	547,439.87	AT&T INC 5.35% DUE 09-01-2040
Fixed Income	855,000	986,864.09	AT&T INC 5.55% DUE 08-15-2041
Fixed Income	50,000	62,135.65	AT&T INC 6.375% DUE 03-01-2041
Fixed Income	110,000	114,095.63	AT&T INC CORP 3.6% 07-15-2025
Fixed Income	510,000	539,613.66	AT&T INC FIXED 4.1% 02-15-2028
Fixed Income	51,000	54,586.12	AT&T INC FIXED 4.3% 02-15-2030
Fixed Income	660,000	664,131.60	ATENTO LUXCO 1 S A 6.125% DUE 08-10-2022
Fixed Income	7,396	7,396.48	Australian dollar - Cash
Fixed Income	0	5,679,257.54	Australian dollar - Pending foreign exchange purchases:
Fixed Income	0	(10,721,683.93)	Australian dollar - Pending foreign exchange sales:
Fixed Income	0	(684,201.02)	Australian dollar - Pending trade purchases:
Fixed Income	0	726,089.98	Australian dollar - Pending trade sales:
Fixed Income	200,000	196,048.00	AUTONATION INC 3.8% DUE 11-15-2027
Fixed Income	1,300,000	1,362,966.80	AVALONBAY CMNTYS 3.45% DUE 06-01-2025
Fixed Income	700,000	713,736.80	AVANGRID INC 3.15% 12-01-2024
Fixed Income	245,000	259,154.39	AVIATION CAP GROUP 7.125% DUE 10-15-2020
Fixed Income	1,000,000	1,051,630.00	AXA EQUITABLE FIXED 4.35% DUE 04-20-2028
Fixed Income	100,000	103,185.10	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO
Fixed Income	550,000	521,184.40	B A T CAP CORP 4.39% 08-15-2037
Fixed Income	1,535,000	1,423,697.15	B A T CAP CORP 4.54% 08-15-2047
Fixed Income	500,000	531,534.00	BACARDI LTD 4.45% DUE 05-15-2025
Fixed Income	250,000	271,250.00	BAHAMAS COMWLTH 6.625% DUE 05-15-2033
Fixed Income	500,000	533,750.00	BAHAMAS COMWLTH NT 144A 5.75% DUE 01-16-2024 BEO
Fixed Income	1,100,000	1,103,556.30	BAIDU INC FORMERLY 3.625% DUE 07-05-2027
Fixed Income	1,728,128	1,700,299.56	BANC AMER FDG TR MTG PASSTHRU SER 06-G CL 1A1 FLTGT 07-20-2036
Fixed Income	1,050,000	1,104,085.50	BANCO GNB 6.5% DUE 04-03-2027
Fixed Income	450,000	438,192.00	BANCO MERCANTIL 5.75% DUE 10-04-2031
Fixed Income	500,000	498,750.00	BANCO MERCANTIL 6.75% DUE 09-27-2024
Fixed Income	2,900,000	2,975,400.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	2,200,000	2,640,023.15	BANCO SANTANDER 6.25%-FRN PERP EUR100000
Fixed Income	1,000,000	1,014,375.00	BANCO SANTANDER SA 3.125% 02-23-2023
Fixed Income	1,915,000	1,923,592.61	BANK AMER CORP 2.738% 01-23-2022
Fixed Income	1,375,000	1,408,815.38	BANK AMER CORP 3.248% DUE 10-21-2027
Fixed Income	40,000	41,275.64	BANK AMER CORP 3.366% DUE 01-23-2026
Fixed Income	8,183,000	8,420,274.27	BANK AMER CORP 3.419% 12-20-2028
Fixed Income	3,215,000	3,378,006.93	BANK AMER CORP 3.705% BNDS 04-24-2028
Fixed Income	245,000	262,615.99	BANK AMER CORP 3.974% 02-07-2030
Fixed Income	40,000	42,072.28	BANK AMER CORP 4% DUE 01-22-2025
Fixed Income	200,000	213,432.40	BANK AMER CORP 4.1% DUE 07-24-2023
Fixed Income	800,000	891,877.60	BANK AMER CORP 4.33% 03-15-2050
Fixed Income	940,000	1,013,924.42	BANK AMER CORP 4.45% DUE 03-03-2026

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Fixed Income	100,000	108,512.60	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	155,000	205,955.32	BANK AMER CORP 5.875% DUE 02-07-2042
Fixed Income	164,000	174,760.86	BANK AMER CORP BDS 4 04-01-2024
Fixed Income	700,000	748,671.70	BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG
Fixed Income	1,600,000	1,680,529.60	BANK AMER CORP FIXED 3.864% 07-23-2024
Fixed Income	735,000	742,678.55	BANK AMER CORP FLTG RT 2.881% DUE 04-24-2023
Fixed Income	11,645,000	11,775,645.26	BANK AMER CORP FLTG RT 3.43763% DUE 01-20-2023
Fixed Income	100,000	104,391.60	BANK AMER CORP FLTG RT 3.559% DUE 04-23-2027
Fixed Income	80,000	83,504.00	BANK AMER CORP FLTG RT 5.875% DUE 12-31-2049
Fixed Income	600,000	603,756.00	BANK AMER CORP SR NT FLTG VAR RT DUE 07-23-2024/07-23-2023
Fixed Income	10,389,000	10,574,547.54	BANK NEW YORK MELLON CORP TRANCHE # TR 00006 FLTG 10-30-2023
Fixed Income	1,732,000	1,763,773.54	BANK OF AMERICA CORP 3.004% 12-20-2023
Fixed Income	40,000	41,467.16	BANK OF AMERICA CORP 3.55% 03-05-2024
Fixed Income	1,970,000	2,151,626.12	BANK OF AMERICA CORP 4.271% 07-23-2029
Fixed Income	100,000	106,300.10	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024
Fixed Income	200,000	199,637.00	BANK OF CHINA LOND 1.875% SNR MTN 09/11/19 USD
Fixed Income	100,000	105,510.70	BANK SER 2017-BNK8 CL A-S 3.731% 11-15-2050
Fixed Income	100,000	105,888.50	BANK SR 2018-BNK10 CL AS 3.898% 02-15-2061
Fixed Income	346,000	361,656.85	BAPTIST HLTH S FLA 4.59% DUE 08-15-2021
Fixed Income	1,300,000	1,498,838.94	BARCLAYS BANK PLC 6.5% 31/12/2049
Fixed Income	1,000,000	1,091,880.00	BARCLAYS BK PLC 7.625 DUE 11-21-2022
Fixed Income	50,000	49,872.50	BARCLAYS BK PLC MED TERM NTS BOOK ENTRY TRANCHE 50 STEP UP DUE 07-27-2022
Fixed Income	200,000	201,332.20	BARCLAYS PLC 3.2% DUE 08-10-2021
Fixed Income	1,700,000	1,708,568.00	BARCLAYS PLC 3.65% DUE 03-16-2025
Fixed Income	3,800,000	3,932,502.20	BARCLAYS PLC 4.375% DUE 01-12-2026
Fixed Income	800,000	853,265.60	BARCLAYS PLC 4.972% 05-16-2029
Fixed Income	400,000	540,375.71	BARCLAYS PLC 7.875%-FRN PERP GBP200000
Fixed Income	400,000	493,665.25	BARCLAYS PLC 8.0% 15/12/2049
Fixed Income	1,700,000	1,737,391.50	BARCLAYS PLC BARCLAYS PLC GLB FLT% AUG 10 2021 DUE 08-10-2021 BEO
Fixed Income	1,200,000	1,182,318.00	BARCLAYS PLC SR NT FLTG VAR RT DUE 05-16-2024/05-16-2023
Fixed Income	75,000	121,388.25	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE
Fixed Income	1,090,000	1,149,381.02	BAYER US FIN II 4.375% DUE 12-15-2028
Fixed Income	200,000	205,370.60	BAYER US FIN II 4.875% DUE 06-25-2048
Fixed Income	418,604	414,944.51	BAYVIEW COML AST FLTG RT 2.806% DUE 04-25-2034
Fixed Income	1,310,000	1,303,045.21	BB&T CORP SR 2.05% DUE 05-10-2021
Fixed Income	1,208,000	1,256,254.77	BB&T CORP SUB MEDIUM TERM NTS BOOK ENTRY3.95 DUE 03-22-2022
Fixed Income	400,000	472,172.00	BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP EUR2000007
Fixed Income	400,000	468,934.62	BBVA(BILB-VIZ-ARG) 6.75%-FRN PERP EUR2000003'
Fixed Income	400,000	508,462.82	BBVA(BILB-VIZ-ARG) 8.875%-FR T1 PERP EUR200000
Fixed Income	50,000	52,437.50	BCD ACOSTN INC 9.625% DUE 09-15-2023
Fixed Income	750,000	750,237.00	BECTON DICKINSON & 2.675% DUE 12-15-2019
Fixed Income	500,000	504,695.00	BECTON DICKINSON & 3.25% DUE 11-12-2020
Fixed Income	100,000	71,426.00	BED BATH & BEYOND 5.165% DUE 08-01-2044
Fixed Income	245,000	264,024.50	BELL CDA FIXED 4.3% 07-29-2049
Fixed Income	245,000	253,093.58	BERKSHIRE HATHAWAY 3.25% DUE 04-15-2028
Fixed Income	675,000	758,790.45	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042
Fixed Income	890,000	995,563.79	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG
Fixed Income	1,200,000	1,299,012.00	BERMUDA GOVT SR NT 144A 4.854 DUE 02-06-2024 BEO
Fixed Income	20,000	20,770.60	BEVERLY HILLS CALIF PUB FING AUTH LEASE REV 6.774% 06-01-2040 BEO TAXABLE
Fixed Income	290,000	299,332.49	BIOGEN INC 3.625% DUE 09-15-2022
Fixed Income	75,000	80,450.18	BIOGEN INC 4.05% DUE 09-15-2025
Fixed Income	1,300,000	1,310,536.50	BK NEW YORK MELLON FLTG RT 2.661% DUE 05-16-2023
Fixed Income	1,900,000	1,893,452.60	BK NOVA SCOTIA GTD 1.875% DUE 04-26-2021
Fixed Income	100,000	98,978.60	BMW US CAP LLC 1.85% DUE 09-15-2021
Fixed Income	280,000	282,134.72	BMW VEH OWNER TR 2018-A CL A-4 2.66% 06-25-2024
Fixed Income	1,600,000	185,953.06	BNG BANK N.V. 1.25% SNR 13/06/2022 NOK
Fixed Income	1,535,000	1,579,002.31	BNP PARIBAS SR NON PFD 144A MED TERM NT PROGRAM BOOK ENTRY 3.5% 03-01-2023
Fixed Income	460,000	462,371.76	BOARDWALK 5.75% DUE 09-15-2019
Fixed Income	160,000	178,017.28	BOARDWALK 5.95% DUE 06-01-2026
Fixed Income	100,000	102,250.50	BOARDWALK PIPELINES LP 4.45% 07-15-2027
Fixed Income	75,000	77,243.25	BORGWARNER INC 3.375% DUE 03-15-2025
Fixed Income	435,000	443,285.88	BP CAP MKTS AMER INC 3.119% 05-04-2026
Fixed Income	900,000	910,350.00	BRASKEM INTERNATIONAL LIMITED BNDS 4.5% DUE 01-10-2028
Fixed Income	400,000	396,500.00	BRAZIL FEDERATIVE REP 2.625 DUE 01-05-2023 REG
Fixed Income	600,000	632,604.00	BRAZIL FEDERATIVE REP GLOBAL BD 4.25 DUE01-07-2025 REG
Fixed Income	400,000	426,100.00	BRAZIL FEDERATIVE REP GLOBAL BD 5.625% DUE 02-21-2047 REG
Fixed Income	380,097	380,096.83	Brazilian real - Cash
Fixed Income	0	1,037,906.49	Brazilian real - Pending foreign exchange purchases:
Fixed Income	0	(2,142,467.56)	Brazilian real - Pending foreign exchange sales:
Fixed Income	0	654,982.84	Brazilian real - Pending trade sales
Fixed Income	337,157	336,394.50	BRAZOS ED LN AUTH INC STUDENT LN ASSET BACKED NT SER 2012-1 FLTG RT 12-26-2035
Fixed Income	900,000	908,743.50	BRAZOS HIGHER ED AUTH INC STUDENT LN ASSET BKD NT 2011-2 A3 FLTG 10/27/2036
Fixed Income	281,308	281,312.91	BRAZOS HIGHER ED AUTH INC STUDENT LN SER 2011-1 CL A2 FLTG 02/25/2030
Fixed Income	800,000	772,000.00	BRF GMBH 4.35% DUE 09-29-2026
Fixed Income	800,000	760,071.20	BRIGHTHOUSE FINL INC 3.7% 06-22-2027
Fixed Income	1,200,000	1,256,329.20	BRISTOL MYERS 3.4% DUE 07-26-2029
Fixed Income	1,217,139	1,217,139.26	British pound sterling - Cash
Fixed Income	1,777,539	1,777,538.84	British pound sterling - Cash Collateral Due to/from CCP Broke
Fixed Income	55,698	55,697.81	British pound sterling - Cash Collateral Held at Brokei
Fixed Income	0	23,019,325.57	British pound sterling - Pending foreign exchange purchases:
Fixed Income	0	(43,960,768.47)	British pound sterling - Pending foreign exchange sales:
Fixed Income	0	(664,719.31)	British pound sterling - Pending trade purchases:
Fixed Income	0	2,280,585.27	British pound sterling - Pending trade sales
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	4,697,256	4,697,256.25	British pound sterling - Variation Margir
Fixed Income	1,370,000	1,367,618.94	BROADCOM CORP / 2.375% DUE 01-15-2020
Fixed Income	900,000	902,338.20	BROADCOM CORP / 3% DUE 01-15-2022
Fixed Income	400,000	403,788.00	BROADCOM CORP / 3.625% DUE 01-15-2024
Fixed Income	1,000,000	979,901.00	BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027

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Fixed Income	700,000	713,836.20	BROOKFIELD FIN INC 3.9% DUE 01-25-2028
Fixed Income	235,000	235,430.05	BRUNSWICK CORP 4.625% DUE 05-15-2021
Fixed Income	650,000	639,872.35	BSTN PPTYS LTD 2.75% DUE 10-01-2026
Fixed Income	750,000	786,125.25	BSTN PPTYS LTD 3.8% DUE 02-01-2024
Fixed Income	50,000	52,181.85	BSTN PPTYS LTD 3.85% DUE 02-01-2023
Fixed Income	620,000	711,553.54	BSTN SCIENTIFIC 4.7% DUE 03-01-2049
Fixed Income	100,000	88,141.80	BUCKEYE PARTNERS L 4.125% DUE 12-01-2027
Fixed Income	70,000	50,400.00	BUCKEYE PARTNERS L P 6.375% DUE 01-22-2078
Fixed Income	40,000	38,669.48	BUNGE LTD FIN CORP 3.25% DUE 08-15-2026
Fixed Income	50,000	58,011.50	BURL NTHN INC 8.75 DEB DUE 2-25-2022 REG
Fixed Income	3,100,000	3,100,000.00	BUY TO OPEN REPO W/BNP PARIB 2.55% FROM 06-28-2019 TO 07-01-2019
Fixed Income	300,000	309,780.00	C&W SR FING 6.875% DUE 09-15-2027
Fixed Income	40,000	40,815.40	CA INC 4.7% DUE 03-15-2027
Fixed Income	530,000	529,685.71	CA REP AUTO RECEIVABLES TR 2017-1 CL A4 2.28% 06-15-2022
Fixed Income	855,000	854,827.29	CABELAS CR CARD 2.25% DUE 07-17-2023
Fixed Income	492,500	483,777.83	CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO
Fixed Income	1,000,000	1,421,680.00	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE
Fixed Income	940,000	1,026,442.40	CALIFORNIA ST 4.6% 04-01-2038 BEO TAXABLE
Fixed Income	60,000	97,360.80	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE
Fixed Income	190,000	299,808.60	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE
Fixed Income	60,000	86,152.20	CALIFORNIA ST PUB WKS BRD LEASE REV 7.804% 03-01-2035 BEO TAXABLE
Fixed Income	25,000	25,873.00	CALIFORNIA ST PUB WKS BRD LEASE REV 8% 03-01-2035 BEO TAXABLE
Fixed Income	100,000	151,199.00	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE
Fixed Income	50,000	65,365.00	CALIFORNIA ST UNIV REV 6.434% 11-01-2030BEO TAXABLE
Fixed Income	200,000	316,624.00	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000
Fixed Income	-86,600,000	(1,138,616.80)	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.96% European 317U759Q8 07/09/2021
Fixed Income	86,600,000	1,223,831.20	CALL SWO USD DEUTGB2L P 3MLIBOR / R 3.02% European 317U758Q9 07/09/2021
Fixed Income	-53,000,000	(725,638.90)	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.015% European 317U727O7 06/21/2021
Fixed Income	53,000,000	756,511.40	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.04% European 317U726O8 06/22/2021
Fixed Income	-181,700,000	(2,494,250.41)	CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.019% European 317U633O0 06/21/2021
Fixed Income	181,700,000	2,593,549.46	CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.04% European 317U632Q1 06/22/2021
Fixed Income	-1,000,000	(293.58)	CALL SWO_CDX BARCGB33 18/09/2019 ITRAXX EUROPE SERIES 3 317514545
Fixed Income	-800,000	(203.89)	CALL SWO_CDX CHASUS33 18/09/2019 ITRAXX EUROPE SERIES 3 317514FDC
Fixed Income	-600,000	(152.92)	CALL SWO_CDX CITIGB2L 18/09/2019 ITRAXX EUROPE SERIES 3 3175459A1
Fixed Income	-3,400,000	(1.70)	CALL SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.31 3175RT58:
Fixed Income	-6,200,000	-	CALL SWO_CDX GSILGB2X 18/09/2019 ITRAXX EUROPE INDEX 30 3175489Y3
Fixed Income	-3,200,000	(939.47)	CALL SWO_CDX GSILGB2X 18/09/2019 ITRAXX EUROPE SERIES 3 3175469P6
Fixed Income	-2,400,000	(818.02)	CALL SWO_CDX GSILGB2X 18/09/2019 ITRAXX EUROPE SERIES 3 3175KL538
Fixed Income	100,000	133,092.00	CALLEGUAS-LAS VIRGENES CAL PUB FING AUTHWTR REV 5.944 07-01-2040 BEO TAXABLE
Fixed Income	810,000	820,408.50	CAMPBELL SOUP CO 3.3% DUE 03-15-2021
Fixed Income	670,000	696,965.49	CAMPBELL SOUP CO 3.95% DUE 03-15-2025
Fixed Income	78,449	78,448.93	Canadian dollar - Cash
Fixed Income	-263,238	(263,237.76)	Canadian dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	0	(2,138,090.18)	Canadian dollar - Pending foreign exchange sales
Fixed Income	2,494,400	2,494,400.35	Canadian dollar - Variation Margin
Fixed Income	1,560,000	1,599,377.52	CAP 1 FINL CORP 3.2% DUE 01-30-2023
Fixed Income	95,000	97,446.63	CAP 1 FINL CORP 3.3% DUE 10-30-2024
Fixed Income	45,000	46,721.57	CAP 1 FINL CORP 3.5% DUE 06-15-2023
Fixed Income	695,000	729,895.26	CAP 1 FINL CORP 4.2% DUE 10-29-2025
Fixed Income	60,000	62,720.70	CAP 1 FINL CORP 4.75% DUE 07-15-2021
Fixed Income	827,000	839,869.77	CAP 1 FINL CORP FIXED 3.05% DUE 03-09-2022
Fixed Income	520,000	519,135.76	CAP 1 MULTI-ASSET 2% DUE 01-17-2023
Fixed Income	75,000	74,735.10	CAP AUTO 1.89% DUE 05-20-2021
Fixed Income	230,000	259,766.60	CAP CITIES ABC INC 8.75% DUE 08-15-2021
Fixed Income	700,000	631,750.00	CAPEX S A 6.875% DUE 05-15-2024
Fixed Income	250,000	249,849.75	CAPITAL AUTO RECEIVABLES ASSET TR 2016-3 CL C 2.35% DUE 09-20-2021 REG
Fixed Income	200,000	199,850.80	CAPITAL AUTO RECEIVABLES ASSET TRUST / ALLY 2.42% 06-20-2021
Fixed Income	125,000	127,333.00	CARLISLE COS INC 3.75% 12-01-2027
Fixed Income	3,250,000	3,705,126.86	CARLYLE GLOBAL M16 FRN A/BKD 01/2030 EURA-1-R
Fixed Income	1,385,000	1,376,696.93	CARMAX AUTO OWNER 1.92% DUE 07-15-2022
Fixed Income	640,000	638,611.20	CARMAX AUTO OWNER 2.16% DUE 12-15-2021
Fixed Income	770,000	774,729.34	CARMAX AUTO OWNER 2.53999996185% DUE 09-15-2022
Fixed Income	520,000	523,315.52	CARMAX AUTO OWNER 2.84% DUE 10-17-2022
Fixed Income	580,000	581,414.62	CARMAX AUTO OWNER TR 2017-4 CL B 2.46% 08-15-2023 REG
Fixed Income	420,000	429,691.50	CARMAX AUTO OWNER TR 2018-4 SER 18-4 CL A3 3.36% 09-15-2023
Fixed Income	170,000	177,227.55	CARMAX AUTO OWNER TR 2018-4 SER 18-4 CL C 3.85% 07-15-2024
Fixed Income	200,000	227,148.00	CAROLINA PWR & LT 8.625% DUE 09-15-2021
Fixed Income	984,380	975,943.21	CARRINGTON MTG LN FLTGT RT 2.506% DUE 05-25-2036
Fixed Income	2,000,000	2,004,206.00	CARRINGTON MTG LN FLTGT RT 3.241% DUE 05-25-2035
Fixed Income	410,000	414,004.06	CATHOLIC HLTH 2.95 DUE 11-01-2022
Fixed Income	100,000	104,638.80	CBS CORP 4% DUE 01-15-2026
Fixed Income	500,000	504,430.00	CBS CORP NEW FIXED 2.9% DUE 06-01-2023
Fixed Income	750,000	783,569.25	CC HLDGS GS V LLC 3.849% DUE 04-15-2023
Fixed Income	124,000	124,000.00	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC
Fixed Income	225,000	225,000.00	CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US
Fixed Income	1,809,000	1,809,000.00	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS
Fixed Income	276,000	276,000.00	CCP RECEIVABLE FROM WELLS FARGO NA
Fixed Income	536,000	536,000.00	CCPC RECEIVABLE FROM WELLS FARGO NA
Fixed Income	40,000	40,021.44	CD 2016-CD1 MTG TR 2.926% DUE 08-10-2049
Fixed Income	860,000	868,501.96	CDN NAT RES LTD FIXED 2.95% DUE 01-15-2023
Fixed Income	555,000	634,895.03	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047
Fixed Income	300,000	411,084.30	CDN PAC RY CO NEW 6.125% DUE 09-15-2115
Fixed Income	-1,050,000	(25,119.28)	CDS / STS 20/12/2021 SWPCODS5Y
Fixed Income	-5,500,000	(156,529.89)	CDS / STS 20/12/2022 SWPCOG6Z9
Fixed Income	-435,060	(31,537.86)	CDS / STS BARCGB33 05-25-2046 SWPC02J52
Fixed Income	435,060	-	CDS / STS BARCGB33 SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J52
Fixed Income	-2,165,314	(156,965.34)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	2,165,314	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	-200,000	-	CDS / STS BOFAUS6S 12-20-2019 SWPC31J02



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Fixed Income	200,000	5,084.72	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAHYS23V1 5Y 12-20-2019 SWPC31J02
Fixed Income	-700,000	-	CDS BARCGB33 06-20-2021 SWPC0DD3
Fixed Income	-500,000	-	CDS BARCGB33 12-20-2021 SWPC0DTA6
Fixed Income	100,000	1,273.35	CDS BARCGB33 SELL PROT ON COLOMBIA SWPC0DD3
Fixed Income	600,000	7,640.10	CDS BARCGB33 SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DD3
Fixed Income	500,000	4,985.80	CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 12-20-2021 SWPC0DTA6
Fixed Income	0	1,150.25	CDS BNPAFRPP 06/20/2023 SELL RUSSIA FOREIGN BOND 7. SWPC0GV57
Fixed Income	-100,000	-	CDS BNPAFRPP 06-20-2021 SWPC0DQF8
Fixed Income	100,000	1,273.35	CDS BNPAFRPP SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQF8
Fixed Income	-400,000	-	CDS BOFAUS6NGFX 12-20-2021 SWPC0DTB4
Fixed Income	-100,000	-	CDS BOFAUS6NGFX 12-20-2021 SWPC0E2E5
Fixed Income	100,000	1,375.79	CDS BOFAUS6NGFX SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2021 SWPC0E2E5
Fixed Income	400,000	3,988.64	CDS BOFAUS6NGFX SELL PROTECTION ON UTD MEXICAN STS M 12-20-2021 SWPC0DTB4
Fixed Income	-100,000	-	CDS CHASUS33 06-20-2021 SWPC0DQG6
Fixed Income	-3,600,000	-	CDS CHASUS33 12-20-2019 SWPC06T01
Fixed Income	3,600,000	17,100.72	CDS CHASUS33 SELL PROT ON CHINA(PEOPLE'SREPUB 12-20-2019 SWPC06T01
Fixed Income	100,000	1,273.35	CDS CHASUS33 SELL PROT ON COLOMBIA(REPUB
Fixed Income	0	885.44	CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPC0HWQ8
Fixed Income	0	2,173.80	CDS CSFPGB2L 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0I1N7
Fixed Income	0	(341,554.86)	CDS DEUTGB2L 06/20/2024 SELL REPUBLIC OF TURKEY 11. SWPC0I1V9
Fixed Income	1,100,000	-	CDS GSILGB2X 06/20/2022 SELL REPUBLIC OF ARGENTINA SWPC0FGX5
Fixed Income	0	(4,566.68)	CDS GSILGB2X 06/20/2024 SELL FED REPUBLIC OF BRAZIL SWPC0I2E6
Fixed Income	0	(92,722.80)	CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0HXN4
Fixed Income	0	(11,819.90)	CDS GSILGB2X 06/20/2024 SELL RUSSIA FOREIGN BOND 7. SWPC0HXL8
Fixed Income	-500,000	-	CDS GSILGB2X 06-20-2021 SWPC0DQE1
Fixed Income	-1,100,000	(147,104.87)	CDS GSILGB2X 06-20-2022 SWPC0FGX5
Fixed Income	0	865.98	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPC0HRN1
Fixed Income	-50,000	-	CDS GSILGB2X 12-20-2021 SWPC0DTN8
Fixed Income	50,000	687.90	CDS GSILGB2X SELL PROT ON 12-20-2021 SWPC0DTN8
Fixed Income	500,000	6,366.75	CDS GSILGB2X SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQE1
Fixed Income	-600,000	-	CDS ICE_SBSIUS 06-20-2022 SWPC0EAY2
Fixed Income	-1,400,000	-	CDS ICE_SBSIUS 12-20-2021 SWPC0DU30
Fixed Income	-400,000	(6,579.71)	CDS ICE_SBSIUS 20/06/2023 SWPC0EGH3
Fixed Income	600,000	13,433.28	CDS ICE_SBSIUS SELL PROT ON BERKSHIRE HATHAWAY 1 06-20-2022 SWPC0EAY2
Fixed Income	1,400,000	27,345.22	CDS ICE_SBSIUS SELL PROT ON BERKSHIRE HATHAWAY 1 12-20-2021 SWPC0DU30
Fixed Income	400,000	-	CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPC0EGH3
Fixed Income	0	(11,416.70)	CDS MRMDUS33 06/20/2024 SELL FED REPUBLIC OF BRAZIL SWPC0HYS2
Fixed Income	-100,000	-	CDS MRMDUS33 06-20-2021 SWPC0DR4
Fixed Income	0	1,117.69	CDS MRMDUS33 09/20/2019 SELL FED REPUBLIC OF BRAZIL SWPC0HWC9
Fixed Income	-250,000	-	CDS MRMDUS33 12-20-2021 SWPC0DZF8
Fixed Income	250,000	3,439.48	CDS MRMDUS33 SELL 12-20-2021 SWPC0DZF8
Fixed Income	100,000	1,273.35	CDS MRMDUS33 SELL PROT ON COLOMBIA(REPUBLIC06-20-2021 SWPC0DR4
Fixed Income	1,050,000	-	CDS/STS WFBILUS6S BUY PROT ON ITRAXX EUROPE26V1 5 20/12/2021 SWPC0DSY5
Fixed Income	-3,700,000	(94,916.76)	CDS/STS WFBILUS6TTRU 20/06/2022 SWPC0F9N5
Fixed Income	5,500,000	-	CDS/STS WFBILUS6TTRU BUY PROT ON ITRAXX EUROPE28V1 5 20/12/2022 SWPC0G6Z9
Fixed Income	3,700,000	-	CDS/STS WFBILUS6TTRU BUY PROT ON ITRAXX FINSSENS27V1 5 20/06/2022 SWPC0F9N5
Fixed Income	1,080,000	1,157,191.92	CELGENE CORP 3.875% DUE 08-15-2025
Fixed Income	1,620,000	1,736,008.20	CELGENE CORP 3.9% 02-20-2028
Fixed Income	500,000	570,022.50	CELGENE CORP 4.625% DUE 05-15-2044
Fixed Income	800,000	841,000.00	CELLULOSA ARAUCO Y CONSTITUCION S A 4.5% DUE 08-01-2024
Fixed Income	152,000	153,520.00	CENTENNIAL RES 6.875% DUE 04-01-2027
Fixed Income	100,000	103,482.00	CENTERPOINT ENERGY INC 6.125% 12-31-2049
Fixed Income	810,000	797,946.39	CENTEX HOME EQTY FLTGT RT 2.876% DUE 10-25-2035
Fixed Income	1,959,100	2,090,782.87	CENTEX HOME EQTY FLTGT RT 5.43% DUE 01-25-2034
Fixed Income	698,242	697,096.44	CENTEX HOME EQUITY LN TR 2006-A 2006-A ASSET BKD CTF CL AV-4 06-25-2036 REG
Fixed Income	1,045,000	1,049,193.59	CENTEX HOME EQUITY LN TR SER 2005-D CL M-3 FLT RT 10-25-2035 REG
Fixed Income	2	1.83	CF BLACKROCK MONEY MARKET FD
Fixed Income	8,259,410	148,863,484.79	CF COLCHESTER LOCAL MARKETS DEBT FUND FD
Fixed Income	638,788	31,921,070.30	CF NEUBERGER BERMAN HIGH INCOME FUND LLC
Fixed Income	26,620,325	336,942,557.30	CF PRUDENTIAL EMERGING MARKETS BLEND DEBT FUND
Fixed Income	2,053,028	36,377,598.88	CF SSGA 1-3 YEAR U.S CREDIT INDEX NL FUND (CMY4NON) FUND
Fixed Income	3,514,827	78,559,891.80	CF SSGA 3-10 YEAR U.S CREDIT INDEX NL (CM10NON) FUND
Fixed Income	1,163,860	56,258,662.26	CF SSGA LONG U.S CR INDEX NL (CME3NON) FD
Fixed Income	98,746	2,697,446.12	CF SSGA U.S ASSET BACKED INDEX NL (CME4)FUND
Fixed Income	4,932,121	157,605,922.72	CF SSGA U.S BACKED INDEX NL (CME5NON) FD
Fixed Income	379,715	11,589,294.94	CF SSGA U.S COMMERCIAL MORTGAGE INDEX NL (CMBS) FUND INDEX NL (CMBS) FUND
Fixed Income	1,000,000	997,500.00	CHARLES SCHWAB CORP 5.0% 12-31-2049
Fixed Income	40,000	40,358.60	CHARTER 3.579% DUE 07-23-2020
Fixed Income	925,000	971,965.95	CHARTER 4.464% DUE 07-23-2022
Fixed Income	400,000	426,301.60	CHARTER 4.5% DUE 02-01-2024
Fixed Income	790,000	857,657.97	CHARTER 4.908% DUE 07-23-2025
Fixed Income	100,000	117,441.30	CHARTER 6.384% DUE 10-23-2035
Fixed Income	600,000	706,985.40	CHARTER 6.484% DUE 10-23-2045
Fixed Income	60,000	66,278.52	CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029
Fixed Income	291,068	290,630.90	CHARTER COMMUNICATIONS OPERATING, LLC (AKA CCO SAFARI LLC) TL DUE 04-30-2025
Fixed Income	95,000	105,072.09	CHARTER FIXED 5.75% DUE 04-01-2048
Fixed Income	3,835,000	3,831,053.79	CHASE ISSUANCE TR 1.58% DUE 08-16-2021
Fixed Income	165,000	183,768.75	CHENIERE CORPUS 5.875% DUE 03-31-2025
Fixed Income	200,000	230,020.00	CHENIERE CORPUS 7% DUE 06-30-2024
Fixed Income	40,000	42,051.20	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	270,000	275,883.30	CHICAGO ILL 5.63% 01-01-2022 BEO TAXABLE
Fixed Income	180,000	191,469.60	CHICAGO ILL 6.05% 01-01-2029 BEO TAXABLE
Fixed Income	25,000	26,361.25	CHICAGO ILL 6.257% 01-01-2040 BEO TAXABLE
Fixed Income	130,000	154,524.50	CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE
Fixed Income	28,000	31,620.12	CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE
Fixed Income	50,000	64,809.00	CHICAGO ILL MET WTR RECLAMATION DIST GTRCHICAGO 5.72% 12-01-2038 BEO TAXABLE
Fixed Income	80,000	113,176.80	CHICAGO ILL O HARE INTL ARPT REV 6.395% 01-01-2040 BEO TAXABLE
Fixed Income	1,300,000	1,761,266.00	CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022
Fixed Income	50,000	52,564.00	CHICAGO ILL TRAN AUTH SALES & TRANSFER TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE

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Fixed Income	120,000	133,989.60	CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 5.47% 12-01-2023 REG TAXABLE
Fixed Income	0	-	Chilean peso - Cash
Fixed Income	1,000,000	1,041,024.00	CHINA CINDA FIN 4.25% DUE 04-23-2025
Fixed Income	825,000	816,622.95	CIGNA CORP FIXED 3.05% DUE 10-15-2027
Fixed Income	750,000	657,187.50	CIMPOR FINL 5.75% DUE 07-17-2024
Fixed Income	1,200,000	1,365,000.00	CIT GROUP INC NEW 6.125% DUE 03-09-2028
Fixed Income	600,000	637,458.00	CIT GROUP INC NEW FIXED 4.75% DUE 02-16-2024
Fixed Income	3,530,000	3,554,127.55	CITIBANK CR CARD 2.49% DUE 01-20-2023
Fixed Income	1,400,000	1,410,683.40	CITIBANK N A FLTG RT 2.844% DUE 05-20-2022
Fixed Income	2,400,000	2,564,978.40	CITICORP RESDNTL FLTG RT 5.28873% DUE 03-25-2037
Fixed Income	480,000	494,836.32	CITIGROUP COML MTG 3.251% DUE 05-10-2023
Fixed Income	922,049	942,827.74	CITIGROUP COML MTG 3.3% DUE 11-10-2051
Fixed Income	900,000	924,472.80	CITIGROUP COML MTG 3.337% DUE 07-10-2047
Fixed Income	75,000	80,337.68	CITIGROUP COML MTG 3.712% DUE 04-14-2050
Fixed Income	280,000	305,356.24	CITIGROUP COML MTG 5.095% DUE 11-10-2046
Fixed Income	100,000	107,081.10	CITIGROUP COML MTG TR 2016-P6 COML MTG PASSTHRU CTF CL 4.032% 12-10-2049
Fixed Income	695,000	733,381.38	CITIGROUP COML MTG TR 2017-B1 COML MTG PASSTHRU CTF CL A-4 3.458% 08-15-2050
Fixed Income	700,000	738,683.40	CITIGROUP COML MTG TR SR 2017-C4 3.572% DUE 10-12-2050
Fixed Income	1,650,000	1,658,487.60	CITIGROUP INC 2.7% DUE 03-30-2021
Fixed Income	1,000,000	1,017,094.00	CITIGROUP INC 3.142% 01-24-2023
Fixed Income	150,000	154,776.90	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	425,000	438,329.70	CITIGROUP INC 3.52% 10-27-2028
Fixed Income	500,000	528,983.50	CITIGROUP INC 3.887% 01-10-2028
Fixed Income	1,000,000	1,057,090.00	CITIGROUP INC 4.044% 06-01-2024
Fixed Income	745,000	777,361.31	CITIGROUP INC 4.05% DUE 07-30-2022
Fixed Income	545,000	627,754.98	CITIGROUP INC 4.65% DUE 07-30-2045
Fixed Income	35,000	45,225.29	CITIGROUP INC 6.625 DUE 06-15-2032 BEO
Fixed Income	130,000	180,390.34	CITIGROUP INC 6.675% DUE 09-13-2043
Fixed Income	430,000	459,273.11	CITIGROUP INC FIXED 3.98% 03-20-2030
Fixed Income	4,525,000	4,567,774.83	CITIGROUP INC FLTG RT 3.22375% DUE 05-17-2024
Fixed Income	1,400,000	1,418,638.20	CITIGROUP INC FLTG RT 3.45563% DUE 08-02-2021
Fixed Income	1,905,000	1,988,080.86	CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028
Fixed Income	1,025,000	1,101,114.45	CITIGROUP INC FLTG RT 4.075% DUE 04-23-2029
Fixed Income	10,885,000	10,943,245.64	CITIGROUP INC SR NT FLTG RATE 06-01-2024
Fixed Income	2,015,000	2,081,452.69	CITIGROUP INC VAR RT 04-24-2025
Fixed Income	25,000	25,000.00	CLARK CNTY NEV ARPT REV 6.881% 07-01-2042 BEO TAXABLE
Fixed Income	0	(193,312.16)	CME_IRS CME_SBSIUS CAD P 2.3%/R 3M CDOR 15/12/2025 SWU00CZV5
Fixed Income	0	82,468.68	CME_IRS CME_SBSIUS USD P 1.45%/R 3M LIBOR 06/28/2021 SWU00ISZ1
Fixed Income	0	164,987.96	CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KLL4
Fixed Income	0	3,079.96	CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	0	(4,820.97)	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2
Fixed Income	0	(2,751.98)	CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00INI4
Fixed Income	0	(681,139.20)	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	0	(66,310.86)	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 12/20/2027 SWU00L9C5
Fixed Income	0	(498,403.84)	CME_IRS CME_SBSIUS USD P 2.75%/R 3M LIBOR 12/20/2047 SWU00L9U6
Fixed Income	0	(17,996.49)	CME_IRS CME_WFBIUS GBP P 1.65%/R 6M LIBOR 22/01/2020 SWU00BP04
Fixed Income	0	(108,025.19)	CME_IRS CME_WFBIUS GBP P 2.0%/R 6M LIBOR 18/03/2022 SWU00B9P9
Fixed Income	0	(282,859.55)	CME_IRS CME_WFBIUS JPY P .3%/R 6M LIBOR 18/03/2026 SWU00FP15
Fixed Income	0	(25,526.85)	CME_IRS CME_WFBIUS MXN P 28D TIE/R 7.35% 30/09/2027 SWU00MX11
Fixed Income	0	82,850.92	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	0	(20,488.93)	CME_IRS CME_WFBIUS USD P 2.3%/R 3M LIBOR 12/03/2025 SWU00FDK6
Fixed Income	0	(260,535.74)	CME_IRS CME_WFBIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	0	(36,987.50)	CME_IRS SBSIUS33 03/23/2048 USD P 2.54% / R 3MLIBOR SWU00OTR5
Fixed Income	0	376,186.77	CME_IRS SBSIUS33 04/11/2022 USD P 3MLIBOR / R 2.263% SWFCME004
Fixed Income	0	(343,759.35)	CME_IRS SBSIUS33 04/11/2025 USD P 2.337% / R 3MLIBOR SWFCME005
Fixed Income	0	215,691.79	CME_IRS SBSIUS33 05/08/2022 USD P 3MLIBOR / R 2.283% SWFCME008
Fixed Income	0	(198,730.40)	CME_IRS SBSIUS33 05/08/2025 USD P 2.37% / R 3MLIBOR SWFCME011
Fixed Income	0	(626,008.02)	CME_IRS SBSIUS33 06/19/2029 USD P 3% / R 3MLIBOR SWU00RZY6
Fixed Income	0	(356,009.53)	CME_IRS SBSIUS33 06/20/2028 USD P 2.25% / R 3MLIBOR SWU00NBO3
Fixed Income	0	(117,958.50)	CME_IRS SBSIUS33 06/27/2024 USD P 1.98% / R 3MLIBOR SWU00UST8
Fixed Income	0	371,806.50	CME_IRS SBSIUS33 08/22/2023 USD P 3MLIBOR / R 2.8% SWU00QL56
Fixed Income	0	(345,183.52)	CME_IRS SBSIUS33 08/22/2048 USD P 2.905% / R 3MLIBOR SWU00QL49
Fixed Income	0	(115,375.40)	CME_IRS SBSIUS33 08/22/2048 USD P 2.94% / R 3MLIBOR SWU00QL64
Fixed Income	0	(1,588,329.22)	CME_IRS SBSIUS33 12/19/2020 USD P 2.75% / R 3MLIBOR SWU00PUJ3
Fixed Income	0	(309,743.46)	CME_IRS SBSIUS33 12/19/2048 USD P 3% / R 3MLIBOR SWU00PV81
Fixed Income	0	(304,484.39)	CME_IRS SBSIUS33 20/09/2027 JPY P 0.3% / R 6MLIBOR SWU00LC19
Fixed Income	0	(654,462.93)	CME_IRS WFBIUS6S 06/19/2029 USD P 3% / R 3MLIBOR SWU00RZY6
Fixed Income	0	(555,347.30)	CME_IRS WFBIUS6S 06/20/2048 USD P 2.5% / R 3MLIBOR SWU00NBS4
Fixed Income	0	(143,694.90)	CME_IRS WFBIUS6S 06/27/2024 USD P 1.98% / R 3MLIBOR SWU00UST8
Fixed Income	0	(536,775.15)	CME_IRS WFBIUS6S 09/14/2020 USD P 2.9% / R 3MLIBOR SWU00RYH4
Fixed Income	0	(124,896.42)	CME_IRS WFBIUS6S 12/19/2020 USD P 2.75% / R 3MLIBOR SWU00PUJ3
Fixed Income	0	(1,015,270.23)	CME_IRS WFBIUS6S 12/19/2048 USD P 3% / R 3MLIBOR SWU00PV81
Fixed Income	101,634	101,496.05	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	1,018,789	758,327.62	CMO ALTERNATIVE LN TR 2007-25 6.5 DUE 09-25-2037 REG
Fixed Income	254,155	240,719.35	CMO AMERICAN HOME MTG ASSETS TR SER2007-3 CL I-1A-1 FLTG RT DUE 06-25-2037 REG
Fixed Income	194,461	195,541.21	CMO AMERICAN HOME MTG INVT TR 2005-2 CL IV-A-2 FLTG DUE 09-25-2045 REG
Fixed Income	1,146,482	1,141,824.17	CMO BANC AMER FDG 2007-A TR SER 07-A CL 1A1 FLTG 20 FEB 2047
Fixed Income	540,000	599,189.40	CMO BANK 2018-BNK12 COML MTG PASSTHRU CTF CL A-S DUE 05-15-2061 REG
Fixed Income	766,513	780,286.05	CMO BEAR STEARNS ARM TR 2004-10 CL 11A1 VAR RT DUE 01-25-2035 REG
Fixed Income	16,030	15,310.74	CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 4.70321% DUE 02-25-2036 REG
Fixed Income	348,606	349,782.12	CMO BEAR STEARNS ARM TR DUE 01-25-2035 REG
Fixed Income	931,500	879,240.94	CMO BEAR STEARNS MTG FDG TR 2006-AR3 CL I-A-1 VAR RATE DUE 10-25-2036 REG
Fixed Income	175,221	167,904.87	CMO BEAR STEARNS MTG FDG TR 2007-AR5 MTGPASSTHRU CTF CL I-A-1A DUE 11-25-2036
Fixed Income	125,000	135,862.00	CMO BENCHMARK MORTGAGE TRUST 18-B2 CL A5 BNDS 3.8819% 02-15-2051
Fixed Income	101,515	101,483.69	CMO BX COML MTG TR 2018-IND COML MTG PASSTHRU CTF CL B FRN 11-15-2035
Fixed Income	75,000	77,342.40	CMO CFCRE 2016-C6 MTG TR MTG PASS THRU CTF CL A-M DUE 11-10-2049 REG
Fixed Income	273,109	283,246.25	CMO CHASE MTG FIN TR SER 2007-A2 MULTI CL CL 2-A3 VAR RT DUE 07-25-2037 REG
Fixed Income	855,000	877,013.69	CMO CITIGROUP COML MTG TR 2013-GCJ11 MTGPASS THRU CTF CL B 3.732 4-10-2022
Fixed Income	100,000	105,937.10	CMO CITIGROUP COML MTG TR 2014-GC21 MTG PASS THRU CTF CL A-S 4.026 DUE 05-10-47

