

State of Illinois
State Universities Retirement System
Compliance Examination
For the Year Ended June 30, 2017
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, 2017**

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

For the Year Ended June 30, 2017

System Officials

Executive Director	Mr. W. Bryan Lewis (7/1/16 – 7/5/16) Mr. Martin Noven (11/2/16 – present)
Interim Executive Director	Mr. William Mabe (7/1/16 – 11/14/16)
Chief Financial Officer	Ms. Phyllis Walker
Chief Investment Officer	Mr. Daniel Allen (7/1/16 – 7/29/16)
Interim Chief Investment Officer	Mr. Doug Wesley (6/10/16 – 3/16/17)
Chief Investment Officer	Mr. Doug Wesley (3/17/17 – present)
General Counsel	Ms. Bianca Green
Director of Internal Audit	Mr. Steven Hayward
Chairperson	Mr. Tom Cross
Vice Chairman	Mr. Dorinda Miller
Treasurer	Mr. John Engstrom
Board of Trustees	Mr. Aaron Ammons Mr. Dennis Cullen Mr. Fred Giertz Mr. Paul Johnson, Jr. Mr. Francis Idehen, Jr. (7/1/16 – 5/22/17) Mr. Steven Rock Mr. Antonio Vasquez Mr. Mark Cozzi (6/2/17 – present)

Office Location

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Champaign, Illinois 61820



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800-275-7877 • 217-378-8800 • (Fax) 217-378-9800
www.surs.org

December 21, 2017

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, 2017. Based on this evaluation, we assert that during the year ended June 30, 2017 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

Douglas Wesley, Chief Investment Officer

SIGNED ORIGINAL ON FILE

Phyllis L. Walker, Chief Financial Officer

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Bianca Green, General Counsel

Compliance Report

**State Universities Retirement System
of the State of Illinois
Compliance Report Summary
For the Year Ended June 30, 2017**

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	1
Repeated findings	1	—
Prior recommendations implemented or not repeated	—	2

Schedule of Findings

Item No.	Page	Description	Finding Type
Findings (State Compliance)			
2017-001	11	Noncompliance with the Illinois Pension Code	Noncompliance

**State Universities Retirement System
of the State of Illinois
Compliance Report Summary
For the Year Ended June 30, 2017**

Schedule of Findings

Item No.	Page	Description	Finding Type
Prior Findings Not Repeated			
None			

Exit Conference

System officials waived a formal exit conference in correspondence dated November 15, 2017. Responses to the recommendations were provided by Steven Hayward, Director of Internal Audit in correspondence dated November 29, 2017.

**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
Springfield, 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 the State of Illinois, State Universities Retirement System’s (System) compliance with the 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, 2017. The management of the System is responsible for compliance with these requirements. Our responsibility is to express an opinion on the System’s compliance based on our examination.

- 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 as adopted by the Auditor General pursuant to the Act. 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, in all material respects, with the specified requirements listed above. An examination involves performing procedures to obtain evidence about whether the System complied with the specified requirements listed above. The nature, timing and extent of the procedures selected depend on our judgement, including an assessment of the risks of material noncompliance, whether due to fraud or error.

We believe that the evidence 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 specified requirements.

In our opinion, the System complied, in all material respects, with the compliance requirements listed in the first paragraph of this report during the year ended June 30, 2017. However, the results of our procedures disclosed an instance of noncompliance with the requirements, which is required to be reported in accordance with criteria established by the Audit Guide, issued by the Illinois Office of the Auditor General and which is described in the accompanying schedule of findings as item 2017-001.

The System's response to the finding identified in our examination is described in the accompanying schedule of findings. The System's response was not subjected to the procedures applied in the compliance examination and, accordingly, we express no opinion on the response.

The purpose of this report on compliance is solely to describe the scope of our testing and the results of that testing in accordance with the requirements of the Audit Guide issued by the Illinois Office of the Auditor General. Accordingly, this report is not suitable for any other purpose.

Internal Control

Management of the System is responsible for establishing and maintaining effective internal control over compliance with the requirements listed in the first paragraph of this report. In planning and performing our examination, we considered the System's internal control over compliance with the requirements listed in the first paragraph of this report to determine the examination procedures that are appropriate in the circumstances for the purpose of expressing our opinion on compliance and to test and report on internal control over compliance in accordance with the Audit Guide, issued by the Illinois Office of the Auditor General, but not for the purpose of expressing an opinion on the effectiveness of the System's internal controls over compliance. Accordingly, we do not express an opinion on the effectiveness of the System's internal control over compliance.

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

Our consideration of internal control over compliance was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control over compliance that might be material weaknesses or significant deficiencies. We did not identify any deficiencies in internal control over compliance 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 to your office.

The purpose of this report on internal control over compliance is solely to describe the scope of our testing of internal control over compliance and the results of that testing based on the requirements of the Audit Guide, issued by the Illinois Office of the Auditor General. 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, 2017 (not presented herein), and have issued our report thereon dated December 12, 2017 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 12, 2017. The accompanying supplementary information for the year ended June 30, 2017 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 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, 2017 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, 2017 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, 2017.

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, 2016 (not presented herein), and have issued our report thereon dated December 12, 2016, which contained an unmodified opinion on those financial statements. The accompanying supplementary information for the year ended June 30, 2016 in Schedules 1 through 12 has been subjected to the auditing procedures in the audit of the June 30, 2016 basic financial statements and certain additional procedures, including comparing and reconciling such information to the underlying accounting and other records used to prepare those financial statements or to those 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, 2016 in Schedules 1 through 12 is fairly stated in all material respects in relation to the basic financial statements as a whole from which it has been derived.

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
December 21, 2017

**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***

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), as of and for the year ended June 30, 2017, 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 12, 2017.

Internal Control over Financial Reporting

In planning and performing our audit of the financial statements, we considered the System's internal control over financial reporting (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. 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.

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*.

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 the 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 21, 2017

State Universities Retirement System of the State of Illinois

Current Findings – State Compliance

June 30, 2017

2017-001. Finding – Noncompliance with the Illinois Pension Code

The State Universities Retirement System (System) did not always obtain fully completed disclosures from investment managers as required in the Illinois Pension Code.

During testing, the auditors noted two of nine (22 percent) investment manager disclosures returned to the System where the investment manager did not properly disclose the number of contracts with minority, women and disabled person owned businesses and the number of contracts with other than those businesses owned by minority, women or disabled persons.

The Illinois Pension Code Section 40 ILCS 5/1-113.21(a) states “No contract, oral or written, for investment services, consulting services, or commitment to a private market fund shall be awarded by a retirement system, pension fund, or investment board established under this Code unless the investment advisor, consultant, or private market fund first discloses:

- (1) the number of its investment and senior staff and the percentage of its investment and senior staff who are (i) a minority person, (ii) a woman, and (iii) a person with a disability; and
- (2) the number of contracts, oral or written, for investment services, consulting services, and professional and artistic services that the investment advisor, consultant, or private market fund has with (i) a minority-owned business, (ii) a women- owned business, or (iii) a business owned by a person with a disability; and
- (3) the number of contracts, oral or written, for investment services, consulting services, and professional and artistic services the investment advisor, consultant, or private market fund has with a business other than (i) a minority-owned business, (ii) a women-owned business or (iii) a business owned by a person with a disability, if more than 50 percent of services performed pursuant to the contract are performed by (i) a minority person, (ii) a woman, and (iii) a person with a disability.”

The Illinois Pension Code section 40 ILCS 5/1-113.21 (b) states “The disclosures required by this Section shall be considered, within the bounds of financial and fiduciary prudence, prior to the awarding of a contract, oral or written, for investment services, consulting services, or commitment to a private market fund.”

SURS developed an RFP form to document the data elements required in the law; however, some forms submitted by investment managers did not contain numerical responses but, instead, the managers indicated that they did not know, or did not track, the required information. The RFP form documenting the disclosures is given to Board members for use in the selection process. According to System officials, SURS operates under the broad financial and fiduciary standards set in 40 ILCS 5/1-109. SURS believes it would be imprudent to exclude managers solely on the basis of this reporting requirement.

State Universities Retirement System of the State of Illinois

Current Findings – State Compliance

June 30, 2017

2017-001. Finding – Noncompliance with the Illinois Pension Code (Continued)

System officials stated while all required information is requested in the Request for Proposal process, investment managers don't track or can't legally provide all of the required disclosures.

Failure to obtain the necessary disclosures from the investment managers prior to awarding the contract results in noncompliance with the Illinois Pension Code. (Finding Code No. 2017-001, 2016-001)

Recommendation

We recommend the System comply with the Illinois Pension Code or seek legislative remedy.

System Response

The System respectfully disputes this finding again this year. The reasons for the System's position were noted in last year's response and are repeated below; however supporting references were not repeated. Investments staff was aware of this mandate last year and continues its formal process established last year that requests prospective service providers to disclose this information. The RFP form SURS uses, documents each data element required by this law and all prospective managers must submit a disclosure as required by 40 ILCS 5/1-113.21(a). Prior to last year's audit, some of the manager responses did not contain numerical responses. Instead, a few of the managers indicated that they did not know, did not track or could not legally provide all of the requested information. Prior to last year, SURS accepted non-numerical responses. SURS process for new RFP's has been updated and now requires a numerical response with no additional notations. Of the two findings noted this year, one was for a contract completed prior to the drafting of last year's finding. The other finding was for a manager which supplied a numerical answer, however footnoted they don't track all of the requested information. As their response stated 0, the actual number could not possibly be lower. The decision to retain the firm was based on the worst possible case.

SURS is required by law to operate under the broad financial and fiduciary standards set forth in 40 ILCS 5/1-109. SURS believes the intent of 40 ILCS 5/1-113.21(a) is not to exclude managers solely on the basis of this reporting requirement. This is supported by the language in subsection (b) of the statute which requires these disclosures to be "considered within the bounds of financial and fiduciary prudence..." Finalist candidate RFP forms documenting the required disclosures are given, in their entirety, to each Board member for their use in the selection process. Therefore, all responses received (numeric or explanatory in nature) were given full fiduciary consideration prior to the awarding of each contract, consistent with 40 ILCS 5/1-113.21 (b) and 40 ILCS 5/1-109.

State Universities Retirement System of the State of Illinois

Current Findings – State Compliance

June 30, 2017

2017-001. Finding – Noncompliance with the Illinois Pension Code (Continued)

In addition, 40 ILCS 5/1-113.21(a) does not require investment managers to create information they do not already possess. If they respond to the RFP by indicating that they do not track the requested information or do not have access to it, they are still making a disclosure as required by the statute even if they do not have specific numbers to include in their response to the RFP. Although their inability to provide the requested information is considered as part of the overall selection process, it should not be deemed to be non-compliance with the statutory disclosure requirements.

SURS maintains its position that it complies with this law given the nature and intent of the statute when combined with the fiduciary prudence used by SURS in its manager selection process, as required by 40 ILCS 5/1-113.21(b) and 40 ILCS 5/1-109, however with the recent changes, believes it complies with the letter of the law as interpreted by the auditors.

**State Universities Retirement System
of the State of Illinois**
Prior Findings Not Repeated
June 30, 2017

None

**Supplementary Information
for State Compliance Purposes**

**State Universities Retirement System
of the State of Illinois**
Supplementary Information for State Compliance Purposes
Summary
For the Year Ended June 30, 2017

Supplementary Information for State Compliance Purposes presented in this section of the report includes the following:

- Fiscal Schedules and Analysis:
 - Summary Schedule of Appropriations and Expenditures
 - Comparative Schedules of Revenues and Expenses
 - Schedule of Administrative Expenses
 - Schedule of Changes in Property and Equipment
 - Schedule of Investment Portfolio
 - Schedule of Investment Expenses
 - Selected Account Balances
 - Rate of Return
 - Revenues and Expenses
 - Employer Contributions
 - Investment Income
 - Member Contributions
 - Self-Managed Plan Investments
 - Future Funding and Benefit Calculations

- Analysis of Operations (Unaudited):
 - System's Functions and Planning Program (Unaudited)
 - Progress in Funding the System (Unaudited)
 - Locally Held Funds (Unaudited)
 - Average Number of System Employees (Unaudited)
 - Schedule of Investment Commissions (Unaudited)
 - Description of Reserves (Unaudited)
 - Analysis of Revenues and Expenses (Unaudited)
 - Analysis of Administrative Expenses (Unaudited)
 - Schedule of Accounts Receivable (Unaudited)
 - Retirement Benefits (Unaudited)
 - Survivors' Benefits (Unaudited)
 - Disability Benefits (Unaudited)
 - Disability Retirement Allowance Benefits (Unaudited)
 - Benefit Costs (Unaudited)
 - Schedule of Changes in Reserves (Unaudited)
 - Schedule of Contributions/Deductions and Effect on Investments (Unaudited)
 - Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)

- Investment Listing

**State Universities Retirement System
of the State of Illinois**
Supplementary Information for State Compliance Purposes
Summary
For the Year Ended June 30, 2017

The accountant's report that covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section states that the Fiscal Schedules and Analysis Section and Investment Listing have been subjected to the auditing procedures applied in the audit of the basic financial statements and, in the auditors' opinion, it is fairly stated in all material respects in relation to the basic financial statements as a whole from which it has been derived. The accountants' report also states the Analysis of Operations Section has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, they do not express an opinion or provide any assurance on it.

Fiscal Schedules and Analysis

**State Universities Retirement System
of the State of Illinois**
Summary Schedule of Appropriations and Expenditures
Expenditure Authority for Fiscal Year 2017
For the Years Ended June 30, 2017 and 2016

	Appropriations 2017	Expenditures 2017	Appropriations 2016	Expenditures 2016
Appropriations made to the State Universities Retirement System from the State General Revenue Fund (0001):				
40 ILCS 15/1.1(b) continuing appropriation Public Act # 99-0008	\$1,501,426,000	\$1,501,426,000	\$1,411,480,000	\$ 1,411,480,000
40 ILCS 15/1.4 continuing appropriation Public Act # 99-0008	4,309,111	4,309,111	4,624,625	4,624,625 *
State Universities Retirement System from the State Pension Fund (0054):				
Public Act # 99-0523 Public Act # 99-0008	<u>170,000,000</u>	<u>170,000,000</u>	<u>190,000,000</u>	<u>190,000,000</u>
Total appropriations	<u>\$1,675,735,111</u>	<u>\$1,675,735,111</u>	<u>\$1,606,104,625</u>	<u>\$ 1,606,104,625</u>

* 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, 2017 and 2016**

	2017	2016	2017 from 2016	
			Amount	Percent
Revenues				
Contributions:				
Members	\$ 363,859,687	\$ 355,341,100	\$ 8,518,587	2.4%
Federal, trust fund, other State of Illinois:	46,041,545	46,184,587	(143,042)	(0.3)
General Revenue Fund	1,501,426,000	1,411,480,000	89,946,000	6.4
Pension Fund	<u>170,000,000</u>	<u>190,000,000</u>	<u>(20,000,000)</u>	<u>(10.5)</u>
	<u>2,081,327,232</u>	<u>2,003,005,687</u>	<u>78,321,545</u>	<u>3.9</u>
Investment income:				
Interest	114,131,741	113,996,822	134,919	0.1
Dividends	236,551,585	220,725,192	15,826,393	7.2
Net appreciation (depreciation) in fair value of investments	1,967,912,694	(256,708,352)	2,224,621,046	866.6
Securities lending	<u>5,885,222</u>	<u>4,215,195</u>	<u>1,670,027</u>	<u>39.6</u>
	<u>2,324,481,242</u>	<u>82,228,857</u>	<u>2,242,252,385</u>	<u>2,726.8</u>
Less investment expense				
Asset management expense	63,291,609	61,614,201	1,677,408	2.7
Securities lending expense	<u>529,670</u>	<u>379,368</u>	<u>150,302</u>	<u>39.6</u>
Net investment income	<u>2,260,659,963</u>	<u>20,235,288</u>	<u>2,240,424,675</u>	<u>(11,071.9)</u>
Total	<u>4,341,987,195</u>	<u>2,023,240,975</u>	<u>2,318,746,220</u>	<u>114.6</u>
Expenses				
Benefits:				
Retirement	2,184,589,523	2,094,061,671	90,527,852	4.3
Portable Lump Sum Refund – ER match	13,866,593	13,143,652	722,941	5.5
Disability and DRA	22,801,726	22,380,944	420,782	1.9
Survivors	149,946,477	142,449,545	7,496,932	5.3
Death	6,591,390	4,015,826	2,575,564	64.1
Reversionary	3,246,414	2,985,048	261,366	8.8
Beneficiary	<u>2,777,270</u>	<u>2,733,009</u>	<u>44,261</u>	<u>1.6</u>
	<u>2,383,819,393</u>	<u>2,281,769,695</u>	<u>102,049,698</u>	<u>(4.5)</u>
Refunds	118,929,259	111,646,866	7,282,393	6.5
Administrative expenses	<u>15,303,608</u>	<u>15,210,543</u>	<u>93,065</u>	<u>0.6</u>
Total	<u>2,518,052,260</u>	<u>2,408,627,104</u>	<u>109,425,156</u>	<u>4.5</u>
Excess (Deficiency) of Revenues over (under) Expenses	<u>\$ 1,823,934,935</u>	<u>\$ (385,386,129)</u>	<u>2,209,321,064</u>	<u>\$ (573.3)%</u>

Note: See analysis on page 36.

State Universities Retirement System of the State of Illinois

Schedule of Administrative Expenses For the Years Ended June 30, 2017 and 2016

	2017	2016	Variance	
			Amount	Percent
Defined Benefit Plan				
Personnel Services:				
Salary and wages	\$ 7,661,635	\$ 7,844,176	\$ (182,541)	(2.3)%
Retirement contributions	935,091	964,392	(29,301)	(3.0)
Insurance and payroll taxes	<u>2,520,718</u>	<u>2,595,773</u>	<u>(75,055)</u>	<u>(2.9)</u>
	<u>11,117,444</u>	<u>11,404,341</u>	<u>(286,897)</u>	<u>(2.5)</u>
Professional Services:				
Computer services	791,129	644,045	147,084	22.8
Medical consultation	7,360	3,046	4,314	141.6
Technical and actuarial	760,165	624,517	135,648	21.7
Legal services	<u>180,531</u>	<u>156,854</u>	<u>23,677</u>	<u>15.1</u>
	<u>1,739,185</u>	<u>1,428,462</u>	<u>310,723</u>	<u>21.8</u>
Communications:				
Postage	143,664	283,046	(139,382)	(49.2)
Printing and copying	45,725	62,132	(16,407)	(26.4)
Telephone	<u>102,875</u>	<u>106,204</u>	<u>(3,329)</u>	<u>(3.1)</u>
	<u>292,264</u>	<u>451,382</u>	<u>(159,118)</u>	<u>(35.3)</u>
Other Services:				
Equipment repairs, rental and maintenance	93,888	74,047	19,841	26.8
Building operations and maintenance	300,703	260,197	40,506	15.6
Surety bonds and insurance	400,711	251,435	149,276	59.4
Memberships and subscriptions	80,986	51,347	29,639	57.7
Transportation and travel	151,645	171,805	(20,160)	(11.7)
Education	20,233	24,670	(4,437)	(18.0)
EDP supplies and equipment	66,781	71,457	(4,676)	(6.5)
Office supplies	<u>42,242</u>	<u>47,462</u>	<u>(5,220)</u>	<u>(11.0)</u>
	<u>1,157,189</u>	<u>952,420</u>	<u>204,769</u>	<u>21.5</u>
Depreciation and amortization	<u>540,927</u>	<u>494,767</u>	<u>46,160</u>	<u>9.3</u>
Total administrative expense- defined benefit plan	<u>14,847,009</u>	<u>14,731,372</u>	<u>115,637</u>	<u>0.8%</u>

**State Universities Retirement System
of the State of Illinois**
Schedule of Administrative Expenses (Continued)
For the Years Ended June 30, 2017 and 2016

	2017	2016	Variance	
			Amount	Percent
Self-Managed Plan				
Salary and wages	\$ 262,586	\$ 288,652	\$ (26,066)	(9.0)%
Retirement contributions	91,637	96,258	(4,621)	(4.8)
Insurance and payroll taxes	36,418	39,853	(3,435)	(8.6)
Technical and actuarial	56,999	43,500	13,499	31.0
Postage	6,035	6,322	(287)	(4.5)
Membership and subscriptions	600	600	—	0.0
Transportation and travel	1,101	2,837	(1,736)	(61.2)
Printing and copying	<u>1,223</u>	<u>1,149</u>	<u>74</u>	<u>6.4</u>
Total administrative expense- self-managed plan	<u>456,599</u>	<u>479,171</u>	<u>(22,572)</u>	<u>(4.7)</u>
Total Administrative Expenses	<u>\$ 15,303,608</u>	<u>\$ 15,210,543</u>	<u>\$ 93,065</u>	<u>\$ 0.6%</u>

Note: See analysis on page 36.

**State Universities Retirement System
of the State of Illinois**
**Schedule of Changes in Property and Equipment
For the Year Ended June 30, 2017**

	Balance at June 30, 2016	Additions	Deletions	Balance at June 30, 2017
Assets				
Land and land improvements	\$ 531,834	\$ 1,775	\$ —	\$ 533,609
Building	7,650,934	316,056	—	7,966,990
Information system equipment and software	16,271,322	264,921	461,660	16,074,583
Furniture and fixtures	<u>895,076</u>	<u>21,556</u>	<u>8,516</u>	<u>908,116</u>
Total capital assets	<u>25,349,166</u>	<u>604,308</u>	<u>470,176</u>	<u>25,483,298</u>
Allowance for Depreciation				
Land improvements	—	2,933	—	2,933
Building	3,339,853	233,050	—	3,572,903
Information system equipment and software	14,989,412	286,734	461,660	14,814,486
Furniture and fixtures	<u>770,748</u>	<u>18,211</u>	<u>8,516</u>	<u>780,443</u>
Total allowance for depreciation	<u>19,100,013</u>	<u>540,928</u>	<u>470,176</u>	<u>19,170,765</u>
Net Capital Assets	<u>\$ 6,249,153</u>	<u>\$ 63,380</u>	<u>\$ —</u>	<u>\$ 6,312,533</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, 2017 and 2016

	2017			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
Equities				
Common stocks				
U.S. equities	\$ 6,392,698,549	40.8%	\$ 7,985,079,093	39.7%
Non-U.S. equities	2,402,799,325	15.4	2,954,479,613	14.6
Commingled funds	69,369,549	0.4	130,531,297	0.6
Preferred stock	<u>1,100,140</u>	<u>0.0</u>	<u>1,160,954</u>	<u>0.0</u>
Total equities	<u>8,865,967,563</u>	<u>56.6</u>	<u>11,071,250,957</u>	<u>54.9</u>
Fixed Income				
Government obligations				
Government agencies	166,129,469	1.1	166,560,119	0.8
U.S. government	1,615,133,385	10.3	1,621,217,844	8.0
Corporate obligations	577,762,421	3.7	582,441,855	2.9
Miscellaneous				
Asset backed	140,497,131	0.9	147,810,049	0.7
Short-term investments*	27,424,295	0.2	31,326,040	0.2
Commingled funds	1,085,703,688	6.9	1,167,839,869	5.8
Mortgage backed	747,929,945	4.8	746,127,267	3.7
Municipal bonds	25,437,869	0.2	26,419,042	0.1
Non-U.S. bonds	260,025,358	1.7	262,163,378	1.3
Forwards	—	0.0	—	0.0
Options	(668,847)	0.0	(62,351)	0.0
Swaps	<u>6,093,478</u>	<u>0.0</u>	<u>9,696,625</u>	<u>0.0</u>
Total fixed income	<u>4,651,468,192</u>	<u>29.8</u>	<u>4,761,539,737</u>	<u>23.5</u>
Cash and Cash Equivalents*	10,543,498	0.1	10,561,590	0.1
Real Estate	910,259,139	5.8	1,043,148,653	5.2
Hedge Funds	875,000,000	5.6	899,825,946	4.5
Commodities	330,904,114	2.1	329,837,403	1.6
Self-Managed Plan Funds	<u>—</u>	<u>0.0</u>	<u>2,052,773,940</u>	<u>10.2</u>
Total Investments	<u>\$15,644,142,506</u>	<u>\$ 100.0%</u>	<u>\$20,168,938,226</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

2016			
Cost		Fair Value	
Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
\$ 6,348,235,526	42.6%	\$ 7,507,214,528	41.1%
2,265,706,929	15.2	2,437,851,000	13.4
69,369,549	0.5	101,960,496	0.6
<u>1,100,140</u>	<u>0.0</u>	<u>1,116,610</u>	<u>0.0</u>
<u>8,684,412,144</u>	<u>58.3</u>	<u>10,048,142,634</u>	<u>55.1</u>
96,909,909	0.6	98,191,589	0.5
1,531,894,447	10.3	1,598,296,000	8.8
536,036,364	3.6	548,138,834	3.0
220,859,081	1.5	245,534,276	1.3
(28,555,581)	(0.2)	(47,065,173)	(0.3)
659,452,877	4.4	693,481,236	3.8
983,552,088	6.6	996,809,241	5.5
21,959,409	0.1	23,864,118	0.1
491,971,717	3.3	481,611,625	2.6
—	0.0	—	0.0
(563,938)	0.0	(152,280)	0.0
<u>1,841,125</u>	<u>0.0</u>	<u>2,381,445</u>	<u>0.0</u>
<u>4,515,357,498</u>	<u>30.2</u>	<u>4,641,090,911</u>	<u>25.3</u>
48,858,991	0.3	48,858,991	0.3
862,888,291	5.8	988,848,965	5.4
470,000,000	3.2	465,965,108	2.6
332,500,000	2.2	338,887,815	1.9
<u>—</u>	<u>0.0</u>	<u>1,723,653,945</u>	<u>9.4</u>
<u>\$14,914,016,924</u>	<u>\$ 100.0%</u>	<u>\$18,255,448,369</u>	<u>\$ 100.0%</u>

State Universities Retirement System of the State of Illinois

Schedule of Investment Expenses

For the Years Ended June 30, 2017 and 2016

	2017	2016
Investment Manager		
Adams Street Partners	\$ 5,881,481	\$ 5,654,084
Alinda Capital Partners	482,325	460,621
Ativo Capital Management	712,305	575,993
BlackRock Institutional Trust Company	2,260,560	5,159,960
BlueBay Asset Management	1,228,387	1,096,404
Blue Vista Capital management	675,911	652,260
Brookfield Asset Management	525,000	239,674
Calamos Advisors	—	451,863
CastleArk Management	1,017,530	739,389
CBRE Clarion Real Estate Securities	615,159	1,327,866
Channing Capital Management	400,407	687,265
Chicago Equity Partners	339,873	555,785
Colchester Global Investors Limited	378,264	519,059
Courtland Partners (fka Mesirow Financial Inv Mgt)	288,750	299,063
Crow Holdings	525,000	687,636
Dune Capital Management	1,299,644	1,182,528
EARNEST Partners	885,160	650,260
Fairview Capital Partners	213,858	99,010
Fidelity Institutional Asset Management (fka Pyramis Global Advisors)	1,441,264	2,010,621
Franklin Templeton Real Estate Advisors	519,983	521,434
Garcia Hamilton & Associates	310,598	193,232
Gladius Capital management	1,430,706	—
GlobeFlex Capital, L.P.	1,220,211	2,037,846
Heitman	1,091,042	1,323,380
Herndon Capital Management	—	163,339
Holland Capital Management	261,194	284,440
Invesco	1,578,219	100,868
Jacobs Levy Equity Management	—	838,577
JPMorgan Asset Management	1,688,371	756,680
KKR Prisma	1,886,655	591,406
LM Capital Group	279,548	271,180
Lombardia Capital Partners	167,273	217,590
Longfellow Investment Management	76,970	80,915
Macquarie Capital	1,117,326	940,140
Mesirow Financial Investment Management (fka Fiduciary Mgt Assoc)	894,134	648,924
Mondrian Investment Partners	1,088,812	833,359
Muller and Monroe Asset Management	731,460	181,094
Neuberger Berman	642,097	487,342
New Century Advisors	183,087	220,270
Northern Trust Asset Management	156,228	162,249
Pacific Alternative Asset Management Company	2,202,319	489,348

State Universities Retirement System of the State of Illinois

Schedule of Investment Expenses

For the Years Ended June 30, 2017 and 2016

	2017	2016
Investment Manager (Continued)		
Pacific Investment Management Company	\$ 4,853,072	\$ 2,979,841
Pantheon Ventures	3,326,200	3,599,430
Parametric Clifton	298,270	466,528
Piedmont Investment Advisors	823,152	670,728
Progress Investment Management Company	1,912,380	3,196,256
Prudential Fixed Income	862,774	617,763
Pugh Capital Management	246,164	241,732
RhumbLine Advisers	119,232	129,167
RREEF	8,732	50,158
Smith Graham & Company	172,500	168,572
State Street Global Advisors	68,729	61,539
Strategic Global Advisors	993,393	777,370
T. Rowe Price	2,970,695	2,603,458
Taplin, Canida & Habacht	—	119,285
TCW Metropolitan West Asset Management	848,516	863,161
UBS Realty Investors	3,322,039	3,986,336
Wellington Management Company	2,498,446	2,854,681
	60,021,405	57,778,959
Master Trustee & Custodian		
The Northern Trust Company	1,485,472	1,552,485
Investment Consultant, Measurement & Counsel		
FRT	25,000	—
Jackson Walker LLP	47,282	115,512
Katten Muchin Rosenman, LLP	1,695	—
Mayer, Brown, Rowe & Maw	35,833	44,839
NEPC, LLC	412,988	566,500
Proskauer	—	61,074
	522,798	787,925
Investment Administrative Expenses		
Personnel	1,133,223	1,250,373
Resources and travel	54,489	163,186
Performance measurement and database	74,222	81,273
	1,261,934	1,494,832
Total Investment Expenses	\$ 63,291,609	\$ 61,614,201

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, 2017 and 2016

	Defined Benefit	Self-Managed	Totals	
	Plan	Plan	2017	2016
Assets				
Cash and short-term investments	\$ 557,956,107	\$ —	\$ 557,956,107	731,633,307
Receivables				
Members	7,374,776	3,645,343	11,020,119	11,901,631
State of Illinois	305,964,391	1,793,737	307,758,128	231,780,027
Federal, trust funds, and other	1,596,522	13,451	1,609,973	1,470,551
Pending investment sales	420,174,075	—	420,174,075	433,893,516
Interest and dividends	<u>45,835,923</u>	<u>—</u>	<u>45,835,923</u>	<u>42,366,778</u>
Total receivables	<u>780,945,687</u>	<u>5,452,531</u>	<u>786,398,218</u>	<u>721,412,503</u>
Prepaid expenses	<u>122,532</u>	<u>—</u>	<u>122,532</u>	<u>133,157</u>
Investments, at fair value				
Equity investments	9,924,881,994	73,654,290	9,998,536,284	9,019,079,231
Fixed income investments	4,738,512,276	33,589,051	4,772,101,327	4,689,949,900
Real estate investments	1,040,488,876	2,659,777	1,043,148,653	988,848,965
Alternative investments	2,300,256,513	2,121,509	2,302,378,022	1,833,916,328
Mutual fund and variable annuities	<u>—</u>	<u>2,052,773,940</u>	<u>2,052,773,940</u>	<u>1,723,653,945</u>
Total investments	<u>18,004,139,659</u>	<u>2,164,798,567</u>	<u>20,168,938,226</u>	<u>18,255,448,369</u>
Securities lending collateral	<u>705,137,291</u>	<u>—</u>	<u>705,137,291</u>	<u>602,404,484</u>
Capital assets, at cost, net of accumulated depreciation of \$19,170,765 and \$19,100,013, respectively	<u>6,312,533</u>	<u>—</u>	<u>6,312,533</u>	<u>6,249,153</u>
Total assets	<u>20,054,613,809</u>	<u>2,170,251,098</u>	<u>22,224,864,907</u>	<u>20,317,280,973</u>
Liabilities				
Benefits payable	9,533,649	—	9,533,649	9,645,900
Refunds payable	5,513,152	—	5,513,152	6,459,653
Securities lending collateral	704,387,453	—	704,387,453	602,089,896
Payable to brokers for unsettled trades	806,727,942	—	806,727,942	853,366,668
Reverse repurchase agreements	28,484,875	—	28,484,875	—
Administrative expenses payable	<u>15,147,160</u>	<u>—</u>	<u>15,147,160</u>	<u>14,583,115</u>
Total liabilities	<u>1,569,794,231</u>	<u>—</u>	<u>1,569,794,231</u>	<u>1,486,145,232</u>
Net Position Held in Trust for Pension Benefits				
	<u>\$18,484,819,578</u>	<u>\$ 2,170,251,098</u>	<u>\$20,655,070,676</u>	<u>\$18,831,135,741</u>

State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2017 and 2016

Rate of Return

Schedule 8

Performance of SURS' investment portfolio resulted in a market rate of return, net of investment management fees, of 12.2 percent and 0.2 percent for fiscal years 2017 and 2016, 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 percent of the total expenses for fiscal years 2017 and 2016 are related to benefits and refunds to members. Benefits include retirement, disability, and survivors 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, 2017.

Employer Contributions

Schedule 10

Contributions received from federal grants, trust funds, and other such sources were approximately \$46.0 million and \$46.2 million for the periods ending June 30, 2017 and 2016, 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 increased from \$82.2 million in fiscal year 2016 to \$2.324 billion in fiscal year 2017. The DB plan investment returns for these years were 0.2 percent and 12.2 percent, 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, 2017 consists of 56.0 percent equity securities, 5.0 percent hedged strategies, 10.0 percent direct real estate and real estate investment trusts, 4.0 percent Treasury inflation protected securities, 19.0 percent fixed income, 3.0 percent emerging market debt, 2.0 percent commodities, and 1.0 percent Opportunity Fund. A more detailed explanation of the System's investment portfolio and performance can be obtained from the 2017 CAFR.

State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2017 and 2016

Member Contributions

Schedule 12

Employee contributions are established by the Illinois Pension Code as 8 percent of earnings for both the defined benefit and self-managed plans. Police officers and fire fighters contribute 9 ½ percent of earnings for the defined benefit plan and 8 percent 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, 2017 and 2016 are as follows:

	2017	2016
Current Members – Defined Benefit Plan		
Active members (currently contributing)	64,117	66,245
Inactive members (not currently contributing)	81,316	79,495
Total Current Members – Defined Benefit Plan	145,433	145,740
Current Members – Self-Managed Plan		
Active members (currently contributing)	11,852	11,880
Inactive members (not currently contributing)	9,503	9,041
Total	21,355	20,921

Member payrolls totaled approximately \$3.51 billion and approximately \$3.46 billion for the fiscal years ended June 30, 2016 and 2017, respectively.

Self-Managed Plan Investments

Schedule 13

The SMP participants have the ability to invest their account balances in 27 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, 2017, the SMP had investments of \$2,164,798,567. A detailed schedule (unaudited) of the investment options and balances at June 30, 2017, 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, 2017 and 2016

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 will increase the State's pension funding from its current level of 44.4 percent to approximately 90 percent 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, 2017 and 2016

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, 2017, the System's defined benefit plan had 145,433 active and inactive participants and 64,545 annuity benefit recipients, while the Self-Managed Plan had 21,355 active and inactive participants and 533 annuity benefit recipients.

As of June 30, 2017 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 2017, SURS continued to make changes to the System's technological infrastructure and made significant progress on projects that impact the System, its members, employers and other stakeholders.

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Several accomplishments made in fiscal year 2017 included:

- Completed Phase II of a multi-year infrastructure upgrade project to support increased bandwidth requirements and to position SURS for meeting the business requirements associated with increased video conferencing and telephony enhancements.
- The Department of Central Management Services (CMS) hired a third-party vendor to assist with the administration of the State Employees Group Insurance Programs by providing a new web-based enrollment website. Due to this transfer of responsibility, SURS implemented changes in order to receive monthly member insurance premium data to facilitate premium deductions from SURS retiree and survivor benefits.
- SURS published its first issue of an employer targeted newsletter, Employer Insight.
- A new, enhanced online claim status feature was added to the SURS member website allowing members to easily track the progress of their retirement claims by logging into their SURS account.

System Funding Progress

The actuarial accrued liability of SURS at June 30, 2017 amounted to approximately \$41.9 billion. The actuarial value of assets is approximately \$18.6 billion, resulting in an unfunded liability of approximately \$23.3 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 7.25 percent rate on fair value is smoothed over a five-year period with 20 percent 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)
2019	36.0%	\$ 4.59	\$ 1,655.2
2020	36.6%	4.75	1,740.9
2021	38.3%	4.89	1,871.5
2022	38.0%	5.01	1,907.8
2023	37.7%	5.14	1,938.3

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Actuarial Assumptions

Effective June 30, 2010 the investment return assumption was decreased from 8.5 percent to 7.75 percent, and was further decreased to 7.25 percent effective with the valuation as of June 30, 2014. The experience review for the years June 30, 2010 to June 30, 2014 was performed February 2015 and the assumptions adopted as of June 30, 2015. Public Act 96-0889 caps Tier 2 members' earnings at \$112,408 in 2017 and future cost of living adjustments at the less of 3 percent or 0.5 percent 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 percent 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.

The funded status of the plan as of June 30, 2017, 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
6/30/17	\$ 18,594.3	\$ 41,853.3	44.4%	\$ 23,259.0	\$ 3,458.3	672.6%

* If calculated using the market value of assets of \$18,484.8, the funding ratio would be 44.2 percent.

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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 Employees

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

	<u>2017</u>	<u>2016</u>
Administration and human resources	14.00	14.00
Investments and accounting	13.55	11.55
Member services	73.00	73.00
Support services and information systems	22.25	22.25
Self-managed plan	<u>4.20</u>	<u>4.20</u>
Total	<u>127.00</u>	<u>125.00</u>

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Schedule of Investment Commissions For the Years Ended June 30, 2017 and 2016

	2017	2016
Domestic		
Loop Capital Markets	\$ 238,075	\$ 157,942
Cheevers & Company	124,815	120,549
Credit Suisse	133,759	108,197
Williams Capital Group	116,402	107,028
Castle Oak Securities	97,674	—
ITG (Investment Technology Group) (ECN)	57,477	74,537
Interstate Group	—	66,922
Bank of New York ConvergEx Execution	—	65,877
JP Morgan Chase & Company	—	60,300
Robert W. Baird & Company	60,618	54,150
Barclays	60,634	53,177
Stifel, Nicolaus & Company	60,552	—
CAPIS (Capital Institutional Services)	57,104	—
All others	<u>755,850</u>	<u>901,114</u>
Total Domestic Commissions	<u>1,762,960</u>	<u>1,769,793</u>
International		
Loop Capital Markets	172,419	168,738
Instinet	181,797	124,704
North South Capital	146,029	111,353
Goldman Sachs	82,275	109,063
UBS (EM)	156,185	89,832
Bank of New York ConvergEx Execution	117,538	52,162
ITG (Investment Technology Group)	105,227	—
M Ramsey King Securities	—	79,453
Jefferies & Company	80,118	69,893
Cheevers & Company	—	68,118
Deutsche Bank	75,229	61,086
BTIG (Bass Trading International Group)	69,220	—
All others	<u>654,334</u>	<u>573,839</u>
Total International Commissions	<u>1,840,371</u>	<u>1,508,241</u>
Global		
Goldman Sachs	64,008	70,171
Morgan Stanley	63,252	67,260
UBS	50,692	64,481
JP Morgan Chase & Company	50,680	35,011
Citigroup Global Markets	46,004	55,181
Bank of America	46,500	53,688
Sanford C. Bernstein	44,848	44,377
Cheevers & Company	44,552	—
Deutsche Bank	—	38,834
Credit Suisse	43,793	37,893
Loop Capital Markets	35,650	32,174
All others	<u>565,460</u>	<u>537,645</u>
Total Global Commissions	<u>1,055,439</u>	<u>1,036,715</u>

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For the Years Ended June 30, 2017 and 2016

Schedule of Investment Commissions (Continued) For the Years Ended June 30, 2017 and 2016

	2017	2016
REIT		
Cheevers & Company	\$ —	\$ 101,037
UBS	—	19,327
JP Morgan Chase & Company	—	15,704
Merrill Lynch	—	8,566
Citigroup Global Markets	—	8,041
Morgan Stanley	—	6,004
CLSA	—	5,967
Kempen & Company	—	5,956
Jefferies & Company	—	5,295
Deutsche Bank	—	3,658
All others	—	41,458
Total REIT Commissions	<u>—</u>	<u>221,013</u>
Total Commissions	<u>\$ 4,658,770</u>	<u>\$ 4,535,762</u>
Fixed Income		
CastleOak Securities	\$ 1,324,940,275	\$ 2,303,753,075
Barclays	670,363,043	1,017,363,112
Goldman Sachs	704,156,270	903,550,559
Loop Capital Markets	893,689,610	491,111,986
JP Morgan Chase & Company	624,129,024	739,153,487
Citigroup Global Markets	574,065,695	722,041,244
Credit Suisse	803,905,659	618,582,256
Nomura	488,761,953	557,593,113
Morgan Stanley	331,739,678	—
Deutsche Bank	317,569,242	511,443,198
Ramirez & Company	—	510,320,907
All others	2,497,692,623	2,691,359,094
Total Fixed Income Market Value Traded	<u>9,231,013,072</u>	<u>11,066,272,031</u>
TIPS		
Bank of America	—	172,379,916
Barclays	—	161,363,983
Goldman Sachs	—	82,130,611
Deutsche Bank	—	63,754,016
Credit Suisse	—	60,944,139
Ramirez & Company	—	60,176,697
Societe Generale Securities	—	53,770,022
Morgan Stanley	—	51,783,070
Nomura	—	46,573,757
Merrill Lynch	—	36,614,956
All others	—	595,128,681
Total TIPS Market Value Traded	<u>—</u>	<u>1,384,619,848</u>
Total Market Value Traded	<u>\$ 9,231,013,072</u>	<u>\$ 12,450,891,879</u>

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

For the Years Ended June 30, 2017 and 2016

Description of Reserves

Participants' Contributions

This reserve accumulates the contributions made by participants plus earned interest. Under the traditional option, participants contribute 8 percent of their gross earnings; 6 ½ percent of the 8 percent contributions are designated for retirement annuities, ½ percent for automatic annual increases, and 1 percent for survivor benefits. Police officers and firefighters contribute 9 ½ percent of earnings; the additional 1½ percent 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 percent 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 ½ percent.

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 7.0 percent for the year ended June 30, 2017. 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 percent of earnings, employer contributions of 7.3 percent 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 0.4 percent to 0.3 percent effective June 30, 2015 which increased the employer contributions to 7.3 percent. 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, 2017 and 2016

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 percent from the previous year, as follows:

Net Appreciation in Fair Value of Investments

This category of investment income increased by \$2.2 billion or 866.6 percent, broken out as follows: gain on DB plan equity securities of \$1.785 billion, loss on DB plan fixed income securities of approximately \$84.5 million; loss on DB plan real estate holdings of approximately \$16.8 million, gain on DB plan alternative investment holdings of more than \$268.2 million, and the SMP investment income in excess of \$255.9 million. The DB plan variances reflect the overall increase in investment return from 0.2 percent in FY 16 to 12.2 percent in FY 17.

Securities Lending

This category of investment income increased by approximately \$1.7 million or 39.6 percent. The DB plan variance reflects the higher level of income from increased activity and significantly greater loan spreads in the securities lending program.

Death Benefits

Death benefit payments increased by approximately \$2.6 million, or 64.1 percent, between FY 2016 and FY 2017. The return of employee and employer contributions for death benefits can vary greatly since it is based on the accumulated contributions and interest of the deceased member. This benefit is also impacted by the number of recipients who choose to receive a beneficiary annuity versus a lump sum.