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Fixed Income	450,000	478,197.45	CMO CITIGROUP COMML MTG TR 2016-GC36 COML MTG CL A-5 3.616 DUE 02-10-2049 REC
Fixed Income	602,032	599,893.11	CMO CITIGROUP COMML MTG TRUST SR 2017-C4 CL A-1 2.121% DUE 10-12-2050
Fixed Income	135,000	141,052.73	CMO CITIGROUP INC NEW CITIGROUP COML MTGTR 3.314 DUE 04-10-2049 REC
Fixed Income	260,000	271,617.06	CMO CITIGRP COMMERCIAL MORTGAGE CITIGROUP COML MTG TR DUE 04-15-2049 REC
Fixed Income	150,000	156,685.50	CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REC
Fixed Income	500,000	513,117.50	CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL A-M 3.282 DUE 1-10-46REC
Fixed Income	595,000	614,428.54	CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL B 3.739 1-10-46 REC
Fixed Income	815,000	865,177.92	CMO COMM 2015-CCRE26 MTG TR COML MTG PASSTHRU CTF CL A-4 3.63% DUE 10-10-48
Fixed Income	410,213	409,926.47	CMO COMM 2017-COR2 MTG TR COML MTG PASS THRU CTF CL A-1 2.111% 09-10-2050
Fixed Income	635,000	678,394.63	CMO COMM MTG TR COML SER 2015-CRE25 CL A-4 3.759% DUE 08-10-2048 REC
Fixed Income	525,819	505,796.60	CMO COUNTRYWIDE ALTERNATIVE LOAN TRUST SER 05-65CB CL 2A6 6% 12-25-2035
Fixed Income	423	440.28	CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	2,200,000	2,275,064.00	CMO CSAIL 2015-C3 COML MTG TR CL ASB 3.4481% DUE 08-15-2048 REG
Fixed Income	650,986	634,067.83	CMO CWALT ALTERNATIVE LN TR 2006 OC11 CTF CL 2-A-2A FLTG DUE 01-25-2037 REG
Fixed Income	36,544	38,610.63	CMO CWALT INC 2004-J6 MTG PASSTHRU CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	762,914	779,459.31	CMO CWALT INC SERIES 2005-38 CLASS-A1 DUE 09-25-2035 REG
Fixed Income	227,162	228,893.98	CMO CWMB INC 2004-22 CHL MTG PASSTHRU CTF CL A-3 DUE 11-25-2034 REG
Fixed Income	339,806	343,249.93	CMO CWMB INC 2004-HYB9 CHL MTG PASSTHRU CTF 1-A-1 DUE 02-20-2035 REG
Fixed Income	949,510	882,070.10	CMO CWMB INC SER 2005-9 CL 1A1 FLT RT DUE 05-25-2035 REG
Fixed Income	5,305,275	4,033,335.01	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	1,000,000	1,116,738.00	CMO FEDERAL HOME LN MTG CORP 11-01-2018 VAR RATE 10-25-2033
Fixed Income	551,091	564,778.67	CMO FRESB 2017-SB30 MTG TR MLTIFAM MTG PASSTHRU CTF CL A-10F DUE 04-25-2027REG
Fixed Income	3,097,859	3,095,975.16	CMO GNMA SER 2015-H10 CL FH FLTG RT DUE 04-20-2065
Fixed Income	108,746	111,025.66	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	46,473	47,691.26	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REC
Fixed Income	815,000	851,089.02	CMO GS MTG SECS TR 2012-GCJ7 MTG PARTN SECS CL B 4.736 DUE 05-10-2045 REC
Fixed Income	490,500	507,670.93	CMO GS MTG SECS TR 2015-GC34 3.278% 10-10-2048
Fixed Income	385,000	398,554.70	CMO GS MTG SECS TR 2015-GS1 COML MTG PASSTHRU CTF CL C DUE 11-10-2048 REG
Fixed Income	580,000	637,041.26	CMO GS MTG SECS TR 2019-GC38. 000401% DUE 02-01-2052 REG
Fixed Income	7,224	7,216.27	CMO INDMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	582,849	550,860.83	CMO INDMAC MBS INC 2005-AR1 CL 3-A-1 FLTG DUE 11-25-2035 REC
Fixed Income	210,000	215,747.28	CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL B FLTG RT 12-15-2047 REG
Fixed Income	85,000	86,571.06	CMO J P MORGAN CHASE COML MTG SECS TR 2013-L CL C 3.958 DUE 04-15-2046 REC
Fixed Income	844,353	851,737.55	CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-2 DUE 06-25-2034 REG
Fixed Income	303,167	314,711.02	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-2 DUE 07-25-2035 REC
Fixed Income	125,000	133,351.00	CMO JPMBB COML MTG SECS TR 2013-C14 COMLMTG PASSTHRU CTF CL B DUE 08-15-2046 REC
Fixed Income	150,000	157,908.75	CMO JPMBB COML MTG SECS TR 2014-C21 CL A-S 3.9965 08-15-2047 REC
Fixed Income	75,000	78,372.08	CMO JPMBB COML MTG SECS TR 2014-C24 COMLMTG PASSTHRU CTF CL B DUE 11-15-2047 REC
Fixed Income	600,000	639,826.80	CMO JPMBB COMM MTG SECS TST SER 2015-C31 CL A3 3.8014% 08-15-2046
Fixed Income	43,233	43,087.30	CMO JPMCC COML MTG SECS TR 2016-JP4 CL A-1 1.8913% 12-15-2049
Fixed Income	250,000	263,910.25	CMO JPMCC COML MTG SECS TR 2016-JP4 COMLMTG PASSTHRU CTF CL B DUE 12-15-2049 REC
Fixed Income	80,000	82,704.72	CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-4 3.1946% 09-15-2050
Fixed Income	100,000	105,094.50	CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-5 3.454% 09-15-2050
Fixed Income	181,021	187,919.44	CMO MASTR ADJ RATE MTGS TR SER 2004-13 CL 3-A-1 DUE 11-21-2034 REG
Fixed Income	12,384	12,686.60	CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32
Fixed Income	208,616	207,714.30	CMO MELLON RESDNTL FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30
Fixed Income	12,115	11,972.84	CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 4-A DUE 11-25-2035 REC
Fixed Income	170,905	162,026.40	CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 5-A DUE 11-25-2035 REC
Fixed Income	28,956	29,318.12	CMO MERRILL LYNCH MTG INVS INC SER 2003-A1 CL III-A DUE 12-25-2032 BEC
Fixed Income	254,527	256,972.00	CMO MERRILL LYNCH MTG INVS INC SER 2004-A4 CL A1 DUE 08-25-2034 REC
Fixed Income	1,360,000	1,391,911.04	CMO MORGAN STANLEY BAML TRUST SER 2012-C5 CL A4 3.176% 08-15-2045
Fixed Income	849,785	848,284.75	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR 2017-C34 CL A-1 2.109% 10-15-2021
Fixed Income	720,000	766,442.16	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR COML MTG PASSTHRU 06-15-2047
Fixed Income	820,000	874,531.64	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR SERIES 2015-C24 3.732% 05-15-2048
Fixed Income	1,005,757	1,011,901.59	CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR COML MTG PAS CTF A-AB 2.657 5-15-46
Fixed Income	340,000	354,988.56	CMO MORGAN STANLEY BK AMER MERRILLTR SER 2016-C29 CL A4 3.325% 05-15-2045
Fixed Income	150,000	162,369.00	CMO MORGAN STANLEY BK OF AMER MERRILL LYNCH SER 2013-C12 CL B DUE 10-15-2046
Fixed Income	610,000	673,675.46	CMO MORGAN STANLEY CAP I TR SER 2019-L2 CL A4 4.071% 03-15-2052
Fixed Income	639,368	640,791.60	CMO NCUA GTD NTS SER 2010-R3 CL 1A DUE 12-08-2020 BEC
Fixed Income	565,248	567,128.54	CMO NCUA GTD NTS SER 2010-R3 CL 2A FLTG DUE 12-08-2020 BEO
Fixed Income	324,680	324,748.25	CMO NCUA GUARANTEED NOTES SER 2011-C1 CL 2A FLTG DUE 03-09-2021 REG
Fixed Income	271,965	276,026.05	CMO PROVIDENT FDG MTG LN TR 2005-2 MTG PASSTHRU CTF CL 3-A DUE 10-25-2035 REG
Fixed Income	1,663,840	1,402,735.09	CMO RALI SER TR VAR RT SER 07-OA5 CL 2A1 09-25-2037
Fixed Income	7,827	7,819.64	CMO RESDNTL AST MTG PRODS INC SER CL A-II 6.5 DUE 25-2031/03-25-2008 REC
Fixed Income	947,778	927,584.56	CMO SEQUOIA MTG TR SER 2005-2 CL A1 DUE 02-20-2035 REG
Fixed Income	777,045	791,326.50	CMO STRUCTURED ADJ RATE MTG LN TR SER 2004-12 CL 9-A VAR RT 09-25-2034
Fixed Income	21,815	21,668.41	CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	313,388	316,945.70	CMO THORNBURG MTG SECS TR 2006-5 MTG 10-25-2046/04-25-2011 REG
Fixed Income	634,659	640,415.71	CMO UBS BARCLAYS COML MTG TR 2013-C6 PASSTHRU CTF 2.78769993782 4-10-46 BEC
Fixed Income	815,000	862,797.31	CMO UBS COML MTG TR 2017-C4 3.563% DUE 10-15-2050
Fixed Income	1,396,695	1,434,366.71	CMO UBS COML MTG TR 2018-C14 CL A-1 3.3788% DUE 12-15-2051
Fixed Income	1,027,173	1,049,470.06	CMO UBS COML MTG TR 2018-C15 SER 2018-C15 CLS A1 3.211% 11-15-2052
Fixed Income	1,147,786	1,150,262.73	CMO WA MUT MTG SECS CORP 2005-AR1 CL A-1A VAR DUE 12-25-2044 REG
Fixed Income	23,244	23,133.50	CMO WAMU MTG PASS-THROUGH CTF 2004-AR12CL A-2A VAR DUE 10-25-2044 REG
Fixed Income	363,620	368,211.12	CMO WAMU MTG PASS-THRU CERTIFICATES PASSTHRU CTF CL A VARRT 5-25-2044 REG
Fixed Income	579,512	596,505.73	CMO WAMU MTG PASS-THRU CTF 2003-AR6 MTGPASSTHRU CTF CL A-1 DUE 6-25-33
Fixed Income	12,411	12,896.64	CMO WAMU MTG PASS-THRU CTF FOR FUTURE IS 2002-AR18 MTG CL A FLT RT 01-25-2033
Fixed Income	1,117,289	1,124,023.55	CMO WAMU MTG PASS-THRU CTF SER 2005-AR11 CL A1A FLT RT 8-25-45
Fixed Income	1,219,321	1,217,140.47	CMO WAMU MTG PASS-THRU CTF SER 2005-AR13 CL A-1A1 FLT 10-25-45
Fixed Income	1,163,374	1,173,855.84	CMO WAMU MTG PASS-THRU CTF SER 2005-AR15 CL A1A1 FLT RT 11-25-2045 BEO
Fixed Income	60,000	63,574.32	CMO WELLS FARGO COML MTG TR 2015-NXS3 CL AS VAR RT 09-15-2057
Fixed Income	389,560	388,947.45	CMO WELLS FARGO COML MTG TR 2017-C40 MTG CTF CL A-1 2.11% 10-15-2050
Fixed Income	35,000	36,822.77	CMO WELLS FARGO COML MTG TR 2017-RC1 3.844% DUE 01-15-2060 BEC
Fixed Income	295,000	313,123.33	CMO WELLS FARGO COMM MTG TST SER 2017-C42 CL A4 3.589% DUE 12-15-2050
Fixed Income	121,000	125,513.30	CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046
Fixed Income	283,984	291,682.85	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REC
Fixed Income	643,190	663,520.23	CMO WELLS FARGO MTG BACKED SECS SER 2005-AR12 CL I-A-1 VAR RATE 05-25-2035
Fixed Income	565,000	589,390.49	CMO WFRBS COML MTG TR 2012-C8 MTG PASS THRU CL B 4.311 DUE 08-15-2045 REC
Fixed Income	220,000	226,317.74	CMO WFRBS COML MTG TR 2013-C11 COML PASSTHRU CTF CL B DUE 03-15-2045 REG

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Fixed Income	550,000	567,706.70	CMO WFRBS COML MTG TR 2013-C12 3.56% DUE 03-15-2048 REG
Fixed Income	271,895	274,283.15	CMO WFRBS COML MTG TR 2013-C13 CL A-SB 2.654 DUE 05-15-2048
Fixed Income	75,000	77,377.05	CMO WFRBS COML MTG TR 2013-C14 MTG PASS THRU CTF CL B DUE 06-15-2046 REG
Fixed Income	40,000	42,538.28	CMO WFRBS COML MTG TR 2013-C18 COML MTG PASSTHRU CTF CL C VAR RT DUE 12-15-2046
Fixed Income	260,000	278,560.10	CMO WFRBS COML MTG TR 2014-C19 COML MTG PASSTHRU CTF CL B 4.723 DUE 03-15-2047
Fixed Income	150,000	157,102.05	CMO WFRBS COML MTG TR 2014-C21 COML MTG PASSTHRU CTF CL B DUE 08-15-2047 REG
Fixed Income	50,000	52,097.00	CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG
Fixed Income	95,000	99,691.96	CMO WFRBS COML MTG TR 2014-C25 MTG PASS THRU CTF CL B DUE 11-15-2047 REG
Fixed Income	215,000	235,987.01	CMOWELLS FARGO COML MTG TR 2019-C49 CL A-5 4.023% 03-15-2052
Fixed Income	1,500,000	1,502,235.00	CNOOC FIN 2015 2.625% DUE 05-05-2020
Fixed Income	635,000	638,554.10	COACH INC FIXED 4.125% DUE 07-15-2027
Fixed Income	290,000	302,255.98	COCA COLA BOTTLING 3.8% DUE 11-25-2025
Fixed Income	900,000	938,700.00	COLOMBIA REP GLOBAL BD 3.875% DUE 04-25-2027/01-25-2017 REG
Fixed Income	465,000	486,855.00	COLOMBIA REP GLOBAL BD 4% DUE 02-26-2024/09-26-2013 REG
Fixed Income	600,000	609,480.00	COLOMBIA TELECOMM 5.375 DUE 09-27-2022
Fixed Income	0	4,992,579.68	Colombian peso - Pending foreign exchange purchase:
Fixed Income	0	(2,502,228.00)	Colombian peso - Pending foreign exchange sales:
Fixed Income	487,237,056	487,237,055.55	COLTV SHORT TERM INV FD
Fixed Income	25,000	25,726.78	COMCAST CORP 3.0% 02-01-2024
Fixed Income	860,000	1,007,243.18	COMCAST CORP 4.7% 10-15-2048
Fixed Income	1,870,000	1,823,620.26	COMCAST CORP NEW 2.35% DUE 01-15-2027
Fixed Income	695,000	723,165.57	COMCAST CORP NEW 3.3% DUE 02-01-2027
Fixed Income	35,000	35,479.82	COMCAST CORP NEW 3.3% DUE 10-01-2020
Fixed Income	310,000	334,452.80	COMCAST CORP NEW 3.95% 10-15-2025
Fixed Income	855,000	954,194.54	COMCAST CORP NEW 4.25% DUE 10-15-2030
Fixed Income	820,000	938,938.54	COMCAST CORP NEW 4.6% 10-15-2038
Fixed Income	1,045,000	1,275,567.76	COMCAST CORP NEW 4.95% DUE 10-15-2058
Fixed Income	55,000	74,536.22	COMCAST CORP NEW 6.45% DUE 03-15-2037
Fixed Income	378,000	395,929.30	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047
Fixed Income	500,000	527,260.00	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049
Fixed Income	100,000	100,391.00	COMCAST CORP NEW FLTG RT DUE 10-01-2021 BEO
Fixed Income	780,000	802,425.00	COMET ENERGIA SA 6.375% DUE 04-24-2035
Fixed Income	1,159,434	1,190,793.48	COMM 2014-UBS2 MTG 3.472% DUE 03-10-2047
Fixed Income	385,000	410,070.82	COMM 2015-LC21 MTG TR MTG PASS THRU CTF CL A-4 3.708% DUE 07-10-2048 REG
Fixed Income	415,000	436,955.16	COMM SER 2014-CR21 CLS AM 2.14% 12-10-2020 REG
Fixed Income	1,220,000	1,310,685.04	COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO
Fixed Income	150,000	164,622.45	CONAGRA BRANDS INC 5.4% 11-01-2048
Fixed Income	185,000	228,334.22	CONAGRA INC 7.000 DUE 10-01-2028
Fixed Income	925,000	996,009.48	CONCHO RESOURCES INC 4.3% 06-18-2028
Fixed Income	95,000	115,611.20	CONNECTICUT ST 5.632% 12-01-2029 BEO TAXABLE
Fixed Income	190,000	187,671.93	CONSTELLATION 4.1% 02-15-2048
Fixed Income	60,916	62,377.53	CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02
Fixed Income	26,503	27,613.70	CONTL AIRLS PASS 6.903% DUE 10-19-2023
Fixed Income	500,000	525,735.00	CONTL RES INC 4.375% DUE 01-15-2028
Fixed Income	75,000	78,801.15	CONTL RES INC 4.5 DUE 04-15-2023
Fixed Income	800,000	93,914.53	COOPERATIEVE RABOB 1.625% SNR MTN 20/01/22 NOK
Fixed Income	900,000	1,068,386.88	COOPERATIEVE RABOBANK UA 5.5%-FRN 31/12/2049
Fixed Income	160,000	158,600.00	CORPORACION ANDINA DE FOMENTO NT 2.125% DUE 09-27-2021 REG
Fixed Income	355,000	357,552.45	CORPORACION ANDINA DE FOMENTO NT 2.75% DUE 01-06-2023 REG
Fixed Income	1,200,000	1,262,664.00	CORPORACION ANDINA DE FOMENTO NT 4.375% DUE 06-15-2022 REG
Fixed Income	170,000	169,197.60	CORPORACION ANDINA DE FOMENTO SR NT 2.2% DUE 07-18-2020 REG
Fixed Income	380,000	380,953.80	COSTA RICA GOVERNMENT 7.158% DUE 03/12/2045
Fixed Income	900,000	861,759.00	COSTA RICA REP NT 144A 4.375% DUE 04-30-2025 REG
Fixed Income	600,000	574,843.90	COUNTRY GARDEN HLD 5.125% GTD SNR 17/01/25 USD
Fixed Income	1,129,437	1,005,555.06	COUNTRYWIDE ALTERNATIVE LOAN TRUST SER 06-30T1 CL 1A1 6.25% 11-25-2036
Fixed Income	1,036,782	1,013,161.90	COUNTRYWIDE ASSET-BACKED CERTIFICATES SER 2007-13 CL 2A1 FLTG 10-25-2047 REG
Fixed Income	1,400,000	1,402,188.20	CR SUISSE GROUP 2.75% DUE 03-26-2020
Fixed Income	1,100,000	1,108,509.60	CR SUISSE GROUP 3.125% DUE 12-10-2020
Fixed Income	650,000	678,853.50	CR SUISSE GROUP 3.75% DUE 03-26-2025
Fixed Income	1,000,000	1,037,072.00	CR SUISSE GROUP 3.8% DUE 06-09-2023
Fixed Income	200,000	210,000.00	CREDIT AGRICOLE S A 144A 6.875% 12-31-2049
Fixed Income	400,000	579,094.81	CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS'
Fixed Income	750,000	786,750.00	CREDITO REAL S A B 7.25% DUE 07-20-2023
Fixed Income	670,000	683,400.00	CRESTWOOD MIDSTREAM PARTNERS LP 6.25%04-01-2023
Fixed Income	185,000	193,397.52	CRH AMER INC 5.75% DUE 01-15-2021
Fixed Income	500,000	530,670.00	CROATIA REP SR NT 144A 6.375% DUE 03-24-2021 BEO
Fixed Income	400,000	425,401.60	CROATIA(REP OF) 6.375% SNR 24/03/2021 USD
Fixed Income	155,000	158,002.35	CROWN CASTLE INTL 3.15% 07-15-2023
Fixed Income	25,000	26,239.13	CROWN CASTLE INTL 4% DUE 03-01-2027
Fixed Income	1,145,000	1,245,040.94	CROWN CASTLE INTL 5.25% DUE 01-15-2023
Fixed Income	665,000	688,652.06	CSAIL 2015-C3 COML FLTG RT 4.249818% DUE08-15-2048
Fixed Income	330,000	345,071.10	CSAIL 2016-C7 COML 3.502% DUE 11-15-2049
Fixed Income	400,000	439,263.60	CSAIL 2019-C15 COML MTG TR SR 2019-C15 CL A4 4.0529% 03-15-2052
Fixed Income	295,000	308,032.81	CVS HEALTH CORP 3.875% DUE 07-20-2025
Fixed Income	2,300,000	2,425,787.00	CVS HEALTH CORP 4.1% DUE 03-25-2025
Fixed Income	200,000	210,895.60	CVS HEALTH CORP 4.3% DUE 03-25-2028
Fixed Income	1,180,000	1,230,945.32	CVS HEALTH CORP 4.78% DUE 03-25-2038
Fixed Income	3,395,000	3,616,079.01	CVS HEALTH CORP 5.05% DUE 03-25-2048
Fixed Income	730,000	778,482.95	CVS HEALTH CORP 5.125% DUE 07-20-2045
Fixed Income	66,415	78,150.90	CVS HEALTH CORP 6.943% DUE 01-10-2030
Fixed Income	317,810	316,118.81	CWABS INC 2004-BC2 AST BKD CTF CL M-3 VAR RATE 12-25-2033 REG
Fixed Income	50,000	50,021.45	D R HORTON INC 2.55% 12-01-2020
Fixed Income	65,000	67,692.63	D R HORTON INC SR NT 4.375 09-15-2022
Fixed Income	57,500	57,500.42	Danish krone - Cash
Fixed Income	0	253,634.07	Danish krone - Pending foreign exchange purchase:
Fixed Income	0	(253,634.07)	Danish krone - Pending trade purchases
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	4,565,000	4,579,037.38	DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK FLTG 06-07-2023
Fixed Income	3,257,329	-	DEFAULT PVTPL WILMING TR CO BOEING737-32AIRCRAFT 11.56 12-31-40 REG IN DEFAULT

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Fixed Income	500,000	525,000.00	DELHI INTL ARPT 6.125% DUE 10-31-2026
Fixed Income	50,000	52,690.00	DELL INTL L L C / 5.3% DUE 10-01-2029
Fixed Income	276,766	295,724.58	DELTA AIR LINES INC DEL PASS THRU TRS SER 2002-1 CL G-1 6.718 01-02-2023 BEC
Fixed Income	1,000,000	1,000,000.00	DEPY TR & CLEARING 4.875% DUE 12-29-2049
Fixed Income	1,200,000	1,236,978.00	DEUTSCHE BK AG N Y BRANCH 5.0% 02-14-2022
Fixed Income	4,750,000	4,815,436.00	DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021
Fixed Income	1,800,000	1,782,577.80	DEVELOPMENT BK JAPAN INC NT 144A 1.625% DUE 09-01-2021 BEO
Fixed Income	2,595,000	2,673,991.80	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021
Fixed Income	700,000	754,454.40	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023
Fixed Income	100,000	67,000.00	DIAMOND OFFSHORE 5.7% DUE 10-15-2039
Fixed Income	100,000	101,403.40	DIGITAL RLTY TR LP 3.6% DUE 07-01-2029
Fixed Income	100,000	104,219.70	DIGITAL RLTY TR LP 3.95% DUE 07-01-2022
Fixed Income	250,000	258,536.50	DISCOVER BK NEW 7% DUE 04-15-2020
Fixed Income	680,000	678,360.52	DISCOVER CARD 1.9% DUE 10-17-2022
Fixed Income	75,000	82,146.53	DISCOVERY 4.9% DUE 03-11-2026
Fixed Income	0	-	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049
Fixed Income	900,000	903,375.00	DISH DBS CORP SR NT 7.875 DUE 09-01-2019
Fixed Income	5,650,000	5,673,362.75	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK FLTGT RT 03-04-2022
Fixed Income	75,000	81,800.25	DISTRICT COLUMBIA INCOME TAX REV 4.893% 12-01-2022 BEO TAXABLE
Fixed Income	325,000	347,392.50	DOMINICAN REP BD 144A 5.875 DUE 04-18-2024 BEC
Fixed Income	165,000	186,245.40	DOMINICAN REP BD 144A 6.875% DUE 01-29-2026 REG
Fixed Income	435,000	481,568.93	DOMINION ENERGY 4.6% DUE 03-15-2049
Fixed Income	875,000	951,730.50	DOMINION ENERGY FIXED 4.25% DUE 06-01-2028
Fixed Income	1,030,000	1,021,584.90	DOMINION RES INC 2% DUE 08-15-2021
Fixed Income	50,000	49,554.70	DOMINION RES INC 2.85% DUE 08-15-2026
Fixed Income	55,000	57,162.49	DOW CHEM CO 3.5% DUE 10-01-2024
Fixed Income	130,000	134,542.72	DOW CHEM CO 4.125 DUE 11-15-2021
Fixed Income	1,030,000	1,070,082.45	DOW CHEM CO 4.25% DUE 10-01-2034
Fixed Income	250,000	329,780.00	DOW CHEM CO 7.375% DUE 11-01-2029
Fixed Income	315,000	337,186.40	DOWDUPONT INC 4.205% DUE 11-15-2023
Fixed Income	25,283	25,297.94	DR AUTO 2.75% DUE 09-15-2023
Fixed Income	250,000	252,058.50	DR AUTO 3.63% DUE 08-15-2024
Fixed Income	100,000	101,105.10	DR AUTO 3.72% DUE 09-16-2024
Fixed Income	290,000	294,406.26	DR PEPPER SNAPPLE 3.13% DUE 12-15-2023
Fixed Income	30,000	30,114.63	DRIVE AUTO RECEIVABLES SER 18-1 CL-C 3.22% 03-15-2023
Fixed Income	129,769	129,929.09	DRIVE AUTO RECEIVABLES TR SER 2017-3 CL C 2.8% 07-15-2022
Fixed Income	109,517	109,606.77	DRIVE AUTO RECEIVABLES TRUST SR 17-1 CL C 2.84% 04-15-2022
Fixed Income	3,250,000	3,704,819.67	DRYDEN EURO CLO SRS 16-46A 15/01/2030
Fixed Income	164,246	164,364.26	DT AUTO OWNER TR 3.01% DUE 05-15-2023
Fixed Income	780,000	850,440.24	DTE ELECTRIC CO 3.95% 03-01-2049
Fixed Income	250,000	254,391.50	DTE ENERGY CO 3.4% DUE 06-15-2029
Fixed Income	300,000	310,887.60	DTE ENERGY CO 3.5% DUE 06-01-2024
Fixed Income	635,000	664,881.83	DTE ENERGY CO SR NTS 3.85 DUE 12-01-2023
Fixed Income	1,365,000	1,349,993.19	DUKE ENERGY CORP 1.8% DUE 09-01-2021
Fixed Income	290,000	286,714.88	DUKE ENERGY CORP 2.65% DUE 09-01-2026
Fixed Income	80,000	83,956.40	DUKE ENERGY CORP 4.2% DUE 06-15-2049
Fixed Income	58,399	57,866.29	DUKE ENERGY FLA 1.196% DUE 03-01-2022
Fixed Income	45,000	48,219.80	DUKE RLTY LTD PART 4% SNR 15/09/2028 USD2000
Fixed Income	300,000	319,178.40	DXC TECHNOLOGY CO FIXED 4.75% DUE 04-15-2027
Fixed Income	750,000	826,050.00	ECOPETROL S A 5.375% DUE 06-26-2026
Fixed Income	3,400,000	3,759,720.00	ECOPETROL S A 5.875 DUE 09-18-2023
Fixed Income	372,303	368,977.47	EDUCATIONAL FDG SOUTH INC NT CL A-2 FLTGRATE 04-25-2035 REG
Fixed Income	0	0.01	Egyptian pound - Cash
Fixed Income	354,000	371,201.92	EL PASO PIPELINE PART OP 5 10-1-2021
Fixed Income	600,000	603,006.00	EL PUERTO DE 3.95% DUE 10-02-2024
Fixed Income	109,631	38,370.85	ELETSON HLDGS INC FIXED 9.625% DUE 01-15-2022
Fixed Income	1,450,000	1,608,064.50	EMBRAER NETH FIN B 5.4% DUE 02-01-2027
Fixed Income	873,000	963,104.64	EMERALD BAY S.A. 0% NTS 19/10/2020 EUR1
Fixed Income	500,000	528,430.00	EMPRESA NACIONAL 4.375% DUE 10-30-2024
Fixed Income	400,000	419,310.00	ENABLE MIDSTREAM 4.95% DUE 05-15-2028
Fixed Income	80,000	80,400.00	ENBRIDGE INC FLTGT RT 6% DUE 01-15-2077
Fixed Income	910,000	930,475.00	ENERGUATE TRUST 5.875% 05-03-2027
Fixed Income	420,000	437,197.74	ENERGY TRANSFER 4.05% DUE 03-15-2025
Fixed Income	240,000	257,182.32	ENERGY TRANSFER 4.75% DUE 01-15-2026
Fixed Income	870,000	951,187.53	ENERGY TRANSFER 4.95% DUE 06-15-2028
Fixed Income	500,000	508,425.50	ENERGY TRANSFER 5.15% DUE 03-15-2045
Fixed Income	195,000	217,882.28	ENERGY TRANSFER 5.25% DUE 04-15-2029
Fixed Income	600,000	667,669.80	ENERGY TRANSFER 5.8% DUE 06-15-2038
Fixed Income	510,000	604,271.97	ENERGY TRANSFER 6.25% DUE 04-15-2049
Fixed Income	80,000	101,727.20	ENERGY TRANSFER 7.5% DUE 07-01-2038
Fixed Income	400,000	417,566.40	ENERGY TRANSFER FIXED 4.25% DUE 03-15-2023
Fixed Income	700,000	793,110.50	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045
Fixed Income	500,000	646,180.50	ENERGY TRANSFER PARTNERS L.P. 8.25 SNR NTS 11-15-2029 USD
Fixed Income	1,130,000	1,246,135.75	ENTERGY ARKANSAS LLC 4.2% 04-01-2049
Fixed Income	210,000	218,468.25	ENTERGY CORP NEW 4.0% 07-15-2022
Fixed Income	285,000	291,717.45	ENTERGY LA LLC 3.3 DUE 12-01-2022
Fixed Income	100,000	105,521.00	ENTERGY LA LLC 3.78 DUE 04-01-2025
Fixed Income	779,000	859,470.70	ENTERGY LA LLC 4.0% 03-15-2033
Fixed Income	80,000	82,141.60	ENTERGY LA LLC 5% DUE 07-15-2044
Fixed Income	1,000,000	1,015,550.00	ENTERGY TEX INC 3.45% 12-01-2027
Fixed Income	470,000	579,702.23	ENTERPRISE PRODS 6.125% DUE 10-15-2039
Fixed Income	1,205,000	1,248,110.08	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048
Fixed Income	50,000	46,500.00	ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG
Fixed Income	1,900,000	1,904,104.00	ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029
Fixed Income	175,000	185,163.83	EPR PPTYS 4.75% DUE 12-15-2026
Fixed Income	925,000	878,224.60	EQT CORP 3.9% DUE 10-01-2027
Fixed Income	815,000	857,897.53	EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028
Fixed Income	800,000	836,969.60	EQUATE 4.25% DUE 11-03-2026
Fixed Income	400,000	388,504.00	ESTADO PLURINACIONAL DE BOLIVIA NT 144A 4.5% DUE 03-20-2028 REG

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Fixed Income	1,057,537	1,057,537.24	Euro - Cash
Fixed Income	763,099	763,098.56	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	215,300	215,299.74	Euro - Cash Collateral Held at Broker
Fixed Income	0	46,937,344.25	Euro - Pending foreign exchange purchases
Fixed Income	0	(92,091,509.58)	Euro - Pending foreign exchange sales
Fixed Income	0	(2,169,085.24)	Euro - Pending trade purchases
Fixed Income	0	1,979,719.28	Euro - Pending trade sales
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	6,743,839	6,743,839.12	Euro - Variation Margin
Fixed Income	600,000	623,346.00	EVRAZ GROUP S A 5.375% DUE 03-20-2023
Fixed Income	1,340,000	1,373,148.92	EXELON GENERATION CO LLC 3.4% 03-15-2022
Fixed Income	1,530,000	1,809,263.25	EXELON GENERATION SR NT 6.25 DUE 10-01-2039
Fixed Income	10,350,000	10,407,442.50	EXXON MOBIL CORP NT FLTG RATE DUE 03-06-2022 REG
Fixed Income	6,084	6,319.51	F.N.M.A REMIC TR SER 91 CL 66-J 8.125 GTD MTG PASS THRU CTF DUE 6-15-2021 REG
Fixed Income	1,340,000	1,362,718.36	FANNIE MAE - CAS 2017-C07 CL 2M2 FRN 05-25-203C
Fixed Income	1,540,000	1,556,283.96	FANNIE MAE - CAS SER 2018-C01 CL 1M-2 FRN07-25-203C
Fixed Income	90,124	90,144.86	FANNIE MAE CONN AVE SECS SER 18-C03 CL 1M1 FLTG 10-25-203C
Fixed Income	836,000	861,376.78	FANNIE MAE SER 17-C04 CL 2M2 FLTG 144A 11-25-2025
Fixed Income	1,550,000	1,773,931.60	FARMERS EXCHANGE FLTG RT 6.151% DUE 11-01-2053
Fixed Income	100,000	103,187.00	FEDERAL FARM CR BKS 3.95% 05-09-2033
Fixed Income	190,000	206,474.52	FEDERAL HOME LN BKS 3.25% DUE 11-16-2028 REG
Fixed Income	100,000	99,956.20	FEDERAL HOME LN BKS CONS BD 1.25% STEP-UP 04/28/2016
Fixed Income	100,000	100,350.00	FEDERAL HOME LN BKS CONS BD 3.15% 05-27-2025
Fixed Income	100,000	98,342.70	FEDERAL HOME LN BKS CONS BNDS STEP-UP 08-16-2024
Fixed Income	100,000	100,029.00	FEDERAL HOME LN BKS FIXED 2.625% 11-09-2021 REG
Fixed Income	9,520,000	9,512,479.20	FEDERAL HOME LN BKS FLTG RATE 12-18-2020 REG
Fixed Income	1,000,000	1,000,320.00	FEDERAL HOME LN BKS TRANCHE 00878 2.16% DUE 08-17-2022 REG
Fixed Income	26,810,000	26,797,131.20	FEDERAL HOME LN BKS VAR DUE 05-08-2020 REG
Fixed Income	100,000	99,816.80	FEDERAL HOME LN MTG CORP 2.5% 06-17-2022
Fixed Income	100,000	100,019.00	FEDERAL HOME LN MTG CORP 2.75% 06-17-2024
Fixed Income	200,000	199,760.00	FEDERAL HOME LN MTG CORP BNDS 1.25%08-15-2019
Fixed Income	200,000	198,826.00	FEDERAL HOME LN MTG CORP BNDS 1.45% 08-10-2020
Fixed Income	2,000,000	1,999,370.00	FEDERAL HOME LN MTG CORP BNDS 1.875% DUE 11-17-2020 REG
Fixed Income	60,488	65,652.26	FEDERAL HOME LN MTG CORP GOLD POOL #C03466 5.5 03-01-204C
Fixed Income	74,239	77,510.91	FEDERAL HOME LN MTG CORP GOLD POOL Q46032 4% 02-01-2047
Fixed Income	16,317	17,506.46	FEDERAL HOME LN MTG CORP POOL #A22005 4.5% 05-01-2034 BEO
Fixed Income	3,198	3,469.59	FEDERAL HOME LN MTG CORP POOL #A62513 5%07-01-2037 BEO
Fixed Income	30,990	33,836.38	FEDERAL HOME LN MTG CORP POOL #A70591 5.5% 12-01-2037 BEO
Fixed Income	225,283	244,704.10	FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO
Fixed Income	47,151	51,483.28	FEDERAL HOME LN MTG CORP POOL #A76483 5.5% 04-01-2038 BEO
Fixed Income	61,381	67,594.84	FEDERAL HOME LN MTG CORP POOL #A77079 5.5% 05-01-2038 BEO
Fixed Income	12,022	13,048.22	FEDERAL HOME LN MTG CORP POOL #A77808 5.5% 05-01-2038 BEO
Fixed Income	12,098	13,130.65	FEDERAL HOME LN MTG CORP POOL #A78623 5.5% 06-01-2038 BEO
Fixed Income	21,204	23,662.74	FEDERAL HOME LN MTG CORP POOL #A81614 6%09-01-2038 BEO
Fixed Income	14,507	15,470.85	FEDERAL HOME LN MTG CORP POOL #A83107 5.5% 11-01-2038 BEO
Fixed Income	25,817	28,127.27	FEDERAL HOME LN MTG CORP POOL #A89879 5.5% 11-01-2039 BEO
Fixed Income	91,080	99,044.25	FEDERAL HOME LN MTG CORP POOL #A90319 5%12-01-2039 BEO
Fixed Income	1,186,991	1,290,722.05	FEDERAL HOME LN MTG CORP POOL #A91164 5%02-01-2040 BEO
Fixed Income	501,112	528,828.12	FEDERAL HOME LN MTG CORP POOL #A93359 4%08-01-2040 BEO
Fixed Income	36,672	38,701.61	FEDERAL HOME LN MTG CORP POOL #A95230 4%12-01-2040 BEO
Fixed Income	48,034	51,623.89	FEDERAL HOME LN MTG CORP POOL #C03490 4.5% 08-01-2040 BEO
Fixed Income	396,215	411,614.19	FEDERAL HOME LN MTG CORP POOL #C03920 3.5% 05-01-2042 BEO
Fixed Income	172,208	178,901.66	FEDERAL HOME LN MTG CORP POOL #C09004 3.5% 07-01-2042 BEO
Fixed Income	137,430	142,769.90	FEDERAL HOME LN MTG CORP POOL #C09042 3.5% 05-01-2043 BEO
Fixed Income	56,324	59,563.24	FEDERAL HOME LN MTG CORP POOL #C90892 5%04-01-2025 BEO
Fixed Income	7,017	7,420.43	FEDERAL HOME LN MTG CORP POOL #C90945 5%01-01-2026 BEO
Fixed Income	682	720.80	FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO
Fixed Income	27,077	28,385.18	FEDERAL HOME LN MTG CORP POOL #C91261 4.5% 08-01-2029 BEO
Fixed Income	1,518,135	1,539,527.18	FEDERAL HOME LN MTG CORP POOL #C91981 3%02-01-2038 BEO
Fixed Income	397,738	401,512.35	FEDERAL HOME LN MTG CORP POOL #E04124 2.5% 12-01-2027 BEO
Fixed Income	1,408,544	1,668,955.32	FEDERAL HOME LN MTG CORP POOL #G03034 6.5% 11-01-2036 BEO
Fixed Income	3,769	4,187.79	FEDERAL HOME LN MTG CORP POOL #G03432 5.5% 11-01-2037 BEO
Fixed Income	118,772	131,453.00	FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO
Fixed Income	8,087	9,176.64	FEDERAL HOME LN MTG CORP POOL #G04346 6%05-01-2038 BEO
Fixed Income	21,295	23,196.92	FEDERAL HOME LN MTG CORP POOL #G04473 5.5% 06-01-2038 BEO
Fixed Income	110,261	118,000.81	FEDERAL HOME LN MTG CORP POOL #G04599 5.5% 06-01-2031 BEO
Fixed Income	20,726	23,519.09	FEDERAL HOME LN MTG CORP POOL #G04613 6%10-01-2037 BEO
Fixed Income	70,054	79,485.70	FEDERAL HOME LN MTG CORP POOL #G04614 6%02-01-2034 BEO
Fixed Income	8,528	9,673.46	FEDERAL HOME LN MTG CORP POOL #G04620 6%10-01-2036 BEO
Fixed Income	2,064	2,341.61	FEDERAL HOME LN MTG CORP POOL #G04621 6%05-01-2035 BEO
Fixed Income	126,238	140,743.47	FEDERAL HOME LN MTG CORP POOL #G04624 6%02-01-2033 BEO
Fixed Income	3,497	3,967.72	FEDERAL HOME LN MTG CORP POOL #G04625 6%06-01-2036 BEO
Fixed Income	45,906	50,683.23	FEDERAL HOME LN MTG CORP POOL #G04626 6%05-01-2031 BEO
Fixed Income	3,832	4,298.90	FEDERAL HOME LN MTG CORP POOL #G04627 6%06-01-2038 BEO
Fixed Income	3,096	3,391.13	FEDERAL HOME LN MTG CORP POOL #G04629 6%01-01-2029 BEO
Fixed Income	6,601	7,478.30	FEDERAL HOME LN MTG CORP POOL #G04674 6%08-01-2038 BEO
Fixed Income	34,018	36,658.62	FEDERAL HOME LN MTG CORP POOL #G04684 5.5% 09-01-2038 BEO
Fixed Income	55,146	62,528.57	FEDERAL HOME LN MTG CORP POOL #G04715 6%06-01-2038 BEO
Fixed Income	229,243	253,338.72	FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO
Fixed Income	19,562	21,021.43	FEDERAL HOME LN MTG CORP POOL #G05535 4.5% 07-01-2039 BEO
Fixed Income	55,227	59,379.42	FEDERAL HOME LN MTG CORP POOL #G05562 4.5% 07-01-2039 BEO
Fixed Income	59,230	67,006.10	FEDERAL HOME LN MTG CORP POOL #G05940 6%04-01-2040 BEO
Fixed Income	28,899	31,861.27	FEDERAL HOME LN MTG CORP POOL #G05956 5.5% 07-01-2038 BEO
Fixed Income	211,119	230,738.22	FEDERAL HOME LN MTG CORP POOL #G06031 5.5% 03-01-2040 BEO
Fixed Income	28,538	31,017.87	FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO
Fixed Income	52,175	56,789.84	FEDERAL HOME LN MTG CORP POOL #G06941 5%08-01-2041 BEO
Fixed Income	251,772	265,700.51	FEDERAL HOME LN MTG CORP POOL #G06955 4%03-01-2042 BEO
Fixed Income	138,498	146,157.10	FEDERAL HOME LN MTG CORP POOL #G06970 4%06-01-2041 BEO
Fixed Income	46,920	49,515.29	FEDERAL HOME LN MTG CORP POOL #G06975 4%04-01-2042 BEO