Analysis of Administrative Expense (Schedule 3)

Administrative expenses reflect all costs incurred to manage the day-to-day operations of the State Universities Retirement System (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 \$15.3 million are 0.6 percent of the total expenses of \$2.5 billion for FY 2017. Fluctuations greater than \$50,000 and 20 percent were analyzed as follows:

Computer Services: Defined Benefit

Professional computer services increased by \$147.1 thousand, or 22.8 percent, from FY 2016 to FY 2017. This increase was due to expenses of an infrastructure upgrade project to support increased bandwidth requirements and to position SURS for meeting the business requirements associated with increased video conferencing and telephony enhancements.

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Technical and Actuarial: Defined Benefit

Professional services increased by \$135.6 thousand, or 21.7 percent, due to expenses associated with searches for two senior level positions during FY 2017.

Postage: Defined Benefit

Postage expenses decreased by approximately \$139.4 thousand, or 49.2 percent, between FY 2016 and FY 2017. In FY 2017, SURS continued migrating to electronic communications with members which has resulted in a significant reduction in postage expenses.

Surety Bonds and Insurance: Defined Benefit

Surety bonds and insurance expenses increased by approximately \$149.3 thousand, or 59.4 percent, from FY 2016 to FY 2017. This increase was due to higher premiums for fiduciary and excess fiduciary insurance and the addition of cyber insurance coverage.

Schedule of Accounts Receivables

	2017	2016
Employees:		
Salary deductions (1)	\$ 8,747,424	\$ 9,816,190
Overpaid benefits (2)	<u>2,272,695</u>	<u>2,085,441</u>
Total employees receivables	<u>11,020,119</u>	<u>11,901,631</u>
Employers:		
State appropriation receivable (3)	307,758,128	231,780,027
Federal, trust funds, and other (4)	1,027,190	1,158,786
SMP forfeiture receivable (5)	<u>582,783</u>	<u>311,765</u>
	<u>309,368,101</u>	<u>233,250,578</u>
Total	<u>\$ 320,388,220</u>	<u>\$ 245,152,209</u>

- (1) Salary deductions receivable decreased by approximately \$1.1 million or 10.9 percent from fiscal year 2016. 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 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.

State Universities Retirement System of the State of Illinois

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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 2017 were received by the end of September 2017.
- (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 approximately \$2.06 billion to approximately \$2.15 billion for the periods ended June 30, 2016 and 2017, respectively, for an increase of \$92.6 million or 4.5 percent. Of this total, approximately 2.5 percent is due to an increase in the number of defined benefit plan recipients from 53,596 to 54,902, and 2.0 percent is due to an increase in the average benefit payment.

Survivors' Benefits

Benefits have increased from \$142.4 million to \$149.9 million for the periods ending June 30, 2016 and 2017, respectively. This increase of \$7.5 million or approximately 5.3 percent is due to an approximately 1.6 percent increase in the number of recipients, and an increase in the average monthly benefit of approximately 3.7 percent reflecting the 3 percent automatic annual increase and higher average annuity payments related to higher ending salary rates for the deceased member.

Disability Benefits Defined Benefit Plan

Benefits increased from \$16.4 million to approximately \$17.0 million for the periods ending June 30, 2016 and 2017, respectively. This increase of approximately \$0.6 million or approximately 3.7 percent represents a decrease of approximately 4.2 percent in the number of recipients and a 7.9 percent increase in average benefits paid, which are dependent upon the level of earnings of the disabled member.

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited) For the Years Ended June 30, 2017 and 2016

Disability Retirement Allowance Benefits

Benefits increased from \$4.0 million to approximately \$4.1 million for the periods ended June 30, 2016 and 2017, respectively. This increase of \$52.9 thousand or 1.3 percent is due to a decrease of 3.0 percent in the number of recipients and an increase of 4.3 percent in the average monthly benefit, from \$838 to \$885.

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, 2017 and 2016.

Average Monthly Benefit Cost per Recipient-Defined Benefit Plan

	Number	Amount Paid (in millions)	Average Monthly Benefit
<u>Retirement</u>			
2017	54,902	\$ 2,148.4	\$ 3,260.96
2016	53,596	\$ 2,055.8	\$ 3,196.45
<u>Survivors</u>			
2017	8,614	\$ 149.9	\$ 1,450.16
2016	8,481	\$ 142.5	\$ 1,400.19
<u>Disabilities</u>			
2017	643	\$ 17.0	\$ 2,203.21
2016	671	\$ 16.4	\$ 2,036.76
<u>Disability Retirement Allowance</u>			
2017	386	\$ 4.1	\$ 885.15
2016	398	\$ 4.0	\$ 837.52

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For the Years Ended June 30, 2017 and 2016

Schedule of Changes in Reserves

	Defined Benefit Plan			Total
	Participant's Contribution	Benefits from Employee and Employer Contributions	Self-Managed Plan	
Balance, June 30, 2016	\$ 6,145,836,122	\$10,859,793,851	\$ 1,825,505,768	\$18,831,135,741
Revenue:				
Contributions	278,642,830	1,650,550,710	152,133,692	2,081,327,232
Investment income	—	356,568,548		356,568,548
Net appreciation in fair value of investments	—	<u>1,701,562,779</u>	<u>266,349,915</u>	<u>1,967,912,694</u>
Total increases	<u>278,642,830</u>	<u>3,708,682,037</u>	<u>418,483,607</u>	<u>4,405,808,474</u>
Expenses:				
Benefit payments	—	(2,339,897,357)	(43,922,036)	(2,383,819,393)
Refunds	(89,569,617)	—	(29,359,642)	(118,929,259)
Administrative and investment expenses	—	(78,668,288)	(456,599)	(79,124,887)
Interest credit to reserves, net of forfeits	394,881,792	(394,881,792)	—	—
Transfers	<u>(381,020,091)</u>	<u>381,020,091</u>	<u>—</u>	<u>—</u>
Total decreases	<u>(75,707,916)</u>	<u>(2,432,427,346)</u>	<u>(73,738,277)</u>	<u>(2,581,873,539)</u>
Net increase	<u>202,934,914</u>	<u>1,276,254,691</u>	<u>344,745,330</u>	<u>1,823,934,935</u>
Balance, June 30, 2017	<u>\$ 6,348,771,036</u>	<u>\$12,136,048,542</u>	<u>\$ 2,170,251,098</u>	<u>\$20,655,070,676</u>

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited) For the Years Ended June 30, 2017 and 2016

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.

	2017	2016
Contributions		
Members/participants	\$ 278,642,830	\$ 278,883,776
State of Illinois	1,612,164,501	1,542,946,474
Federal/trust and other sources	<u>38,386,209</u>	<u>39,348,478</u>
Total contributions	<u>1,929,193,540</u>	<u>1,861,178,728</u>
Deductions		
Benefits:		
Retirement, reversionary and beneficiary benefits	2,148,431,189	2,055,774,244
Survivor benefits	149,946,477	142,449,545
Disability and DRA benefits	21,061,708	20,429,728
Lump-sum death benefits	6,591,390	4,015,826
Portable lump-sum retirement benefit	13,866,593	13,143,652
Refunds:		
Survivor insurance refunds	5,729,133	7,567,929
Refund due to active participant death	18,803,088	15,873,283
Portable lump sum withdrawal	12,724,218	14,102,054
Withdrawals	52,313,178	47,472,657
Administrative expenses	<u>14,847,009</u>	<u>14,731,372</u>
Total deductions	<u>2,444,313,983</u>	<u>2,335,560,290</u>
Contributions Available to Invest (Investments Used to Pay Benefits and Expenses)	<u>\$ (515,120,443)</u>	<u>\$ (474,381,562)</u>

State Universities Retirement System of the State of Illinois

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For the Years Ended June 30, 2017 and 2016

Selected Activity Measures and Service Efforts and Accomplishments

	2017	2016
Total office counseling visits		
Defined benefit	4,882	5,095
Self-managed Plan	350	243
Total telephone calls		
Defined benefit	111,790	115,849
Self-managed Plan	4,241	4,121
Benefit Payments:		
Number of refunds	4,433	4,376
Number of benefit claims	4,733	5,817
Information Collection:		
Employer payrolls processed	1,905	1,862

Investment Listing
June 30, 2017

Asset Category	Share/Par Value	Market Value	Asset Description
Equity Investments			
Equities	45,956	2,505,061.56	#REORG/ BAKER HUGHES INC CASH & STOCK MERGER BAKER 2G14AV2 07-05-2017
Equities	11,478	625,665.78	#REORG/ BAKER HUGHES INC CASH & STOCK MERGER BAKER 2G14AV2 07-05-2017
Equities	23,274	1,268,665.74	#REORG/ BAKER HUGHES INC CASH & STOCK MERGER BAKER 2G14AV2 07-05-2017
Equities	14,500	790,395.00	#REORG/ BAKER HUGHES INC CASH & STOCK MERGER BAKER 2G14AV2 07-05-2017
Equities	2,420	83,030.20	#REORG/ COLONY STARWOOD NAME CHANGE STARWOOD 2G1RA42 07-31-2017
Equities	6,854	235,160.74	#REORG/ COLONY STARWOOD NAME CHANGE STARWOOD 2G1RA42 07-31-2017
Equities	70,481	81,757.96	#REORG/ FRONTIER COMM REVERSE SPLIT FRONTIER 2G13AM2 07-10-2017
Equities	72,196	83,747.36	#REORG/ FRONTIER COMM REVERSE SPLIT FRONTIER 2G13AM2 07-10-2017
Equities	45	580.50	#REORG/ GAS NAT INC CASH MERGER 08-04-2017
Equities	1,600	575.52	#REORG/ ONCOGENEX REVERSE SPLIT ACHIEVE LIFE 2G1NA72 08-03-2017
Equities	4,140	2,517.12	#REORG/ PEREGRINE PHARMA REVERSE SPLIT PEREGRINE 2G13AV2 07-10-2017
Equities	32,314	2,101,702.56	#REORG/ REYNOLDS CASH & STOCK MERGER ADR BRIT 2087607 07-25-2017
Equities	45,334	2,948,523.36	#REORG/ REYNOLDS CASH & STOCK MERGER ADR BRIT 2087607 07-25-2017
Equities	5,100	477,360.00	#REORG/ TESORO NAME CHANGE ANDEAVOR 2G1GAV2 08-01-2017
Equities	8,411	787,269.60	#REORG/ TESORO NAME CHANGE ANDEAVOR 2G1GAV2 08-01-2017
Equities	32,749	3,065,306.40	#REORG/ TESORO NAME CHANGE ANDEAVOR 2G1GAV2 08-01-2017
Equities	900	11,988.00	#REORG/ALON USA STOCK MERGER DELEK US 2G13AT2 07-03-2017
Equities	1,800	23,976.00	#REORG/ALON USA STOCK MERGER DELEK US 2G13AT2 07-03-2017
Equities	17,400	1,967,940.00	#REORG/CHINA BIOLOGIC STOCK MERGER CHINA BIOLOGIC PRODUCTS 2G1DAP2 07-24-2017
Equities	94,452	1,204,263.00	#REORG/CONYERS PK PLAN OF REORG SIMPLY GOOD 2G1UA12 2G16A22 07-10-2017
Equities	2,622	6,423.90	#REORG/COVISINT CORP CASH MERGER 07-27-2017
Equities	1,815	4,446.75	#REORG/COVISINT CORP CASH MERGER 07-27-2017
Equities	1,300	34,372.00	#REORG/DELEK US HLDGS INC STOCK MERGER DELEK US HOLDINGS INC 2G13AT2 07/03/2017
Equities	2,536	67,051.84	#REORG/DELEK US HLDGS INC STOCK MERGER DELEK US HOLDINGS INC 2G13AT2 07/03/2017
Equities	1,852	28,983.80	#REORG/FAIRPOINT COMMUNICATIONS STOCK MERGER CONSOLIDATED 2015343 07-05-2017
Equities	800	18,992.00	#REORG/INTRAWEST RESORTS CASH MERGER 08-01-2017
Equities	183	4,344.42	#REORG/INTRAWEST RESORTS CASH MERGER 08-01-2017
Equities	3,300	61,017.00	#REORG/KATE SPADE & COMPANY CASH MERGER 07-11-2017
Equities	7,682	142,040.18	#REORG/KATE SPADE & COMPANY CASH MERGER 07-11-2017
Equities	3,347	66,739.18	#REORG/KCG HLDGS CASH MERGER 07-20-2017
Equities	1,700	23,783.00	#REORG/LMI AEROSPACE INC CASH MERGER 06-28-2017
Equities	1,200	16,788.00	#REORG/LMI AEROSPACE INC CASH MERGER 06-28-2017
Equities	1,600	53,360.00	#REORG/NEUSTAR INC CASH MERGER 08-08-2017
Equities	2,846	94,914.10	#REORG/NEUSTAR INC CASH MERGER 08-08-2017
Equities	540	169,905.60	#REORG/PANERA BREAD CO CASH MERGER 07-19-2017
Equities	1,171	368,443.44	#REORG/PANERA BREAD CO CASH MERGER 07-19-2017
Equities	500	14,995.00	#REORG/SPAN AMER MED CASH MERGER 06-19-2017
Equities	3,030	152,136.30	#REORG/SPDR INDEX SHS FINAL LIQUIDATION 08-01-2017
Equities	11,800	38,822.00	#REORG/SUPERVALU INC COM REVERSE SPLIT SUPERVALU INC COM NEW 2G1CAM2 08-02-17
Equities	16,097	52,959.13	#REORG/SUPERVALU INC COM REVERSE SPLIT SUPERVALU INC COM NEW 2G1CAM2 08-02-17
Equities	7,279	-	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	10,163	3,994.06	#REORG/THRESHOLD REVERSE STOCK SPLIT MOLECULAR 2G18AM2 08-02-2017
Equities	5,690	4,096.80	#REORG/TIDEWATER PLAN OF REORGANIZATION 2G1MA22 2G1FAW2 2G1EAX2 8-1-17
Equities	1,775	27,778.75	#REORG/XACTLY CORP COM CASH MERGER 07-31-2017
Equities	1	0.83	&&& CASH HELD ELSEWHERE AT BLACKROCK
Equities	0	(20,896,365.00)	&&&EQUITY FUTURES OFFSET - LONG
Equities	3,500	34,125.00	1 800 FLOWERS COM INC CL A COM STK
Equities	650	6,337.50	1 800 FLOWERS COM INC CL A COM STK
Equities	429	0.04	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	725	19,828.75	1ST CMNTY BANCSHARES INC NEV COM
Equities	3,300	41,844.00	1ST COMWLTH FNCL CORP COM LM
Equities	4,997	63,361.96	1ST COMWLTH FNCL CORP COM LM
Equities	400	149,080.00	1ST CTZNS BANCSHARES INC N C CL A
Equities	459	171,069.30	1ST CTZNS BANCSHARES INC N C CL A
Equities	8,024	139,778.08	1ST HORIZON NATL CORP COM
Equities	209,293	3,645,884.06	1ST HORIZON NATL CORP COM
Equities	12,774	222,523.08	1ST HORIZON NATL CORP COM
Equities	2,200	62,964.00	1ST INDL RLTY TR INC COM
Equities	6,436	184,198.32	1ST INDL RLTY TR INC COM
Equities	2,100	23,331.00	1ST POTOMAC RLTY TR COM
Equities	3,978	44,195.58	1ST POTOMAC RLTY TR COM
Equities	46,404	388,895.66	1ST QUANTUM MINLS COM NPV
Equities	2,430	116,494.20	1ST SOURCE CORP COM
Equities	1,147	54,987.18	1ST SOURCE CORP COM
Equities	1,400	65,688.00	2U INC COM
Equities	2,309	108,338.28	2U INC COM
Equities	3,150	58,905.00	3D SYS CORP DEL COM NEW STK
Equities	5,508	102,999.60	3D SYS CORP DEL COM NEW STK
Equities	454,500	5,328,114.11	3I GROUP ORD GBP0.738636
Equities	81,900	960,115.61	3I GROUP ORD GBP0.738636
Equities	506,130	5,933,373.80	3I GROUP ORD GBP0.738636
Equities	255,100	2,990,543.25	3I GROUP ORD GBP0.738636
Equities	62,540	733,157.88	3I GROUP ORD GBP0.738636
Equities	19,570	4,074,278.30	3M CO COM
Equities	32,706	6,809,062.14	3M CO COM
Equities	24,753	642,587.88	5TH 3RD BANCORP COM
Equities	41,195	1,069,422.20	5TH 3RD BANCORP COM
Equities	47,326	1,228,582.96	5TH 3RD BANCORP COM
Equities	80,000	2,076,800.00	5TH 3RD BANCORP COM
Equities	1,300	18,915.00	8X8 INC NEW COM
Equities	6,028	87,707.40	8X8 INC NEW COM
Equities	1,080	5,940.00	A H BELO CORP COM SER A STK
Equities	2,742	15,081.00	A H BELO CORP COM SER A STK
Equities	500	4,220.00	A10 NETWORKS INC COM
Equities	3,278	27,666.32	A10 NETWORKS INC COM
Equities	1,065,800	1,767,479.73	A2A SPA EUR0.52
Equities	32,000	400,079.42	AAC TECHNOLOGIES HOLDINGS INC
Equities	2,830	104,285.50	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	2,009	74,031.65	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	1,200	41,712.00	AAR CORP COM
Equities	2,047	71,153.72	AAR CORP COM
Equities	1,300	50,570.00	AARON'S INC CLASS A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,218	125,180.20	AARON'S INC CLASS A
Equities	700	37,114.00	ABAXIS INC COM
Equities	1,347	71,417.94	ABAXIS INC COM
Equities	87,261	2,157,719.92	ABB LTD CHF0.12 (REGD)
Equities	56,720	2,757,159.20	ABBOTT LAB COM
Equities	94,982	4,617,075.02	ABBOTT LAB COM
Equities	19,964	970,450.04	ABBOTT LAB COM
Equities	47,090	3,414,495.90	ABBVIE INC COM USD0.01
Equities	87,419	6,338,751.69	ABBVIE INC COM USD0.01
Equities	67,110	4,866,146.10	ABBVIE INC COM USD0.01
Equities	25,064	1,817,390.64	ABBVIE INC COM USD0.01
Equities	2,280	28,363.20	ABERCROMBIE & FITCH CO CL A
Equities	4,279	53,230.76	ABERCROMBIE & FITCH CO CL A
Equities	1,200	171,960.00	ABIOMED INC COM
Equities	2,216	317,552.80	ABIOMED INC COM
Equities	1,700	70,584.00	ABM INDS INC COM
Equities	2,909	120,781.68	ABM INDS INC COM
Equities	14,530	384,640.56	ABN AMRO GROUP NV DR EACH REP SHS
Equities	89,220	2,361,846.55	ABN AMRO GROUP NV DR EACH REP SHS
Equities	8,812	14,275.44	ABRAXAS PETE CORP COM
Equities	500	20,735.00	ACACIA COMMUNICATIONS INC COM
Equities	800	33,176.00	ACACIA COMMUNICATIONS INC COM
Equities	3,200	13,120.00	ACACIA RESH CORP COM
Equities	4,751	19,479.10	ACACIA RESH CORP COM
Equities	2,500	123,450.00	ACADIA HEALTHCARE CO INC COM
Equities	54,855	2,708,739.90	ACADIA HEALTHCARE CO INC COM
Equities	4,084	201,667.92	ACADIA HEALTHCARE CO INC COM
Equities	3,600	100,404.00	ACADIA PHARMACEUTICALS INC COM
Equities	5,000	139,450.00	ACADIA PHARMACEUTICALS INC COM
Equities	1,561	43,395.80	ACADIA RLTY TR COM
Equities	4,524	125,767.20	ACADIA RLTY TR COM
Equities	1,500	41,025.00	ACCELERATE DIAGNOSTICS INC COM
Equities	1,622	44,361.70	ACCELERATE DIAGNOSTICS INC COM
Equities	1,200	36,468.00	ACCELERON PHARMA INC COM
Equities	1,999	60,749.61	ACCELERON PHARMA INC COM
Equities	5,888	728,227.84	ACCENTURE PLC SHS CL A NEW
Equities	34,048	4,211,056.64	ACCENTURE PLC SHS CL A NEW
Equities	48,435	5,990,440.80	ACCENTURE PLC SHS CL A NEW
Equities	10,686	1,321,644.48	ACCENTURE PLC SHS CL A NEW
Equities	985	26,122.20	ACCESS NATL CORP COM STK
Equities	5,694	66,335.10	ACCO BRANDS CORP COM
Equities	6,680	77,822.00	ACCO BRANDS CORP COM
Equities	31,564	1,477,633.11	ACCOR EUR3
Equities	1,400	6,650.00	ACCURAY INC DEL COM
Equities	7,739	36,760.25	ACCURAY INC DEL COM
Equities	1,475	22,788.75	ACETO CORP COM
Equities	1,200	26,076.00	ACHAOGEN INC COM
Equities	2,129	46,263.17	ACHAOGEN INC COM
Equities	4,800	22,032.00	ACHILLION PHARMACEUTICALS INC COM
Equities	9,701	44,527.59	ACHILLION PHARMACEUTICALS INC COM
Equities	5,228	116,950.36	ACI WORLDWIDE INC COM STK
Equities	80,850	1,808,614.50	ACI WORLDWIDE INC COM STK
Equities	6,401	143,190.37	ACI WORLDWIDE INC COM STK
Equities	800	21,696.00	ACLARIS THERAPEUTICS INC COM
Equities	1,028	27,879.36	ACLARIS THERAPEUTICS INC COM
Equities	20	572.00	ACME UTD CORP COM
Equities	2,200	43,340.00	ACORDA THERAPEUTICS INC COM
Equities	1,848	36,405.60	ACORDA THERAPEUTICS INC COM
Equities	53,400	42,633.76	ACS ACTIVIDADES CO EURO.5 (STK DIV 11/07/17)
Equities	53,400	2,060,124.09	ACS ACTIVIDADES CO EURO.5
Equities	21,700	1,249,269.00	ACTIVISION BLIZZARD INC COM STK
Equities	68,619	3,950,395.83	ACTIVISION BLIZZARD INC COM STK
Equities	37,905	2,182,190.85	ACTIVISION BLIZZARD INC COM STK
Equities	3,700	51,985.00	ACTUA CORPORATION COM USD0.001
Equities	943	13,249.15	ACTUA CORPORATION COM USD0.001
Equities	285,097	7,013,386.20	ACTUANT CORP CL A NEW
Equities	2,300	56,580.00	ACTUANT CORP CL A NEW
Equities	3,643	89,617.80	ACTUANT CORP CL A NEW
Equities	1,300	264,264.00	ACUITY BRANDS INC COM
Equities	2,409	489,701.52	ACUITY BRANDS INC COM
Equities	3,500	711,480.00	ACUITY BRANDS INC COM
Equities	1,700	33,728.00	ACUSHNET HLDGS CORP COM
Equities	1,368	27,141.12	ACUSHNET HLDGS CORP COM
Equities	2,100	54,558.00	ACXIOM CORP COM
Equities	4,775	124,054.50	ACXIOM CORP COM
Equities	152	2,658.48	ADAMAS PHARMACEUTICALS INC COM
Equities	156	6,408.48	ADAMS RES & ENERGY INC COM NEW COM NEW
Equities	12,015,500	1,424,459.95	ADARO ENERGY TBK IDR100
Equities	1,161,000	137,638.72	ADARO ENERGY TBK IDR100
Equities	600,000	-	ADATOM.COM INC
Equities	100	3,720.00	ADDUS HOMECARE CORP COM STK
Equities	86	3,199.20	ADDUS HOMECARE CORP COM STK
Equities	35,390	2,694,022.87	ADECCO GROUP AG CHF0.1 (REGD)
Equities	100	171.00	ADEPTUS HEALTH INC CL A CL A
Equities	6,723	1,286,293.16	ADIDAS AG
Equities	17,186	3,288,150.26	ADIDAS AG
Equities	3,100	202,678.00	ADIANT PLC ADIENT PLC LTD COM
Equities	5,134	335,660.92	ADIANT PLC ADIENT PLC LTD COM
Equities	14,390	2,035,321.60	ADOBE SYS INC COM
Equities	27,145	3,839,388.80	ADOBE SYS INC COM
Equities	15,626	2,201,703.40	ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS
Equities	5,190	731,271.00	ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS
Equities	108,001	15,217,340.90	ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	13,394	1,478,161.84	ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR
Equities	3,000	390,930.00	ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)
Equities	18,282	201,650.46	ADR AVADEL PHARMACEUTICALS PLC SPONSOREDADR
Equities	28,247	5,052,258.42	ADR BAIDU INC SPONSORED ADR REPSTG ORD SHS CL A
Equities	7,772	269,299.80	ADR BP P L C SPONSORED ADR
Equities	13,900	481,635.00	ADR BP P L C SPONSORED ADR
Equities	3,962	213,393.32	ADR CTRIP COM INTL LTD ADS
Equities	2,365	101,978.80	ADR GLAXOSMITHKLINE PLC SPONSORED ADR
Equities	514,316	10,867,497.08	ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW
Equities	2,879	60,833.27	ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW
Equities	89,800	7,809,906.00	ADR HDFC BK LTD ADR REPSTG 3 SHS
Equities	420,712	3,773,782.16	ADR ICICI BK LTD
Equities	25,080	224,967.60	ADR ICICI BK LTD
Equities	5,901	102,618.39	ADR ING GROEP N V SPONSORED ADR
Equities	1,110	61,638.30	ADR INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED ADR 2017
Equities	79,137	874,463.85	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR
Equities	153,293	1,693,887.65	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR
Equities	100,435	1,671,238.40	ADR KT CORP SPONSORED ADR
Equities	0	-	ADR NATIONAL GRID PLC SPONSORED ADR NEW 2017
Equities	1,209	105,424.80	ADR NESTLE S A SPONSORED ADR REPSTG REG SH
Equities	2,620	787,650.60	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001
Equities	10,750	3,231,772.50	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001
Equities	10,000	3,006,300.00	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001
Equities	2,013	86,337.57	ADR NOVO-NORDISK A S ADR
Equities	11,300	90,287.00	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR
Equities	26,100	1,273,419.00	ADR PJSC LUKOIL SPONSORED ADR
Equities	2,400	212,304.00	ADR RANDGOLD RES LTD ADR
Equities	3,700	201,391.00	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS
Equities	15,811	441,917.45	ADR SASOL LTD SPONSORED ADR
Equities	4,800	231,504.00	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS
Equities	9,760	274,158.40	ADR TERNIUM S A SPONSORED ADR
Equities	37,640	1,057,307.60	ADR TERNIUM S A SPONSORED ADR
Equities	47,300	1,571,306.00	ADR TEVA PHARMACEUTICAL INDS
Equities	7,378	245,097.16	ADR TEVA PHARMACEUTICAL INDS
Equities	22,900	1,135,611.00	ADR TOTAL SA
Equities	3,390	196,721.70	ADR YY INC ADS REPSTG COM CL A
Equities	1,790	67,930.50	ADTALEM GLOBAL ED INC COM
Equities	57,615	2,186,489.25	ADTALEM GLOBAL ED INC COM
Equities	60,120	2,281,554.00	ADTALEM GLOBAL ED INC COM
Equities	3,411	129,447.45	ADTALEM GLOBAL ED INC COM
Equities	3,500	72,275.00	ADTRAN INC COM
Equities	3,246	67,029.90	ADTRAN INC COM
Equities	13,145	149,853.00	ADURO BIOTECH INC COM
Equities	500	5,700.00	ADURO BIOTECH INC COM
Equities	2,660	30,324.00	ADURO BIOTECH INC COM
Equities	21,839	2,546,209.01	ADVANCE AUTO PTS INC COM
Equities	2,090	243,673.10	ADVANCE AUTO PTS INC COM
Equities	4,045	471,606.55	ADVANCE AUTO PTS INC COM
Equities	900	20,457.00	ADVANCED DISP SVCS INC DEL COM
Equities	2,656	60,370.88	ADVANCED DISP SVCS INC DEL COM
Equities	500	10,050.00	ADVANCED DRAIN SYS INC DEL COM
Equities	2,577	51,797.70	ADVANCED DRAIN SYS INC DEL COM
Equities	1,200	77,628.00	ADVANCED ENERGY INDS INC COM
Equities	2,183	141,218.27	ADVANCED ENERGY INDS INC COM
Equities	21,404	267,121.92	ADVANCED MICRO DEVICES INC COM
Equities	25,900	323,232.00	ADVANCED MICRO DEVICES INC COM
Equities	42,233	527,067.84	ADVANCED MICRO DEVICES INC COM
Equities	1,433	44,766.92	ADVANSIX INC COM
Equities	1,327	41,455.48	ADVANSIX INC COM
Equities	1,650	3.47	ADVANTA CORP CL B
Equities	1,400	9,086.00	ADVAXIS INC COM NEW COM NEW
Equities	1,007	6,535.43	ADVAXIS INC COM NEW COM NEW
Equities	1,200	61,800.00	ADVISORY BRD CO COM
Equities	2,017	103,875.50	ADVISORY BRD CO COM
Equities	4,100	132,553.00	AECOM
Equities	8,426	272,412.58	AECOM
Equities	1,800	39,384.00	AEGION CORP 10
Equities	2,233	48,858.04	AEGION CORP 10
Equities	450	1,687.50	AEHR TEST SYS COM
Equities	39,788	545,970.02	AEKUNG CO LTD
Equities	6,500	1,266,609.26	AENA SA EUR10
Equities	2,100	409,212.22	AENA SA EUR10
Equities	17,500	3,410,101.85	AENA SA EUR10
Equities	32,900	696,299.39	AEON FINANCIAL SERVICE CO LTD NPV
Equities	40,568	1,883,572.24	AERCAP HOLDINGS N.V. EUR0.01
Equities	700	36,785.00	AERIE PHARMACEUTICALS INC COM
Equities	15,650	822,407.50	AERIE PHARMACEUTICALS INC COM
Equities	2,149	112,929.95	AERIE PHARMACEUTICALS INC COM
Equities	2,800	58,240.00	AEROJET ROCKETDYNE HLDGS INC COM
Equities	4,029	83,803.20	AEROJET ROCKETDYNE HLDGS INC COM
Equities	1,057	40,377.40	AEROVIRONMENT INC COM
Equities	27,700	307,747.00	AES CORP COM
Equities	36,924	410,225.64	AES CORP COM
Equities	9,598	1,457,264.34	AETNA INC
Equities	18,191	2,761,939.53	AETNA INC
Equities	10,989	1,668,459.87	AETNA INC
Equities	5,574	846,300.42	AETNA INC
Equities	1,724	285,942.64	AFFILIATED MANAGERS GROUP INC COM STK
Equities	22,999	3,814,614.14	AFFILIATED MANAGERS GROUP INC COM STK
Equities	3,088	512,175.68	AFFILIATED MANAGERS GROUP INC COM STK
Equities	1,000	52.00	AFFYMAX INC COM
Equities	11,080	860,694.40	AFLAC INC COM
Equities	21,602	1,678,043.36	AFLAC INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	76,011	5,904,534.48	AFLAC INC COM
Equities	1,284	23,497.20	AG MORTGAGE INVESTMENT TRUST INC COM
Equities	1,990	134,106.10	AGCO CORP COM
Equities	3,618	243,817.02	AGCO CORP COM
Equities	42,998	1,729,198.63	AGEAS NPV
Equities	1,500	5,865.00	AGENUS INC COM NEW COM USD0.01 (POST REVSPPLIT)
Equities	4,232	16,547.12	AGENUS INC COM NEW COM USD0.01 (POST REVSPPLIT)
Equities	9,980	591,913.80	AGILENT TECHNOLOGIES INC COM
Equities	40,580	2,406,799.80	AGILENT TECHNOLOGIES INC COM
Equities	17,527	1,039,526.37	AGILENT TECHNOLOGIES INC COM
Equities	80,530	4,776,234.30	AGILENT TECHNOLOGIES INC COM
Equities	17,315	1,026,952.65	AGILENT TECHNOLOGIES INC COM
Equities	2,300	23,276.00	AGILYSYS INC COM STK
Equities	910	9,209.20	AGILYSYS INC COM STK
Equities	1,200	61,740.00	AGIOS PHARMACEUTICALS INC COM
Equities	2,581	132,792.45	AGIOS PHARMACEUTICALS INC COM
Equities	12,600	268,254.00	AGNC INVT CORP COM
Equities	18,637	396,781.73	AGNC INVT CORP COM
Equities	18,000	810,533.61	AGNICO EAGLE MINES COM NPV
Equities	1,337	61,328.19	AGREE RLTY CORP COM
Equities	602,000	284,557.00	AGRICULTURAL BANK OF CHINA CMN STK
Equities	1,800	162,882.00	AGRIUM INC COM
Equities	173,300	1,186,557.08	AHLSSELL AB NPV
Equities	353,400	2,582,668.18	AIA GROUP LTD NPV
Equities	1,100	22,616.00	AIMMUNE THERAPEUTICS INC COM
Equities	1,339	27,529.84	AIMMUNE THERAPEUTICS INC COM
Equities	6,480	86,719.33	AIR CANADA VAR VTG SHS NPV
Equities	1	-	AIR CHARTER EXPRESS INC COM COM
Equities	2,300	85,928.00	AIR LEASE CORP CL A CL A
Equities	5,109	190,872.24	AIR LEASE CORP CL A CL A
Equities	6,330	905,569.80	AIR PROD & CHEM INC COM
Equities	11,906	1,703,272.36	AIR PROD & CHEM INC COM
Equities	9,900	1,416,294.00	AIR PROD & CHEM INC COM
Equities	35	742.00	AIR T INC COM
Equities	1,000	21,780.00	AIR TRANS SVCS GROUP INC COM STK
Equities	76,370	1,663,338.60	AIR TRANS SVCS GROUP INC COM STK
Equities	3,222	70,175.16	AIR TRANS SVCS GROUP INC COM STK
Equities	24,085	1,977,850.52	AIRBUS SE EUR1
Equities	2,400	52,200.00	AIRCASTLE LIMITED COM STK
Equities	3,643	79,235.25	AIRCASTLE LIMITED COM STK
Equities	30,800	1,576,183.70	AISIN SEIKI CO NPV
Equities	7,300	373,576.01	AISIN SEIKI CO NPV
Equities	8,790	57,750.30	AK STL HLDG CORP COM STK PAR \$0.01
Equities	18,682	122,740.74	AK STL HLDG CORP COM STK PAR \$0.01
Equities	5,200	259,012.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	38,400	1,912,704.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	9,497	473,045.57	AKAMAI TECHNOLOGIES INC COM STK
Equities	900	12,933.00	AKEBIA THERAPEUTICS INC COM
Equities	1,229	17,660.73	AKEBIA THERAPEUTICS INC COM
Equities	61,900	912,614.23	AKER BP ASA NOK1
Equities	3,800	127,452.00	AKORN INC COM
Equities	4,797	160,891.38	AKORN INC COM
Equities	1,484,700	1,374,039.26	AKSIGORTA TRY1
Equities	5,124	444,683.51	AKZO NOBEL NV EUR2
Equities	500	45,405.00	ALAMO GROUP INC COM
Equities	551	50,036.31	ALAMO GROUP INC COM
Equities	1,200	45,156.00	ALARM COM HLDGS INC COM
Equities	1,048	39,436.24	ALARM COM HLDGS INC COM
Equities	3,600	323,136.00	ALASKA AIR GROUP INC COM
Equities	6,784	608,931.84	ALASKA AIR GROUP INC COM
Equities	2,200	4,840.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	5,250	11,550.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	1,800	96,120.00	ALBANY INTL CORP NEW CL A
Equities	9,830	524,922.00	ALBANY INTL CORP NEW CL A
Equities	1,827	97,561.80	ALBANY INTL CORP NEW CL A
Equities	1,400	30,380.00	ALBANY MOLECULAR RESH INC COM
Equities	1,352	29,338.40	ALBANY MOLECULAR RESH INC COM
Equities	3,237	341,632.98	ALBEMARLE CORP COM
Equities	6,164	650,548.56	ALBEMARLE CORP COM
Equities	1,300	14,885.00	ALDER BIOPHARMACEUTICALS INC COM
Equities	3,048	34,899.60	ALDER BIOPHARMACEUTICALS INC COM
Equities	2,900	145,551.00	ALERE INC COM
Equities	4,746	238,201.74	ALERE INC COM
Equities	1,600	66,208.00	ALEXANDER & BALDWIN INC NEW COM
Equities	2,121	87,766.98	ALEXANDER & BALDWIN INC NEW COM
Equities	200	84,292.00	ALEXANDERS INC COM REIT FUND
Equities	219	92,299.74	ALEXANDERS INC COM REIT FUND
Equities	14,675	1,767,897.25	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	3,190	384,299.30	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	4,901	590,423.47	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	5,623	684,150.41	ALEXION PHARMACEUTICALS INC COM
Equities	12,314	1,498,244.38	ALEXION PHARMACEUTICALS INC COM
Equities	10,940	1,331,069.80	ALEXION PHARMACEUTICALS INC COM
Equities	115,538	2,361,566.56	ALFA LAVAL AB NPV
Equities	6,140	125,500.00	ALFA LAVAL AB NPV
Equities	34,230	699,652.26	ALFA LAVAL AB NPV
Equities	12,900	248,792.27	ALFRESA HOLDINGS NPV
Equities	11,800	227,577.43	ALFRESA HOLDINGS NPV
Equities	1,300	40,690.00	ALICO INC COM
Equities	1,300	40,690.00	ALICO INC COM
Equities	2,300	345,276.00	ALIGN TECHNOLOGY INC COM
Equities	4,150	622,998.00	ALIGN TECHNOLOGY INC COM
Equities	19,300	923,760.68	ALIMENTATION COUCH CLASS'BS/VTG COM NPV

Investment Listing
June 30, 2017

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,500	215,384.62	ALIMENTATION COUCH CLASS'BS/VTG COM NPV
Equities	8,554	495,875.38	ALKERMES PLC SHS
Equities	4,300	249,271.00	ALKERMES PLC SHS
Equities	8,425	488,397.25	ALKERMES PLC SHS
Equities	590	350,932.00	ALLEGHANY CORP DEL COM
Equities	830	493,684.00	ALLEGHANY CORP DEL COM
Equities	2,474	42,082.74	ALLEGHENY TECHNOLOGIES INC COM
Equities	92,000	1,564,920.00	ALLEGHENY TECHNOLOGIES INC COM
Equities	6,779	115,310.79	ALLEGHENY TECHNOLOGIES INC COM
Equities	862	33,014.60	ALLEGIANCE BANCSHARES INC COM
Equities	400	54,240.00	ALLEGIANT TRAVEL CO COM
Equities	625	84,750.00	ALLEGIANT TRAVEL CO COM
Equities	5,198	421,661.76	ALLEGION PLC COMMON STOCK
Equities	9,300	754,416.00	ALLEGION PLC COMMON STOCK
Equities	17,754	4,315,819.86	ALLERGAN PLC. COM STK
Equities	62,986	15,311,266.74	ALLERGAN PLC. COM STK
Equities	11,143	2,708,751.87	ALLERGAN PLC. COM STK
Equities	18,461	4,487,684.49	ALLERGAN PLC. COM STK
Equities	9,049	2,199,721.41	ALLERGAN PLC. COM STK
Equities	1,500	107,520.00	ALLETE INC COM NEW
Equities	37,095	2,658,969.60	ALLETE INC COM NEW
Equities	2,666	191,098.88	ALLETE INC COM NEW
Equities	6,001	1,540,396.69	ALLIANCE DATA SYS CORP COM
Equities	1,706	437,913.14	ALLIANCE DATA SYS CORP COM
Equities	23,861	6,124,880.09	ALLIANCE DATA SYS CORP COM
Equities	3,059	785,214.71	ALLIANCE DATA SYS CORP COM
Equities	740	9,842.00	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01
Equities	480	6,384.00	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01
Equities	384	5,529.60	ALLIANCE ONE INTL INC COM NEW COM NEW
Equities	6,900	277,173.00	ALLIANT ENERGY CORP COM
Equities	12,994	521,968.98	ALLIANT ENERGY CORP COM
Equities	37,925	7,457,223.67	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	3,958	778,264.77	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	24,206	4,759,645.52	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	13,930	2,739,067.26	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	5,142	1,011,075.65	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	1,724	338,991.53	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	282	778.32	ALLIED HEALTHCARE PRODS INC COM NEW COM NEW
Equities	104,700	591,107.13	ALLIED IRISH BANKS EUR0.625
Equities	112,600	635,708.34	ALLIED IRISH BANKS EUR0.625
Equities	54	1,469.88	ALLIED MOTION TECHNOLOGIES INC COM
Equities	4,762	251,909.80	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK
Equities	2,500	93,775.00	ALLISON TRANSMISSION HOLDING
Equities	8,318	312,008.18	ALLISON TRANSMISSION HOLDING
Equities	8,460	107,949.60	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	175,960	2,245,249.60	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	11,109	141,750.84	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	12,390	1,095,771.60	ALLSTATE CORP COM
Equities	20,058	1,773,929.52	ALLSTATE CORP COM
Equities	22,082	1,952,932.08	ALLSTATE CORP COM
Equities	17,000	355,300.00	ALLY FINL INC COM
Equities	25,603	535,102.70	ALLY FINL INC COM
Equities	30,900	645,810.00	ALLY FINL INC COM
Equities	200	12,330.00	ALMOST FAMILY INC COM
Equities	37,975	2,341,158.75	ALMOST FAMILY INC COM
Equities	474	29,222.10	ALMOST FAMILY INC COM
Equities	6,245	498,101.20	ALNYLAM PHARMACEUTICALS INC COM
Equities	2,300	183,448.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	4,458	355,570.08	ALNYLAM PHARMACEUTICALS INC COM
Equities	1,332	22,204.44	ALPHA & OMEGA SEMICONDUCTOR LTD COM STK
Equities	19,121	17,375,826.33	ALPHABET INC CAP STK USD0.001 CL C
Equities	16,371	14,876,818.83	ALPHABET INC CAP STK USD0.001 CL C
Equities	6,995	6,356,566.35	ALPHABET INC CAP STK USD0.001 CL C
Equities	3,170	2,947,085.60	ALPHABET INC CAPITAL STOCK USD0.001 CL A
Equities	11,052	10,274,823.36	ALPHABET INC CAPITAL STOCK USD0.001 CL A
Equities	16,329	15,180,744.72	ALPHABET INC CAPITAL STOCK USD0.001 CL A
Equities	13,345	12,406,579.60	ALPHABET INC CAPITAL STOCK USD0.001 CL A
Equities	5,230	4,862,226.40	ALPHABET INC CAPITAL STOCK USD0.001 CL A
Equities	9,334	269,154.15	ALPS ELECTRIC CO NPV
Equities	29,200	842,007.83	ALPS ELECTRIC CO NPV
Equities	3,600	103,809.18	ALPS ELECTRIC CO NPV
Equities	52,326	1,826,817.59	ALSTOM EUR7.0
Equities	27,800	1,514,544.00	ALTABA INC COM
Equities	26,400	1,438,272.00	ALTABA INC COM
Equities	1,000	19,520.00	ALTERYX INC COM CL A COM CL A
Equities	62,098	1,430,682.62	ALTICE N.V.
Equities	741	16,168.62	ALTISOURCE PORTFOLIO COM USD1.00
Equities	3,106	40,191.64	ALTISOURCE RESIDENTIAL CORP REIT
Equities	500	19,900.00	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	27,300	1,086,540.00	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	1,678	66,784.40	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	60,953	4,539,169.91	ALTRIA GROUP INC COM
Equities	64,500	4,803,315.00	ALTRIA GROUP INC COM
Equities	105,995	7,893,447.65	ALTRIA GROUP INC COM
Equities	101,421	7,552,821.87	ALTRIA GROUP INC COM
Equities	39,518	2,942,905.46	ALTRIA GROUP INC COM
Equities	151,500	1,750,151.30	AMADA HOLDINGS CO LTD NPV
Equities	42,338	2,527,908.46	AMADEUS IT GROUP EUR0.01
Equities	2,280	136,133.76	AMADEUS IT GROUP EUR0.01
Equities	49,000	2,925,681.76	AMADEUS IT GROUP EUR0.01
Equities	10,896	650,576.09	AMADEUS IT GROUP EUR0.01
Equities	1,090	20,056.00	AMAG PHARMACEUTICALS INC COM STK
Equities	1,791	32,954.40	AMAG PHARMACEUTICALS INC COM STK

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,043	4,881,624.00	AMAZON COM INC COM
Equities	14,619	14,151,192.00	AMAZON COM INC COM
Equities	13,420	12,990,560.00	AMAZON COM INC COM
Equities	21,767	21,070,456.00	AMAZON COM INC COM
Equities	11,153	10,796,104.00	AMAZON COM INC COM
Equities	9,082	8,791,376.00	AMAZON COM INC COM
Equities	2,815	48,840.25	AMBAC FINL GROUP INC COM
Equities	900	43,695.00	AMBARELLA INC SHS
Equities	35,200	194,525.62	AMBEV SA COM NPV
Equities	1,700	38,675.00	AMC ENTMT HLDGS INC CL A COM CL A COM
Equities	3,560	80,990.00	AMC ENTMT HLDGS INC CL A COM CL A COM
Equities	1,750	93,467.50	AMC NETWORKS INC CL A
Equities	3,093	165,197.13	AMC NETWORKS INC CL A
Equities	2,059	2.06	AMCORE FINL INC COM
Equities	8,007	516,131.22	AMDOCS ORD GBP0.01
Equities	800	50,248.00	AMEDISYS INC COM
Equities	1,617	101,563.77	AMEDISYS INC COM
Equities	16,270	1,130,276.90	AMER ELEC PWR CO INC COM
Equities	27,021	1,877,148.87	AMER ELEC PWR CO INC COM
Equities	1,600	158,992.00	AMER FINL GROUP INC OH COM STK
Equities	4,041	401,554.17	AMER FINL GROUP INC OH COM STK
Equities	900	104,841.00	AMER NATL INS CO COM
Equities	551	64,185.99	AMER NATL INS CO COM
Equities	400	146,424.00	AMERCO COM
Equities	328	120,067.68	AMERCO COM
Equities	6,890	376,676.30	AMEREN CORP COM
Equities	13,402	732,687.34	AMEREN CORP COM
Equities	14,300	719,576.00	AMERICAN AIRLINES INC COM USD1
Equities	27,043	1,360,803.76	AMERICAN AIRLINES INC COM USD1
Equities	36,500	1,836,680.00	AMERICAN AIRLINES INC COM USD1
Equities	1,900	74,841.00	AMERICAN ASSETS TR INC COM
Equities	2,491	98,120.49	AMERICAN ASSETS TR INC COM
Equities	3,000	46,800.00	AMERICAN AXLE & MFG HLDGS INC COM
Equities	3,672	57,283.20	AMERICAN AXLE & MFG HLDGS INC COM
Equities	4,500	212,850.00	AMERICAN CAMPUS CMNTYS INC COM
Equities	7,300	345,290.00	AMERICAN CAMPUS CMNTYS INC COM
Equities	6,700	80,735.00	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	8,046	96,954.30	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	2,500	65,700.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	85,925	2,258,109.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	4,412	115,947.36	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	30,311	2,553,398.64	AMERICAN EXPRESS CO
Equities	24,210	2,039,450.40	AMERICAN EXPRESS CO
Equities	41,246	3,474,563.04	AMERICAN EXPRESS CO
Equities	32,052	2,700,060.48	AMERICAN EXPRESS CO
Equities	9,100	205,387.00	AMERICAN HOMES 4 RENT COMMON STOCK
Equities	12,807	289,053.99	AMERICAN HOMES 4 RENT COMMON STOCK
Equities	43,160	2,698,363.20	AMERICAN INTERNATIONAL GROUP INC COM
Equities	27,130	1,696,167.60	AMERICAN INTERNATIONAL GROUP INC COM
Equities	48,170	3,011,588.40	AMERICAN INTERNATIONAL GROUP INC COM
Equities	47,200	2,950,944.00	AMERICAN INTERNATIONAL GROUP INC COM
Equities	600	22,170.00	AMERICAN NATL BANKSHARES INC COM
Equities	2,000	44,320.00	AMERICAN OUTDOOR BRANDS CORP COM
Equities	3,523	78,069.68	AMERICAN OUTDOOR BRANDS CORP COM
Equities	700	16,555.00	AMERICAN PUB ED INC COM STK
Equities	658	15,561.70	AMERICAN PUB ED INC COM STK
Equities	900	34,470.00	AMERICAN RAILCAR INDS INC COM STK
Equities	477	18,269.10	AMERICAN RAILCAR INDS INC COM STK
Equities	1,290	23,929.50	AMERICAN RENAL ASSOCS HLDGS INC COM
Equities	2,065	17,676.40	AMERICAN RLTY INVS INC COM
Equities	2,200	104,302.00	AMERICAN STS WTR CO COM
Equities	1,925	91,264.25	AMERICAN STS WTR CO COM
Equities	310	1,432.20	AMERICAN SUPERCONDUCTOR CORP SHS NEW SHSNEW
Equities	659	3,044.58	AMERICAN SUPERCONDUCTOR CORP SHS NEW SHSNEW
Equities	40,262	5,327,467.84	AMERICAN TOWER CORP
Equities	13,350	1,766,472.00	AMERICAN TOWER CORP
Equities	31,428	4,158,552.96	AMERICAN TOWER CORP
Equities	23,409	3,097,478.88	AMERICAN TOWER CORP
Equities	22,610	2,991,755.20	AMERICAN TOWER CORP
Equities	15,609	2,065,382.88	AMERICAN TOWER CORP
Equities	2,000	34,500.00	AMERICAN VANGUARD CORP COM
Equities	2,095	36,138.75	AMERICAN VANGUARD CORP COM
Equities	5,000	389,750.00	AMERICAN WTR WKS CO INC NEW COM
Equities	9,739	759,155.05	AMERICAN WTR WKS CO INC NEW COM
Equities	333	12,953.70	AMERICAS CAR-MART INC COM
Equities	4,460	567,713.40	AMERIPRISE FINL INC COM
Equities	8,414	1,071,018.06	AMERIPRISE FINL INC COM
Equities	6,611	841,514.19	AMERIPRISE FINL INC COM
Equities	1,860	89,652.00	AMERIS BANCORP COM
Equities	45,990	2,216,718.00	AMERIS BANCORP COM
Equities	2,218	106,907.60	AMERIS BANCORP COM
Equities	1,122	63,897.90	AMERISAFE INC COM
Equities	2,800	11,620.00	AMERISERV FINL INC COM
Equities	5,580	527,477.40	AMERISOURCEBERGEN CORP COM
Equities	24,420	2,308,422.60	AMERISOURCEBERGEN CORP COM
Equities	9,063	856,725.39	AMERISOURCEBERGEN CORP COM
Equities	800	-	AMERN MED ALERT CORP COM STK
Equities	145	558.25	AMERN SHARED HOSP SVCS COM
Equities	2,539	26,126.31	AMERN SOFTWARE INC CL A
Equities	700	66,885.00	AMERN WOODMARK CORP COM
Equities	25,800	2,465,190.00	AMERN WOODMARK CORP COM
Equities	870	83,128.50	AMERN WOODMARK CORP COM
Equities	39,891	2,416,197.87	AMETEK INC NEW COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,875	355,848.75	AMETEK INC NEW COM
Equities	12,507	757,548.99	AMETEK INC NEW COM
Equities	20,740	3,572,050.20	AMGEN INC COM
Equities	40,364	6,951,891.72	AMGEN INC COM
Equities	11,683	2,012,163.09	AMGEN INC COM
Equities	5,600	56,392.00	AMICUS THERAPEUTICS INC COM
Equities	9,240	93,046.80	AMICUS THERAPEUTICS INC COM
Equities	4,300	42,011.00	AMKOR TECHNOLOGY INC COM
Equities	7,647	74,711.19	AMKOR TECHNOLOGY INC COM
Equities	1,200	46,860.00	AMN HEALTHCARE SVCS INC COM
Equities	2,831	110,550.55	AMN HEALTHCARE SVCS INC COM
Equities	900	13,275.00	AMPCO-PITTSBURG CORP COM
Equities	900	13,275.00	AMPCO-PITTSBURG CORP COM
Equities	500	8,930.00	AMPHASTAR PHARMACEUTICALS INC DEL COM
Equities	2,496	44,578.56	AMPHASTAR PHARMACEUTICALS INC DEL COM
Equities	7,130	526,336.60	AMPHENOL CORP NEW CL A
Equities	16,682	1,231,465.24	AMPHENOL CORP NEW CL A
Equities	651	6,275.64	AMPLIFY SNACK BRANDS INC COM
Equities	500	3,390.00	AMREP CORP COM STK USD0.10
Equities	252	1,708.56	AMREP CORP COM STK USD0.10
Equities	6,044	392,877.36	AMS AG COM
Equities	493	4,160.92	AMTECH SYS INC COM PAR \$0.01 NEW STK
Equities	3,334	50,476.76	AMTRUST FINL SVCS INC COM
Equities	6,733	101,937.62	AMTRUST FINL SVCS INC COM
Equities	2,070	149,565.45	AMUNDI EUR2.5
Equities	3,146,000	967,200.20	AMVIG HOLDINGS LIMITED HKD0.01
Equities	94	298.92	AMYRIS INC COM NEW COM NEW
Equities	17,900	811,586.00	ANADARKO PETRO CORP COM
Equities	30,543	1,384,819.62	ANADARKO PETRO CORP COM
Equities	10,914	849,109.20	ANALOG DEVICES INC COM
Equities	20,238	1,574,516.40	ANALOG DEVICES INC COM
Equities	6,500	505,700.00	ANALOG DEVICES INC COM
Equities	700	50,855.00	ANALOGIC CORP COM PAR \$0.05
Equities	750	54,487.50	ANALOGIC CORP COM PAR \$0.05
Equities	100	2,393.00	ANAPTYSBIO INC COM
Equities	1,550	52,932.50	ANDERSONS INC COM
Equities	1,718	58,669.70	ANDERSONS INC COM
Equities	5,030	302,567.61	ANDRITZ AG NPV (BR)
Equities	7,200	433,098.76	ANDRITZ AG NPV (BR)
Equities	1,300	16,627.00	ANGIE'S LIST INC
Equities	1,629	20,834.91	ANGIE'S LIST INC
Equities	2,389	38,725.69	ANGIODYNAMICS INC COM STK
Equities	96,112	1,278,409.50	ANGLO AMERICAN USD0.54945
Equities	83,000	1,104,003.55	ANGLO AMERICAN USD0.54945
Equities	37,221	4,105,572.62	ANHEUSER-BUSCH INB NPV
Equities	600	28,080.00	ANI PHARMACEUTICALS INC COM
Equities	419	19,609.20	ANI PHARMACEUTICALS INC COM
Equities	100	4,934.00	ANIKA THERAPEUTICS INC COM STK
Equities	1,003	49,488.02	ANIKA THERAPEUTICS INC COM STK
Equities	35,695	255,467.37	ANIMA HLDG SPA NPV
Equities	880	68,816.00	ANIXTER INTL INC COM
Equities	1,702	133,096.40	ANIXTER INTL INC COM
Equities	44,300	533,815.00	ANNALY CAP MGMT INC COM
Equities	55,597	669,943.85	ANNALY CAP MGMT INC COM
Equities	2,431	295,804.08	ANSYS INC COM
Equities	18,700	2,275,416.00	ANSYS INC COM
Equities	4,712	573,356.16	ANSYS INC COM
Equities	8,282	26,668.04	ANTARES PHARMA INC COM
Equities	42,581	920,175.41	ANTERO RES CORP COM
Equities	7,900	170,719.00	ANTERO RES CORP COM
Equities	7,588	163,976.68	ANTERO RES CORP COM
Equities	463	10,005.43	ANTERO RES CORP COM
Equities	8,800	1,655,544.00	ANTHEM INC COM
Equities	14,619	2,750,272.47	ANTHEM INC COM
Equities	36,362	6,840,783.06	ANTHEM INC COM
Equities	6,500	1,222,845.00	ANTHEM INC COM
Equities	4,900	29,449.00	ANWORTH MTG AST CORP COM
Equities	6,702	40,279.02	ANWORTH MTG AST CORP COM
Equities	14,449	1,920,994.55	AON PLC COM
Equities	712,600	2,714,425.06	AOZORA BANK NPV
Equities	12,400	594,332.00	APACHE CORP COM
Equities	20,813	997,567.09	APACHE CORP COM
Equities	5,654	242,952.38	APARTMENT INVT & MGMT CO CL A
Equities	8,680	372,979.60	APARTMENT INVT & MGMT CO CL A
Equities	1,300	73,892.00	APOGEE ENTERPRISES INC COM
Equities	1,461	83,043.24	APOGEE ENTERPRISES INC COM
Equities	5,519	102,377.45	APOLLO COML REAL ESTATE FIN INC COM
Equities	14,028	89,638.92	APOLLO INVT CORP COM SH BEN INT
Equities	400	13,040.00	APPFOLIO INC COM CL A COM CL A
Equities	355	11,573.00	APPFOLIO INC COM CL A COM CL A
Equities	800	14,520.00	APPIAN CORP CL A CL A
Equities	8,700	162,777.00	APPLE HOSPITALITY REIT INC COM NEW COM NEW
Equities	8,885	166,238.35	APPLE HOSPITALITY REIT INC COM NEW COM NEW
Equities	75,330	10,849,026.60	APPLE INC COM STK
Equities	122,200	17,599,244.00	APPLE INC COM STK
Equities	173,850	25,037,877.00	APPLE INC COM STK
Equities	286,065	41,199,081.30	APPLE INC COM STK
Equities	140,020	20,165,680.40	APPLE INC COM STK
Equities	93,508	13,467,022.16	APPLE INC COM STK
Equities	151	770.10	APPLIED GENETIC TECHNOLOGIES CORP COM
Equities	1,300	76,765.00	APPLIED INDL TECHNOLOGIES INC COM
Equities	1,997	117,922.85	APPLIED INDL TECHNOLOGIES INC COM
Equities	34,800	1,437,588.00	APPLIED MATERIALS INC COM

Investment Listing
June 30, 2017

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	59,179	2,444,684.49	APPLIED MATERIALS INC COM
Equities	129,816	5,362,698.96	APPLIED MATERIALS INC COM
Equities	17,924	740,440.44	APPLIED MATERIALS INC COM
Equities	500	30,895.00	APPLIED OPTOELECTRONICS INC COM
Equities	776	47,949.04	APPLIED OPTOELECTRONICS INC COM
Equities	2,075	6,992.75	APPROACH RES INC COM STK
Equities	700	12,145.00	APTIO INC CL A
Equities	1,700	147,662.00	APTARGROUP INC COM
Equities	3,475	301,838.50	APTARGROUP INC COM
Equities	1,200	2,484.00	APTEVO THERAPEUTICS INC COM
Equities	1,242	2,570.94	APTEVO THERAPEUTICS INC COM
Equities	3	-	APW LTD APW LTD
Equities	6,950	231,435.00	AQUA AMER INC COM
Equities	9,593	319,446.90	AQUA AMER INC COM
Equities	1,555	19,515.25	AQUA METALS INC COM
Equities	31	248.31	AQUABOUTY TECHNOLOGIES INC COM NEW COM NEW
Equities	57	456.57	AQUABOUTY TECHNOLOGIES INC COM NEW COM NEW
Equities	1,970	27,717.90	AQUINOX PHARMACEUTICALS INC COM
Equities	5,300	217,194.00	ARAMARK COM
Equities	125,681	5,150,407.38	ARAMARK COM
Equities	13,293	544,747.14	ARAMARK COM
Equities	9,300	381,114.00	ARAMARK COM
Equities	1,572	11,365.56	ARATANA THERAPEUTICS INC COM
Equities	1,100	9,174.00	ARBOR RLTY TR INC COM
Equities	2,300	19,182.00	ARBOR RLTY TR INC COM
Equities	1,500	6,240.00	ARC DOCUMENT SOLUTIONS INC COM
Equities	415	1,726.40	ARC DOCUMENT SOLUTIONS INC COM
Equities	78,100	1,019,924.54	ARC RES LTD CDA COM
Equities	15	36.75	ARCA BIOPHARMA INC COM PARS.001 STK
Equities	1,000	20,600.00	ARCBEST CORP COM USD0.01
Equities	1,616	33,289.60	ARCBEST CORP COM USD0.01
Equities	2,470	230,426.30	ARCH CAPITAL GROUP COM STK
Equities	6,633	618,792.57	ARCH CAPITAL GROUP COM STK
Equities	800	54,640.00	ARCH COAL INC CL A COM STK
Equities	1,469	100,332.70	ARCH COAL INC CL A COM STK
Equities	16,800	695,184.00	ARCHER-DANIELS-MIDLAND CO COM
Equities	31,190	1,290,642.20	ARCHER-DANIELS-MIDLAND CO COM
Equities	2,790	31,806.00	ARCHROCK INC COM
Equities	4,178	47,629.20	ARCHROCK INC COM
Equities	13,326	301,833.90	ARCONIC INC COM
Equities	24,061	544,981.65	ARCONIC INC COM
Equities	13,400	303,510.00	ARCONIC INC COM
Equities	28,800	651,168.00	ARDAGH GROUP S A ARDAGH GROUP S A EUR0.01 CL A
Equities	400	2,040.00	ARDELYX INC COM
Equities	2,000	10,200.00	ARDELYX INC COM
Equities	380	6,410.60	ARENA PHARMACEUTICALS INC COM NEW COM NEW
Equities	2,279	38,446.73	ARENA PHARMACEUTICALS INC COM NEW COM NEW
Equities	25,309	414,561.42	ARES CAP CORP COM
Equities	2,097	27,449.73	ARES COML REAL ESTATE CORP COM
Equities	500	30,000.00	ARGAN INC COM
Equities	843	50,580.00	ARGAN INC COM
Equities	1,177	71,326.20	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	32,767	1,985,680.20	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	1,515	91,809.00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	15,594	2,335,825.26	ARISTA NETWORKS INC COM
Equities	1,500	224,685.00	ARISTA NETWORKS INC COM
Equities	2,283	341,970.57	ARISTA NETWORKS INC COM
Equities	23,450	405,793.99	ARISTOCRAT LEISURE NPV
Equities	201,750	3,491,212.68	ARISTOCRAT LEISURE NPV
Equities	40,834	706,617.98	ARISTOCRAT LEISURE NPV
Equities	500	12,180.00	ARK RESTAURANTS CORP COM
Equities	7,008	746,783.58	ARKEMA EUR10
Equities	1,292	17,661.64	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW
Equities	2,271	29,409.45	ARMADA HOFFLER PPTYS INC REIT
Equities	1,980	49,500.00	ARMOUR RESIDENTIAL REIT INC COM NEW COM NEW
Equities	150	2,695.50	ARMSTRONG FLOORING INC COM
Equities	1,957	35,167.29	ARMSTRONG FLOORING INC COM
Equities	900	41,400.00	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	2,408	110,768.00	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	107	379.85	AROTEC CORP COM NEW STK
Equities	5,800	7,192.00	ARQLE INC COM
Equities	6,600	55,242.00	ARRAY BIOPHARMA INC COM
Equities	10,708	89,625.96	ARRAY BIOPHARMA INC COM
Equities	5,707	159,910.14	ARRIS INTERNATIONAL LTD COM USD0.01
Equities	10,428	292,192.56	ARRIS INTERNATIONAL LTD COM USD0.01
Equities	1,700	133,314.00	ARROW ELECTR INC COM
Equities	4,802	376,572.84	ARROW ELECTR INC COM
Equities	590	18,673.50	ARROW FINL CORP COM
Equities	3,538	5,731.56	ARROWHEAD PHARMACEUTICALS INC COM
Equities	146	5,495.44	ARTESIAN RES CORP CL A CL A
Equities	600	18,420.00	ARTISAN PARTNERS ASSET MGMT INC CL A CL A
Equities	2,581	79,236.70	ARTISAN PARTNERS ASSET MGMT INC CL A CL A
Equities	129	393.45	ARTS WAY MFG INC COM
Equities	9,800	412,548.95	ASAHI GLASS CO NPV
Equities	37,400	1,574,421.50	ASAHI GLASS CO NPV
Equities	6,200	233,300.11	ASAHI GROUP HOLDINGS LTD NPV
Equities	30,700	1,155,211.82	ASAHI GROUP HOLDINGS LTD NPV
Equities	15,000	161,200.61	ASAHI KASEI CORP NPV
Equities	200	11,310.00	ASBURY AUTOMOTIVE GROUP INC COM
Equities	1,250	70,687.50	ASBURY AUTOMOTIVE GROUP INC COM
Equities	7,228	15,540.20	ASCENA RETAIL GROUP INC COM
Equities	10,370	22,295.50	ASCENA RETAIL GROUP INC COM
Equities	5,055,600	9,583,553.76	ASCENDAS R/EST INV NPV (REIT)

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	51,700	98,004.14	ASCENDAS R/EST INV NPV (REIT)
Equities	910	13,977.60	ASCENT CAP GROUP INC COM SER A STK
Equities	1,017	15,621.12	ASCENT CAP GROUP INC COM SER A STK
Equities	1,493	15,362.97	ASHFORD HOSPITALITY PRIME INC COM
Equities	1,232	12,677.28	ASHFORD HOSPITALITY PRIME INC COM
Equities	6,200	37,696.00	ASHFORD HOSPITALITY TR INC COM SHS
Equities	5,116	31,105.28	ASHFORD HOSPITALITY TR INC COM SHS
Equities	71	3,495.33	ASHFORD INC COM USD0.01 'WI'
Equities	58	2,855.34	ASHFORD INC COM USD0.01 'WI'
Equities	1,804	118,901.64	ASHLAND GLOBAL HLDGS INC COM
Equities	76,494	5,041,719.54	ASHLAND GLOBAL HLDGS INC COM
Equities	3,391	223,500.81	ASHLAND GLOBAL HLDGS INC COM
Equities	10,050	207,435.16	ASHTHEAD GROUP ORD GBP0.10
Equities	120,130	2,479,521.01	ASHTHEAD GROUP ORD GBP0.10
Equities	46,935	968,753.17	ASHTHEAD GROUP ORD GBP0.10
Equities	300,800	5,573,741.55	ASICS CORP NPV
Equities	16,800	227,043.02	ASM PACIFIC TECH HKD0.10
Equities	62,700	847,356.99	ASM PACIFIC TECH HKD0.10
Equities	12,484	1,624,627.21	ASML HOLDING NV EUR0.09
Equities	31,561	4,107,246.03	ASML HOLDING NV EUR0.09
Equities	1,575	204,965.38	ASML HOLDING NV EUR0.09
Equities	2,500	124,625.00	ASPEN INSURANCE HLDGS COM
Equities	3,114	155,232.90	ASPEN INSURANCE HLDGS COM
Equities	2,300	127,098.00	ASPEN TECHNOLOGY INC COM
Equities	4,166	230,213.16	ASPEN TECHNOLOGY INC COM
Equities	435,428	9,555,663.65	ASSA ABLOY SER'BNPV (POST SPLIT)
Equities	100	2,065.00	ASSEMBLY BIOSCIENCES INC COM
Equities	1,105	22,818.25	ASSEMBLY BIOSCIENCES INC COM
Equities	30,140	1,149,454.32	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	700	23,800.00	ASSOCIATED CAP GROUP INC CL A CL A
Equities	160	5,440.00	ASSOCIATED CAP GROUP INC CL A CL A
Equities	8,000	201,600.00	ASSOCTD BANC-CORP COM
Equities	8,105	204,246.00	ASSOCTD BANC-CORP COM
Equities	12,695	1,316,344.55	ASSURANT INC COM
Equities	1,250	129,612.50	ASSURANT INC COM
Equities	3,055	316,772.95	ASSURANT INC COM
Equities	3,800	158,612.00	ASSURED GUARANTY LTD COMMON STK
Equities	6,499	271,268.26	ASSURED GUARANTY LTD COMMON STK
Equities	800	6,560.00	ASTA FDG INC COM
Equities	600	4,920.00	ASTA FDG INC COM
Equities	700	38,857.00	ASTEC INDS INC COM
Equities	1,198	66,500.98	ASTEC INDS INC COM
Equities	10,000	122,330.01	ASTELLAS PHARMA NPV
Equities	53,400	653,242.26	ASTELLAS PHARMA NPV
Equities	5,000	100,750.00	ASTORIA FINL CORP COM
Equities	4,945	99,641.75	ASTORIA FINL CORP COM
Equities	46,212	3,082,390.32	ASTRAZENECA ORD USD0.25
Equities	35,178	2,346,410.60	ASTRAZENECA ORD USD0.25
Equities	43,020	2,869,480.47	ASTRAZENECA ORD USD0.25
Equities	3,919	261,401.53	ASTRAZENECA ORD USD0.25
Equities	500	15,235.00	ASTRONICS CORP COM
Equities	1,394	42,475.18	ASTRONICS CORP COM
Equities	1,237	16,204.70	ASTRONOVA INC COMMON STOCK
Equities	240	230.35	ASTROTECH CORP COM STK
Equities	735	10,738.35	ASURE SOFTWARE INC COM
Equities	900	20,961.00	AT HOME GROUP INC COM
Equities	178,925	6,750,840.25	AT&T INC COM
Equities	199,694	7,534,454.62	AT&T INC COM
Equities	337,208	12,722,857.84	AT&T INC COM
Equities	194,271	7,329,844.83	AT&T INC COM
Equities	63,756	2,405,513.88	AT&T INC COM
Equities	800	11,200.00	ATARA BIOTHERAPEUTICS INC COM
Equities	1,556	21,784.00	ATARA BIOTHERAPEUTICS INC COM
Equities	900	126,495.00	ATHENAHEALTH INC COM MON STOCK
Equities	2,166	304,431.30	ATHENAHEALTH INC COM MON STOCK
Equities	1,500	33,825.00	ATKORE INTL GROUP INC COM
Equities	1,363	30,735.65	ATKORE INTL GROUP INC COM
Equities	83,600	2,349,423.45	ATLANTIA S.P.A
Equities	62	229.40	ATLANTIC AMERN CORP COM
Equities	1,691	32,129.00	ATLANTIC CAP BANCSHARES INC COM MON STOCK
Equities	1,600	4,256.00	ATLANTICUS HLDGS CORP COM
Equities	1,383	3,678.78	ATLANTICUS HLDGS CORP COM
Equities	700	36,505.00	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	1,567	81,719.05	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	2,900	240,555.00	ATMOS ENERGY CORP COM
Equities	5,695	472,400.25	ATMOS ENERGY CORP COM
Equities	7,100	588,945.00	ATMOS ENERGY CORP COM
Equities	900	61,596.00	ATN INTL INC COM
Equities	416	28,471.04	ATN INTL INC COM
Equities	2,030	284,552.39	ATOS SE
Equities	11,280	1,581,158.11	ATOS SE
Equities	23,200	3,252,027.33	ATOS SE
Equities	200	4,850.00	ATRICURE INC COM STK
Equities	1,335	32,373.75	ATRICURE INC COM STK
Equities	66	42,457.80	ATRION CORP COM
Equities	1,700	13,855.00	ATWOOD OCEANICS INC COM
Equities	3,201	26,088.15	ATWOOD OCEANICS INC COM
Equities	100	1,913.00	AUDENTES THERAPEUTICS INC COM
Equities	1,725	32,999.25	AUDENTES THERAPEUTICS INC COM
Equities	90,175	1,986,526.00	AUST & NZ BANK GRP NPV
Equities	27,147	133,997.86	AUTO TRADER GROUP PLC
Equities	337,897	1,667,862.91	AUTO TRADER GROUP PLC
Equities	1,463	18,448.43	AUTOBYTEL INC COM NEW

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	21,421	2,159,665.22	AUTODESK INC COM
Equities	6,480	653,313.60	AUTODESK INC COM
Equities	33,300	3,357,306.00	AUTODESK INC COM
Equities	10,734	1,082,201.88	AUTODESK INC COM
Equities	2,400	263,520.00	AUTOLIV INC COM STK
Equities	4,839	531,322.20	AUTOLIV INC COM STK
Equities	0	-	AUTOMATIC DATA PROCESSING INC COM
Equities	13,590	1,392,431.40	AUTOMATIC DATA PROCESSING INC COM
Equities	24,547	2,515,085.62	AUTOMATIC DATA PROCESSING INC COM
Equities	0	-	AUTOMATIC DATA PROCESSING INC COM
Equities	2,200	92,752.00	AUTONATION INC COM
Equities	3,407	143,639.12	AUTONATION INC COM
Equities	5,112	1,401,242.63	AUTONEUM HLDG AG CHF0.05
Equities	690	393,617.40	AUTOZONE INC COM
Equities	1,561	890,488.06	AUTOZONE INC COM
Equities	1,000	570,460.00	AUTOZONE INC COM
Equities	500	10,025.00	AV HOMES INC COM
Equities	800	16,040.00	AV HOMES INC COM
Equities	5,064	973,148.88	AVALONBAY CMNTYS REIT
Equities	7,528	1,446,655.76	AVALONBAY CMNTYS REIT
Equities	4,200	807,114.00	AVALONBAY CMNTYS REIT
Equities	2,300	101,545.00	AVANGRID INC COM
Equities	3,385	149,447.75	AVANGRID INC COM
Equities	2,600	5,772.00	AVEO PHARMACEUTICALS INC COM STK
Equities	4,775	10,600.50	AVEO PHARMACEUTICALS INC COM STK
Equities	2,570	227,110.90	AVERY DENNISON CORP COM
Equities	4,904	433,366.48	AVERY DENNISON CORP COM
Equities	16,377	1,447,235.49	AVERY DENNISON CORP COM
Equities	400	32,864.00	AVEXIS INC COM
Equities	1,037	85,199.92	AVEXIS INC COM
Equities	364	6,333.60	AVIAT NETWORKS INC COM NEW COM NEW
Equities	167	2,905.80	AVIAT NETWORKS INC COM NEW COM NEW
Equities	2,000	10,520.00	AVID TECHNOLOGY INC COM
Equities	147	0.01	AVINCI MEDIA CORP COM STK
Equities	1,800	1,205.10	AVIRAGEN THERAPEUTICS INC COM
Equities	3,200	87,264.00	AVIS BUDGET GROUP INC COM STK
Equities	4,204	114,643.08	AVIS BUDGET GROUP INC COM STK
Equities	2,100	89,166.00	AVISTA CORP COM ISIN # US05379B1070
Equities	3,513	149,161.98	AVISTA CORP COM ISIN # US05379B1070
Equities	234,520	1,602,352.45	AVIVA ORD GBP0.25
Equities	162,660	1,111,370.67	AVIVA ORD GBP0.25
Equities	3,600	139,968.00	AVNET INC COM
Equities	6,930	269,438.40	AVNET INC COM
Equities	15,100	57,380.00	AVON PRODUCTS INC COM USD0.25
Equities	27,294	103,717.20	AVON PRODUCTS INC COM USD0.25
Equities	2,600	42,484.00	AVX CORP COM
Equities	2,616	42,745.44	AVX CORP COM
Equities	4,400	22,660.00	AWARE INC MASS COM
Equities	14,310	390,894.42	AXA EUR2.29
Equities	133,140	3,636,875.12	AXA EUR2.29
Equities	2,500	80,100.00	AXALTA COATING SYSTEMS LTD COM USD1.00
Equities	11,827	378,937.08	AXALTA COATING SYSTEMS LTD COM USD1.00
Equities	100	2,095.00	AXCELIS TECHNOLOGIES INC COM NEW COM NEW
Equities	1,390	29,120.50	AXCELIS TECHNOLOGIES INC COM NEW COM NEW
Equities	178,933	7,121,533.40	AXIS BANK GDR EACH REPR 5 INR10 'REGS
Equities	1,600	103,456.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	4,748	307,005.68	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	65,373	1,094,997.75	AXOGEN INC COM USD0.01
Equities	2,029	33,985.75	AXOGEN INC COM USD0.01
Equities	1,500	37,710.00	AXON ENTERPRISE INC COM
Equities	3,392	85,274.88	AXON ENTERPRISE INC COM
Equities	488	3,098.80	AXT INC COM
Equities	37,891	758,450.96	AZIMUT HLDG S.P.A NPV
Equities	800	44,640.00	AZZ INC COM
Equities	1,638	91,400.40	AZZ INC COM
Equities	2,300	81,880.00	B & G FOODS INC COMMON STOCK
Equities	5,078	180,776.80	B & G FOODS INC COMMON STOCK
Equities	3,601	128,195.60	B & G FOODS INC COMMON STOCK
Equities	1,950	22,932.00	BABCOCK & WILCOX ENTERPRISES INC COM
Equities	2,071	24,354.96	BABCOCK & WILCOX ENTERPRISES INC COM
Equities	36,452	416,910.80	BABCOCK INTL GROUP ORD GBP0.60
Equities	1,900	75,715.00	BADGER METER INC COM
Equities	1,887	75,196.95	BADGER METER INC COM
Equities	167,583	1,379,015.03	BAE SYSTEMS ORD GBP0.025
Equities	225,600	1,856,428.10	BAE SYSTEMS ORD GBP0.025
Equities	101,592	835,985.12	BAE SYSTEMS ORD GBP0.025
Equities	309,270	2,544,935.81	BAE SYSTEMS ORD GBP0.025
Equities	800	62,168.00	BALCHEM CORP COM
Equities	1,643	127,677.53	BALCHEM CORP COM
Equities	315	7,717.50	BALDWIN & LYONS INC CL B
Equities	67,608	2,853,733.68	BALL CORP COM
Equities	10,820	456,712.20	BALL CORP COM
Equities	19,280	813,808.80	BALL CORP COM
Equities	52,600	2,220,246.00	BALL CORP COM
Equities	2,000	13,400.00	BALLANTYNE STRONG INC COM
Equities	500	10,750.00	BANC CALIF INC COM
Equities	2,576	55,384.00	BANC CALIF INC COM
Equities	14,640	435,140.80	BANCA GENERALI EUR1
Equities	700	67,620.00	BANCFIRST CORP COM
Equities	592	57,187.20	BANCFIRST CORP COM
Equities	1	3.34	BANCO BPM NPV
Equities	38,029	251,222.07	BANCO SANTANDER EUR0.50(REGD)
Equities	2,661	20,170.38	BANCORP INC DEL COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,200	128,100.00	BANCORPSOUTH INC COM
Equities	4,530	138,165.00	BANCORPSOUTH INC COM
Equities	10,600	361,320.75	BANDAI NAMCO HOLDINGS INC
Equities	59,300	2,021,351.01	BANDAI NAMCO HOLDINGS INC
Equities	357,000	193,370.62	BANGKOK AIRWAYS THB1 (ALIEN)
Equities	721,700	945,412.13	BANGKOK LIFE ASSUR THB1 (LOCAL)
Equities	103,620	698,975.50	BANK HAOALIM B.M. ILS1
Equities	372	22,896.60	BANK MARIN BANCORP COM STK
Equities	31,494	1,606,823.88	BANK NEW YORK MELLON CORP COM STK
Equities	56,673	2,891,456.46	BANK NEW YORK MELLON CORP COM STK
Equities	29,485	1,504,324.70	BANK NEW YORK MELLON CORP COM STK
Equities	295,227	7,162,207.02	BANK OF AMERICA CORP
Equities	331,823	8,050,025.98	BANK OF AMERICA CORP
Equities	545,573	13,235,600.98	BANK OF AMERICA CORP
Equities	400,255	9,710,186.30	BANK OF AMERICA CORP
Equities	84,839	2,058,194.14	BANK OF AMERICA CORP
Equities	300,000	211,747.98	BANK OF COMMUNICATIONS CO 'H'
Equities	5,995,408	1,572,754.36	BANK OF IRELAND ORD STK EURO.1
Equities	7,400	542,564.10	BANK OF MONTREAL COM NPV
Equities	3,000	140,610.00	BANK OF THE OZARKS
Equities	6,592	308,967.04	BANK OF THE OZARKS
Equities	1,159,200	1,326,415.31	BANK RAKYAT INDONESIA PERSER
Equities	1,500	22,380.00	BANKFINANCIAL CORP COM
Equities	177,542	1,633,126.40	BANKINTER SA EURO.3(REGD)
Equities	1,500	19,275.00	BANKRATE INC DEL COM
Equities	2,488	31,970.80	BANKRATE INC DEL COM
Equities	1,100	37,081.00	BANKUNITED INC
Equities	6,324	213,182.04	BANKUNITED INC
Equities	900	50,859.00	BANNER CORP COM NEW COM NEW
Equities	1,692	95,614.92	BANNER CORP COM NEW COM NEW
Equities	1,339	41,267.98	BAR HBR BANKSHARES COM
Equities	27,890	305,986.45	BARCLAYS AFRICA GR ZAR2
Equities	1,543	16,402.09	BARNES & NOBLE ED INC COM
Equities	3,285	34,919.55	BARNES & NOBLE ED INC COM
Equities	2,500	19,000.00	BARNES & NOBLE INC COM
Equities	3,513	26,698.80	BARNES & NOBLE INC COM
Equities	1,500	87,795.00	BARNES GROUP INC COM
Equities	36,010	2,107,665.30	BARNES GROUP INC COM
Equities	2,722	159,318.66	BARNES GROUP INC COM
Equities	2,300	4,163.00	BARNWELL INDS INC COM
Equities	586	1,060.66	BARNWELL INDS INC COM
Equities	2,662	61,385.72	BARRACUDA NETWORKS INC COM
Equities	1,838	42,384.28	BARRACUDA NETWORKS INC COM
Equities	15,870	116,161.78	BARRATT DEVELOPMENTS ORD GBP0.10
Equities	1,500	4,605.00	BARRETT BILL CORP COM STK
Equities	5,310	16,301.70	BARRETT BILL CORP COM STK
Equities	500	28,645.00	BARRETT BUSINESS SVCS INC COM
Equities	539	30,879.31	BARRETT BUSINESS SVCS INC COM
Equities	36,054	3,334,533.41	BASF - ORD SHS COMSTK
Equities	2,711	250,732.79	BASF - ORD SHS COMSTK
Equities	916	22,808.40	BASIC ENERGY SVCS INC NEW COM NEW COM NEW
Equities	1,484	36,951.60	BASIC ENERGY SVCS INC NEW COM NEW COM NEW
Equities	449	1,324.55	BASIC ENERGY SVCS INC NEW WT EXP
Equities	631	23,946.45	BASSETT FURNITURE INDS INC COM STK
Equities	25,492	1,543,285.68	BAXTER INTL INC COM
Equities	18,170	1,100,011.80	BAXTER INTL INC COM
Equities	26,692	1,615,933.68	BAXTER INTL INC COM
Equities	68,493	4,146,566.22	BAXTER INTL INC COM
Equities	30,614	3,952,581.41	BAYER AG NPV (REGD)
Equities	3,410	440,265.98	BAYER AG NPV (REGD)
Equities	8,110	1,047,084.18	BAYER AG NPV (REGD)
Equities	21,680	2,799,110.37	BAYER AG NPV (REGD)
Equities	5,550	716,561.93	BAYER AG NPV (REGD)
Equities	14,063	1,157,735.03	BAYER MOTOREN WERK NON VTG PRF EURI
Equities	72,824	6,751,068.95	BAYERISCHE MOTOREN WERKE A G COM
Equities	4,694	435,152.12	BAYERISCHE MOTOREN WERKE A G COM
Equities	24,380	2,260,121.13	BAYERISCHE MOTOREN WERKE A G COM
Equities	8,050	746,266.41	BAYERISCHE MOTOREN WERKE A G COM
Equities	1,967	9,736.65	BAZAARVOICE INC COM USD0.0001
Equities	25,394	1,153,141.54	BB&T CORP COM
Equities	44,170	2,005,759.70	BB&T CORP COM
Equities	800	12,240.00	BCB BANCORP INC COM STK
Equities	34,848	290,290.44	BCO BRADESCO SA COM NPV
Equities	1,500	73,500.00	BEACON ROOFING SUPPLY INC COM
Equities	3,219	157,731.00	BEACON ROOFING SUPPLY INC COM
Equities	951	8,996.46	BEAR ST FINL INC COM
Equities	4,800	47,040.00	BEASLEY BROADCAST GROUP INC CL A CL A
Equities	41	401.80	BEASLEY BROADCAST GROUP INC CL A CL A
Equities	480	6,585.60	BEAZER HOMES USA INC COM NEW COM NEW
Equities	1,581	21,691.32	BEAZER HOMES USA INC COM NEW COM NEW
Equities	164,900	1,045,494.81	BEAZLEY PLC (UK) ORD GBP0.05
Equities	190	1,128.60	BEBE STORES INC COM NEW COM NEW
Equities	305	1,811.70	BEBE STORES INC COM NEW COM NEW
Equities	9,460	1,845,740.60	BECTON DICKINSON & CO COM
Equities	43,817	8,549,134.87	BECTON DICKINSON & CO COM
Equities	6,530	1,274,068.30	BECTON DICKINSON & CO COM
Equities	12,517	2,442,191.87	BECTON DICKINSON & CO COM
Equities	12,507	2,440,240.77	BECTON DICKINSON & CO COM
Equities	3,300	100,320.00	BED BATH & BEYOND INC COM
Equities	8,039	244,385.60	BED BATH & BEYOND INC COM
Equities	27,942	2,933,245.53	BEIERSDORF AG EURI
Equities	800	19,760.00	BEL FUSE INC CL B CL B
Equities	947	23,390.90	BEL FUSE INC CL B CL B