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Fixed Income	114,855	121,952.84	FEDERAL HOME LN MTG CORP POOL #G07083 4%07-01-2042 BEO
Fixed Income	167,391	173,895.39	FEDERAL HOME LN MTG CORP POOL #G07459 3.5% 08-01-2043 BEO
Fixed Income	1,981,114	2,087,421.02	FEDERAL HOME LN MTG CORP POOL #G07560 4%11-01-2043 BEO
Fixed Income	676,596	721,062.18	FEDERAL HOME LN MTG CORP POOL #G07786 4%08-01-2044 BEO
Fixed Income	141,615	146,849.69	FEDERAL HOME LN MTG CORP POOL #G07961 3.5% 03-01-2045 BEO
Fixed Income	150,354	160,056.30	FEDERAL HOME LN MTG CORP POOL #G08596 4.5% 07-01-2044 BEO
Fixed Income	808,029	820,612.64	FEDERAL HOME LN MTG CORP POOL #G08631 3%03-01-2045 BEO
Fixed Income	386,948	404,979.97	FEDERAL HOME LN MTG CORP POOL #G08633 4%03-01-2045 BEO
Fixed Income	158,811	163,897.60	FEDERAL HOME LN MTG CORP POOL #G08636 3.5% 04-01-2045 BEO
Fixed Income	298,445	312,353.11	FEDERAL HOME LN MTG CORP POOL #G08637 4%04-01-2045 BEO
Fixed Income	558,972	585,022.81	FEDERAL HOME LN MTG CORP POOL #G08660 4%08-01-2045 BEO
Fixed Income	838,632	865,498.14	FEDERAL HOME LN MTG CORP POOL #G08667 3.5% 09-01-2045 BEO
Fixed Income	122,182	127,876.32	FEDERAL HOME LN MTG CORP POOL #G08672 4%10-01-2045 BEO
Fixed Income	214,152	221,144.02	FEDERAL HOME LN MTG CORP POOL #G08681 3.5% 12-01-2045 BEO
Fixed Income	1,453,859	1,474,870.33	FEDERAL HOME LN MTG CORP POOL #G08686 3%01-01-2046 BEO
Fixed Income	2,610,411	2,695,614.34	FEDERAL HOME LN MTG CORP POOL #G08687 3.5% 01-01-2046 BEO
Fixed Income	168,447	173,816.29	FEDERAL HOME LN MTG CORP POOL #G08693 3.5% 03-01-2046 BEO
Fixed Income	699,450	732,173.42	FEDERAL HOME LN MTG CORP POOL #G08694 4%02-01-2046 BEO
Fixed Income	250,884	262,575.38	FEDERAL HOME LN MTG CORP POOL #G08699 4%03-01-2046 BEO
Fixed Income	325,911	336,198.94	FEDERAL HOME LN MTG CORP POOL #G08702 3.5% 04-01-2046 BEO
Fixed Income	137,520	141,818.39	FEDERAL HOME LN MTG CORP POOL #G08706 3.5% 05-01-2046 BEO
Fixed Income	3,246,973	3,347,969.97	FEDERAL HOME LN MTG CORP POOL #G08711 3.5% 06-01-2046 BEO
Fixed Income	3,343,860	3,390,121.88	FEDERAL HOME LN MTG CORP POOL #G08715 3%08-01-2046 BEO
Fixed Income	1,975,626	2,038,235.20	FEDERAL HOME LN MTG CORP POOL #G08716 3.5% 08-01-2046 BEO
Fixed Income	1,816,678	1,841,530.19	FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BEO
Fixed Income	5,080,823	5,143,784.81	FEDERAL HOME LN MTG CORP POOL #G0-8732 3% 11-01-2046 BEO
Fixed Income	353,304	372,559.54	FEDERAL HOME LN MTG CORP POOL #G08735 4.5% 10-01-2046 BEO
Fixed Income	2,471,629	2,502,003.09	FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047 BEO
Fixed Income	672,645	694,385.85	FEDERAL HOME LN MTG CORP POOL #G0-8742 3.5% 01-01-2047 BEO
Fixed Income	2,035,298	2,060,472.30	FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO
Fixed Income	460,934	475,685.77	FEDERAL HOME LN MTG CORP POOL #G0-8748 3.5% 02-01-2047 BEO
Fixed Income	453,041	473,562.75	FEDERAL HOME LN MTG CORP POOL #G0-8752 4% 03-01-2047 BEO
Fixed Income	133,658	137,853.87	FEDERAL HOME LN MTG CORP POOL #G08757 3.5% 04-01-2047 BEO
Fixed Income	532,483	556,167.44	FEDERAL HOME LN MTG CORP POOL #G0-8762 4% 05-01-2047 BEO
Fixed Income	607,022	633,773.17	FEDERAL HOME LN MTG CORP POOL #G0-8767 4% 06-01-2047 BEO
Fixed Income	72,532	76,416.87	FEDERAL HOME LN MTG CORP POOL #G0-8772 4.5% 07-01-2047 BEO
Fixed Income	645,817	665,297.22	FEDERAL HOME LN MTG CORP POOL #G08774 3.5% 08-01-2047 BEO
Fixed Income	564,557	588,974.72	FEDERAL HOME LN MTG CORP POOL #G08775 4%08-01-2047 BEO
Fixed Income	628,233	646,606.78	FEDERAL HOME LN MTG CORP POOL #G08779 3.5% 09-01-2047 BEO
Fixed Income	1,320,044	1,359,860.89	FEDERAL HOME LN MTG CORP POOL #G08784 3.5% 10-01-2047 BEO
Fixed Income	629,069	655,504.02	FEDERAL HOME LN MTG CORP POOL #G08785 4%10-01-2047 BEO
Fixed Income	742,618	774,736.60	FEDERAL HOME LN MTG CORP POOL #G08789 4%11-01-2047 BEO
Fixed Income	1,674,928	1,764,632.12	FEDERAL HOME LN MTG CORP POOL #G08790 4.5% 11-01-2047 BEO
Fixed Income	1,233,669	1,271,265.94	FEDERAL HOME LN MTG CORP POOL #G08800 3.5% 02-01-2048 BEO
Fixed Income	477,216	496,577.12	FEDERAL HOME LN MTG CORP POOL #G08801 4%02-01-2048 BEO
Fixed Income	336,918	350,591.60	FEDERAL HOME LN MTG CORP POOL #G08814 4%05-01-2048 BEO
Fixed Income	85,630	89,671.91	FEDERAL HOME LN MTG CORP POOL #G08818 4.5% 06-01-2048 BEO
Fixed Income	276,020	283,209.05	FEDERAL HOME LN MTG CORP POOL #G08823 3.5% 07-01-2048 BEO
Fixed Income	405,666	421,281.73	FEDERAL HOME LN MTG CORP POOL #G08824 4%07-01-2048 BEO
Fixed Income	406,405	421,033.15	FEDERAL HOME LN MTG CORP POOL #G08831 4%08-01-2048 BEO
Fixed Income	624,649	661,797.96	FEDERAL HOME LN MTG CORP POOL #G08833 5%07-01-2048 BEO
Fixed Income	562,759	576,943.09	FEDERAL HOME LN MTG CORP POOL #G08841 3.5% 10-01-2048 BEO
Fixed Income	319,512	330,690.68	FEDERAL HOME LN MTG CORP POOL #G08842 4%10-01-2048 BEO
Fixed Income	1,762,445	1,843,437.64	FEDERAL HOME LN MTG CORP POOL #G08843 4.5% 10-01-2048 BEO
Fixed Income	234,376	248,472.18	FEDERAL HOME LN MTG CORP POOL #G08844 5%10-01-2048 BEO
Fixed Income	342,166	353,800.88	FEDERAL HOME LN MTG CORP POOL #G08847 4%11-01-2048 BEO
Fixed Income	1,301,454	1,380,731.89	FEDERAL HOME LN MTG CORP POOL #G08849 5%11-01-2048 BEO
Fixed Income	3,073	3,138.18	FEDERAL HOME LN MTG CORP POOL #G11720 4.5% 08-01-2020 BEO
Fixed Income	3,985	4,136.10	FEDERAL HOME LN MTG CORP POOL #G13145 5.5% 04-01-2023 BEO
Fixed Income	10,389	10,789.81	FEDERAL HOME LN MTG CORP POOL #G13596 4%07-01-2024 BEO
Fixed Income	12,032	12,379.96	FEDERAL HOME LN MTG CORP POOL #G14552 5%06-01-2026 BEO
Fixed Income	751,579	758,256.48	FEDERAL HOME LN MTG CORP POOL #G15897 2.5% 09-01-2031 BEO
Fixed Income	2,543,063	2,630,162.74	FEDERAL HOME LN MTG CORP POOL #G16584 3.5% 08-01-2033 BEO
Fixed Income	1,635,753	1,649,394.93	FEDERAL HOME LN MTG CORP POOL #G16598 2.5% 12-01-2031 BEO
Fixed Income	1,179,798	1,189,306.18	FEDERAL HOME LN MTG CORP POOL #G16660 2.5% 07-01-2032 BEO
Fixed Income	1,857,079	1,933,457.35	FEDERAL HOME LN MTG CORP POOL #G16756 3.5% 01-01-2034 BEO
Fixed Income	735,893	762,959.60	FEDERAL HOME LN MTG CORP POOL #G18498 3.5% 01-01-2029 BEO
Fixed Income	816,935	835,560.93	FEDERAL HOME LN MTG CORP POOL #G18561 3%07-01-2030 BEO
Fixed Income	586,388	599,762.59	FEDERAL HOME LN MTG CORP POOL #G18592 3%03-01-2031 BEO
Fixed Income	240,114	245,090.59	FEDERAL HOME LN MTG CORP POOL #G18691 3%06-01-2033 BEO
Fixed Income	208,957	228,848.11	FEDERAL HOME LN MTG CORP POOL #G30341 6%08-01-2026 BEO
Fixed Income	373,205	380,273.35	FEDERAL HOME LN MTG CORP POOL #G30615 3%12-01-2032 BEO
Fixed Income	41,874	45,520.86	FEDERAL HOME LN MTG CORP POOL #G60122 5%11-01-2041 BEO
Fixed Income	1,841,145	1,923,469.58	FEDERAL HOME LN MTG CORP POOL #G60138 3.5% 08-01-2045 BEO
Fixed Income	1,227,127	1,307,780.80	FEDERAL HOME LN MTG CORP POOL #G60278 4%10-01-2045 BEO
Fixed Income	95,479	101,634.26	FEDERAL HOME LN MTG CORP POOL #G60332 4.5% 11-01-2044 BEO
Fixed Income	44,180	47,035.65	FEDERAL HOME LN MTG CORP POOL #G60384 4.5% 12-01-2045 BEO
Fixed Income	1,121,035	1,168,083.38	FEDERAL HOME LN MTG CORP POOL #G60440 3.5% 03-01-2046 BEO
Fixed Income	53,930	56,794.06	FEDERAL HOME LN MTG CORP POOL #G60483 4%10-01-2044 BEO
Fixed Income	47,739	51,873.39	FEDERAL HOME LN MTG CORP POOL #G60564 5%02-01-2042 BEO
Fixed Income	666,378	707,453.95	FEDERAL HOME LN MTG CORP POOL #G60596 4%12-01-2043 BEO
Fixed Income	74,538	79,034.39	FEDERAL HOME LN MTG CORP POOL #G60921 4.5% 02-01-2047 BEO
Fixed Income	459,518	479,608.04	FEDERAL HOME LN MTG CORP POOL #G61228 4%08-01-2047 BEO
Fixed Income	1,284,503	1,341,907.13	FEDERAL HOME LN MTG CORP POOL #G61464 4%10-01-2046 BEO
Fixed Income	1,250,022	1,302,847.61	FEDERAL HOME LN MTG CORP POOL #G61467 4%11-01-2047 BEO
Fixed Income	643,448	663,317.79	FEDERAL HOME LN MTG CORP POOL #G61631 3.5% 11-01-2047 BEO
Fixed Income	309,685	322,168.16	FEDERAL HOME LN MTG CORP POOL #G61840 4%12-01-2048 BEO
Fixed Income	17,948	18,535.09	FEDERAL HOME LN MTG CORP POOL #J13606 3.5% 11-01-2025 BEO
Fixed Income	44,857	46,688.56	FEDERAL HOME LN MTG CORP POOL #J14450 4%02-01-2026 BEO

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Fixed Income	294,744	301,479.41	FEDERAL HOME LN MTG CORP POOL #J37339 3%07-01-2032 BEO
Fixed Income	430,902	454,735.18	FEDERAL HOME LN MTG CORP POOL #Q04971 4%12-01-2041 BEO
Fixed Income	138,134	143,468.32	FEDERAL HOME LN MTG CORP POOL #Q09896 3.5% 08-01-2042 BEO
Fixed Income	294,819	306,279.05	FEDERAL HOME LN MTG CORP POOL #O11348 3.5% 09-01-2042 BEO
Fixed Income	310,995	324,915.43	FEDERAL HOME LN MTG CORP POOL #O15965 3.5% 02-01-2043 BEO
Fixed Income	110,502	115,447.93	FEDERAL HOME LN MTG CORP POOL #O20857 3.5% 08-01-2043 BEO
Fixed Income	810,482	854,267.91	FEDERAL HOME LN MTG CORP POOL #O22877 4%11-01-2043 BEO
Fixed Income	739,456	766,899.05	FEDERAL HOME LN MTG CORP POOL #O29697 3.5% 11-01-2044 BEO
Fixed Income	1,706,191	1,771,248.57	FEDERAL HOME LN MTG CORP POOL #O29864 3.5% 11-01-2044 BEO
Fixed Income	135,823	142,341.54	FEDERAL HOME LN MTG CORP POOL #O29916 4%11-01-2044 BEO
Fixed Income	788,399	811,971.99	FEDERAL HOME LN MTG CORP POOL #O50035 3.5% 08-01-2047 BEO
Fixed Income	642,271	661,642.35	FEDERAL HOME LN MTG CORP POOL #O51268 3.5% 10-01-2047 BEO
Fixed Income	294,644	306,904.83	FEDERAL HOME LN MTG CORP POOL #O51334 4%10-01-2047 BEO
Fixed Income	293,772	309,697.93	FEDERAL HOME LN MTG CORP POOL #O51591 4.5% 10-01-2047 BEO
Fixed Income	629,713	648,434.79	FEDERAL HOME LN MTG CORP POOL #O53535 3.5% 01-01-2048 BEO
Fixed Income	1,195,827	1,230,792.52	FEDERAL HOME LN MTG CORP POOL #O54010 3.5% 02-01-2048 BEO
Fixed Income	257,715	268,059.85	FEDERAL HOME LN MTG CORP POOL #O54419 4%02-01-2048 BEO
Fixed Income	432,312	450,062.82	FEDERAL HOME LN MTG CORP POOL #O54463 4%02-01-2048 BEO
Fixed Income	887,140	926,108.38	FEDERAL HOME LN MTG CORP POOL #O56007 4%05-01-2048 BEO
Fixed Income	181,458	190,800.72	FEDERAL HOME LN MTG CORP POOL #O56011 4.5% 05-01-2048 BEO
Fixed Income	520,626	541,085.49	FEDERAL HOME LN MTG CORP POOL #O57433 4%07-01-2048 BEO
Fixed Income	304,033	315,825.93	FEDERAL HOME LN MTG CORP POOL #O58970 4%10-01-2048 BEO
Fixed Income	989,077	1,053,040.38	FEDERAL HOME LN MTG CORP POOL #Z40090 4.5% 09-01-2044 BEO
Fixed Income	155,231	164,158.64	FEDERAL HOME LN MTG CORP POOL #Z60015 5%04-01-2024 BEO
Fixed Income	229,321	242,509.20	FEDERAL HOME LN MTG CORP POOL #Z60024 5%01-01-2025 BEO
Fixed Income	974,707	1,007,457.55	FEDERAL HOME LN MTG CORP POOL #Z11403 3.5% DUE 11-01-2033 BEO
Fixed Income	57,389	60,062.85	FEDERAL HOME LN MTG CORP Q33869 4.0% 06-01-2045
Fixed Income	538,551	555,273.65	FEDERAL HOME LN MTG CORP O5-2319 3.5% 11-01-2047
Fixed Income	388,730	387,542.73	FEDERAL HOME LN MTG CORP SER 004638 CL FA FLTG 07-15-2040
Fixed Income	1,620,000	1,732,209.30	FEDERAL HOME LN MTG CORP SER 17-DNA2 CLASS M2 VAR RT DUE 10-25-2029
Fixed Income	1,120,000	1,114,123.36	FEDERAL HOME LN MTG CORP SER 18-DNA1 CL M2 FLTG 07-25-2030
Fixed Income	1,890,705	1,964,752.44	FEDERAL HOME LN MTG CORP SER 4639 CL HZ STEP UP 04-15-2053
Fixed Income	295,000	312,373.14	FEDERAL HOME LN MTG CORP SER K068 CLS A2 3.244% DUE 08-25-2027
Fixed Income	760,000	778,013.52	FEDERAL HOME LN MTG CORP SR 17-HQA2 CL M2 FLTG RT 12-25-2029
Fixed Income	61,166	61,847.62	FEDERAL HOME LN MTG CORP SR 17-SC02 CL 2A1 3.5% DUE 05-25-2047
Fixed Income	200,000	200,062.00	FEDERAL HOME LN MTG CORP STEP UP 11-28-2022
Fixed Income	200,000	200,000.00	FEDERAL HOME LN MTG CORP STEP UP 12-29-2022 00881
Fixed Income	100,000	99,518.90	FEDERAL HOME LN MTG CORP STEP UP DUE 10-13-2023 REG
Fixed Income	200,000	199,906.00	FEDERAL HOME LN MTG CORP STEP UP DUE 10-29-2020
Fixed Income	1,000,000	1,001,670.00	FEDERAL HOME LN MTG CORP TRANCHE # TR 010163 2.89% DUE 04-16-2024
Fixed Income	597,881	625,748.29	FEDERAL HOME LN MTG CORP V81992 4.0% BNDS 10-01-2045
Fixed Income	1,345,000	1,486,740.14	FEDERAL HOME LN MTG SER K155 CL A3 3.75% 04-25-2033
Fixed Income	1,860,000	1,866,703.44	FEDERAL HOME LN SER 18-HQA1 CL M2 FLTG 09-25-2030
Fixed Income	925,000	925,875.05	FEDERAL HOME LOAN BANK 1.875% DUE 07-07-2021
Fixed Income	440,000	453,554.64	FEDERAL HOME LOAN BANKS 2.5% DUE 02-13-2024 REG
Fixed Income	376,365	398,917.23	FEDERAL HOME LOAN MORTGAGE CORP POOL #O48947 4.5% 06-01-2047 BEO
Fixed Income	144,040	151,910.61	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0573 4% 12-01-2040 BEO
Fixed Income	65,935	68,056.97	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3431 3.5% 01-01-2026 BEO
Fixed Income	1,017,968	1,073,589.98	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3645 4% 02-01-2041 BEO
Fixed Income	518,137	556,489.05	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9055 4.5% 04-01-2041 BEO
Fixed Income	102,669	110,272.51	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1007 4.5% 05-01-2041 BEO
Fixed Income	29,290	31,789.90	FEDERAL NATL MTG ASSN GTD MTG POOL #AI4261 5% 06-01-2041 BEO
Fixed Income	109,305	117,399.50	FEDERAL NATL MTG ASSN GTD MTG POOL #AI4890 4.5% 06-01-2041 BEO
Fixed Income	108,663	116,699.74	FEDERAL NATL MTG ASSN GTD MTG POOL #AI8194 4.5% 08-01-2041 BEO
Fixed Income	253,782	267,653.20	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ0036 4% 10-01-2041 BEO
Fixed Income	36,478	39,684.11	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1177 5% 09-01-2041 BEO
Fixed Income	171,910	178,406.50	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6346 3.5% 12-01-2041 BEO
Fixed Income	150,059	155,793.77	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9278 3.5% 12-01-2041 BEO
Fixed Income	148,228	156,329.88	FEDERAL NATL MTG ASSN GTD MTG POOL #AK2415 4% 02-01-2042 BEO
Fixed Income	190,527	197,811.09	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6568 3.5% 04-01-2042 BEO
Fixed Income	392,451	413,902.36	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6743 4% 03-01-2042 BEO
Fixed Income	276,868	287,452.75	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6846 3.5% 04-01-2042 BEO
Fixed Income	811,840	871,819.01	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0054 4.5% 02-01-2041 BEO
Fixed Income	70,078	75,263.24	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0065 4.5% 04-01-2041 BEO
Fixed Income	1,077,064	1,136,053.48	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0149 4% 02-01-2041 BEO
Fixed Income	165,215	177,448.29	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	205,155	216,449.80	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0245 4% 04-01-2041 BEO
Fixed Income	163,235	172,143.76	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0791 4% 02-01-2041 BEO
Fixed Income	280,365	317,861.14	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0851 6% 10-01-2040 BEO
Fixed Income	143,886	151,748.16	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0935 4% 05-01-2041 BEO
Fixed Income	240,060	253,179.54	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1697 4% 10-01-2041 BEO
Fixed Income	1,391,468	1,472,660.61	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1950 4% 06-01-2042 BEO
Fixed Income	8,480	8,806.65	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1953 4.5% DUE 01-01-2027 BEO
Fixed Income	1,786,932	1,829,075.09	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1983 3.155% DUE 05-01-2022 BEO
Fixed Income	1,711	1,837.68	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2140 4.5% 09-01-2041 BEO
Fixed Income	105,855	114,923.57	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2627 5% 07-01-2037 BEO
Fixed Income	166,039	172,387.13	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2897 3.5% 01-01-2043 BEO
Fixed Income	413,970	444,499.94	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3484 4.5% 10-01-2042 BEO
Fixed Income	273,574	293,807.53	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4029 4.5% 04-01-2042 BEO
Fixed Income	67,010	71,964.97	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5097 4.5% 09-01-2043 BEO
Fixed Income	330,983	336,871.95	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5166 3% 11-01-2033 BEO
Fixed Income	350,711	355,858.25	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5711 3% 09-01-2029 BEO
Fixed Income	52,305	55,640.18	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5998 4.5% 10-01-2044 BEO
Fixed Income	58,508	63,530.81	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6157 5% 12-01-2041 BEO
Fixed Income	175,368	183,505.59	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6432 4% 01-01-2045 BEO
Fixed Income	830,214	869,524.98	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6520 4% 02-01-2045 BEO
Fixed Income	85,067	92,371.01	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6848 5% 06-01-2044 BEO
Fixed Income	174,266	189,217.66	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6850 5% 07-01-2044 BEO
Fixed Income	66,034	72,185.01	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7521 5% 06-01-2039 BEO



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Fixed Income	787,631	837,598.27	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9106 4.5% 02-01-2046 BEO
Fixed Income	663,217	693,671.86	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9282 FIXED 4% 11-01-2046 BEO
Fixed Income	232,251	244,915.68	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9578 4% 06-01-2045 BEO
Fixed Income	312,069	326,108.47	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9916 4% 02-01-2047 BEO
Fixed Income	100,000	100,481.30	FFCB 3.34% 12-28-2032
Fixed Income	7,700	7,707.98	FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	1,615,000	2,254,131.41	FHLB BD 5.5 07-15-2036
Fixed Income	100,000	100,004.00	FHLB STEP UP 11-23-2021/08-23-2019 STEP
Fixed Income	500,000	496,329.00	FHLB TRANCHE 00068 1.375 02-18-2021
Fixed Income	200,000	197,507.60	FHLB TRANCHE 00353 1.125 07-14-2021
Fixed Income	2,000,000	2,017,146.00	FHLB TRANCHE 00481 2.625% 10-01-2020
Fixed Income	9,800,000	9,786,378.00	FHLB VAR RT 01-04-2021
Fixed Income	3,767,160	3,922,348.04	FHLMC G67706 3.5% DUE 12-01-2047
Fixed Income	5,091,808	5,265,514.54	FHLMC G67708 3.5% DUE 03-01-2048
Fixed Income	2,242,633	2,375,072.18	FHLMC G67714 4.0% 07-01-2048
Fixed Income	31,610	34,571.81	FHLMC GOLD #G07020 5.0% 11-01-2036
Fixed Income	910,136	948,340.34	FHLMC GOLD #G07924 3.5% 01-01-2045
Fixed Income	666,826	688,077.73	FHLMC GOLD 3.5% MBS 01/03/2046 USD'Q3-9644' Q39644 3.5 03-01-2046
Fixed Income	86,391	89,744.24	FHLMC GOLD 3.5% MBS 01/12/2044 USD'Q3-4511' Q34511 3.5 12-01-2044
Fixed Income	104,927	117,298.44	FHLMC GOLD A33262 5.5 02-01-2035
Fixed Income	66,010	71,781.90	FHLMC GOLD A61164 5.04-01-2036
Fixed Income	1,274	1,358.97	FHLMC GOLD A82320 5.5 10-01-2038
Fixed Income	23,696	24,830.05	FHLMC GOLD FGO36494 4 09-01-2045
Fixed Income	74,209	81,195.19	FHLMC GOLD G02560 5 12-01-2035
Fixed Income	426,893	479,195.94	FHLMC GOLD G02955 5.5 03-01-2037
Fixed Income	683,561	692,982.99	FHLMC GOLD G08721 3 09-01-2046
Fixed Income	564	564.23	FHLMC GOLD G11707 6 03-01-2020
Fixed Income	7,035	7,371.71	FHLMC GOLD G13647 6 01-01-2024
Fixed Income	102,279	106,021.70	FHLMC GOLD G15327 6 09-01-2024
Fixed Income	8,579	8,620.99	FHLMC GOLD G30203 7 07-01-2021
Fixed Income	445,005	458,406.28	FHLMC GOLD G61281 3.5% 01-01-2048
Fixed Income	2,139,461	2,265,376.85	FHLMC GOLD G67702 4 01-01-2047
Fixed Income	334,663	348,448.63	FHLMC GOLD G67703 3.5% 04-01-2047
Fixed Income	3,499,432	3,652,542.98	FHLMC GOLD G67707 3.5% DUE 01-01-2048
Fixed Income	5,105,848	5,300,467.99	FHLMC GOLD G67709 3.5% DUE 03-01-2048
Fixed Income	877,697	924,579.45	FHLMC GOLD G67718 4.0% 01-01-2049
Fixed Income	9,821	10,437.71	FHLMC GOLD GROUP C32238 7.5 10-01-2025
Fixed Income	17,264	17,618.22	FHLMC GOLD J1-7680 3 02-01-2022
Fixed Income	2,714,661	2,873,373.59	FHLMC GOLD POOL #FG G67711 4.0% 03-01-2048
Fixed Income	462,724	480,182.85	FHLMC GOLD POOL #O61925 4.0% 03-01-2049
Fixed Income	3,428,187	3,611,738.95	FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048
Fixed Income	274,590	284,159.63	FHLMC GOLD POOL Q45222 3.5% 01-01-2045
Fixed Income	198,616	209,717.11	FHLMC GOLD POOL Q61081 4.5% 01-01-2049
Fixed Income	492,479	508,293.75	FHLMC GOLD POOL# G67710 3.5% 03-01-2048
Fixed Income	853,093	879,086.89	FHLMC GOLD POOL# Q46279 3.5% 02-01-2047
Fixed Income	271,859	286,419.48	FHLMC GOLD POOL#V83204 4.5% 05-01-2047
Fixed Income	399,217	429,058.32	FHLMC GOLD Q00876 4.5 05-01-2041
Fixed Income	444,195	477,398.60	FHLMC GOLD Q02173 4.5 07-01-2041
Fixed Income	277,113	292,440.57	FHLMC GOLD Q05807 4 01-01-2042
Fixed Income	89,523	93,002.32	FHLMC GOLD Q09004 3.5% DUE 06-01-2042
Fixed Income	223,447	232,836.52	FHLMC GOLD Q17389 3.5 04-01-2043
Fixed Income	191,374	198,830.19	FHLMC GOLD Q19475 3.5 06-01-2043
Fixed Income	255,267	265,174.09	FHLMC GOLD Q20860 3.5 08-01-2043
Fixed Income	95,935	99,008.48	FHLMC GOLD Q35225 3.5 08-01-2045
Fixed Income	138,533	144,989.56	FHLMC GOLD Q36814 4 10-01-2045
Fixed Income	303,241	317,744.95	FHLMC GOLD Q38470 4 01-01-2046
Fixed Income	266,433	278,848.84	FHLMC GOLD Q38473 4 01-01-2046
Fixed Income	266,149	278,551.26	FHLMC GOLD Q39438 4 03-01-2046
Fixed Income	250,011	257,903.97	FHLMC GOLD Q40375 3.5 05-01-2046
Fixed Income	260,632	268,469.63	FHLMC GOLD Q40718 3.5 05-01-2046
Fixed Income	1,191,954	1,208,506.70	FHLMC GOLD Q42019 3 07-01-2046
Fixed Income	121,487	128,011.10	FHLMC GOLD Q42978 4.5% 09-01-2046
Fixed Income	467,707	489,499.83	FHLMC GOLD Q45458 4 08-01-2046
Fixed Income	437,919	457,861.42	FHLMC GOLD Q46283 4.0% DUE 02-01-2047
Fixed Income	76,350	80,000.32	FHLMC GOLD Q46801 4.0% 03-01-2047
Fixed Income	152,403	159,369.27	FHLMC GOLD Q48094 4 05-01-2047
Fixed Income	562,793	593,622.73	FHLMC GOLD Q49394 4.5% 07-01-2047
Fixed Income	1,164,225	1,199,340.01	FHLMC GOLD Q50962 3.5% 09-01-2047
Fixed Income	238,899	251,694.38	FHLMC GOLD V80509 4 10-01-2043
Fixed Income	245,000	351,757.28	FHLMC MTN 6.25 07-15-2032
Fixed Income	146,371	148,292.14	FHLMC MULTICLASS FREDDIE MAC FWLS 2016-SC02 2A MT 3.5 10-25-2046
Fixed Income	61,303	61,202.92	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045
Fixed Income	6,220	6,842.72	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	184,796	189,233.32	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	12,981	14,865.18	FHLMC MULTICLASS SER 2455 CL GK 6.5 05-15-2032
Fixed Income	17,033	17,557.73	FHLMC MULTICLASS SER 3784 CL PD 4 DUE 01-15-2026 REG
Fixed Income	9,313	9,314.47	FHLMC MULTICLASS SER 3855 CL HJ 3 02-15-2026
Fixed Income	1,924,176	289,426.86	FHLMC MULTICLASS SER 4459 CL IB 4.0% DUE 08-15-2043
Fixed Income	720,000	736,150.32	FHLMC MULTICLASS STACR 2017-DNA3 M2 FLTG 03-25-2030
Fixed Income	465,590	466,026.98	FHLMC MULTICLASS TRANCHE 00472 09-25-2025
Fixed Income	86,880	86,648.89	FHLMC MULTICLASS TRANCHE 00494 06-25-2044
Fixed Income	1,230,000	1,359,423.06	FHLMC MULTICLASS TRANCHE 00780 3.794% DUE 01-25-2034
Fixed Income	695,546	696,229.34	FHLMC MULTICLASS TRANCHE 00868 09-25-2022
Fixed Income	8,281	8,726.71	FHLMC POOL #1L0183 ADJ RT 08-01-2035
Fixed Income	5,575	5,782.49	FHLMC POOL #787239 ADJ RT 07-01-2030
Fixed Income	2,802,395	2,977,519.52	FHLMC POOL #A95820 4.0% 12-01-2040
Fixed Income	344,819	356,076.39	FHLMC POOL #G08676 3.5 11-01-2045
Fixed Income	2,781,125	2,808,174.53	FHLMC POOL #G08795 3 01-01-2048
Fixed Income	1,222,656	1,292,971.24	FHLMC POOL #G30891 5 09-01-2031

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Fixed Income	475,000	486,257.50	FHLMC POOL #QA0449 3.5% DUE 06-01-2049 REG
Fixed Income	1,500,000	1,522,161.00	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	475,757	492,336.62	FHLMC Q45219 3.5% 01-01-2045
Fixed Income	521,327	536,664.85	FHLMC Q49888 3.5% DUE 08-01-2047
Fixed Income	1,380,000	1,401,711.54	FHLMC SER 17-HQA3 CLS M2 FLTG RT DUE 04-25-2030
Fixed Income	200,000	199,767.40	FHLMC STEP UP 02-26-2021/08-26-2019 TRANCHE # TR 00235
Fixed Income	40,000	39,997.56	FHLMC STEP UP 05-25-2021/08-25-2019 TRANCHE # TR 00223
Fixed Income	100,000	99,990.70	FHLMC STEP UP 06-30-2021/09-30-2019 TRANCHE # TR 00376
Fixed Income	100,000	99,749.50	FHLMC STEP UP 06-30-2023/09-30-2019 TRANCHE # TR 00460
Fixed Income	100,000	98,715.70	FHLMC STEP UP 07-26-2024/10-26-2019 TRANCHE # TR 00640
Fixed Income	100,000	99,965.00	FHLMC STEP UP 07-27-2023/10-27-2019 TRANCHE # TR 00520
Fixed Income	100,000	99,730.10	FHLMC TRANCHE # TR 00243 1.8 11-18-2020/11-18-2019
Fixed Income	436,000	644,820.46	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038
Fixed Income	4,805,000	4,814,336.12	FIFTH THIRD BANK FLTG 07-26-2021
Fixed Income	24,989	24,945.92	FIRSTENERGY OH 1.726% DUE 01-15-2022
Fixed Income	2,215,000	2,234,740.08	FISERV INC 2.75% DUE 07-01-2024
Fixed Income	315,000	323,783.46	FISERV INC 3.5% DUE 07-01-2029
Fixed Income	940,000	988,776.60	FISERV INC 3.8% 10-01-2023
Fixed Income	1,355,000	1,425,556.21	FISERV INC 4.4% DUE 07-01-2049
Fixed Income	100,000	101,896.30	FLEX LTD 4.875% DUE 06-15-2029
Fixed Income	1,100,000	1,140,383.20	FLEXTRONICS INTL 4.75% DUE 06-15-2025
Fixed Income	1,000,000	995,008.00	FNMA 1.5% DUE 07-30-2020
Fixed Income	50,000	49,787.00	FNMA 1.55% DUE 07-27-2021
Fixed Income	730,000	757,537.79	FNMA 2.625% 09-06-2024
Fixed Income	181,988	190,765.46	FNMA 2005-117 CL-LC 5.5 11-25-2035
Fixed Income	4,770	5,446.37	FNMA 2009-W1 CL-A 6 12-25-2045
Fixed Income	200,000	290,088.60	FNMA 7.125 01-15-2030
Fixed Income	200,000	294,979.60	FNMA 7.25 05-15-2030
Fixed Income	100,000	99,659.00	FNMA BD 1.25 11-25-2019/08-25-2015
Fixed Income	4,200,000	5,669,218.80	FNMA BD 6.25 05-15-2029
Fixed Income	720,000	751,437.36	FNMA CONN AVE SECS SER 2017-C03 144A CL 1M-2 10-25-2025
Fixed Income	690,000	710,372.25	FNMA CONN AVE SECS SER 2017-C06 CL 2M-2 3/A2 02-25-2030
Fixed Income	540,000	534,626.46	FNMA FANNIE MAE 1.375% DUE 10-07-2021 REG 1.375 10-07-2021
Fixed Income	6,500,000	6,547,333.00	FNMA FANNIE MAE 2.125 04-24-2026
Fixed Income	47,607	53,031.25	FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 03/28/2038 6.75 06-25-2031
Fixed Income	845,000	855,615.74	FNMA FIXED 2.25% 04-12-2022
Fixed Income	34,580	38,412.85	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	47,934	54,357.85	FNMA POOL #190370 6% 06-01-2036 BEO
Fixed Income	6,670	7,398.17	FNMA POOL #254232 6.5% 03-01-2022 BEO
Fixed Income	111,201	117,533.28	FNMA POOL #254831 5% 08-01-2023 BEO
Fixed Income	1,281,894	1,377,908.05	FNMA POOL #257075 5.5% DUE 02-01-2028 REG
Fixed Income	34,079	36,936.51	FNMA POOL #257130 5% 03-01-2038 BEO
Fixed Income	849,329	905,529.54	FNMA POOL #257239 5.5% 06-01-2028 BEO
Fixed Income	10,371	10,961.89	FNMA POOL #258349 5% 03-01-2035 BEO
Fixed Income	68,685	72,596.21	FNMA POOL #310156 5% 06-01-2025 BEO
Fixed Income	740,795	804,954.71	FNMA POOL #555430 5% 05-01-2033 BEO
Fixed Income	13,205	15,278.15	FNMA POOL #555851 6.5% DUE 01-01-2033 BEO
Fixed Income	18,059	20,064.83	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	58,332	69,304.83	FNMA POOL #655928 7% 08-01-2032 BEO
Fixed Income	38,843	42,181.94	FNMA POOL #724959 5% 07-01-2033 BEO
Fixed Income	71,439	77,580.67	FNMA POOL #725027 5% DUE 11-01-2033 BEO
Fixed Income	126,792	137,757.96	FNMA POOL #725231 5% 02-01-2034 BEO
Fixed Income	1,415	1,423.82	FNMA POOL #725384 7% DUE 02-01-2021 REG
Fixed Income	11,704	13,000.25	FNMA POOL #725610 5.5% 07-01-2034 BEO
Fixed Income	175,931	199,462.29	FNMA POOL #725690 6% 08-01-2034 BEO
Fixed Income	642	727.50	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	11,288	11,915.63	FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO
Fixed Income	54,953	60,071.95	FNMA POOL #735591 5% DUE 06-01-2035 REG
Fixed Income	251,649	274,307.98	FNMA POOL #735667 5% DUE 07-01-2035 BEO
Fixed Income	610,767	667,547.37	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	107,191	117,206.59	FNMA POOL #735893 5% 10-01-2035 BEO
Fixed Income	133,333	147,166.07	FNMA POOL #735897 5.5% 10-01-2035 BEO
Fixed Income	25,134	27,480.38	FNMA POOL #735925 5% DUE 10-01-2035 REG
Fixed Income	67,485	73,767.60	FNMA POOL #745140 5% 11-01-2035 BEO
Fixed Income	1,079,119	1,179,978.46	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	1,668,702	1,853,277.38	FNMA POOL #745418 5.5% DUE 04-01-2036 REG
Fixed Income	90,431	100,450.26	FNMA POOL #745516 5.5% 05-01-2036 BEO
Fixed Income	81,535	85,738.84	FNMA POOL #764388 4.192% DUE 03-01-2034 BEO
Fixed Income	47,191	51,000.21	FNMA POOL #819354 5% 02-01-2035 BEO
Fixed Income	14,622	15,227.36	FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO
Fixed Income	18,702	19,089.30	FNMA POOL #835465 4.5% 09-01-2020 BEO
Fixed Income	15,820	16,962.10	FNMA POOL #835751 4.5% 08-01-2035 BEO
Fixed Income	63,001	67,558.45	FNMA POOL #835760 4.5% 09-01-2035 BEO
Fixed Income	8,505	8,850.89	FNMA POOL #839109 ADJ RT DUE 11-01-2035 BEO
Fixed Income	124,743	136,139.49	FNMA POOL #878103 5% 04-01-2036 BEO
Fixed Income	75,808	84,175.51	FNMA POOL #888219 5.5% 03-01-2037 BEO
Fixed Income	8,480	9,418.78	FNMA POOL #888352 5.5% 05-01-2037 BEO
Fixed Income	64,244	72,732.44	FNMA POOL #888413 6% 06-01-2037 BEO
Fixed Income	115,212	130,657.52	FNMA POOL #888637 6% 09-01-2037 BEO
Fixed Income	10,007	11,115.54	FNMA POOL #888824 5.5 08-01-2037 BEO
Fixed Income	9,935	11,249.32	FNMA POOL #889060 6% 01-01-2038 BEO
Fixed Income	24,600	26,728.40	FNMA POOL #889117 5% 10-01-2035 BEO
Fixed Income	221,627	246,172.39	FNMA POOL #889184 5.5% 09-01-2036 BEO
Fixed Income	24,456	26,568.90	FNMA POOL #889307 5% DUE 07-01-2037 REG
Fixed Income	74,726	77,422.37	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	30,314	34,372.10	FNMA POOL #889506 6% 03-01-2037 BEO
Fixed Income	78,812	86,333.37	FNMA POOL #889610 5.5% DUE 06-01-2038 REG
Fixed Income	19,906	22,574.63	FNMA POOL #889691 6% 07-01-2038 BEO
Fixed Income	25,262	28,648.94	FNMA POOL #889983 6% DUE 10-01-2038 BEO

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Fixed Income	2,090	2,244.95	FNMA POOL #890310 4.5% 12-01-2040 BEO
Fixed Income	335,779	354,129.00	FNMA POOL #890500 4% 11-01-2042 BEO
Fixed Income	1,119,652	1,145,896.44	FNMA POOL #890637 5% 03-01-2027 BEO
Fixed Income	16,076	17,773.86	FNMA POOL #914979 6% DUE 04-01-2037 REG
Fixed Income	238,466	259,121.47	FNMA POOL #932279 5% 12-01-2039 BEO
Fixed Income	39,543	41,130.54	FNMA POOL #932359 4% 01-01-2025 BEO
Fixed Income	2,312	2,483.71	FNMA POOL #932586 4.5% 03-01-2040 BEO
Fixed Income	8,335	9,031.62	FNMA POOL #934231 5% 01-01-2039 BEO
Fixed Income	161,984	172,824.15	FNMA POOL #935585 5.5% 07-01-2039 BEO
Fixed Income	14,653	15,487.78	FNMA POOL #953597 5% 01-01-2038 BEO
Fixed Income	2,001	2,214.09	FNMA POOL #960150 6% 11-01-2037 BEO
Fixed Income	221,128	239,596.48	FNMA POOL #961907 5% DUE 03-01-2038 REG
Fixed Income	93,156	100,998.52	FNMA POOL #961921 5% 03-01-2038 BEO
Fixed Income	12,855	14,137.90	FNMA POOL #962122 5.5% 03-01-2038 BEO
Fixed Income	10,091	10,936.34	FNMA POOL #969963 5% 04-01-2038 BEO
Fixed Income	1,485	1,609.33	FNMA POOL #970018 5% 06-01-2038 BEO
Fixed Income	1,705	1,802.24	FNMA POOL #974124 5% 02-01-2038 BEO
Fixed Income	262,824	291,866.35	FNMA POOL #995088 5.5% 04-01-2037 BEO
Fixed Income	8,234	8,944.22	FNMA POOL #995203 5% DUE 07-01-2035 BEO
Fixed Income	254,152	275,488.20	FNMA POOL #995245 5% 01-01-2039 BEO
Fixed Income	11,224	12,456.78	FNMA POOL #995362 5.5% 07-01-2038 BEO
Fixed Income	31,476	35,696.14	FNMA POOL #995876 6% 11-01-2038 BEO
Fixed Income	114,878	122,773.95	FNMA POOL #AA3270 5.5% 02-01-2039 BEO
Fixed Income	1,843	1,977.88	FNMA POOL #AA4463 4.5% 04-01-2039 BEO
Fixed Income	8,801	9,835.70	FNMA POOL #AA6898 6% 07-01-2039 BEO
Fixed Income	24,474	25,404.35	FNMA POOL #AA6946 4 DUE 04-01-2024 BEO
Fixed Income	112,778	121,012.24	FNMA POOL #AA7176 4.5% 05-01-2039 BEO
Fixed Income	13,372	15,329.59	FNMA POOL #AA8729 6% 06-01-2039 BEO
Fixed Income	47,341	51,446.36	FNMA POOL #AB1146 5% 06-01-2040 BEO
Fixed Income	261,534	280,877.29	FNMA POOL #AB1335 4.5% 08-01-2040 BEO
Fixed Income	27,066	28,814.49	FNMA POOL #AB2795 4.5% 04-01-2031 BEO
Fixed Income	212,213	226,617.74	FNMA POOL #AB3467 4.5% 02-01-2035 BEO
Fixed Income	382,111	404,408.98	FNMA POOL #AB4051 4% 12-01-2041 BEO
Fixed Income	13,680	14,202.85	FNMA POOL #AB5511 3.5% DUE 07-01-2042 BEO
Fixed Income	13,679	14,202.13	FNMA POOL #AB6317 3.5% 09-01-2042 BEO
Fixed Income	171,568	178,123.76	FNMA POOL #AB7965 3.5% 02-01-2043 BEO
Fixed Income	631,803	641,520.05	FNMA POOL #AB8615 3% 03-01-2043 BEO
Fixed Income	317,027	330,145.74	FNMA POOL #AB9046 3.5% 04-01-2043 BEO
Fixed Income	204,053	211,849.82	FNMA POOL #AB9374 3.5% 05-01-2043 BEO
Fixed Income	12,004	12,311.88	FNMA POOL #AC0543 4.5% 09-01-2024 BEO
Fixed Income	26,824	27,632.25	FNMA POOL #AC8278 4 DUE 08-01-2039 BEO
Fixed Income	811	871.28	FNMA POOL #AC8512 4.5% 12-01-2039 BEO
Fixed Income	72,340	80,341.61	FNMA POOL #AD0198 5.5% 09-01-2038 BEO
Fixed Income	69,923	76,376.90	FNMA POOL #AD0242 5.5% 09-01-2039 BEO
Fixed Income	18,621	19,006.50	FNMA POOL #AD0466 4.5% 12-01-2022 BEO
Fixed Income	144,767	153,011.28	FNMA POOL #AD0834 5% 07-01-2029 BEO
Fixed Income	186,164	199,947.61	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	351,818	369,901.78	FNMA POOL #AD3830 4.5% 04-01-2025 BEO
Fixed Income	84,390	88,574.67	FNMA POOL #AD3832 4.5% 04-01-2025 BEO
Fixed Income	111,879	121,582.16	FNMA POOL #AD7784 5% 07-01-2040 BEO
Fixed Income	37,554	39,058.43	FNMA POOL #AE0375 4% 07-01-2025 BEO
Fixed Income	90,993	97,730.95	FNMA POOL #AE0395 4.5% 10-01-2040 BEO
Fixed Income	164,753	176,629.08	FNMA POOL #AE0691 4.5% 10-01-2040 BEO
Fixed Income	737,298	777,586.67	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	251,449	270,069.23	FNMA POOL #AE0954 4.5% 02-01-2041 BEO
Fixed Income	39,929	41,446.64	FNMA POOL #AE0988 4% 09-01-2025 BEO
Fixed Income	32,788	35,215.74	FNMA POOL #AE5471 4.5% 10-01-2040 BEO
Fixed Income	137,849	141,971.88	FNMA POOL #AL8215 5% 06-01-2026 BEO
Fixed Income	49,904	54,073.75	FNMA POOL #AL8427 5% DUE 01-01-2044 REG
Fixed Income	108,023	117,495.89	FNMA POOL #AL8867 5% 09-01-2041 BEO
Fixed Income	1,000,000	1,004,960.00	FNMA POOL #AM0359 2.31% DUE 08-01-2022 BEO
Fixed Income	420,214	440,728.43	FNMA POOL #AM9173 3.11% DUE 06-01-2027 BEO
Fixed Income	886,658	938,864.92	FNMA POOL #AM9536 3.34% DUE 08-01-2030 BEO
Fixed Income	1,119,591	1,198,689.82	FNMA POOL #AM9545 3.5% DUE 08-01-2030 BEO
Fixed Income	965,000	1,024,048.35	FNMA POOL #AN0854 3.28% DUE 02-01-2028 BEO
Fixed Income	975,000	1,015,965.60	FNMA POOL #AN1282 3.01% DUE 04-01-2028 BEO
Fixed Income	1,615,000	1,675,530.20	FNMA POOL #AN7981 2.95% 01-01-2028 BEO
Fixed Income	1,625,000	1,778,219.63	FNMA POOL #AN9655 3.71% DUE 06-01-2030 BEO
Fixed Income	132,851	137,969.87	FNMA POOL #AO0780 3.5 04-01-2042
Fixed Income	250,707	260,170.87	FNMA POOL #AO1214 3.5% 04-01-2042 BEO
Fixed Income	92,370	94,319.60	FNMA POOL #AO2805 3% 06-01-2027 BEO
Fixed Income	50,920	52,976.66	FNMA POOL #AO3890 4 06-01-2042 BEO
Fixed Income	322,482	334,807.59	FNMA POOL #AO4134 3.5% 06-01-2042 BEO
Fixed Income	5,271	5,379.90	FNMA POOL #AO9198 4.5% 12-01-2023 BEO
Fixed Income	232,164	244,854.15	FNMA POOL #AP2424 4% 08-01-2042 BEO
Fixed Income	693,145	730,720.41	FNMA POOL #AP7363 4% DUE 10-01-2042 BEO
Fixed Income	213,302	222,128.11	FNMA POOL #AS0210 3.5% 08-01-2043 BEO
Fixed Income	314,999	333,337.91	FNMA POOL #AS0531 4% 09-01-2043 BEO
Fixed Income	454,478	487,664.07	FNMA POOL #AS0560 4.5% 09-01-2043 BEO
Fixed Income	284,427	299,632.02	FNMA POOL #AS0795 4% 10-01-2043 BEO
Fixed Income	53,417	56,267.29	FNMA POOL #AS1042 4% 11-01-2043 BEO
Fixed Income	179,294	190,943.00	FNMA POOL #AS1333 4.5% 12-01-2043 BEO
Fixed Income	157,740	166,035.48	FNMA POOL #AS1559 4% 01-01-2044 BEO
Fixed Income	56,120	59,317.83	FNMA POOL #AS1764 4% 02-01-2044 BEO
Fixed Income	53,707	57,114.04	FNMA POOL #AS1845 4.5% 02-01-2044 BEO
Fixed Income	1,190,405	1,245,824.38	FNMA POOL #AS3294 4% 09-01-2044 BEO
Fixed Income	152,852	158,404.84	FNMA POOL #AS5175 3.5% 06-01-2045 BEO
Fixed Income	993,433	1,029,519.34	FNMA POOL #AS5365 3.5% 07-01-2045 BEO
Fixed Income	413,653	439,580.86	FNMA POOL #AS5602 4.5% 08-01-2045 BEO