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,000	75,430.00	BELDEN INC COM
Equities	2,188	165,040.84	BELDEN INC COM
Equities	100	1,168.00	BELLICUM PHARMACEUTICALS INC COM
Equities	1,815	21,199.20	BELLICUM PHARMACEUTICALS INC COM
Equities	59,000	2,279,981.91	BELLWAY GBP0.125
Equities	2,330	90,039.96	BELLWAY GBP0.125
Equities	5,413	71,992.90	BELMOND LTD COM STOCK
Equities	3,300	152,625.00	BEMIS CO INC COM
Equities	5,001	231,296.25	BEMIS CO INC COM
Equities	3,000	96,900.00	BENCHMARK ELECTRS INC COM
Equities	2,981	96,286.30	BENCHMARK ELECTRS INC COM
Equities	4,919	73,785.00	BENEFICIAL BANCORP INC COM
Equities	859	31,224.65	BENEFITFOCUS INC COM
Equities	2,200	152,174.00	BERKLEY W R CORP COM
Equities	5,282	365,355.94	BERKLEY W R CORP COM
Equities	71,420	12,096,405.40	BERKSHIRE HATHAWAY INC-CL B
Equities	104,158	17,641,240.46	BERKSHIRE HATHAWAY INC-CL B
Equities	14,650	2,481,270.50	BERKSHIRE HATHAWAY INC-CL B
Equities	1,673	58,805.95	BERKSHIRE HILLS BANCORP INC COM
Equities	3,020	172,170.20	BERRY GLOBAL GROUP INC COM USD0.01
Equities	32,550	1,855,675.50	BERRY GLOBAL GROUP INC COM USD0.01
Equities	7,063	402,661.63	BERRY GLOBAL GROUP INC COM USD0.01
Equities	6,930	397,296.90	BEST BUY INC COM STK
Equities	14,794	848,140.02	BEST BUY INC COM STK
Equities	1,268,910	2,107,153.47	BEZEQ ISRAEL TELCM ILS1
Equities	5,800	73,312.00	BGC PARTNERS INC CL A CL A
Equities	12,097	152,906.08	BGC PARTNERS INC CL A CL A
Equities	40,000	1,815,412.46	BGEO GROUP PLC ORD GBP0.01
Equities	854,406	-	BGP HOLDINGS PLC BENEFICIAL INTEREST SHSNPV
Equities	88,915	1,587,748.37	BHP BILLITON LTD NPV
Equities	74,525	1,138,417.93	BHP BILLITON PLC USD0.50
Equities	58,438	892,678.52	BHP BILLITON PLC USD0.50
Equities	117,700	1,797,944.18	BHP BILLITON PLC USD0.50
Equities	4,736	561,230.88	BIC EUR3.82
Equities	182,000	2,188,861.67	BIDVEST GROUP ZAR0.05
Equities	1,100	14,355.00	BIG 5 SPORTING GOODS CORP COM
Equities	1,369	17,865.45	BIG 5 SPORTING GOODS CORP COM
Equities	1,200	57,960.00	BIG LOTS INC COM
Equities	2,172	104,907.60	BIG LOTS INC COM
Equities	100	39,974.00	BIGLARI HLDGS INC CL A COM
Equities	76	30,380.24	BIGLARI HLDGS INC CL A COM
Equities	800	181,048.00	BIO RAD LABS INC CL A
Equities	8,800	1,991,528.00	BIO RAD LABS INC CL A
Equities	1,145	259,124.95	BIO RAD LABS INC CL A
Equities	3,100	17,236.00	BIOCRYST PHARMACEUTICALS INC COM
Equities	3,597	19,999.32	BIOCRYST PHARMACEUTICALS INC COM
Equities	4,635	12,978.00	BIODELIVERY SCIENCES INTL INC COM
Equities	6,180	1,677,004.80	BIOGEN INC COMMON STOCK
Equities	11,729	3,182,781.44	BIOGEN INC COMMON STOCK
Equities	4,841	1,313,653.76	BIOGEN INC COMMON STOCK
Equities	6,600	165,000.00	BIOHAVEN PHARMACEUTICAL HLDG CO LTD COM NPV
Equities	1,185	29,625.00	BIOHAVEN PHARMACEUTICAL HLDG CO LTD COM NPV
Equities	4,577	4,439.69	BIOLASE INC COM
Equities	4,400	399,608.00	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	9,813	891,216.66	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	5,300	14,389.50	BIOSCRIP INC COM
Equities	254	12,575.54	BIOSPECIFICS TECHNOLOGIES CORP COM
Equities	1,544	636.13	BIOSTAGE INC COM
Equities	1,690	198,575.00	BIO-TECHNE CORP COM
Equities	2,026	238,055.00	BIO-TECHNE CORP COM
Equities	800	26,760.00	BIOTELEMETRY INC COM
Equities	58,265	1,948,964.25	BIOTELEMETRY INC COM
Equities	1,255	41,979.75	BIOTELEMETRY INC COM
Equities	700	2,205.00	BIOTIME INC COM
Equities	2,300	7,245.00	BIOTIME INC COM
Equities	3,040	182,916.80	BIOVERATIV INC COM
Equities	22,660	1,363,452.20	BIOVERATIV INC COM
Equities	5,958	358,492.86	BIOVERATIV INC COM
Equities	1,300	48,425.00	BJS RESTAURANTS INC COM
Equities	854	31,811.50	BJS RESTAURANTS INC COM
Equities	1,542,400	2,100,510.97	BK CENTRAL ASIA IDR62.50
Equities	6,104,300	8,313,115.36	BK CENTRAL ASIA IDR62.50
Equities	1,090	90,437.30	BK HAW CORP COM
Equities	2,303	191,079.91	BK HAW CORP COM
Equities	48,650	236,579.22	BK LEUMI LE ISRAEL ILS1
Equities	1,962,900	1,877,844.68	BK MANDIRI IDR500
Equities	4,200	38,430.00	BK MUT CORP NEW COM STK
Equities	2,004	18,336.60	BK MUT CORP NEW COM STK
Equities	37,577	2,257,166.22	BK OF NOVA SCOTIA COM NPV
Equities	39,820	2,391,898.21	BK OF NOVA SCOTIA COM NPV
Equities	1,400	11,970.00	BLACK BOX CORP DEL COM
Equities	184	1,573.20	BLACK BOX CORP DEL COM
Equities	1,400	94,458.00	BLACK HILLS CORP COM
Equities	2,912	196,472.64	BLACK HILLS CORP COM
Equities	2,600	106,470.00	BLACK KNIGHT FINL SVCS INC CL A CL A
Equities	49,765	2,037,876.75	BLACK KNIGHT FINL SVCS INC CL A CL A
Equities	1,559	63,841.05	BLACK KNIGHT FINL SVCS INC CL A CL A
Equities	1,200	102,900.00	BLACKBAUD INC COM
Equities	2,489	213,431.75	BLACKBAUD INC COM
Equities	500	21,800.00	BLACKHAWK NETWORK HLDGS INC COMMON STOCK
Equities	57,290	2,497,844.00	BLACKHAWK NETWORK HLDGS INC COMMON STOCK
Equities	44,340	1,933,224.00	BLACKHAWK NETWORK HLDGS INC COMMON STOCK
Equities	2,917	127,181.20	BLACKHAWK NETWORK HLDGS INC COMMON STOCK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	800	28,592.00	BLACKLINE INC COM
Equities	1,098	39,242.52	BLACKLINE INC COM
Equities	10,000	10,000.00	BLACKOUT MEDIA CORP PFD STOCK
Equities	4,690	1,981,102.90	BLACKROCK INC COM STK
Equities	6,652	2,809,871.32	BLACKROCK INC COM STK
Equities	1,300	549,133.00	BLACKROCK INC COM STK
Equities	3,580	113,128.00	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	4,748	150,036.80	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	6,600	204,006.00	BLOCK H & R INC COM
Equities	11,229	347,088.39	BLOCK H & R INC COM
Equities	76,365	2,360,442.15	BLOCK H & R INC COM
Equities	202	109.08	BLONDER TONGUE LABORATORIES INC COM
Equities	1,100	23,353.00	BLOOMIN BRANDS INC COM
Equities	61,775	1,311,483.25	BLOOMIN BRANDS INC COM
Equities	5,340	113,368.20	BLOOMIN BRANDS INC COM
Equities	1,500	31,800.00	BLUCORA INC COM
Equities	1,733	36,739.60	BLUCORA INC COM
Equities	4,000	91,240.00	BLUE BUFFALO PET PRODS INC COM
Equities	5,627	128,351.87	BLUE BUFFALO PET PRODS INC COM
Equities	2,120	37,948.00	BLUE HILLS BANCORP INC COM
Equities	47,951	5,037,252.55	BLUEBIRD BIO INC COM
Equities	600	63,030.00	BLUEBIRD BIO INC COM
Equities	2,374	249,388.70	BLUEBIRD BIO INC COM
Equities	1,200	60,804.00	BLUEPRINT MEDICINES CORP COM
Equities	2,241	113,551.47	BLUEPRINT MEDICINES CORP COM
Equities	2,226	28,693.14	BLUEROCK RESIDENTIAL GROWTH REIT INC COMCL A COM CL A
Equities	142,200	1,440,874.25	BLUESCOPE STEEL NPV
Equities	600	13,110.00	BMC STK HLDGS INC COM
Equities	100,630	2,198,765.50	BMC STK HLDGS INC COM
Equities	3,114	68,040.90	BMC STK HLDGS INC COM
Equities	37,446	2,693,231.70	BNP PARIBAS EUR2
Equities	46,051	3,312,129.82	BNP PARIBAS EUR2
Equities	12,070	868,111.59	BNP PARIBAS EUR2
Equities	101,463	7,297,531.60	BNP PARIBAS EUR2
Equities	25,620	1,842,669.34	BNP PARIBAS EUR2
Equities	12,470	896,880.82	BNP PARIBAS EUR2
Equities	900	64,647.00	BOB EVANS FARMS INC COM
Equities	1,127	80,952.41	BOB EVANS FARMS INC COM
Equities	13,954	1,344,911.19	BOBST GROUP AG CHF1 (REGD)
Equities	461,500	2,208,049.11	BOC HONG KONG HLDG NPV
Equities	15,190	3,003,822.50	BOEING CO COM
Equities	18,653	3,688,630.75	BOEING CO COM
Equities	30,719	6,074,682.25	BOEING CO COM
Equities	28,982	5,731,190.50	BOEING CO COM
Equities	19,554	3,866,803.50	BOEING CO COM
Equities	2,500	59,300.00	BOFI HLDG INC COM STK
Equities	3,613	85,700.36	BOFI HLDG INC COM STK
Equities	100	1,496.00	BOINGO WIRELESS INC COM STK
Equities	121,340	1,815,246.40	BOINGO WIRELESS INC COM STK
Equities	2,382	35,634.72	BOINGO WIRELESS INC COM STK
Equities	400	12,160.00	BOISE CASCADE CO COM
Equities	1,843	56,027.20	BOISE CASCADE CO COM
Equities	1,544	25,090.00	BOJANGLES INC COM
Equities	1,000	84,130.00	BOK FINL CORP COM NEW
Equities	1,158	97,422.54	BOK FINL CORP COM NEW
Equities	44,650	1,217,022.25	BOLIDEN AB NPV
Equities	100	3,171.00	BONANZA CREEK ENERGY INC COM NEW COM NEW
Equities	31	983.01	BONANZA CREEK ENERGY INC COM NEW COM NEW
Equities	114	159.60	BONANZA CREEK ENERGY INC WT EXP
Equities	1,400	612.50	BON-TON STORES INC COM
Equities	1,600	700.00	BON-TON STORES INC COM
Equities	4,800	156,192.00	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK
Equities	172,619	5,617,022.26	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK
Equities	8,197	266,730.38	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK
Equities	5,700	241,452.00	BORG WARNER INC COM
Equities	39,800	1,685,928.00	BORG WARNER INC COM
Equities	10,885	461,088.60	BORG WARNER INC COM
Equities	300	39,645.00	BOSTON BEER INC CL A CL A
Equities	553	73,078.95	BOSTON BEER INC CL A CL A
Equities	1,800	27,630.00	BOSTON PRIVATE FINL HLDGS INC COM
Equities	4,217	64,730.95	BOSTON PRIVATE FINL HLDGS INC COM
Equities	36,200	1,003,464.00	BOSTON SCIENTIFIC CORP COM
Equities	75,659	2,097,267.48	BOSTON SCIENTIFIC CORP COM
Equities	100	2,569.00	BOTTOMLINE TECHNOLOGIES DE INC COM
Equities	100,350	2,577,991.50	BOTTOMLINE TECHNOLOGIES DE INC COM
Equities	2,399	61,630.31	BOTTOMLINE TECHNOLOGIES DE INC COM
Equities	8,037	338,430.88	BOUYGUES EUR1
Equities	1,500	27,360.00	BOX INC CL A CL A
Equities	3,791	69,147.84	BOX INC CL A CL A
Equities	2,400	59,544.00	BOYD GAMING CORP COM
Equities	102,455	2,541,908.55	BOYD GAMING CORP COM
Equities	81,445	2,020,650.45	BOYD GAMING CORP COM
Equities	4,112	102,018.72	BOYD GAMING CORP COM
Equities	230,789	1,327,440.72	BP ORD USD0.25
Equities	1,927,648	11,087,350.15	BP ORD USD0.25
Equities	161,012	926,100.84	BP ORD USD0.25
Equities	1,100	23,760.00	BP PRUDHOE BAY RTY TR UNITS BEN INT
Equities	1,900	64,410.00	BRADY CORP CL A
Equities	3,058	103,666.20	BRADY CORP CL A
Equities	38,218	285,236.08	BRAMBLES LTD NPV
Equities	7,100	124,463.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	144,840	2,539,045.20	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	9,291	162,871.23	BRANDYWINE RLTY TR SH BEN INT NEW REIT

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	32,729	1,891,836.76	BRENTAG AG NPV
Equities	25,606	1,480,105.48	BRENTAG AG NPV
Equities	144,740	1,712,459.97	BRF SA COM NPV
Equities	1,391	46,320.30	BRIDGE BANCORP INC COM STK
Equities	1,000	14,760.00	BRIDGEPOINT ED INC COM
Equities	1,400	33,740.00	BRIGGS & STRATTON CORP CAP
Equities	2,889	69,624.90	BRIGGS & STRATTON CORP CAP
Equities	1,600	123,536.00	BRIGHT HORIZONS FA COM USD0.001
Equities	2,705	208,853.05	BRIGHT HORIZONS FA COM USD0.001
Equities	3,720	23,064.00	BRIGHTCOVE INC
Equities	2,000	76,200.00	BRINKER INTL INC COM
Equities	2,455	93,535.50	BRINKER INTL INC COM
Equities	1,690	113,230.00	BRINKS CO COM
Equities	28,335	1,898,445.00	BRINKS CO COM
Equities	31,845	2,133,615.00	BRINKS CO COM
Equities	2,371	158,857.00	BRINKS CO COM
Equities	105,420	5,874,002.40	BRISTOL MYERS SQUIBB CO COM
Equities	55,000	3,064,600.00	BRISTOL MYERS SQUIBB CO COM
Equities	90,362	5,034,970.64	BRISTOL MYERS SQUIBB CO COM
Equities	72,168	4,021,200.96	BRISTOL MYERS SQUIBB CO COM
Equities	11,600	646,352.00	BRISTOL MYERS SQUIBB CO COM
Equities	500	3,825.00	BRISTOW GROUP INC COM
Equities	1,478	11,306.70	BRISTOW GROUP INC COM
Equities	98,057	6,666,605.24	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	89,930	6,114,074.56	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	12,600	225,288.00	BRIXMOR PPTY GROUP INC COM
Equities	14,285	255,415.80	BRIXMOR PPTY GROUP INC COM
Equities	13,820	3,220,751.00	BROADCOM LIMITED COM NPV
Equities	500	116,525.00	BROADCOM LIMITED COM NPV
Equities	22,055	5,139,917.75	BROADCOM LIMITED COM NPV
Equities	14,800	3,449,140.00	BROADCOM LIMITED COM NPV
Equities	3,900	294,684.00	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	6,489	490,308.84	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	900	38,745.00	BROADSOFT INC COM
Equities	2,012	86,616.60	BROADSOFT INC COM
Equities	15,200	191,672.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	22,272	280,849.92	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	6,850	100,763.50	BROOKDALE SR LIVING INC COM STK
Equities	9,436	138,803.56	BROOKDALE SR LIVING INC COM STK
Equities	53,550	2,098,374.91	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A
Equities	4,100	59,860.00	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	4,147	60,546.20	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	2,900	62,901.00	BROOKS AUTOMATION INC COM
Equities	64,030	1,388,810.70	BROOKS AUTOMATION INC COM
Equities	3,567	77,368.23	BROOKS AUTOMATION INC COM
Equities	3,500	150,745.00	BROWN & BROWN INC COM
Equities	6,346	273,322.22	BROWN & BROWN INC COM
Equities	3,204	157,957.20	BROWN FORMAN CORP CL A CL A
Equities	8,690	422,334.00	BROWN-FORMAN INC CL B NON-VTG COM
Equities	9,741	473,412.60	BROWN-FORMAN INC CL B NON-VTG COM
Equities	1,357	10,666.02	BRT APARTMENTS CORP COM USD0.01
Equities	1,781	13,998.66	BRT APARTMENTS CORP COM USD0.01
Equities	3,300	95,172.00	BRUKER CORP
Equities	5,547	159,975.48	BRUKER CORP
Equities	2,300	144,279.00	BRUNSWICK CORP COM
Equities	29,166	1,829,583.18	BRUNSWICK CORP COM
Equities	4,772	299,347.56	BRUNSWICK CORP COM
Equities	991	42,117.50	BRYN MAWR BK CORP COM STK
Equities	1,049	30,683.25	BSB BANCORP INC MD COM USD0.01
Equities	466	2,609.60	BSQUARE CORP COM NEW
Equities	5,300	652,006.00	BSTN PPTYS INC
Equities	11,500	1,414,730.00	BSTN PPTYS INC
Equities	8,581	1,055,634.62	BSTN PPTYS INC
Equities	889,310	3,404,861.18	BT GROUP ORD GBP0.05
Equities	511,830	1,959,620.49	BT GROUP ORD GBP0.05
Equities	1,261,600	4,830,231.14	BT GROUP ORD GBP0.05
Equities	1,685	29,993.00	BUCKLE INC COM
Equities	2,070	36,846.00	BUCKLE INC COM
Equities	500	63,350.00	BUFFALO WILD WINGS INC COM STK
Equities	878	111,242.60	BUFFALO WILD WINGS INC COM STK
Equities	1,072	11,202.40	BUILD-A-BEAR WORKSHOP INC COM STK
Equities	3,400	52,088.00	BUILDERS FIRSTSOURCE INC COM STK
Equities	123,375	1,890,105.00	BUILDERS FIRSTSOURCE INC COM STK
Equities	4,896	75,006.72	BUILDERS FIRSTSOURCE INC COM STK
Equities	4,187	312,350.20	BUNGE LTD
Equities	7,617	568,228.20	BUNGE LTD
Equities	8,900	663,940.00	BUNGE LTD
Equities	30,742	913,651.47	BUNZL PLC ORD GBP0.32142857
Equities	0	-	BUNZL PLC ORD GBP0.32142857
Equities	27,166	807,372.84	BUNZL PLC ORD GBP0.32142857
Equities	160,800	1,881,929.09	BURFORD CAPITAL LT ORD NPV
Equities	2,000	183,980.00	BURLINGTON STORES INC COM
Equities	3,874	356,369.26	BURLINGTON STORES INC COM
Equities	57,857	1,437,895.95	BUZZI UNICEM SPA EURO.60
Equities	3,300	160,875.00	BWX TECHNOLOGIES INC COM
Equities	38,685	1,885,893.75	BWX TECHNOLOGIES INC COM
Equities	5,407	263,591.25	BWX TECHNOLOGIES INC COM
Equities	1,100	6,435.00	C D I CORP COM
Equities	2,019	11,811.15	C D I CORP COM
Equities	3,780	259,610.40	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	7,683	527,668.44	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	2,214	152,057.52	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	2,148	679,004.28	C R BARD