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Fixed Income	229,099	236,291.35	FNMA POOL #AS5696 3.5% 08-01-2045 BEO
Fixed Income	27,688	28,629.47	FNMA POOL #AS5713 3.5% 09-01-2045 BEO
Fixed Income	22,216	23,211.95	FNMA POOL #AS6015 4% 09-01-2045 BEO
Fixed Income	68,134	71,264.44	FNMA POOL #AS6074 4% 10-01-2045 BEO
Fixed Income	207,794	215,343.46	FNMA POOL #AS6464 3.5% 01-01-2046 BEO
Fixed Income	438,922	465,217.56	FNMA POOL #AS6532 4.5% 01-01-2046 BEO
Fixed Income	1,907,051	1,997,006.29	FNMA POOL #AS6625 4% 02-01-2046 BEO
Fixed Income	567,761	593,841.24	FNMA POOL #AS6673 4% 02-01-2046 BEO
Fixed Income	403,723	421,647.63	FNMA POOL #AS6795 4% 03-01-2046 BEO
Fixed Income	120,320	125,846.36	FNMA POOL #AS7248 4% 05-01-2046 BEO
Fixed Income	716,201	738,016.44	FNMA POOL #AS7388 3.5% 06-01-2046 BEO
Fixed Income	516,435	540,157.10	FNMA POOL #AS7401 4% DUE 06-01-2046 REG
Fixed Income	365,749	383,001.49	FNMA POOL #AS7492 4% 07-01-2046 BEO
Fixed Income	99,354	104,848.36	FNMA POOL #AS7568 4.5% DUE 07-01-2046 REG
Fixed Income	167,271	174,955.54	FNMA POOL #AS7803 4% 08-01-2046 BEO
Fixed Income	379,585	396,867.62	FNMA POOL #AS8659 4% 01-01-2047 BEO
Fixed Income	452,957	473,022.00	FNMA POOL #AS8661 4% 01-01-2047 BEO
Fixed Income	1,718,895	1,796,323.13	FNMA POOL #AS8966 4% 03-01-2047 BEO
Fixed Income	651,721	670,959.43	FNMA POOL #AS9829 3.5% 06-01-2047 BEO
Fixed Income	1,664,619	1,736,880.06	FNMA POOL #AS9831 4% 06-01-2047 BEO
Fixed Income	174,271	181,617.79	FNMA POOL #AS9884 4% 07-01-2047 BEO
Fixed Income	163,320	172,168.97	FNMA POOL #AS9980 4% 06-01-2044 BEO
Fixed Income	180,186	187,850.61	FNMA POOL #AT1001 3.5% DUE 04-01-2043 REG
Fixed Income	454,386	462,215.07	FNMA POOL #AT2016 3 DUE 04-01-2043 REG
Fixed Income	198,009	205,540.84	FNMA POOL #AT2021 3.5% 04-01-2043 BEO
Fixed Income	664,902	688,798.86	FNMA POOL #AT2032 3.5 DUE 04-01-2043 REG
Fixed Income	223,906	233,171.37	FNMA POOL #AT9147 3.5% 07-01-2043 BEO
Fixed Income	261,017	273,326.58	FNMA POOL #AU0949 3.5% 08-01-2043 BEO
Fixed Income	150,423	158,483.08	FNMA POOL #AU3751 4% 08-01-2043 BEO
Fixed Income	115,528	119,978.95	FNMA POOL #AU3763 3.5% DUE 08-01-2043 REG
Fixed Income	638,595	675,815.25	FNMA POOL #AU4288 4% 09-01-2043 BEO
Fixed Income	27,351	29,329.71	FNMA POOL #AU4376 4.5% 10-01-2043 BEO
Fixed Income	81,173	85,494.19	FNMA POOL #AU4386 4% 10-01-2043 BEO
Fixed Income	82,307	86,336.10	FNMA POOL #AU5057 4% 11-01-2043 BEO
Fixed Income	180,039	190,608.79	FNMA POOL #AU6857 4% 09-01-2043 BEO
Fixed Income	549,939	581,731.30	FNMA POOL #AU8537 4% 10-01-2043 BEO
Fixed Income	33,081	34,249.89	FNMA POOL #AX0901 3.5% 10-01-2044 BEO
Fixed Income	138,451	145,046.13	FNMA POOL #AX2491 4% 10-01-2044 BEO
Fixed Income	145,069	152,980.08	FNMA POOL #AX5302 4% 01-01-2042 BEO
Fixed Income	39,433	40,804.56	FNMA POOL #AY4490 3.5% 02-01-2045 BEO
Fixed Income	209,752	217,548.37	FNMA POOL #AY9087 3.5% 05-01-2035 BEO
Fixed Income	231,234	238,492.81	FNMA POOL #AZ0862 3.5% 07-01-2045 BEO
Fixed Income	117,169	122,695.72	FNMA POOL #AZ0869 4% 07-01-2045 BEO
Fixed Income	334,264	341,693.60	FNMA POOL #AZ2175 3% 08-01-2030 BEO
Fixed Income	223,423	230,436.03	FNMA POOL #AZ4312 3.5% 02-01-2046 BEO
Fixed Income	689,749	722,291.70	FNMA POOL #AZ4788 4% 10-01-2045 BEO
Fixed Income	25,728	26,536.32	FNMA POOL #AZ9254 3.5% 11-01-2045 BEO
Fixed Income	20,043	20,963.56	FNMA POOL #BA2263 4% 01-01-2046 BEO
Fixed Income	161,188	165,955.49	FNMA POOL #BA2867 3.5% 06-01-2046 BEO
Fixed Income	433,563	446,461.79	FNMA POOL #BC0300 3.5% 03-01-2046 BEO
Fixed Income	498,858	522,388.65	FNMA POOL #BC0305 4% 03-01-2046 BEO
Fixed Income	756,337	781,175.37	FNMA POOL #BC0793 3.5% 04-01-2046 BEO
Fixed Income	118,885	122,579.88	FNMA POOL #BC0823 3.5% 04-01-2046 BEO
Fixed Income	678,812	700,011.56	FNMA POOL #BC4114 3.5% 02-01-2046 BEO
Fixed Income	707,439	716,894.53	FNMA POOL #BC9468 3% 06-01-2046 BEO
Fixed Income	200,774	206,763.07	FNMA POOL #BD1191 3.5% 01-01-2047 BEO
Fixed Income	5,527,903	5,820,716.43	FNMA POOL #BD2377 4.5% 12-01-2046 BEO
Fixed Income	519,462	534,795.10	FNMA POOL #BD2440 3.5% 01-01-2047 BEO
Fixed Income	126,220	131,128.62	FNMA POOL #BD3670 3.5% 07-01-2046 BEO
Fixed Income	796,463	821,198.26	FNMA POOL #BD5046 3.5% DUE 02-01-2047 BEO
Fixed Income	33,220	34,200.92	FNMA POOL #BD5426 3.5% 11-01-2046 BEO
Fixed Income	222,590	229,165.78	FNMA POOL #BD8705 3.5% 12-01-2046 BEO
Fixed Income	1,019,964	1,028,152.60	FNMA POOL #BE0522 2.5% 11-01-2031 BEO
Fixed Income	552,375	576,618.23	FNMA POOL #BE2975 4% 01-01-2047 BEO
Fixed Income	1,045,532	1,091,340.55	FNMA POOL #BE3619 4% 05-01-2047 BEO
Fixed Income	349,502	359,819.75	FNMA POOL #BE3625 3.5% DUE 05-01-2047 REG
Fixed Income	919,210	959,108.73	FNMA POOL #BE3702 4% 06-01-2047 BEO
Fixed Income	440,442	453,443.92	FNMA POOL #BE3767 3.5% 07-01-2047 BEO
Fixed Income	253,779	261,270.79	FNMA POOL #BE5475 3.5% 02-01-2047 BEO
Fixed Income	137,306	142,556.67	FNMA POOL #BE6641 4% 06-01-2047 BEO
Fixed Income	473,630	502,611.14	FNMA POOL #BE7196 4.5% 03-01-2047 BEO
Fixed Income	98,205	103,443.15	FNMA POOL #BE7845 4.5% 02-01-2047 BEO
Fixed Income	3,967,953	4,145,043.16	FNMA POOL #BE9314 4% 03-01-2047 BEO
Fixed Income	174,094	179,287.03	FNMA POOL #BE9326 3.5% 02-01-2047 BEO
Fixed Income	737,517	768,319.68	FNMA POOL #BH4019 4% 09-01-2047
Fixed Income	93,245	98,173.89	FNMA POOL #BH4413 4.5% 06-01-2047 BEO
Fixed Income	270,628	278,617.79	FNMA POOL #BH7058 3.5% 12-01-2047 BEO
Fixed Income	85,315	88,948.11	FNMA POOL #BH7924 4% 08-01-2047 BEO
Fixed Income	397,614	408,813.41	FNMA POOL #BJ0648 3.5% 03-01-2048 REG
Fixed Income	396,642	407,813.43	FNMA POOL #BJ0650 3.5% 03-01-2048 BEO
Fixed Income	268,063	274,823.42	FNMA POOL #BJ1662 3.5% 12-01-2047 BEO
Fixed Income	313,594	326,435.72	FNMA POOL #BJ2013 4% 11-01-2047 BEO
Fixed Income	311,588	324,400.74	FNMA POOL #BJ4526 4% 01-01-2048 BEO
Fixed Income	387,409	403,165.13	FNMA POOL #BJ5957 4% 04-01-2048 BEO
Fixed Income	469,496	482,514.91	FNMA POOL #BJ8783 3.5% 02-01-2048 BEO
Fixed Income	356,720	366,300.72	FNMA POOL #BJ8878 3.5% 03-01-2048 BEO
Fixed Income	392,749	408,121.51	FNMA POOL #BJ9970 4% 05-01-2048 BEO
Fixed Income	317,621	336,354.43	FNMA POOL #BK0277 4.5% 09-01-2048 BEO
Fixed Income	327,977	339,521.56	FNMA POOL #BK2009 4% 04-01-2048 BEO

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Fixed Income	871,746	904,943.50	FNMA POOL #BK4764 4% DUE 08-01-2048 REG
Fixed Income	463,884	481,384.64	FNMA POOL #BK7608 4% 09-01-2048 BEO
Fixed Income	82,169	87,002.10	FNMA POOL #BK8101 5% 07-01-2048 BEO
Fixed Income	1,163,933	1,208,602.69	FNMA POOL #BK8718 4% 08-01-2048 BEO
Fixed Income	583,518	614,413.29	FNMA POOL #BK8825 4% 08-01-2033 BEO
Fixed Income	1,350,000	1,496,384.55	FNMA POOL #BL0242 3.82% 11-01-2030 BEO
Fixed Income	2,695,000	2,979,400.66	FNMA POOL #BL0844 3.87% 02-01-2029
Fixed Income	1,130,000	1,193,925.23	FNMA POOL #BL2360 3.45% DUE 05-01-2034 BEO
Fixed Income	551,258	580,477.86	FNMA POOL #BM1761 4% 08-01-2044 BEO
Fixed Income	894,705	948,779.23	FNMA POOL #BM1909 4% 02-01-2045 BEO
Fixed Income	291,265	302,370.84	FNMA POOL #BM1953 3.5% 08-01-2045 BEO
Fixed Income	501,548	522,963.23	FNMA POOL #BM2005 4% 12-01-2047 BEO
Fixed Income	634,823	658,268.88	FNMA POOL #BM2007 4% 09-01-2048 BEO
Fixed Income	74,679	78,607.31	FNMA POOL #BM3286 4.5% 11-01-2047 BEO
Fixed Income	921,982	960,367.37	FNMA POOL #BM3392 4% 01-01-2048 BEO
Fixed Income	587,446	606,385.51	FNMA POOL #BM3590 3.5% 03-01-2048 BEO
Fixed Income	509,876	525,842.08	FNMA POOL #BM3688 3.5% 02-01-2047 BEO
Fixed Income	603,902	628,371.77	FNMA POOL #BM3900 4% 04-01-2048 BEO
Fixed Income	441,097	454,563.87	FNMA POOL #BM3932 3.5% 10-01-2046 BEO
Fixed Income	274,511	295,104.75	FNMA POOL #BM4794 4.5% 09-01-2045 BEO
Fixed Income	711,413	736,455.11	FNMA POOL #BM4991 4% 09-01-2048 BEO
Fixed Income	1,024,935	1,036,067.19	FNMA POOL #BM5024 3% 11-01-2048 BEO
Fixed Income	611,542	628,585.38	FNMA POOL #BM5347 3.5% 05-01-2047 BEO
Fixed Income	237,073	243,922.47	FNMA POOL #BM5348 3.5% 05-01-2047 BEO
Fixed Income	1,763,199	1,814,245.27	FNMA POOL #BM5807 3.5% 04-01-2048 BEO
Fixed Income	449,925	471,900.26	FNMA POOL #BN0340 4.5% DUE 12-01-2048
Fixed Income	208,047	215,977.89	FNMA POOL #BN0398 4% DUE 09-01-2048 REG
Fixed Income	824,491	854,000.04	FNMA POOL #BN0545 4.0% 10-01-2048
Fixed Income	138,487	145,325.55	FNMA POOL #BN0658 4.5% DUE 09-01-2048 REG
Fixed Income	887,849	921,116.49	FNMA POOL #BN1931 4% DUE 11-01-2048 REG
Fixed Income	269,196	279,231.56	FNMA POOL #BN2846 4.0% DUE 12-01-2048 REG
Fixed Income	654,346	678,631.01	FNMA POOL #BN3899 4% DUE 12-01-2048 REG
Fixed Income	321,035	333,000.28	FNMA POOL #BN4180 4% DUE 12-01-2048 REG
Fixed Income	11,530,090	11,804,160.53	FNMA POOL #BN6595 3.5% DUE 05-01-2049 REG
Fixed Income	294,193	306,478.97	FNMA POOL #CA0182 4% DUE 08-01-2047 REG
Fixed Income	472,498	486,451.27	FNMA POOL #CA0862 3.5% 09-01-2047
Fixed Income	692,344	715,557.13	FNMA POOL #CA0996 3.5% 01-01-2048
Fixed Income	111,434	114,325.44	FNMA POOL #CA1495 3.5% DUE 03-01-2048
Fixed Income	548,580	576,535.61	FNMA POOL #CA2055 4.5% 07-01-2048
Fixed Income	15,140	15,644.66	FNMA POOL #MA0098 4% 06-01-2029 BEO
Fixed Income	89,810	92,700.88	FNMA POOL #MA0617 3.5% 01-01-2026 BEO
Fixed Income	1,409,238	1,486,243.31	FNMA POOL #MA0639 4% 02-01-2041 BEO
Fixed Income	23,221	23,968.92	FNMA POOL #MA0876 3.5 10-01-2021 BEO
Fixed Income	526,273	545,839.94	FNMA POOL #MA1029 3.5% 04-01-2032 BEO
Fixed Income	707,176	745,813.32	FNMA POOL #MA1146 4% 08-01-2042 BEO
Fixed Income	586,787	620,642.86	FNMA POOL #MA1169 4% 09-01-2042 BEO
Fixed Income	141,565	144,171.14	FNMA POOL #MA1200 3% 10-01-2032 BEO
Fixed Income	991,888	1,027,633.18	FNMA POOL #MA1283 3.5% 12-01-2042 BEO
Fixed Income	111,154	111,022.71	FNMA POOL #MA1293 2% 12-01-2027 BEO
Fixed Income	357,553	362,626.64	FNMA POOL #MA1417 3% 04-01-2043 BEO
Fixed Income	1,128,527	1,149,304.96	FNMA POOL #MA1490 3% 07-01-2033 BEO
Fixed Income	218,031	226,363.98	FNMA POOL #MA1600 3.5% 10-01-2043 BEO
Fixed Income	1,702,418	1,765,742.44	FNMA POOL #MA1608 3.5% DUE 10-01-2033 BEO
Fixed Income	142,367	151,439.13	FNMA POOL #MA1926 4.5% 06-01-2044 BEO
Fixed Income	264,797	277,263.62	FNMA POOL #MA2145 4% 01-01-2045 BEO
Fixed Income	388,437	406,283.07	FNMA POOL #MA2415 4% 10-01-2045 BEO
Fixed Income	126,040	131,896.78	FNMA POOL #MA2655 4% 06-01-2036 BEO
Fixed Income	1,105,059	1,119,601.59	FNMA POOL #MA2737 3% DUE 09-01-2046 BEO
Fixed Income	841,665	886,155.58	FNMA POOL #MA2938 4.5% 03-01-2047 BEO
Fixed Income	707,561	728,447.04	FNMA POOL #MA2959 3.5% 04-01-2047 BEO
Fixed Income	347,138	362,490.28	FNMA POOL #MA2960 4% 04-01-2047 BEO
Fixed Income	5,052,407	5,273,778.61	FNMA POOL #MA3027 4% 06-01-2047 BEO
Fixed Income	974,316	1,026,900.12	FNMA POOL #MA3038 4.5% 06-01-2047 BEO
Fixed Income	683,854	704,668.21	FNMA POOL #MA3057 3.5% DUE 07-01-2047 BEO
Fixed Income	608,295	626,251.39	FNMA POOL #MA3087 3.5% 08-01-2047 BEO
Fixed Income	4,765,477	4,968,419.54	FNMA POOL #MA3088 4% 08-01-2047 BEO
Fixed Income	2,743,503	2,890,738.99	FNMA POOL #MA3101 4.5% 08-01-2047 BEO
Fixed Income	699,976	720,639.73	FNMA POOL #MA3120 3.5% 09-01-2047 BEO
Fixed Income	697,220	726,042.60	FNMA POOL #MA3149 4% 10-01-2047 BEO
Fixed Income	2,936,771	3,025,261.83	FNMA POOL #MA3182 3.5% 11-01-2047 BEO
Fixed Income	336,313	350,084.46	FNMA POOL #MA3183 4% 11-01-2047 BEO
Fixed Income	844,933	870,393.04	FNMA POOL #MA3210 3.5% 12-01-2047 BEO
Fixed Income	381,352	396,870.28	FNMA POOL #MA3211 4% 12-01-2047 BEO
Fixed Income	623,004	641,554.16	FNMA POOL #MA3238 3.5% 01-01-2048
Fixed Income	680,930	707,377.25	FNMA POOL #MA3306 4% 03-01-2048 BEO
Fixed Income	3,023,662	3,112,570.16	FNMA POOL #MA3332 3.5% 04-01-2048 BEO
Fixed Income	1,537,940	1,596,930.42	FNMA POOL #MA3384 4% 06-01-2048 BEO
Fixed Income	881,921	913,368.97	FNMA POOL #MA3415 4% 07-01-2048 BEO
Fixed Income	474,088	489,883.43	FNMA POOL #MA3443 4% 08-01-2048 BEO
Fixed Income	1,624,717	1,699,179.25	FNMA POOL #MA3463 4% 09-01-2033 BEO
Fixed Income	621,381	652,127.50	FNMA POOL #MA3468 4.5% 09-01-2048 BEO
Fixed Income	3,496,507	3,654,469.11	FNMA POOL #MA3490 4% 10-01-2033 BEO
Fixed Income	5,409,773	5,654,890.11	FNMA POOL #MA3518 4% 11-01-2033 BEO
Fixed Income	406,682	420,403.34	FNMA POOL #MA3521 FIXED 4.0% DUE 11-01-2048
Fixed Income	1,961,709	2,026,765.59	FNMA POOL #MA3588 3.5% 02-01-2034 BEO
Fixed Income	160,299	164,106.53	FNMA POOL #MA3614 3.5% 03-01-2049 BEO
Fixed Income	773,120	798,878.51	FNMA POOL #MA3615 4% 03-01-2049 BEO
Fixed Income	1,825,216	1,868,123.41	FNMA POOL #MA3663 3.5% 05-01-2049 BEO
Fixed Income	10,556,042	10,807,001.03	FNMA POOL #MA3686 3.5% 06-01-2049 BEO

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Fixed Income	24,500,000	25,081,507.50	FNMA POOL #MA3692 3.5% 07-01-2049 BEO
Fixed Income	2,205,000	2,265,095.07	FNMA POOL #QA0127 3.5% DUE 06-01-2049
Fixed Income	717,672	738,264.67	FNMA POOL BM5784 3.5% 05-01-2047 REG
Fixed Income	172,242	177,662.69	FNMA POOL BN8355 3.5% 03-01-2049 REG
Fixed Income	2,669,039	2,801,124.91	FNMA POOL CA2208 4.5% 08-01-2048
Fixed Income	802,838	850,686.61	FNMA POOL CA2327 4.0% 09-01-2048
Fixed Income	580,406	600,836.55	FNMA POOL CA2929 3.5% 12-01-2045
Fixed Income	97,124	103,023.18	FNMA POOL CA3092 4.5% 02-01-2049
Fixed Income	383,316	403,754.47	FNMA POOL FN BN4300 4.5% 12-01-2048
Fixed Income	1,147,883	1,175,171.82	FNMA POOL FN B00329 3.5% 05-01-2049
Fixed Income	443,914	460,578.28	FNMA POOL# BN0399 4.0% 09-01-2048
Fixed Income	797,749	831,393.71	FNMA POOL# CA0237 4.0% 08-01-2047
Fixed Income	3,035,014	3,187,517.04	FNMA POOL#CA1710 4.5% 05-01-2048
Fixed Income	437,870	460,001.49	FNMA POOL#CA1711 CL 4.5% DUE 05-01-2048
Fixed Income	3,564,802	3,744,072.29	FNMA POOL#CA1909 4.5% 06-01-2048
Fixed Income	597,388	623,318.73	FNMA POOL#FN CA0062 4.0% 07-01-2047
Fixed Income	190,639	217,238.80	FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	9,608	9,684.42	FNMA REMIC 2004-12 CL-HB 4.5 DUE 07-25-2033
Fixed Income	1,570,579	296,478.12	FNMA REMIC SER 13-6 CL SB FLTG 02-25-2043 REG
Fixed Income	1,866,293	2,105,670.98	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	10,588,906	11,257,722.32	FNMA REMIC SER 2011-116 CL ZA 3.5 11-25-2041
Fixed Income	14,057	13,945.07	FNMA REMIC SER 2011-79 CL HD 2 12-25-2022
Fixed Income	117,348	117,055.06	FNMA REMIC SER 2014-M12 CL FA FLTG RT 10-25-2021
Fixed Income	1,250,000	1,255,040.00	FNMA REMIC SER-18-C02 CL-2M2 FLTG DUE 08-25-2030 REG
Fixed Income	12,186	13,847.09	FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027
Fixed Income	5,942	6,040.82	FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	52,251	52,129.22	FNMA SER 2016-M1 CL ASQ2 VAR RT 02-25-2021
Fixed Income	2,455,057	2,541,264.18	FNMA SER 2018-54 CLS KA 3.5% 01-25-2047 REG
Fixed Income	1,422,242	1,497,530.85	FNMA SER 2018-86 CL JA 4.0% 12-31-2040
Fixed Income	521,426	529,343.42	FNMA SERIES 2012-M2 CLASS A2 2.717 DUE 02-25-2022
Fixed Income	8,600,000	8,666,349.00	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST
Fixed Income	2,345,000	2,365,014.58	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	23,700,000	23,865,497.10	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES SEPTEMBER
Fixed Income	9,500,000	9,710,653.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	440,000	449,848.52	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	47,400,000	48,434,410.20	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES SEPTEMBER
Fixed Income	-365,000	(377,240.27)	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	475,000	502,099.23	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	100,000	99,723.20	FNMA STEP UP 07-27-2020/10-27-2019 TRANCHE # TR 00533
Fixed Income	100,000	99,976.80	FNMA STEP UP 08-24-2022/08-24-2019 FNMA
Fixed Income	200,000	199,498.00	FNMA TRANCHE 00648 1.35 10-28-2019/07-28-2015
Fixed Income	335,060	334,914.44	FNMA TRANCHE 02-25-2023
Fixed Income	250,000	251,311.50	FNMA TRANCHE 2 01-05-2022
Fixed Income	2,000,000	2,041,534.00	FNMA TRANCHE 2.625% DUE 01-11-2022
Fixed Income	600,000	649,051.20	FOMENTO ECONOMICO 4.375% DUE 05-10-2043
Fixed Income	290,000	295,204.05	FORD CR AUTO LEASE 3.3% DUE 02-15-2022
Fixed Income	100,000	101,621.40	FORD CR AUTO LEASE FIXED 3.25% DUE 07-15-2022
Fixed Income	690,000	688,328.13	FORD CR AUTO OWNER 1.85% DUE 09-15-2021
Fixed Income	300,000	337,948.59	FORD MOTOR CREDIT CO LLC FLTG RT MTN RT 05-14-2021
Fixed Income	105,000	105,877.17	FORD MTR CO DEL 4.346% DUE 12-08-2026
Fixed Income	750,000	750,281.25	FORD MTR CR CO LLC 3.219% DUE 01-09-2022
Fixed Income	200,000	201,027.00	FORD MTR CR CO LLC 3.336% DUE 03-18-2021
Fixed Income	1,250,000	1,254,901.25	FORD MTR CR CO LLC 3.339% DUE 03-28-2022
Fixed Income	3,600,000	3,618,748.80	FORD MTR CR CO LLC 4.389% DUE 01-08-2026
Fixed Income	1,080,000	1,143,277.20	FORD MTR CR CO LLC 5.596% 01-07-2022
Fixed Income	500,000	520,489.50	FORD MTR CR CO LLC 5.75% DUE 02-01-2021
Fixed Income	1,000,000	1,054,459.00	FORD MTR CR CO LLC 5.875 DUE 08-02-2021
Fixed Income	815,000	809,287.67	FORD MTR CR CO LLC FIXED 2.343% DUE 11-02-2020
Fixed Income	200,000	204,251.60	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029
Fixed Income	200,000	196,854.40	FORD MTR CR CO LLC NT FLTG 10-12-2021
Fixed Income	500,000	493,437.00	FORD MTR CR CO LLC NT FLTG RATE DUE 04-05-2021 REG
Fixed Income	1,306,102	518,605.93	FR CMO 25/02/37 USD1000 I-A-2 2007-1 02-25-2037 BEC
Fixed Income	785,000	1,151,531.46	FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1
Fixed Income	49,378	51,679.07	FREDDIE MAC GOLD POOL Q37907 4.0% 12-01-2045
Fixed Income	100,000	91,500.00	FREEMONT-MCMORAN 5.45% DUE 03-15-2043
Fixed Income	352,599	357,738.61	FRESB 2016-SB14 FLTG RT 2.58999991417% DUE 03-25-2026
Fixed Income	512,068	544,996.26	FRESB MTG TR MULTIFAMILY MTG PASS THRU SR 18-SB53 CL A10F FLTG 06-25-2028
Fixed Income	30,000	40,758.90	FRESNO CALIF WTR SYS REV 6.75% 06-01-2040 BEO TAXABLE
Fixed Income	0	-	FUT DEC 19 EURO DOLLARS
Fixed Income	0	-	FUT FEB 20 30 DAY INT-RTE
Fixed Income	0	-	FUT MAR 20 EURO DOLLARS
Fixed Income	0	-	FUT SEP 19 10 YR T-NOTES
Fixed Income	0	-	FUT SEP 19 CBT 5Y T-NOTE
Fixed Income	0	-	FUT SEP 19 CBT UL T-BONDS
Fixed Income	0	-	FUT SEP 19 CBT ULT TNOTE
Fixed Income	0	-	FUT SEP 19 EURO BUXL BND
Fixed Income	0	-	FUT SEP 19 EURO DOLLARS
Fixed Income	0	-	FUT SEP 19 EURX EUR-BUND
Fixed Income	0	-	FUT SEP 19 EUX EURO-BTP
Fixed Income	0	-	FUT SEP 19 IMM AUD
Fixed Income	0	-	FUT SEP 19 IMM CAD
Fixed Income	0	-	FUT SEP 19 IMM EUR FX
Fixed Income	0	-	FUT SEP 19 ME 10Y CDN BND
Fixed Income	0	-	FUT SEP 19 U.S. T-BONDS
Fixed Income	0	-	FUT SEP 19 US 2YR T-NOTE
Fixed Income	-1,240,000	(1,240,000.00)	FWCC PAYABLE TO CREDIT SUISSE
Fixed Income	100,000	107,290.50	GATX CORP 4.55% DUE 11-07-2028
Fixed Income	50,199	39,029.72	GDB DEBT RECOVERY AUTH OF COMWLTH PUERTOTAXABLE 7.5% DUE 08-20-2040
Fixed Income	1,415,000	1,412,624.22	GE CAP CR CARD MASTER NT 1.85 2012-7 ASSET BACKED NT CL A DUE 09-15-2022

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Fixed Income	3,095,000	3,080,304.94	GE CAP INTL FDG CO 2.342% DUE 11-15-2020
Fixed Income	2,020,000	1,999,309.14	GE CAP INTL FDG CO 4.418% DUE 11-15-2035
Fixed Income	1,170,000	1,204,103.16	GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG
Fixed Income	155,000	180,105.35	GEN ELEC CAP CORP 6.15% DUE 08-07-2037
Fixed Income	1,250,000	928,845.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00750 08/15/06 VAR 8-15-36
Fixed Income	2,220,000	2,227,854.36	GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020
Fixed Income	525,000	537,106.50	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 5.55% DUE 05-04-2020
Fixed Income	500,000	454,725.00	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOTRANCHE # TR 00742 DUE 05-05-2026 REG
Fixed Income	80,000	81,213.76	GENERAL MLS INC 3.2% DUE 04-16-2021
Fixed Income	90,000	103,489.65	GENERAL MLS INC 5.4% DUE 06-15-2040
Fixed Income	240,000	243,401.04	GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO
Fixed Income	1,100,000	1,101,366.20	GENERAL MTRS CO FLTG RT 2.11167% DUE 08-07-2020
Fixed Income	170,000	173,682.37	GENERAL MTRS FINL CO INC 3.95% 04-13-2024
Fixed Income	100,000	100,943.70	GENERAL MTRS FINL CO INC FLTG DUE 01-14-2022 REG
Fixed Income	215,000	282,360.79	GEORGIA PAC CORP 7.25% DUE 06-01-2028
Fixed Income	65,000	67,980.84	GEORGIA PWR CO 4.3% DUE 03-15-2043
Fixed Income	50,000	50,665.20	GILEAD SCIENCES 2.95% DUE 03-01-2027
Fixed Income	20,000	21,114.90	GILEAD SCIENCES 3.65% DUE 03-01-2026
Fixed Income	240,000	261,907.44	GILEAD SCIENCES 4.5% DUE 02-01-2045
Fixed Income	515,000	585,932.50	GILEAD SCIENCES 4.75% DUE 03-01-2046
Fixed Income	600,000	626,250.00	GLOBAL BK CORP FLTG RT 5.25% DUE 04-16-2029
Fixed Income	454,958	454,418.88	GLOBAL SC FIN II SRL 3.09 SER 2014-1 CL A-2 07-17-2024
Fixed Income	400,000	402,504.00	GLOBO COMUNICACAO E 5.125% 03-31-2027
Fixed Income	1,075,000	1,162,558.75	GLP CAP L P / GLP 5.375% DUE 04-15-2026
Fixed Income	545,000	587,373.75	GLP CAP L P / GLP FING II INC 5.3% 01-15-2029
Fixed Income	625,000	625,329.35	GLP PTE. LTD. 3.875% SNR 04/06/2025 USD
Fixed Income	11,358	11,358.08	GLS AUTO 2.67% DUE 04-15-2021
Fixed Income	64,996	65,294.80	GLS AUTO 3.35% DUE 08-15-2022
Fixed Income	235,571	235,274.25	GM FINL AUTOMOBILE 2.0199998093% DUE 09-21-2020
Fixed Income	180,000	179,881.74	GM FINL AUTOMOBILE 2.48% DUE 08-20-2020
Fixed Income	1,930,000	1,937,110.12	GM FINL AUTOMOBILE 2.91% DUE 04-20-2021
Fixed Income	100,000	100,505.80	GM FINL AUTOMOBILE 3.11% DUE 12-20-2021
Fixed Income	350,000	351,966.30	GM FINL AUTOMOBILE LEASING TR 2018-2 CL A3 3.1% 06-21-2021
Fixed Income	395,000	399,578.84	GM FINL AUTOMOBILE LEASING TR 2018-2 CL C 3.9% 04-20-2022
Fixed Income	75,000	76,260.98	GM FINL AUTOMOBILE LEASING TRSR 19-1 CL B 3.37% 12-20-2022
Fixed Income	365,000	367,998.84	GM FINL CNSMR 2.46% DUE 07-17-2023
Fixed Income	15,608	15,503.08	GNMA 1.8943% DUE 06-16-2038
Fixed Income	107,535	106,612.32	GNMA 2% DUE 12-20-2042
Fixed Income	56,367	56,545.35	GNMA 2013-176 REMIC PASSTHRU SECS CL MX-AH 03-16-2046
Fixed Income	922,990	923,061.66	GNMA 2015-H23 REMIC PASSTHRU CTF CL FA 09-20-2065
Fixed Income	1,761,950	1,764,191.45	GNMA 2015-H26 REMIC PASSTHRU CTF CL FA 10-20-2065
Fixed Income	282,660	283,112.56	GNMA 2015-H29 REMIC PASSTHRU SEC CL FA 10-20-2065
Fixed Income	49,755	49,839.39	GNMA 2015-H30 REMIC PASSTHRU SEC CL FA 08-20-2061
Fixed Income	50,894	50,929.22	GNMA 2015-H30 REMIC PASSTHRU SEC CL FB 03-20-2062
Fixed Income	893,562	907,508.36	GNMA 2016-H02 REMIC PASSTHRU CTF CL MX-FH 01-20-2066
Fixed Income	1,484,220	1,501,118.20	GNMA 2016-H06 MTG PASSTHRU CTF CL FD 07-20-2065
Fixed Income	3,000,000	3,099,861.00	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	1,000,000	1,040,731.00	GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	263,170	274,561.69	GNMA II GTD CTF MULTI ISSUER GOLD POOL #MA0783 3.5 02-20-2043
Fixed Income	525,000	536,504.85	GNMA II JUMBOS 3% 30 YEARS SETTLES JULY
Fixed Income	680,000	702,445.44	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	1,545,000	1,601,610.35	GNMA II JUMBOS 4 30 YEARS SETTLES JUL
Fixed Income	880,000	917,253.92	GNMA II JUMBOS 4.5% 30 YEARS SETTLES JULY
Fixed Income	2,800,000	2,915,472.00	GNMA II JUMBOS 4.5% 30 YEARS SETTLES SEPTEMBER
Fixed Income	1,758	1,879.33	GNMA POOL #407744 SER 2025 7.5% DUE 08-15-2025 REG
Fixed Income	4,612	4,957.56	GNMA POOL #4216 6% 08-20-2038 BEO
Fixed Income	130,419	143,493.59	GNMA POOL #4496 5% 07-20-2039 BEO
Fixed Income	58,951	64,713.28	GNMA POOL #4559 5% 10-20-2039 BEO
Fixed Income	123,147	135,507.08	GNMA POOL #4658 5% 03-20-2040 BEO
Fixed Income	139,414	153,361.10	GNMA POOL #4679 5% 04-20-2040 BEO
Fixed Income	66,985	69,097.25	GNMA POOL #4942 3.5% 02-20-2026 BEO
Fixed Income	19,996	20,626.66	GNMA POOL #4974 3.5% 03-20-2026 BEO
Fixed Income	185,826	198,228.99	GNMA POOL #5017 4.5% 04-20-2041 BEO
Fixed Income	205,544	225,245.36	GNMA POOL #5116 5% 07-20-2041 BEO
Fixed Income	12,654	13,066.71	GNMA POOL #5256 3.5% 12-20-2026 BEO
Fixed Income	18,840	20,597.68	GNMA POOL #647070 5.5% 07-20-2035 BEO
Fixed Income	2,174	2,381.72	GNMA POOL #675478 5% 06-15-2038 BEO
Fixed Income	2,064	2,160.45	GNMA POOL #688090 5% 11-15-2038 BEO
Fixed Income	127,222	139,652.69	GNMA POOL #690877 5% 06-15-2038 BEO
Fixed Income	83,862	90,407.31	GNMA POOL #692606 4.5% 06-15-2039 BEO
Fixed Income	48,856	53,613.80	GNMA POOL #711522 4.5% 07-15-2040 BEO
Fixed Income	3,615	3,975.18	GNMA POOL #716783 SER 2039 5% DUE 04-15-2039 REG
Fixed Income	5,522	5,880.01	GNMA POOL #719651 5.5% 08-15-2039 BEO
Fixed Income	15,158	16,562.20	GNMA POOL #726341 5.5% 09-15-2039 BEO
Fixed Income	57,772	62,051.64	GNMA POOL #767128 4% 06-15-2044 BEO
Fixed Income	50,031	51,953.18	GNMA POOL #777553 3.5% 12-15-2044 BEO
Fixed Income	76,572	83,089.45	GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG
Fixed Income	177,920	195,833.28	GNMA POOL #782562 5% 02-15-2039 BEO
Fixed Income	1,295,950	1,396,435.78	GNMA POOL #782818 SER 2039 4.5% DUE 11-15-2039 REG
Fixed Income	22,015	24,141.96	GNMA POOL #784039 5% 05-20-2045 BEO
Fixed Income	88,237	99,116.72	GNMA POOL #784070 5.5% 03-15-2040 BEO
Fixed Income	354,683	405,122.02	GNMA POOL #784331 6% 06-15-2041 BEO
Fixed Income	7,507,233	7,828,099.27	GNMA POOL #784494 3.5% 07-15-2045 BEO
Fixed Income	972,135	1,009,474.54	GNMA POOL #AD1621 3.5 DUE 01-15-2043 REG
Fixed Income	12,005	12,907.02	GNMA POOL #AI3100 4% 04-15-2039 BEO
Fixed Income	25,650	27,346.67	GNMA POOL #AI3123 4% 06-15-2034 BEO
Fixed Income	40,832	43,572.08	GNMA POOL #AI3133 4% 07-15-2034 BEO
Fixed Income	138,640	141,614.87	GNMA POOL #AI6873 3% 12-15-2044 BEO
Fixed Income	565,615	577,753.49	GNMA POOL #AK3531 3% 01-15-2045 BEO

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Fixed Income	63,905	66,321.84	GNMA POOL #AN2972 4% 09-20-2045 BEO
Fixed Income	295,393	301,732.12	GNMA POOL #AN5733 3% 06-15-2045 BEO
Fixed Income	71,471	74,783.31	GNMA POOL #AO8675 4% 09-20-2045 BEO
Fixed Income	94,494	100,112.16	GNMA POOL #AY4224 5% DUE 05-15-2047 BEO
Fixed Income	261,631	277,197.95	GNMA POOL #BA6976 5% 07-15-2047 BEO
Fixed Income	135,065	141,359.06	GNMA POOL #BC3613 5.0% 08-15-2047
Fixed Income	9,352	10,146.86	GNMA POOL #MA2374 5% 11-20-2044 BEO
Fixed Income	419,131	434,623.66	GNMA POOL #MA2826 3.5% 05-20-2045 BEO
Fixed Income	644,750	679,751.27	GNMA POOL #MA2893 4% 06-20-2045 BEO
Fixed Income	434,238	444,540.40	GNMA POOL #MA2960 3% 07-20-2045 BEO
Fixed Income	205,191	216,350.50	GNMA POOL #MA3245 4% 11-20-2045 BEO
Fixed Income	289,015	299,105.30	GNMA POOL #MA3663 3.5% 05-20-2046 BEO
Fixed Income	374,761	409,703.56	GNMA POOL #MA3666 5% 05-20-2046 BEO
Fixed Income	111,271	115,156.29	GNMA POOL #MA3803 3.5% 07-20-2046 BEO
Fixed Income	1,057,006	1,082,075.77	GNMA POOL #MA3873 3% 08-20-2046 BEO
Fixed Income	1,254,402	1,298,201.04	GNMA POOL #MA3937 3.5% 09-20-2046 BEO
Fixed Income	2,237,469	2,315,592.53	GNMA POOL #MA4069 3.5% 11-20-2046 BEO
Fixed Income	12,273	13,472.98	GNMA POOL #MA4199 5% 01-20-2047 BEO
Fixed Income	696,983	721,034.09	GNMA POOL #MA4382 3.5% 04-20-2047 BEO
Fixed Income	1,048,346	1,115,465.86	GNMA POOL #MA4454 5% 05-20-2047 BEO
Fixed Income	462,821	478,697.15	GNMA POOL #MA4510 3.5% 06-20-2047 BEO
Fixed Income	679,604	723,968.90	GNMA POOL #MA4513 5% 06-20-2047 BEO
Fixed Income	748,525	774,048.08	GNMA POOL #MA4586 3.5% 07-20-2047 BEO
Fixed Income	2,565,392	2,624,860.64	GNMA POOL #MA4836 3% 11-20-2047 BEO
Fixed Income	1,118,434	1,165,686.68	GNMA POOL #MA4838 4% 11-20-2047 BEO
Fixed Income	106,836	110,418.24	GNMA POOL #MA4962 3.5% 01-20-2048 BEO
Fixed Income	2,846,068	2,941,312.12	GNMA POOL #MA5019 3.5% 02-20-2048 BEO
Fixed Income	1,877,923	1,961,822.67	GNMA POOL #MA5399 4.5% 08-20-2048 BEO
Fixed Income	3,380,523	3,504,314.50	GNMA POOL #MA5528 4% 10-20-2048 BEO
Fixed Income	3,672,577	3,839,686.52	GNMA POOL #MA5764 4.5% 02-20-2049 BEO
Fixed Income	431,716	446,152.90	GNMA POOL #MA5816 3.5% 03-20-2049 BEO
Fixed Income	1,195,738	1,255,548.63	GNMA POOL #MA5819 5% 03-20-2049 BEO
Fixed Income	597,478	611,589.62	GNMA POOL AB2891 SER 2042 3 DUE 09-15-2042 REG
Fixed Income	6,402,510	6,403,098.90	GNMA REMIC PASSTHRU CTF SER 2015-H09 CL FA FLTG RT DUE 04-20-2065
Fixed Income	350,884	350,654.15	GNMA REMIC PASSTHRU CTF SER 2015-H18 CL FB FLTG RT DUE 07-20-2065
Fixed Income	21,141	21,675.75	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	56,160	56,851.00	GNMA REMIC SER 2013-176 CL BD FLTG RT DUE 03-16-2046
Fixed Income	6,684,190	6,679,852.12	GNMA REMIC SER 2015-H10 CL FA FLTG 04-20-2065
Fixed Income	785,960	785,513.00	GNMA REMIC SER 2015-H17 CL FL VAR RT DUE 06-20-2065
Fixed Income	2,387,612	2,443,506.50	GNMA REMIC SER 2019-15 CLS GT 3.5% 02-28-2049
Fixed Income	2,844,114	2,844,363.83	GNMA REMIC SR 2015-H20 CL FC FLTG 08-20-2065
Fixed Income	148,123	160,007.27	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	843,637	843,068.87	GNMA SER 2015-H20 CL FB FLT RT 08-20-2065
Fixed Income	474,184	489,307.07	GNMA SER 2018-124 CLS NW . 3.5% 09-20-2048
Fixed Income	23,961	26,418.37	GNMAII POOL #4266 SER 2038 5.5% DUE 10-20-2038 REG
Fixed Income	10,282	11,043.93	GNMAII POOL #4310 SER 2038 6% DUE 12-20-2038 REG
Fixed Income	55,059	60,569.64	GNMAII POOL #4697 SER 2040 5% DUE 05-20-2040 REG
Fixed Income	107,813	111,732.17	GNMAII POOL #4795 SER 2040 4% DUE 09-20-2040 REG
Fixed Income	8,298	8,478.14	GNMAII POOL #80078 SER 2027 ADJ RT 05-20-2027
Fixed Income	34,838	35,343.06	GNMAII POOL #80088 SER 2027 ADJ RT 06-20-2027
Fixed Income	33,126	34,278.41	GNMAII POOL #80095 SER 2027 ADJ RT 07-20-2027
Fixed Income	15,833	16,387.70	GNMAII POOL #80107 SER 2027 ADJ RT 08-20-2027
Fixed Income	1,063	1,100.01	GNMAII POOL #80408 SER 2030 ADJ RT 05-20-2030
Fixed Income	173,456	180,484.61	GNMAII POOL #80817 SER 2034 ADJ RT 01-20-2034
Fixed Income	244	244.87	GNMAII POOL #8837 SER 2021 ADJ RT 09-20-2021
Fixed Income	1,435	1,440.70	GNMAII POOL #8915 SER 2022 ADJ RT 02-20-2022
Fixed Income	222,213	231,861.45	GNMAII POOL #MA0699 3.5 DUE 12-20-2042 REG
Fixed Income	136,043	148,899.58	GNMAII POOL #MA1094 5.5% 06-20-2043 REG
Fixed Income	158,075	163,877.89	GNMAII POOL #MA2892 SER 2045 3.5% DUE 06-20-2045 BEO
Fixed Income	1,551,879	1,608,047.50	GNMAII POOL #MA2961 SER 2045 3.5% DUE 07-20-2045
Fixed Income	378,821	392,435.31	GNMAII POOL #MA3034 SER 2045 3.5% 08-20-2045
Fixed Income	394,643	414,927.36	GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG
Fixed Income	1,329,518	1,375,937.14	GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO
Fixed Income	2,970,923	3,041,411.13	GNMAII POOL #MA4126 SER 2046 3% DUE 12-20-2046 REG
Fixed Income	437,121	455,965.45	GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG
Fixed Income	4,475,300	4,698,706.93	GNMAII POOL #MA4512 4.5% DUE 06-20-2047 REG
Fixed Income	183,587	191,558.03	GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG
Fixed Income	875,935	905,716.34	GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG
Fixed Income	982,439	1,015,728.38	GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG
Fixed Income	58,075	61,867.34	GNMAII POOL #MA4722 SER 2047 5% DUE 09-20-2047 BEO
Fixed Income	3,209,643	3,317,779.52	GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG
Fixed Income	947,000	986,586.17	GNMAII POOL #MA4901 4% 12-20-2047
Fixed Income	171,416	177,148.36	GNMAII POOL #MA5263 3.5% DUE 06-01-2048 REG
Fixed Income	3,047,728	3,159,333.04	GNMAII POOL #MA5466 4.0% 09-20-2048
Fixed Income	552,844	578,836.47	GNMAII POOL #MA5530 SER 2048 5.0% DUE 10-20-2048 REG
Fixed Income	99,790	103,865.89	GNMAII POOL #MA5931 4.0% 05-20-2049
Fixed Income	500,000	511,697.00	GOLDMAN SACHS 3.2% DUE 02-23-2023
Fixed Income	300,000	307,401.60	GOLDMAN SACHS 3.5% DUE 11-16-2026
Fixed Income	2,820,000	2,912,402.94	GOLDMAN SACHS 3.691% DUE 06-05-2028
Fixed Income	1,200,000	1,254,235.20	GOLDMAN SACHS 3.85% DUE 01-26-2027
Fixed Income	1,200,000	1,258,938.00	GOLDMAN SACHS 3.85% DUE 07-08-2024
Fixed Income	5,560,000	5,895,696.12	GOLDMAN SACHS 4.25% DUE 10-21-2025
Fixed Income	2,000,000	2,066,536.00	GOLDMAN SACHS 6 DUE 06-15-2020
Fixed Income	150,000	196,192.50	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	2,705,000	2,727,381.17	GOLDMAN SACHS FLTG RT 3.876% DUE 10-31-2022
Fixed Income	285,000	289,293.53	GOLDMAN SACHS FLTG RT 3.6355% DUE 04-23-2021
Fixed Income	930,000	960,529.11	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038
Fixed Income	1,035,000	1,059,214.86	GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG
Fixed Income	820,000	857,035.30	GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029