Investment Listing
June 30, 2017

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	9,200	2,908,212.00	C R BARD
Equities	3,945	1,247,053.95	C R BARD
Equities	3,621	124,091.67	C&J ENERGY SVCS INC NEW COM
Equities	88	1,658.80	CA 1ST NATL BANCORP COM
Equities	11,400	392,958.00	CA INC COM
Equities	17,164	591,643.08	CA INC COM
Equities	147,279	5,076,707.13	CA INC COM
Equities	1,600	95,072.00	CABELAS INC COM STK
Equities	3,057	181,646.94	CABELAS INC COM STK
Equities	139	98,815.10	CABLE ONE INC COM
Equities	242	172,037.80	CABLE ONE INC COM
Equities	1,700	90,831.00	CABOT CORP COM
Equities	20,850	1,114,015.50	CABOT CORP COM
Equities	3,305	176,586.15	CABOT CORP COM
Equities	1,000	73,830.00	CABOT MICROELECTRONICS CORP COM
Equities	1,501	110,818.83	CABOT MICROELECTRONICS CORP COM
Equities	14,800	371,184.00	CABOT OIL & GAS CORP COM
Equities	26,003	652,155.24	CABOT OIL & GAS CORP COM
Equities	34,130	855,980.40	CABOT OIL & GAS CORP COM
Equities	500	62,525.00	CACI INTL INC CL A CL A
Equities	1,274	159,313.70	CACI INTL INC CL A CL A
Equities	500	10,940.00	CADENCE BANCORPORATION CL A CL A
Equities	10,400	348,296.00	CADENCE DESIGN SYS INC COM
Equities	15,297	512,296.53	CADENCE DESIGN SYS INC COM
Equities	2,099	28,336.50	CADIZ INC COM NEW STK
Equities	71,500	1,231,031.03	CAE INC COM NPV
Equities	190,000	3,271,271.27	CAE INC COM NPV
Equities	2,300	27,600.00	CAESARS ENTERTAINMENT CORP COM USD0.01
Equities	4,298	51,576.00	CAESARS ENTERTAINMENT CORP COM USD0.01
Equities	1,440	33,984.00	CAI INTL INC COM
Equities	516,524	2,462,527.60	CAIXABANK SA EURI
Equities	572,429	2,729,054.62	CAIXABANK SA EURI
Equities	4,775	3.82	CAL DIVE INTL INC DEL COM
Equities	800	31,680.00	CAL MAINE FOODS INC COM NEW STK
Equities	1,690	66,924.00	CAL MAINE FOODS INC COM NEW STK
Equities	500	10,165.00	CALAMP CORP COM
Equities	1,535	31,206.55	CALAMP CORP COM
Equities	2,147	75,896.45	CALATLANTIC GROUP INC COM
Equities	3,769	133,234.15	CALATLANTIC GROUP INC COM
Equities	300	20,715.00	CALAVO GROWERS INC COM
Equities	689	47,575.45	CALAVO GROWERS INC COM
Equities	260,800	10,247,703.81	CALBEE INC
Equities	1,400	38,892.00	CALERES INC COM
Equities	2,735	75,978.30	CALERES INC COM
Equities	4,700	70,970.00	CALGON CARBON CORP COM
Equities	3,532	53,333.20	CALGON CARBON CORP COM
Equities	1,275	10,901.25	CALIFORNIA RES CORP COM NEW COM NEW
Equities	3,171	27,112.05	CALIFORNIA RES CORP COM NEW COM NEW
Equities	3,100	114,080.00	CALIFORNIA WTR SVC GROUP COM
Equities	2,948	108,486.40	CALIFORNIA WTR SVC GROUP COM
Equities	700	10,395.00	CALITHERA BIOSCIENCES INC COM
Equities	1,969	29,239.65	CALITHERA BIOSCIENCES INC COM
Equities	3,361	23,022.85	CALIX NETWORKS INC COMMON STOCK
Equities	3,400	43,452.00	CALLAWAY GOLF CO COM
Equities	5,869	75,005.82	CALLAWAY GOLF CO COM
Equities	2,800	67,760.00	CALLIDUS SOFTWARE INC COM STK
Equities	4,170	100,914.00	CALLIDUS SOFTWARE INC COM STK
Equities	6,500	68,965.00	CALLON PETE CO DEL COM
Equities	152,050	1,613,250.50	CALLON PETE CO DEL COM
Equities	10,122	107,394.42	CALLON PETE CO DEL COM
Equities	14,700	198,891.00	CALPINE CORP COM NEW STK
Equities	19,827	268,259.31	CALPINE CORP COM NEW STK
Equities	30,006	727,538.98	CALTEX AUSTRALIA NPV
Equities	4,340	105,229.59	CALTEX AUSTRALIA NPV
Equities	73	18.83	CAMBER ENERGY INC COM
Equities	600	35,850.00	CAMBREX CORP COM
Equities	1,891	112,987.25	CAMBREX CORP COM
Equities	1,240	53,208.40	CAMDEN NATL CORP COM
Equities	3,490	298,429.90	CAMDEN PPTY TR SH BEN INT
Equities	38,256	3,271,270.56	CAMDEN PPTY TR SH BEN INT
Equities	4,820	412,158.20	CAMDEN PPTY TR SH BEN INT
Equities	24,752	225,087.49	CAMECO CORP COM NPV
Equities	6,990	364,528.50	CAMPBELL SOUP CO COM
Equities	10,569	551,173.35	CAMPBELL SOUP CO COM
Equities	800	24,680.00	CAMPING WORLD HLDGS INC CL A CL A
Equities	956	29,492.60	CAMPING WORLD HLDGS INC CL A CL A
Equities	1,900	305,255.26	CAN PACIFIC RYS COM NPV
Equities	1,400	27,650.00	CANADA GOOSE HLDGS INC CANADA GOOSE HOLDINGS INC
Equities	3,200	259,681.22	CANADIAN IMP BANK COM NPV
Equities	23,900	1,939,494.11	CANADIAN IMP BANK COM NPV
Equities	27,160	2,204,044.35	CANADIAN IMP BANK COM NPV
Equities	32,900	1,117,358.49	CANON INC NPV
Equities	900	70,119.00	CANTEL MEDICAL CORP COM
Equities	2,091	162,909.81	CANTEL MEDICAL CORP COM
Equities	100	3,810.00	CAP BK FINL CORP CL A COM CL A COM
Equities	1,734	66,065.40	CAP BK FINL CORP CL A COM CL A COM
Equities	1,100	22,462.00	CAP CY BK GROUP INC COM
Equities	328	6,697.76	CAP CY BK GROUP INC COM
Equities	400	34,240.00	CAPELLA ED CO COM
Equities	761	65,141.60	CAPELLA ED CO COM
Equities	13,517	1,394,913.33	CAPGEMINI EUR8
Equities	26,000	2,683,121.00	CAPGEMINI EUR8
Equities	25,065	2,070,870.30	CAPITAL ONE FINL CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	13,210	1,091,410.20	CAPITAL ONE FINL CORP COM
Equities	26,524	2,191,412.88	CAPITAL ONE FINL CORP COM
Equities	2,401	36,519.21	CAPITAL SR LIVING CORP COM
Equities	2,716	38,594.36	CAPITOL FED FINL INC COM .
Equities	210,335	2,988,860.35	CAPITOL FED FINL INC COM .
Equities	7,969	113,239.49	CAPITOL FED FINL INC COM .
Equities	5,800	60,494.00	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	5,266	54,924.38	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	1,760	1,196.80	CAPSTONE TURBINE CORP COM NEW COM NEW
Equities	900	13,851.00	CARA THERAPEUTICS INC COM
Equities	802	12,342.78	CARA THERAPEUTICS INC COM
Equities	1,590	10,891.50	CARBO CERAMICS INC COM
Equities	1,807	12,377.95	CARBO CERAMICS INC COM
Equities	100	2,180.00	CARBONITE INC COM
Equities	1,426	31,086.80	CARBONITE INC COM
Equities	23,490	1,830,340.80	CARDINAL HLTH INC
Equities	9,520	741,798.40	CARDINAL HLTH INC
Equities	17,272	1,345,834.24	CARDINAL HLTH INC
Equities	1,000	32,230.00	CARDIOVASCULAR SYS INC DEL COM
Equities	1,625	52,373.75	CARDIOVASCULAR SYS INC DEL COM
Equities	1,600	52,576.00	CARDTRONICS PLC CARDTRONICS PLC
Equities	2,803	92,106.58	CARDTRONICS PLC CARDTRONICS PLC
Equities	3,047	81,354.90	CARE CAP PPTYS INC COM
Equities	4,419	117,987.30	CARE CAP PPTYS INC COM
Equities	2,300	22,080.00	CAREER EDUCATION C COM USD0.01
Equities	3,230	31,008.00	CAREER EDUCATION C COM USD0.01
Equities	4,557	84,486.78	CARETRUST REIT INC COM
Equities	16,238	841,560.18	CARL ZEISS MEDITEC NPV
Equities	1,300	124,020.00	CARLISLE COMPANIES INC COM
Equities	3,513	335,140.20	CARLISLE COMPANIES INC COM
Equities	4,900	308,994.00	CARMAX INC COM
Equities	10,263	647,184.78	CARMAX INC COM
Equities	21,895	1,435,655.15	CARNIVAL CORP COM PAIRED
Equities	3,510	230,150.70	CARNIVAL CORP COM PAIRED
Equities	13,660	895,686.20	CARNIVAL CORP COM PAIRED
Equities	22,802	1,495,127.14	CARNIVAL CORP COM PAIRED
Equities	89,327	5,857,171.39	CARNIVAL CORP COM PAIRED
Equities	30,850	2,035,688.39	CARNIVAL PLC ORD USD1.66
Equities	10,605	699,788.50	CARNIVAL PLC ORD USD1.66
Equities	1,003	32,416.96	CAROLINA FINANCIAL CORP COM USD0.001
Equities	1,500	56,145.00	CARPENTER TECHNOLOGY CORP COM
Equities	2,290	85,714.70	CARPENTER TECHNOLOGY CORP COM
Equities	725	19,546.00	CARRIAGE SERVICES INC COM
Equities	1,000	17,420.00	CARRIZO OIL & GAS INC COM
Equities	3,926	68,390.92	CARRIZO OIL & GAS INC COM
Equities	2,337	28,628.25	CARROLS RESTAURANT GROUP INC COM
Equities	2,466	65,669.58	CARS COM INC COM
Equities	3,906	104,016.78	CARS COM INC COM
Equities	1,200	106,740.00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	2,645	235,272.75	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	1,300	974.87	CARTESIAN INC COM
Equities	2,200	45,034.00	CARVANA CO CL A CL A
Equities	1,669	34,164.43	CARVANA CO CL A CL A
Equities	2,703	44,356.23	CASELLA WASTE SYS INC CL A COM STK
Equities	900	96,399.00	CASEYS GEN STORES INC COM
Equities	2,144	229,643.84	CASEYS GEN STORES INC COM
Equities	336	352.80	CASI PHARMACEUTICALS INC COM
Equities	381	25,008.84	CASS INFORMATION SYS INC COM
Equities	3,600	126,360.00	CATALENT INC COM
Equities	6,922	242,962.20	CATALENT INC COM
Equities	7	32.55	CATALYST BIOSCIENCES INC COM NEW COM NEW
Equities	34	158.10	CATALYST BIOSCIENCES INC COM NEW COM NEW
Equities	46,000	549,671.27	CATCHER TECHNOLOGY TWD10
Equities	454,000	5,425,016.44	CATCHER TECHNOLOGY TWD10
Equities	2,543	28,913.91	CATCHMARK TIMBER TR INC CL A CL A
Equities	5,292	568,678.32	CATERPILLAR INC COM
Equities	18,900	2,030,994.00	CATERPILLAR INC COM
Equities	32,382	3,479,769.72	CATERPILLAR INC COM
Equities	16,162	1,736,768.52	CATERPILLAR INC COM
Equities	7,000	752,220.00	CATERPILLAR INC COM
Equities	2,200	83,490.00	CATHAY GENERAL BANCORP INC COM
Equities	4,572	173,507.40	CATHAY GENERAL BANCORP INC COM
Equities	2,100	36,939.00	CATO CORP NEW CL A CL A
Equities	1,593	28,020.87	CATO CORP NEW CL A CL A
Equities	501	64,954.65	CAVCO INDS INC DEL COM STK
Equities	1,664	103,384.32	CAVIUM INC COM
Equities	3,684	228,886.92	CAVIUM INC COM
Equities	5,900	88,500.00	CBIZ INC COM
Equities	3,393	50,895.00	CBIZ INC COM
Equities	9,965	84,004.95	CBL & ASSOC PPTYS INC COM
Equities	10,153	85,589.79	CBL & ASSOC PPTYS INC COM
Equities	3,120	285,168.00	CBOE HOLDINGS INC COM
Equities	5,069	463,306.60	CBOE HOLDINGS INC COM
Equities	7,500	685,500.00	CBOE HOLDINGS INC COM
Equities	-100	(189,000.00)	CBOE S&P 500 INDEX CALL OPTION W/STK \$2425.00 PER SHARE 21-JUL-2017
Equities	-100	(45,000.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2200.00 PER SHARE 18-AUG-2017
Equities	-150	(101,250.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2250.00 PER SHARE 18-AUG-2017
Equities	-100	(98,000.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2300.00 PER SHARE 18-AUG-2017
Equities	50	102,500.00	CBOE S&P 500 INDEX PUT OPTION W/STK \$2425.00 PER SHARE 21-JUL-2017
Equities	-50	(123,500.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2435.00 PER SHARE 21-JUL-2017
Equities	10,500	382,200.00	CBRE GROUP INC CL A CL A
Equities	79,701	2,901,116.40	CBRE GROUP INC CL A CL A
Equities	16,246	591,354.40	CBRE GROUP INC CL A CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	10,900	695,202.00	CBS CORP NEW CL B
Equities	68,246	4,352,729.88	CBS CORP NEW CL B
Equities	20,365	1,298,879.70	CBS CORP NEW CL B
Equities	584	1,985.60	CCA INDS INC COM
Equities	7,907	490,708.42	CDK GLOBAL INC COM
Equities	22,800	589,355.51	CDN APARTMENT PROP TRUST UNITS
Equities	543	44,060.14	CDN IMPERIAL BK COMM TORONTO ONT COM STK
Equities	1	60.87	CDN IMPERIAL BK COMM TORONTO ONT COM STK
Equities	18,400	1,490,758.45	CDN NATL RAILWAYS COM NPV
Equities	27,900	803,894.66	CDN NATURAL RESOURCES COMMON STOCK
Equities	30,100	867,284.21	CDN NATURAL RESOURCES COMMON STOCK
Equities	26,695	769,174.48	CDN NATURAL RESOURCES COMMON STOCK
Equities	2,800	89,840.61	CDN UTILITIES CLASS'A'COM NON-VTG NPV
Equities	4,400	275,132.00	CDW CORP COM
Equities	92,935	5,811,225.55	CDW CORP COM
Equities	8,725	545,574.25	CDW CORP COM
Equities	1,861	17,083.98	CECO ENVIRONMENTAL CORP COM
Equities	2,100	10,185.00	CEDAR REALTY TRUST INC
Equities	5,071	24,594.35	CEDAR REALTY TRUST INC
Equities	1,158	3,647.70	CELADON GROUP INC COM
Equities	15,706	1,491,127.64	CELANESE CORP DEL COM SER A STK
Equities	4,100	389,254.00	CELANESE CORP DEL COM SER A STK
Equities	7,681	729,234.14	CELANESE CORP DEL COM SER A STK
Equities	1,720	52,476.70	CELESIO AG NPV(REGD)
Equities	25,942	3,369,087.54	CELGENE CORP COM
Equities	42,937	5,576,228.19	CELGENE CORP COM
Equities	6,756	877,401.72	CELGENE CORP COM
Equities	2,700	6,669.00	CELLEX THERAPEUTICS INC NEW COM STK
Equities	7,813	19,298.11	CELLEX THERAPEUTICS INC NEW COM STK
Equities	18	40.14	CEL-SCI CORP COMN STOCK
Equities	2,062,369	290,186.68	CEMEX HOLDINGS PHI PHP1
Equities	1,500	6,900.00	CEMPRA INC COM
Equities	2,426	11,159.60	CEMPRA INC COM
Equities	3,522	14,088.00	CENT EUROPEAN MEDIA ENTERPRISES LTD NEW COM STK
Equities	1,100	33,022.00	CENT GARDEN & PET CO CL A
Equities	75,490	2,266,209.80	CENT GARDEN & PET CO CL A
Equities	2,213	66,434.26	CENT GARDEN & PET CO CL A
Equities	832,100	1,673,165.49	CENTAMIN PLC ORD NPV (DI)
Equities	5,147	411,142.36	CENTENE CORP DEL COM
Equities	9,454	755,185.52	CENTENE CORP DEL COM
Equities	11,403	910,871.64	CENTENE CORP DEL COM
Equities	8,237	130,309.34	CENTENNIAL RESOURCE DEV INC CL A CL A
Equities	15,000	410,700.00	CENTERPOINT ENERGY INC COM
Equities	23,778	651,041.64	CENTERPOINT ENERGY INC COM
Equities	209,345	5,731,866.10	CENTERPOINT ENERGY INC COM
Equities	125,700	685,266.81	CENTERRA GOLD INC COM NPV
Equities	3,608	89,694.88	CENTERSTATE BANKS INC
Equities	138,300	684,977.89	CENTRAIS ELET BRAS PRFB'NPV
Equities	905	28,769.95	CENTRAL GARDEN & PET CO COM
Equities	3,400	554,058.38	CENTRAL JAPAN RLWY NPV
Equities	26,000	4,236,917.05	CENTRAL JAPAN RLWY NPV
Equities	75	2,360.25	CENTRAL PAC FINL CORP COM NEW
Equities	1,431	45,033.57	CENTRAL PAC FINL CORP COM NEW
Equities	133,000	345,866.21	CENTRICA ORD GBP0.061728395
Equities	1,800	28,044.00	CENTURY ALUM CO COM
Equities	2,143	33,387.94	CENTURY ALUM CO COM
Equities	1,143	28,346.40	CENTURY CMNTYS INC COM
Equities	17,001	405,983.88	CENTURYLINK INC COM
Equities	29,961	715,468.68	CENTURYLINK INC COM
Equities	500	31,800.00	CENY BANCORP INC MASS CL A NON VTG
Equities	262	1,595.58	CENVEO INC COM NEW COM NEW
Equities	923	5,621.07	CENVEO INC COM NEW COM NEW
Equities	10,220	679,323.40	CERNER CORP COM
Equities	16,087	1,069,302.89	CERNER CORP COM
Equities	4,019	10,087.69	CERUS CORP COM
Equities	18	56.70	CESCA THERAPEUTICS INC COM NEW COM NEW
Equities	100	4,545.00	CEVA INC COM
Equities	1,458	66,266.10	CEVA INC COM
Equities	37,397,986	701,889,543.23	CF BLACKROCK DEVELOPED REAL ESTATE INDEX NON LENDABLE FUND
Equities	1,028,801	18,756,307.98	CF BLACKROCK EMERGING MARKETS SUDAN FREE
Equities	17,089,186	311,557,038.47	CF BLACKROCK EMERGING MARKETS SUDEN FREE EQUITY INDEX FUND
Equities	13,666,696	495,950,389.84	CF BLACKROCK INTERNATIONAL ALPHA TILTS FD
Equities	4,292,734	200,815,332.58	CF BLACKROCK MSCI EMERGING MARKET FREE FD
Equities	52,587,386	999,832,879.02	CF BLACKROCK MSCI WORLD EX-US INDEX FUND A
Equities	269,391	2,642,465.85	CF BLACKROCK SURS EAFE SF MAR 2016 R/S
Equities	7,355	205,645.80	CF INDS HLDGS INC COM
Equities	12,806	358,055.76	CF INDS HLDGS INC COM
Equities	22,900	640,284.00	CF INDS HLDGS INC COM
Equities	19,900	1,015,303.00	CGI GROUP INC 'A'SUB-VTG NPV
Equities	4,000	204,081.00	CGI GROUP INC 'A'SUB-VTG NPV
Equities	56,700	2,892,848.23	CGI GROUP INC 'A'SUB-VTG NPV
Equities	180,290	1,844,807.84	CHALLENGER LTD NPV
Equities	3,800	26.60	CHAMPION ENTERPRISES INC COM
Equities	1,284	14,830.20	CHANNELADVISOR CORP COM
Equities	1,312	1,207.04	CHARLES & COLVARD LTD COM
Equities	1,580	159,817.00	CHARLES RIV LABORATORIES INTL INC COM
Equities	2,548	257,730.20	CHARLES RIV LABORATORIES INTL INC COM
Equities	500	17,365.00	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	1,909	66,299.57	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	16,067	5,412,168.95	CHARTER COMMUNICATIONS INC NEW CL A CL A
Equities	7,073	2,382,540.05	CHARTER COMMUNICATIONS INC NEW CL A CL A
Equities	11,858	3,994,367.30	CHARTER COMMUNICATIONS INC NEW CL A CL A
Equities	6,019	2,027,500.15	CHARTER COMMUNICATIONS INC NEW CL A CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	271	4,878.00	CHARTER FINL CORP MD COM
Equities	317,600	1,339,882.92	CHARTER HALL GROUP NPV (STAPLED)
Equities	526	56,124.20	CHASE CORP COM
Equities	2,256	45,323.04	CHATHAM LODGING TR COM
Equities	7,258	791,702.64	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	1,150	125,442.00	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	12,540	1,367,863.20	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	1,400	70,420.00	CHEESECAKE FACTORY INC COM
Equities	2,359	118,657.70	CHEESECAKE FACTORY INC COM
Equities	1,910	24,830.00	CHEFS' WAREHOUSE HOLDINGS IN
Equities	1,400	17,206.00	CHEGG INC COM
Equities	121,615	1,494,648.35	CHEGG INC COM
Equities	2,896	35,591.84	CHEGG INC COM
Equities	700	143,171.00	CHEMED CORP NEW COM
Equities	911	186,326.83	CHEMED CORP NEW COM
Equities	1,600	77,456.00	CHEMICAL FINL CORP COM
Equities	56,075	2,714,590.75	CHEMICAL FINL CORP COM
Equities	3,753	181,682.73	CHEMICAL FINL CORP COM
Equities	100	936.00	CHEMOCENTRYX INC COM STK
Equities	4,748	180,044.16	CHEMOURS CO COM
Equities	10,060	381,475.20	CHEMOURS CO COM
Equities	7,600	370,196.00	CHENIERE ENERGY INC COM NEW
Equities	13,022	634,301.62	CHENIERE ENERGY INC COM NEW
Equities	75	521.25	CHEROKEE INC DEL NEW COM
Equities	84,175	2,059,762.25	CHES LODGING TR SH BEN INT
Equities	3,493	85,473.71	CHES LODGING TR SH BEN INT
Equities	100	7,495.00	CHES UTILS CORP COM
Equities	893	66,930.35	CHES UTILS CORP COM
Equities	35,660	177,230.20	CHESAPEAKE ENERGY CORP COM
Equities	41,299	205,256.03	CHESAPEAKE ENERGY CORP COM
Equities	96,372	10,054,490.76	CHEVRON CORP COM
Equities	62,400	6,510,192.00	CHEVRON CORP COM
Equities	104,290	10,880,575.70	CHEVRON CORP COM
Equities	59,649	6,223,180.17	CHEVRON CORP COM
Equities	16,737	1,746,171.21	CHEVRON CORP COM
Equities	200	7,200.00	CHGO RIVET & MACH CO COM
Equities	5,144	101,491.12	CHICAGO BRDG & IRON CO N V COM NV
Equities	4,600	43,332.00	CHICOS FAS INC COM
Equities	8,112	76,415.04	CHICOS FAS INC COM
Equities	500	51,050.00	CHILDRENS PL INC NEW COM
Equities	887	90,562.70	CHILDRENS PL INC NEW COM
Equities	7,600	141,588.00	CHIMERA INVT CORP COM NEW COM NEW
Equities	9,524	177,432.12	CHIMERA INVT CORP COM NEW COM NEW
Equities	1,300	7,085.00	CHIMERIX INC COM
Equities	3,001	16,355.45	CHIMERIX INC COM
Equities	2,814,300	2,181,082.95	CHINA CONSTRUCTION BANK'H'CN Y1
Equities	1,481,100	1,475,257.40	CHINA LIFE INS TWD10
Equities	1,796,000	1,306,775.81	CHINA LONGYUAN PWR 'H'CN Y1
Equities	14,500	153,888.77	CHINA MOBILE LTD HKD0.10
Equities	633,200	1,853,418.65	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	800,000	2,731,074.94	CHINA RES GAS GP L HKD0.10
Equities	1,672,000	3,722,480.77	CHINA SHENHUA ENERGY CO 'H'
Equities	1,023,400	2,278,461.02	CHINA SHENHUA ENERGY CO 'H'
Equities	2,071,000	984,238.67	CHINA TELECOM CORP LTD 'H'CN Y1
Equities	16,565	6,892,696.50	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	800	332,880.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	1,580	657,438.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	1,900	122,075.00	CHOICE HOTELS INTL INC COM
Equities	1,908	122,589.00	CHOICE HOTELS INTL INC COM
Equities	2,000	584,189.70	CHRISTIAN DIOR SE EUR2
Equities	2,800	3,668.00	CHRISTOPHER & BANKS CORP COM
Equities	591	774.21	CHRISTOPHER & BANKS CORP COM
Equities	8,861	1,288,212.18	CHUBB LTD ORD CHF24.15
Equities	25,502	3,707,480.76	CHUBB LTD ORD CHF24.15
Equities	12,021	1,747,612.98	CHUBB LTD ORD CHF24.15
Equities	29,200	1,092,791.03	CHUGAI PHARMACY CO. LTD NPV
Equities	215,000	8,046,235.32	CHUGAI PHARMACY CO. LTD NPV
Equities	8,260	428,528.80	CHURCH & DWIGHT INC COM
Equities	13,444	697,474.72	CHURCH & DWIGHT INC COM
Equities	600	109,980.00	CHURCHILL DOWNS INC COM
Equities	744	136,375.20	CHURCHILL DOWNS INC COM
Equities	1,119	26,184.60	CHUYS HOLDINGS INC COM USD0.01
Equities	0	-	CIA SANEAMENTO MIN COM NPV
Equities	6	-	CIBL INC RESTRICTED COM STK
Equities	49,026	2,615,778.69	CIE DE ST-GOBAIN EUR4
Equities	256,920	1,907,562.67	CIELO SA COM NPV
Equities	3,000	75,060.00	CIENA CORP COM NEW
Equities	7,455	186,524.10	CIENA CORP COM NEW
Equities	15,301	2,561,234.39	CIGNA CORPORATION
Equities	7,780	1,302,294.20	CIGNA CORPORATION
Equities	14,062	2,353,838.18	CIGNA CORPORATION
Equities	7,700	1,288,903.00	CIGNA CORPORATION
Equities	399	6,344.10	CIM COML TR CORP COM
Equities	2,790	262,287.90	CIMAREX ENERGY CO COM
Equities	13,671	1,285,210.71	CIMAREX ENERGY CO COM
Equities	5,203	489,134.03	CIMAREX ENERGY CO COM
Equities	40,200	1,197,647.30	CIMIC GROUP LIMITED NPV
Equities	4,400	318,780.00	CIN FNCL CORP COM
Equities	8,208	594,669.60	CIN FNCL CORP COM
Equities	2,759	53,938.45	CINCINNATI BELL INC NEW COM NEW COM NEW
Equities	2,300	89,355.00	CINEMARK HLDGS INC COM
Equities	5,698	221,367.30	CINEMARK HLDGS INC COM
Equities	3,100	390,724.00	CINTAS CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,701	592,514.04	CINTAS CORP COM
Equities	900	53,442.00	CIRCOR INTL INC COM
Equities	856	50,829.28	CIRCOR INTL INC COM
Equities	1,600	100,352.00	CIRRUS LOGIC INC COM
Equities	3,462	217,136.64	CIRRUS LOGIC INC COM
Equities	330,822	10,354,728.60	CISCO SYSTEMS INC
Equities	166,700	5,217,710.00	CISCO SYSTEMS INC
Equities	273,917	8,573,602.10	CISCO SYSTEMS INC
Equities	164,864	5,160,243.20	CISCO SYSTEMS INC
Equities	121,252	3,795,187.60	CISCO SYSTEMS INC
Equities	5,700	277,590.00	CIT GROUP INC NEW COM NEW COM NEW
Equities	7,922	385,801.40	CIT GROUP INC NEW COM NEW COM NEW
Equities	800	16,976.00	CITI TRENDS INC COM ORD USD1
Equities	1,523	32,318.06	CITI TRENDS INC COM ORD USD1
Equities	72,756	4,865,921.28	CITIGROUP INC COM NEW COM NEW
Equities	172,518	11,538,003.84	CITIGROUP INC COM NEW COM NEW
Equities	92,110	6,160,316.80	CITIGROUP INC COM NEW COM NEW
Equities	150,786	10,084,567.68	CITIGROUP INC COM NEW COM NEW
Equities	111,008	7,424,215.04	CITIGROUP INC COM NEW COM NEW
Equities	82,248	5,500,746.24	CITIGROUP INC COM NEW COM NEW
Equities	900	20,934.00	CITIZENS & NORTHN CORP COM
Equities	14,060	501,660.80	CITIZENS FINL GROUP INC COM
Equities	27,909	995,793.12	CITIZENS FINL GROUP INC COM
Equities	99,456	3,548,590.08	CITIZENS FINL GROUP INC COM
Equities	33,400	1,191,712.00	CITIZENS FINL GROUP INC COM
Equities	5,300	39,114.00	CITIZENS INC CL A
Equities	3,694	27,261.72	CITIZENS INC CL A
Equities	4,480	356,518.40	CITRIX SYS INC COM
Equities	8,242	655,898.36	CITRIX SYS INC COM
Equities	46,300	360,822.89	CITY DEVELOPMENTS LTD
Equities	900	59,283.00	CITY HLDG CO COM
Equities	908	59,809.96	CITY HLDG CO COM
Equities	2,268	28,803.60	CITY OFFICE REIT INC COM
Equities	9,080	19,068.00	CIVEO CORP CDA COM
Equities	64	1,120.00	CIVITAS SOLUTIONS INC COM
Equities	199,260	2,501,454.57	CK HUTCHISON HLDGS HKD1
Equities	24,500	307,566.18	CK HUTCHISON HLDGS HKD1
Equities	69,000	866,206.79	CK HUTCHISON HLDGS HKD1
Equities	165,600	2,078,896.30	CK HUTCHISON HLDGS HKD1
Equities	10,800	84,599.27	CK PROPERTY LTD HKD1
Equities	2,200	5,588.00	CLEAN ENERGY FUELS CORP COM
Equities	5,498	13,964.92	CLEAN ENERGY FUELS CORP COM
Equities	1,300	72,579.00	CLEAN HBRS INC COM
Equities	2,635	147,112.05	CLEAN HBRS INC COM
Equities	1,900	9,215.00	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	4,383	21,257.55	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	70	924.00	CLEARFIELD INC COM
Equities	828	38,709.00	CLEARWATER PAPER CORP COM STK
Equities	1,060	49,555.00	CLEARWATER PAPER CORP COM STK
Equities	9,280	64,217.60	CLIFFS NAT RES INC COM STK
Equities	12,874	89,088.08	CLIFFS NAT RES INC COM STK
Equities	3,622	59,871.66	CLIFTON BANCORP INC COM
Equities	892	14,744.76	CLIFTON BANCORP INC COM
Equities	188,986	777,494.26	CLOETTA FAZER COMSTK
Equities	3,570	475,666.80	CLOROX CO COM
Equities	7,017	934,945.08	CLOROX CO COM
Equities	3,500	12,355.00	CLOUD PEAK ENERGY INC COM
Equities	2,787	9,838.11	CLOUD PEAK ENERGY INC COM
Equities	1,600	25,632.00	CLOUDERA INC COM
Equities	1,651	26,449.02	CLOUDERA INC COM
Equities	1,400	131,082.00	CLOVIS ONCOLOGY INC
Equities	7,675	718,610.25	CLOVIS ONCOLOGY INC
Equities	2,565	240,160.95	CLOVIS ONCOLOGY INC
Equities	21,500	227,491.37	CLP HOLDINGS LTD NPV
Equities	4,327	56,683.70	CLUBCORP HLDGS INC COM
Equities	43,000	5,385,320.00	CME GROUP INC COM STK
Equities	9,785	1,225,473.40	CME GROUP INC COM STK
Equities	18,563	2,324,830.12	CME GROUP INC COM STK
Equities	4,059	508,349.16	CME GROUP INC COM STK
Equities	5,105	50,845.80	CMNTY HLTH SYS INC NEW COM
Equities	5,731	57,080.76	CMNTY HLTH SYS INC NEW COM
Equities	8,000	370,000.00	CMS ENERGY CORP COM
Equities	15,565	719,881.25	CMS ENERGY CORP COM
Equities	4,200	204,750.00	CNA FNCL CORP COM
Equities	1,724	84,045.00	CNA FNCL CORP COM
Equities	26,500	1,291,875.00	CNA FNCL CORP COM
Equities	1,117	26,774.49	CNB FINL CORP PA COM
Equities	5,200	108,576.00	CNO FINL GROUP INC COM
Equities	9,335	194,914.80	CNO FINL GROUP INC COM
Equities	134,830	3,022,552.84	CNP ASSURANCES EUR1.00
Equities	32,280	723,637.21	CNP ASSURANCES EUR1.00
Equities	61	277.55	CNSMR PORTFOLIO SVCS DEL
Equities	356,319	16,868,141.46	COACH INC COM
Equities	8,400	397,656.00	COACH INC COM
Equities	15,443	731,071.62	COACH INC COM
Equities	21,400	1,013,076.00	COACH INC COM
Equities	1,718	4,243.46	COBALT INTL ENERGY INC COM NEW COM NEW
Equities	11,000	1,149,500.00	COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD
Equities	2,600	45,240.00	COBIZ FINL INC COM STK
Equities	2,250	39,150.00	COBIZ FINL INC COM STK
Equities	400	91,548.00	COCA COLA BOTTLING CO CONS COM
Equities	250	57,217.50	COCA COLA BOTTLING CO CONS COM
Equities	125,440	5,625,984.00	COCA COLA CO COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	210,640	9,447,204.00	COCA COLA CO COM
Equities	63,563	2,850,800.55	COCA COLA CO COM
Equities	24,800	717,337.13	COCA-COLA BOTTLERS NPV
Equities	40,900	1,199,608.86	COCA-COLA HBC AG ORD (CDI)
Equities	561	3,057.45	CODEXIS INC COM
Equities	1,309	7,134.05	CODEXIS INC COM
Equities	648	18,403.20	CODORUS VY BANCORP INC COM
Equities	6,100	52,338.00	COEUR MNG INC COM NEW COM NEW
Equities	10,258	88,013.64	COEUR MNG INC COM NEW COM NEW
Equities	1,700	68,170.00	COGENT COMMUNICATIONS HLDGS INC
Equities	2,151	86,255.10	COGENT COMMUNICATIONS HLDGS INC
Equities	940	1,635.60	COGENTIX MED INC COM
Equities	2,300	195,270.00	COGNEX CORP COM
Equities	4,724	401,067.60	COGNEX CORP COM
Equities	5,990	397,736.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	19,900	1,321,360.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	32,276	2,143,126.40	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	19,600	1,301,440.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	800	32,432.00	COHEN & STEERS INC COM
Equities	1,080	43,783.20	COHEN & STEERS INC COM
Equities	700	157,493.00	COHERENT INC COM
Equities	5,310	1,194,696.90	COHERENT INC COM
Equities	1,347	303,061.53	COHERENT INC COM
Equities	1,000	14,350.00	COHERUS BIOSCIENCES INC COM
Equities	1,933	27,738.55	COHERUS BIOSCIENCES INC COM
Equities	1,700	26,758.00	COHU INC COM
Equities	2,047	32,219.78	COHU INC COM
Equities	3,000	118,110.00	COLFAX CORP COM US .01
Equities	5,346	210,472.02	COLFAX CORP COM US .01
Equities	27,440	2,034,127.20	COLGATE-PALMOLIVE CO COM
Equities	48,381	3,586,483.53	COLGATE-PALMOLIVE CO COM
Equities	22,816	1,691,350.08	COLGATE-PALMOLIVE CO COM
Equities	311	7,728.35	COLLECTORS UNIVERSE INC COM NEW STK
Equities	500	6,255.00	COLLEGIUM PHARMACEUTICAL INC COM
Equities	1,845	23,080.95	COLLEGIUM PHARMACEUTICAL INC COM
Equities	8,900	-	COLONIAL BANCGROUP INC COM
Equities	16,566	233,414.94	COLONY NORTHSTAR INC CL A COM CL A COM
Equities	30,419	428,603.71	COLONY NORTHSTAR INC CL A COM CL A COM
Equities	1,713	68,263.05	COLUMBIA BKG SYS INC COM
Equities	3,014	120,107.90	COLUMBIA BKG SYS INC COM
Equities	6,500	145,470.00	COLUMBIA PPTY TR INC COM NEW STK
Equities	6,347	142,045.86	COLUMBIA PPTY TR INC COM NEW STK
Equities	1,300	75,478.00	COLUMBIA SPORTSWEAR CO COM
Equities	1,673	97,134.38	COLUMBIA SPORTSWEAR CO COM
Equities	1,600	40,672.00	COLUMBUS MCKINNON CORP N Y COM
Equities	1,577	40,087.34	COLUMBUS MCKINNON CORP N Y COM
Equities	6,175	201,613.75	COM ALCOA CORPORATION COM USD0.01
Equities	8,067	263,387.55	COM ALCOA CORPORATION COM USD0.01
Equities	2,954	146,547.94	COM USD0.001 CL A
Equities	167,430	6,516,375.60	COMCAST CORP NEW-CL A
Equities	149,000	5,799,080.00	COMCAST CORP NEW-CL A
Equities	259,789	10,110,987.88	COMCAST CORP NEW-CL A
Equities	246,555	9,595,920.60	COMCAST CORP NEW-CL A
Equities	111,000	4,320,120.00	COMCAST CORP NEW-CL A
Equities	4,724	345,985.76	COMERICA INC COM
Equities	66,021	4,835,378.04	COMERICA INC COM
Equities	9,682	709,109.68	COMERICA INC COM
Equities	1,300	48,230.00	COMFORT SYS USA INC COM
Equities	2,246	83,326.60	COMFORT SYS USA INC COM
Equities	4,300	83,549.00	COML METALS CO COM
Equities	115,380	2,241,833.40	COML METALS CO COM
Equities	5,652	109,818.36	COML METALS CO COM
Equities	3,236	183,901.88	COMM BANCSHARES INC COM
Equities	5,118	290,855.94	COMM BANCSHARES INC COM
Equities	1,193	20,805.92	COMMERCEHUB ICOMMERCEHUB INC COM SER CNC COM SER C
Equities	1,906	33,240.64	COMMERCEHUB ICOMMERCEHUB INC COM SER CNC COM SER C
Equities	596	10,382.32	COMMERCEHUB INC COM SER A COM SER A
Equities	953	16,601.26	COMMERCEHUB INC COM SER A COM SER A
Equities	800	6,760.00	COMMERCIAL VEH GROUP INC COM
Equities	808	6,827.60	COMMERCIAL VEH GROUP INC COM
Equities	39,635	2,517,591.79	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	36,065	2,290,827.50	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	23,550	1,495,882.09	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	5,000	190,150.00	COMMSCOPE HLDG CO INC COM
Equities	10,668	405,704.04	COMMSCOPE HLDG CO INC COM
Equities	1,800	7,794.00	COMMUNICATIONS SYS INC COM
Equities	1,300	72,501.00	COMMUNITY BK SYS INC COM
Equities	2,821	157,327.17	COMMUNITY BK SYS INC COM
Equities	1,315	33,650.85	COMMUNITY HEALTHCARE TR INC REIT
Equities	1,100	48,125.00	COMMUNITY TR BANCORP INC COM
Equities	822	35,962.50	COMMUNITY TR BANCORP INC COM
Equities	1,500	84,675.00	COMMVault SYS INC COM STK
Equities	2,462	138,979.90	COMMVault SYS INC COM STK
Equities	102,395	2,154,700.89	COMPASS GROUP ORD GBP0.1105
Equities	62,501	1,315,207.03	COMPASS GROUP ORD GBP0.1105
Equities	132,500	2,788,196.08	COMPASS GROUP ORD GBP0.1105
Equities	41,675	876,966.58	COMPASS GROUP ORD GBP0.1105
Equities	0	-	COMPASS GROUP PLC ORD GBP0.10625
Equities	0	-	COMPASS GROUP PLC ORD GBP0.10625
Equities	0	-	COMPASS GROUP PLC ORD GBP0.10625
Equities	0	-	COMPASS GROUP PLC ORD GBP0.10625
Equities	800	52,240.00	COMPASS MINERALS INTL INC COM
Equities	1,621	105,851.30	COMPASS MINERALS INTL INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,331	43,656.80	COMPUTER PROGRAMS & SYS INC COM
Equities	1,000	32,800.00	COMPUTER PROGRAMS & SYS INC COM
Equities	921	30,208.80	COMPUTER PROGRAMS & SYS INC COM
Equities	96	536.64	COMPUTER TASK GROUP INC COM
Equities	1,000	15,250.00	COMPX INTL INC CL A
Equities	580	4,100.60	COMSTOCK RES INC COM PAR \$0.001 COM PAR \$0.001
Equities	955	6,751.85	COMSTOCK RES INC COM PAR \$0.001 COM PAR \$0.001
Equities	2,190	41,544.30	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	744	14,113.68	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	13,000	464,880.00	CONAGRA BRANDS INC COM USD5
Equities	22,585	807,639.60	CONAGRA BRANDS INC COM USD5
Equities	317	4,422.15	CONCERT PHARMACEUTICALS INC COM
Equities	4,000	486,120.00	CONCHO RES INC COM STK
Equities	26,710	3,246,066.30	CONCHO RES INC COM STK
Equities	8,107	985,243.71	CONCHO RES INC COM STK
Equities	4,900	595,497.00	CONCHO RES INC COM STK
Equities	1,240	8,357.60	CONCURRENT COMPUTER CORP NEW COM PAR \$0.1 STK
Equities	17	182.24	CONDOR HOSPITALITY TR INC COM NEW COM NEW
Equities	6,680	106,479.20	CONDUENT INC COM
Equities	10,442	166,445.48	CONDUENT INC COM
Equities	3,283	14,084.07	CONFORMIS INC COM
Equities	1,300	66,222.00	CONMED CORP COM
Equities	1,643	83,694.42	CONMED CORP COM
Equities	516	28,643.16	CONNECTICUT WTR SVC INC COM
Equities	3,010	67,875.50	CONNECTONE BANCORP INC NEW COM
Equities	1,834	41,356.70	CONNECTONE BANCORP INC NEW COM
Equities	1,200	22,920.00	CONNIS INC COM
Equities	1,882	35,946.20	CONNIS INC COM
Equities	38,330	1,684,986.80	CONOCOPHILLIPS COM
Equities	68,315	3,003,127.40	CONOCOPHILLIPS COM
Equities	10,260	829,213.20	CONS EDISON INC COM
Equities	16,755	1,354,139.10	CONS EDISON INC COM
Equities	8,000	119,520.00	CONSOL ENERGY INC COM
Equities	9,054	135,266.76	CONSOL ENERGY INC COM
Equities	1,200	25,764.00	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	3,371	72,375.37	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	120	6,834.00	CONSOLIDATED TOMOKA LD CO COM STK
Equities	7,113	1,378,001.49	CONSTELLATION BRANDS INC CL A CL A
Equities	5,600	1,084,888.00	CONSTELLATION BRANDS INC CL A CL A
Equities	9,462	1,833,073.26	CONSTELLATION BRANDS INC CL A CL A
Equities	1,100	574,613.84	CONSTELLATION SOFT COM STK NPV
Equities	1,080	564,166.32	CONSTELLATION SOFT COM STK NPV
Equities	3,600	1,880,554.40	CONSTELLATION SOFT COM STK NPV
Equities	6,090	3,181,271.19	CONSTELLATION SOFT COM STK NPV
Equities	1,144	6,772.48	CONTAINER STORE GROUP INC COM
Equities	400	2,656.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	1,300	8,632.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	5,160	1,112,015.69	CONTINENTAL AG ORD NPV
Equities	1,520	327,570.51	CONTINENTAL AG ORD NPV
Equities	13,740	2,961,065.05	CONTINENTAL AG ORD NPV
Equities	2,651	61,768.30	CONTINENTAL BLDG PRODS INC COM
Equities	3,300	106,689.00	CONTINENTAL RES INC COM
Equities	46,859	1,514,951.47	CONTINENTAL RES INC COM
Equities	4,699	151,918.67	CONTINENTAL RES INC COM
Equities	8,500	274,805.00	CONTINENTAL RES INC COM
Equities	100	1,961.00	CONTROL4 CORP COM
Equities	540	10,589.40	CONTROL4 CORP COM
Equities	388	6,801.64	CONVENANT TRANSN GROUP INC CL A
Equities	3,700	87,986.00	CONVERGYS CORP DE COM
Equities	4,792	113,953.76	CONVERGYS CORP DE COM
Equities	1,500	359,130.00	COOPER COS INC COM NEW COM NEW
Equities	2,685	642,842.70	COOPER COS INC COM NEW COM NEW
Equities	400	95,768.00	COOPER COS INC COM NEW COM NEW
Equities	1,600	57,760.00	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	2,636	95,159.60	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	1,000	100,870.00	COOPER-STANDARD HOLDING COM
Equities	6,720	213,628.80	COPART INC COM
Equities	10,960	348,418.40	COPART INC COM
Equities	3,309	20,846.70	CORBUS PHARMACEUTICALS HLDGS INC COM
Equities	4,400	51,920.00	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS
Equities	5,614	66,245.20	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS
Equities	2,409	243,959.43	CORE LABORATORIES NV NLG0.03
Equities	100	2,161.00	CORE MOLDING TECHNOLOGIES INC COM STK
Equities	2,887	79,623.46	CORECIVIC INC COM
Equities	6,335	174,719.30	CORECIVIC INC COM
Equities	2,512	108,970.56	CORELOGIC INC-W/I COM STK
Equities	4,661	202,194.18	CORELOGIC INC-W/I COM STK
Equities	1,600	52,896.00	CORE-MARK HLDG CO INC COM
Equities	2,905	96,039.30	CORE-MARK HLDG CO INC COM
Equities	854	28,679.81	COREENERGY INFRASTRUCTURE TR INC COM NEW COM NEW
Equities	1,050	108,706.50	CORESITE RLTY CORP CORESITE REALTY CORP
Equities	1,894	196,085.82	CORESITE RLTY CORP CORESITE REALTY CORP
Equities	1,000	35,750.00	CORNERSTONE ONDEMAND INC COM
Equities	3,179	113,649.25	CORNERSTONE ONDEMAND INC COM
Equities	28,000	841,400.00	CORNING INC COM
Equities	50,623	1,521,221.15	CORNING INC COM
Equities	154,283	4,636,204.15	CORNING INC COM
Equities	3,500	122,605.00	CORP OFFICE PPTYS TR COM
Equities	5,789	202,788.67	CORP OFFICE PPTYS TR COM
Equities	230	117.30	CORTELCO SYS PUERTO RICO INC COM
Equities	2,000	36.00	CORUS BANKSHARES INC COM
Equities	1,500	71,175.00	CORVEL CORP COM
Equities	430	20,403.50	CORVEL CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12,300	128,373.65	COSAN SA INDUSTRIA COM NPV
Equities	0	-	COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD
Equities	1,077	283,897.20	COSTAR GROUP INC COM
Equities	1,808	476,588.80	COSTAR GROUP INC COM
Equities	15,378	2,459,403.54	COSTCO WHOLESALE CORP NEW COM
Equities	14,380	2,299,793.40	COSTCO WHOLESALE CORP NEW COM
Equities	23,987	3,836,240.91	COSTCO WHOLESALE CORP NEW COM
Equities	10,000	1,599,300.00	COSTCO WHOLESALE CORP NEW COM
Equities	1,900	70,566.00	COTIVITI HLDGS INC COM
Equities	1,562	58,012.68	COTIVITI HLDGS INC COM
Equities	175,927	3,300,390.52	COTY INC COM CL A COM CL A
Equities	15,100	283,276.00	COTY INC COM CL A COM CL A
Equities	25,718	482,469.68	COTY INC COM CL A COM CL A
Equities	22,088	414,370.88	COTY INC COM CL A COM CL A
Equities	1,200	34,776.00	COUPA SOFTWARE INC COM
Equities	1,690	48,976.20	COUPA SOFTWARE INC COM
Equities	24,791	217,912.89	COUSINS PPTYS INC COM
Equities	22,439	197,238.81	COUSINS PPTYS INC COM
Equities	6,990	92,268.00	COVANTA HLDG CORP COM
Equities	6,538	86,301.60	COVANTA HLDG CORP COM
Equities	14,377	1,036,497.79	COVESTRO AG NPV
Equities	7,000	504,659.15	COVESTRO AG NPV
Equities	44,900	3,237,027.95	COVESTRO AG NPV
Equities	1,422	23,107.50	COWEN INC COM USD0.01 CL A
Equities	1,373	22,311.25	COWEN INC COM USD0.01 CL A
Equities	800	29,056.00	CRA INTL INC COM
Equities	362	13,147.84	CRA INTL INC COM
Equities	800	133,800.00	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,300	217,425.00	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,100	18,535.00	CRAFT BREW ALLIANCE INC COM
Equities	1,400	111,132.00	CRANE CO COM
Equities	31,655	2,512,773.90	CRANE CO COM
Equities	2,679	212,659.02	CRANE CO COM
Equities	1,800	16,740.00	CRAWFORD & CO CL B CL B
Equities	1,235	11,485.50	CRAWFORD & CO CL B CL B
Equities	1,300	23,920.00	CRAY INC COM NEW STK
Equities	2,121	39,026.40	CRAY INC COM NEW STK
Equities	500	128,570.00	CREDIT ACCEP CORP MICH COM
Equities	674	173,312.36	CREDIT ACCEP CORP MICH COM
Equities	14,200	228,117.98	CREDIT AGRICOLE SA EUR3
Equities	229,203	3,317,238.64	CREDIT SUISSE AG CHF0.04(REGD)
Equities	2,400	59,160.00	CREE INC COM
Equities	5,851	144,227.15	CREE INC COM
Equities	83,097	2,935,695.31	CRH ORD EURO.32
Equities	20,134	715,024.62	CRH PLC EQUITY
Equities	10,928	388,089.25	CRH PLC EQUITY
Equities	41,600	1,477,352.94	CRH PLC EQUITY
Equities	21,724	771,490.75	CRH PLC EQUITY
Equities	1,228	13,151.88	CRIMSON WINE GROUP LTD COM
Equities	5,300	40,863.00	CROCS INC COM
Equities	5,191	40,022.61	CROCS INC COM
Equities	22,185	1,119,548.40	CRODA INTL
Equities	1,700	21,947.00	CROSS CTRY HEALTHCARE INC COM
Equities	2,191	28,285.81	CROSS CTRY HEALTHCARE INC COM
Equities	11,000	1,101,980.00	CROWN CASTLE INTL CORP NEW COM
Equities	20,119	2,015,521.42	CROWN CASTLE INTL CORP NEW COM
Equities	10,077	1,009,513.86	CROWN CASTLE INTL CORP NEW COM
Equities	203	1,400.70	CROWN CRAFTS INC COM
Equities	205,334	12,250,226.44	CROWN HLDGS INC COM
Equities	4,700	280,402.00	CROWN HLDGS INC COM
Equities	7,585	452,521.10	CROWN HLDGS INC COM
Equities	1,940	38,703.00	CRYOLIFE INC COM
Equities	1,272	1,043.04	CRYSTAL ROCK HOLDINGS INC
Equities	1,500	60,870.00	CSG SYS INTL INC COM
Equities	1,697	68,864.26	CSG SYS INTL INC COM
Equities	28,152	2,980,618.61	CSL LTD NPV
Equities	11,600	1,228,160.55	CSL LTD NPV
Equities	7,900	836,419.69	CSL LTD NPV
Equities	291	3,128.25	CSP INC COM
Equities	4,290	136,207.50	CSRA INC COM
Equities	7,928	251,714.00	CSRA INC COM
Equities	1,700	44,472.00	CSS INDS INC COM
Equities	77	2,014.32	CSS INDS INC COM
Equities	100	3,865.00	CSW INDUSTRIALS INC COM
Equities	705	27,248.25	CSW INDUSTRIALS INC COM
Equities	27,380	1,493,852.80	CSX CORP COM
Equities	54,192	2,956,715.52	CSX CORP COM
Equities	50,715	2,767,010.40	CSX CORP COM
Equities	35,331	1,927,659.36	CSX CORP COM
Equities	18,400	1,003,904.00	CSX CORP COM
Equities	2,340	7,745.40	CTI BIOPHARMA CORP COM NEW COM NEW
Equities	13,900	80,898.00	CTI INDS CORP COM NEW COM NEW
Equities	3,200	69,120.00	CTS CORP COM
Equities	2,264	48,902.40	CTS CORP COM
Equities	917	33,149.55	CU BANCORP CALIF COM
Equities	6,300	151,452.00	CUBESMART
Equities	9,881	237,539.24	CUBESMART
Equities	600	27,780.00	CUBIC CORP COM
Equities	1,195	55,328.50	CUBIC CORP COM
Equities	1,290	121,143.90	CULLEN / FROST BANKERS INC COM
Equities	3,123	293,280.93	CULLEN / FROST BANKERS INC COM
Equities	678	22,035.00	CULP INC COM
Equities	5,110	828,944.20	CUMMINS INC

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	16,900	2,741,518.00	CUMMINS INC
Equities	8,482	1,375,950.04	CUMMINS INC
Equities	16,769	2,720,267.18	CUMMINS INC
Equities	487	219.15	CUMULUS MEDIA INC CL A NEW CL A NEW
Equities	1,452	653.40	CUMULUS MEDIA INC CL A NEW CL A NEW
Equities	8,250	15,592.50	CURIS INC COM
Equities	1,100	100,958.00	CURTISS WRIGHT CORP COM
Equities	22,860	2,098,090.80	CURTISS WRIGHT CORP COM
Equities	2,360	216,600.80	CURTISS WRIGHT CORP COM
Equities	1,959	55,400.52	CUSTOMERS BANCORP INC COM
Equities	337	8,728.30	CUTERA INC COM
Equities	2,700	60,561.00	CVB FINL CORP COM
Equities	6,371	142,901.53	CVB FINL CORP COM
Equities	280	6,092.80	CVR ENERGY INC COM STK
Equities	33,640	2,706,674.40	CVS HEALTH CORP COM
Equities	55,725	4,483,633.50	CVS HEALTH CORP COM
Equities	66,854	5,379,072.84	CVS HEALTH CORP COM
Equities	11,914	958,600.44	CVS HEALTH CORP COM
Equities	49,700	531,536.81	CY LODGE HOTELS COMSTK
Equities	166	597.60	CYANOTECH CORP COM PAR \$0.02 STK
Equities	10,500	325,671.95	CYBERAGENT INC
Equities	546	11,274.90	CYBEROPTICS CORP COM
Equities	12,205	166,598.25	CYPRESS SEMICONDUCTOR CORP COM
Equities	116,660	1,592,409.00	CYPRESS SEMICONDUCTOR CORP COM
Equities	17,644	240,840.60	CYPRESS SEMICONDUCTOR CORP COM
Equities	2,700	150,525.00	CYRUSONE INC COM
Equities	29,795	1,661,071.25	CYRUSONE INC COM
Equities	4,135	230,526.25	CYRUSONE INC COM
Equities	9,130	76,783.30	CYS INVTS INC COM
Equities	1,000	12,100.00	CYTOKINETICS INC COMMON STOCK
Equities	2,695	32,609.50	CYTOKINETICS INC COMMON STOCK
Equities	600	9,300.00	CYTOMX THERAPEUTICS INC. COM
Equities	704	10,912.00	CYTOMX THERAPEUTICS INC. COM
Equities	576	633.60	CYTORI THERAPEUTICS INC COM NEW COM NEW
Equities	11,200	387,184.00	D R HORTON INC COM
Equities	83,287	2,879,231.59	D R HORTON INC COM
Equities	18,522	640,305.54	D R HORTON INC COM
Equities	173,400	947,557.85	DAIICHI JITSUGYO NPV
Equities	37,900	683,555.98	DAI-ICHI LIFE HOLD NPV
Equities	61,100	1,101,986.03	DAI-ICHI LIFE HOLD NPV
Equities	149,400	1,993,152.37	DAIKYONISHIKAWA CORPORATION COMMON STOCK
Equities	14,540	125,974.50	DAILY MAIL & GENERAL TRUST ORD(NON VTG)GBP0.125
Equities	13,790	2,147,170.26	DAITO TRUST CONST NPV
Equities	4,000	622,819.51	DAITO TRUST CONST NPV
Equities	18,500	2,880,540.23	DAITO TRUST CONST NPV
Equities	1,400	217,986.83	DAITO TRUST CONST NPV
Equities	7,500	256,185.48	DAIWA HOUSE INDS NPV
Equities	28,300	966,673.19	DAIWA HOUSE INDS NPV
Equities	1,800	17,334.00	DAKTRONICS INC COM
Equities	2,735	26,338.05	DAKTRONICS INC COM
Equities	4,200	93,786.00	DANA INC COM
Equities	89,895	2,007,355.35	DANA INC COM
Equities	7,759	173,258.47	DANA INC COM
Equities	19,280	1,627,039.20	DANAHER CORP COM
Equities	33,694	2,843,436.66	DANAHER CORP COM
Equities	32,050	2,704,699.50	DANAHER CORP COM
Equities	26,295	1,973,692.02	DANONE EURO.25
Equities	62,925	2,417,073.69	DANSKE BANK A/S DKK10
Equities	3,600	325,584.00	DARDEN RESTAURANTS INC COM
Equities	26,700	2,414,748.00	DARDEN RESTAURANTS INC COM
Equities	6,796	614,630.24	DARDEN RESTAURANTS INC COM
Equities	57,694	5,217,845.36	DARDEN RESTAURANTS INC COM
Equities	5,000	78,700.00	DARLING INGREDIENTS INC COMSTK
Equities	8,450	133,003.00	DARLING INGREDIENTS INC COMSTK
Equities	655	3,930.00	DASAN ZHONE SOLUTIONS INC COM NEW COM NEW
Equities	5,078	454,591.53	DASSAULT SYSTEMES EURO.50
Equities	436	3,466.20	DATA I O CORP COM
Equities	1,100	73,161.00	DAVE & BUSTERS ENTMT INC COM
Equities	31,585	2,100,718.35	DAVE & BUSTERS ENTMT INC COM
Equities	2,246	149,381.46	DAVE & BUSTERS ENTMT INC COM
Equities	166,287	1,170,193.77	DAVIDE DE CAMPARI EURO.05
Equities	5,730	371,074.80	DAVITA INC COM
Equities	8,475	548,841.00	DAVITA INC COM
Equities	5,536	21,701.12	DAWSON GEOPHYSICAL CO NEW COM
Equities	960	3,763.20	DAWSON GEOPHYSICAL CO NEW COM
Equities	244,301	3,679,996.18	DBS GROUP HLDGS NPV
Equities	253,700	3,821,576.79	DBS GROUP HLDGS NPV
Equities	47,600	717,016.38	DBS GROUP HLDGS NPV
Equities	11,263	1,022,642.13	DCC ORD EURO.25
Equities	2,625	140,280.00	DCT INDL TR INC
Equities	5,059	270,352.96	DCT INDL TR INC
Equities	14,224	129,011.68	DDR CORP COM
Equities	18,609	168,783.63	DDR CORP COM
Equities	2,600	44,200.00	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)
Equities	4,472	76,024.00	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)
Equities	900	61,434.00	DECKERS OUTDOOR CORP COM
Equities	1,564	106,758.64	DECKERS OUTDOOR CORP COM
Equities	5,411	668,745.49	DEERE & CO COM
Equities	9,084	1,122,691.56	DEERE & CO COM
Equities	16,054	1,984,113.86	DEERE & CO COM
Equities	30,786	3,804,841.74	DEERE & CO COM
Equities	656	10,561.60	DEL FRISCOS RESTAURANT GROUP INC COM
Equities	1,952	26,840.00	DEL TACO RESTAURANTS INC NEW COM USD 0.0001