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Fixed Income	5,335,000	5,721,830.18	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029
Fixed Income	400,000	408,137.20	GOLDMAN SACHS GROUP INC FRN 10-28-2027
Fixed Income	10,340,000	10,617,112.00	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS VAR RT DUE 11-29-2023
Fixed Income	500,000	518,727.00	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023
Fixed Income	385,000	379,611.93	GOLDMAN SACHS GROUP INC SR NT FLTG 05-15-2026
Fixed Income	723,191	722,703.68	GOVERNMENT NATIONAL MORTGAGE ASS SER 2015-H19 CL FK ADJ RT DUE 08-20-2065
Fixed Income	611,827	595,342.34	GOVERNMENT NATL MTG ASSN REMIC SER 2012-131 CL A 1.9 02-16-2053
Fixed Income	140,000	145,001.50	GREAT PLAINS 4.85% DUE 06-01-2021
Fixed Income	1,916,419	1,919,425.54	GS MTG SECS CORP FLTG RT 2.556% DUE 02-25-2036
Fixed Income	510,000	524,867.01	GS MTG SECS TR 3.05% DUE 05-10-2049
Fixed Income	695,000	732,885.15	GS MTG SECS TR 3.506% DUE 10-10-2048
Fixed Income	385,000	411,482.61	GS MTG SECS TR 3.764% DUE 07-10-2048
Fixed Income	425,000	424,468.75	GUATEMALA REP NT 144A 4.375% DUE 06-05-2027 BEO
Fixed Income	500,000	531,875.00	GUATEMALA REP NT 144A 5.75 DUE 06-06-2022 REG
Fixed Income	290,000	304,073.99	HALLIBURTON CO 3.8% DUE 11-15-2025
Fixed Income	60,000	65,462.40	HALLIBURTON CO 5% DUE 11-15-2045
Fixed Income	85,000	101,915.51	HALLIBURTON CO MTN BOOK ENTRTRANCHE # TR00001 DTD 02/11/97 6.75 2-01-2027
Fixed Income	200,000	212,461.40	HARMAN INTL INDS INC 4.15% 05-15-2025
Fixed Income	85,000	86,187.45	HARRIS CNTY TEX MET TRAN AUTH SALES & USE TAX 6.875% 11-01-2038 BEO TAXABLE
Fixed Income	240,000	257,305.44	HARTFORD FINL SVCS GRP 5.125 15 APR 2022
Fixed Income	84,322	86,041.72	HAWAIIAN AIRLS 2013-1B PASS THRU TR 4.95 DUE 01-15-2022
Fixed Income	1,825,000	1,876,063.50	HCA INC 4.125% 06-15-2029
Fixed Income	400,000	435,775.20	HCA INC 5% DUE 03-15-2024
Fixed Income	485,000	504,264.20	HCA INC 5.125% 06-15-2039
Fixed Income	1,445,000	1,502,380.95	HCA INC 5.25% DUE 06-15-2049
Fixed Income	815,000	900,575.00	HCA INC 5.875% DUE 02-15-2026
Fixed Income	875,000	878,862.25	HCP INC 3.5% DUE 07-15-2029
Fixed Income	425,000	445,572.98	HCP INC 3.875% DUE 08-15-2024
Fixed Income	660,000	698,497.14	HCP INC 4.2 DUE 03-01-2024
Fixed Income	1,175,000	1,213,464.80	HEALTHCARE RLTY TR 3.875% DUE 05-01-2025
Fixed Income	650,000	656,692.40	HEALTHCARE TR AMER 3.5% DUE 08-01-2026
Fixed Income	145,000	160,996.40	HESS CORP 5.8% DUE 04-01-2047
Fixed Income	100,000	102,050.60	HEXCEL CORP NEW 3.95% DUE 02-15-2027
Fixed Income	50,000	34,750.00	HI-CRUSH PARTNERS 9.5% DUE 08-01-2026
Fixed Income	2,023,985	2,023,985.36	HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO
Fixed Income	124	123.56	HK offshore Chinese Yuan Renminbi - Cash
Fixed Income	165,000	177,184.76	HLTH CARE REIT INC 4.5% DUE 01-15-2024
Fixed Income	1,800,000	1,857,322.80	HLTH CARE REIT INC 4.95% DUE 01-15-2021
Fixed Income	140,000	153,324.50	HOLLYFRONTIER CORP 5.875% DUE 04-01-2026
Fixed Income	864,938	865,041.88	HOME EQUITY AST TR FLTG RT 2.466% DUE 07-25-2036
Fixed Income	201,685	201,684.65	Hong Kong dollar - Cash
Fixed Income	0	(1,034.57)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	1,100,000	1,139,330.50	HOST HOTELS & RESORTS L P 4.0% 06-15-2025
Fixed Income	200,000	210,608.00	HSBC FIN CORP 6.676% DUE 01-15-2021
Fixed Income	1,100,000	1,109,671.20	HSBC HLDGS PLC 2.95% DUE 05-25-2021
Fixed Income	700,000	737,011.80	HSBC HLDGS PLC 4.25% DUE 08-18-2025
Fixed Income	600,000	644,449.80	HSBC HLDGS PLC 4.3% DUE 03-08-2026
Fixed Income	40,000	42,366.36	HSBC HLDGS PLC 4.875% DUE 01-14-2022
Fixed Income	600,000	613,131.60	HSBC HLDGS PLC FLTG RT 3.7885% DUE 01-05-2022
Fixed Income	1,900,000	2,021,259.90	HSBC HLDGS PLC FLTG RT 4.292% DUE 09-12-2026
Fixed Income	400,000	400,316.00	HSBC HLDGS PLC SR NT FLTG RATE 05-18-2021
Fixed Income	400,000	401,065.20	HSBC HLDGS PLC SR NT FLTG RATE 05-18-2024
Fixed Income	1,100,000	1,318,358.04	HSBC HOLDINGS PLC 4.75%-FR SUB PERP EUR200000
Fixed Income	500,000	669,687.12	HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000
Fixed Income	1,287,910	1,281,804.95	HSI ASSET SECURITIZATION CORP TR SER 06-0PT4 CL 1A1 VAR RATE 03-25-2036
Fixed Income	994,081	992,025.68	HSI AST SEC CORP TR 2006 -OPT3MTG PASSTHRU CTF CL III-A-3 5.5 02-25-36 REG
Fixed Income	700,000	734,370.00	HTA GROUP LTD 9.125% DUE 03-08-2022
Fixed Income	55,000	59,064.39	HUDSON PAC PPTYS L 4.65% DUE 04-01-2029
Fixed Income	555,000	564,985.01	HUDSON PAC PPTYS L FIXED 3.95% 11-01-2027
Fixed Income	90,239	90,238.87	Hungarian forint - Cash
Fixed Income	0	(90,238.88)	Hungarian forint - Pending foreign exchange sales
Fixed Income	110,000	124,003.00	HUNGARY REP NT 5.375% DUE 03-25-2024 REG
Fixed Income	250,000	400,900.00	HUNGARY REP NT 7.625% DUE 03-29-2041 REG
Fixed Income	1,150,000	1,156,971.30	HUNTINGTON NATL BK 2.5% DUE 08-07-2022
Fixed Income	520,000	517,262.72	HYUNDAI AUTO 1.82% DUE 11-15-2022
Fixed Income	460,000	459,889.14	HYUNDAI AUTO 2.44% DUE 05-15-2024
Fixed Income	1,105,000	1,103,141.39	HYUNDAI CAP AMER 2.55% DUE 04-03-2020
Fixed Income	7,202,661	323,997.29	I/O CMO CITIGROUP COML MTG SER 2014-GC25 CL X-A FLTG RT 10-10-2047
Fixed Income	7,200,053	287,058.91	I/O CMO COMM 2014-CCRE16 MTG TR COML SR 2014-CR16 CL X-A VAR RT 04-10-2047
Fixed Income	4,816,429	221,083.74	I/O CMO COMM MORTGAGE TRUS SER 2014-UBS3 CL XA FLTG RT 06-10-2047
Fixed Income	7,538,722	293,882.02	I/O CMO GS MORTGAGE SECURITIES TRUST SER 2014-GC18 CL XA FRN 01-10-2047
Fixed Income	4,881,452	214,242.04	I/O CMO WFRBS COML MTG TR WFRBS FLTG RT SER 2014-LC14 CL XA 03-15-2047
Fixed Income	5,029,097	217,191.61	I/O COMM 2014-LC15 MTG VAR RT 1.593441 DUE 04-12-2047
Fixed Income	5,995,843	223,375.13	I/O COMM MTG TR MTG SER 2014-UBS6 CL XA FLTG RT 12-10-2047 REC
Fixed Income	1,639,182	332,398.31	I/O FEDERAL HOME LN MTG SER 4704 CL SK FLTG 07-15-2047
Fixed Income	5,205,106	375,756.62	I/O FEDERAL HOME LOAN MORTGAGE CORP SER 4610 CLS IB 3% 06-15-2041
Fixed Income	1,738,452	312,424.17	I/O FEDERAL NATIONAL MORTGAGE ASSOC SER 12-149 CL LI 4% 01-25-2043
Fixed Income	9,407	165.16	I/O FHLMC MULTICLASS 3773 CL IA 3.5% 06-15-2025
Fixed Income	1,945,337	352,709.03	I/O FHLMC MULTICLASS FHLMC #S1-3281 09-15-2043
Fixed Income	2,128,515	375,727.63	I/O FHLMC MULTICLASS FREDDIE MAC SER 4122 CLS IO 4% 10-15-2042
Fixed Income	1,005,220	206,674.23	I/O FHLMC MULTICLASS FREDDIE MAC SER 4159 CLS KS FLTG RT 01-15-2043
Fixed Income	2,227,885	386,727.37	I/O FHLMC MULTICLASS SER 004583 CL ST 05-15-2046
Fixed Income	1,621,404	352,747.70	I/O FHLMC MULTICLASS SER 004623 CL MS 10-15-2046
Fixed Income	2,008,338	347,532.80	I/O FHLMC MULTICLASS SER 4073 CL SB FLT RT 07-15-2042
Fixed Income	336,579	53,637.27	I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037
Fixed Income	1,085,000	1,135,197.53	I/O FNMA POOL #AN6553 3.17% 05-01-2031
Fixed Income	2,715,000	2,972,197.38	I/O FNMA POOL #BL1460 3.74% 02-01-2029
Fixed Income	2,383,464	178,990.97	I/O FNMA REMIC SER 12-114 CLS HS FLTG I/O 03-25-204C
Fixed Income	1,951,728	365,921.64	I/O FNMA REMIC SER 14-90 CL SA FRN 01-25-2045

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Fixed Income	2,010,854	379,174.65	I/O FNMA REMIC TR 2012-70 CL-HS VAR RATE07-25-2042 REG
Fixed Income	917,807	74,015.64	I/O FNMA REMIC TR 2013-17 CL-TI 3% 03-25-2028 REG
Fixed Income	1,500,449	265,720.58	I/O FNMA REMIC TR 2016-3 CL-IP 02-25-2046
Fixed Income	1,691,285	362,660.49	I/O GNMA 2016-91 REMIC PASSTHRU CTF CL NS FLTG RT 07-20-2046
Fixed Income	832,922	105,055.61	I/O GNMA REMIC SER 2009-66 CL XS FLT RT 07-16-2035
Fixed Income	969,359	89,170.37	I/O GNMA REMIC SER 2009-8 CL PS FLTG DUE08-16-2038
Fixed Income	2,068,259	383,304.28	I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-203E
Fixed Income	6,742,877	277,287.34	I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047
Fixed Income	0	5,217.12	ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0HWO3
Fixed Income	0	1,061.82	ICE_CDS SBSIUS33 20/12/2019 SELL DEUTSCHE BANK AG 0.181 SWPC0ISZ6
Fixed Income	0	71,432.06	ICE_CDS WFBUS6S 06/20/2023 SELL VERIZON COMMUNICATIONS SWPC0GRN3
Fixed Income	0	9,999.48	ICE_CDS WFBUS6S 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0HWO3
Fixed Income	0	558,859.68	ICE_CD X CITIUS33 20/12/2023 SELL CDX31
Fixed Income	0	(149,977.92)	ICE_CD X SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94
Fixed Income	0	477,051.87	ICE_CD X SBSIUS33 12/20/2022 SELL CDX.NA.HY.29 Z92DT70Z0
Fixed Income	0	(152,539.20)	ICE_CD X WFBUS6S 06/20/2024 BUY CDX.NA.HY.32 SWPC0IOG3
Fixed Income	0	(56,328.55)	ICE_CD X WFBUS6S 12/20/2023 BUY CDX.NA.HY.31 SWPC0HF15
Fixed Income	200,000	231,385.03	IHO WERWALTUNGS GMBH 3.75% 15/09/2026
Fixed Income	470,000	504,122.00	IHS MARKIT LTD 4.75% DUE 02-15-2025
Fixed Income	650,000	710,073.00	IHS MARKIT LTD 4.75% DUE 08-01-2028
Fixed Income	100,000	108,452.00	ILLINOIS ST 6.15% 03-01-2025 BEO TAXABLE
Fixed Income	135,000	159,686.10	ILLINOIS ST 7.1% 07-01-2035 BEO TAXABLE
Fixed Income	520,000	584,685.40	IN MICH PWR CO 4.55% DUE 03-15-2046
Fixed Income	0	130,310.73	Indian rupee - Pending foreign exchange purchases
Fixed Income	310,000	317,130.00	INDONESIA REP SR NT 144A 3.7% DUE 01-08-2022 REG
Fixed Income	200,000	213,663.80	INDONESIA REP SR NT 144A 4.35% DUE 01-08-2027 REG
Fixed Income	0	-	Indonesian rupiah - Cash
Fixed Income	1,200,000	1,267,658.40	ING GROEP N V 4.1% DUE 10-02-2023
Fixed Income	40,000	41,310.80	INGERSOLL-RAND 3.5% DUE 03-21-2026
Fixed Income	100,000	102,201.80	INGRAM MICRO INC STEP CPN 5.45% DUE 12-15-2024
Fixed Income	9,695,000	9,728,476.84	INTEL CORP FLTG RT 2.531% DUE 05-11-2022
Fixed Income	1,565,000	1,591,675.43	INTERNATIONAL BUSINESS MACHS CORP 2.85% 05-13-2022 REG
Fixed Income	1,275,000	1,321,681.58	INTERNATIONAL BUSINESS MACHS CORP 3.3% 05-15-2026 REG
Fixed Income	1,355,000	1,447,527.53	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039
Fixed Income	555,000	597,985.31	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG
Fixed Income	50,000	50,214.00	INTERNATIONAL FINANCE CORP TRANCHE # TR 00218 VAR RT DUE 12-15-2021 REG
Fixed Income	650,000	711,912.50	INTERNATIONAL TRANSMISSION CO 4.625% DUE 08-15-2043
Fixed Income	450,000	491,759.55	INTL FLAVORS & 4.45% DUE 09-26-2028
Fixed Income	820,000	910,828.12	INTL FLAVORS & 5% DUE 09-26-2048
Fixed Income	50,000	54,467.05	INTL LEASE FIN 5.875% DUE 08-15-2022
Fixed Income	500,000	507,125.00	INVERSIONES FIXED 8.25% DUE 07-28-2022
Fixed Income	1,700,000	1,710,266.30	IPALCO ENTERPRISES 3.45% DUE 07-15-2020
Fixed Income	-207,200,000	-	IR FLR USD 1.0%/3MLIBOR GSCMUS33 08-15-2019 317526044
Fixed Income	103,600,000	-	IR FLR USD 1.625%/3MLIBOR GSCMUS33 08-15-2019 3175RWDI5
Fixed Income	-7,300,000	(5.84)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	-8,600,000	(6.02)	IR FLR USD 215.949%/CPURN DEUTGB2L 03-10-2020 317512KA8
Fixed Income	-23,900,000	(16.73)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	1,310,000	1,857,361.20	IRELAND(REP OF) 2% SNR 18/02/2045 EURO.01
Fixed Income	245,000	276,222.80	ISRAEL CHEMICALS L 6.375% BDS 31/05/38 USD1000
Fixed Income	150,000	203,756.10	ISRAEL(STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG
Fixed Income	145,000	163,916.99	ITALY REP DEB DTD 09/27/1993 6.875% DUE 09-27-2023 REG
Fixed Income	20,000	19,970.66	J P MORGAN CHASE & CO 2.295% 08-15-2021
Fixed Income	750,000	763,053.75	J P MORGAN CHASE 3.4986% DUE 04-15-2046
Fixed Income	629,777	628,733.62	J P MORGAN MTG TR 2.807% DUE 04-25-2046
Fixed Income	378,818	389,260.82	J P MORGAN MTG TR 2004-A5 CL 4A4 FLT RT DUE 12-25-2034
Fixed Income	223,898	226,481.59	J P MORGAN MTG TR VAR DUE 12-25-2048
Fixed Income	2,900,000	2,890,702.60	JAPAN FIN ORGANIZATION FOR MUNICIPALITIEGLOBAL NT 144A 2.125% DUE 10-25-2023 BEO
Fixed Income	1,234,739	1,234,739.42	Japanese yen - Cash
Fixed Income	1,910,319	1,910,318.99	Japanese yen - Cash Collateral Due to/from CCP Broker
Fixed Income	-113	(113.21)	Japanese yen - Cash Collateral Held at Broker
Fixed Income	0	4,700,769.37	Japanese yen - Pending foreign exchange purchases:
Fixed Income	0	(8,762,515.54)	Japanese yen - Pending foreign exchange sales:
Fixed Income	0	(1,223,947.58)	Japanese yen - Pending trade purchases:
Fixed Income	0	660,819.06	Japanese yen - Pending trade sales:
Fixed Income	4,592,634	4,592,634.28	Japanese yen - Variation Margin
Fixed Income	645,000	665,507.13	JEFFERIES GROUP LLC 4.85% 01-15-2027
Fixed Income	701,960	731,360.79	JGWPT XXXII LLC 144A SERIES 2014-2A CLS A 3.61 01-17-2073
Fixed Income	575,000	613,657.83	JPMBB COML MTG 3.7697% DUE 12-15-2048
Fixed Income	990,000	1,056,535.92	JPMBB COML MTG 4.4196% DUE 11-15-2045
Fixed Income	350,000	374,575.95	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST SER 2015-C30 CL AS07-15-2048
Fixed Income	275,000	294,204.08	JPMCC COML MTG 3.5855% DUE 03-15-2050
Fixed Income	100,000	101,077.60	JPMCC COML MTG SECS TR SER 2016-JP3 CL AS 3.144% 08-15-2049
Fixed Income	220,000	227,462.18	JPMDB COML MTG 3.1439% DUE 06-15-2049
Fixed Income	607,800	605,978.19	JPMDB COML MTG SECS TR SR 2017-C7 CL A1 2.0808% 10-15-205C
Fixed Income	1,300,000	1,303,507.40	JPMORGAN CHASE & 2.4% DUE 06-07-2021
Fixed Income	1,900,000	1,953,764.30	JPMORGAN CHASE & 3.22% DUE 03-01-2025
Fixed Income	1,025,000	1,059,269.85	JPMORGAN CHASE & 3.3% DUE 04-01-2026
Fixed Income	2,200,000	2,307,263.20	JPMORGAN CHASE & 3.797% DUE 07-23-2024
Fixed Income	620,000	649,899.50	JPMORGAN CHASE & 3.882% DUE 07-24-2038
Fixed Income	60,000	64,173.72	JPMORGAN CHASE & 4.125% DUE 12-15-2026
Fixed Income	40,000	42,053.36	JPMORGAN CHASE & CO 3.875 09-10-2024
Fixed Income	400,000	433,222.40	JPMORGAN CHASE & CO 4.25% 10-01-2027
Fixed Income	20,000	22,300.76	JPMORGAN CHASE & CO 4.452% 12-05-2028
Fixed Income	50,000	63,638.95	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000
Fixed Income	140,000	177,857.40	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG
Fixed Income	610,000	639,459.95	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049
Fixed Income	215,000	214,883.90	JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO
Fixed Income	2,700,000	3,725,487.00	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO
Fixed Income	5,035,000	5,240,926.47	JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG

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Fixed Income	2,600,000	2,645,988.80	JPMORGAN CHASE & CO NT FLTG RATE DUE 03-01-2021/02-01-2021 REG
Fixed Income	100,000	96,875.00	JPMORGAN CHASE & FIXED 4.625% DUE 12-31-2040
Fixed Income	3,875,000	3,886,466.13	JPMORGAN CHASE & FLTG RT 3.14938% DUE 07-23-2024
Fixed Income	7,385,000	7,496,624.28	JPMORGAN CHASE & FLTG RT 3.51275% DUE 10-24-2023
Fixed Income	1,360,000	1,445,395.76	JPMORGAN CHASE & FLTG RT 4.023% DUE 12-05-2024
Fixed Income	1,605,000	1,754,846.01	JPMORGAN CHASE & FLTG RT 4.203% DUE 07-23-2029
Fixed Income	160,000	170,854.88	JPMORGAN CHASE 3.9% 07-15-2025
Fixed Income	572,640	-	KAF KAERTNER AUS (CHF) 0.0% 01/01/2023
Fixed Income	300,000	294,165.00	KANSAS CITY SOUTHN 3.125% DUE 06-01-2026
Fixed Income	200,000	226,036.00	KAZAKHSTAN REP NT 144A 5.125% DUE 07-21-2025 BEO
Fixed Income	50,000	50,617.50	KENT WASH SPL EVENTS CTR PUB FACS DIST REV 5.654% 12-01-2019 BEO TAXABLE
Fixed Income	580,000	608,928.66	KEURIG DR PEPPER 4.057% DUE 05-25-2023
Fixed Income	610,000	637,748.90	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	115,000	135,663.20	KEYSPAN CORP 5.875% DUE 04-01-2033
Fixed Income	200,000	203,659.20	KIMCO RLTY CORP 3.3% DUE 02-01-2025
Fixed Income	80,000	85,153.04	KINDER MORGAN 4.25% DUE 09-01-2024
Fixed Income	2,000,000	2,475,622.00	KINDER MORGAN 6.55% DUE 09-15-2040
Fixed Income	75,000	79,220.03	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042
Fixed Income	865,000	927,119.11	KINDER MORGAN INC 4.3% 03-01-2028
Fixed Income	470,000	543,849.69	KINDER MORGAN INC 5.55% DUE 06-01-2045
Fixed Income	300,000	307,236.00	KING STREET FUNDING TRUST 3.125% 04-18-2024
Fixed Income	280,000	289,922.92	KLA CORP 4.125% DUE 11-01-2021
Fixed Income	110,000	110,192.94	KOHL'S CORP 5.55% DUE 07-17-2045
Fixed Income	500,000	526,514.50	KOREA FIN CORP 4.625% DUE 11-16-2021
Fixed Income	250,000	250,290.00	KOREA HSG FIN CORP COVERED BD 144A 2.5% DUE 11-15-2020 BEO
Fixed Income	600,000	604,500.00	KOSMOS ENERGY LTD 7.125% 144A 04-04-2026
Fixed Income	500,000	520,410.00	KRAFT HEINZ FOODS 3.95% DUE 07-15-2025
Fixed Income	580,000	551,069.02	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046
Fixed Income	2,075,000	2,232,708.30	KRAFT HEINZ FOODS 4.625% DUE 01-30-2029
Fixed Income	40,000	40,456.28	KROGER CO 2.95% DUE 11-01-2021
Fixed Income	560,000	620,450.32	KROGER CO 5.4% DUE 01-15-2049
Fixed Income	400,000	416,692.00	KUNLUN ENERGY CO 3.75% DUE 05-13-2025
Fixed Income	1,900,000	1,925,577.80	KUWAIT ST NT 144A 2.75% DUE 03-20-2022 BEO
Fixed Income	900,000	958,005.00	KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO
Fixed Income	40,000	41,870.32	L3 TECHNOLOGIES 3.85% DUE 12-15-2026
Fixed Income	820,000	895,523.64	L3 TECHNOLOGIES 4.4% DUE 06-15-2028
Fixed Income	50,000	51,714.30	LAB CORP AMER 3.6% DUE 02-01-2025
Fixed Income	180,000	183,506.22	LABORATORY CORP AMER HLDGS 3.25% 09-01-2024
Fixed Income	15,000	15,996.83	LAM RESH CORP FIXED 4% 03-15-2029 REG
Fixed Income	650,000	668,694.00	LATAM AIRLS GROUP 7.25% DUE 06-09-2020
Fixed Income	1,200,000	1,247,229.60	LAZARD GROUP LLC 3.75% DUE 02-13-2025
Fixed Income	0	617,848.26	LCH_IRS LCH_WFBIUSD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11
Fixed Income	0	113,014.40	LCH_IRS LCH_WFBIUSD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	0	(49,830.30)	LCH_IRS LCH_WFBIUSD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9
Fixed Income	0	(1,137,274.08)	LCH_IRS SBSIUS33 06/20/2028 USD P 2.25% / R 3MLIBOR SWU00NBNS
Fixed Income	0	(167,206.44)	LCH_IRS SBSIUS33 18/09/2024 GBP P 1.25% / R 6MLIBOR SWU00SZ1
Fixed Income	0	(262,499.58)	LCH_IRS SBSIUS33 18/09/2029 GBP P 1.5% / R 6MLIBOR SWU00T012
Fixed Income	0	(470,331.39)	LCH_IRS SBSIUS33 20/03/2038 JPY P 0.75% / R 6MLIBOR SWU00MXC7
Fixed Income	0	(695,943.84)	LCH_IRS WFBIUS6S 06/20/2028 USD P 2.25% / R 3MLIBOR SWU00NBNS
Fixed Income	0	(1,071,836.15)	LCH_IRS WFBIUS6S 18/09/2024 GBP P 1.25% / R 6MLIBOR SWU00SZ1
Fixed Income	0	(610,423.18)	LCH_IRS WFBIUS6S 20/03/2029 JPY P 0.45% / R 6MLIBOR SWU00KX11
Fixed Income	0	(76,729.95)	LCH_IRS WFBIUS6S 21/03/2028 JPY P 0.3% / R 6MLIBOR SWU00NTU0
Fixed Income	0	48,837.06	LCH_RPI WFBIUS6S 15/10/2033 GBP P RPI / R 3.579% SWU0TY838
Fixed Income	100,000	98,986.50	LEAR CORP 3.8% DUE 09-15-2027
Fixed Income	11	11.44	LEHMAN XS TR SER 2006-18N MTG PASSTHRU CTF CL A5A 12-25-2036/07-25-2019 REG
Fixed Income	619,603	589,000.86	LEHMAN XS TR SER FLTG RT 2.491% DUE 08-25-2046
Fixed Income	735,000	745,761.87	LG&E & KU ENERGY LLC 3.75 DUE 11-15-2020
Fixed Income	120,000	119,916.24	LIBERTY PPTY LTD 3.25% DUE 10-01-2026
Fixed Income	170,000	214,324.10	LITTON INDS INC 7.75% DUE 03-15-2026
Fixed Income	2,500,000	3,471,932.06	LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000
Fixed Income	400,000	578,736.42	LLOYDS BANKING GP 7.875%-FRN PERP GBP200000
Fixed Income	2,100,000	2,105,840.10	LLOYDS BK CORP MKTS PLC NY BRH INST FLTGR 09-24-2018 DUE 9-24-2020
Fixed Income	815,000	827,749.05	LLOYDS BK PLC 3.3% DUE 05-07-2021
Fixed Income	600,000	626,308.80	LLOYDS BKG GROUP 4.05% DUE 08-16-2023
Fixed Income	1,100,000	1,171,123.80	LLOYDS BKG GROUP 4.45% DUE 05-08-2025
Fixed Income	550,000	550,913.55	LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023
Fixed Income	1,470,078	1,476,542.33	LONG BEACH MTG LN FLTG RT 3.166% DUE 10-25-2034
Fixed Income	51,022	49,988.71	LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG
Fixed Income	50,000	64,647.00	LONG ISLAND PWR AUTH N Y ELEC SYS REV 5.85% 05-01-2041 BEO TAXABLE
Fixed Income	110,000	158,383.50	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.68% 08-01-2036 BEO TAXABLE
Fixed Income	80,000	126,635.20	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE
Fixed Income	120,000	182,871.60	LOS ANGELES CALIF DEPT ARPTS ARPT REV 7.053 05-15-2040 BEO TAXABLE
Fixed Income	20,000	20,892.20	LOS ANGELES CALIF DEPT WTR & PWR REV 7.003% 07-01-2041 BEO TAXABLE
Fixed Income	150,000	205,833.00	LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.488% 08-01-2033 BEO TAXABLE
Fixed Income	250,000	390,492.50	LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE
Fixed Income	90,000	93,971.79	LOWES COS INC 3.65% DUE 04-05-2029
Fixed Income	605,000	649,517.11	LOWES COS INC FIXED 4.55% 04-05-2049
Fixed Income	165,000	167,906.48	MACYS RETAIL HLDGS 3.875 DUE 01-15-2022
Fixed Income	90,000	94,207.05	MAGNA INTL INC 3.625% DUE 06-15-2024
Fixed Income	1,140	1,140.23	Malaysian ringgit - Cash
Fixed Income	2,110,000	2,205,891.06	MAN PROV CDA DEB 3.05 DUE 05-14-2024 REG
Fixed Income	240,000	244,789.68	MANULIFE FINL CORP 4.061% DUE 02-24-2032
Fixed Income	140,000	140,644.00	MARATHON OIL CORP 2.8% DUE 11-01-2022
Fixed Income	1,115,000	1,183,038.42	MARATHON OIL CORP 4.4% DUE 07-15-2027
Fixed Income	80,000	89,118.00	MARATHON OIL CORP 5.2% DUE 06-01-2045
Fixed Income	220,000	276,584.00	MARATHON OIL CORP 6.8% DUE 03-15-2032
Fixed Income	130,000	142,025.52	MARATHON PETE CORP 5.125% 05-22-2019
Fixed Income	265,000	274,309.45	MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024
Fixed Income	100,000	130,280.83	MARKS & SPENCER 3% SNR EMTN 08/12/2023 GBP

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Fixed Income	600,000	839,665.12	MARKS & SPENCERS BNDS 6.125% 06/12/2021
Fixed Income	1,100,000	1,113,954.60	MARRIOTT INTL INC 3.125% DUE 10-15-2021
Fixed Income	40,000	48,862.40	MASSACHUSETTS ST PORT AUTH SPL FACS REV 6.202% 07-01-2031 BEO TAXABLE
Fixed Income	510,000	514,676.19	MCCORMICK & CO INC 2.7% DUE 08-15-2022
Fixed Income	400,000	398,256.00	MEDCO PLATINUM RD 6.75% DUE 01-30-2025
Fixed Income	221,294	219,970.30	MERRILL LYNCH MTG INVS INC 2004-CB6 MTG PASSTHRU CTF CL M-1 07-25-2035 REC
Fixed Income	1,120,000	1,155,444.64	METLIFE INC 3% DUE 03-01-2025
Fixed Income	115,000	158,542.57	METLIFE INC 6.375% DUE 06-15-2034
Fixed Income	110,000	149,842.44	METLIFE INC 6.5% DUE 12-15-2032
Fixed Income	90,000	137,799.00	METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE
Fixed Income	5,000	6,501.40	METROPOLITAN TRANSN AUTH N Y REV 6.587% 11-15-2030 BEO TAXABLE
Fixed Income	165,000	230,630.40	METROPOLITAN TRANSN AUTH N Y REV 6.687% 11-15-2040 BEO TAXABLE
Fixed Income	35,000	45,986.50	METROPOLITAN TRANSN AUTH N Y REV 6.734% 11-15-2030 BEO TAXABLE
Fixed Income	25,000	39,626.50	METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE
Fixed Income	15,000	15,687.45	METROPOLITAN WTR DIST SOUTH CALIF WTRWKS REV 6.947% 07-01-2040 BEO TAXABLE
Fixed Income	55,000	282,411.19	MEX BONOS DESARR FIX RT 5.0% DUE 11/12/2019
Fixed Income	19,500	99,672.88	MEX BONOS DESARR FIX RT 6.5% 10/06/2021
Fixed Income	166,909	166,908.74	Mexican peso - Cash
Fixed Income	0		Mexican peso - Cash (externally held)
Fixed Income	100,257	100,256.86	Mexican peso - Cash Collateral Due to/from CCP Broker
Fixed Income	0	734,078.20	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	(3,601,048.96)	Mexican peso - Pending foreign exchange sales
Fixed Income	535,000	560,787.00	MEXICO(UNITED MEXICAN STATES) 4.15% DUE 03-28-2027
Fixed Income	875,624	8,703,702.14	MFO METROPOLITAN WEST FDS FLOATING RATE INCOME FD CL I
Fixed Income	20,477,069	260,673,087.35	MFO PIMCO PAPS ASSET BACKED SECURITIES
Fixed Income	565,517	5,661,386.96	MFO PIMCO SHORT TERM FLOATING NAV II
Fixed Income	100,000	104,500.00	MGM RESORTS INTL 6.75 DUE 10-01-2020
Fixed Income	75,000	76,842.00	MIAMI-DADE CNTY FLA SPL OBLIG 6.743% 04-01-2040 BEO TAXABLE
Fixed Income	1,395,000	1,420,034.67	MICROCHIP TECH INC FIXED 3.922% DUE 06-01-2021
Fixed Income	60,000	63,595.26	MICRON TECHNOLOGY INC 5.327% 02-06-2029
Fixed Income	65,000	74,162.47	MICROSOFT CORP 4.1% DUE 02-06-2037
Fixed Income	285,000	349,257.24	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043
Fixed Income	650,000	657,190.30	MINEJESA CAP BV 4.625% DUE 08-10-2030
Fixed Income	180,000	222,507.00	MISSOURI ST HWYS & TRANSN COMMN ST RD REV 5.445% 05-01-2033 BEO TAXABLE
Fixed Income	435,000	439,995.98	MIZUHO FINL GROUP 2.953% DUE 02-28-2022
Fixed Income	405,000	408,362.72	MIZUHO FINL GROUP FLTGT RT 3.46063% DUE 02-28-2022
Fixed Income	1,700,000	1,780,134.60	MIZUHO FINL GROUP FLTGT RT 3.922% DUE 09-11-2024
Fixed Income	805,000	809,590.92	MIZUHO FINL GROUP INC SR NT FLTGT RATE DUE 09-11-2022 REG
Fixed Income	600,000	607,776.00	MMK INTL CAP 4.375% DUE 06-13-2024
Fixed Income	100,000	103,000.00	MOBILE MINI INC 5.875% DUE 07-01-2024
Fixed Income	100,000	103,311.10	MOLEX ELECTR 3.9% DUE 04-15-2025
Fixed Income	125,000	119,330.75	MOLSON COORS 4.2% DUE 07-15-2046
Fixed Income	985,000	986,845.89	MORGAN STANLEY 2.5% DUE 04-21-2021
Fixed Income	400,000	409,026.80	MORGAN STANLEY 3.125% DUE 01-23-2023
Fixed Income	1,550,000	1,626,780.80	MORGAN STANLEY 3.625% DUE 01-20-2027
Fixed Income	1,300,000	1,355,281.20	MORGAN STANLEY 3.737% DUE 04-24-2024
Fixed Income	20,000	20,892.36	MORGAN STANLEY 3.75% DUE 02-25-2023
Fixed Income	6,745,000	7,076,456.05	MORGAN STANLEY 3.772% DUE 01-24-2029
Fixed Income	620,000	659,067.44	MORGAN STANLEY 3.875% DUE 01-27-2026
Fixed Income	400,000	423,942.00	MORGAN STANLEY 3.875% DUE 04-29-2024
Fixed Income	1,015,000	1,087,171.58	MORGAN STANLEY 4% DUE 07-23-2025
Fixed Income	575,000	636,099.50	MORGAN STANLEY 4.431% 01-23-2030
Fixed Income	50,000	53,508.35	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	782,000	865,733.43	MORGAN STANLEY 5% DUE 11-24-2025
Fixed Income	100,000	106,246.30	MORGAN STANLEY 5.5% DUE 07-28-2021
Fixed Income	2,055,000	2,868,576.56	MORGAN STANLEY 6.375% DUE 07-24-2042
Fixed Income	775,044	779,487.54	MORGAN STANLEY ABS CAP I INC 2005-WMC3 CL M-4 VAR RT 03-25-2035 REG
Fixed Income	1,329,488	1,332,780.09	MORGAN STANLEY ABS CAP I INC SER 2005-HE2 CL M-1 FLTGT RT 1-25-2035 REG
Fixed Income	665,000	683,909.94	MORGAN STANLEY BK 3.326% DUE 12-15-2047
Fixed Income	1,500,000	1,571,841.00	MORGAN STANLEY BK 3.372% DUE 10-15-2048
Fixed Income	730,000	781,256.95	MORGAN STANLEY BK FLTGT RT 3.72% DUE 12-15-2049
Fixed Income	2,767,901	2,734,118.48	MORGAN STANLEY CAP I INC 2006-HE1 CL A-401-25-2036 REG
Fixed Income	800,000	854,112.00	MORGAN STANLEY CAP I TR 2015-MS1 CL A-4 3.779 05-15-2048 REC
Fixed Income	100,000	101,794.60	MORGAN STANLEY FLTGT RT 3.67763% DUE 04-21-2021
Fixed Income	8,785,000	8,953,057.05	MORGAN STANLEY MORGAN STANLEY DUE 10-24-2023/10-24-2022 REG
Fixed Income	510,000	532,312.50	MOROCCO KINGDOM NT 144A 4.25% DUE 12-11-2022 REG
Fixed Income	100,000	103,355.80	MOSAIC CO NEW FIXED 4.05% DUE 11-15-2027
Fixed Income	1,450,000	1,463,931.60	MPLX LP 4.5% 04-15-2038
Fixed Income	110,000	116,681.29	MPLX LP 4.5% DUE 07-15-2023
Fixed Income	330,000	342,012.00	MURPHY OIL CORP 5.75% DUE 08-15-2025
Fixed Income	70,000	73,500.00	MURPHY OIL CORP 6.875% DUE 08-15-2024
Fixed Income	400,000	392,275.60	MYLAN INC FORMERLY FIXED 4.55% DUE 04-15-2028
Fixed Income	100,000	96,698.90	MYLAN N V FIXED 3.95% DUE 06-15-2026
Fixed Income	1,200,000	1,307,760.00	MYRIAD INTL HLDGS 5.5% DUE 07-21-2025
Fixed Income	350,000	463,365.35	N SHORE LONG IS 6.15% DUE 11-01-2043
Fixed Income	150,000	189,480.00	N J ECON DEV AUTH ST PENSION FDG REV SER A 7.425 BD 2-15-29 BEO TXBL
Fixed Income	300,000	300,924.00	NAMIBIA REP ACTING THRU MINISTRY FIN NT 144A 5.25% DUE 10-29-2025 BEO
Fixed Income	1,025,000	888,041.55	NATIONAL OILWELL VARCO I 3.95 12/1/42
Fixed Income	1,325,840	1,322,741.68	NATIONSTAR HOME FLTGT RT 2.546% DUE 09-25-2036
Fixed Income	900,000	939,528.00	NATIONWIDE BLDG FLTGT RT 4.363% DUE 08-01-2024
Fixed Income	3,500	674,292.39	NATIONWIDE BUILDING SOCIETY VAR RT 29/06/2049
Fixed Income	350,000	509,417.30	NATL RURAL UTILS 8% DUE 03-01-2032
Fixed Income	1,445,136	1,422,801.58	NAVIENT STUDENT LN SER 2014-2 CL A FLTGT 03-25-2043
Fixed Income	1,436,492	1,415,487.49	NAVIENT STUDENT LN TR 2014-3 STUDENT LN BACKED NT CL A FLTGT RATE 03-25-2083 REG
Fixed Income	75,000	76,610.18	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023
Fixed Income	80,000	81,442.72	NETAPP INC 3.3% 09-29-2024
Fixed Income	750,000	750,007.50	NEUQUEN PROV ARGENTINA SECND NT SER 1 TRANCHE 1 144A 8.625% DUE 05-12-2028 BEO
Fixed Income	5,320	5,320.19	New Israeli shekel - Cash
Fixed Income	0	59,475.67	New Israeli shekel - Pending foreign exchange purchases

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Fixed Income	0	(116,072.18) New Israeli shekel - Pending foreign exchange sales
Fixed Income	0	(59,475.67) New Israeli shekel - Pending trade purchases
Fixed Income	0	116,072.18 New Israeli shekel - Pending trade sales
Fixed Income	15,000	15,448.05 NEW JERSEY ECONOMIC DEV AUTH REV 6.425% 12-15-2035 BEO TAXABLE
Fixed Income	260,000	270,626.20 NEW JERSEY ST TRANSN TR FD AUTH 6.104% 12-15-2028 BEO TAXABLE
Fixed Income	80,000	80,183.20 NEW JERSEY ST TRANSN TR FD AUTH 6.875% 12-15-2039 BEO TAXABLE
Fixed Income	436,832	436,831.98 New Taiwan dollar - Cash
Fixed Income	0	(3,115,133.27) New Taiwan dollar - Pending foreign exchange sales
Fixed Income	0	(436,827.16) New Taiwan dollar - Pending trade purchases
Fixed Income	0	10,225.43 New Taiwan dollar - Pending trade sales
Fixed Income	60,000	60,486.00 NEW YORK N Y 5.676% 10-01-2034 BEO TAXABLE
Fixed Income	15,000	15,638.25 NEW YORK N Y 5.817% 10-01-2031 BEO TAXABLE
Fixed Income	450,000	464,098.50 NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE
Fixed Income	40,000	41,526.40 NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 6.452% 06-15-2041 REG
Fixed Income	1,550,000	1,659,802.00 NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.55% 08-01-2028 BEO TAXABLE
Fixed Income	150,000	177,445.50 NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.267% 05-01-2027 BEO TAXABLE
Fixed Income	280,000	293,171.20 NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.932 11-01-2036 BEO TAXABLE
Fixed Income	160,000	162,680.00 NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 6.385% DUE 12-01-2029 REG TAXABLE
Fixed Income	1,400,000	1,689,296.00 NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE
Fixed Income	110,000	125,243.80 NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE
Fixed Income	50,000	62,773.00 NEW YORK ST URBAN DEV CORP REV 5.838% 03-15-2040 BEO TAXABLE
Fixed Income	126,382	126,381.75 New Zealand dollar - Cash
Fixed Income	35,609	35,608.87 New Zealand dollar - Variation Margin
Fixed Income	3,400,000	3,449,925.60 NEWELL BRANDS INC 3.85% DUE 04-01-2023
Fixed Income	785,000	860,180.24 NEWFIELD EXPL CO 5.375% DUE 01-01-2026
Fixed Income	1,675,621	2,017,832.55 NEWGATE FUND.PLC FRN MBKD 12/2050 GBP 'A3A'
Fixed Income	820,000	917,518.50 NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG
Fixed Income	245,000	354,933.95 NEWPORT BEACH CALIF CTFS PARTN 7.168% 07-01-2040 BEO TAXABLE
Fixed Income	2,700,000	2,699,019.90 NEXTERA ENERGY CAP HLDGS INC DEB FLTG DUE 05-04-2021 REG
Fixed Income	1,115,000	1,150,613.10 NOBLE ENERGY INC 4.15% DUE 12-15-2021
Fixed Income	280,000	283,242.68 NORTHEAST UTILS 2.8% DUE 05-01-2023
Fixed Income	0	(661,621,644.82) Northern Trust operating cash
Fixed Income	935,000	959,386.67 NORTHROP GRUMMAN 3.2% DUE 02-01-2027
Fixed Income	820,000	841,752.96 NORTHROP GRUMMAN 3.25% DUE 01-15-2028
Fixed Income	445,000	474,709.09 NORTHROP GRUMMAN 4.03% DUE 10-15-2047
Fixed Income	3,198	3,198.41 Norwegian krone - Cash
Fixed Income	225,000	263,781.23 NOVA SCOTIA PROV 8.25% DUE 07-30-2022
Fixed Income	494,532	493,939.83 NOVASTAR MTG FDG FLTG RT 2.941% DUE 01-25-2036
Fixed Income	50,000	51,387.45 NXP B V / NXP FDG 3.875% DUE 06-18-2026
Fixed Income	45,000	46,767.15 NY N Y CY MUN FIN AUTH WTR& TAXABLE 2ND GEN SER EE 6.491 6-15-2042 BEO TAXABLE
Fixed Income	370,000	390,823.60 NY N Y CY MUN WTR FIN AUTH WTR & TAXA-2ND GEN RESOL 6.282 06-15-2042
Fixed Income	745,000	790,005.45 NY N Y TAXABLE-BUILD AMER BDS-F-1 6.646 DUE 12-01-2031/12-01-2020 BEC
Fixed Income	300,000	314,606.70 O REILLY 3.9% DUE 06-01-2029
Fixed Income	100,000	99,000.00 OCEANEERING INTL 6% DUE 02-01-2028
Fixed Income	400,000	409,475.20 OCP S A 4.5% DUE 10-22-2025
Fixed Income	400,000	25,400.00 ODEBRECHT FIN LTD 0% DUE 06-26-2042
Fixed Income	100,000	96,486.00 OIL INS LTD OIL INS LTD DUE 12-29-2049/06-29-2011 BEC
Fixed Income	95,000	107,748.05 OKLAHOMA CITY OKLA ARPT TRUST 6.86% 07-01-2043 BEO TAXABLE
Fixed Income	325,000	305,116.50 OMAN SULTANATE 5.375% DUE 03-08-2027
Fixed Income	225,000	194,069.70 OMAN SULTANATE 6.5% DUE 03-08-2047
Fixed Income	100,000	104,568.30 OMEGA HEALTHCARE 4.5% DUE 04-01-2027
Fixed Income	305,000	312,005.85 OMNICOM GROUP INC 3.6% DUE 04-15-2026
Fixed Income	1,600,000	1,660,304.00 ONCOR ELEC 5.75% DUE 09-30-2020
Fixed Income	1,800,000	1,923,769.80 ONEOK INC NEW 4.35% 03-15-2029
Fixed Income	800,000	868,393.60 ONEOK INC NEW 4.55% DUE 07-15-2028
Fixed Income	8,000,000	8,113,672.00 ONTARIO PROV CDA BD 2.45% DUE 06-29-2022REG
Fixed Income	100,000	99,829.80 ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	40,000	47,439.20 OR SCH BRDS ASSN TAXABLE-PENSION-SER B 5.55 DUE 06-30-2028 BEO
Fixed Income	50,000	60,278.00 OR SCH BRDS ASSN TAXABLE-PENSION-SER B 5.68 DUE 06-30-2028 REG TAXABLE
Fixed Income	100,000	100,457.40 ORACLE CORP 2.65% DUE 07-15-2026
Fixed Income	160,000	164,984.00 OREGON ST DEPT ADMINISTRATIVE SVCS CTFS PARTN 6.18% 05-01-2035 BEO TAXABLE
Fixed Income	-150,000	(150,000.00) OTC DER CASH COLL PAY TO DEUTSCHE
Fixed Income	300,000	300,000.00 OTC DER CASH COLL REC FROM DEUTSCHE
Fixed Income	492,000	492,000.00 OTC DER CASH COLL RECEI FROM CITIBANK
Fixed Income	-270,000	(270,000.00) OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	-270,000	(270,000.00) OTC DERIVATIVE CASH COLL PAY TO HSBC
Fixed Income	100,000	100,000.00 OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER
Fixed Income	345,000	345,000.00 OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK
Fixed Income	290,000	290,000.00 OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL
Fixed Income	100,000	100,000.00 OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA
Fixed Income	130,000	130,000.00 OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED
Fixed Income	650,000	650,000.00 OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33
Fixed Income	100,000	102,159.70 OVERSEAS PRIVATE INV COR ZERO CPN DUE 11-20-2019
Fixed Income	85,000	72,107.88 OWENS CORNING NEW 4.4% DUE 01-30-2048
Fixed Income	2,095,272	2,088,629.71 OWNIT MTG LN TR OWNIT MTG LN TR 03-25-2037 REG
Fixed Income	500,000	508,756.50 PA ELEC CO 5.2% DUE 04-01-2020
Fixed Income	750,000	751,875.00 PACIFIC GAS AND ELECTRIC CO TERM LOAN 12-31-2020
Fixed Income	250,000	250,625.00 PACIFIC GAS AND ELECTRIC COMPANY DUE TERM LOAN 12-31-2020 BEO
Fixed Income	120,000	138,787.20 PACIFICORP 8.069% DUE 09-09-2022
Fixed Income	160,000	165,804.16 PACKAGING CORP 3.65% DUE 09-15-2024
Fixed Income	700,000	649,600.00 PAMPA ENERGIA S A 7.5% DUE 01-24-2027
Fixed Income	165,000	170,941.65 PANAMA NOTAS DEL TESORO 3.75% 17/04/2026
Fixed Income	335,000	378,050.85 PANAMA REP GLOBAL BD 4.5% DUE 05-15-2047REG
Fixed Income	30,000	45,027.60 PASADENA CAL PUB FING AUTH LEASE REV TAXABLE-SER 7.148 03-01-2043
Fixed Income	300,000	277,125.00 PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG
Fixed Income	155,000	209,076.40 PEPSCO HLDGS LLC 7.45% DUE 08-15-2032
Fixed Income	5,705,000	5,722,343.20 PEPSICO INC SR NT FLTG DUE 05-02-2022 REG
Fixed Income	300,000	322,050.00 PERU LNG S R L 5.375% DUE 03-22-2030
Fixed Income	250,000	403,750.00 PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG

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Fixed Income	84,529	84,529.49	Peruvian nuevo sol - Cash
Fixed Income	400,000	575,998.58	PETROBRAS GLOB FIN 6.25% GTD SNR 14/12/26 GBP
Fixed Income	802,000	859,054.28	PETROBRAS GLOBAL 6.125% DUE 01-17-2022
Fixed Income	900,000	1,029,600.00	PETROBRAS GLOBAL 7.375% DUE 01-17-2027
Fixed Income	1,600,000	1,975,792.00	PETROBRAS GLOBAL 8.75% DUE 05-23-2026
Fixed Income	3,368,000	3,573,448.00	PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025
Fixed Income	1,809,000	1,922,967.00	PETROBRAS GLOBAL FINANCE 5.999% 01-27-2028
Fixed Income	650,000	673,016.50	PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG
Fixed Income	203,000	220,102.75	PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG
Fixed Income	5,200,000	4,472,000.00	PETROLEOS MEXICANOS 6.375% 01-23-2045
Fixed Income	1,045,000	1,031,833.00	PETROLEOS MEXICANOS 6.5% 03-13-2027
Fixed Income	570,000	507,585.00	PETROLEOS MEXICANOS 6.75% DUE 09-21-2047
Fixed Income	270,000	245,727.00	PETROLEOS MEXICANOS FIXED 5.35% 02-12-2028
Fixed Income	1,370,000	1,325,475.00	PETROLEOS MEXICANOS FIXED 6.5% DUE 01-23-2029
Fixed Income	100,000	101,240.00	PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG
Fixed Income	982,000	1,123,856.77	Pfizer INC 4.4% DUE 05-15-2044
Fixed Income	140,000	172,779.60	PHIL PA AUTH FOR INDL DEV PENSION RET SYS-SER A 6.35 DUE 04-15-28 BEO TAXABLE
Fixed Income	1,160,000	1,177,313.00	PHILIP MORRIS INTL 2.875% DUE 05-01-2024
Fixed Income	0	0	Philippine peso - Cash
Fixed Income	0	113,394.54	Philippine peso - Pending foreign exchange purchases
Fixed Income	0	(163,709.06)	Philippine peso - Pending trade purchases
Fixed Income	525,000	535,287.90	PHILLIPS 66 3.75% DUE 03-01-2028
Fixed Income	840,000	895,885.20	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025
Fixed Income	1,315,000	1,312,577.77	PNC BK N A PITT PA MEDIUM TERM SR 2.15% 04-29-2021
Fixed Income	4,985,000	4,989,361.88	PNC BK N A PITT PA MEDIUM TERM SR TRANCHE # TR 133 06-10-2021
Fixed Income	130,000	136,878.69	PNC FINL SVCS 3.9% DUE 04-29-2024
Fixed Income	270,000	272,603.34	PNM RES INC 3.25% 03-09-2021
Fixed Income	400,000	442,103.20	POINSETTIA FIN LTD 6.625% DUE 06-17-2031
Fixed Income	420,000	112,892.74	POLAND(REP OF) 1.5% SNR 25/04/2020 PLN1000
Fixed Income	1,903	1,903.05	Polish zloty - Cash
Fixed Income	0	587,319.96	Polish zloty - Pending foreign exchange purchases
Fixed Income	0	(587,319.96)	Polish zloty - Pending trade purchases
Fixed Income	0	-	Polish zloty - Recoverable taxes
Fixed Income	600,000	606,876.00	POLYUS FIN PLC 4.7% DUE 01-29-2024
Fixed Income	322,308	321,650.77	POPULAR ABS INC 2005-2 MTG PASSTHRU CTF AV-2B 04-25-2035 REG
Fixed Income	250,000	276,895.00	PORT AUTH N Y & N J 5.31% 08-01-2046 BEO TAXABLE
Fixed Income	55,000	72,727.05	PORT AUTH N Y & N J 5.647 TAXABLE ONE HUNDRED SIXTYFOURTH 11-01-40
Fixed Income	500,000	505,553.00	PPN HYUNDAI CAP AMER 3.45% 03-12-2021
Fixed Income	75,000	74,914.80	PRESTIGE AUTO 2.39% DUE 05-16-2022
Fixed Income	100,000	100,075.10	PRESTIGE AUTO 2.88% DUE 11-15-2022
Fixed Income	285,000	300,523.67	PRICELINE GROUP 3.6% DUE 06-01-2026
Fixed Income	265,000	280,082.21	PRICELINE GROUP 3.65% DUE 03-15-2025
Fixed Income	240,000	252,711.12	PRIMERICA INC 4.75% DUE 07-15-2022
Fixed Income	595,000	615,037.22	PRINCIPAL FINL GROUP INC 3.4% 05-15-2025
Fixed Income	925,000	942,366.88	PROGRESS ENERGY 3.15% DUE 04-01-2022
Fixed Income	500,000	591,070.50	PROGRESS ENERGY 6.5% DUE 02-01-2042
Fixed Income	105,000	112,253.30	PROLOGIS L P 4.25 DUE 08-15-2023
Fixed Income	550,000	462,005.50	PROVINCIA DE BUENOS AIRES 9.125% DUE 03-16-2024 BEO SINKING FUND 03-16-2022
Fixed Income	70,000	75,212.20	PRUDENTIAL FINANCIAL INC 5.7% 09-15-2048
Fixed Income	551,000	575,342.08	PRUDENTIAL FINL 3.905% DUE 12-07-2047
Fixed Income	705,000	746,235.45	PRUDENTIAL FINL 5.875% DUE 09-15-2042
Fixed Income	580,000	612,782.18	PRUDENTIAL FINL INC 3.5 DUE 05-15-2024 REG
Fixed Income	30,000	41,624.40	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	800,000	828,064.00	PT BUKIT MAKAMUR 7.75% DUE 02-13-2022
Fixed Income	400,000	414,500.00	PT PELABUHAN 4.25% DUE 05-05-2025
Fixed Income	970,000	1,293,921.80	PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE
Fixed Income	175,000	183,221.33	PUBLIC SVC CO N H 3.5 DUE 11-01-2023
Fixed Income	1,720,000	1,845,264.16	PUGET ENERGY INC NEW 5.625 07-15-2022
Fixed Income	800,000	696,553.53	PUMA INTERNATIONAL 5% GTD SNR 24/01/26 USD1000
Fixed Income	1,900,000	3,712.79	PUT SWAPTION USD GSCMUS33 6M 2.9425%/3M LIBOR EUROPEAN 317U312P0 12-12-2019
Fixed Income	-84,800,000	(322.24)	PUT SWO USD GSCMUS33 P 3.15% / R 3MLIBOR European 317U284R0 09/24/2015
Fixed Income	19,400,000	1,736.30	PUT SWO USD GSCMUS33 P 3.15% / R 3MLIBOR European 317U285R9 09/24/2015
Fixed Income	-17,000,000	(18,205.30)	PUT SWPTN USD DEUTGB2L 6M 2.25%/3MLIBOR European 317U472M3 11-07-2015
Fixed Income	3,400,000	34,490.28	PUT SWPTN USD DEUTGB2L 6M 2.5%/3MLIBOR European 317U473M2 11-07-2015
Fixed Income	-51,000,000	(142,636.80)	PUT SWPTN USD GSCMUS33 6M 2.0%/3MLIBOR European 317U383M1 10-21-2015
Fixed Income	10,200,000	219,106.20	PUT SWPTN USD GSCMUS33 6M 2.3%/3MLIBOR European 317U384M0 10-21-2015
Fixed Income	-8,400,000	(1,581.72)	PUT SWPTN USD GSCMUS33 6M 2.75%/3MLIBOR European 317U311P1 12-12-2015
Fixed Income	315,000	344,887.20	PVPTL ABU DHABI GOVT INTL 4.125% 10-11-2047
Fixed Income	600,000	598,278.00	PVPTL ADANI PORTS & SPL ECONOMIC ZONE LTD 4.0% DUE 07-30-2027
Fixed Income	22,274	22,261.74	PVPTL CARNOW AUTO RECEIVABLES TR SER 2017-1 CL A 2.92% 09-15-2022
Fixed Income	480,000	505,707.36	PVPTL COMM MORTGAGE TRUST SER 2016-7875 CL A BNDS 3.545% 02-10-2036
Fixed Income	700,000	392,000.00	PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO
Fixed Income	800,000	812,800.00	PVPTL GRUPO CEMENTOS DE CHIHUAHUA S A B 5.25% 06-23-2024
Fixed Income	1,285,000	1,397,237.04	PVPTL HALFMOON PARENT INC 4.9% 12-15-2048
Fixed Income	650,000	648,310.00	PVPTL LIQUID TELECOMMUNICATIONS FING PLC 8.5% DUE 07-13-2022
Fixed Income	2,000,000	1,990,020.00	PVPTL MEXICHEM SAB DE CV 4.0% DUE 10-04-2027/10-04-2017
Fixed Income	600,000	597,750.00	PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047
Fixed Income	700,000	726,250.00	PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO
Fixed Income	600,000	604,536.00	PVPTL STILLWATER MNG CO 7.125% 06-27-2025
Fixed Income	600,000	586,500.00	PVPTL TECPETROL S A 4.875% 12-12-2022
Fixed Income	700,000	711,375.00	PVPTL TULLOW OIL PLC 7.0% 03-01-2025
Fixed Income	200,000	200,599.40	PVPTL WESTLAKE AUTOMOBILE RECEIVABLES TR 3.39% 12-15-2021
Fixed Income	1,100,000	1,180,223.00	PVT BL PNP PARIBAS SR NON PFD 4.705% 01-10-2025
Fixed Income	400,000	404,500.00	PVPTL 1011778 BC ULC/NEW RED FIN INC 4.25% DUE 05-15-2024 BEO
Fixed Income	440,502	437,942.81	PVPTL ABS TOWD PT MTG TR 2016-3 CL A-1 FLTGT RT 144A DUE 08-25-2055 BEO
Fixed Income	988,965	1,000,728.55	PVPTL ACADEMIC LN FDG TR SER 2012-1A CL A-2 144A FLTGT RT DUE 12-27-2044
Fixed Income	200,000	202,855.40	PVPTL ADANI PORTS & SPL ECONOMIC ZONE LTD SR NT 144A 4.375% DUE 07-03-2029 BEO
Fixed Income	650,000	670,481.50	PVPTL AEGEA FIN S A R L S A 5.75% DUE 10-10-2024/10-10-2017 BEO
Fixed Income	1,300,000	715,000.00	PVPTL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO

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Fixed Income	168	176.09	PVTP AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-200C
Fixed Income	500,000	555,630.00	PVTP ALFA S A 6.875 DUE 03-25-2044 BEO
Fixed Income	185,000	188,700.00	PVTP ALLISON TRANSMISSION BNDS 5.0% 10-01-2024
Fixed Income	250,000	239,377.50	PVTP ALPHA HLDG S A DE C V 10.0% DUE 12-19-2022
Fixed Income	219,000	232,223.22	PVTP ALROSA FIN S A GTD NT 144A 7.75% DUE 11-03-2020 BEO
Fixed Income	500,000	480,000.00	PVTP ALTICE FINCO S A 7.625% DUE 02-15-2025
Fixed Income	970,000	1,022,062.81	PVTP AM CAP FDG LLC 2018-1 SECD SR TERMNT CL A 144A 4.98% DUE 12-15-2023 BEO
Fixed Income	295,000	298,506.96	PVTP AMERICAN CR ACCEP RECEIVABLES TR SER 18-4 CL B 3.78% 09-12-2022 BEO
Fixed Income	100,000	104,600.50	PVTP AMERICAN TOWER TR I SECD TOWER REV SECS SER 2018-1A 03-23-2028
Fixed Income	800,000	782,064.00	PVTP ANADOLU EFES BIRACILIK VE MALT SANAYI A S 3.375 11-01-2022
Fixed Income	170,000	183,182.65	PVTP ANGLO AMERN CAP PLC 144A 4.875% DUE 05-14-2025 BEO
Fixed Income	2,000,000	2,000,000.00	PVTP ANTERO MIDSTREAM PARTNERS LP/ANTERO MI 5.75% DUE 03-01-2027 BEO
Fixed Income	400,000	418,183.60	PVTP ARAB PETE INVTS 4.125% 09-18-2023
Fixed Income	4,600,000	4,611,467.80	PVTP ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-FL1 CL A 05-15-2037 BEO
Fixed Income	900,000	975,375.00	PVTP ARCOS DORADOS HLDGS INC SR NT 6.625 DUE 09-27-2023
Fixed Income	536,185	536,689.86	PVTP AVERY PT III CLO LTD SER 13-3A CL AR FLTG 144A 01-18-2025 BEO
Fixed Income	100,000	107,945.30	PVTP AVIATION CAP GROUP CORP 4.875% 10-01-2025
Fixed Income	50,000	50,029.30	PVTP AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO
Fixed Income	50,000	51,229.00	PVTP AVOLON HLDGS FDG LTD 3.95% 07-01-2024
Fixed Income	600,000	605,256.00	PVTP AZURE POWER 5.5% DUE 11-03-2022 BEO
Fixed Income	1,400,000	1,401,388.94	PVTP BABSON CLO LTD VAR RT DUE 07-20-2028 BEO
Fixed Income	270,000	284,171.22	PVTP BACARDI LTD 5.3% 05-15-2048
Fixed Income	1,400,000	1,497,767.60	PVTP BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO
Fixed Income	550,000	575,713.05	PVTP BAE SYS HLDGS INC GTD NT 144A 3.8% DUE 10-07-2024 BEO
Fixed Income	700,000	731,325.00	PVTP BANCO BTG PACTUAL S A CAYMAN IS BRH SUB NT VAR RT 02-15-2029
Fixed Income	1,500,000	1,513,125.00	PVTP BANCO INBURSA S A SR NT 144A 4.125% DUE 06-06-2024 BEO
Fixed Income	541,000	543,164.00	PVTP BANCO INTERNACIONAL DEL PERU S A A3.375% -01-18-2023
Fixed Income	1,000,000	1,132,500.00	PVTP BANCO INTERNACIONAL DEL PERU S A ASUB NT 6.625 DUE 03-19-2029
Fixed Income	1,024,000	1,018,056.70	PVTP BARINGS CLO LTD SR 18-3A CL A1 FLTG 07-20-2029
Fixed Income	800,000	803,778.40	PVTP BAYER US FINANCE LLC BNDS 3.375% 10-08-2024 BEO
Fixed Income	700,000	741,258.00	PVTP BHARTI AIRTEL INTERNATIO 5.35 05-20-2024
Fixed Income	84,955	88,855.13	PVTP BNSF RY CO 2015-1 PASS THRU TR PASSTHRU CTF 3.442% DUE 06-16-2028
Fixed Income	400,000	401,156.00	PVTP BOC AVIATION PTE LTD FLTG RT 09-26-2023
Fixed Income	600,000	619,800.00	PVTP BRASKEM FIN LTD NT 144A 7% DUE 05-07-2020/05-07-2010 BEO
Fixed Income	370,000	399,013.18	PVTP BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039
Fixed Income	645,000	712,983.00	PVTP BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049
Fixed Income	1,760,000	1,771,396.00	PVTP BROADCOM INC FIXED 3.125% DUE 04-15-2021
Fixed Income	100,000	108,562.50	PVTP BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO
Fixed Income	250,000	260,625.00	PVTP C&W SR FING DESIGNATED ACTIVITY CO SR NT 7.5% 10-15-2026
Fixed Income	265,000	273,327.36	PVTP CANTOR FITZGERALD L P SECD NT 144A4.875% DUE 05-01-2024
Fixed Income	200,000	198,002.00	PVTP CAP S A USD GTD BD 144A 7.375% DUE 09-15-2036 BEO
Fixed Income	700,000	698,250.00	PVTP CAR INC SR NT 144A 6.125% DUE 02-04-2020/02-04-2019 BEO
Fixed Income	1,000,000	1,021,200.00	PVTP CCO HLDGS LLC 144A 5.0% 02-01-2028
Fixed Income	650,000	669,500.00	PVTP CEMEX FIN LLC SR SECD NT 6 04-01-2024
Fixed Income	1,100,000	1,164,383.00	PVTP CENCOSUD S A 5.15% DUE 02-12-2025
Fixed Income	700,000	722,750.00	PVTP CENTRAL AMER BOTTLING CORP 5.75% DUE 01-31-2027 BEO
Fixed Income	1,680,000	1,691,912.88	PVTP CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028
Fixed Income	119,000	114,501.80	PVTP CHS/CMNTY HEALTH SYS INC FIXED 8% 03-15-2026
Fixed Income	350,000	366,406.25	PVTP CHURCHILL DOWNS 5.5% DUE 04-01-2027
Fixed Income	2,191,898	2,165,755.30	PVTP CIM TRUST MTG BKD SR 18-R6 CL A1 FLTG RT 09-25-2058
Fixed Income	100,000	97,250.00	PVTP CLEVELAND-CLIFFS INC FIXED 5.875% 06-01-2027 BEO
Fixed Income	300,000	304,500.00	PVTP CLEVELAND-CLIFFS INC NEW SR SECD NT 4.875% 01-15-2024
Fixed Income	125,000	136,161.38	PVTP CMO 225 LIBERTY STR TR 2016-225L COML MTG CL C 4.501% DUE 02-10-2036
Fixed Income	103,871	105,212.82	PVTP CMO ANGEL OAK MTG TRUST SER 19-2 CLA1 VAR RT VAR RT DUE 03-25-2049
Fixed Income	150,000	150,839.25	PVTP CMO AOA 2015-1177 MTG TR MTG PASS THRU CTF CL B 144A VAR RT DUE 12-13-2025
Fixed Income	474,213	471,104.06	PVTP CMO BAYVIEW COML AST TR SER 2004-3CL A-1 144A VAR RT DUE 01-25-2035 BEO
Fixed Income	348,367	343,934.79	PVTP CMO BCAP LLC 2012-RR2 SER 2012-RR2CL 8A3 FLT RT DUE 07-26-2036 BEC
Fixed Income	610,000	670,110.62	PVTP CMO CALI MTG TR SER 2019-101C CL A 3.957% 03-10-2039 BEC
Fixed Income	100,000	107,171.80	PVTP CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024
Fixed Income	775,000	789,867.60	PVTP CMO CITYLINE MTG TR SER 2016-CLNE CL A VAR 11-10-2031
Fixed Income	200,492	202,890.60	PVTP CMO DEEPHAVEN RESIDENTIAL MTG SER-19-1A CL-A1 VAR 08-25-2058 BEO
Fixed Income	178,462	181,469.48	PVTP CMO ELLINGTON FINL MTG TR SER 18-1 CL A1FX VAR 10-25-2058
Fixed Income	2,364,011	2,442,221.57	PVTP CMO GS MTG BACKED SECS TR SER 18-RPL1 CL A1A 3.75% 10-25-2057
Fixed Income	470,000	484,606.66	PVTP CMO GS MTG SECS 2012-ALOHACOML MTGPASSTHRU CTF CL A 3.551 4-10-34 BEO
Fixed Income	461,623	513,584.68	PVTP CMO GS MTG SECS CORP SER 2005-RP1 CL 1A3 144A 8% DUE 01-25-2035 BEO
Fixed Income	650,000	663,697.45	PVTP CMO GS MTG SECS TR 2012-GCJ9 MTG PASS THRU CTF CL B 3.747 11-10-2045
Fixed Income	250,000	258,265.75	PVTP CMO J P MORGAN CHASE COML MTG SECSTR SER 2012-LC9 CL B VAR RT 12-15-2047
Fixed Income	570,000	599,040.93	PVTP CMO J P MORGAN CHASE COML MTG SER 2019-OSB CL A 3.3973% 06-05-2039 BEC
Fixed Income	575,000	604,553.28	PVTP CMO J P MORGAN CHASE SECSTR 2011-CCL B 144A VAR RT DUE 09-15-2021
Fixed Income	155,000	161,420.72	PVTP CMO MORGAN STANLEY CAP I TR 2011-C1 COML MT 5.257 1-15-2021
Fixed Income	900,000	914,145.30	PVTP CMO MORGAN STANLEY CAP I TR 2014-CPT VAR RT DUE 07-13-2029 BEO
Fixed Income	465,000	487,034.96	PVTP CMO RBS COML FDG INC 2013-GSP TR COML MTG PASS THRU CL A VAR 01-13-2032
Fixed Income	857,905	874,966.68	PVTP CMO SEQUOIA MTG SER 19-2 CL A4 VAR 144A05-25-2049
Fixed Income	33,940	34,523.69	PVTP CMO SEQUOIA MTG TR 2017-2 MTG PASSTHRU CTF CL A-4 144A 03-25-2047
Fixed Income	590,000	611,553.29	PVTP CMO SFAVE COML SER 2015-5AVE CL A-1 3.872% 01-05-2043
Fixed Income	875,870	885,500.45	PVTP CMO VERUS SECURITIZATION TR VAR RT SER 19-INV1 CL A1 12-25-2059
Fixed Income	2,700,000	2,700,836.19	PVTP CMOCOLT 2019-3 MTG LN TR MTG CTF CL A-1 VAR RT 08-25-2045
Fixed Income	500,000	525,808.50	PVTP COLBUN S A NT 144A 4.5 DUE 07-10-2024 BEO
Fixed Income	500,000	518,255.00	PVTP COLOMBIA TELECOMUNICACIONES S A ESP 8.5 DUE 12-29-2049/03-30-2020 BEC
Fixed Income	4,000,000	4,063,200.00	PVTP COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	700,000	723,625.00	PVTP COMCEL TR SR NT 144A 6.875% DUE 02-06-2024/02-06-2019 BEC
Fixed Income	700,000	718,557.00	PVTP COMISION FEDERAL DE ELECTRICIDAD 144A 4.75% DUE 02-23-2027 BEO
Fixed Income	20,000	18,744.20	PVTP COMMSCOPE TECHNOLOGIES FINANCE BNDS 6.0% DUE 06-15-2025
Fixed Income	600,000	627,000.00	PVTP COMPANHIA BRASILEIRA DE ALUMINIO GTD NT 4.75 DUE 06-17-2024 BEO
Fixed Income	400,000	421,000.00	PVTP CONSORCIO TRANSMANTARO S A 4.7% DUE 04-16-2034
Fixed Income	600,000	629,250.00	PVTP CONTROLADORA MABE S A DE C V 5.6% 10-23-2028
Fixed Income	531,256	543,470.05	PVTP CORE INDL TR SER 2015-CALW CL A 3.04% 02-10-2034
Fixed Income	650,000	678,606.50	PVTP COSAN LTD 5.95% DUE 09-20-2020 BEO
Fixed Income	900,000	904,500.00	PVTP COSAN LUXEMBOURG S A 144A 5 03-14-2023

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Fixed Income	600,000	609,108.00	PVTPL COUNTRY GARDEN HLDGS CO LTD SR NT 7.25 DUE 04-04-2021
Fixed Income	50,000	50,936.30	PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027
Fixed Income	900,000	990,000.00	PVTPL CREDIT SUISSE GROUP AG 6.5 DUE 08-08-2023 BEO
Fixed Income	800,000	854,456.00	PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049
Fixed Income	1,500,000	1,573,969.50	PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO
Fixed Income	300,000	311,625.00	PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEC
Fixed Income	510,717	517,029.12	PVTPL CVS LEASE BACKED PASS THRU SER 2014 TR PASSTHRU CTF 4.163 08-11-2036
Fixed Income	208,042	189,959.48	PVTPL CWABS AST-BACKED CTFS TR 2007-QH1 AST BACKED CTF CL A-1A VAR RT 2-25-2037
Fixed Income	150,000	149,821.50	PVTPL DAIMLER FIN N AMER 2.25% DUE 03-02-2020
Fixed Income	300,000	303,657.00	PVTPL DBS GROUP HLDGS LTD 2.85% 04-16-2022
Fixed Income	760,000	792,949.80	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026
Fixed Income	40,000	50,499.88	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046
Fixed Income	2,030,000	2,239,459.46	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02
Fixed Income	310,000	420,314.12	PVTPL DISNEY WALT CO 6.2% DUE 12-15-2034
Fixed Income	1,000,000	993,459.70	PVTPL DRYDEN SER 13-26A CL AR FLTGT 04-15-2029
Fixed Income	163,823	163,871.59	PVTPL DT AUTO OWNER TR SER 2017-4A CL C 2.286% 07-17-2023
Fixed Income	200,000	203,089.00	PVTPL DT AUTO OWNER TRUST 3.67% SR 18-2 CL C 03-15-2024
Fixed Income	800,000	853,815.20	PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO
Fixed Income	1,021,152	1,018,896.89	PVTPL EFS VOLUNTEER NO 3 LLC STUDENT LN SER 2012-1 CL A-3 FLTGT RT 04-25-2033
Fixed Income	297,000	294,683.40	PVTPL EG GLOBAL FIN PLC 6.75% DUE 02-07-2025 BEO
Fixed Income	53,548	53,765.10	PVTPL ELM 2016-1 TR SR NT CL A-2 144A 4.163% DUE 06-20-2025 BEO
Fixed Income	500,000	527,285.00	PVTPL EMPRESA NACIONAL DE TELE COMUNICACIONES 144A 4.875 10-30-2024 BEO
Fixed Income	200,000	200,912.80	PVTPL ENEL FIN INTL N V 3.625% 05-25-2027
Fixed Income	150,000	158,830.95	PVTPL ERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO
Fixed Income	600,000	629,250.00	PVTPL EUROCHEM FINANCE DAC GTD SNR NTS 5.5% DUE 03-13-2024 BEO
Fixed Income	185,000	187,174.49	PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64% 11-15-2022
Fixed Income	500,000	599,955.00	PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG
Fixed Income	109,225	109,428.59	PVTPL FINANCE AMER STRUCTURED SECS TR VAR RT SER 19-HB1 CL A 04-25-2029 BEO
Fixed Income	350,000	316,666.00	PVTPL FINANCIERA INDEPENDENCIA SAB DE CV SR NT 8.0% 07-19-2021
Fixed Income	400,000	371,000.00	PVTPL FIRST QUANTUM MINERALS LTD 6.875% 03-01-2026
Fixed Income	455,301	454,408.30	PVTPL FLAGSHIP CLO SER 14-8A CL ARR FLTGT 01-16-2026
Fixed Income	68,239	68,217.96	PVTPL FLAGSHIP CR AUTO TR 2016-3 NT CL B144A 2.43% DUE 06-15-2021 BEO
Fixed Income	1,795,000	2,196,284.82	PVTPL FOX CORP 5.576% 01-25-2049
Fixed Income	88,779	89,054.11	PVTPL FREED ABS TR SER 19-1 CL A 3.42% 06-18-2026 REG
Fixed Income	1,417,000	1,419,648.37	PVTPL FRESENIUS MED CARE US FIN II INC 5.625% 07-31-2019
Fixed Income	900,000	938,259.00	PVTPL GERDAU TRADE INC 4.875% DUE 10-24-2027 BEO
Fixed Income	305,000	321,386.74	PVTPL GLENORE FDG LLC 4.875% 03-12-2029
Fixed Income	400,000	410,004.00	PVTPL GLOBO COMUNICACOES E PARTICIPACOES S A STEP UP DUE 06-08-2025
Fixed Income	77,755	77,945.00	PVTPL GLS AUTO RECEIVABLES ISSUER TR 2018-2 NT CL A 144A 3.25 DUE 04-18-2022
Fixed Income	164,345	164,568.99	PVTPL GLS AUTO RECEIVABLES TR SER 2018-1 CL A 2.82% 07-15-2022
Fixed Income	600,000	585,000.00	PVTPL GOL FIN GTD SR NT 7% 01-31-2025
Fixed Income	400,000	393,600.00	PVTPL GRAN TIERRA ENERGY INC DEL SR NT 7.75% 05-23-2027
Fixed Income	700,000	651,875.00	PVTPL GRAN TIERRA ENERGY INTL HLDGS LTD 6.25% 02-15-2025
Fixed Income	600,000	589,464.00	PVTPL GREENKO DUTCH B V SR NT 144A 5.25%DUE 07-24-2024/07-24-2017 BEO
Fixed Income	500,000	515,943.50	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-27-2024 BEO
Fixed Income	400,000	419,036.00	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO
Fixed Income	650,000	652,437.50	PVTPL GRUPO POSADAS S A 7.875% DUE 06-30-2022
Fixed Income	1,650,000	1,775,812.50	PVTPL GRUPO UNICOMER CO LTD 7.875% DUE 04-01-2024 BEO
Fixed Income	3,250,000	3,383,682.25	PVTPL HALFMOON PARENT INC 3.75% 07-15-2023
Fixed Income	485,000	516,496.39	PVTPL HALFMOON PARENT INC 4.125% 11-15-2025
Fixed Income	1,860,000	2,006,688.90	PVTPL HALFMOON PARENT INC 4.375% 10-15-2028
Fixed Income	840,000	872,088.00	PVTPL HANESBRANDS INC SR NT 144A 4.625% DUE 05-15-2024/05-06-2016 BEO
Fixed Income	600,000	613,356.00	PVTPL HIDROVIAS INTL FINANC S A R L 5.95% DUE 01-24-2025
Fixed Income	1,059,129	1,063,666.09	PVTPL HIGHER ED FDG I 2014-1 STUD LN ASSET BACK SR NT VAR RT DUE 05-25-2034
Fixed Income	100,000	103,500.00	PVTPL HUNTINGTON INGALLS INDS INC SR NT 144A 5% DUE 11-15-2025/11-17-2015 BUNT
Fixed Income	1,000,000	1,044,400.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	1,760,000	1,769,674.72	PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 201 2.92% DUE 07-15-2021 BEO
Fixed Income	700,000	700,932.40	PVTPL ICBCIL FIN CO LTD SR NT 144A 3.625% DUE 05-19-2026/06-19-2016 BEC
Fixed Income	450,000	398,250.00	PVTPL INFRAESTRUCTURA ENERGETICA NOVA SAB 4.875% DUE 01-14-2048/07-14-2047 BEO
Fixed Income	600,000	624,750.00	PVTPL INTERCORP PERU LTD SR NT 144A 5.875% DUE 02-12-2025/02-12-2015 BEO
Fixed Income	200,000	206,500.00	PVTPL IQVIA INC 5.0% 05-15-2027
Fixed Income	800,000	906,392.00	PVTPL ISRAEL ELEC CORP LTD 6.875 06-21-2023
Fixed Income	3,900,000	4,110,990.00	PVTPL ITAU UNIBANCO HLDG SA MEDIUM TERM NTS BO TRANCHE # TR 8 5.5 08-06-2022
Fixed Income	900,000	882,000.00	PVTPL JAGUAR LD ROVER AUTOMOTIVE PLC 5.625 DUE 02-01-2023
Fixed Income	420,000	456,651.30	PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO
Fixed Income	497,207	531,445.36	PVTPL JGWPT XXX LLC SER 2013-3 144A CL A 4.08 DUE 07-15-2041
Fixed Income	800,000	823,000.00	PVTPL JSL EUROPE 7.75% DUE 07-19-2024
Fixed Income	600,000	643,432.80	PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 4.75% DUE 04-19-2027 BEO
Fixed Income	600,000	610,896.00	PVTPL KAZTRANS GAS JSC GTD NT 4.375% 09-26-2027
Fixed Income	1,500,000	1,555,741.50	PVTPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021
Fixed Income	800,000	797,600.00	PVTPL KOC HLDG A S 6.5% 03-11-2025
Fixed Income	700,000	704,949.00	PVTPL KOOKMIN BK GLOBAL MEDIUM TERM BK NTS BOO 2.875% DUE 03-25-2023 BEO
Fixed Income	155,000	162,071.10	PVTPL LAND O LAKES INC SR NT 144A 6% DUE 11-15-2022/11-13-2012 BEO
Fixed Income	500,000	522,000.00	PVTPL LATAM FIN LTD 7.0% 03-01-2026
Fixed Income	100,000	125,897.20	PVTPL LIBERTY MUTUAL INSURANCE 7.875% DUE 10-15-2026
Fixed Income	600,000	637,515.00	PVTPL LIMA METRO LINE 2 FIN LTD 5.875% DUE 07-05-2034 BEO
Fixed Income	600,000	630,000.00	PVTPL LT SERVICOS DE 7.25% DUE 05-03-2023
Fixed Income	700,000	725,739.00	PVTPL LUKOIL INTL FIN BV GTD NT 144A 4.563% DUE 04-24-2023 BEO
Fixed Income	50,000	50,000.00	PVTPL MANITOWOC CO INC FIXED 9% 04-01-2026
Fixed Income	400,000	417,284.00	PVTPL MARB BOND CO PLC BNDS 7.0% DUE 03-15-2024 BEO
Fixed Income	400,000	417,292.00	PVTPL MARB BOND CO PLC SR NT 6.875% 01-19-2025
Fixed Income	400,000	401,174.40	PVTPL MEDCO OAK TREE PTE LTD 7.375% 05-14-2026/05-14-2019
Fixed Income	200,000	215,312.00	PVTPL MEDCO STRAIT SVCS PTE LTD 8.5% DUE 08-17-2022 BEO
Fixed Income	805,000	805,000.00	PVTPL METALSA S A DE C V SR NT 4.9 DUE 04-24-2023 BEO
Fixed Income	600,000	622,776.00	PVTPL METINVEST B V GTD SR NT 144A 8.5% DUE 04-23-2026/04-23-2018 BEO
Fixed Income	795,000	832,949.33	PVTPL METROPOLITAN EDISON CO SR NT 144A 4% DUE 04-15-2025/06-11-2014 BEO
Fixed Income	650,000	646,100.00	PVTPL MEXICHEM SAB DE CV 5.5% DUE 01-15-2048 BEO
Fixed Income	750,000	786,757.50	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	300,000	344,250.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 6.75% DUE 09-19-2042 BEO



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Fixed Income	200,000	202,244.00	PVTP L MHP LUX S A GTD SR NT 144A 6.95% DUE 04-03-2026/04-03-2018 BEO
Fixed Income	700,000	743,148.00	PVTP L MHP S A SR NT 144A 7.75% DUE 05-10-2024 BEO
Fixed Income	200,000	214,500.00	PVTP L MILLICOM INTL CELLULAR FIXED 6.25% 03-25-2029 BEO
Fixed Income	600,000	600,000.00	PVTP L MINERVA LUXEMBOURG SA 5.875% DUE 01-19-2028 BEO
Fixed Income	200,000	225,822.00	PVTP L MONGOLIA INTL BOND 8.75% 03-09-2024
Fixed Income	830,000	861,125.00	PVTP L MSCI INC T 4.75% 08-01-2026
Fixed Income	2,255,000	2,301,741.64	PVTP L NATIONWIDE BLDG SOC 3.766% 03-08-2024
Fixed Income	1,500,000	1,569,010.50	PVTP L NATIONWIDE BLDG SOC 4.302% 03-08-2029
Fixed Income	40,614	40,604.09	PVTP L NAVIENT STUDENT LN SER 18-2A CL A1 FLTG 03-25-2067
Fixed Income	197,409	197,366.93	PVTP L NAVIENT STUDENT LN TR SR 2017-3 CL A-1 FLTG DUE 07-26-2066
Fixed Income	1,400,000	1,401,534.40	PVTP L NAVIENT STUDENT LOAN TRUST SER 17-3A CLS A3 FLT 07-26-2066 BEO
Fixed Income	333,859	333,506.45	PVTP L NAVIENT STUDENT LOAN TRUST SER 17-4A CL A1 FLTG RT DUE 09-27-2066 BEO
Fixed Income	234,006	233,796.33	PVTP L NAVIENT STUDENT LOAN TRUST SER 18-3A CL A1 FLTG 03-25-2067
Fixed Income	1,170,000	1,156,245.48	PVTP L NELNET STUDENT LN TR 2014-4 NT CL A-2 VAR RT 11-25-2043 BEO
Fixed Income	200,000	202,500.00	PVTP L NEMAK S A B DE C V 4.75% 01-23-2025
Fixed Income	700,000	462,868.00	PVTP L NOSTRUM OIL & GAS FIN B V SR NT 144A 8.0% 07-25-2022
Fixed Income	200,000	206,176.00	PVTP L NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029
Fixed Income	2,000,000	1,993,949.80	PVTP L OCP CLO LTD SER 2015-10A CL A-1-R FLTG 10-26-2027
Fixed Income	1,701,013	1,690,829.19	PVTP L OPTION ONE MTG LN TR SER 06-1 CL IA1 FLTG 01-25-2036
Fixed Income	90,000	92,416.95	PVTP L OXFORD FIN FDG 2019-1 LLC TERM NT CL A-2 144A 4.459% DUE 02-15-2027 BEO
Fixed Income	1,925,000	2,032,415.00	PVTP L PARK AEROSPACE HLDGS 5.25% 08-15-2022
Fixed Income	395,000	407,703.20	PVTP L PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023
Fixed Income	400,000	419,097.60	PVTP L PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO
Fixed Income	584,241	583,141.13	PVTP L PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065
Fixed Income	700,000	734,660.50	PVTP L PENSKE TRUCK LEASING CO L P/PTL 3.95%03-10-2025
Fixed Income	50,000	49,952.40	PVTP L PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 3.4% 11-15-2026
Fixed Income	1,800,000	1,930,771.80	PVTP L PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 4.45% 01-29-2026
Fixed Income	250,000	250,077.00	PVTP L PERMANENT MASTER ISSUER PLC SER 18-1A CL 1A1 FLTG 07-15-2058
Fixed Income	600,000	627,835.80	PVTP L PERNOD RICARD SA 4.45 DUE 01-15-2022
Fixed Income	700,000	675,500.00	PVTP L PETKIM PETROKIMYA HLDG A S 5.875% DUE 01-26-2023/01-26-2018 BEO
Fixed Income	700,000	659,820.00	PVTP L PETROPVLOVSK 2016 8.125% 11-14-2022
Fixed Income	300,000	292,125.00	PVTP L PISCES MIDCO INC SR NT 144A 8% DUE04-15-2026/04-12-2018 BEO
Fixed Income	300,000	315,681.00	PVTP L PKO FIN AB PUBL LN PARTN NT 4.63 DUE 09-26-2022 BEO
Fixed Income	63,003	63,232.59	PVTP L PROSPER MARKETPLACE ISSUANCE SR 18-2A CL A 3.35% 10-15-2024
Fixed Income	125,836	126,411.36	PVTP L PROSPER MARKETPLACE ISSUANCE T SER-19-1A CL-A 3.54% 04-15-2025 BEO
Fixed Income	37,566	37,587.56	PVTP L PROSPER MARKETPLACE SER 18-1A CL A 3.11% 06-17-2024
Fixed Income	600,000	571,260.00	PVTP L PT ABM INVESTAMA TBK SR NT 7.125% DUE 08-01-2022 BEO
Fixed Income	500,000	548,305.00	PVTP L PT INDONESIA ASAHAN ALUMINIUM PERSERO 5.71% DUE 11-15-2023 BEO
Fixed Income	200,000	174,138.38	PVTP L PUMA INTL FING S A 5.0% 01-24-2026
Fixed Income	1,500,000	1,677,369.00	PVTP L QATAR ST 4.5% 04-23-2028
Fixed Income	100,080	101,779.36	PVTP L RAS LAFFAN LIQUEFIED NAT GAS CO LTD II BD SER A 144A 3C7 5.298 9-30-20
Fixed Income	600,000	594,750.00	PVTP L REDE D OR FIN S A R L NT 144A 4.95% DUE 01-17-2028/01-17-2018 BEO
Fixed Income	8,200	2,798,716.53	PVTP L REPUBLIC OF PERU 6.35% 08-12-2028
Fixed Income	250,000	280,627.50	PVTP L RIO OIL FIN TR 8.2% DUE 04-06-2028
Fixed Income	677,056	754,070.67	PVTP L RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024
Fixed Income	1,400,000	1,399,300.00	PVTP L RISERVA CLO LTD SER 16-3A CL A-R FLTG FLTG RT 10-18-2028
Fixed Income	522,000	440,437.50	PVTP L RITE AID CORP SR 144A 6.125% DUE 04-01-2023/04-01-2019 BEO
Fixed Income	588,849	592,778.94	PVTP L RMAT SER-18-NPL1 CL-A1 STEP-UP 05-25-2048 BEO
Fixed Income	365,000	407,124.65	PVTP L ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010
Fixed Income	800,000	828,837.60	PVTP L ROCKIES EXPRESS PIPELINE LLC FIXED 4.95% 07-15-2029 BEO
Fixed Income	800,000	816,512.00	PVTP L RRENEW CLEAN ENERGY PRIVATE LTD 144A 6.67% 03-12-2024
Fixed Income	787,879	804,226.44	PVTP L RUBY PIPELINE L L C NT 6 DUE 04-01-2022
Fixed Income	500,000	529,319.50	PVTP L S A C I FALABELLA SR NT 144A 4.375% DUE 01-27-2025/10-27-2014 BEO
Fixed Income	300,000	238,128.00	PVTP L SAMARCO MINERACAO S A NT 144A 0.0% IN DEFAULT12-31-2040 BEO
Fixed Income	480,000	482,845.92	PVTP L SANTANDER RETAIL AUTO LEASE TR SE 2018-A CL A-3 2.93% DUE 05-20-2021
Fixed Income	650,000	659,168.25	PVTP L SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049
Fixed Income	2,900,000	3,161,029.00	PVTP L SAUDI INTERNATIONAL BOND 4.5% DUE 04-17-2030 REG
Fixed Income	100,000	99,998.70	PVTP L SBA TOWER TR SR 14-1A CL-C STEP-UP DUE 10-11-2044
Fixed Income	55,535	56,235.96	PVTP L SCF EQUIP LEASING 2017-1 LLC EQUIP/CONT BACKED NT CL A 144A 3.77 01-20-2023
Fixed Income	77,695	78,457.38	PVTP L SCF EQUIP LEASING SER 17-2A CL A 3.41%12-20-2023
Fixed Income	100,000	100,785.30	PVTP L SCHLUMBERGER FIN CDA LTD SCHLUMBERGER 2.65% DUE 11-20-2022 BEO
Fixed Income	650,000	651,547.00	PVTP L SEMICONDUCTOR MFG INTL CORP BD 144A 4.125% DUE 10-07-2019 BEO
Fixed Income	650,000	654,719.00	PVTP L SIGMA ALIMENTOS S A DE C V SR NT 144A 4.125 DUE 05-02-2026/05-02-2016 BEC
Fixed Income	1,322,197	1,294,601.86	PVTP L SLM STUDENT LN TR 2003-4 CL A-5D VAR RT DUE 03-15-2033
Fixed Income	1,400,000	1,375,648.40	PVTP L SLM STUDENT LOAN TRUST SER 04-3A CL A6A VAR RT 10-25-2064
Fixed Income	60,000	65,409.90	PVTP L SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO
Fixed Income	1,025,000	1,026,935.20	PVTP L SOFI CONSUMER LN PROGRAM SER 2017-6 CL A-2 2.82% 11-25-2026
Fixed Income	200,000	212,500.00	PVTP L SOMPO JAPAN INS INC 5.325 DUE 03-28-2073 BEO
Fixed Income	1,780,000	1,833,400.00	PVTP L SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028
Fixed Income	169,000	175,337.50	PVTP L SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019
Fixed Income	450,000	493,785.00	PVTP L ST MARYS CEM INC CDA GTD NT USD 144A 5.75% DUE 01-28-2027/10-03-2016 BEO
Fixed Income	400,000	414,190.00	PVTP L STATE GRID OVERSEAS INVT 2016 LTD GTD 3.5% DUE 05-04-2027 BEO
Fixed Income	200,000	198,690.20	PVTP L STATE GRID OVERSEAS INVT 2016 LTD SR GTD NT 144A 2.875% DUE 05-18-2026 BEO
Fixed Income	500,000	524,400.00	PVTP L STATE OF QATAR 3.875% DUE 04-23-2023 REG
Fixed Income	1,600,000	1,610,310.40	PVTP L STRUCTURED ASSET INVT LN TR SER 05-1 CL M3 FLTG 144A 02-25-2035
Fixed Income	200,000	218,000.00	PVTP L SUZANO AUSTRIA GMBH 6% 01-15-2029
Fixed Income	1,100,000	1,119,961.70	PVTP L SYNGENTA FIN N V GTD SR NT 3.933% 04-23-2021 BEO
Fixed Income	44,167	44,720.03	PVTP L TAL ADVANTAGE V LLC SER 2013-2 CL A 3.55 DUE 11-20-2038 BEO
Fixed Income	280,000	280,021.17	PVTP L TCI-FLATIRON CLO FLTG RT SER 16-1A CL AR 07-17-2028
Fixed Income	300,000	309,762.00	PVTP L TELEFONICA CHILE S A SR NT 3.875 DUE 10-12-2022 BEO
Fixed Income	50,000	50,069.85	PVTP L TESLA AUTO LEASE TRUST SER 18-A CL C 144A 2.97% 04-20-2020
Fixed Income	1,900,000	1,885,739.17	PVTP L TICP CLO II-2 LTD/TICP CLO II-2 LLC SER 18-IIA CL A1 FLTG 04-20-2022
Fixed Income	149,818	150,744.49	PVTP L TORO MTG FDG TR 2017-REVERSE JUMBO 1 SER 2017-RJ1 CL A1 4.0% 04-25-2074
Fixed Income	2,115,474	2,123,861.73	PVTP L TOWD POINT MTG TR SER 2017-1 CL A1 FLTG RT DUE 10-25-2056
Fixed Income	2,778,619	2,825,071.79	PVTP L TOWD PT MTG TR SER 18-2 CL A1 VAR 03-25-2058
Fixed Income	2,221,767	2,320,141.96	PVTP L TOWD PT MTG TR VAR RT SER 19-1 CL A1 03-25-2058
Fixed Income	1,000,000	1,018,050.00	PVTP L TRANCHE # TR 00007 4% DUE 03-18-2026 BEO
Fixed Income	500,000	499,720.00	PVTP L TRANSNET SOC LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 3 4
Fixed Income	1,000,000	947,500.00	PVTP L TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO