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3	0.59	DEL CATH SYS INC COM PAR \$0.01 COM PAR \$0.01
Equities	35	6.90	DEL CATH SYS INC COM PAR \$0.01 COM PAR \$0.01
Equities	9,100	288,536.33	DELIVERY HERO AG NPV
Equities	7,493	457,897.23	DELL TECHNOLOGIES INC COM CL V COM CL V
Equities	27,416	2,403,012.40	DELPHI AUTOMOTIVE PLC
Equities	14,758	1,293,538.70	DELPHI AUTOMOTIVE PLC
Equities	21,900	1,176,906.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	40,567	2,180,070.58	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	123,632	6,643,983.68	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	32,800	1,762,672.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	368	8,162.24	DELTA APPAREL INC COM
Equities	195	5,941.65	DELTA NAT GAS CO INC COM
Equities	1,400	104,524.00	DEL TIC TIMBER CORP COM
Equities	596	44,497.36	DEL TIC TIMBER CORP COM
Equities	4,500	100,765.40	DENA CO LTD NPV
Equities	20,475	31,326.75	DENBURY RES INC HLDG CO COM NEW
Equities	21,926	33,546.78	DENBURY RES INC HLDG CO COM NEW
Equities	3,316	39,029.32	DENNYS CORP COM
Equities	7,816	506,789.44	DENTSPLY SIRONA INC COM
Equities	78,907	5,116,329.88	DENTSPLY SIRONA INC COM
Equities	30,747	1,993,635.48	DENTSPLY SIRONA INC COM
Equities	12,491	809,916.44	DENTSPLY SIRONA INC COM
Equities	12,900	836,436.00	DENTSPLY SIRONA INC COM
Equities	29,500	1,409,887.86	DENTSU INC COM STK
Equities	6,000	286,756.85	DENTSU INC COM STK
Equities	1,900	20,406.00	DEPOMED INC COM
Equities	4,020	43,174.80	DEPOMED INC COM
Equities	1,200	34,968.00	DERMIRA INC COM
Equities	35,804	1,043,328.56	DERMIRA INC COM
Equities	1,707	49,741.98	DERMIRA INC COM
Equities	8,830	304,406.58	DERWENT LONDON ORD GBP0.05
Equities	1,000	3,240.00	DESTINATION MATERNITY CORP COM STK
Equities	2,200	5,170.00	DESTINATION XL GROUP INC COM
Equities	167	444.22	DETERMINE INC COM
Equities	50,911	901,483.03	DEUTSCHE BANK AG NPV(REGD)
Equities	12,119	1,277,459.29	DEUTSCHE BOERSE AG NPV(REGD)
Equities	70,540	2,640,513.25	DEUTSCHE POST AG NPV(REGD)
Equities	17,300	647,588.31	DEUTSCHE POST AG NPV(REGD)
Equities	108,950	1,953,413.10	DEUTSCHE TELEKOM NPV(REGD)
Equities	164,390	2,947,421.56	DEUTSCHE TELEKOM NPV(REGD)
Equities	135,980	2,438,046.01	DEUTSCHE TELEKOM NPV(REGD)
Equities	36,604	1,398,163.67	DEUTSCHE WOHNEN SE NPV (BR)
Equities	15,900	508,323.00	DEVON ENERGY CORP NEW COM
Equities	28,643	915,716.71	DEVON ENERGY CORP NEW COM
Equities	2,000	146,300.00	DEXCOM INC COM
Equities	4,621	338,026.15	DEXCOM INC COM
Equities	640	192.00	DEXTERA SURGICAL INC COM
Equities	179,500	1,305,258.28	DEXUS PROPERTY GP NPV (STAPLED)
Equities	5,500	15,675.00	DHI GROUP INC COM
Equities	4,286	12,215.10	DHI GROUP INC COM
Equities	210,608	6,205,918.48	DIAGEO ORD PLC
Equities	38,600	1,137,413.84	DIAGEO ORD PLC
Equities	27,587	812,897.30	DIAGEO ORD PLC
Equities	8,750	257,833.45	DIAGEO ORD PLC
Equities	40,640	1,197,525.86	DIAGEO ORD PLC
Equities	82,100	2,419,214.41	DIAGEO ORD PLC
Equities	24,047	708,585.25	DIAGEO ORD PLC
Equities	15,424	454,494.07	DIAGEO ORD PLC
Equities	25,355	1,080,978.93	DIALOG SEMICONDUCTOR PLC COMMON STOCK
Equities	100	19,940.00	DIAMOND HILL INVT OH
Equities	240	47,856.00	DIAMOND HILL INVT OH
Equities	3,038	32,901.54	DIAMOND OFFSHORE DRILLING INC COM
Equities	4,213	45,626.79	DIAMOND OFFSHORE DRILLING INC COM
Equities	2,900	257,549.00	DIAMONDBACK ENERGY INC COM
Equities	5,409	480,373.29	DIAMONDBACK ENERGY INC COM
Equities	5,482	60,027.90	DIAMONDROCK HOSPITALITY CO COM STK
Equities	215,510	2,359,834.50	DIAMONDROCK HOSPITALITY CO COM STK
Equities	12,019	131,608.05	DIAMONDROCK HOSPITALITY CO COM STK
Equities	35,800	1,285,626.56	DIC CORPORATION NPV
Equities	3,400	122,098.61	DIC CORPORATION NPV
Equities	1,000	39,830.00	DICKS SPORTING GOODS INC OC-COM OC-COM
Equities	4,717	187,878.11	DICKS SPORTING GOODS INC OC-COM OC-COM
Equities	3,490	97,720.00	DIEBOLD NIXDORF INC COM STK
Equities	79,440	2,224,320.00	DIEBOLD NIXDORF INC COM STK
Equities	54,800	1,534,400.00	DIEBOLD NIXDORF INC COM STK
Equities	4,604	128,912.00	DIEBOLD NIXDORF INC COM STK
Equities	31,200	1,456,144.71	DIETEREN NV NPV
Equities	2,500	25,375.00	DIGI INTL INC COM
Equities	2,192	22,248.80	DIGI INTL INC COM
Equities	100	4,015.00	DIGIMARC CORP NEW COM STK
Equities	1,015	40,752.25	DIGIMARC CORP NEW COM STK
Equities	13,692	1,546,511.40	DIGITAL RLTY TR INC COM
Equities	5,750	649,462.50	DIGITAL RLTY TR INC COM
Equities	8,736	986,731.20	DIGITAL RLTY TR INC COM
Equities	2,012	66,999.60	DIGITALGLOBE INC COM NEW COM NEW
Equities	3,692	122,943.60	DIGITALGLOBE INC COM NEW COM NEW
Equities	1,000	57,690.00	DILLARDS INC CL A COM
Equities	1,214	70,035.66	DILLARDS INC CL A COM
Equities	1,428	27,988.80	DIME CMNTY BANCSHARES INC COM
Equities	400	17,620.00	DINEEQUITY INC COM STK
Equities	1,133	49,908.65	DINEEQUITY INC COM STK
Equities	2,350	56,470.50	DIODES INC COM
Equities	2,583	62,069.49	DIODES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,300	19,240.00	DIPLOMAT PHARMACY INC COM
Equities	2,761	40,862.80	DIPLOMAT PHARMACY INC COM
Equities	226,079	1,043,686.51	DIRECT LINE INSURANCE PLC ORD GBP
Equities	11,500	715,185.00	DISCOVER FINL SVCS COM STK
Equities	20,942	1,302,382.98	DISCOVER FINL SVCS COM STK
Equities	37,255	2,316,888.45	DISCOVER FINL SVCS COM STK
Equities	4,200	108,486.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	8,190	211,547.70	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	11,688	294,654.48	DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C
Equities	7,200	451,872.00	DISH NETWORK CORP CL A COM STK
Equities	12,435	780,420.60	DISH NETWORK CORP CL A COM STK
Equities	27,600	171,593.01	DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01
Equities	2,200	9,900.00	DIXIE GROUP INC CL A CL A
Equities	163,232	601,317.64	DIXONS CARPHONE PLC ORD GBP0.001
Equities	53,000	195,242.57	DIXONS CARPHONE PLC ORD GBP0.001
Equities	400	5,240.00	DMC GLOBAL INC COM
Equities	1,074	14,069.40	DMC GLOBAL INC COM
Equities	48,889	828,760.66	DNB ASA NOK10
Equities	43,508	737,542.57	DNB ASA NOK10
Equities	43,210	732,490.91	DNB ASA NOK10
Equities	757,196	690,607.51	DNO ASA NOK0.25
Equities	2,680	131,212.80	DOLBY LABORATORIES INC CL A COM STK
Equities	3,297	161,421.12	DOLBY LABORATORIES INC CL A COM STK
Equities	126,404	9,112,464.36	DOLLAR GEN CORP NEW COM
Equities	7,250	522,652.50	DOLLAR GEN CORP NEW COM
Equities	13,805	995,202.45	DOLLAR GEN CORP NEW COM
Equities	28,060	2,022,845.40	DOLLAR GEN CORP NEW COM
Equities	7,359	514,541.28	DOLLAR TREE INC COM STK
Equities	12,837	897,563.04	DOLLAR TREE INC COM STK
Equities	7,400	706,039.89	DOLLARAMA INC COM STK NPV
Equities	18,100	1,726,935.40	DOLLARAMA INC COM STK NPV
Equities	18,867	237,090.51	DOMINION DIAMOND NPV
Equities	20,100	1,540,263.00	DOMINION ENERGY INC COM STK NPV
Equities	34,726	2,661,053.38	DOMINION ENERGY INC COM STK NPV
Equities	223,341	852,629.71	DOMINO'S PIZZA GROUP PLC ORD GBP0.00520833
Equities	1,400	296,142.00	DOMINOS PIZZA INC COM
Equities	2,660	562,669.80	DOMINOS PIZZA INC COM
Equities	3,310	127,170.20	DOMTAR CORP COM NEW COM NEW
Equities	26,000	985,760.06	DON QUIJOTE HOLDINGS CO LTD
Equities	3,500	159,390.00	DONALDSON INC COM
Equities	7,202	327,979.08	DONALDSON INC COM
Equities	29,562	1,756,951.45	DONGBU INSURANCE KRW500
Equities	856	19,653.76	DONNELLEY FINL SOLUTIONS INC COM
Equities	1,887	43,325.52	DONNELLEY FINL SOLUTIONS INC COM
Equities	2,150	26,961.00	DONNELLEY R R & SONS CO COM NEW COM NEW
Equities	4,964	62,248.56	DONNELLEY R R & SONS CO COM NEW COM NEW
Equities	100	8,277.00	DORMAN PRODS INC COM
Equities	1,562	129,286.74	DORMAN PRODS INC COM
Equities	1,124	36,979.60	DOUGLAS DYNAMICS INC COM
Equities	5,200	198,692.00	DOUGLAS EMMETT INC COM REIT
Equities	7,900	301,859.00	DOUGLAS EMMETT INC COM REIT
Equities	4,780	383,451.60	DOVER CORP COM
Equities	25,302	2,029,726.44	DOVER CORP COM
Equities	8,514	682,993.08	DOVER CORP COM
Equities	3,700	4,107.00	DOVER DOWNS GAMING & ENTMT INC COM
Equities	5,730	6,360.30	DOVER DOWNS GAMING & ENTMT INC COM
Equities	7,900	16,590.00	DOVER MOTORSPORTS INC COM
Equities	7,600	15,960.00	DOVER MOTORSPORTS INC COM
Equities	15,573	982,189.11	DOW CHEMICAL CO COM
Equities	39,610	2,498,202.70	DOW CHEMICAL CO COM
Equities	61,725	3,892,995.75	DOW CHEMICAL CO COM
Equities	109,738	6,921,175.66	DOW CHEMICAL CO COM
Equities	227,423	4,757,689.16	DP WORLD LTD COM
Equities	4,650	423,661.50	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	10,260	934,788.60	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	37,638	3,429,198.18	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	13,500	1,229,985.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	10,293	1,081,342.01	DRAEGERWERK KGAA NON-VTG PRF NPV
Equities	1,190	58,072.00	DRIL-QUIP INC COM
Equities	2,191	106,920.80	DRIL-QUIP INC COM
Equities	1,850	5,827.50	DRIVE SHACK INC COM
Equities	5,401	17,013.15	DRIVE SHACK INC COM
Equities	2,600	30,160.00	DSP GROUPS INC COM
Equities	1,700	19,720.00	DSP GROUPS INC COM
Equities	1,780	109,826.00	DST SYS INC COM
Equities	6,930	427,581.00	DST SYS INC COM
Equities	3,392	209,286.40	DST SYS INC COM
Equities	40,873	2,508,007.61	DSV DKK1
Equities	2,088	36,957.60	DSW INC CL A CL A
Equities	3,170	56,109.00	DSW INC CL A CL A
Equities	5,630	595,597.70	DTE ENERGY CO COM
Equities	9,838	1,040,762.02	DTE ENERGY CO COM
Equities	10,000	1,057,900.00	DTE ENERGY CO COM
Equities	25,740	2,077,475.40	DU PONT E I DE NEMOURS & CO COM STK
Equities	47,608	3,842,441.68	DU PONT E I DE NEMOURS & CO COM STK
Equities	38,600	3,115,406.00	DU PONT E I DE NEMOURS & CO COM STK
Equities	1,000	31,580.00	DUCOMMUN INC DEL COM
Equities	24,483	2,046,533.97	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	38,229	3,195,562.11	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	12,000	335,400.00	DUKE RLTY CORP COM NEW REIT
Equities	19,628	548,602.60	DUKE RLTY CORP COM NEW REIT
Equities	1,080	116,802.00	DUN & BRADSTREET CORP DEL NEW COM
Equities	1,992	215,434.80	DUN & BRADSTREET CORP DEL NEW COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,040	112,444.80	DUNKIN BRANDS GROUP INC COM
Equities	5,089	280,505.68	DUNKIN BRANDS GROUP INC COM
Equities	2,400	146,784.00	DUPONT FABROS TECH INC REIT
Equities	4,093	250,327.88	DUPONT FABROS TECH INC REIT
Equities	6,900	10,764.00	DURECT CORP COM
Equities	9,700	15,132.00	DURECT CORP COM
Equities	9,545	732,292.40	DXC TECHNOLOGY CO COM
Equities	15,552	1,193,149.44	DXC TECHNOLOGY CO COM
Equities	700	24,150.00	DXP ENTERPRISES INC COM NEW STK
Equities	1,054	36,363.00	DXP ENTERPRISES INC COM NEW STK
Equities	5,800	-	DYAX CORP ORD SHS
Equities	10,002	-	DYAX CORP ORD SHS
Equities	900	80,568.00	DYCOM INDS INC COM
Equities	16,600	1,486,032.00	DYCOM INDS INC COM
Equities	1,800	161,136.00	DYCOM INDS INC COM
Equities	141	394.80	DYNATRONICS CORP COM NEW COM NEW
Equities	1,600	15,440.00	DYNAVAX TECHNOLOGIES CORP COM NEW COM NEW
Equities	2,777	26,798.05	DYNAVAX TECHNOLOGIES CORP COM NEW COM NEW
Equities	700	5,789.00	DYNEGY INC NEW DEL COM
Equities	6,420	53,093.40	DYNEGY INC NEW DEL COM
Equities	3,344	23,742.40	DYNEX CAP INC NEW REIT
Equities	900	24,489.00	E L F BEAUTY INC COM
Equities	967	26,312.07	E L F BEAUTY INC COM
Equities	8,400	319,452.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	15,082	573,568.46	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	94,365	3,588,700.95	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	6,200	235,786.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	332,680	3,129,605.99	E.ON SE NPV
Equities	188,650	1,774,678.88	E.ON SE NPV
Equities	1,300	82,290.00	EAGLE BANCORP INC MD COM
Equities	1,939	122,738.70	EAGLE BANCORP INC MD COM
Equities	300	1,419.00	EAGLE BULK SHIPPING INC COM STK
Equities	1,000	92,420.00	EAGLE MATLS INC COM
Equities	2,700	249,534.00	EAGLE MATLS INC COM
Equities	500	39,445.00	EAGLE PHARMACEUTICALS INC COM
Equities	520	41,022.80	EAGLE PHARMACEUTICALS INC COM
Equities	8,300	793,729.98	EAST JAPAN RAILWAY CO NPV
Equities	6,500	621,595.76	EAST JAPAN RAILWAY CO NPV
Equities	3,000	286,890.35	EAST JAPAN RAILWAY CO NPV
Equities	3,486	204,209.88	EAST WEST BANCORP INC COM
Equities	7,983	467,644.14	EAST WEST BANCORP INC COM
Equities	788	16,508.60	EASTERLY GOVERNMENT PROPERTI COMMON STOCK
Equities	1,200	100,560.00	EASTGROUP PPTYS INC REIT
Equities	1,731	145,057.80	EASTGROUP PPTYS INC REIT
Equities	4,176	350,742.24	EASTMAN CHEM CO COM
Equities	42,454	3,565,711.46	EASTMAN CHEM CO COM
Equities	29,400	2,469,306.00	EASTMAN CHEM CO COM
Equities	7,906	664,024.94	EASTMAN CHEM CO COM
Equities	13,384	1,124,122.16	EASTMAN CHEM CO COM
Equities	1,599	14,550.90	EASTMAN KODAK CO COM
Equities	186	5,589.30	EASTN CO COM
Equities	12,840	226,661.05	EASYJET ORD GBP0.27285714
Equities	20,270	1,577,614.10	EATON CORP PLC COM USD0.50
Equities	12,780	994,667.40	EATON CORP PLC COM USD0.50
Equities	24,504	1,907,146.32	EATON CORP PLC COM USD0.50
Equities	82,404	6,413,503.32	EATON CORP PLC COM USD0.50
Equities	3,000	141,960.00	EATON VANCE CORP COM NON VTG
Equities	44,800	2,119,936.00	EATON VANCE CORP COM NON VTG
Equities	6,275	296,933.00	EATON VANCE CORP COM NON VTG
Equities	81,909	2,860,262.28	EBAY INC COM USD0.001
Equities	33,200	1,159,344.00	EBAY INC COM USD0.001
Equities	55,428	1,935,545.76	EBAY INC COM USD0.001
Equities	600	32,340.00	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	1,315	70,878.50	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	65,200	835,440.18	EBOS GROUP LIMITED NPV
Equities	240	1,255.20	ECHELON CORP COM NEW COM NEW
Equities	440	2,301.20	ECHELON CORP COM NEW COM NEW
Equities	1,592	31,680.80	ECHO GLOBAL LOGISTICS INC COM
Equities	2,280	138,396.00	ECHOSTAR CORPORATION
Equities	30,300	1,839,210.00	ECHOSTAR CORPORATION
Equities	2,695	163,586.50	ECHOSTAR CORPORATION
Equities	4,474	12,795.64	ECLIPSE RES CORP COM
Equities	8,190	1,087,222.50	ECOLAB INC COM STK USD1
Equities	14,317	1,900,581.75	ECOLAB INC COM STK USD1
Equities	24	303.60	ECOLOGY & ENVIRONMENT INC CL A CL A
Equities	38,900	88,660.97	ECOSYNTHETIX INC COMMON STOCK
Equities	22,460	242,898.05	EDF EUR0.5
Equities	2,448	25,116.48	EDGE THERAPEUTICS INC COM
Equities	202	1,379.66	EDGEWATER TECH INC COM
Equities	1,790	136,075.80	EDGEWELL PERS CARE CO COM
Equities	3,102	235,814.04	EDGEWELL PERS CARE CO COM
Equities	21,314	1,666,541.66	EDISON INTL COM
Equities	10,290	804,575.10	EDISON INTL COM
Equities	17,777	1,389,983.63	EDISON INTL COM
Equities	15,900	1,243,221.00	EDISON INTL COM
Equities	1,000	16,780.00	EDITAS MEDICINE INC COM
Equities	1,169	19,615.82	EDITAS MEDICINE INC COM
Equities	573	-	EDUCATION MGMT CORP NEW WT EXP CL B WARRANT 12-31-2049
Equities	900	34,875.00	EDUCATION RLTY TR INC COM NEW COM NEW
Equities	4,443	172,166.25	EDUCATION RLTY TR INC COM NEW COM NEW
Equities	418	4,430.80	EDUCATIONAL DEV CORP COM
Equities	6,200	733,088.00	EDWARDS LIFESCIENCES CORP COM
Equities	11,646	1,377,023.04	EDWARDS LIFESCIENCES CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	321	6,034.80	EHEALTH INC COM STK
Equities	44,900	2,479,570.13	EISAI CO NPV
Equities	1,900	98,230.00	EL PASO ELEC CO COM NEW
Equities	2,523	130,439.10	EL PASO ELEC CO COM NEW
Equities	600	8,310.00	EL POLLO LOCO HLDGS INC COM
Equities	1,454	20,137.90	EL POLLO LOCO HLDGS INC COM
Equities	214,700	568,697.93	ELDORADO GOLD CORP COM NPV
Equities	1,706	34,120.00	ELDORADO RESORTS INC COM USD0.00001
Equities	8,250	872,190.00	ELECTR ARTS COM
Equities	16,903	1,786,985.16	ELECTR ARTS COM
Equities	11,300	1,194,636.00	ELECTR ARTS COM
Equities	2,500	20,600.00	ELECTRO SCIENTIFIC INDS INC COM
Equities	1,626	13,398.24	ELECTRO SCIENTIFIC INDS INC COM
Equities	1,700	80,546.00	ELECTRONICS FOR IMAGING INC COM
Equities	24,910	1,180,235.80	ELECTRONICS FOR IMAGING INC COM
Equities	2,469	116,981.22	ELECTRONICS FOR IMAGING INC COM
Equities	28,978	2,384,889.40	ELI LILLY & CO COM
Equities	31,080	2,557,884.00	ELI LILLY & CO COM
Equities	53,155	4,374,656.50	ELI LILLY & CO COM
Equities	34,143	2,809,968.90	ELI LILLY & CO COM
Equities	19,300	1,588,390.00	ELI LILLY & CO COM
Equities	800	87,928.00	ELLIE MAE INC COM STK
Equities	1,820	200,036.20	ELLIE MAE INC COM STK
Equities	300	5,838.00	ELLIS PERRY INTL INC COM
Equities	255	4,962.30	ELLIS PERRY INTL INC COM
Equities	407	8,262.10	ELMIRA SAVINGS BANK ELMIRA NY
Equities	170	416.50	EMAGIN CORP COM NEW STK
Equities	1,716	351,703.88	E-MART CO LTD KRW5000
Equities	2,100	58,338.00	EMC INS GROUP INC COM
Equities	144	4,000.32	EMC INS GROUP INC COM
Equities	1,700	111,146.00	EMCOR GROUP INC COM
Equities	3,244	212,092.72	EMCOR GROUP INC COM
Equities	1,600	17,040.00	EMCORE CORP COM STK
Equities	1,825	19,436.25	EMCORE CORP COM STK
Equities	500	10,950.00	EMERALD EXPOSITIONS EVENTS INC COM
Equities	1,227	26,871.30	EMERALD EXPOSITIONS EVENTS INC COM
Equities	1,900	64,429.00	EMERGENT BIOSOLUTIONS INC COM
Equities	2,438	82,672.58	EMERGENT BIOSOLUTIONS INC COM
Equities	19,780	1,179,283.60	EMERSON ELECTRIC CO COM
Equities	35,210	2,099,220.20	EMERSON ELECTRIC CO COM
Equities	6,300	375,606.00	EMERSON ELECTRIC CO COM
Equities	5,300	7,420.00	EMERSON RADIO CORP COM NEW COM NEW
Equities	1,488	4,285.44	EMMIS COMMUNICATIONS CORP COM NEW CL A COM NEW CL A
Equities	968	23,135.20	EMPIRE RESORTS INC COM PAR \$0.01 COM PAR\$0.01
Equities	4,500	93,465.00	EMPIRE ST RLTY TR INC CL A CL A
Equities	6,360	132,097.20	EMPIRE ST RLTY TR INC CL A CL A
Equities	1,600	67,680.00	EMPLOYERS HLDGS INC COM
Equities	2,037	86,165.10	EMPLOYERS HLDGS INC COM
Equities	700	25,186.00	ENANTA PHARMACEUTICALS INC COM
Equities	486	17,486.28	ENANTA PHARMACEUTICALS INC COM
Equities	32,900	1,308,704.09	ENBRIDGE INC COM NPV
Equities	46,232	1,840,495.92	ENBRIDGE INC COM
Equities	8,600	342,366.00	ENBRIDGE INC COM
Equities	49,136	431,694.59	ENCANA CORP COM NPV
Equities	1,100	44,165.00	ENCORE CAP GROUP INC COM
Equities	1,387	55,688.05	ENCORE CAP GROUP INC COM
Equities	1,000	42,700.00	ENCORE WIRE CORP COM
Equities	1,381	58,968.70	ENCORE WIRE CORP COM
Equities	5,056	56,475.52	ENDO INTL LTD COM STK
Equities	10,019	111,912.23	ENDO INTL LTD COM STK
Equities	2,900	14,094.00	ENDOLOGIX INC COM
Equities	5,500	26,730.00	ENDOLOGIX INC COM
Equities	3,564	29,759.40	ENDURANCE INTL GROUP HLDGS INC COM
Equities	290,261	1,553,982.38	ENEL SPA EUR1
Equities	2,800	138,236.00	ENERGEN CORP COM
Equities	5,365	264,870.05	ENERGEN CORP COM
Equities	134,030	437,660.83	ENERGIAS DE PORTUGAL SA EUR1(REGD)
Equities	1,890	90,757.80	ENERGIZER HLDGS INC NEW COM
Equities	3,414	163,940.28	ENERGIZER HLDGS INC NEW COM
Equities	1,807	29,381.82	ENERGIOUS CORP COM USD0.001
Equities	500	4,145.00	ENERGY RECOVERY INC COM
Equities	2,113	17,516.77	ENERGY RECOVERY INC COM
Equities	100	1,857.00	ENERGY XXI GULF COAST INC COM
Equities	1,970	36,582.90	ENERGY XXI GULF COAST INC COM
Equities	1,300	10,075.00	ENERNOC INC COM
Equities	2,425	18,793.75	ENERNOC INC COM
Equities	1,300	94,185.00	ENERSYS COM
Equities	2,269	164,389.05	ENERSYS COM
Equities	113,100	1,157,881.84	ENGIE BRASIL COM NPV
Equities	15,873	239,243.70	ENGIE COMSTK
Equities	1,273	36,153.20	ENGILITY HLDGS INC NEW COM
Equities	871	24,736.40	ENGILITY HLDGS INC NEW COM
Equities	1,800	2,340.00	ENGLOBAL CORP COM
Equities	67,100	1,007,146.69	ENI SPA EUR1
Equities	2,200	42,020.00	ENNIS INC COM
Equities	1,499	28,630.90	ENNIS INC COM
Equities	997	14,805.45	ENOVA INTL INC COM
Equities	1,604	23,819.40	ENOVA INTL INC COM
Equities	800	57,096.00	ENPRO INDS INC COM
Equities	18,260	1,303,216.20	ENPRO INDS INC COM
Equities	991	70,727.67	ENPRO INDS INC COM
Equities	15,246	78,669.36	ENSCO PLC SHS CLASS A COM
Equities	2,927	63,720.79	ENSIGN GROUP INC COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,000	198,650.00	ENSTAR GROUP LIMITED COM
Equities	537	106,675.05	ENSTAR GROUP LIMITED COM
Equities	5,900	129,505.00	ENTEGRIS INC COM
Equities	8,285	181,855.75	ENTEGRIS INC COM
Equities	1,600	16,560.00	ENTERCOMMUNICATIONS CORP CL A
Equities	2,179	22,552.65	ENTERCOMMUNICATIONS CORP CL A
Equities	4,758	365,271.66	ENTERGY CORP NEW COM
Equities	9,906	760,483.62	ENTERGY CORP NEW COM
Equities	812	28,858.48	ENTERPRISE BANCORP INC MASS CDT-COM CDT-COM
Equities	1,489	60,751.20	ENTERPRISE FINL SVCS CORP COM STK
Equities	89,236	1,107,906.38	ENTRA ASA NOKI
Equities	4,200	27,720.00	ENTRAVISION COMMUNICATIONS CORP CL A CL A
Equities	5,000	33,000.00	ENTRAVISION COMMUNICATIONS CORP CL A CL A
Equities	1,500	59,400.00	ENVESTNET INC COM STK
Equities	2,569	101,732.40	ENVESTNET INC COM STK
Equities	400	-	ENVISION DEV CORP COM ISIN# US29410N1028
Equities	3,334	208,941.78	ENVISION HEALTHCARE CORP COM
Equities	6,448	404,096.16	ENVISION HEALTHCARE CORP COM
Equities	10,900	683,103.00	ENVISION HEALTHCARE CORP COM
Equities	2,800	30,912.00	ENZO BIOCHEM INC COM
Equities	3,131	34,566.24	ENZO BIOCHEM INC COM
Equities	59,300	5,367,836.00	EOG RESOURCES INC COM
Equities	17,550	1,588,626.00	EOG RESOURCES INC COM
Equities	31,559	2,856,720.68	EOG RESOURCES INC COM
Equities	15,200	1,375,904.00	EOG RESOURCES INC COM
Equities	4,721	17,278.86	EP ENERGY CORP CL A CL A
Equities	1,600	134,544.00	EPAM SYS INC COM STK
Equities	26,420	2,221,657.80	EPAM SYS INC COM STK
Equities	2,416	203,161.44	EPAM SYS INC COM STK
Equities	3,100	46,810.00	EPIZYME INC COM
Equities	1,563	23,601.30	EPIZYME INC COM
Equities	100	7,410.00	EPLUS INC COM
Equities	590	43,719.00	EPLUS INC COM
Equities	2,400	172,488.00	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	3,483	250,323.21	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	4,900	287,091.00	EQT CORP COM
Equities	9,433	552,679.47	EQT CORP COM
Equities	36,529	2,140,234.11	EQT CORP COM
Equities	3,400	293,556.00	EQTY LIFESTYLE PPTYS INC REIT
Equities	4,524	390,602.16	EQTY LIFESTYLE PPTYS INC REIT
Equities	12,180	801,809.40	EQTY RESDNTL EFF 5/15/02
Equities	20,103	1,323,380.49	EQTY RESDNTL EFF 5/15/02
Equities	20,300	1,336,349.00	EQTY RESDNTL EFF 5/15/02
Equities	7,894	1,084,793.48	EQUIFAX INC COM
Equities	3,531	485,230.02	EQUIFAX INC COM
Equities	6,535	898,039.70	EQUIFAX INC COM
Equities	3,534	485,642.28	EQUIFAX INC COM
Equities	2,783	1,194,352.28	EQUINIX INC COM PAR \$0.001
Equities	4,261	1,828,650.76	EQUINIX INC COM PAR \$0.001
Equities	2,400	1,029,984.00	EQUINIX INC COM PAR \$0.001
Equities	4,100	129,560.00	EQUITY COMWLTH COM SH BEN INT COM SH BENINT
Equities	6,654	210,266.40	EQUITY COMWLTH COM SH BEN INT COM SH BENINT
Equities	50,000	-	EQUITY COMWLTH
Equities	500,000	42,380.50	EQX C OP MSCSUS33 09-21-2017 OCD002380
Equities	1,980	18,730.80	ERA GROUP INC COM USD0.01
Equities	571	5,401.66	ERA GROUP INC COM USD0.01
Equities	131,345	938,228.63	ERICSSON SER'B'NPV
Equities	978,455	6,989,337.16	ERICSSON SER'B'NPV
Equities	2,300	287,661.00	ERIE INDY CO CL A
Equities	1,175	146,957.25	ERIE INDY CO CL A
Equities	7,400	-	ESC ADOLOR CORP COM
Equities	4,703	-	ESC GERBER SCIENTIFIC INC
Equities	2,100	-	ESC MOSSIMO, INC.
Equities	2,400	31,440.00	ESCALADE INC COM
Equities	1,500	89,475.00	ESCO TECHNOLOGIES INC
Equities	1,466	87,446.90	ESCO TECHNOLOGIES INC
Equities	1,900	-	ESCROW AMBASSADORS GROUP INC ESCROW
Equities	2,500	-	ESCROW AMBASSADORS GROUP INC ESCROW
Equities	1,400	-	ESCROW FOR IGO CORP
Equities	2,000	-	ESCROW PENSON WORLDWIDE INC 709ESC107 ESCROW
Equities	1,600	-	ESCROW PETROCORP INC
Equities	1,460	12,161.80	ESCROW WINTHROP REALTYTRUST NEW ESCROW
Equities	700	32,396.00	ESPERION THERAPEUTICS INC NEW COM
Equities	817	37,810.76	ESPERION THERAPEUTICS INC NEW COM
Equities	400	8,968.00	ESPEY MFG & ELECTRS CORP COM
Equities	1,800	26,694.00	ESSENDANT INC
Equities	2,395	35,517.85	ESSENDANT INC
Equities	3,883	144,214.62	ESSENT GROUP LTD COM STK
Equities	2,434	626,195.18	ESSEX PPTY TR REIT
Equities	3,615	930,031.05	ESSEX PPTY TR REIT
Equities	24,138	3,066,908.31	ESSILOR INTL EURO.18
Equities	2,757	350,296.89	ESSILOR INTL EURO.18
Equities	78,090	2,134,049.24	ESSITY AB SER'B'NPV
Equities	24,708	675,222.03	ESSITY AB SER'B'NPV
Equities	12,542	1,203,781.16	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	6,460	620,030.80	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	12,410	1,191,111.80	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	62,038	5,954,407.24	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	1,000	94,800.00	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	24,125	2,287,050.00	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	1,739	164,857.20	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	700	22,610.00	ETHAN ALLEN INTERIORS INC COM
Equities	1,475	47,642.50	ETHAN ALLEN INTERIORS INC COM

Investment Listing
June 30, 2017

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,300	34,500.00	ETSY INC COM
Equities	5,914	88,710.00	ETSY INC COM
Equities	3,000	1,687,386.66	EUROFINS SCIENTIFI EUR0.10
Equities	1,700	148,529.00	EURONET WORLDWIDE INC COM
Equities	2,799	244,548.63	EURONET WORLDWIDE INC COM
Equities	400	9,744.00	EVERBRIDGE INC. COM
Equities	1,150	28,014.00	EVERBRIDGE INC. COM
Equities	1,000	70,500.00	EVERCORE PARTNERS INC CL A CL A
Equities	2,371	167,155.50	EVERCORE PARTNERS INC CL A CL A
Equities	845	215,128.55	EVEREST RE GROUP COM
Equities	2,249	572,572.91	EVEREST RE GROUP COM
Equities	2,300	16,744.00	EVERI HLDGS INC COM
Equities	198,823	1,447,431.44	EVERI HLDGS INC COM
Equities	4,436	32,294.08	EVERI HLDGS INC COM
Equities	8,640	524,534.40	EVERSOURCE ENERGY COM
Equities	17,303	1,050,465.13	EVERSOURCE ENERGY COM
Equities	15,900	965,289.00	EVERSOURCE ENERGY COM
Equities	4,290	74,217.00	EVERTEC INC COM
Equities	584	584.00	EVINE LIVE INC CL A CL A
Equities	1,500	38,025.00	EVOLENT HEALTH INC CL A CL A
Equities	76,290	1,933,951.50	EVOLENT HEALTH INC CL A CL A
Equities	1,795	45,503.25	EVOLENT HEALTH INC CL A CL A
Equities	1,550	7,982.50	EVOLVING SYSTEMS INC COM NEW
Equities	8,690	277,369.95	EVONIK INDUSTRIES NPV
Equities	33,330	1,063,836.64	EVONIK INDUSTRIES NPV
Equities	17,029	543,536.58	EVONIK INDUSTRIES NPV
Equities	3,600	127,332.00	EXACT SCIENCES CORP COM
Equities	5,868	207,551.16	EXACT SCIENCES CORP COM
Equities	320	9,536.00	EXACTECH INC COM
Equities	747	1,979.55	EXCO RES INC COM NEW COM NEW
Equities	1,187	3,145.55	EXCO RES INC COM NEW COM NEW
Equities	7,700	189,651.00	EXELIXIS INC COM STK
Equities	64,627	1,591,763.01	EXELIXIS INC COM STK
Equities	12,528	308,564.64	EXELIXIS INC COM STK
Equities	28,551	1,029,834.57	EXELON CORP COM
Equities	50,805	1,832,536.35	EXELON CORP COM
Equities	21,700	782,719.00	EXELON CORP COM
Equities	1,000	55,580.00	EXLSERVICE COM INC COM STK
Equities	1,991	110,659.78	EXLSERVICE COM INC COM STK
Equities	610	6,984.50	EXONE CO COM
Equities	20,000	1,081,013.26	EXOR NV EUR0.01
Equities	11,043	1,644,854.85	EXPEDIA INC DEL COM NEW
Equities	3,900	580,905.00	EXPEDIA INC DEL COM NEW
Equities	6,638	988,730.10	EXPEDIA INC DEL COM NEW
Equities	4,900	276,752.00	EXPEDITORS INTL WASH INC COM
Equities	9,770	551,809.60	EXPEDITORS INTL WASH INC COM
Equities	400	23,320.00	EXPONENT INC COM STK
Equities	1,655	96,486.50	EXPONENT INC COM STK
Equities	1,600	10,800.00	EXPRESS INC COM
Equities	4,567	30,827.25	EXPRESS INC COM
Equities	17,867	1,140,629.28	EXPRESS SCRIPTS HLDG CO COM
Equities	32,544	2,077,608.96	EXPRESS SCRIPTS HLDG CO COM
Equities	23,744	1,515,816.96	EXPRESS SCRIPTS HLDG CO COM
Equities	3,500	67,760.00	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM
Equities	11,005	213,056.80	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM
Equities	1,595	42,586.50	EXTERRAN CORP COM
Equities	1,747	46,644.90	EXTERRAN CORP COM
Equities	4,850	378,300.00	EXTRA SPACE STORAGE INC COM
Equities	6,905	538,590.00	EXTRA SPACE STORAGE INC COM
Equities	32,310	434,569.50	EXTRACTION OIL & GAS INC EXTRACTION OIL & GAS LLC
Equities	2,500	33,625.00	EXTRACTION OIL & GAS INC EXTRACTION OIL & GAS LLC
Equities	1,974	26,550.30	EXTRACTION OIL & GAS INC EXTRACTION OIL & GAS LLC
Equities	1,100	10,142.00	EXTREME NETWORKS INC COM
Equities	74,765	689,333.30	EXTREME NETWORKS INC COM
Equities	5,843	53,872.46	EXTREME NETWORKS INC COM
Equities	78,117	6,306,385.41	EXXON MOBIL CORP COM
Equities	87,154	7,035,942.42	EXXON MOBIL CORP COM
Equities	61,120	4,934,217.60	EXXON MOBIL CORP COM
Equities	232,895	18,801,613.35	EXXON MOBIL CORP COM
Equities	3,100	23,870.00	EZCORP INC CL A NON VTG CL A NON VTG
Equities	2,498	19,234.60	EZCORP INC CL A NON VTG CL A NON VTG
Equities	7,444	105,407.04	F N B CORP PA COM
Equities	151,490	2,145,098.40	F N B CORP PA COM
Equities	17,313	245,152.08	F N B CORP PA COM
Equities	1,920	243,955.20	F5 NETWORKS INC COM STK
Equities	3,548	450,808.88	F5 NETWORKS INC COM STK
Equities	2,045	87,239.70	FABRINET COM USD0.01
Equities	42,543	6,423,142.14	FACEBOOK INC CL A CL A
Equities	74,600	11,263,108.00	FACEBOOK INC CL A CL A
Equities	129,691	19,580,747.18	FACEBOOK INC CL A CL A
Equities	56,057	8,463,485.86	FACEBOOK INC CL A CL A
Equities	59,800	9,028,604.00	FACEBOOK INC CL A CL A
Equities	1,090	181,136.20	FACTSET RESH SYS INC COM STK
Equities	2,156	358,284.08	FACTSET RESH SYS INC COM STK
Equities	1,000	139,410.00	FAIR ISAAC CORPORATION COM
Equities	1,661	231,560.01	FAIR ISAAC CORPORATION COM
Equities	5,500	21,450.00	FAIRMOUNT SANTROL HLDGS INC COMMON STOCK
Equities	8,460	32,994.00	FAIRMOUNT SANTROL HLDGS INC COMMON STOCK
Equities	2,900	752.55	FALCONSTOR SOFTWARE INC COM
Equities	4,000	1,038.00	FALCONSTOR SOFTWARE INC COM
Equities	78	284.70	FAMOUS DAVES AMER INC COM
Equities	5,909	1,138,834.06	FANUC CORP NPV
Equities	7,500	1,445,465.47	FANUC CORP NPV

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	406	15,651.30	FARMERS CAP BK CORP COM
Equities	2,060	29,870.00	FARMERS NATL BANC CORP COM
Equities	2,907	25,988.58	FARMLAND PARTNERS INC COM
Equities	700	26,460.00	FARO TECHNOLOGIES INC COM
Equities	901	34,057.80	FARO TECHNOLOGIES INC COM
Equities	20,300	6,760,644.36	FAST RETAILING CO LTD NPV
Equities	8,840	384,805.20	FASTENAL CO COM
Equities	15,919	692,954.07	FASTENAL CO COM
Equities	5,240	126,735.87	FASTIGHETS AB BALD SER'B'NPV
Equities	22,000	1,115,845.66	FAURECIA EUR7
Equities	800	49,200.00	FBL FINL GROUP INC CL A CL A
Equities	784	48,216.00	FBL FINL GROUP INC CL A CL A
Equities	2,482	118,515.50	FCB FINL HLDGS INC CL A CL A
Equities	56,400	125,772.00	FED HOME LN MTG CORP COM STK
Equities	356	23,033.20	FEDERAL AGRIC MTG CORP CL C
Equities	14,350	6,457.50	FEDERAL MOGUL CORP COM
Equities	2,980	376,642.20	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	3,936	497,471.04	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	2,700	46,872.00	FEDERAL SIGNAL CORP COM
Equities	3,778	65,586.08	FEDERAL SIGNAL CORP COM
Equities	427	6,832.00	FEDERATED NATL HLDG CO COM
Equities	8,165	1,774,499.45	FEDEX CORP COM
Equities	7,654	1,663,443.82	FEDEX CORP COM
Equities	13,555	2,945,908.15	FEDEX CORP COM
Equities	9,700	2,108,101.00	FEDEX CORP COM
Equities	3,200	90,400.00	FEDT INVESTORS INC CL B
Equities	4,826	136,334.50	FEDT INVESTORS INC CL B
Equities	3,100	22,351.00	FELCOR LODGING TR INC COM
Equities	8,299	59,835.79	FELCOR LODGING TR INC COM
Equities	292,100	1,086,099.14	FENNER ORD GBP0.25
Equities	22,108	1,353,440.96	FERGUSON PLC ORD GBP0.108030303
Equities	7,920	678,841.66	FERRARI NV COM EUR0.01
Equities	40,120	3,438,778.70	FERRARI NV COM EUR0.01
Equities	8,880	761,125.49	FERRARI NV COM EUR0.01
Equities	1,224,700	3,299,369.00	FERREXPO PLC ORD GBP0.10
Equities	2,200	40,238.00	FERRO CORP COM
Equities	5,288	96,717.52	FERRO CORP COM
Equities	52,965	1,174,053.38	FERROVIAL SA EUR0.2
Equities	63,428	667,724.08	FIAT CHRYSLER AUTOMOBILES NV
Equities	1,400	4.20	FIBERMARK INC COM
Equities	2,100	67,830.00	FIBROGEN INC COM
Equities	23,360	754,528.00	FIBROGEN INC COM
Equities	3,746	120,995.80	FIBROGEN INC COM
Equities	4,811	76,013.80	FID NATL FINL INC NEW FORMERLY FID FNFV GROUP COM COM STK
Equities	1,263	28,872.18	FID SOUTHN CORP NEW COM STK
Equities	611	18,971.55	FIDELITY & GTY LIFE COM
Equities	9,096	407,773.68	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	14,902	668,056.66	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	9,900	443,817.00	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	9,964	850,925.60	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	69,573	5,941,534.20	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	18,292	1,562,136.80	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	17,100	1,460,340.00	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	100	2,065.00	FIESTA RESTAURANT GROUP INC COM
Equities	1,147	23,685.55	FIESTA RESTAURANT GROUP INC COM
Equities	5,581	27,123.66	FIFTH ST FIN CORP COM STK
Equities	1,500	54,900.00	FINANCIAL ENGINES INC COM
Equities	52,025	1,904,115.00	FINANCIAL ENGINES INC COM
Equities	3,367	123,232.20	FINANCIAL ENGINES INC COM
Equities	1,100	32,780.00	FINANCIAL INSTNS INC COM
Equities	57,601	452,651.08	FINECOBANK SPA EUR0.33
Equities	2,708	70,353.84	FINISAR CORPORATION COMMON STOCK
Equities	5,678	147,514.44	FINISAR CORPORATION COMMON STOCK
Equities	1,473	20,872.41	FINISH LINE INC CL A
Equities	2,537	35,949.29	FINISH LINE INC CL A
Equities	12,750	102.00	FINOVA GROUP INC COM
Equities	5,300	80,613.00	FIREEYE INC COM
Equities	9,577	145,666.17	FIREEYE INC COM
Equities	389	443.46	FIRST ACCEP CORP COM STK
Equities	3,812	170,358.28	FIRST AMERN FINL CORP COM STK
Equities	93,752	4,189,776.88	FIRST AMERN FINL CORP COM STK
Equities	6,073	271,402.37	FIRST AMERN FINL CORP COM STK
Equities	1,120	30,307.20	FIRST BANCORP INC ME COM
Equities	1,500	46,890.00	FIRST BANCORP N C COM
Equities	1,758	54,955.08	FIRST BANCORP N C COM
Equities	9,556	55,329.24	FIRST BANCORP P R COM NEW COM NEW
Equities	533	15,627.56	FIRST BUSEY CORP COM NEW COM NEW
Equities	1,835	53,802.20	FIRST BUSEY CORP COM NEW COM NEW
Equities	1,300	33,345.00	FIRST CONN BANCORP INC MD COM
Equities	9,600	174,720.00	FIRST DATA CORP NEW COM CL A COM CL A
Equities	11,123	202,438.60	FIRST DATA CORP NEW COM CL A COM CL A
Equities	801	42,196.68	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01
Equities	4,500	124,650.00	FIRST FINL BANCORP OHIO COM
Equities	3,213	89,000.10	FIRST FINL BANCORP OHIO COM
Equities	3,100	137,020.00	FIRST FINL BANKSHARES INC COM
Equities	3,535	156,247.00	FIRST FINL BANKSHARES INC COM
Equities	1,500	70,950.00	FIRST FINL CORP IND COM
Equities	447	21,143.10	FIRST FINL CORP IND COM
Equities	2,500	76,550.00	FIRST HAWAIIAN INC COM
Equities	2,981	91,278.22	FIRST HAWAIIAN INC COM
Equities	871	32,401.20	FIRST INTERSTATE BANCYSYS/MT
Equities	1,114	41,440.80	FIRST INTERSTATE BANCYSYS/MT
Equities	1,679	48,019.40	FIRST LONG IS CORP COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,200	88,308.00	FIRST MERCHANTS CORP COM
Equities	2,216	88,950.24	FIRST MERCHANTS CORP COM
Equities	136	4,656.64	FIRST MID ILL BANCSHARES INC COM
Equities	2,600	60,606.00	FIRST MIDWEST BANCORP INC DEL COM
Equities	4,307	100,396.17	FIRST MIDWEST BANCORP INC DEL COM
Equities	67,300	6,736,730.00	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	4,440	444,444.00	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	8,452	846,045.20	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	15,227	1,524,222.70	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	2,590	103,289.20	FIRST SOLAR INC COM
Equities	4,586	182,889.68	FIRST SOLAR INC COM
Equities	217	3,589.18	FIRST SOUTH BANCORP INC VA COM
Equities	450	6,727.50	FIRST UTD CORP COM
Equities	2,031	118,407.30	FIRSTCASH INC COM
Equities	2,580	150,414.00	FIRSTCASH INC COM
Equities	13,754	401,066.64	FIRSTENERGY CORP COM
Equities	24,370	710,629.20	FIRSTENERGY CORP COM
Equities	71,000	255,497.04	FIRSTSTRAND LTD ZAR0.01
Equities	5,200	636,168.00	FISERV INC COM
Equities	23,252	2,844,649.68	FISERV INC COM
Equities	11,403	1,395,043.02	FISERV INC COM
Equities	200	24,468.00	FISERV INC COM
Equities	3,000	15,930.00	FITBIT INC CL A CL A
Equities	7,987	42,410.97	FITBIT INC CL A CL A
Equities	1,600	78,992.00	FIVE BELOW INC COM USD0.01
Equities	3,038	149,986.06	FIVE BELOW INC COM USD0.01
Equities	800	24,088.00	FIVE PRIME THERAPEUTICS INC COM
Equities	1,852	55,763.72	FIVE PRIME THERAPEUTICS INC COM
Equities	1,147	1,720.50	FIVE STAR SENIOR LIVING INC COM USD0.01
Equities	4,466	-	FIVE STAR SENIOR LIVING INC FOR 33832D106
Equities	1,200	25,824.00	FIVE9 INC COM
Equities	87,180	1,876,113.60	FIVE9 INC COM
Equities	1,697	36,519.44	FIVE9 INC COM
Equities	2,300	1,932.00	FL TECH INC COM
Equities	1,041	32,083.62	FLAGSTAR BANCORP INC COM PARS.001
Equities	986	30,388.52	FLAGSTAR BANCORP INC COM PARS.001
Equities	11,442	1,650,050.82	FLEETCOR TECHNOLOGIES INC COM
Equities	2,750	396,577.50	FLEETCOR TECHNOLOGIES INC COM
Equities	5,076	732,009.96	FLEETCOR TECHNOLOGIES INC COM
Equities	1,400	201,894.00	FLEETCOR TECHNOLOGIES INC COM
Equities	700	14,154.00	FLEXION THERAPEUTICS INC COM
Equities	1,570	31,745.40	FLEXION THERAPEUTICS INC COM
Equities	199	10,767.89	FLEXSTEEL INDS INC COM
Equities	4,400	152,504.00	FLIR SYS INC COM
Equities	7,377	255,686.82	FLIR SYS INC COM
Equities	683	26,814.58	FLOOR & DECOR HLDGS INC CL A CL A
Equities	1,800	16,092.00	FLOTEK INDS INC DEL COM
Equities	3,082	27,553.08	FLOTEK INDS INC DEL COM
Equities	7,775	134,585.25	FLOWERS FOODS INC COM
Equities	9,765	169,032.15	FLOWERS FOODS INC COM
Equities	3,600	167,148.00	FLOWERVE CORP COM
Equities	7,142	331,603.06	FLOWERVE CORP COM
Equities	11,600	538,588.00	FLOWERVE CORP COM
Equities	2,110	8,524.40	FLUIDIGM CORP DEL COM STK
Equities	3,798	173,872.44	FLUOR CORP NEW COM
Equities	7,501	343,395.78	FLUOR CORP NEW COM
Equities	2,019	56,915.61	FLUSHING FINL CORP COM
Equities	3,680	268,824.00	FMC CORP COM (NEW)
Equities	7,327	535,237.35	FMC CORP COM (NEW)
Equities	800	24,200.00	FMR BROS CO DEL
Equities	494	14,943.50	FMR BROS CO DEL
Equities	20,800	1,681,754.62	FNAC DARTY SA EUR1
Equities	63,500	147,955.00	FNMA COM STK
Equities	87,467	863,857.29	FOMENTO ECON MEXIC UNITS (REP 1'B& 4'D'SHS)
Equities	156	4,329.00	FONAR CORP COM NEW STK
Equities	83,220	365,602.09	FONTERRA SHAREHOLDERS' FUND UNITS
Equities	3,900	192,192.00	FOOT LOCKER INC COM
Equities	7,229	356,245.12	FOOT LOCKER INC COM
Equities	128,400	1,436,796.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	215,468	2,411,086.92	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	14,593	352,712.81	FOREST CITY RLTY TR INC COM CL A COM CL A
Equities	9,300	224,781.00	FOREST CITY RLTY TR INC COM CL A COM CL A
Equities	11,730	283,514.10	FOREST CITY RLTY TR INC COM CL A COM CL A
Equities	2,250	-	FOREST LABORATORIES INC CVR
Equities	940	-	FOREST LABORATORIES INC CVR
Equities	2,066	35,431.90	FORESTAR GROUP INC
Equities	1,588	27,234.20	FORESTAR GROUP INC
Equities	3,200	39,680.00	FORMFACTOR INC COM STK
Equities	4,800	59,520.00	FORMFACTOR INC COM STK
Equities	47,000	162,228.80	FORMOSA PETROCHEMI TWD10
Equities	689,000	2,378,205.13	FORMOSA PETROCHEMI TWD10
Equities	854,720	2,604,620.12	FORMOSA PLASTIC TWD10
Equities	1,200	46,980.00	FORRESTER RESH INC COM
Equities	829	32,455.35	FORRESTER RESH INC COM
Equities	1,475	12,139.25	FORTERRA INC COM
Equities	1,204,800	4,824,020.32	FORTESCUE METALS GRP LTD NPV
Equities	124,950	500,299.92	FORTESCUE METALS GRP LTD NPV
Equities	256,000	1,025,024.24	FORTESCUE METALS GRP LTD NPV
Equities	464,560	1,860,098.67	FORTESCUE METALS GRP LTD NPV
Equities	5,100	190,944.00	FORTINET INC COM
Equities	8,199	306,970.56	FORTINET INC COM
Equities	16,100	1,019,935.00	FORTIVE CORP COM MON STOCK
Equities	8,590	544,176.50	FORTIVE CORP COM MON STOCK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	16,370	1,037,039.50	FORTIVE CORP COM MON STOCK
Equities	29,025	1,838,733.75	FORTIVE CORP COM MON STOCK
Equities	4,690	305,975.60	FORTUNE BRANDS HOME & SEC INC COM
Equities	68,579	4,474,093.96	FORTUNE BRANDS HOME & SEC INC COM
Equities	8,300	541,492.00	FORTUNE BRANDS HOME & SEC INC COM
Equities	9,300	606,732.00	FORTUNE BRANDS HOME & SEC INC COM
Equities	1,000	15,600.00	FORUM ENERGY TECH COM USD0.01
Equities	103,340	1,612,104.00	FORUM ENERGY TECH COM USD0.01
Equities	4,234	66,050.40	FORUM ENERGY TECH COM USD0.01
Equities	1,400	74,592.00	FORWARD AIR CORP COM
Equities	1,588	84,608.64	FORWARD AIR CORP COM
Equities	1,400	14,490.00	FOSSIL GROUP INC COM
Equities	2,748	28,441.80	FOSSIL GROUP INC COM
Equities	1,300	27,885.00	FOSTER L B CO CL A
Equities	600	23,850.00	FOUNDATION MEDICINE INC COM
Equities	800	31,800.00	FOUNDATION MEDICINE INC COM
Equities	1,228	30,835.08	FOUR CORNERS PPTY TR INC COM
Equities	3,543	88,964.73	FOUR CORNERS PPTY TR INC COM
Equities	100	3,560.00	FOX FACTORY HLDG CORP COM
Equities	1,475	52,510.00	FOX FACTORY HLDG CORP COM
Equities	1,583	17,318.02	FRANCESCAS HLDGS CORP COM M STOCK
Equities	1,006	19,415.80	FRANKLIN COVEY CO COM
Equities	2,300	95,220.00	FRANKLIN ELEC INC COM
Equities	2,410	99,774.00	FRANKLIN ELEC INC COM
Equities	737	30,401.25	FRANKLIN FINL NETWORK INC COM
Equities	3,200	35,456.00	FRANKLIN STR PPTY S CORP COM
Equities	7,013	77,704.04	FRANKLIN STR PPTY S CORP COM
Equities	3,353	27,796.37	FRANKS INTERNATIONAL NVRYSH0 EUR0.01
Equities	2,700	24,921.00	FREDS INC CL A
Equities	1,708	15,764.84	FREDS INC CL A
Equities	42,275	507,722.75	FREEPORT-MCMORAN INC
Equities	72,900	875,529.00	FREEPORT-MCMORAN INC
Equities	1,000	17,390.00	FREIGHTCAR AMER INC COM
Equities	227	3,947.53	FREIGHTCAR AMER INC COM
Equities	1,700	16,218.00	FREQUENCY ELECTRS INC COM
Equities	17,258	1,656,769.57	FRESENIUS MEDICAL CARE NPV
Equities	2,179	209,184.20	FRESENIUS MEDICAL CARE NPV
Equities	20,527	1,757,309.92	FRESENIUS SE&KGAA NPV
Equities	34,100	2,919,290.12	FRESENIUS SE&KGAA NPV
Equities	9,208	788,293.94	FRESENIUS SE&KGAA NPV
Equities	1,100	56,001.00	FRESH DEL MONTE PRODUCE INC COM STK
Equities	2,035	103,601.85	FRESH DEL MONTE PRODUCE INC COM STK
Equities	1,786	29,647.60	FRESHPET INC COM
Equities	245	1,391.60	FRIEDMAN IND INC COM
Equities	13,870	621,237.30	FRKLN RES INC COM
Equities	18,776	840,977.04	FRKLN RES INC COM
Equities	133,175	5,964,908.25	FRKLN RES INC COM
Equities	2,583	67,008.19	FRONTERA ENERGY CORP COMN STOCK
Equities	1,173	54,133.95	FRP HLDGS INC COM
Equities	908	18,160.00	FTD COS INC COM
Equities	1,100	38,456.00	FTI CONSULTING INC COM
Equities	2,406	84,113.76	FTI CONSULTING INC COM
Equities	541	670.84	FUELCELL ENERGY INC COM NEW COM NEW
Equities	1,452	1,800.48	FUELCELL ENERGY INC COM NEW COM NEW
Equities	7,300	262,477.75	FUJIFILM HOLDINGS CORP NPV
Equities	41,100	1,477,785.69	FUJIFILM HOLDINGS CORP NPV
Equities	16,300	586,080.46	FUJIFILM HOLDINGS CORP NPV
Equities	130,000	957,760.77	FUJITSU Y50
Equities	150,000	1,105,108.58	FUJITSU Y50
Equities	176,000	1,296,660.73	FUJITSU Y50
Equities	1,400	3,416.00	FULL HOUSE RESORTS INC COM
Equities	1,700	86,887.00	FULLER H B CO COM
Equities	2,979	152,256.69	FULLER H B CO COM
Equities	9,900	188,100.00	FULTON FINL CORP PA COM
Equities	10,604	201,476.00	FULTON FINL CORP PA COM
Equities	1,097	132,786,365.00	FUT SEP 17 EMINI S&P 500
Equities	147	17,793,615.00	FUT SEP 17 EMINI S&P 500
Equities	-1,097	(132,786,365.00)	FUT SEP 17 EMINI S&P 500
Equities	246	17,395,890.00	FUT SEP 17 ICEUS SM RUS2
Equities	34	2,404,310.00	FUT SEP 17 ICEUS SM RUS2
Equities	-246	(17,395,890.00)	FUT SEP 17 ICEUS SM RUS2
Equities	-316	(29,855,680.00)	FUT SEP 17 ICUS MSCI EAF
Equities	316	29,855,680.00	FUT SEP 17 ICUS MSCI EAF
Equities	-202	(10,183,830.00)	FUT SEP 17 ICUS MSCI EMG
Equities	202	10,183,830.00	FUT SEP 17 ICUS MSCI EMG
Equities	63	11,000,430.00	FUT SEP 17 IMM EMINI MDCP
Equities	4	698,440.00	FUT SEP 17 IMM EMINI MDCP
Equities	-63	(11,000,430.00)	FUT SEP 17 IMM EMINI MDCP
Equities	-21	(2,875,675.68)	FUT SEP 17 ME S&P CAN 60
Equities	21	2,875,675.68	FUT SEP 17 ME S&P CAN 60
Equities	1,691	25,517.19	FUTUREFUEL CORP COM STK
Equities	326	345.56	FWD INDS INC N Y COM NEW
Equities	2,200	24,640.00	GAIA INC NEW CL A CL A
Equities	1,800	20,160.00	GAIA INC NEW CL A CL A
Equities	185,000	1,123,301.88	GALAXY ENTERTAINME NPV
Equities	289,000	1,754,779.70	GALAXY ENTERTAINME NPV
Equities	634	368.35	GALAXY ENTERTAINME NPV
Equities	14,100	662,559.39	GALAXY ENTERTAINME NPV
Equities	4,800	274,800.00	GALLAGHER ARTHUR J & CO COM
Equities	9,880	565,630.00	GALLAGHER ARTHUR J & CO COM
Equities	79,184	1,197,102.91	GALP ENERGIA SGPS EUR1
Equities	700	20,720.00	GAMCO INVS INC COM
Equities	160	4,736.00	GAMCO INVS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,880	62,236.80	GAMESTOP CORP NEW CL A
Equities	5,187	112,091.07	GAMESTOP CORP NEW CL A
Equities	6,262	235,889.54	GAMING & LEISURE PPTYS INC COM
Equities	10,841	408,380.47	GAMING & LEISURE PPTYS INC COM
Equities	500	5,995.00	GAMING PARTNERS INTL CORP COM
Equities	4,400	38,368.00	GANNETT CO INC COM
Equities	6,896	60,133.12	GANNETT CO INC COM
Equities	8,350	183,616.50	GAP INC COM
Equities	11,920	262,120.80	GAP INC COM
Equities	107,575	2,365,574.25	GAP INC COM
Equities	3,300	71,313.00	GARDNER DENVER HLDGS INC COM
Equities	2,355	50,891.55	GARDNER DENVER HLDGS INC COM
Equities	6,301	321,540.03	GARMIN LTD COMMON STOCK
Equities	51,798	2,643,251.94	GARMIN LTD COMMON STOCK
Equities	-2,528	312,233.28	GARTNER INC COM
Equities	4,953	611,745.03	GARTNER INC COM
Equities	9,100	212,665.81	GAS NATURAL SDG EUR1
Equities	9,346	8,654.40	GASTAR EXPL INC NEW COM
Equities	1,000	64,270.00	GATX CORP COM
Equities	32,517	2,089,867.59	GATX CORP COM
Equities	1,947	125,133.69	GATX CORP COM
Equities	2,600	79,300.00	GCP APPLIED TECHNOLOGIES INC COM
Equities	3,752	114,436.00	GCP APPLIED TECHNOLOGIES INC COM
Equities	105,409	393,302.06	GDR AMBUJA CEM LTD GLOBAL DEPOSITARY RCPT REG S
Equities	52,294	405,278.50	GDR HON HAI PRECISION IND LTD GLOBAL DEPSTARY RCPT REG S
Equities	8,000	338,688.80	GDR STATE BK INDIA GLOBAL DEPOSITARY RCPT REG S
Equities	47	242.99	GEE GROUP INC GEE GROUP INC
Equities	2,920,000	6,298,996.34	GEELY AUTOMOBILE H HKD0.02
Equities	43,850	1,531,680.50	GEN MTRS CO COM
Equities	75,252	2,628,552.36	GEN MTRS CO COM
Equities	261	2,471.67	GENCO SERIES A PFD STOCK
Equities	5,569	31,687.61	GENER8 MARITIME INC CMN STK
Equities	3,287	118,759.31	GENERAC HLDGS INC COM STK
Equities	2,500	40,875.00	GENERAL CABLE CORP DEL NEW COM
Equities	2,943	48,118.05	GENERAL CABLE CORP DEL NEW COM
Equities	1,500	54,960.00	GENERAL COMMUNICATION INC CL A CL A
Equities	1,608	58,917.12	GENERAL COMMUNICATION INC CL A CL A
Equities	8,856	1,754,373.60	GENERAL DYNAMICS CORP COM
Equities	7,946	1,574,102.60	GENERAL DYNAMICS CORP COM
Equities	14,000	2,773,400.00	GENERAL DYNAMICS CORP COM
Equities	15,575	3,085,407.50	GENERAL DYNAMICS CORP COM
Equities	97,280	2,627,532.80	GENERAL ELECTRIC CO
Equities	290,850	7,855,858.50	GENERAL ELECTRIC CO
Equities	478,171	12,915,398.71	GENERAL ELECTRIC CO
Equities	49,716	1,342,829.16	GENERAL ELECTRIC CO
Equities	158,000	1,168,639.05	GENERAL INTERFACE TWD10
Equities	17,220	953,988.00	GENERAL MILLS INC COM
Equities	31,655	1,753,687.00	GENERAL MILLS INC COM
Equities	4,209	1,555.23	GENERAL MOLY INC COM STK
Equities	500	16,950.00	GENESCO INC COM
Equities	1,347	45,663.30	GENESCO INC COM
Equities	12,526	856,653.14	GENESEE & WYO INC CL A CL A
Equities	1,500	102,585.00	GENESEE & WYO INC CL A CL A
Equities	3,314	226,644.46	GENESEE & WYO INC CL A CL A
Equities	4,402	7,659.48	GENESIS HEALTHCARE INC CL A COM CL A COM
Equities	1,500	11,430.00	GENIE ENERGY LTD CL B CL B
Equities	500	5,915.00	GENMARK DIAGNOSTICS INC COM STK
Equities	2,341	27,694.03	GENMARK DIAGNOSTICS INC COM STK
Equities	1,900	61,845.00	GENOMIC HEALTH INC COM
Equities	768	24,998.40	GENOMIC HEALTH INC COM
Equities	35,764	995,312.12	GENPACT LIMITED COM STK USD0.01
Equities	5,600	155,848.00	GENPACT LIMITED COM STK USD0.01
Equities	7,506	208,891.98	GENPACT LIMITED COM STK USD0.01
Equities	10,500	199,185.00	GENTEX CORP COM
Equities	15,441	292,915.77	GENTEX CORP COM
Equities	1,300	50,440.00	GENTHERM INC COM NPV
Equities	2,253	87,416.40	GENTHERM INC COM NPV
Equities	1,031,375	812,755.11	GENTING SINGAPORE PLC USD0.10
Equities	4,580	424,840.80	GENUINE PARTS CO COM
Equities	8,072	748,758.72	GENUINE PARTS CO COM
Equities	75	-	GENVEC INC CPR
Equities	20,700	78,039.00	GENWORTH FINL INC COM CL A COM CL A
Equities	29,775	112,251.75	GENWORTH FINL INC COM CL A COM CL A
Equities	231,980	521,364.95	GENWORTH MORTGAGE INSURANCE AUS LTD NPV
Equities	6,699	198,089.43	GEO GROUP INC(THE) COM USD0.01 NEW
Equities	400	387,824.36	GEORG FISCHER AG CHF1.00 (REGD)
Equities	131,539	607,843.62	GEORGIA HEALTHCARE ORD GBP0.01
Equities	400	5,532.00	GEOSPACE TECHNOLOGIES CORP COM
Equities	656	9,072.48	GEOSPACE TECHNOLOGIES CORP COM
Equities	8,239	22,822.03	GERON CORP COM
Equities	1,114	27,961.40	GETTY RLTY CORP NEW COM
Equities	1,196	30,019.60	GETTY RLTY CORP NEW COM
Equities	953	32,487.77	GGERMAN AMERN BANCORP INC COM STK
Equities	20,659	486,726.04	GGP INC COM USD0.01
Equities	32,035	754,744.60	GGP INC COM USD0.01
Equities	33,200	782,192.00	GGP INC COM USD0.01
Equities	1,200	42,780.00	GIBALTAR INDS INC COM
Equities	1,961	69,909.65	GIBALTAR INDS INC COM
Equities	159	125.61	GIGA TRONICS INC COM
Equities	1,000	39,350.00	GIGAMON INC COM
Equities	1,441	56,703.35	GIGAMON INC COM
Equities	1,100	27,445.00	G-III APPAREL GROUP LTD COM
Equities	2,712	67,664.40	G-III APPAREL GROUP LTD COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	40,940	2,897,733.20	GILEAD SCIENCES INC
Equities	71,594	5,067,423.32	GILEAD SCIENCES INC
Equities	36,157	2,559,192.46	GILEAD SCIENCES INC
Equities	18,202	1,288,337.56	GILEAD SCIENCES INC
Equities	377	755,062.91	GIVAUDAN SA CHF10
Equities	335,200	1,419,430.16	GKN ORD GBP0.10
Equities	285,160	1,207,531.94	GKN ORD GBP0.10
Equities	2,700	98,847.00	GLACIER BANCORP INC NEW COM
Equities	4,089	149,698.29	GLACIER BANCORP INC NEW COM
Equities	1,400	30,506.00	GLADSTONE COML CORP COM STK
Equities	170	673.20	GLASSBRIDGE ENTERPRISES INC COM
Equities	367	1,453.32	GLASSBRIDGE ENTERPRISES INC COM
Equities	2,700	52,758.00	GLATFELTER
Equities	2,673	52,230.42	GLATFELTER
Equities	1,000	41,470.00	GLAUKOS CORP COM
Equities	858	35,581.26	GLAUKOS CORP COM
Equities	197,386	4,193,332.63	GLAXOSMITHKLINE ORD GBP0.25
Equities	524,119	11,134,555.17	GLAXOSMITHKLINE ORD GBP0.25
Equities	46,700	992,110.05	GLAXOSMITHKLINE ORD GBP0.25
Equities	38,080	808,983.95	GLAXOSMITHKLINE ORD GBP0.25
Equities	298,690	6,345,467.89	GLAXOSMITHKLINE ORD GBP0.25
Equities	40,437	859,056.84	GLAXOSMITHKLINE ORD GBP0.25
Equities	11,090	235,599.58	GLAXOSMITHKLINE ORD GBP0.25
Equities	227,533	848,831.04	GLENCORE PLC ORD USD0.01
Equities	602,385	2,247,248.01	GLENCORE PLC ORD USD0.01
Equities	281,200	1,049,040.30	GLENCORE PLC ORD USD0.01
Equities	245,000	913,993.15	GLENCORE PLC ORD USD0.01
Equities	1,300	35,555.00	GLOBAL BLOOD THERAPEUTICS INC COM
Equities	1,951	53,359.85	GLOBAL BLOOD THERAPEUTICS INC COM
Equities	1,380	42,159.00	GLOBAL BRASS & COPPER HLDGS INC COM
Equities	421	842.00	GLOBAL BROKERAGE INC CL A NEW CL A NEW
Equities	4,103	14,606.68	GLOBAL EAGLE ENTERTAINMENT INC
Equities	146	5,660.42	GLOBAL INDEMNITY LIMITED CAYMAN LTD
Equities	3,576	79,530.24	GLOBAL NET LEASE INC COM NEW COMN STOCK
Equities	37,104	3,351,233.28	GLOBAL PMTS INC COM
Equities	4,302	388,556.64	GLOBAL PMTS INC COM
Equities	40,000	3,612,800.00	GLOBAL PMTS INC COM
Equities	8,359	754,984.88	GLOBAL PMTS INC COM
Equities	15,700	33,441.00	GLOBALSTAR INC COM
Equities	14,520	30,927.60	GLOBALSTAR INC COM
Equities	135,039	943,319.77	GLOBALWAFERS CO LT TWD10
Equities	2,400	79,560.00	GLOBUS MED INC CL A NEW COM STK
Equities	4,252	140,953.80	GLOBUS MED INC CL A NEW COM STK
Equities	5,501	13,752.50	GLU MOBILE INC COM
Equities	100	1,116.00	GLYCOMIMETICS INC COM
Equities	2,446	27,297.36	GLYCOMIMETICS INC COM
Equities	3,540	195,966.54	GMO PAYMENT GATEWA NPV
Equities	700	19,670.00	GMS INC COM
Equities	1,448	40,688.80	GMS INC COM
Equities	100	843.00	GNC HLDGS INC GNC HOLDINGS INC
Equities	4,262	35,928.66	GNC HLDGS INC GNC HOLDINGS INC
Equities	200	8,484.00	GODADDY INC CL A CL A
Equities	2,515	106,686.30	GODADDY INC CL A CL A
Equities	1,400	16,142.00	GOGO INC COM
Equities	2,928	33,759.84	GOGO INC COM
Equities	3,557	789,298.30	GOLDMAN SACHS GROUP INC COM
Equities	13,049	2,895,573.10	GOLDMAN SACHS GROUP INC COM
Equities	20,083	4,456,417.70	GOLDMAN SACHS GROUP INC COM
Equities	302,093	1,823,639.80	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	463,800	2,799,813.76	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	7,700	269,192.00	GOODYEAR TIRE & RUBBER CO COM
Equities	13,631	476,539.76	GOODYEAR TIRE & RUBBER CO COM
Equities	2,900	23,577.00	GOPRO INC CL A CL A
Equities	5,846	47,527.98	GOPRO INC CL A CL A
Equities	1,055	26,870.85	GORMAN RUPP CO COM
Equities	1,500	27,465.00	GOVERNMENT PPTY INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	3,616	66,208.96	GOVERNMENT PPTY INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	933	24,631.20	GP STRATEGIES CORP COM STK
Equities	3,488	335,325.71	GPE BRUXELLES LAM NPV
Equities	920	88,446.00	GPE BRUXELLES LAM NPV
Equities	2,000	144,020.00	GRACE W R & CO DEL NEW COM STK
Equities	3,678	264,852.78	GRACE W R & CO DEL NEW COM STK
Equities	1,600	174,848.00	GRACO INC COM
Equities	3,105	339,314.40	GRACO INC COM
Equities	584	11,481.44	GRAHAM CORP COM STK
Equities	239	143,316.35	GRAHAM HLDGS CO COM
Equities	284	170,300.60	GRAHAM HLDGS CO COM
Equities	1,680	303,290.40	GRAINGER W W INC COM
Equities	2,972	536,535.16	GRAINGER W W INC COM
Equities	3,155	93,735.05	GRAMERCY PPTY TR COM NEW COM NEW
Equities	7,809	232,005.39	GRAMERCY PPTY TR COM NEW COM NEW
Equities	1,300	101,933.00	GRAND CANYON ED INC COM STK
Equities	30,625	2,401,306.25	GRAND CANYON ED INC COM STK
Equities	2,630	206,218.30	GRAND CANYON ED INC COM STK
Equities	800	38,592.00	GRANITE CONST INC COM
Equities	2,428	117,126.72	GRANITE CONST INC COM
Equities	100	1,378.00	GRAPHIC PACKAGING HLDG CO COM STK
Equities	17,090	235,500.20	GRAPHIC PACKAGING HLDG CO COM STK
Equities	2,500	34,250.00	GRAY T.V INC COM CL B
Equities	4,068	55,731.60	GRAY T.V INC COM CL B
Equities	1,037	3,525.80	GREAT ELM CAP GROUP INC COM NEW COM NEW
Equities	3,179	13,669.70	GREAT LAKES DREDGE & DOCK CORP NEW COM
Equities	4,900	143,472.00	GREAT PLAINS ENERGY INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	11,869	347,524.32	GREAT PLAINS ENERGY INC COM
Equities	1,200	64,200.00	GREAT SOUTHN BANCORP INC COM
Equities	620	33,170.00	GREAT SOUTHN BANCORP INC COM
Equities	42,700	1,155,698.01	GREAT WEST LIFECO COM NPV
Equities	25,710	695,854.70	GREAT WEST LIFECO COM NPV
Equities	51,905	2,118,243.05	GREAT WESTN BANCORP INC COM
Equities	3,121	127,368.01	GREAT WESTN BANCORP INC COM
Equities	1,770	34,338.00	GREEN BANCORP INC COM
Equities	700	8,015.00	GREEN BRICK PARTNERS INC COM
Equities	1,300	50,089.00	GREEN DOT CORP COM STK
Equities	73,150	2,818,469.50	GREEN DOT CORP COM STK
Equities	2,712	104,493.36	GREEN DOT CORP COM STK
Equities	600	12,330.00	GREEN PLAINS INC COM STK
Equities	2,078	42,702.90	GREEN PLAINS INC COM STK
Equities	900	41,625.00	GREENBRIER COS INC COM STK
Equities	1,694	78,347.50	GREENBRIER COS INC COM STK
Equities	1,500	30,150.00	GREENHILL & CO INC COM
Equities	1,787	35,918.70	GREENHILL & CO INC COM
Equities	2,324	48,571.60	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	401	24,220.40	GREIF INC
Equities	1,090	60,800.20	GREIF INC.
Equities	1,186	66,155.08	GREIF INC.
Equities	141,500	983,125.71	GRIEG SEAFOOD NOK4
Equities	900	28,233.00	GRIFFIN INDUSTRIAL REALTY INC. COM USD0.01
Equities	1,400	30,730.00	GRIFFON CORP COM
Equities	1,319	28,952.05	GRIFFON CORP COM
Equities	49,857	1,386,638.40	GRIFOLS SA
Equities	26,619	740,335.91	GRIFOLS SA
Equities	5,330	148,239.62	GRIFOLS SA
Equities	300	18,996.00	GROUP 1 AUTOMOTIVE INC COM
Equities	1,215	76,933.80	GROUP 1 AUTOMOTIVE INC COM
Equities	6,400	24,576.00	GROUPON INC COM USD0.0001
Equities	25,049	96,188.16	GROUPON INC COM USD0.0001
Equities	1,400	61,040.00	GRUBHUB INC COM
Equities	4,673	203,742.80	GRUBHUB INC COM
Equities	155,340	2,031,291.66	GRUMA, S.A.B DE C.V
Equities	13,900	191,165.76	GRUPA LOTOS SA PLN1.00
Equities	846,440	2,132,497.08	GRUPO BIMBO SAB DE CV
Equities	192,900	1,229,781.13	GRUPO FINANCIERO BANORTE S A B DE C V
Equities	101	297.95	GSE SYS INC COM STK
Equities	67,247	2,128,367.55	GTT COMMUNICATIONS INC COM
Equities	1,882	59,565.30	GTT COMMUNICATIONS INC COM
Equities	140	740.60	GTX INC DEL COM NEW COM NEW
Equities	1,821,400	2,510,521.94	GUANGDONG INVEST NPV
Equities	1,569,000	2,753,530.73	GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK
Equities	80,000	140,396.72	GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK
Equities	816,000	1,432,046.58	GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK
Equities	1,120	30,464.00	GUARANTY BANCORP DEL COM NEW COM NEW
Equities	990	26,928.00	GUARANTY BANCORP DEL COM NEW COM NEW
Equities	51,500	1,036,979.29	GUARDIAN CAP GROUP CLASS'A'NON-VTG NPV
Equities	2,390	30,544.20	GUESS INC COM
Equities	3,818	48,794.04	GUESS INC COM
Equities	2,200	151,162.00	GUIDEWIRE SOFTWARE INC COM USD0.0001
Equities	4,045	277,931.95	GUIDEWIRE SOFTWARE INC COM USD0.0001
Equities	3,100	35,960.00	GULF IS FABRICATION INC COM
Equities	1,543	17,898.80	GULF IS FABRICATION INC COM
Equities	7,390	1,625.80	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	4,300	63,425.00	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	9,433	139,136.75	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	1,200	24,492.00	H & E EQUIP SVCS INC COM
Equities	2,158	44,044.78	H & E EQUIP SVCS INC COM
Equities	24,112	1,351,556.24	H.LUNDBECK A/S DKK5
Equities	1,236	19,528.80	HABIT RESTAURANTS INC COM CL A COM CL A
Equities	100	1,550.00	HACKETT GROUP INC COM STK
Equities	1,862	28,861.00	HACKETT GROUP INC COM STK
Equities	2,000	78,980.00	HAEMONETICS CORP MASS COM
Equities	3,204	126,525.96	HAEMONETICS CORP MASS COM
Equities	3,400	131,988.00	HAIN CELESTIAL GROUP INC COM
Equities	5,567	216,110.94	HAIN CELESTIAL GROUP INC COM
Equities	2,500	11,350.00	HALCON RES CORP COM PAR\$ NEW COM PAR\$ NEW
Equities	109	494.86	HALCON RES CORP COM PAR\$ NEW COM PAR\$ NEW
Equities	25,540	1,090,813.40	HALLIBURTON CO COM
Equities	47,495	2,028,511.45	HALLIBURTON CO COM
Equities	2,900	32,683.00	HALLMARK FINL SVCS INC COM NEW COM NEW
Equities	3,200	41,024.00	HALOZYME THERAPEUTICS INC COM
Equities	7,558	96,893.56	HALOZYME THERAPEUTICS INC COM
Equities	1,480	58,134.40	HALYARD HEALTH INC COM
Equities	2,281	89,597.68	HALYARD HEALTH INC COM
Equities	2,100	2.10	HAMILTON BANCORP INC FLA COM
Equities	1,329	29,224.71	HAMILTON LANE INC CL A CL A
Equities	6,581	260,272.04	HANA FINANCIAL GRP KRW5000
Equities	2,279	111,671.00	HANCOCK HLDG CO COM
Equities	4,859	238,091.00	HANCOCK HLDG CO COM
Equities	12,500	289,500.00	HANESBRANDS INC COM STK
Equities	19,505	451,735.80	HANESBRANDS INC COM STK
Equities	120,900	2,529,058.66	HANG SENG BANK NPV
Equities	400	4,760.00	HANGER INC COM
Equities	300	8,535.00	HANMI FINL CORP COM NEW COM NEW
Equities	1,652	46,999.40	HANMI FINL CORP COM NEW COM NEW
Equities	2,477	56,648.99	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAP INC COM
Equities	22,400	2,681,296.12	HANNOVER RUECK SE ORD NPV(REGD)
Equities	1,090	96,606.70	HANOVER INS GROUP INC COM
Equities	2,250	199,417.50	HANOVER INS GROUP INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	39,453	1,041,367.48	HANWHA CHEMICAL CORP KRW5000
Equities	2,361	47,125.56	HARBORONE BANCORP INC
Equities	1,700	21,114.00	HARDINGE INC COM
Equities	5,180	279,823.60	HARLEY DAVIDSON COM USD0.01
Equities	9,657	521,671.14	HARLEY DAVIDSON COM USD0.01
Equities	8,493	458,791.86	HARLEY DAVIDSON COM USD0.01
Equities	4,700	162,718.05	HARMONIC DRIVE SYS NPV
Equities	5,600	29,400.00	HARMONIC INC COM
Equities	5,246	27,541.50	HARMONIC INC COM
Equities	3,231	352,437.48	HARRIS CORP COM
Equities	6,579	717,637.32	HARRIS CORP COM
Equities	14,700	1,603,476.00	HARRIS CORP COM
Equities	3,890	62,629.00	HARSCO CORP COM
Equities	5,075	81,707.50	HARSCO CORP COM
Equities	2,500	2,575.00	HARTE-HANKS INC COM (NEW)
Equities	4,405	4,537.15	HARTE-HANKS INC COM (NEW)
Equities	15,399	809,525.43	HARTFORD FINL SVCS GROUP INC COM
Equities	11,180	587,732.60	HARTFORD FINL SVCS GROUP INC COM
Equities	20,017	1,052,293.69	HARTFORD FINL SVCS GROUP INC COM
Equities	94,602	4,973,227.14	HARTFORD FINL SVCS GROUP INC COM
Equities	63	160.65	HARVARD BIOSCIENCE INC COM
Equities	67,950	199,102.40	HARVEY NORMAN HLDG NPV
Equities	283,000	829,227.06	HARVEY NORMAN HLDG NPV
Equities	3,680	410,356.80	HASBRO INC COM
Equities	6,092	679,318.92	HASBRO INC COM
Equities	42,621	4,752,667.71	HASBRO INC COM
Equities	216,500	2,628,212.89	HASEKO CORPORATION NPV
Equities	283,500	2,976,722.52	HAVAS EURO.40
Equities	820	20,582.00	HAVERTY FURNITURE COS INC COM STK
Equities	3,800	123,044.00	HAWAIIAN ELEC INDS INC COM
Equities	5,804	187,933.52	HAWAIIAN ELEC INDS INC COM
Equities	1,600	75,120.00	HAWAIIAN HOLDINGS INC COM
Equities	2,781	130,567.95	HAWAIIAN HOLDINGS INC COM
Equities	1,500	37,485.00	HAWAIIAN TELCOM HOLDCO INC COM
Equities	757	35,086.95	HAWKINS INC COM
Equities	400	14,524.00	HAYNES INTL INC COM NEW COM NEW
Equities	843	30,609.33	HAYNES INTL INC COM NEW COM NEW
Equities	14,757	1,286,810.40	HCA HEALTHCARE INC COM
Equities	10,150	885,080.00	HCA HEALTHCARE INC COM
Equities	15,821	1,379,591.20	HCA HEALTHCARE INC COM
Equities	7,300	636,560.00	HCA HEALTHCARE INC COM
Equities	386	18,134.28	HCI GROUP INC COM NPV
Equities	17,090	546,196.40	HCP INC COM REIT
Equities	25,653	819,869.88	HCP INC COM REIT
Equities	106,534	3,404,826.64	HCP INC COM REIT
Equities	5,250	160,807.50	HD SUPPLY HLDGS INC. COM
Equities	11,153	341,616.39	HD SUPPLY HLDGS INC. COM
Equities	3,800	129,770.00	HEALTHCARE RLTY TR
Equities	6,374	217,672.10	HEALTHCARE RLTY TR
Equities	2,400	112,392.00	HEALTHCARE SVCS GROUP INC COM
Equities	3,866	181,044.78	HEALTHCARE SVCS GROUP INC COM
Equities	6,900	214,659.00	HEALTHCARE TR AMER INC CL A NEW CL A NEW
Equities	10,586	329,330.46	HEALTHCARE TR AMER INC CL A NEW CL A NEW
Equities	1,600	79,728.00	HEALTH EQUITY INC COM
Equities	2,229	111,071.07	HEALTH EQUITY INC COM
Equities	2,900	140,360.00	HEALTHSOUTH CORP COM NEW STK
Equities	4,888	236,579.20	HEALTHSOUTH CORP COM NEW STK
Equities	1,513	39,822.16	HEALTHSTREAM INC COM STK ISIN# US42222N1037
Equities	2,900	60,378.00	HEARTLAND EXPRESS INC COM
Equities	2,832	58,962.24	HEARTLAND EXPRESS INC COM
Equities	1,800	84,780.00	HEARTLAND FINL USA INC COM STK
Equities	1,092	51,433.20	HEARTLAND FINL USA INC COM STK
Equities	19,400	98,940.00	HECLA MNG CO COM
Equities	19,673	100,332.30	HECLA MNG CO COM
Equities	2,102	130,429.10	HEICO CORP NEW CL A CL A
Equities	2,696	167,286.80	HEICO CORP NEW CL A CL A
Equities	1,386	99,570.24	HEICO CORP NEW COM
Equities	4,210	406,465.21	HEIDELBERGCEMENT NPV
Equities	9,920	957,751.75	HEIDELBERGCEMENT NPV
Equities	900	19,575.00	HEIDRICK & STRUGGLES INTL INC COM
Equities	980	21,315.00	HEIDRICK & STRUGGLES INTL INC COM
Equities	7,740	708,435.51	HEINEKEN HOLDING EUR1.6 A
Equities	20,101	1,951,706.98	HEINEKEN NV EUR1.60
Equities	700	65,870.00	HELEN TROY LTD COM STK
Equities	1,327	124,870.70	HELEN TROY LTD COM STK
Equities	4,400	24,816.00	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	7,712	43,495.68	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	1,520	74,711.04	HELLA KGAA HUECK NPV
Equities	1,990	108,136.60	HELMERICH & PAYNE INC COM
Equities	5,915	321,421.10	HELMERICH & PAYNE INC COM
Equities	1,934	967.00	HEMISPHERX BIOPHARMA INC COM NEW COM NEW
Equities	149,500	834,018.66	HENDERSON LAND DEVELOPMENT HKD2
Equities	32,500	239,801.70	HENGAN INTL HKD0.10
Equities	20,500	2,817,443.57	HENKEL AG & CO KGAA NON-VTG PRF NPV
Equities	5,266	723,739.41	HENKEL AG & CO KGAA NON-VTG PRF NPV
Equities	2,080	380,681.60	HENRY SCHEIN INC COMMON STOCK
Equities	4,349	795,953.98	HENRY SCHEIN INC COMMON STOCK
Equities	14,724	1,050,262.92	HERBALIFE LTD COM STK
Equities	2,080	148,366.40	HERBALIFE LTD COM STK
Equities	3,823	272,694.59	HERBALIFE LTD COM STK
Equities	306	12,031.92	HERC HLDGS INC COM
Equities	1,299	51,076.68	HERC HLDGS INC COM
Equities	978	13,476.84	HERITAGE COMM CORP COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,719	45,553.50	HERITAGE FINL CORP WASH COM
Equities	1,204	15,676.08	HERITAGE INS HLDGS INC COM
Equities	1,600	789,534.31	HERMES INTL NPV
Equities	2,489	34,472.65	HERON THERAPEUTICS INC COM
Equities	2,676	49,532.76	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW
Equities	5,400	579,798.00	HERSHEY COMPANY COM STK USDI
Equities	7,731	830,077.47	HERSHEY COMPANY COM STK USDI
Equities	9,200	987,804.00	HERSHEY COMPANY COM STK USDI
Equities	1,120	12,880.00	HERTZ GLOBAL HLDGS INC NEW COM
Equities	4,609	53,003.50	HERTZ GLOBAL HLDGS INC NEW COM
Equities	292	29,804.44	HESKA CORP COM RESTRICTED NEW STOCK
Equities	8,078	354,381.86	HESS CORP COM STK
Equities	14,719	645,722.53	HESS CORP COM STK
Equities	9,900	434,313.00	HESS CORP COM STK
Equities	54,540	904,818.60	HEWLETT PACKARD ENTERPRISE CO COM
Equities	91,151	1,512,195.09	HEWLETT PACKARD ENTERPRISE CO COM
Equities	33,800	560,742.00	HEWLETT PACKARD ENTERPRISE CO COM
Equities	5,720	271,604.29	HEXAGON AB SER'B'NPV
Equities	155,501	7,383,695.69	HEXAGON AB SER'B'NPV
Equities	45,970	2,182,805.84	HEXAGON AB SER'B'NPV
Equities	2,700	142,533.00	HEXCEL CORP NEW COM
Equities	4,949	261,257.71	HEXCEL CORP NEW COM
Equities	100	3,477.00	HFF INC CL A CL A
Equities	1,523	52,954.71	HFF INC CL A CL A
Equities	1,000	20,750.00	HIBBETT SPORTS INC COM STK
Equities	1,087	22,555.25	HIBBETT SPORTS INC COM STK
Equities	4,000	202,840.00	HIGHWOODS PPTY INC COM
Equities	5,497	278,752.87	HIGHWOODS PPTY INC COM
Equities	25,130	2,643,615.17	HIKARI TSUSHIN INC NPV
Equities	2,700	97,470.00	HILLENBRAND INC COM STK
Equities	3,851	139,021.10	HILLENBRAND INC COM STK
Equities	2,000	159,220.00	HILL-ROM HLDGS INC COM STK
Equities	3,263	259,767.43	HILL-ROM HLDGS INC COM STK
Equities	3,474	91,053.54	HILLTOP HLDGS INC COM STK
Equities	3,986	104,473.06	HILLTOP HLDGS INC COM STK
Equities	1,100	39,666.00	HILTON GRAND VACATIONS INC COM
Equities	3,442	124,118.52	HILTON GRAND VACATIONS INC COM
Equities	21,268	1,315,425.80	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW
Equities	8,266	511,252.10	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW
Equities	11,227	694,389.95	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW
Equities	6,300	389,655.00	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW
Equities	158	28,744.94	HINGHAM INSTN SVGS MASS COM
Equities	1,066,000	1,816,164.84	HISENSE KELON ELEC 'H'CNV1
Equities	69,500	2,072,134.21	HITACHI CHEMICAL NPV
Equities	68,100	946,708.79	HITACHI METALS NPV
Equities	22,800	316,959.77	HITACHI METALS NPV
Equities	60,300	838,275.19	HITACHI METALS NPV
Equities	6,000	83,410.47	HITACHI METALS NPV
Equities	38,600	907,285.51	HITACHI TRANSPORT NPV
Equities	1,217,000	1,596,382.48	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED
Equities	131,000	171,837.39	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED
Equities	874,000	1,146,457.10	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED
Equities	800	14,360.00	HMN FINL INC COM
Equities	2,700	49,950.00	HMS HLDGS CORP COM
Equities	5,320	98,420.00	HMS HLDGS CORP COM
Equities	1,000	39,870.00	HNI CORP COM
Equities	2,143	85,441.41	HNI CORP COM
Equities	6,648	1,216,213.15	HOCHTIEF AG NPV
Equities	10,170	1,860,542.67	HOCHTIEF AG NPV
Equities	4,958	136,196.26	HOLLYFRONTIER CORP COM
Equities	9,623	264,343.81	HOLLYFRONTIER CORP COM
Equities	7,364	334,178.32	HOLOGIC INC COM
Equities	15,293	693,996.34	HOLOGIC INC COM
Equities	7,400	335,812.00	HOLOGIC INC COM
Equities	4,420	110,058.00	HOME BANCSHARES INC COM
Equities	6,629	165,062.10	HOME BANCSHARES INC COM
Equities	35,980	5,519,332.00	HOME DEPOT INC COM
Equities	65,485	10,045,399.00	HOME DEPOT INC COM
Equities	26,916	4,128,914.40	HOME DEPOT INC COM
Equities	1	-	HOMESTEAD GOLD & SILVER LTD COM
Equities	1,212	33,542.10	HOMESTREET INC INC
Equities	1,497	41,429.48	HOMESTREET INC INC
Equities	500	12,200.00	HOMETRUST BANCSHARES INC COM
Equities	909,755	3,499,057.69	HON HAI PRECISION TWD10
Equities	461,300	12,579,416.16	HONDA MOTOR CO NPV
Equities	24,900	679,010.32	HONDA MOTOR CO NPV
Equities	25,130	3,349,577.70	HONEYWELL INTL INC COM STK
Equities	41,827	5,575,120.83	HONEYWELL INTL INC COM STK
Equities	20,349	2,712,318.21	HONEYWELL INTL INC COM STK
Equities	335,990	2,472,886.40	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	314	12,921.10	HOOKE FURNITURE CORP COM
Equities	5,324	99,292.60	HOPE BANCORP INC COM
Equities	6,656	124,134.40	HOPE BANCORP INC COM
Equities	146	2,147.66	HOPFED BANCORP INC COM
Equities	1,600	60,480.00	HORACE MANN EDUCATORS CORP COM
Equities	2,634	99,565.20	HORACE MANN EDUCATORS CORP COM
Equities	1,200	31,620.00	HORIZON BANCORP IND COM
Equities	140	2,010.40	HORIZON GLOBAL CORP COM
Equities	1,615	23,191.40	HORIZON GLOBAL CORP COM
Equities	4,900	58,163.00	HORIZON PHARMA INC COMMON STOCK
Equities	9,931	117,880.97	HORIZON PHARMA INC COMMON STOCK
Equities	10,200	347,922.00	HORMEL FOODS CORP COM
Equities	14,647	499,609.17	HORMEL FOODS CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12,100	412,731.00	HORMEL FOODS CORP COM
Equities	3,500	9,905.00	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	3,508	9,927.64	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	1,000	12,880.00	HORTONWORKS INC COM
Equities	1,972	25,399.36	HORTONWORKS INC COM
Equities	26,800	1,168,743.33	HOSOKAWA MICRON CO NPV
Equities	6,600	192,390.00	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	8,854	258,094.10	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	27,007	493,417.89	HOST HOTELS & RESORTS INC REIT
Equities	40,564	741,104.28	HOST HOTELS & RESORTS INC REIT
Equities	311,679	5,694,375.33	HOST HOTELS & RESORTS INC REIT
Equities	170,500	2,745,050.00	HOSTESS BRANDS INC CL A CL A
Equities	89,185	1,435,878.50	HOSTESS BRANDS INC CL A CL A
Equities	5,350	86,135.00	HOSTESS BRANDS INC CL A CL A
Equities	500	6,150.00	HOUGHTON MIFFLIN HARCOURT CO COM
Equities	6,429	79,076.70	HOUGHTON MIFFLIN HARCOURT CO COM
Equities	900	31,410.00	HOULIHAN LOKEY INC CL A CL A
Equities	981	34,236.90	HOULIHAN LOKEY INC CL A CL A
Equities	2,000	10,500.00	HOUSTON WIRE & CABLE CO COM STK
Equities	2,200	6,160.00	HOVNANIAN ENTERPRISES INC CL A
Equities	7,505	21,014.00	HOVNANIAN ENTERPRISES INC CL A
Equities	1,364	167,553.76	HOWARD HUGHES CORP COM STOCK
Equities	1,872	229,956.48	HOWARD HUGHES CORP COM STOCK
Equities	31,100	1,614,509.61	HOYA CORP NPV
Equities	9,300	482,795.48	HOYA CORP NPV
Equities	66,900	3,473,012.64	HOYA CORP NPV
Equities	15,100	783,893.73	HOYA CORP NPV
Equities	54,240	948,115.20	HP INC COM
Equities	92,842	1,622,878.16	HP INC COM
Equities	95,789	1,674,391.72	HP INC COM
Equities	7,000	123,970.00	HRG GROUP INC COM
Equities	7,150	126,626.50	HRG GROUP INC COM
Equities	0	-	HSBC HLDGS ORD USD0.50(UK REG)
Equities	47,854	442,392.37	HSBC HLDGS ORD USD0.50(UK REG)
Equities	1,360	43,384.00	HSN INC NEW COM
Equities	2,003	63,895.70	HSN INC NEW COM
Equities	242,000	168,020.03	HUANENG POWER 'H'CN1
Equities	1,900	72,865.00	HUB GROUP INC CL A
Equities	2,072	79,461.20	HUB GROUP INC CL A
Equities	1,400	158,438.00	HUBBELL INC COM
Equities	2,790	315,744.30	HUBBELL INC COM
Equities	900	59,175.00	HUBSPOT INC COM
Equities	1,917	126,042.75	HUBSPOT INC COM
Equities	3,400	4,556.00	HUDSON GLOBAL INC COM
Equities	6,000	205,140.00	HUDSON PACIFIC PROPERTIES INC COM
Equities	8,101	276,973.19	HUDSON PACIFIC PROPERTIES INC COM
Equities	888	7,503.60	HUDSON TECHNOLOGIES INC COM STK
Equities	151,900	2,515,893.56	HUFVUDSTADEN AB SER'A'NPV
Equities	2,000	3,600.00	HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS
Equities	3,890	936,011.80	HUMANA INC COM
Equities	7,920	1,905,710.40	HUMANA INC COM
Equities	5,200	1,251,224.00	HUMANA INC COM
Equities	6,354	580,628.52	HUNT J B TRANS SVCS INC COM
Equities	2,600	237,588.00	HUNT J B TRANS SVCS INC COM
Equities	4,722	431,496.36	HUNT J B TRANS SVCS INC COM
Equities	120,429	763,071.61	HUNTING ORD GBP0.25
Equities	43,611	589,620.72	HUNTINGTON BANCSHARES INC COM
Equities	59,582	805,548.64	HUNTINGTON BANCSHARES INC COM
Equities	1,369	254,853.04	HUNTINGTON INGALLS INDS INC COM
Equities	2,509	467,075.44	HUNTINGTON INGALLS INDS INC COM
Equities	6,800	175,712.00	HUNTSMAN CORP COM STK
Equities	10,963	283,283.92	HUNTSMAN CORP COM STK
Equities	2,300	79,925.00	HURCO CO COM
Equities	47	1,633.25	HURCO CO COM
Equities	802	34,646.40	HURON CONSULTING GROUP INC COM STK
Equities	1,417	61,214.40	HURON CONSULTING GROUP INC COM STK
Equities	1,500	84,315.00	HYATT HOTELS CORP COM CL A COM CL A
Equities	2,244	126,135.24	HYATT HOTELS CORP COM CL A COM CL A
Equities	655	104.80	HYCROFT MNG CORP WT EXP
Equities	1,437	2,169.87	HYPERDYNAMICS CORP COMMON STOCK
Equities	19,100	160,259.56	HYPERMARCAS SA COM NPV
Equities	800	56,200.00	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	635	44,608.75	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	896	102,587.95	HYUNDAI HOME SHOPPING NETWORK CORP
Equities	2,720	147,868.72	HYUNDAI STEEL CO KRW5000
Equities	1,400	8,582.00	I D SYS INC DEL COM
Equities	2,300	237,452.00	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	4,054	418,534.96	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	582,390	4,605,209.88	IBERDROLA SA EURO.75
Equities	419,918	3,320,473.43	IBERDROLA SA EURO.75
Equities	117,617	930,048.54	IBERDROLA SA EURO.75
Equities	800	65,200.00	IBERIA BANK CORP COM
Equities	30,030	2,447,445.00	IBERIA BANK CORP COM
Equities	2,709	220,783.50	IBERIA BANK CORP COM
Equities	107	448.33	ICAD INC COM NEW
Equities	1,277	60,146.70	ICF INTL INC COM STK
Equities	11,200	1,095,248.00	ICON PLC COM
Equities	14,549	1,422,746.71	ICON PLC COM
Equities	3,090	302,171.10	ICON PLC COM
Equities	15,660	1,531,391.40	ICON PLC COM
Equities	2,400	16,584.00	ICONIX BRAND GROUP INC COM
Equities	3,923	27,107.93	ICONIX BRAND GROUP INC COM
Equities	500	86,250.00	ICU MED INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	895	154,387.50	ICU MED INC COM
Equities	1,600	136,560.00	IDACORP INC COM
Equities	38,635	3,297,497.25	IDACORP INC COM
Equities	2,648	226,006.80	IDACORP INC COM
Equities	2,000	56,781.77	IDEMITSU KOSAN CO NPV
Equities	294	1,543.50	IDENTIV INC
Equities	12,140	20,880.80	IDERA PHARMACEUTICALS INC COM NEW STK
Equities	1,750	197,767.50	IDEX CORP COM
Equities	4,175	471,816.75	IDEX CORP COM
Equities	2,500	403,550.00	IDEXX LABS INC COM
Equities	4,824	778,690.08	IDEXX LABS INC COM
Equities	18,240	344,743.90	IDORSIA AG COMMON STOCK
Equities	2,821	53,318.12	IDORSIA AG COMMON STOCK
Equities	1,100	15,807.00	IDT CORP CL B NEW CL B NEW
Equities	1,509	21,684.33	IDT CORP CL B NEW CL B NEW
Equities	1,600	29,040.00	IES HLDGS INC COM
Equities	71,800	529,742.97	IG GROUP HLDGS ORD GBP0.00005
Equities	3,179	32,902.65	IGNYTA INC COM
Equities	9,585	422,123.40	IHS MARKIT LTD COM
Equities	17,330	763,213.20	IHS MARKIT LTD COM
Equities	4,400	73,268.07	IIDA GROUP LTD
Equities	1,700	58,310.00	II-VI INC COM
Equities	69,875	2,396,712.50	II-VI INC COM
Equities	2,845	97,583.50	II-VI INC COM
Equities	3,310	90,991.90	ILG INC COM
Equities	6,222	171,042.78	ILG INC COM
Equities	3,862	912,234.91	ILIAD NPV
Equities	18,235	2,612,163.75	ILL TOOL WKS INC COM
Equities	9,790	1,402,417.50	ILL TOOL WKS INC COM
Equities	16,929	2,425,079.25	ILL TOOL WKS INC COM
Equities	12,100	1,733,325.00	ILL TOOL WKS INC COM
Equities	53,802	9,335,723.04	ILLUMINA INC COM
Equities	3,400	589,968.00	ILLUMINA INC COM
Equities	8,008	1,389,548.16	ILLUMINA INC COM
Equities	700	2,555.00	IMAGE SENSING SYS INC COM
Equities	26,580	1,438,637.16	IMCD NV EURO.16
Equities	2,160	187,602.22	IMERYS EUR2
Equities	100	908.00	IMMERSION CORP COM
Equities	1,982	17,996.56	IMMERSION CORP COM
Equities	301	2,200.31	IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10
Equities	3,800	27,018.00	IMMUNOGEN INC COM
Equities	2,721	19,346.31	IMMUNOGEN INC COM
Equities	2,400	21,192.00	IMMUNOMEDICS INC COM
Equities	4,006	35,372.98	IMMUNOMEDICS INC COM
Equities	100	1,513.00	IMPAC MTG HLDGS INC COM NEW COM NEW
Equities	3,000	48,300.00	IMPAX LABORATORIES INC COM
Equities	4,531	72,949.10	IMPAX LABORATORIES INC COM
Equities	45,998	2,060,447.71	IMPERIAL BRANDS PLC GBP0.10
Equities	15,085	675,721.86	IMPERIAL BRANDS PLC GBP0.10
Equities	400	19,140.00	IMPERVA INC
Equities	1,676	80,196.60	IMPERVA INC
Equities	100	4,865.00	IMPINJ INC COM
Equities	213	10,362.45	IMPINJ INC COM
Equities	67,200	2,550,801.00	INABA DENKISANGYO NPV
Equities	1,600	93,600.00	INC RESH HLDGS INC CL A CL A
Equities	33,040	1,932,840.00	INC RESH HLDGS INC CL A CL A
Equities	2,905	169,942.50	INC RESH HLDGS INC CL A CL A
Equities	45,400	444,946.21	INCHCAPE ORD GBP0.10
Equities	419,750	1,097,915.08	INCITEC PIVOT NPV
Equities	11,394	1,434,618.54	INCYTE CORP COM
Equities	6,000	755,460.00	INCYTE CORP COM
Equities	9,289	1,169,577.99	INCYTE CORP COM
Equities	5,800	730,278.00	INCYTE CORP COM
Equities	1,760	35,992.00	INDEPENDENCE HLDG CO NEW COM NEW
Equities	2,397	49,018.65	INDEPENDENCE HLDG CO NEW COM NEW
Equities	3,550	35,038.50	INDEPENDENCE RLTY TR INC COM
Equities	1,900	126,635.00	INDEPENDENT BK CORP MASS COM
Equities	1,365	90,977.25	INDEPENDENT BK CORP MASS COM
Equities	400	8,700.00	INDEPENDENT BK CORPORATION
Equities	1,934	42,064.50	INDEPENDENT BK CORPORATION
Equities	100	5,950.00	INDEPENDENT BK GROUP INC COM
Equities	31,280	1,861,160.00	INDEPENDENT BK GROUP INC COM
Equities	761	45,279.50	INDEPENDENT BK GROUP INC COM
Equities	74,182	2,843,684.23	INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)
Equities	28,200	1,221,630.86	INDL ALLIANCE INS COM NPV
Equities	781,900	1,014,959.29	INDO TAMBANGRAY IDR500
Equities	3,226,000	2,177,817.06	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	47,874	1,009,330.71	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	12,096	255,020.77	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	5,200	55,484.00	INFINERA CORP COM STK USD0.001
Equities	7,141	76,194.47	INFINERA CORP COM STK USD0.001
Equities	1	-	INFINITY MNG CORP COM NEW STK
Equities	3,285	5,157.45	INFINITY PHARMACEUTICALS INC COM STK
Equities	3,801	5,967.57	INFINITY PHARMACEUTICALS INC COM STK
Equities	1,000	94,000.00	INFINITY PPTY & CAS CORP COM
Equities	601	56,494.00	INFINITY PPTY & CAS CORP COM
Equities	12,600	5,922.00	INFOSONICS CORP COM
Equities	2,274	43,547.10	INFRAREIT INC COM INFRAREIT INC
Equities	100,263	1,726,759.93	ING GROEP N.V. EUR0.01
Equities	156,150	2,689,262.86	ING GROEP N.V. EUR0.01
Equities	53,520	921,737.74	ING GROEP N.V. EUR0.01
Equities	2,073	187,942.98	INGENICO GROUP EUR1
Equities	14,174	1,295,361.86	INGERSOLL-RAND PLC COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,299	74,562.60	INGEVITY CORP COM
Equities	37,545	2,155,083.00	INGEVITY CORP COM
Equities	2,166	124,328.40	INGEVITY CORP COM
Equities	800	26,640.00	INGLES MKTS INC CL A
Equities	483	16,083.90	INGLES MKTS INC CL A
Equities	1,900	226,499.00	INGREDION INC COM
Equities	3,923	467,660.83	INGREDION INC COM
Equities	1,535	17,806.00	INNERWORKINGS INC COM
Equities	2,800	4,900.00	INNODATA INC COM
Equities	51,290	2,016,161.42	INNOGY SE NPV
Equities	900	39,456.00	INNOPHOS HLDGS INC COM STK
Equities	1,307	57,298.88	INNOPHOS HLDGS INC COM STK
Equities	100	6,555.00	INNOSPEC INC COM STK
Equities	1,417	92,884.35	INNOSPEC INC COM STK
Equities	1,300	5,720.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	3,900	17,160.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	3,100	39,680.00	INNOVIVA INC COM
Equities	5,472	70,041.60	INNOVIVA INC COM
Equities	300	28,626.00	INOGEN INC COM
Equities	807	77,003.94	INOGEN INC COM
Equities	700	9,205.00	INOVALON HLDGS INC COM CL A COM CL A
Equities	4,488	59,017.20	INOVALON HLDGS INC COM CL A COM CL A
Equities	1,900	14,896.00	INOVIO PHARMACEUTICALS INC COM NEW COM NEW
Equities	3,248	25,464.32	INOVIO PHARMACEUTICALS INC COM NEW COM NEW
Equities	1,000	34,300.00	INPHI CORP COM
Equities	2,297	78,787.10	INPHI CORP COM
Equities	370,013	1,924,289.21	INS AUSTRALIA NPV
Equities	1,900	2,375.00	INSEGO CORP COM
Equities	3,699	4,623.75	INSEGO CORP COM
Equities	1,000	39,990.00	INSIGHT ENTERPRISES INC COM
Equities	2,084	83,339.16	INSIGHT ENTERPRISES INC COM
Equities	200	208.00	INSIGNIA SYS INC COM
Equities	2,200	37,752.00	INSMED INC COM PAR \$.01
Equities	3,704	63,560.64	INSMED INC COM PAR \$.01
Equities	700	49,700.00	INSPERITY INC COM
Equities	1,053	74,763.00	INSPERITY INC COM
Equities	500	26,475.00	INSTALLED BLDG PRODS INC COM
Equities	1,241	65,710.95	INSTALLED BLDG PRODS INC COM
Equities	100	3,297.00	INSTEEL INDS INC COM
Equities	1,074	35,409.78	INSTEEL INDS INC COM
Equities	600	17,700.00	INSTRUCTURE INC COM
Equities	1,200	61,572.00	INSULET CORP COM STK
Equities	2,959	151,826.29	INSULET CORP COM STK
Equities	1,900	24,035.00	INSYS THERAPEUTICS INC NEW COM NEW USD0.0002145 (POST REV-SPLI
Equities	414	5,237.10	INSYS THERAPEUTICS INC NEW COM NEW USD0.0002145 (POST REV-SPLI
Equities	6,610	498,587.51	INTACT FINL CORP COM NPV
Equities	18,400	1,387,898.67	INTACT FINL CORP COM NPV
Equities	11,500	853,711.40	INTACT FINL CORP SUBSCRIPTION RCPT
Equities	1,500	64,875.00	INTEGER HLDGS CORP COM
Equities	1,271	54,970.75	INTEGER HLDGS CORP COM
Equities	1,800	98,118.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	3,112	169,635.12	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	3,800	98,002.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	6,836	176,300.44	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	156,700	5,287,058.00	INTEL CORP COM
Equities	258,438	8,719,698.12	INTEL CORP COM
Equities	270,798	9,136,724.52	INTEL CORP COM
Equities	47,500	1,602,650.00	INTEL CORP COM
Equities	400	6,400.00	INTELLIA THERAPEUTICS INC COM
Equities	225	873.00	INTELLICHECK INC
Equities	929	2,842.74	INTELSAT SA COM USD0.01
Equities	1,800	65,970.00	INTER PARFUMS INC COM
Equities	975	35,733.75	INTER PARFUMS INC COM
Equities	1,600	59,872.00	INTERACTIVE BROKERS GROUP INC CL COM
Equities	4,196	157,014.32	INTERACTIVE BROKERS GROUP INC CL COM
Equities	500	60,535.00	INTERCEPT PHARMACEUTICALS INC COM
Equities	900	108,963.00	INTERCEPT PHARMACEUTICALS INC COM
Equities	11,194	737,908.48	INTERCONTINENTAL EXCHANGE INC COM
Equities	17,725	1,168,432.00	INTERCONTINENTAL EXCHANGE INC COM
Equities	47,738	3,146,888.96	INTERCONTINENTAL EXCHANGE INC COM
Equities	57,000	3,757,440.00	INTERCONTINENTAL EXCHANGE INC COM
Equities	32,579	2,147,607.68	INTERCONTINENTAL EXCHANGE INC COM
Equities	17,772	1,171,530.24	INTERCONTINENTAL EXCHANGE INC COM
Equities	1,100	85,030.00	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	1,990	153,827.00	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	3,624	71,211.60	INTERFACE INC COM
Equities	3,400	12,478.00	INTERNAP CORPORATION COM PAR \$.001 COM STK
Equities	3,216	11,802.72	INTERNAP CORPORATION COM PAR \$.001 COM STK
Equities	28,811	4,431,996.13	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	46,946	7,221,703.18	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	41,302	6,353,486.66	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	35,210	644,343.00	INTERNATIONAL GAME TECHNOLOGY COMMON STOCK
Equities	1,843	39,937.81	INTERNATIONAL SEAWAYS INC INTERNATIONAL SEAWAYS INC COMMON STOCK
Equities	1,600	60,080.00	INTERNATIONAL SPEEDWAY CORP CL A
Equities	1,669	62,670.95	INTERNATIONAL SPEEDWAY CORP CL A
Equities	280	251.72	INTERPACE DIAGNOSTICS GROUP INC COM NEW COM NEW
Equities	13,900	341,940.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	178,667	4,395,208.20	INTERPUBLIC GROUP COMPANIES INC COM
Equities	21,638	532,294.80	INTERPUBLIC GROUP COMPANIES INC COM
Equities	94,952	2,335,819.20	INTERPUBLIC GROUP COMPANIES INC COM
Equities	400	11,180.00	INTERSECT ENT INC COM
Equities	1,827	51,064.65	INTERSECT ENT INC COM
Equities	48,740	2,669,817.31	INTERTEK GROUP ORD GBP0.01