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Fixed Income	500,000	528,437.50	PVTPL TRANSOCEAN POSEIDON LTD SR SECD NT6 8.75% 02-01-2022
Fixed Income	1,300,000	1,300,147.55	PVTPL TREMAN PK CLO LTD/TREMAN PK CLO LLC SR SECD NT CL A-RR FLTG 144A 3C7 VAR
Fixed Income	851,267	852,706.36	PVTPL TTOWD PT MTG TR 2017-2 ASSET BACKED SECS CL A1 VAR RT 04-25-2057
Fixed Income	400,000	414,004.00	PVTPL TUPY OVERSEAS S A GTD SR NT 144A 6.625% DUE 07-17-2024/07-17-2019 BEO
Fixed Income	800,000	804,643.20	PVTPL TURK TELEKOMUNIKASYON A S 6.875% 02-28-2025
Fixed Income	700,000	703,164.00	PVTPL TURKIYE SISE VE CAM FABRIKALARI 6.95% 03-14-2026
Fixed Income	1,000,000	1,009,148.00	PVTPL UBS GROUP FUNDING (SWITZERLAND) AG3.0% DUE 04-15-2021 BEO
Fixed Income	100,000	106,726.70	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO
Fixed Income	400,000	409,000.00	PVTPL ULTRAPAR INTL S A NT 5.25% DUE 06-06-2029 BEO
Fixed Income	1,300,000	1,381,974.10	PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO
Fixed Income	500,000	513,750.00	PVTPL US FOODS INC 5.875% 06-15-2024
Fixed Income	500,000	549,760.00	PVTPL VALEANT PHARMACEUTICALS INTL 8.5% 01-31-2027
Fixed Income	500,000	507,621.50	PVTPL VEDANTA RES FIN II PLC 9.25% 04-23-2026
Fixed Income	700,000	688,800.00	PVTPL VEDANTA RES PLC BD 144A 7.125% DUE05-31-2023 BEO
Fixed Income	2,500,000	2,490,214.00	PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027
Fixed Income	650,000	703,781.65	PVTPL VERIZON COMMUNICATIONS INC 4.016% 12-03-2029
Fixed Income	470,729	469,857.88	PVTPL VERIZON OWNER TR 2016-2 AST BACKEDCTF CL A 144A 1.68 DUE 05-20-2021BEO
Fixed Income	300,000	312,000.00	PVTPL VIASAT INC 5.625%E 04-15-2027
Fixed Income	185,000	191,706.25	PVTPL VISTRA OPERATIONS CO LLC 5.0% 07-31-2027
Fixed Income	500,000	525,500.00	PVTPL VM HLDG SA 5.375% 05-04-2027
Fixed Income	542,000	560,970.00	PVTPL VTR FIN B V SR SECD NT 6.875 DUE 01-15-2024
Fixed Income	1,000,000	1,015,000.00	PVTPL WAND MERGER CORP SR NT 9.125% 07-15-2026
Fixed Income	100,000	105,669.30	PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO
Fixed Income	250,000	258,358.75	PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO
Fixed Income	400,000	459,524.00	PWR FIN CORP LTD 6.15% DUE 12-06-2028
Fixed Income	510,000	577,733.10	QATAR ST BD 144A 4.625% DUE 06-02-2046 BEO
Fixed Income	50,000	50,611.00	QUAD / GRAPHICS 7% DUE 05-01-2022
Fixed Income	100,000	112,229.20	QUALCOMM INC 4.8% DUE 05-20-2045
Fixed Income	100,000	111,663.40	QUALCOMM INC FIXED 4.65% DUE 05-20-2035
Fixed Income	9,620,000	9,650,793.62	QUALCOMM INC NT FLTG RATE DUE 01-30-2023REG
Fixed Income	1,900,000	1,973,796.00	QUEBEC PROV CDA 2.75% DUE 04-12-2027 BEO
Fixed Income	600,000	611,076.00	QUEBEC PROV CDA GLOBAL NOTES 2.75% DUE 08-25-2021 BEO
Fixed Income	900,000	913,896.00	QUEBEC PROV CDA GLOBAL NT 3.5% DUE 07-29-2020 REG
Fixed Income	390,000	399,574.11	QUEST DIAGNOSTICS 3.45% DUE 06-01-2026
Fixed Income	280,000	296,997.68	RALPH LAUREN CORP 3.75% DUE 09-15-2025
Fixed Income	125,000	109,687.50	RANGE RES CORP 4.875% DUE 05-15-2025
Fixed Income	2,300,000	2,167,750.00	RANGE RES CORP 5.0% 03-15-2023
Fixed Income	320,000	323,436.80	RASC SER SER 05-KS9 CL M5 FLTG 10-25-2035
Fixed Income	1,030,000	1,161,930.64	RAYMOND JAMES FINL 4.95% DUE 07-15-2046
Fixed Income	995,000	988,423.05	REGIONALCARE HOSPITAL PARTNERS , INC. TERM LOAN B DUE 11-16-2025
Fixed Income	1,000,000	1,032,708.00	RELX CAP INC 3.5% DUE 03-16-2023
Fixed Income	403,774	403,870.92	RENAISSANCE HOME FLTG RT 2.786% DUE 03-25-2034
Fixed Income	700,000	518,007.00	REPUBLIC OF ARGENTINA BD 6.875% DUE 01-11-2048 REG
Fixed Income	200,000	210,604.80	REPUBLIC OF AZERBAIJAN 4.75% DUE 18/03/2024
Fixed Income	450,000	487,129.50	REPUBLIC OF PARAGUAY 144A 4.7% DUE 03-27-2027
Fixed Income	400	132,459.44	REPUBLIC OF PERU 144A T-BOND 5.94% 02-12-2029
Fixed Income	545,000	563,583.41	REPUBLIC OF SOUTH AFRICA 4.875% DUE 04-14-2026 REG
Fixed Income	0	-	REPUBLIC OF TURKEY 6.125% DUE 10-24-2028REG
Fixed Income	900,000	929,817.00	REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023
Fixed Income	285,000	293,841.27	REPUBLIC SVCS INC 3.55% DUE 06-01-2022
Fixed Income	655,000	706,581.91	REPUBLIC SVCS INC 3.95% DUE 05-15-2028
Fixed Income	200,000	216,002.00	REPUBLICA ORIENTAL DEL URUGUAY BD 4.375%DUE 10-27-2027 REG
Fixed Income	330,000	370,840.80	REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG
Fixed Income	26,517	28,029.28	RESNTL AST MTG 6.5% DUE 11-25-2031
Fixed Income	153,834	153,958.15	RESIDENTIAL ASSET MTG PRODS INC 2005-RS2MTG PASSTHRU CTF M-3 02-25-2035 REG
Fixed Income	1,670,000	1,798,606.70	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045
Fixed Income	1,009,000	764,832.09	RIO ENERGY S A / 6.875% DUE 02-01-2025
Fixed Income	811,396	973,093.20	RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A2A'
Fixed Income	275,000	277,879.25	ROCKWELL COLLINS 2.8% DUE 03-15-2022
Fixed Income	340,000	350,069.78	ROCKWELL COLLINS 3.2% DUE 03-15-2024
Fixed Income	390,000	391,988.22	ROGERS 2.9% DUE 11-15-2026
Fixed Income	1,700,000	1,839,745.11	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG
Fixed Income	150,000	199,788.75	ROHM & HAAS CO 7.85% DUE 07-15-2029
Fixed Income	350,000	443,768.50	ROMANIA MEDIUM TERM NTS BOOK ENTRY 144A TRANCHE # TR 3 6.125% DUE 01-22-2044
Fixed Income	900,000	923,445.00	ROYAL BK SCOTLAND 3.875% DUE 09-12-2023
Fixed Income	1,000,000	1,077,750.00	ROYAL BK SCOTLAND 8.625% DUE 12-31-2049
Fixed Income	800,000	827,352.80	ROYAL BK SCOTLAND GROUP PLC 4.269% DUE 03-22-2025
Fixed Income	900,000	937,381.50	ROYAL BK SCOTLAND GROUP PLC 4.519% DUE 06-25-2024
Fixed Income	500,000	533,925.50	ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029
Fixed Income	1,000,000	1,025,000.00	ROYAL BK SCOTLAND GRP PLC PERPETUAL SUB FLTG RT DUE 12-29-2049
Fixed Income	600,000	647,556.00	RUMO LUXEMBOURG S 7.375% DUE 02-09-2024
Fixed Income	0	7,568,312.45	Russian ruble - Pending foreign exchange purchases
Fixed Income	0	(7,477,218.67)	Russian ruble - Pending foreign exchange sales
Fixed Income	295,000	303,085.66	RYDER SYS INC MEDIUM TERM NTS 3.4% 03-01-2023
Fixed Income	300,000	311,625.00	SABIC CAP II B V 4% DUE 10-10-2023
Fixed Income	640,000	697,069.44	SABINE PASS 5.625% DUE 04-15-2023
Fixed Income	1,115,000	1,239,982.58	SABINE PASS 5.75% DUE 05-15-2024
Fixed Income	2,850,000	2,960,323.50	SABINE PASS LIQUEFACTION LLC SR SECD NT 5.625 DUE 02-01-2021
Fixed Income	205,000	321,823.35	SAN BERNARDINO CALIF CMNTY COLLEGE DIST 7.63% 08-01-2044 BEO TAXABLE
Fixed Income	210,000	218,668.80	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPTREV 6.628% 07-01-2040 BEO TAXABLE
Fixed Income	35,000	43,607.90	SAN FRANCISCO CALIF CITY & CNTY CTF S PARTN 6.362% 11-01-2029 BEO TAXABLE
Fixed Income	45,000	48,017.25	SAN JOSE CALIF ARPT REV 6.45% 03-01-2032BEO TAXABLE
Fixed Income	120,000	127,702.80	SAN JOSE CALIF ARPT REV 6.6% 03-01-2041 BEO TAXABLE
Fixed Income	1,200,000	1,261,244.40	SANDS CHINA LTD FIXED 4.6% 08-08-2023
Fixed Income	800,000	868,847.20	SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028
Fixed Income	100,000	100,148.90	SANTANDER DR AUTO 2.63% DUE 07-15-2022
Fixed Income	75,000	76,229.48	SANTANDER DR AUTO 3.21% DUE 09-15-2023
Fixed Income	50,000	50,391.55	SANTANDER DR AUTO 3.27% DUE 01-17-2023
Fixed Income	25,000	25,176.00	SANTANDER DR AUTO 3.29% DUE 10-17-2022

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Fixed Income	790,000	797,300.39	SANTANDER DR AUTO 3.39% DUE 04-15-2022
Fixed Income	290,000	294,402.49	SANTANDER DR AUTO 3.56% DUE 07-15-2024
Fixed Income	100,000	100,141.50	SANTANDER DR AUTO FIXED 2.79% DUE 08-15-2022
Fixed Income	125,000	126,842.50	SANTANDER HLDGS 3.4% DUE 01-18-2023
Fixed Income	95,000	98,816.72	SANTANDER HLDGS 4.45% DUE 12-03-2021
Fixed Income	650,000	650,370.50	SANTANDER UK GROUP 2.875% DUE 08-05-2021
Fixed Income	50,000	50,082.00	SANTANDER UK GROUP 2.875% DUE 10-16-2020
Fixed Income	1,600,000	1,700,000.00	SANTANDER UK GROUP FLTG RT 4.796% DUE 11-15-2024
Fixed Income	1,000,000	1,004,592.00	SANTANDER UK GROUP HLDGS PLC 3.125% 01-08-2021
Fixed Income	1,045,000	1,062,353.27	SANTANDER UK PLC 3.4% DUE 06-01-2021
Fixed Income	1,810,000	1,801,056.79	SANTANDER UK PLC FIXED 2.125% DUE 11-03-2020
Fixed Income	800,000	821,460.80	SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 5 3.625% DUE 03-04-2028 REG
Fixed Income	2,800,000	2,978,500.00	SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 7 4% DUE 04-17-2025 REG
Fixed Income	500,000	509,775.00	SAUDI ARABIA KINGDOM TRANCHE # TR 2 3.25% DUE 10-26-2026 REG
Fixed Income	400,000	406,468.80	SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG
Fixed Income	800,000	827,936.00	SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG
Fixed Income	400,000	408,680.00	SAUDI INTL BOND 3.25% 26/10/2026
Fixed Income	1,100,000	1,139,886.00	SCOTIABANK PERU FLTG RT 4.5% DUE 12-13-2027
Fixed Income	125,000	126,378.75	SCRIPPS NETWORKS 3.95% DUE 06-15-2025
Fixed Income	100,000	99,485.40	SEAGATE HDD CAYMAN 5.75% DUE 12-01-2034
Fixed Income	1,200,000	1,073,166.00	SECURITIZED ASSET BACKED RECEIVABLES LLC SER 2005-0P2 CLS M3 FLTG RT 10-25-2035
Fixed Income	55,000	54,908.26	SEMPRA ENERGY 3.4% 01-12-2018
Fixed Income	375,000	373,747.50	SEMPRA ENERGY NT FLTG RATE 01-15-2021
Fixed Income	269,354	273,983.75	SEQUOIA MTG TR FLTG RT 3.5% DUE 02-25-2047
Fixed Income	0	-	SERBIA REP NT 144A 4.875% DUE 02-25-2020BEO
Fixed Income	340,000	391,375.70	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045
Fixed Income	830,000	838,517.46	SHERWIN-WILLIAMS 2.75% DUE 06-01-2022
Fixed Income	1,200,000	1,198,140.00	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019
Fixed Income	2,185,000	2,182,316.82	SHIRE ACQUISITIONS 2.4% DUE 09-23-2021
Fixed Income	445,000	449,350.32	SHIRE ACQUISITIONS 2.875% DUE 09-23-2023
Fixed Income	815,000	804,995.06	SIEMENS 2% DUE 09-15-2023
Fixed Income	700,000	705,082.00	SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026
Fixed Income	425,201	425,200.52	Singapore dollar - Cash
Fixed Income	0	(3,650,976.44)	Singapore dollar - Pending foreign exchange sales
Fixed Income	800,000	784,000.00	SIXSIGMA NETWORKS 7.5% DUE 05-02-2025
Fixed Income	600,000	608,009.40	SL GREEN OPER 3.25% DUE 10-15-2022
Fixed Income	2,070,000	1,953,498.33	SLC STUD LN TR FLTG RT 2.57025% DUE 03-15-2055
Fixed Income	1,709,773	1,728,962.01	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	350,000	332,441.20	SLM STUDENT LN TR 2008-2 CL B FLTG RATE 01-25-2029 REG
Fixed Income	350,000	331,619.05	SLM STUDENT LN TR 2008-3 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350,000	354,129.30	SLM STUDENT LN TR 2008-4 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350,000	352,050.30	SLM STUDENT LN TR 2008-5 CL B FLT RT 07-25-2029 REG
Fixed Income	350,000	354,366.60	SLM STUDENT LN TR 2008-6 CL B FLTG RT 07-25-2029 REG
Fixed Income	1,776,919	1,776,919.30	SLM STUDENT LN TR 2008-6 STUDENT LN BKD NT CL A-4 FLTG 07-25-2023 REG
Fixed Income	350,000	354,435.90	SLM STUDENT LN TR 2008-7 CL B FLT RT 07-25-2029 BEO
Fixed Income	350,000	356,538.35	SLM STUDENT LN TR 2008-8 STUDENT LOAN BKD NT CL B FLTG RT 10-25-2029 REG
Fixed Income	350,000	357,490.70	SLM STUDENT LN TR 2008-9 CL B FLTG RT 10-25-2029 BEO
Fixed Income	1,104,436	1,072,377.40	SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEC
Fixed Income	1,099,474	1,085,294.77	SLM STUDENT LOAN TR FR A/BKD 25/09/2028 USD1000'A3'20121 09-25-2028 REG
Fixed Income	3,234,812	3,313,679.58	SMALL BUSINESS ADMIN GTD DEV PARTN SER 2017-20L CL 1 01 2.78 12-01-2037
Fixed Income	27,241	28,646.66	SMALL BUSINESS ADMIN SER 2013-10B CL 1 3.644% 09-10-2023
Fixed Income	222,884	226,643.35	SMALL BUSINESS ADMIN SER 2017-10A CL 1 2.845% 03-10-2027
Fixed Income	415,612	436,063.91	SMALL BUSINESS ADMIN SER 2018-20C CL 1 3.2% 03-01-2038
Fixed Income	1,695,274	1,782,302.91	SMALL BUSINESS ADMINISTRATION SE 2018-10A CL 13.187% DUE 03-10-2028
Fixed Income	600,000	631,800.00	SOCIEDAD QUIMICA Y 4.25% DUE 05-07-2029
Fixed Income	70,000	84,305.20	SONOMA CNTY CALIF PENSION OBLIG 6% 12-01-2029 BEO TAXABLE
Fixed Income	200,000	219,047.60	SOUTH AFRICA REP TBOND 5.875% DUE 09-16-2025 REG
Fixed Income	13,097	13,096.72	South African rand - Cash
Fixed Income	0	(267,489.93)	South African rand - Pending foreign exchange sales
Fixed Income	0	-	South African rand - Recoverable taxes
Fixed Income	230,000	244,901.24	SOUTHERN CALIF EDISON CO 4.2% 03-01-2029
Fixed Income	700,000	727,092.80	SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025
Fixed Income	42,857	42,104.59	SOUTH CAL EDISON 1.845% DUE 02-01-2022
Fixed Income	50,000	49,867.05	SOUTH CO GAS CAP 2.45% DUE 10-01-2023
Fixed Income	215,000	221,030.75	SOUTHWEST AIRLS CO 3.45% DUE 11-16-2027
Fixed Income	310,000	302,019.05	SOUTHWESTERN ELEC PWR CO 2.75% 10-01-2026
Fixed Income	100,000	95,750.00	SOUTHWESTN ENERGY FIXED 7.75% DUE 10-01-2027
Fixed Income	875,000	987,850.50	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038
Fixed Income	700,000	718,544.40	SPECTRA ENERGY 3.5% DUE 03-15-2025
Fixed Income	95,000	99,668.78	SPIRIT AEROSYSTEMS 4.6% DUE 06-15-2028
Fixed Income	1,600,000	1,720,000.00	SPRINGLEAF FIN 6.125% DUE 03-15-2024
Fixed Income	400,000	429,500.00	SPRINGLEAF FIN 8.25% DUE 12-15-2020
Fixed Income	300,000	321,750.00	SPRINGLEAF FIN CORP 6.125% 05-15-2022
Fixed Income	251,000	267,566.00	SPRINT CORP FIXED 7.625% DUE 03-01-2026
Fixed Income	1,200,000	1,243,500.00	SPRINT NEXTEL CORP 7% DUE 08-15-2020
Fixed Income	1,032,188	1,032,455.87	SPRINT SPECTRUM CO 3.36% DUE 09-20-2021
Fixed Income	400,000	425,744.00	ST GRID OVERSEAS 4.125% DUE 05-07-2024
Fixed Income	110,000	116,044.50	ST PETERSBURG FLA PUB UTIL REV 6.6% 10-01-2040 BEO TAXABLE
Fixed Income	285,000	289,615.01	STANLEY BLACK & 2.9% DUE 11-01-2022
Fixed Income	130,000	148,985.20	STATE OF QATAR 144A 4.817% 03-14-2049
Fixed Income	290,000	292,703.67	STATE STR CORP FLTG DUE 08-18-2020
Fixed Income	3,485,000	279,541.42	STH AFRICA(REP OF) 10.5% BDS 21/12/2026 ZAR1
Fixed Income	1,050,000	1,466,599.05	STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049
Fixed Income	396,952	408,446.98	STRUCTURED ASSET INVT LN TR 2005-4 MTG PASSTHRU CTF CL M9 VAR RATE 25 MAY 2035
Fixed Income	515,082	507,014.54	STRUCTURED ASSET SECS CORP 2004-1 MTG PASSTHRU CTF CL 2-A1 VAR 04-25-2034 REG
Fixed Income	200,021	199,683.05	STRUCTURED AST FLTG RT 2.426% DUE 04-25-2036
Fixed Income	100,000	100,250.00	SUBN PROPANE 5.875% DUE 03-01-2027
Fixed Income	691,000	733,914.56	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047
Fixed Income	6,615,000	6,624,929.12	SUNTRUST BK ATLANTA GA MEDIUM TERM SR DUE 08-02-2022 REG

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Fixed Income	400,000	455,000.00	SUZANO AUSTRIA 7% DUE 03-16-2047
Fixed Income	71	70.77	Swedish krona - Cash
Fixed Income	0	(916,382.34)	Swedish krona - Pending foreign exchange sales
Fixed Income	0	1,457,493.86	Swedish krona - Pending trade sales
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	21,952	21,951.87	Swiss franc - Cash
Fixed Income	0	5,480.90	Swiss franc - Pending foreign exchange purchases
Fixed Income	0	(5,480.90)	Swiss franc - Pending trade purchases
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	75,000	74,913.53	SYNCHRONY FINL 3.95% DUE 12-01-2027
Fixed Income	160,000	167,542.40	SYNCHRONY FINL FIXED 4.375% 03-19-2024
Fixed Income	300,000	302,100.30	SYNGENTA FIN N V 3.698% DUE 04-24-2020
Fixed Income	300,000	311,859.00	SYNGENTA FIN N V 4.41% DUE 04-24-2023
Fixed Income	150,000	170,000.70	TAKEDA 5% DUE 11-26-2028
Fixed Income	125,000	169,356.25	TALLAHASSEE FLA ENERGY SYS REV 5.969% 10-01-2040 BEO TAXABLE
Fixed Income	1,200,000	1,216,524.00	TALLGRASS ENERGY 4.75% DUE 10-01-2023
Fixed Income	-455,000	(455,000.00)	TBA COLLATERAL PAYABLE FROM MORGAN STANLEY
Fixed Income	1,200,000	1,221,441.60	TC PIPELINES LP 3.9% DUE 05-25-2027
Fixed Income	468,000	493,740.00	TECNOGLASS INC 8.2% DUE 01-31-2022
Fixed Income	137,000	140,938.75	TELEFLEX INC 4.625% 11-15-2027
Fixed Income	150,000	159,347.55	TELEFONICA FIXED 4.103% DUE 03-08-2027
Fixed Income	190,000	190,000.00	TEMPE ARIZ EXCISE TAX REV 6.5% 07-01-2029 BEO TAXABLE
Fixed Income	670,000	690,100.00	TEMPUR SEALY INTL 5.625% DUE 10-15-2023
Fixed Income	955,000	974,969.05	TENCENT HLDGS LTD 3.28% DUE 04-11-2024
Fixed Income	800,000	816,802.40	TENCENT HLDGS LTD 3.595% DUE 01-19-2028
Fixed Income	100,000	104,544.40	TENN VALLEY AUTHORITY 2.875% DUE 02-01-2027
Fixed Income	850,000	1,132,770.35	TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG
Fixed Income	300,000	377,757.30	TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG
Fixed Income	140,000	148,138.06	TESORO LOGISTICS 5.25% DUE 01-15-2025
Fixed Income	1,225,000	949,375.00	TEVA 3.15% DUE 10-01-2026
Fixed Income	550,000	505,656.25	TEVA PHARMACEUTICAL FIN NETH III B 6.75%6.75% 03-01-2028
Fixed Income	27	27.23	Thai baht - Cash
Fixed Income	400,000	483,012.00	THAI OIL TREAS CTR 5.375% 144A 11-20-2048 BEO
Fixed Income	290,000	291,652.71	THERMO FISHER 2.95% DUE 09-19-2026
Fixed Income	200,000	204,634.40	THERMO FISHER 3.6% DUE 08-15-2021
Fixed Income	500,000	524,212.50	TIME WARNER CABLE 5.5% DUE 09-01-2041
Fixed Income	15,000	15,572.55	TIMKEN CO FIXED 4.5% DUE 12-15-2028
Fixed Income	85,000	73,737.50	TITAN INTL INC DEL FIXED 6.5% DUE 11-30-2023
Fixed Income	245,000	297,414.57	TN GAS PIPELN CO 7% DUE 03-15-2027
Fixed Income	4,500,000	274,545.00	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED ZERO CPN 0 06-01-2047 BEO TAXABLE
Fixed Income	100,000	115,669.60	TOLEDO HOSP 5.75% 11-15-2038
Fixed Income	260,000	310,757.20	TORCHMARK CORP 7.875% DUE 05-15-2023
Fixed Income	1,200,000	1,215,968.40	TORONTO DOMINION BK SR MEDIUM TERM BK NT FLTG 04-07-2021
Fixed Income	5,000,000	6,376,427.63	TOWD POINT FRN M/BKD 10/2051 GBP 'A1'
Fixed Income	800,000	798,201.60	TOYOTA AUTO RECEIVABLES 2017-D 1.93% 01-18-2022
Fixed Income	100,000	100,024.30	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00052 VAR RT DUE 02-13-2020
Fixed Income	50,000	50,835.25	TRANSCANADA 3.8% DUE 10-01-2020
Fixed Income	510,000	489,802.98	TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077
Fixed Income	500,000	530,560.50	TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048
Fixed Income	100,000	90,500.00	TRANSOCEAN INC STEP CPN 7.85% DUE 12-15-2041
Fixed Income	600,000	579,006.00	TRANSPORTADORA DE 6.75% DUE 05-02-2025
Fixed Income	160,000	171,424.80	TRIMBLE INC 4.9% DUE 06-15-2028
Fixed Income	530,000	528,675.00	TRINIDAD & TOBAGO REP NT 144A 4.5% DUE 08-04-2026 BEO
Fixed Income	750,000	759,000.00	TRINIDAD 5.25% DUE 11-04-2027
Fixed Income	20,644,000	23,161,989.97	TSY INFL IX N/B 0.125% 01-15-2022
Fixed Income	26,347,000	27,777,937.75	TSY INFL IX N/B 0.375% 07-15-2027
Fixed Income	9,842,000	10,729,059.85	TSY INFL IX N/B 1% TIPS 02-15-2048
Fixed Income	16,769,000	18,000,809.32	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	16,914,000	18,015,684.43	TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027
Fixed Income	1,500,000	1,550,340.00	TUCSON ELEC PWR CO 3.85 DUE 03-15-2023
Fixed Income	500,000	462,500.00	TURKCELL ILETISIM 5.8% DUE 04-11-2028
Fixed Income	255,000	219,937.50	TURKEY(REP OF) 6.0% 01-14-2041 REG
Fixed Income	51,336	51,335.51	Turkish lira - Cash
Fixed Income	300,000	271,524.00	TURKIYE PETROL 4.5% DUE 10-18-2024
Fixed Income	255,000	271,214.43	TYSON FOODS INC 4% DUE 03-01-2026
Fixed Income	10,155,000	10,163,154.47	U S BK NATL ASSN FLTG RT 05-23-2022
Fixed Income	1,800,000	2,019,078.00	UBS AG STAMFORD 7.625% DUE 08-17-2022
Fixed Income	500,000	527,026.00	UBS COML MTG TR FIXED 3.487% DUE 08-15-2050
Fixed Income	250,000	267,078.75	UBS GROUP FDG 4.125% DUE 04-15-2026
Fixed Income	245,000	256,331.25	ULTRAPAR INTL S A 5.25% DUE 10-06-2026
Fixed Income	220,000	262,760.30	UN PAC RES GROUP 7.15% DUE 05-15-2028
Fixed Income	2,800,000	3,182,620.00	UNICREDIT SPA 7.83% DUE 12-04-2023
Fixed Income	600,000	642,750.00	UNIGEL LUXEMBOURG SA 10.5% DUE 01-22-2024 BEO
Fixed Income	545,000	596,330.83	UNION PAC CORP 3.95% DUE 09-10-2028
Fixed Income	0	-	United Arab Emirates dirham - Cash
Fixed Income	225,000	235,687.50	UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026
Fixed Income	6,400,000	6,412,032.00	UNITED PARCEL SERVICE FRN 04-01-2023
Fixed Income	1,500,000	1,549,219.50	UNITED STATES 2.5% TREAS NTS 01-31-2024
Fixed Income	0	-	United States dollar
Fixed Income	405,000	405,000.00	United States dollar - Cash (externally held)
Fixed Income	8,716,930	8,716,930.44	United States dollar - Cash Collateral Due to/from CCP Broke
Fixed Income	2,674,173	2,674,173.13	United States dollar - Cash Collateral Held at Broker
Fixed Income	624,000	624,000.00	United States dollar - Futures initial margin
Fixed Income	259,510,318	259,510,318.13	United States dollar - Invested cash
Fixed Income	0	(3,516,566.21)	United States dollar - Other Payables
Fixed Income	0	1,324,536.05	United States dollar - Other Receivables
Fixed Income	0	180,878,942.12	United States dollar - Pending foreign exchange purchases
Fixed Income	0	(100,452,581.26)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(477,100,512.11)	United States dollar - Pending trade purchases

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Fixed Income	0	352,615,785.07	United States dollar - Pending trade sales
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	-1,356,964	(1,356,964.41)	United States dollar - Variation Margir
Fixed Income	10,019,000	10,806,337.91	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047
Fixed Income	31,102,000	33,593,641.91	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	1,800,000	1,860,960.60	UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027
Fixed Income	20,090,000	22,035,435.24	UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028
Fixed Income	8,326,000	8,971,275.16	UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000
Fixed Income	9,972,000	11,319,472.78	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	5,495,000	11,142,782.93	UNITED STATES OF AMER TREAS BONDS 04-15-2028
Fixed Income	14,540,000	15,257,345.44	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD1000'BONDS 08/42'
Fixed Income	1,900,000	1,892,800.90	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	1,700,000	1,728,687.50	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	32,870,000	32,679,978.54	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG
Fixed Income	4,321,000	4,665,782.92	UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020
Fixed Income	15,513,000	18,295,106.07	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	3,500,000	3,502,324.00	UNITED STATES OF AMER TREAS NOTES 1.75% 05-31-2022
Fixed Income	2,000,000	2,007,032.00	UNITED STATES OF AMER TREAS NOTES 1.875%01-31-2022 REG
Fixed Income	2,000,000	2,080,782.00	UNITED STATES OF AMER TREAS NOTES 2.75% DUE 08-31-2023 REG
Fixed Income	27,014,000	28,856,514.72	UNITED STATES OF AMER TREAS NOTES INFL IDX 0.125% 04-15-2021
Fixed Income	28,710,000	30,583,469.46	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029
Fixed Income	29,071,000	31,232,776.85	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	46,614,000	49,356,151.54	UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026
Fixed Income	7,175,000	7,409,306.80	UNITED STATES OF TREAS NTS 2.375% 04-30-2026 REG
Fixed Income	1,000,000	1,068,945.00	UNITED STATES T NOTE 3.0% 10-31-2025
Fixed Income	43,068,000	46,203,910.29	UNITED STATES T-BOND 2.875% 05-15-2049
Fixed Income	2,905,000	2,895,355.40	UNITED STATES TREAS 1.625% DUE 11-15-2022
Fixed Income	4,965,000	5,087,963.19	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG
Fixed Income	12,400,000	13,184,684.40	UNITED STATES TREAS 2.75% 02-15-2028
Fixed Income	1,015,000	1,136,007.29	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	5,625,000	7,723,170.00	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	25,350,000	27,093,801.16	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG
Fixed Income	15,591,000	19,399,770.46	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	7,805,000	7,606,518.85	UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG
Fixed Income	5,699,000	8,566,097.71	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	29,600,000	30,318,036.80	UNITED STATES TREAS BDS 2.25% DUE 08-15-2027
Fixed Income	1,225,000	1,157,338.35	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046
Fixed Income	1,000,000	1,069,531.00	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	1,550,000	1,658,802.25	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046
Fixed Income	7,575,000	8,307,351.00	UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG
Fixed Income	1,715,000	1,875,446.83	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	1,300,000	1,423,753.50	UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG
Fixed Income	1,000,000	1,092,500.00	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	1,500,000	1,643,262.00	UNITED STATES TREAS BDS 3.0% DUE 02-15-2048
Fixed Income	1,880,000	2,061,831.72	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048
Fixed Income	2,120,000	2,365,207.68	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044
Fixed Income	250,000	290,507.75	UNITED STATES TREAS BDS 3.375 05-15-2044REG
Fixed Income	250,000	302,089.75	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	325,000	392,297.75	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043
Fixed Income	1,600,000	1,969,625.60	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG
Fixed Income	500,000	583,242.00	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	500,000	537,676.00	UNITED STATES TREAS BDS 8 3/4% 15/8/2020USD1000 8.75% DUE 08-15-2020 REG
Fixed Income	4,905,000	5,469,457.59	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	500,000	613,867.00	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
Fixed Income	500,000	547,500.00	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	1,505,000	2,021,755.30	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG
Fixed Income	450,000	534,533.40	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	7,550,000	9,876,932.65	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	650,000	852,845.50	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	2,100,000	2,298,187.50	UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG
Fixed Income	5,665,000	5,635,349.39	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	250,000	297,021.50	UNITED STATES TREAS BDS DTD 02/15/1993 7.125% DUE 02-15-2023/11-27-1998 REG
Fixed Income	150,000	196,312.50	UNITED STATES TREAS BDS DTD 02/15/1995 7.625% DUE 02-15-2025 REG
Fixed Income	250,000	314,297.00	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	300,000	400,089.90	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG
Fixed Income	14,090,000	19,879,003.31	UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG
Fixed Income	800,000	1,074,406.40	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031
Fixed Income	4,170,000	5,501,956.38	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	150,000	167,742.15	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	300,000	353,460.90	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	455,000	587,163.40	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024
Fixed Income	250,000	322,548.75	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	300,000	394,781.40	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026
Fixed Income	600,000	628,968.60	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	1,000,000	1,043,672.00	UNITED STATES TREAS BDS DTD 2.75% 08-15-2047
Fixed Income	4,410,000	4,603,109.49	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047
Fixed Income	3,733,000	4,188,832.90	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048
Fixed Income	10,328,000	14,121,472.55	UNITED STATES TREAS BDS INDX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	10,386,000	21,609,128.55	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	1,315,000	1,444,239.52	UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049
Fixed Income	10,195,000	11,519,981.65	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046
Fixed Income	18,000,000	17,852,706.00	UNITED STATES TREAS BILLS 0% T-BILL11-21-2019
Fixed Income	5,426,000	5,828,292.97	UNITED STATES TREAS BONDS 1.0% 02-15-2049
Fixed Income	9,500,000	9,596,482.00	UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG
Fixed Income	26,904,000	28,326,132.26	UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028
Fixed Income	26,936,000	29,652,561.59	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023
Fixed Income	25,332,000	28,065,306.59	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	20,336,000	21,569,520.14	UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028
Fixed Income	22,785,000	24,821,362.91	UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025

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Fixed Income	1,395,000	1,425,570.03	UNITED STATES TREAS N/B T/NOTE 2.625% 12-15-2021 REG
Fixed Income	2,905,000	2,980,211.32	UNITED STATES TREAS NTS 0% TIPS .375% 04-15-2024
Fixed Income	250,000	246,367.25	UNITED STATES TREAS NTS 1.375% DUE 08-31-2023 REG
Fixed Income	2,000,000	1,993,594.00	UNITED STATES TREAS NTS 1.625% 08-31-2022
Fixed Income	5,790,000	5,698,628.02	UNITED STATES TREAS NTS 1.625% DUE 05-15-2026
Fixed Income	34,990,000	34,974,954.30	UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG
Fixed Income	1,750,000	1,744,463.00	UNITED STATES TREAS NTS 1.625% DUE 11-30-2020 REG
Fixed Income	500,000	505,410.00	UNITED STATES TREAS NTS 1.875% 06-30-2024
Fixed Income	6,400,000	6,431,500.80	UNITED STATES TREAS NTS 1.875% 09-30-2022
Fixed Income	1,750,000	1,756,494.25	UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG
Fixed Income	1,250,000	1,258,153.75	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	1,760,000	1,772,443.20	UNITED STATES TREAS NTS 2.0% DUE 02-15-2022 REG
Fixed Income	1,000,000	1,016,719.00	UNITED STATES TREAS NTS 2.125% 03-31-2024
Fixed Income	500,000	511,347.50	UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024
Fixed Income	1,500,000	1,533,516.00	UNITED STATES TREAS NTS 2.375% DUE 01-31-2023
Fixed Income	950,000	959,759.35	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG
Fixed Income	5,180,000	5,462,470.58	UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG
Fixed Income	200,000	201,468.80	UNITED STATES TREAS NTS 2.625% DUE 07-31-2020 REG
Fixed Income	2,500,000	2,594,140.00	UNITED STATES TREAS NTS 2.625% DUE 12-31-2023 REG
Fixed Income	1,000,000	1,058,359.00	UNITED STATES TREAS NTS 2.75% 04-30-2025
Fixed Income	500,000	526,601.50	UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG
Fixed Income	7,190,000	7,492,202.89	UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG
Fixed Income	5,050,000	5,426,775.45	UNITED STATES TREAS NTS 2.875% 08-15-2028
Fixed Income	13,200,000	14,174,014.80	UNITED STATES TREAS NTS 2.875% DUE 05-15-2028
Fixed Income	1,100,000	1,151,605.40	UNITED STATES TREAS NTS 2.875% DUE 10-31-2023 BEO
Fixed Income	1,900,000	2,013,851.80	UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025
Fixed Income	15,465,000	15,570,115.61	UNITED STATES TREAS NTS DTD /31/2019 2.125% DUE 05-31-2021 REG
Fixed Income	874,000	880,828.56	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	6,800,000	6,766,530.40	UNITED STATES TREAS NTS DTD 01/31/2015 1.25% DUE 01-31-2020 REG
Fixed Income	1,000,000	992,969.00	UNITED STATES TREAS NTS DTD 01/31/2016 1.375% DUE 01-31-2021 REG
Fixed Income	1,000,000	1,024,609.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	1,750,000	1,766,542.75	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	1,900,000	1,954,625.00	UNITED STATES TREAS NTS DTD 02-15-2011 3.625% 02-15-2021 REG
Fixed Income	1,000,000	990,625.00	UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-2021 REG
Fixed Income	28,300,000	28,424,916.20	UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31-2022 REG
Fixed Income	2,500,000	2,569,727.50	UNITED STATES TREAS NTS DTD 03/31/2018 2.5% DUE 03-31-2023 REG
Fixed Income	1,250,000	1,240,771.25	UNITED STATES TREAS NTS DTD 04/30/2016 1.375% DUE 04-30-2021 REG
Fixed Income	1,450,000	1,450,793.15	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	2,890,000	2,989,231.04	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	500,000	507,715.00	UNITED STATES TREAS NTS DTD 05/15/2018 2.625% DUE 05-15-2021 REG
Fixed Income	1,420,000	1,411,790.98	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG
Fixed Income	700,000	703,171.70	UNITED STATES TREAS NTS DTD 05/31/2015 1.875% DUE 05-31-2022 REG
Fixed Income	3,580,000	3,553,150.00	UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG
Fixed Income	44,506,000	45,029,301.55	UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024
Fixed Income	1,315,000	1,320,804.41	UNITED STATES TREAS NTS DTD 05/31/2018 2.5% DUE 05-31-2020 REG
Fixed Income	1,750,000	1,728,534.50	UNITED STATES TREAS NTS DTD 06/30/2016 1.125% DUE 06-30-2021 REG
Fixed Income	4,200,000	4,141,758.60	UNITED STATES TREAS NTS DTD 06/30/2016 1.375% DUE 06-30-2023 REG
Fixed Income	500,000	517,168.00	UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30-2023 REG
Fixed Income	5,000	4,988.48	UNITED STATES TREAS NTS DTD 06/30/2019 1.625% 06-30-2021
Fixed Income	2,730,000	2,733,838.38	UNITED STATES TREAS NTS DTD 06-15-2019 1.75% 06-15-2022
Fixed Income	940,000	936,879.20	UNITED STATES TREAS NTS DTD 07/31/2015 1.625% DUE 07-31-2020 REG
Fixed Income	1,000,000	1,008,281.00	UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG
Fixed Income	3,660,000	3,612,818.94	UNITED STATES TREAS NTS DTD 07/31/2016 1.125% DUE 07-31-2021 REG
Fixed Income	8,550,000	8,385,677.55	UNITED STATES TREAS NTS DTD 07/31/2016 1.25% DUE 07-31-2023 REG
Fixed Income	1,250,000	1,246,191.25	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1,000,000	1,030,195.00	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG
Fixed Income	6,945,000	7,011,463.65	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG
Fixed Income	2,295,000	2,292,470.91	UNITED STATES TREAS NTS DTD 08/31/2014 1.625% DUE 08-31-2019 REG
Fixed Income	1,000,000	998,281.00	UNITED STATES TREAS NTS DTD 10/31/2013 1.75% DUE 10-31-2020 REG
Fixed Income	2,000,000	1,987,032.00	UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31-2020 REG
Fixed Income	6,055,000	6,195,966.46	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	3,025,000	3,097,908.55	UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG
Fixed Income	4,375,000	4,388,842.50	UNITED STATES TREAS NTS DTD 11/30/2014 1.875% DUE 11-30-2021 REG
Fixed Income	4,100,000	4,354,487.00	UNITED STATES TREAS NTS DTD 11/30/2018 2.875% DUE 11-30-2025 REG
Fixed Income	1,250,000	1,248,340.00	UNITED STATES TREAS NTS DTD 12/31/2015 1.75% DUE 12-31-2020 REG
Fixed Income	500,000	506,816.50	UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG
Fixed Income	23,400,000	24,434,724.60	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	2,975,000	3,062,158.58	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	2,300,000	2,285,804.40	UNITED STATES TREAS NTS DTD 658 1.375% DUE 08-31-2020 REG
Fixed Income	1,425,000	1,404,182.18	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG
Fixed Income	1,000,000	1,044,180.00	UNITED STATES TREAS NTS DTD 822 2.625% DUE 03-31-2025 REG
Fixed Income	5,630,000	5,687,178.28	UNITED STATES TREAS NTS DTD 823 2.375% DUE 04-15-2021 REG
Fixed Income	3,155,000	3,340,725.39	UNITED STATES TREAS NTS DTD 832 2.875% DUE 05-31-2025 REG
Fixed Income	1,500,000	1,490,391.00	UNITED STATES TREAS NTS FIXED 1.375% DUE 09-30-2020
Fixed Income	22,235,000	23,144,995.61	UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023
Fixed Income	34,107,000	37,562,466.88	UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026
Fixed Income	23,232,000	25,716,584.58	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	6,000,000	6,148,128.00	UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026
Fixed Income	8,290,000	8,622,569.93	UNITED STATES TREAS NTS T-NOTE 2.5% 02-28-2026
Fixed Income	1,000,000	995,000.00	UNITED STATES TREAS NTS TREASURY NOTE 1.625% DUE 10-31-2023 REG
Fixed Income	750,000	755,039.25	UNITED STATES TREAS NTS TREASURY NOTE 2%DUE 12-31-2021 REG
Fixed Income	6,800,000	6,946,628.40	UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-2023 REG
Fixed Income	1,500,000	1,500,469.50	UNITED STATES TREAS NTS US TREASURY N/B 1.75 11-30-2021 1.75 DUE 11-30-2021 REG
Fixed Income	11,300,000	11,345,459.90	UNITED STATES TREAS NTS US TREASURY N/B 1.75% DUE 04-30-2022 REG
Fixed Income	2,000,000	2,015,234.00	UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2026 REG
Fixed Income	1,200,000	1,197,939.60	UNITED STATES TREAS T NOTE 1.25 % 08-31-2019
Fixed Income	125,000	124,448.25	UNITED STATES TREASSURY N/B T NOTE 1.5% 06-15-2020
Fixed Income	1,500,000	1,483,300.50	UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG
Fixed Income	2,000,000	2,047,500.00	UNITED STATES TREASURY 2.25% 11-15-2027

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Fixed Income	550,000	562,149.50	UNITED TECHNOLOGIES CORP 3.35% 08-16-2021
Fixed Income	600,000	647,040.60	UNITED TECHNOLOGIES CORP 3.95% 08-16-2025
Fixed Income	600,000	659,161.20	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028
Fixed Income	533,000	631,300.12	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045
Fixed Income	185,000	235,514.25	UNIV CALIF REGTS MED CTR POOLED REV 6.398% 05-15-2031 BEO TAXABLE
Fixed Income	170,000	208,054.50	UNIV CALIF REGTS MED CTR POOLED REV 6.458% 05-15-2029 BEO TAXABLE
Fixed Income	275,000	394,691.00	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE
Fixed Income	50,000	52,492.50	UNIVERSITY CALIF REVS 4.062% 05-15-2033 BEO TAXABLE
Fixed Income	170,000	175,839.50	UNIVERSITY N C SYS POOL REV 6.727% 10-01-2039 BEO TAXABLE
Fixed Income	1,020,000	1,025,049.00	UNIVERSITY TEX UNIV REVS 6.276% 08-15-2041 BEO TAXABLE
Fixed Income	933,042	1,007,994.26	US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026
Fixed Income	4,665,000	4,671,750.26	US BANK NATIONAL ASSN CINCINNATI DUE 04-26-2021 BEO
Fixed Income	1,730,000	1,712,020.11	US FEDERAL TREASURY BILLS 01-02-2020 US FEDERAL TREASURY BILLS
Fixed Income	8,605,000	11,441,285.45	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	500,000	665,703.00	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	355,000	405,934.34	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG
Fixed Income	500,000	699,629.00	US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG
Fixed Income	1,370,000	1,829,378.81	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	10,036,000	14,376,452.68	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	9,709,000	13,901,066.58	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	9,696,000	14,191,402.74	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	16,585,000	25,123,284.39	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	2,689,000	5,302,590.49	US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG
Fixed Income	1,250,000	1,259,521.25	US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG
Fixed Income	3,630,000	3,768,818.46	US TREAS NTS DTD 05-31-2018 2.75% DUE 05-31-2023 REG
Fixed Income	1,000,000	1,008,203.00	US TREAS NTS DTD 08-31-2018 2.5% DUE 08-31-2020 REG
Fixed Income	38,170,000	39,794,077.87	US TREAS NTS INFL IDX DTD 04-15-2017 0.125% DUE 04-15-2022
Fixed Income	21,622,000	24,666,663.23	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	7,950,000	10,738,708.95	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	6,249,000	9,453,147.27	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	12,205,000	12,612,622.59	US TREASURY N/B 2.375% 05-15-2029
Fixed Income	1,000,000	1,047,891.00	US TREASURY N/B 2.875% DUE 11-30-2023 REG
Fixed Income	1,890,000	1,977,191.37	US TREASURY N/B DTD 2.875% DUE 09-30-2023 REG
Fixed Income	25,201,000	28,081,187.76	US TSY INFL IX TREAS BD 0.625 01-15-2024
Fixed Income	140,000	147,015.40	USA COMPRESSION PARTNERS LP 144A FIXED 6.875% 09-01-2027 BEO
Fixed Income	17,804,000	20,960,119.00	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	580,000	616,754.60	UTAH ST 4.554% 07-01-2024 BEO TAXABLE
Fixed Income	220,000	225,775.00	UTD AIRLS HLDGS 4.25% DUE 10-01-2022
Fixed Income	359,629	367,533.26	UTD AIRLS INC 3.5% DUE 03-01-2030
Fixed Income	783,552	787,193.93	UTD AIRLS PASS 3.1% DUE 01-07-2030
Fixed Income	3,110,000	3,117,333.38	UTD PARCEL SVC INC FLTG RT 2.54838% DUE 05-16-2022
Fixed Income	1,100,000	1,117,875.00	UTD RENTALS N AMER 4.625% DUE 10-15-2025
Fixed Income	50,000	52,625.00	UTD RENTALS N AMER 5.5% DUE 05-15-2027
Fixed Income	1,650,000	1,631,373.15	UTD STATES TREAS 1.125% DUE 02-28-2021
Fixed Income	750,000	740,039.25	UTD STATES TREAS 1.125% DUE 08-31-2021
Fixed Income	1,250,000	1,233,496.25	UTD STATES TREAS 1.125% DUE 09-30-2021
Fixed Income	2,540,000	2,525,712.50	UTD STATES TREAS 1.5% DUE 01-31-2022
Fixed Income	1,000,000	991,680.00	UTD STATES TREAS 1.5% DUE 03-31-2023
Fixed Income	220,000	220,000.00	UTD STATES TREAS 1.625% DUE 06-30-2019
Fixed Income	1,750,000	1,751,230.25	UTD STATES TREAS 1.75% DUE 01-31-2023
Fixed Income	1,000,000	1,000,625.00	UTD STATES TREAS 1.75% DUE 02-28-2022
Fixed Income	3,070,000	3,072,277.94	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	7,100,000	7,108,875.00	UTD STATES TREAS 1.75% DUE 06-30-2022
Fixed Income	3,500,000	3,515,722.00	UTD STATES TREAS 1.875% DUE 07-31-2022
Fixed Income	4,500,000	4,539,375.00	UTD STATES TREAS 2% 10-31-2022
Fixed Income	300,000	303,539.10	UTD STATES TREAS 2.125% DUE 06-30-2022
Fixed Income	500,000	508,515.50	UTD STATES TREAS 2.125% DUE 07-31-2024
Fixed Income	500,000	504,219.00	UTD STATES TREAS 2.125% DUE 09-30-2021
Fixed Income	1,300,000	1,322,038.90	UTD STATES TREAS 2.125% DUE 09-30-2024
Fixed Income	10,480,000	10,568,011.04	UTD STATES TREAS 2.25% DUE 04-30-2021
Fixed Income	3,000,000	3,112,500.00	UTD STATES TREAS 2.75% DUE 04-30-2023
Fixed Income	450,000	524,767.95	UTD TECHNOLOGIES 4.625% DUE 11-16-2048
Fixed Income	900,000	942,561.90	UTD TECHNOLOGIES FIXED 3.65% 08-16-2023
Fixed Income	1,600,000	1,817,520.00	VALE OVERSEAS LTD 6.25% DUE 08-10-2026
Fixed Income	1,050,000	1,261,312.50	VALE OVERSEAS LTD 6.875% DUE 11-21-2036
Fixed Income	770,000	826,152.25	VALERO ENERGY 4.375% DUE 12-15-2026
Fixed Income	75,000	95,018.78	VALERO ENERGY CORP 6.625% DUE 06-15-2037
Fixed Income	75,000	78,522.15	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029
Fixed Income	100,000	99,537.00	VALMONT INDS INC 5.25% DUE 10-01-2054
Fixed Income	565,000	575,503.35	VENTAS RLTY LTD 3.125% DUE 06-15-2023
Fixed Income	300,000	302,358.60	VENTAS RLTY LTD 3.25% DUE 10-15-2026
Fixed Income	2,145,000	2,224,478.69	VENTAS RLTY LTD PARTNERSHIP 3.5% 04-15-2024
Fixed Income	95,000	103,177.98	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029
Fixed Income	1,075,000	1,153,069.73	VERIZON 3.875% DUE 02-08-2029
Fixed Income	800,000	866,482.40	VERIZON 4.272% DUE 01-15-2036
Fixed Income	220,000	249,474.06	VERIZON 4.672% DUE 03-15-2055
Fixed Income	5,000	5,748.16	VERIZON 4.812% DUE 03-15-2039
Fixed Income	70,000	93,522.87	VERIZON 7.35% DUE 04-01-2039
Fixed Income	500,000	543,793.00	VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027
Fixed Income	445,000	493,336.35	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG
Fixed Income	75,000	103,616.10	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO
Fixed Income	1,200,000	1,215,420.00	VERIZON COMMUNICATIONS DUE 05-15-2025 BEO
Fixed Income	450,000	498,688.20	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028
Fixed Income	600,000	625,168.20	VIACOM INC NEW 3.875% DUE 04-01-2024
Fixed Income	200,000	202,940.00	VIRGINIA MEDIA SECD FIN PLC 5.5% 05-15-2029
Fixed Income	270,000	273,832.11	VIRGINIA ELEC & POWER CO 2.75 03-15-2023 REG
Fixed Income	50,000	62,899.00	VIRGINIA ST PUB BLDG AUTH PUB FACS REV 5.9 08-01-2030 BEO TAXABLE
Fixed Income	50,000	50,718.10	VMWARE INC 3.9% 08-21-2027
Fixed Income	525,000	537,512.85	VNDO 2012-6AVE MTG TR SER 2012-6AVE CL A2.9950 144A DUE 11-15-2030

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Fixed Income	1,095,000	1,144,864.11	VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG
Fixed Income	125,000	135,123.50	VODAFONE GROUP PLC 4.375% 05-30-2028
Fixed Income	100,000	110,389.00	VODAFONE GROUP PLC 5.25% DUE 05-30-2048
Fixed Income	872,000	916,263.59	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG
Fixed Income	300,000	357,375.00	VOTORANTIM CIMENTOS SA 7.25 DUE 04-05-2041 BEO
Fixed Income	535,000	548,985.97	VULCAN MATLS CO 3.9% 04-01-2027
Fixed Income	270,000	260,135.55	VULCAN MATLS CO 4.5% 06-15-2047
Fixed Income	951,532	943,076.33	WA MUT MTG SECS CORP 2005-AR1 MTG PASSTHRU CTF CL A-1B VAR 01-25-2045 REG
Fixed Income	2,020,000	1,957,652.70	WACHOVIA STUD LN FLTG RT 2.4455% DUE 04-25-2040
Fixed Income	1,445,000	1,458,773.74	WALGREENS BOOTS 3.45% DUE 06-01-2026
Fixed Income	2,555,000	2,639,705.92	WALMART INC 2.85% DUE 07-08-2024
Fixed Income	2,115,000	2,222,924.22	WALMART INC 3.4% DUE 06-26-2023
Fixed Income	1,465,000	1,598,698.83	WALMART INC 3.7% DUE 06-26-2028
Fixed Income	925,000	1,059,848.35	WALMART INC 4.05% DUE 06-29-2048 REG
Fixed Income	15,000	15,209.25	WAYNE ST UNIV MICH UNIV REVS 6.386% 11-15-2034 BEO TAXABLE
Fixed Income	810,000	817,994.70	WEA FIN LLC 3.5% DUE 06-15-2029
Fixed Income	200,000	200,829.80	WEIBO CORP 3.5% DUE 07-05-2024
Fixed Income	340,000	346,212.14	WELLPOINT INC 3.125% DUE 05-15-2022
Fixed Income	500,000	501,090.50	WELLS FARGO & CO 2.5% DUE 03-04-2021
Fixed Income	4,075,000	4,104,413.35	WELLS FARGO & CO 2.625% DUE 07-22-2022
Fixed Income	500,000	508,427.00	WELLS FARGO & CO 3% DUE 02-19-2025
Fixed Income	3,575,000	3,614,124.80	WELLS FARGO & CO 3% DUE 04-22-2026
Fixed Income	1,250,000	1,269,461.25	WELLS FARGO & CO 3.069% DUE 01-24-2023
Fixed Income	250,000	257,224.75	WELLS FARGO & CO 3.5 DUE 03-08-2022
Fixed Income	60,000	73,074.84	WELLS FARGO & CO 5.375% DUE 11-02-2043
Fixed Income	800,000	869,632.00	WELLS FARGO & CO FLTG RT 5.875% DUE 12-29-2049
Fixed Income	16,500,000	16,812,081.00	WELLS FARGO & CO NEW NT FLTG DUE 10-31-2023/10-31-2022 REG
Fixed Income	800,000	807,645.60	WELLS FARGO BK N A FLTG RT 3.325% DUE 07-23-2021
Fixed Income	122,262	121,196.47	WELLS FARGO COML 1.453% DUE 11-15-2059
Fixed Income	900,000	915,265.80	WELLS FARGO COML 2.918% DUE 11-15-2049
Fixed Income	425,000	432,578.60	WELLS FARGO COML 2.942% DUE 10-15-2049
Fixed Income	30,000	30,255.12	WELLS FARGO COML 3.184% DUE 07-15-2048
Fixed Income	745,000	785,163.70	WELLS FARGO COML 3.362% DUE 05-01-2048
Fixed Income	550,000	576,208.05	WELLS FARGO COML 3.418% DUE 09-15-2050
Fixed Income	305,000	317,679.16	WELLS FARGO COML 3.487% DUE 11-15-2048
Fixed Income	495,000	524,649.02	WELLS FARGO COML 3.637% DUE 06-15-2048
Fixed Income	420,000	446,289.90	WELLS FARGO COML 3.64% DUE 12-15-2059
Fixed Income	50,000	51,703.45	WELLS FARGO COML 3.783% DUE 02-15-2048
Fixed Income	250,000	260,570.50	WELLS FARGO COML 3.959% DUE 12-15-2047
Fixed Income	610,000	636,942.48	WELLS FARGO COML 4.142% DUE 10-15-2045
Fixed Income	162,872	166,161.52	WELLS FARGO MTG 4% DUE 04-25-2049
Fixed Income	199,681	208,548.50	WELLS FARGO MTG BACKED SECS 2004-L TR CLA8 FLT RT DUE 07-25-2034
Fixed Income	1,400,000	1,476,214.60	WELLTOWER INC 4% SNR 01/06/2025 USD
Fixed Income	100,000	106,569.50	WELLTOWER INC 4.25% DUE 04-01-2026
Fixed Income	30,000	29,431.50	WESTERN DIG CORP 4.75% DUE 02-15-2026
Fixed Income	150,000	157,146.00	WESTERN MUN WTR DIST FACS AUTH CALIF WTRREV 6.51% 10-01-2040 BEO TAXABLE
Fixed Income	350,000	355,066.25	WESTLAKE 3.61% DUE 10-16-2023
Fixed Income	100,000	101,474.30	WESTLAKE 4.05% DUE 03-15-2024
Fixed Income	640,000	663,999.36	WESTROCK CO CORP BOND 3.75% 03-15-2025
Fixed Income	180,000	181,734.48	WESTROCK CO FIXED 3% DUE 09-15-2024
Fixed Income	100,000	103,053.10	WFRBS COML MTG TR 2012-C9 CL B 3.84 DUE 11-15-2045
Fixed Income	360,000	370,923.48	WFRBS COML MTG TR 3.345% DUE 05-15-2045
Fixed Income	187,187	190,347.10	WFRBS COML MTG TR 3.66% DUE 03-15-2047
Fixed Income	45,000	47,576.16	WFRBS COML MTG TR VAR RT 5.193511% DUE 09-15-2046
Fixed Income	1,500,000	1,765,722.00	WI TREASURY SEC 3.375% DUE 11-15-2048 REG
Fixed Income	1,500,000	1,542,246.00	WI UNITED STATES OF AMER TREAS T NOTE 2.50% DUE 02-29-2024
Fixed Income	702,000	756,435.19	WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024
Fixed Income	70,000	71,924.30	WILLIAMS COS INC 8.75% DUE 01-15-2020
Fixed Income	500,000	513,083.50	WILLIAMS PARTNERS 3.6% DUE 03-15-2022
Fixed Income	50,000	58,102.25	WILLIAMS PARTNERS 5.8 DUE 11-15-2043
Fixed Income	460,000	491,986.56	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048
Fixed Income	750,000	773,068.50	WORLD FINL NETWORK CR CARD MASTER NT SER 18-C CL A 3.55% FIXED 08-15-2025
Fixed Income	350,000	352,328.20	WORLD OMNI 3.06% DUE 05-15-2023
Fixed Income	980,000	972,888.14	WORLD OMNI AUTO 1.73% DUE 07-15-2023
Fixed Income	585,000	586,179.36	WORLD OMNI AUTO RECEIVABLES TR SER 17-A CLS A4 2.24% DUE 06-15-2023
Fixed Income	100,000	103,471.40	WPP FIN 2010 3.75% DUE 09-19-2024
Fixed Income	180,000	185,050.26	WRKCO INC 3.9% DUE 06-01-2028
Fixed Income	545,000	595,827.79	WRKCO INC CORP BOND 4.9% 03-15-2029
Fixed Income	100,000	96,000.00	XL GROUP PLC 4.893810% 12-31-2049
Fixed Income	175,000	230,702.33	YALE UNIV MEDIUM 7.375% DUE 04-15-2096
Fixed Income	800,000	862,412.00	YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE
Fixed Income	300,000	204,036.00	YASAR HLDGS A S 8.875% DUE 05-06-2020
Fixed Income	1,000,000	1,001,700.00	YPF SOCIEDAD 8.5% DUE 07-28-2025
Fixed Income	100,000	101,561.80	ZIMMER BIOMET 3.15% DUE 04-01-2022
Fixed Income	500,000	515,380.50	ZIMMER BIOMET 3.55% DUE 04-01-2025
Fixed Income	750,000	750,934.50	ZIMMER HLDGS INC 2.7% DUE 04-01-2020
<b>TOTAL</b>		<b>4,880,148,426.68</b>	

**Real Estate Investments**

Real Estate	200,084,987	200,000,000.00	BLACKSTONE PROPERTY PARTNERS LP
Real Estate	30,800,000	32,597,927.00	BLUE VISTA REAL ESTATE PARTNERS IV LP
Real Estate	28,373,481	30,102,721.00	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS II
Real Estate	7,774,227	6,950,252.00	BSREP III A LP
Real Estate	101,119,971	101,891,668.00	CARLYLE PROPERTY INVESTORS LP
Real Estate	178,920	219,402,352.14	CF HEITMAN AMERICA REAL ESTATE TRUST LP FD
Real Estate	63,424	225,395,250.48	CF JPMCB STRATEGIC PROPERTY FUND
Real Estate	100	129,171.00	CF RREEF FUND WEST VI
Real Estate	10,681	113,911,803.94	CF UBS TRUMBULL PROPERTY FUND



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Real Estate	24,125,608	23,711,985.00	CROW HOLDINGS REALTY PARTNERS VII LP
Real Estate	72,229,241	106,817,891.00	DUNE REAL ESTATE FUND III
Real Estate	11,239,290	20,827,387.00	DUNE REAL ESTATE PARALLEL FUND II LP
Real Estate	16,171,747	17,460,476.00	FRANKLIN TEMPLETON EMERGING MANAGER REALESTATE FUND OF FUNDS LP
Real Estate	11,451,481	8,985,335.00	FRANKLIN TEMPLETON PRIVATE REAL ESTATE FUND SERIES A
Real Estate	14,821,267	14,538,438.00	MDP RE 2015, LP
Real Estate	13,615,269	13,148,488.00	MDP RE 2015, LP - TRANCHE 2
Real Estate	18,004,725	17,068,640.00	MDP RE 2015, LP - TRANCHE 3
Real Estate	10,726,535	11,371,840.00	Oaktree Real Estate Debt Fund II (Parallel), L.F
Real Estate	31,715,874	26,119,252.00	REAL ESTATE GLOBAL PARTNERSHIP FUND II, LP
Real Estate	0	4,830,459.00	Valuation adjustment, real estate
<b>TOTAL</b>		<u>1,195,261,336.56</u>	

## Alternative Investments

Alternatives	1,090,211	21,677.00	ABINGWORTH BIOVENTURES III A, LP
Alternatives	2,086,294	328,049.00	ABINGWORTH BIOVENTURES IV, LP
Alternatives	4,044,681	429,978.00	ABRY PARTNERS V LP 6-009966
Alternatives	1,678,835	167,043.00	ABRY PARTNERS V LP 6-019967
Alternatives	1,428,943	82,686.00	ABRY SENIOR EQUITY II LP
Alternatives	681,974	14,752.00	ACCELL VIII, LP
Alternatives	4,519,078	1,826,345.00	ACP IV, LP
Alternatives	32,493,205	28,166,625.00	ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP
Alternatives	1,297,290	6,880,245.00	ADAMS STREET 2008 DIRECT FUND, LP
Alternatives	2,587,415	6,054,563.00	ADAMS STREET 2009 DIRECT FUND, LP
Alternatives	53,015,299	72,720,248.00	ADAMS STREET 2012 GLOBAL FUND LP
Alternatives	72,503,038	101,084,277.00	ADAMS STREET 2013 GLOBAL FUND LP
Alternatives	72,542,200	94,494,711.00	ADAMS STREET 2015 GLOBAL FUND LP
Alternatives	73,138,254	82,449,156.00	ADAMS STREET 2016 GLOBAL FUND LP
Alternatives	36,856,571	37,975,077.00	ADAMS STREET 2017 GLOBAL FUND LP
Alternatives	10,080,000	11,494,044.00	ADAMS STREET 2018 GLOBAL FUND LP
Alternatives	8,007,017	2,623,805.00	ADAMS STREET GLOBAL OPPORT SECOND FUND
Alternatives	9,982,271	11,542,546.00	ADAMS STREET GLOBAL OPPORTUNITIES SECONDARY FUND 5
Alternatives	70,037,513	97,152,706.00	ADAMS STREET PARTNERS 2014 GLOBAL FUND LP
Alternatives	20,495,421	27,235,479.00	ADAMS STREET PARTNERSHIP FUND - 2008 NON- US FUND, LP
Alternatives	22,944,643	31,306,333.00	ADAMS STREET PARTNERSHIP FUND - 2008 US FUND, LP
Alternatives	7,089,180	11,392,596.00	ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP
Alternatives	28,479,923	42,193,836.00	ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP
Alternatives	13,917,843	5,193,302.00	ADAMS STREET PSHIP FD-2004 NON US FUND
Alternatives	15,753,720	20,054,342.00	ADAMS STREET PSHIP FD - 2009 NON-US DEVELOPED MARKETS FUND
Alternatives	2,224,575	177,960.00	ADVANCED TECHNOLOGY VENT VII (C), LP
Alternatives	27,858,596	17,743,195.00	ALINDA INFRASTRUCTURE FUND II
Alternatives	8,079,375	264,869.00	APOLLO INVESTMENT FUND VI LP
Alternatives	170,000,000	174,939,821.00	AOR GLB RM BUYWRITE FD LP
Alternatives	5,946,530	2,195,382.00	ARCH VENTURE FUND VI, LP
Alternatives	1	1.00	ARCLIGHT ENERGY PARTNERS FUND II, LP
Alternatives	407,441	1.00	ARLINGTON CAPITAL PARTNERS, LP
Alternatives	752,542	1.00	ASCEND VENTURES
Alternatives	1,382,950	461,929.00	AUSTIN VENTURES IX LP
Alternatives	1	1.00	AUSTIN VENTURES V, LP
Alternatives	366,597	1.00	AUSTIN VENTURES VI LP - SECONDARY
Alternatives	1	1.00	AUSTIN VENTURES VI, LP
Alternatives	4,059,745	5,211.00	AUSTIN VENTURES VII, LP
Alternatives	140,878	7,989.00	AUSTIN VENTURES VIII SECONDARY, LP
Alternatives	1,645,140	98,915.00	AUSTIN VENTURES VIII, LP
Alternatives	2,252,007	33,431.00	BAIN CAPITAL FUND VIII 6-008185
Alternatives	778,728	8,791.00	BAIN CAPITAL FUND VIII 6-008187
Alternatives	1	1.00	BAIN CAPITAL VIII CO-INVESTMENT FUND LP
Alternatives	397,362	1.00	BANC FUND VI, LP
Alternatives	105,974	1.00	BANC FUND VII, LP
Alternatives	1	1.00	BATTERY VENTURES VI, LP
Alternatives	2,016,351	120,874.00	BATTERY VENTURES VII, 6009507
Alternatives	1,420,842	85,304.00	BATTERY VENTURES VII, LP
Alternatives	4,468,124	394,907.00	BENCHMARK CAPITAL PTRS IV, LP
Alternatives	1,358,753	479,002.00	BERKSHIRE FUND VI, LP
Alternatives	11,879,671	12,700,673.00	BIG REAL ESTATE FUND I LP
Alternatives	4,903,661	879,193.00	BLACKSTONE CAPITAL PARTNERS V, LP
Alternatives	504,585	28,242.00	BLACKSTONE MEZZANINE PARTNERS II, LP
Alternatives	18,415	1.00	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Alternatives	103,733	1.00	BOSTON VENTURES V, LP
Alternatives	1	1.00	BOSTON VENTURES VI, LP
Alternatives	1	8,809.00	BOWMAN PARTNERS, LP
Alternatives	3,541,549	122,117.00	BRENTWOOD ASSOC IX, LP
Alternatives	664,658	234,057.00	BRINSON NON US PSHIP FD TR-2003 PRMY FD
Alternatives	1,239,707	178,648.00	BRINSON NON-US PSHIP FD TR-2001 PRIMARY
Alternatives	1,741,330	572,447.00	BRINSON NON-US PSHF FD TR-2000 PRI FD,LP
Alternatives	182,365	99,268.00	BRINSON NON-US PSHF FD TRST-1999 PRIM FD
Alternatives	212,865	168,142.00	BRINSON NON-US PSHF FD TRST-2002 PRIM FD
Alternatives	1,046,114	292,850.00	BRINSON NON-US PSHF FD TRST-2004 PRIM FD
Alternatives	155,599	26,858.00	BROCKWAY MORAN & PTRS FD II, LP
Alternatives	919,599	1.00	CALTUS PARTNERS III, LP
Alternatives	2,631,424	769,592.00	CANAAN VII LP
Alternatives	2,533,943	264,670.00	CARLYLE PARTNERS IV, LP
Alternatives	6,337,688	1,024,255.00	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP
Alternatives	338,217	8,711.00	CASTILE VENTURES, L.P.
Alternatives	3,224,247	897,515.00	CASTLE HARLAN PARTNERS IV, LP
Alternatives	25,303,970	239,375,555.92	CF INVESCO BALANCED-RISK COMMODITY TRUSTT
Alternatives	7,266,291	43,578.00	CHS PRIVATE EQUITY V LP 6-011467
Alternatives	3,428,217	17,173.00	CHS PRIVATE EQUITY V LP 6-011478

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Alternatives	1	1.00 CLAYTON DUBILIER & RICE FD VI, LP
Alternatives	383,330	1.00 CLAYTON, DUBILIER & RICE FUND VII, LP
Alternatives	1	1.00 CODE HENNESSY & SIMMONS III, LP
Alternatives	1	1.00 CODE HENNESSY & SIMMONS IV, LP
Alternatives	9,127,424	9,160,530.00 CROW HOLDINGS REALTY PARTNERS VIII, LP -RESTRICTED
Alternatives	1	1.00 ENTERPRISE PARTNERS VI, LP
Alternatives	3,301,403	616,346.00 ESSEX WOODLANDS HEALTH VEN FD VII, LP
Alternatives	7,858,473	3,956,927.00 ESSEX WOODLANDS HEALTH VENT VI 6007782
Alternatives	3,208,868	1,930,305.00 ESSEX WOODLANDS HEALTH VENT VI 6007783
Alternatives	815,738	236,280.00 ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP
Alternatives	1,239,820	28,261.00 FIRST RESERVE FUND X, LP 6-008654
Alternatives	3,172,521	45,519.00 FIRST RESERVE FUND X, LP 6-008656
Alternatives	6,807,404	489,451.00 FIRST RESERVE FUND XI, LP 6-014733
Alternatives	12,786,337	895,054.00 FIRST RESERVE FUND XI, LP 6-014764
Alternatives	1	1.00 FORTRESS INVESTMENT FUND II, LLC
Alternatives	1,552,407	823,721.00 FORTRESS INVESTMENT FUND III, LP
Alternatives	2,718,114	133,115.00 FP GP SLITTER, LLC
Alternatives	3,746,112	2,382,187.00 FRANCISCO PARTNERS II, LP
Alternatives	3,208,412	54,824.00 FRANCISCO PARTNERS, LP
Alternatives	0	- FUT 21 AUG 19 LME ALUM US
Alternatives	0	- FUT 21 AUG 19 LME COPPER US
Alternatives	0	- FUT 21 AUG 19 LME LEAD US
Alternatives	0	- FUT 21 AUG 19 LME NICKEL US
Alternatives	0	- FUT 21 AUG 19 LME ZINC US
Alternatives	0	- FUT AUG 19 CME CATTLE
Alternatives	0	- FUT AUG 19 CME FEEDERS
Alternatives	0	- FUT AUG 19 CME LEAN HOGS
Alternatives	0	- FUT AUG 19 CMX GOLD
Alternatives	0	- FUT AUG 19 HEATING OIL
Alternatives	0	- FUT AUG 19 IPE GAS OIL
Alternatives	0	- FUT AUG 19 NYM HH NAT GAS
Alternatives	0	- FUT AUG 19 NYM LT CRUDE
Alternatives	0	- FUT AUG 19 NYM RBOB GAS
Alternatives	0	- FUT DEC 19 CBT BEAN MEAL
Alternatives	0	- FUT DEC 19 CBT BEAN OIL
Alternatives	0	- FUT DEC 19 ICEUS COTTON 2
Alternatives	0	- FUT NOV 19 CBT SOYBEANS
Alternatives	0	- FUT OCT 19 CSC SUGAR 11
Alternatives	0	- FUT OCT 19 NYM PLATINUM
Alternatives	0	- FUT SEP 19 CBT CORN
Alternatives	0	- FUT SEP 19 CBT WHEAT
Alternatives	0	- FUT SEP 19 CMX HG COPPER
Alternatives	0	- FUT SEP 19 CMX SILVER
Alternatives	0	- FUT SEP 19 CSC COCOA
Alternatives	0	- FUT SEP 19 ICEUS COFFEEC
Alternatives	0	- FUT SEP 19 IPE BRENT CRD
Alternatives	0	- FUT SEP 19 KCBT RED WHEAT
Alternatives	338,365	1.00 GENSTAR CAPITAL PARTNERS IV 6-008704
Alternatives	2,885,493	1.00 GENSTAR CAPITAL PARTNERS IV 6-008709
Alternatives	11,110,794	435,523.00 GGC INVESTMENT FUND II, LP
Alternatives	371,541	159,076.00 GRANITE GLOBAL VENTURES III, L.P.
Alternatives	6,493,737	10,627,525.00 GRANITE VENTURES II, LP
Alternatives	9,602	78,219.00 GREEN EQUITY INVESTORS IV, LP
Alternatives	6,467,913	10,549,778.00 GREEN EQUITY INVESTORS V, LP
Alternatives	1	1.00 GTCR FUND VII, LP
Alternatives	544,322	1.00 HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Alternatives	3,836,955	1,123,975.00 HELLMAN & FRIEDMAN CAPITAL PARTNERS VI
Alternatives	1,278,567	720,220.00 INSIGHT VENTURE PARTNERS (CAYMAN) V LP
Alternatives	1	1.00 INSTITUTIONAL VENTURE PTRS VIII, LP
Alternatives	4,220,794	961,479.00 INTERWEST PARTNERS IX LP 6-011384
Alternatives	4,899,625	1,303,144.00 INTERWEST PARTNERS IX LP 6-011385
Alternatives	1	1.00 INTERWEST PARTNERS VII, LP
Alternatives	1,280,192	248,683.00 INTERWEST PARTNERS VIII, LP
Alternatives	2,304	1.00 J.W. CHILDS EQUITY PARTNERS II, LP
Alternatives	1,710,496	214.00 J.W. CHILDS EQUITY PARTNERS III, LP
Alternatives	2,377,245	1,250,871.00 JLL PARTNERS FUND IV, LP
Alternatives	1,632,653	1,178,174.00 JLL PARTNERS FUND V LP
Alternatives	3,433,522	196,834.00 KELSO INVESTMENT ASSOCIATES VII, LP
Alternatives	5,000,000	27,595,047.00 KKR PRISMA CODLIN FUND LLC
Alternatives	1	10,380.00 KLEE ASIA FUND I, LP
Alternatives	1	758.44 KLEE EUROPE FUND I, LP
Alternatives	1	7,903.27 KLEE EUROPE FUND II, LP
Alternatives	1	14,928.00 KLEE USA FUND I, LP
Alternatives	1	181.00 KLEE USA FUND II, LP
Alternatives	3,998,055	1,238,477.00 KODIAK VENTURE PARTNERS III, LP
Alternatives	4,948,264	3,226,918.00 LAKE CAPITAL PARTNERS II, LP
Alternatives	278,598	1.00 LATTERELL VENTURE PARTNERS II, LP
Alternatives	6,364,167	3,430,210.00 LEAPFROG VENTURES II, LP
Alternatives	2,427,510	32,725.00 LIGHTSPEED VENT PTRS VI, LP
Alternatives	51,176,042	59,077,487.00 LINCOLN FUND I, LP
Alternatives	11,794,169	5,068,585.00 M2 PRIVATE EQUITY FUND-OF-FUNDS, LP
Alternatives	56,081,244	57,202,793.00 M2 SURS EMERGING PRIVATE EQUITY FUND OF FUNDS LP
Alternatives	9,132,849	21,126,817.00 MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL
Alternatives	30,024,706	42,518,105.00 MACQUARIE INFRASTRUCTURE PARTNERS III, LP
Alternatives	19,885,598	19,025,279.00 MACQUARIE INFRASTRUCTURE PARTNERS IV LP
Alternatives	1,743,926	295,399.00 MADISON DEARBORN CAP PTRS IV, LP
Alternatives	355,237	1.00 MATRIX PARTNERS VI, LP
Alternatives	1,661,588	150,071.00 MATRIX PARTNERS VII, LP
Alternatives	1	1.00 MEDVENTURE ASSOCIATES V, LP

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Alternatives	2,110,410	127,538.00	MENLO VENTURES IX, LP
Alternatives	1	1.00	MENLO VENTURES VIII, LP
Alternatives	1,792,649	1,489,127.00	MENLO VENTURES X, LP
Alternatives	23,078,900	25,159,317.00	MESIROW FINANCIAL PRIVATE EQUITY FUND VII-B, L.P.
Alternatives	23,200,000	21,993,307.00	MESIROW FINANCIAL PRIVATE EQUITY SPECIALFUND B LP
Alternatives	1	1.00	MOBIUS TECHNOLOGY VENTURES VI, LP
Alternatives	1	1.00	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP
Alternatives	4,186	1.00	MORGAN STANLEY VENTURE PTRS III, LP
Alternatives	340,000,000	359,148,795.00	NEUBERGER BERMAN US EQUITY INDEX PUTWRITE FUND LLC
Alternatives	1,170,126	167,694.00	NEW ENTERPRISE ASSOC 8A, LP
Alternatives	5,675,820	619,673.00	NEW ENTERPRISE ASSOC IX, LP
Alternatives	4,818,495	461,986.00	NEW ENTERPRISE ASSOC VIII, LP
Alternatives	1,370,622	433,572.00	NEW ENTERPRISE ASSOC X, LP
Alternatives	4,593,584	1,237,213.00	NEW ENTERPRISE ASSOC XI, LP
Alternatives	3,396,027	5,059,224.00	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)
Alternatives	759,537	66,656.00	NEW MOUNTAIN PARTNERS II, LP
Alternatives	102,000,000	125,584,054.00	NEWPORT MONARCH LLC
Alternatives	9,870,122	3,576,530.00	OAK INVESTMENT PARTNERS XI, LP
Alternatives	1	1.00	OAK INVESTMENT PTRS VII, LP
Alternatives	1	1.00	OAK INVESTMENT PTRS VIII, LP
Alternatives	284,114	1.00	OCM EUROPEAN PRINCIPAL OPP FD LP
Alternatives	1	1.00	OCM OPPORTUNITIES FUND III, LP 6-007852
Alternatives	1	1.00	OCM OPPORTUNITIES FUND IV, LP
Alternatives	2	1.00	OCM OPPORTUNITIES FUND V, LP
Alternatives	2,874,148	1.00	OCM PRIN OPPORTUNITIES FD III LP 6007855
Alternatives	2,290,112	6,928.00	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Alternatives	1	1.00	OLYMPUS GROWTH FUND III, LP
Alternatives	1,584,227	1.00	OLYMPUS GROWTH FUND IV, LP 6-007857
Alternatives	1	1.00	OLYMPUS GROWTH FUND IV, LP 6-007858
Alternatives	3,241,858	1,075,608.00	ONEX PARTNERS II, LP
Alternatives	1,965,511	1.00	ONEX PARTNERS, LP
Alternatives	1,346,291	1.00	PACESETTER GROWTH FUND L.P.
Alternatives	7,740,000	7,740,000.00	PANTHEON ACCESS US, LP
Alternatives	18,953,119	5,720,195.89	PANTHEON EUROPE
Alternatives	921,645	14,670,321.31	PANTHEON EUROPE FUND VI L.P.
Alternatives	11,882,287	26,780,385.43	PANTHEON EUROPE FUND VII
Alternatives	4,119,678	369,441.00	PANTHEON GLOBAL SECONDARY FUND II, LP
Alternatives	12,354,411	12,140,769.00	PANTHEON M S 2017
Alternatives	58,586,365	70,168,865.00	PANTHEON MULTI-STRATEGY PROGRAM 2014 (US)
Alternatives	51,107,709	76,226,569.00	PANTHEON USA FUND IX LP
Alternatives	39,355,007	65,374,469.00	PANTHEON USA FUND VIII, LP
Alternatives	2,508,093	431,696.00	PFINGSTEN EXECUTIVE QP FUND III, LP
Alternatives	1,520,285	274,492.00	PHAROS CAPITAL PARTNERS, LP
Alternatives	82,500,000	113,084,727.00	PIMCO COMMODITY ALPHA FUND LLC
Alternatives	2,985,209	142,809.00	PROVIDENCE EQUITY PARTNERS V, LP
Alternatives	6,685,188	350,884.00	PROVIDENCE EQUITY PARTNERS V-A, LP
Alternatives	970,559	3,480.00	PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC
Alternatives	9,982,457	5,124,751.00	PROVIDENCE EQUITY PTRS VI LP
Alternatives	2,443,074	519,043.00	QUANTUM ENERGY PARTNERS IV, LP
Alternatives	10	1.00	REDPOINT VENTURES I, LP
Alternatives	701,203	18,178.00	REDPOINT VENTURES II, LP
Alternatives	263,737	277.00	ROUNDTABLE HEALTHCARE PARTNERS II LP
Alternatives	993,060	1.00	SAFEGUARD INTERNATIONAL FUND, LP
Alternatives	1	1.00	SIERRA VENTURES VII, LP
Alternatives	1	1.00	SOFTBANK TECHNOLOGY VENTURES V, LP
Alternatives	1	1.00	SORENSEN CAPITAL PARTNERS, LP
Alternatives	2,272,069	1.00	SPC PARTNER III, LP
Alternatives	1	1.00	SPROUT CAPITAL IX, LP
Alternatives	1	1.00	SPROUT CAPITAL VIII, LP
Alternatives	5,221,794	2,014,151.00	STERLING INVESTMENT PARTNERS II, LP
Alternatives	1,433,042	742,935.00	STORM VENTURES FUND III, LP
Alternatives	429,375	1.00	SUMMIT ACCELERATOR FUND, LP
Alternatives	2,433,577	1,668,299.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP
Alternatives	3,678,298	2,004,849.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP
Alternatives	419,626	268,692.00	SUMMIT PARTNERS VENTURE CAP FD II-B, LP
Alternatives	347,959	182,614.00	SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP
Alternatives	1,279,469	663,436.00	SUMMIT SUBORDINATED DEBT FUND III-B, LP
Alternatives	1	1.00	SUMMIT VENTURES IV, LP
Alternatives	944,916	1.00	SUMMIT VENTURES V, LP
Alternatives	3,173,187	271,735.00	SUMMIT VENTURES VI-A, LP
Alternatives	3,564,088	185,671.00	SUN CAPITAL PARTNERS III QP, LP
Alternatives	2,861,856	549,230.00	SUN CAPITAL PARTNERS IV, LP
Alternatives	1,329,508	73,783.00	SYNDICATED COMMUNICATIONS VENT PTRS IV
Alternatives	1,307,181	1.00	TA ATLANTIC AND PACIFIC V, LP
Alternatives	522,247	1.00	TA ATLANTIC AND PACIFIC V, LP 6-009108
Alternatives	293,349	1.00	TA IX, LP
Alternatives	931,634	1.00	THE RESOLUTE FUND, LP 6-007894
Alternatives	962,461	1.00	THE RESOLUTE FUND, LP 6-007895
Alternatives	1	1.00	THREE ARCH CAPITAL, LP
Alternatives	3,428,786	1.00	THREE ARCH PARTNERS IV
Alternatives	2,798,907	1.00	THREE ARCH PARTNERS IV 6-007925
Alternatives	3,151,824	430,882.00	TPG PARTNERS IV, LP 6-007897
Alternatives	4,105,097	362,976.00	TPG PARTNERS IV, LP 6-007898
Alternatives	1	1.00	US VENTURE PARTNERS IV, LP
Alternatives	1	1.00	US VENTURE PARTNERS VI, LP
Alternatives	1	1.00	US VENTURE PARTNERS VII, LP
Alternatives	1	1.00	US VENTURE PARTNERS VIII, LP
Alternatives	912,829	58,646.00	VERSANT VENTURE CAPITAL I, LP
Alternatives	1,638,144	329,655.00	VERSANT VENTURE CAPITAL II, LP

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Alternatives	1	1.00	VESTAR CAPITAL PARTNERS III, LP
Alternatives	1	97,282.00	VESTAR CAPITAL PARTNERS IV, LP
Alternatives	6,874,637	1,690,016.00	VESTAR CAPITAL PARTNERS V LP
Alternatives	907,484	139,292.00	WARBURG PINCUS PE VIII, LP
Alternatives	315,957	733,018.00	WARBURG PINCUS PRIVATE EQUITY IX, LP
Alternatives	1	1.00	WCAS CAPITAL PARTNERS III, LP
Alternatives	1	1.00	WCAS IX, LP
Alternatives	1	1.00	WCAS VI, LP
Alternatives	1	1.00	WCAS VIII, LP
Alternatives	2,192,035	1.00	WELLSPRING CAPITAL PARTNERS IV, LP
Alternatives	5,562,895	856,416.00	WESTON PRESIDIO V, LP
Alternatives	1,504,480	518,306.00	YORKTOWN ENERGY PTRS V, LP
Alternatives	0	50,061,463.00	Valuation adjustment, U.S. private equity
Alternatives	0	2,843,213.00	Valuation adjustment, non-U.S. private equity
Alternatives	0	2,322,476.00	Valuation adjustment, infrastructure
Alternatives	0	24,258.00	Valuation adjustment, hedge funds
<b>TOTAL</b>		<u>2,451,664,597.26</u>	

**Self-Managed Plan Investment Allocation**  
**June 30, 2019**

	U.S. Equity	Non-U.S. Equity	Fixed Income	Balanced	Real Estate	Total
<b>Fidelity Funds</b>						
Fidelity Managed Income Portfolio Class 2	\$ -	\$ -	\$ 65,239,989	\$ -	\$ -	\$ 65,239,989
Fidelity U.S. Bond Index Institutional	-	-	48,163,101	-	-	48,163,101
PIMCO Total Return Institutional	-	-	47,994,770	-	-	47,994,770
Fidelity Puritan Class K	-	-	-	228,961,460	-	228,961,460
Ariel Fund Institutional	38,783,200	-	-	-	-	38,783,200
American Beacon Large Cap Value Institutional	14,678,234	-	-	-	-	14,678,234
Wells Fargo Small Company Growth R6	25,853,182	-	-	-	-	25,853,182
Fidelity Growth Company Commingled Pool	152,281,943	-	-	-	-	152,281,943
Fidelity Extended Market Index Premium	52,982,920	-	-	-	-	52,982,920
Fidelity Contrafund Commingled Pool	135,247,871	-	-	-	-	135,247,871
Fidelity Low Priced Stock Class K	48,143,437	-	-	-	-	48,143,437
Fidelity 500 Index Institutional	265,502,916	-	-	-	-	265,502,916
Fidelity Diversified International Class K	-	50,314,950	-	-	-	50,314,950
Fidelity Global ex-U.S. Index Institutional	-	34,454,062	-	-	-	34,454,062
Fidelity Real Estate Investment	-	-	-	-	24,119,656	24,119,656
Fidelity Freedom Index 2005 (1)	-	-	-	1,407,834	-	1,407,834
Fidelity Freedom Index 2010 (1)	-	-	-	2,842,619	-	2,842,619
Fidelity Freedom Index 2015 (1)	-	-	-	8,297,900	-	8,297,900
Fidelity Freedom Index 2020 (1)	-	-	-	37,377,617	-	37,377,617
Fidelity Freedom Index 2025 (1)	-	-	-	56,669,722	-	56,669,722
Fidelity Freedom Index 2030 (1)	-	-	-	61,685,707	-	61,685,707
Fidelity Freedom Index 2035 (1)	-	-	-	59,020,047	-	59,020,047
Fidelity Freedom Index 2040 (1)	-	-	-	56,735,670	-	56,735,670
Fidelity Freedom Index 2045 (1)	-	-	-	35,020,076	-	35,020,076
Fidelity Freedom Index 2050 (1)	-	-	-	29,925,918	-	29,925,918
Fidelity Freedom Index 2055 (1)	-	-	-	11,810,398	-	11,810,398
Fidelity Freedom Index 2060 (1)	-	-	-	2,476,576	-	2,476,576
Fidelity Freedom Index Income	-	-	-	3,559,303	-	3,559,303
<b>Fidelity Total</b>	<b>733,473,703</b>	<b>84,769,012</b>	<b>161,397,860</b>	<b>595,790,847</b>	<b>24,119,656</b>	<b>1,599,551,078</b>
						<b>61.7%</b>
<b>TIAA-CREF Funds</b>						
CREF Money Market Account R3	-	-	5,664,383	-	-	5,664,383
Vanguard Federal Money Market Fund	-	-	14,692,558	-	-	14,692,558
TIAA Traditional Annuity	-	-	135,880,278	-	-	135,880,278
CREF Bond Market Account R3	-	-	57,129,964	-	-	57,129,964
CREF Inflation-Linked Bond Account R3	-	-	27,345,668	-	-	27,345,668
CREF Social Choice Account R3	-	-	-	57,565,031	-	57,565,031
CREF Equity Index Account R3	103,293,224	-	-	-	-	103,293,224
CREF Growth Account R3 (2)	633,627	-	-	-	-	633,627
CREF Stock Account R3	186,694,978	-	-	-	-	186,694,978
CREF Global Equities Account R3	-	66,063,871	-	-	-	66,063,871
Dimensional 2005 Target Date Ret Income Fund	-	-	-	91	-	91
Dimensional 2010 Target Date Ret Income Fund	-	-	-	18,053	-	18,053
Dimensional 2015 Target Date Ret Income Fund	-	-	-	115,060	-	115,060
Dimensional 2020 Target Date Ret Income Fund	-	-	-	514,235	-	514,235
Dimensional 2025 Target Date Ret Income Fund	-	-	-	863,536	-	863,536
Dimensional 2030 Target Date Ret Income Fund	-	-	-	1,082,799	-	1,082,799
Dimensional 2035 Target Date Ret Income Fund	-	-	-	718,505	-	718,505
Dimensional 2040 Target Date Ret Income Fund	-	-	-	355,439	-	355,439
Dimensional 2045 Target Date Ret Income Fund	-	-	-	954,338	-	954,338
Dimensional 2050 Target Date Ret Income Fund	-	-	-	612,153	-	612,153
Dimensional 2055 Target Date Ret Income Fund	-	-	-	652,551	-	652,551
Dimensional 2060 Target Date Ret Income Fund	-	-	-	456,754	-	456,754
Dimensional Retirement Income Fund	-	-	-	20,850	-	20,850
TIAA Real Estate Account	-	-	-	-	22,706,590	22,706,590
TIAA-CREF Large-Cap Growth Index - Institutional	148,564,331	-	-	-	-	148,564,331
TIAA-CREF Lifecycle Index Fund 2010 - Institutional	-	-	-	1,246,098	-	1,246,098
TIAA-CREF Lifecycle Index Fund 2015 - Institutional	-	-	-	3,007,600	-	3,007,600
TIAA-CREF Lifecycle Index Fund 2020 - Institutional	-	-	-	12,155,199	-	12,155,199
TIAA-CREF Lifecycle Index Fund 2025 - Institutional	-	-	-	18,646,348	-	18,646,348
TIAA-CREF Lifecycle Index Fund 2030 - Institutional	-	-	-	24,792,995	-	24,792,995
TIAA-CREF Lifecycle Index Fund 2035 - Institutional	-	-	-	27,000,738	-	27,000,738
TIAA-CREF Lifecycle Index Fund 2040 - Institutional	-	-	-	33,278,064	-	33,278,064
TIAA-CREF Lifecycle Index Fund 2045 - Institutional	-	-	-	21,303,476	-	21,303,476
TIAA-CREF Lifecycle Index Fund 2050 - Institutional	-	-	-	10,950,740	-	10,950,740
TIAA-CREF Lifecycle Index Fund 2055 - Institutional	-	-	-	3,968,894	-	3,968,894
TIAA-CREF Lifecycle Index Fund 2060 - Institutional	-	-	-	1,219,223	-	1,219,223
TIAA-CREF Lifecycle Retirement Inc - Institutional	-	-	-	2,861,064	-	2,861,064
<b>TIAA-CREF Total</b>	<b>439,186,160</b>	<b>66,063,871</b>	<b>240,712,851</b>	<b>224,359,834</b>	<b>22,706,590</b>	<b>993,029,306</b>
						<b>38.3%</b>
<b>GRAND TOTAL</b>	<b>\$ 1,172,659,863</b>	<b>\$ 150,832,883</b>	<b>\$ 402,110,711</b>	<b>\$ 820,150,681</b>	<b>\$ 46,826,246</b>	<b>\$ 2,592,580,384</b>
	<b>45.2%</b>	<b>5.8%</b>	<b>15.5%</b>	<b>31.7%</b>	<b>1.8%</b>	<b>100.0%</b>
<b>SMP Forfeiture Reserve (3)</b>						<b>14,519,051</b>
<b>SMP Disability Reserve (3)</b>						<b>115,409,841</b>
<b>Total SMP Investments</b>						<b>\$ 2,722,509,276</b>

(1) As of June 30, 2019, the Fidelity Freedom Fund (lifecycle) series is the default fund for members who have selected the Self-Managed Plan but have not yet selected individual mutual funds and/or variable annuities.

(2) CREF Growth Account is no longer an approved option for the Self-Managed Plan. Assets remaining in the Account were invested prior to the termination of this option.

(3) These assets are commingled with the SURS defined benefit plan investments and accrue interest equal to the overall annual rate of return of the fund, net of fees.