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	42,920	1,964,877.60	INTERXION HOLDING NV COM EUR0.10
Equities	860,151	2,723,381.48	INTESA SANPAOLO EURO.52
Equities	2,293,801	7,262,556.41	INTESA SANPAOLO EURO.52
Equities	1,800	12,060.00	INTEST CORP COM
Equities	1,400	15,540.00	INTEVAC INC COM
Equities	259	2,874.90	INTEVAC INC COM
Equities	3,450	120,922.50	INTL BANCSHARES CORP COM
Equities	3,669	128,598.45	INTL BANCSHARES CORP COM
Equities	1,254	47,351.04	INTL FCSTONE INC COM
Equities	1,104	41,687.04	INTL FCSTONE INC COM
Equities	2,200	297,000.00	INTL FLAVORS & FRAGRANCES INC COM
Equities	4,330	584,550.00	INTL FLAVORS & FRAGRANCES INC COM
Equities	19,376	1,096,875.36	INTL PAPER CO COM
Equities	12,290	695,736.90	INTL PAPER CO COM
Equities	22,996	1,301,803.56	INTL PAPER CO COM
Equities	3,851	218,005.11	INTL PAPER CO COM
Equities	1,995	24,777.90	INTRA-CELLULAR THERAPIES INC COM
Equities	2,900	6,554.00	INTREPID POTASH INC COM
Equities	5,018	11,340.68	INTREPID POTASH INC COM
Equities	2,500	60,225.00	INTREXON CORP COM
Equities	3,895	93,830.55	INTREXON CORP COM
Equities	164	1,312.00	INTRICON CORP COM
Equities	7,290	968,184.90	INTUIT COM
Equities	31,203	4,144,070.43	INTUIT COM
Equities	13,325	1,769,693.25	INTUIT COM
Equities	6,273	833,117.13	INTUIT COM
Equities	10,060	1,336,068.60	INTUIT COM
Equities	900	841,833.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	2,013	1,882,899.81	INTUITIVE SURGICAL INC COM NEW STK
Equities	2,600	2,431,962.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	1,298	1,323.96	INUVO INC COM NEW COM NEW
Equities	2,300	30,360.00	INVACARE CORP COM
Equities	1,380	18,216.00	INVACARE CORP COM
Equities	12,168	428,191.92	INVESCO LTD COM STK USD0.20
Equities	12,900	453,951.00	INVESCO LTD COM STK USD0.20
Equities	21,992	773,898.48	INVESCO LTD COM STK USD0.20
Equities	6,400	106,944.00	INVESCO MTG CAP INC COM STK
Equities	6,791	113,477.61	INVESCO MTG CAP INC COM STK
Equities	40,920	304,832.64	INVESTEC ORD GBP0.0002
Equities	1,400	29,736.00	INVESTMENT TECHNOLOGY GROUP INC NEW COM
Equities	1,480	31,435.20	INVESTMENT TECHNOLOGY GROUP INC NEW COM
Equities	5,330	250,684.51	INVESTOR AB SER'ANPV
Equities	4,498	60,093.28	INVESTORS BANCORP INC NEW COM
Equities	16,839	224,969.04	INVESTORS BANCORP INC NEW COM
Equities	4,400	27,324.00	INVESTORS REAL ESTATE TR COM STK
Equities	7,022	43,606.62	INVESTORS REAL ESTATE TR COM STK
Equities	12	2,321.28	INVESTORS TITLE CO NC COM
Equities	100	956.00	INVITAE CORP COM
Equities	2,964	28,335.84	INVITAE CORP COM
Equities	3,700	80,031.00	INVITATION HOMES INC COM
Equities	4,585	99,173.55	INVITATION HOMES INC COM
Equities	973	4,232.55	ION GEOPHYSICAL CORP COM NEW COM NEW
Equities	101	439.35	ION GEOPHYSICAL CORP COM NEW COM NEW
Equities	2,600	132,262.00	IONIS PHARMACEUTICALS INC COM
Equities	6,668	339,201.16	IONIS PHARMACEUTICALS INC COM
Equities	860	6,321.00	IOVANCE BIOTHERAPEUTICS INC COM
Equities	1,400	1,848.00	IPASS INC COM
Equities	1,500	217,650.00	IPG PHOTONICS CORP COM
Equities	2,058	298,615.80	IPG PHOTONICS CORP COM
Equities	19,100	2,610,872.86	IPSEN EUR1
Equities	1,040	142,162.71	IPSEN EUR1
Equities	700	29,743.00	IRHYTHM TECHNOLOGIES INC COM
Equities	714	30,337.86	IRHYTHM TECHNOLOGIES INC COM
Equities	1,400	13,846.00	IRIDEX CORP COM
Equities	100	1,105.00	IRIDIUM COMMUNICATIONS INC COM STK
Equities	3,370	37,238.50	IRIDIUM COMMUNICATIONS INC COM STK
Equities	800	67,312.00	IROBOT CORP COM
Equities	1,407	118,384.98	IROBOT CORP COM
Equities	6,800	233,648.00	IRON MTN INC NEW COM
Equities	13,370	459,393.20	IRON MTN INC NEW COM
Equities	4,000	75,520.00	IRONWOOD PHARMACEUTICALS INC COM CL A
Equities	7,391	139,542.08	IRONWOOD PHARMACEUTICALS INC COM CL A
Equities	24,934	721,340.62	ISHARES MSCI NETHERLANDS ETF
Equities	500	57,200.00	ISRAMCO INC COM NEW
Equities	4,200	50,568.00	ISTAR INC
Equities	4,119	49,592.76	ISTAR INC
Equities	852,040	2,319,595.80	ITAUSA INV ITAU SA PRF NPV
Equities	203	1,262.66	ITERIS INC NEW COM
Equities	58,500	868,961.37	ITOCHU CORP NPV
Equities	90,600	1,345,776.08	ITOCHU CORP NPV
Equities	8,700	129,230.15	ITOCHU CORP NPV
Equities	188,400	2,798,501.25	ITOCHU CORP NPV
Equities	1,000	67,750.00	ITRON INC COM STK NPV
Equities	32,700	2,215,425.00	ITRON INC COM STK NPV
Equities	35,385	2,397,333.75	ITRON INC COM STK NPV
Equities	1,636	110,839.00	ITRON INC COM STK NPV
Equities	2,135	85,784.30	ITT INC COM
Equities	129,120	5,188,041.60	ITT INC COM
Equities	64,060	2,573,930.80	ITT INC COM
Equities	4,678	187,962.04	ITT INC COM
Equities	522	8,586.90	IXYS CORP DEL COM
Equities	1,300	171,691.00	J & J SNACK FOODS CORP COM STK NPV
Equities	766	101,165.62	J & J SNACK FOODS CORP COM STK NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	830	10,167.50	J ALEXANDERS HLDGS INC COM CL A
Equities	1,400	119,126.00	J2 GLOBAL INC COM
Equities	2,676	227,700.84	J2 GLOBAL INC COM
Equities	3,300	96,327.00	JABIL INC
Equities	77,682	2,267,537.58	JABIL INC
Equities	9,947	290,352.93	JABIL INC
Equities	2,900	301,223.00	JACK HENRY & ASSOC INC COM
Equities	4,263	442,797.81	JACK HENRY & ASSOC INC COM
Equities	1,100	108,350.00	JACK IN THE BOX INC COM
Equities	1,757	173,064.50	JACK IN THE BOX INC COM
Equities	3,290	178,943.10	JACOBS ENGR GROUP INC COM
Equities	6,568	357,233.52	JACOBS ENGR GROUP INC COM
Equities	32,830	1,785,623.70	JACOBS ENGR GROUP INC COM
Equities	3,900	52,065.00	JAGGED PEAK ENERGY INC COM
Equities	2,485	33,174.75	JAGGED PEAK ENERGY INC COM
Equities	2,300	9,200.00	JAKKS PAC INC COM
Equities	165	660.00	JAKKS PAC INC COM
Equities	83,998	1,320,828.63	JAMES HARDIE INDUSTRIES PLC
Equities	769,350	12,097,663.11	JAMES HARDIE INDUSTRIES PLC
Equities	1,250	49,662.50	JAMES RIVER GROUP HOLDINGS COM USD0.0002
Equities	9,872	326,861.92	JANUS HENDERSON GROUP PLC ORD USD1.50
Equities	14,800	476,725.86	JARDINE CYCLE & CARRIAGE SGD1
Equities	4,900	157,834.91	JARDINE CYCLE & CARRIAGE SGD1
Equities	3,500	224,700.00	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)
Equities	62,960	2,624,802.40	JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)
Equities	8,800	366,872.00	JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)
Equities	3,282	510,351.00	JAZZ PHARMACEUTICALS PLC COM USD0.0001
Equities	10,551	345,614.84	JC DECAUX SA NPV
Equities	12,400	56,374.43	JD SPORTS FASHION ORD GBP0.0025
Equities	1,700	55,182.00	JELD-WEN HLDG INC COM
Equities	2,113	68,587.98	JELD-WEN HLDG INC COM
Equities	50,900	992,142.75	JERONIMO MARTINS EUR1
Equities	9,500	216,885.00	JETBLUE AWYS CORP COM
Equities	18,473	421,738.59	JETBLUE AWYS CORP COM
Equities	1,700,000	2,399,810.41	JIANGSU EXPRESSWAY 'H'CNV1
Equities	857	83,986.00	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	1,827	179,046.00	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	89,710	11,867,735.90	JOHNSON & JOHNSON COM USD1
Equities	147,702	19,539,497.58	JOHNSON & JOHNSON COM USD1
Equities	114,455	15,141,251.95	JOHNSON & JOHNSON COM USD1
Equities	49,327	6,525,468.83	JOHNSON & JOHNSON COM USD1
Equities	203,572	8,826,881.92	JOHNSON CTLS INTL PLC COM USD0.01
Equities	12,711	551,148.96	JOHNSON CTLS INTL PLC COM USD0.01
Equities	28,600	1,240,096.00	JOHNSON CTLS INTL PLC COM USD0.01
Equities	51,359	2,226,926.24	JOHNSON CTLS INTL PLC COM USD0.01
Equities	37,038	1,605,967.68	JOHNSON CTLS INTL PLC COM USD0.01
Equities	37,970	1,416,009.64	JOHNSON MATTHEY
Equities	609	29,359.89	JOHNSON OUTDOORS INC CL A
Equities	6,117	9,787.20	JONES ENERGY INC COM CL A COM CL A
Equities	1,100	137,500.00	JONES LANG LASALLE INC COM STK
Equities	2,443	305,375.00	JONES LANG LASALLE INC COM STK
Equities	2,100	1,058.82	JONES SODA CO COM
Equities	300	4,209.00	JOUNCE THERAPEUTICS INC. COM
Equities	132,500	12,110,500.00	JPMORGAN CHASE & CO COM
Equities	118,388	10,820,663.20	JPMORGAN CHASE & CO COM
Equities	194,716	17,797,042.40	JPMORGAN CHASE & CO COM
Equities	75,864	6,933,969.60	JPMORGAN CHASE & CO COM
Equities	57,600	992,979.71	JSR CORP NPV
Equities	12,000	175,364.90	JTEKT CORPORATION NPV
Equities	76,700	1,120,873.98	JTEKT CORPORATION NPV
Equities	6,000	87,682.45	JTEKT CORPORATION NPV
Equities	30,768	1,620,890.30	JULIUS BAER GRUPPE CHF0.02 (REGD)
Equities	10,900	303,892.00	JUNIPER NETWORKS INC COM
Equities	20,994	585,312.72	JUNIPER NETWORKS INC COM
Equities	35,698	995,260.24	JUNIPER NETWORKS INC COM
Equities	1,012	5,110.60	JUNIPER PHARMACEUTICALS INC COM
Equities	3,000	89,670.00	JUNO THERAPEUTICS INC COM
Equities	3,827	114,389.03	JUNO THERAPEUTICS INC COM
Equities	274,228	2,333,165.34	JUST EAT PLC ORD GBP0.01
Equities	174,800	763,388.75	JXTG HOLDINGS INC NPV
Equities	249,300	1,088,746.08	JXTG HOLDINGS INC NPV
Equities	133,000	580,839.27	JXTG HOLDINGS INC NPV
Equities	610,000	2,663,999.64	JXTG HOLDINGS INC NPV
Equities	143,400	626,258.28	JXTG HOLDINGS INC NPV
Equities	4,790	277,018.78	JYSKE BANK A/S DKK10
Equities	64,834	1,657,878.67	K + S AG -REG.SHS- SHS
Equities	800	14,336.00	K12 INC COM STOCK USD.0001
Equities	1,666	29,854.72	K12 INC COM STOCK USD.0001
Equities	100	2,436.00	K2M GROUP HLDGS INC COM
Equities	74,895	1,824,442.20	K2M GROUP HLDGS INC COM
Equities	2,342	57,051.12	K2M GROUP HLDGS INC COM
Equities	900	67,680.00	KADANT INC COM
Equities	484	36,396.80	KADANT INC COM
Equities	400	35,408.00	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	787	69,665.24	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	36,000	303,737.99	KAJIMA CORP NPV
Equities	160,000	1,349,946.60	KAJIMA CORP NPV
Equities	2,100	114,569.24	KAKEN PHARM NPV
Equities	1,500	74,805.00	KAMAN CORP COM
Equities	1,470	73,308.90	KAMAN CORP COM
Equities	90,000	943,574.23	KAMIGUMI CO LTD NPV
Equities	55,400	762,760.77	KANSAI ELECTRIC POWER CO NPV
Equities	700	34,650.00	KANSAS CITY LIFE INS CO COM NEW COM NEW

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	31,000	1,840,797.44	KAO CORP NPV
Equities	7,200	427,540.05	KAO CORP NPV
Equities	83,400	4,952,338.91	KAO CORP NPV
Equities	2,000	41,260.00	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	4,135	85,305.05	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	3,400	142,698.00	KAR AUCTION SVCS INC COM STK
Equities	7,534	316,201.98	KAR AUCTION SVCS INC COM STK
Equities	599,525	588,628.02	KAROON GAS AUSTRALIA NPV
Equities	2,019	18,271.95	KARYOPHARM THERAPEUTICS INC COM
Equities	4,450	224,415.50	KB FINANCIAL GROUP KRW5000
Equities	57,750	2,912,358.52	KB FINANCIAL GROUP KRW5000
Equities	66,090	3,332,948.48	KB FINANCIAL GROUP KRW5000
Equities	400	9,588.00	KB HOME COM
Equities	4,417	105,875.49	KB HOME COM
Equities	40,009	3,030,438.64	KBC GROEP NV NPV
Equities	3,010	227,989.21	KBC GROEP NV NPV
Equities	49,480	3,747,809.35	KBC GROEP NV NPV
Equities	4,700	71,534.00	KBR INC COM
Equities	6,947	105,733.34	KBR INC COM
Equities	83,300	2,205,566.93	KDDI CORP NPV
Equities	96,700	2,560,364.01	KDDI CORP NPV
Equities	16,800	444,820.22	KDDI CORP NPV
Equities	133,800	3,542,675.33	KDDI CORP NPV
Equities	77,300	2,046,702.56	KDDI CORP NPV
Equities	31,800	841,981.13	KDDI CORP NPV
Equities	1,700	27,200.00	KEANE GROUP INC COM
Equities	1,964	31,424.00	KEANE GROUP INC COM
Equities	3,312	49,183.20	KEARNY FINL CORP MD COM
Equities	5,260	78,111.00	KEARNY FINL CORP MD COM
Equities	8,590	596,661.40	KELLOGG CO COM USD0.25
Equities	13,833	960,840.18	KELLOGG CO COM USD0.25
Equities	1,100	24,695.00	KELLY SERVICES INC CL A COM
Equities	1,432	32,148.40	KELLY SERVICES INC CL A COM
Equities	2,400	30,720.00	KEMET CORP COM NEW
Equities	1,757	22,489.60	KEMET CORP COM NEW
Equities	2,000	77,200.00	KEMPER CORP DEL COM
Equities	2,913	112,441.80	KEMPER CORP DEL COM
Equities	1,800	67,356.00	KENNAMETAL INC CAP
Equities	36,905	1,380,985.10	KENNAMETAL INC CAP
Equities	4,236	158,511.12	KENNAMETAL INC CAP
Equities	100	1,905.00	KENNEDY-WILSON HLDGS INC COM
Equities	5,445	103,727.25	KENNEDY-WILSON HLDGS INC COM
Equities	113,200	517,142.75	KEPPEL CORP NPV
Equities	6,997	2,379,763.68	KERING
Equities	22,240	1,910,808.08	KERRY GROUP 'A'ORD EUR0.125
Equities	3,100	22,413.00	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015
Equities	7,391	53,436.93	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015
Equities	500	12,475.00	KEWAUNEE SCIENTIFIC CORP COM
Equities	1,915	36,844.60	KEY ENERGY SVCS INC DEL COM
Equities	130	-	KEY ENERGY SVCS INC DEL WT EXP
Equities	130	-	KEY ENERGY SVCS INC DEL WT EXP
Equities	900	12,375.00	KEY TECH INC COM
Equities	143	1,012.44	KEY TRONIC CORP COM
Equities	35,848	671,791.52	KEYCORP NEW COM
Equities	121,500	2,276,910.00	KEYCORP NEW COM
Equities	60,346	1,130,884.04	KEYCORP NEW COM
Equities	65,700	1,231,218.00	KEYCORP NEW COM
Equities	4,600	2,019,971.52	KEYENCE CORP NPV
Equities	9,000	3,952,118.19	KEYENCE CORP NPV
Equities	5,540	215,672.20	KEYSIGHT TECHNOLOGIES INC COM
Equities	10,484	408,142.12	KEYSIGHT TECHNOLOGIES INC COM
Equities	6,557	255,264.01	KEYSIGHT TECHNOLOGIES INC COM
Equities	100	935.00	KEYW HLDG CORP COM STK
Equities	2,239	20,934.65	KEYW HLDG CORP COM STK
Equities	2,500	49,000.00	KFORCE INC
Equities	1,085	21,266.00	KFORCE INC
Equities	2,800	210,420.00	KILROY RLTY CORP COM
Equities	5,334	400,850.10	KILROY RLTY CORP COM
Equities	950	17,147.50	KIMBALL ELECTRONICS INC COM
Equities	1,803	32,544.15	KIMBALL ELECTRONICS INC COM
Equities	1,800	30,042.00	KIMBALL INTL INC CL B
Equities	2,646	44,161.74	KIMBALL INTL INC CL B
Equities	11,040	1,425,374.40	KIMBERLY-CLARK CORP COM
Equities	19,442	2,510,156.62	KIMBERLY-CLARK CORP COM
Equities	16,580	304,243.00	KIMCO RLTY CORP COM
Equities	23,068	423,297.80	KIMCO RLTY CORP COM
Equities	6,000	73,134.67	KINDER MORGAN CDA COM
Equities	52,110	998,427.60	KINDER MORGAN INC DEL COM
Equities	67,091	1,285,463.56	KINDER MORGAN INC DEL COM
Equities	104,855	2,009,021.80	KINDER MORGAN INC DEL COM
Equities	2,456	28,612.40	KINDRED HEALTHCARE INC COM STK
Equities	5,877	68,467.05	KINDRED HEALTHCARE INC COM STK
Equities	950,000	1,146,359.74	KINGBOARD LAMINATE HKD0.10
Equities	719,000	299,335.81	KINGDEE INTL SOFTW HKD0.025
Equities	3,028,598	11,829,529.69	KINGFISHER ORD GBP0.157142857
Equities	62,412	243,777.68	KINGFISHER ORD GBP0.157142857
Equities	149,000	388,415.99	KINGSOFT CORP LTD USD.0005
Equities	975	36,377.25	KINSALE CAP GROUP INC COM
Equities	1,500	100,275.00	KIRBY CORP COM
Equities	2,918	195,068.30	KIRBY CORP COM
Equities	7,700	156,864.54	KIRIN HOLDINGS CO NPV
Equities	95,700	1,949,602.17	KIRIN HOLDINGS CO NPV
Equities	500	5,140.00	KIRKLANDS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,192	12,253.76	KIRKLANDS INC COM
Equities	1,300	134,771.00	KITE PHARMA INC COM
Equities	2,888	299,398.96	KITE PHARMA INC COM
Equities	600	11,358.00	KITE RLTY GROUP TR COM NEW COM NEW
Equities	5,130	97,110.90	KITE RLTY GROUP TR COM NEW COM NEW
Equities	4,000	366,040.00	KLA-TENCOR CORP
Equities	8,526	780,214.26	KLA-TENCOR CORP
Equities	17,074	1,562,441.74	KLA-TENCOR CORP
Equities	11,440	468,223.59	KLEPIERRE EUR1.40
Equities	71,470	2,925,169.60	KLEPIERRE EUR1.40
Equities	1,800	90,000.00	KLX INC COM
Equities	24,435	1,221,750.00	KLX INC COM
Equities	2,739	136,950.00	KLX INC COM
Equities	212	10,318.04	KMG CHEMICALS INC COM
Equities	24,430	905,131.50	KNIGHT TRANSN INC COM
Equities	2,700	100,035.00	KNIGHT TRANSN INC COM
Equities	4,015	148,755.75	KNIGHT TRANSN INC COM
Equities	1,600	32,080.00	KNOLL INC COM NEW COM
Equities	3,196	64,079.80	KNOLL INC COM NEW COM
Equities	2,540	42,976.80	KNOWLES CORP COM
Equities	5,151	87,154.92	KNOWLES CORP COM
Equities	4,120	159,320.40	KOHL'S CORP COM
Equities	9,598	371,154.66	KOHL'S CORP COM
Equities	44,536	1,722,207.12	KOHL'S CORP COM
Equities	67,454	1,287,886.17	KON AHOLD DELHAIZE EUR0.01
Equities	64,600	1,233,395.30	KON AHOLD DELHAIZE EUR0.01
Equities	19,508	372,462.47	KON AHOLD DELHAIZE EUR0.01
Equities	66,794	1,275,284.92	KON AHOLD DELHAIZE EUR0.01
Equities	8,144	413,715.98	KONE CORPORATION NPV ORD 'B'
Equities	477,441	1,525,271.44	KONINKLIJKE KPN
Equities	5,166	19,165.86	KOPIN CORP COM
Equities	800	28,920.00	KOPPERS HLDGS INC COM
Equities	1,370	49,525.50	KOPPERS HLDGS INC COM
Equities	1,500	51,795.00	KORN / FERRY INTL COM NEW
Equities	3,552	122,650.56	KORN / FERRY INTL COM NEW
Equities	8,100	884,540.76	KOSE CORPORATION NPV
Equities	11,141	71,413.81	KOSMOS ENERGY LTD
Equities	20,600	1,764,184.00	KRAFT HEINZ CO COM
Equities	32,606	2,792,377.84	KRAFT HEINZ CO COM
Equities	10,800	924,912.00	KRAFT HEINZ CO COM
Equities	700	24,108.00	KRATON CORPORATION
Equities	55,770	1,920,718.80	KRATON CORPORATION
Equities	1,974	67,984.56	KRATON CORPORATION
Equities	1,300	15,431.00	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	133,975	1,590,283.25	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	3,366	39,954.42	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	28,200	657,624.00	KROGER CO COM
Equities	49,641	1,157,628.12	KROGER CO COM
Equities	2,100	38,262.00	KRONOS WORLDWIDE INC COM STK
Equities	1,100	20,042.00	KRONOS WORLDWIDE INC COM STK
Equities	65,000	291,722.63	KROTON EDUCACIONAL COM NPV
Equities	3,380	353,717.00	KS CY SOUTHN
Equities	5,873	614,609.45	KS CY SOUTHN
Equities	1,826	305,080.14	KUEHNE&NAGEL INTL CHF1 (REGD)
Equities	2,800	53,256.00	KULICKE & SOFFA INDS INC COM
Equities	3,614	68,738.28	KULICKE & SOFFA INDS INC COM
Equities	43,100	781,753.29	KURARAY CO NPV
Equities	1,266	12,027.00	KVH INDS INC COM STK
Equities	129,000	4,184,807.76	KYUSHU RAILWAY COR NPV
Equities	304,551	16,412,253.39	L BRANDS INC COM
Equities	7,000	377,230.00	L BRANDS INC COM
Equities	13,162	709,300.18	L BRANDS INC COM
Equities	6,500	350,285.00	L BRANDS INC COM
Equities	33,430	2,635,700.78	L E LUNDBERGFORETA SER'B'NPV
Equities	2,220	175,030.08	L E LUNDBERGFORETA SER'B'NPV
Equities	2,142	357,885.36	L3 TECHNOLOGIES INC COM
Equities	4,251	710,257.08	L3 TECHNOLOGIES INC COM
Equities	21,122	3,529,063.76	L3 TECHNOLOGIES INC COM
Equities	1,290	38,403.30	LA JOLLA PHARMACEUTICAL CO COM PAR S.0001 2014 COM PAR S.0001 2014
Equities	3,375	49,848.75	LA QUINTA HLDGS INC COM
Equities	1,800	58,500.00	LA Z BOY INC COM
Equities	3,111	101,107.50	LA Z BOY INC COM
Equities	3,039	468,431.46	LAB CORP AMER HLDGS COM NEW
Equities	14,005	2,158,730.70	LAB CORP AMER HLDGS COM NEW
Equities	5,585	860,871.90	LAB CORP AMER HLDGS COM NEW
Equities	4,821	64,649.61	LADDER CAP CORP CL A CL A
Equities	2,639	6,439.16	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	2,789	52,572.65	LAKELAND BANCORP INC COM
Equities	1,241	56,937.08	LAKELAND FINL CORP COM STK
Equities	827	11,991.50	LAKELAND INDS INC COM
Equities	4,817	681,268.31	LAM RESH CORP COM
Equities	8,910	1,260,141.30	LAM RESH CORP COM
Equities	36,990	5,231,495.70	LAM RESH CORP COM
Equities	2,600	367,718.00	LAM RESH CORP COM
Equities	2,100	154,497.00	LAMAR ADVERTISING CO NEW CL A CL A
Equities	4,526	332,977.82	LAMAR ADVERTISING CO NEW CL A CL A
Equities	4,466	196,682.64	LAMB WESTON HLDGS INC COM USD5
Equities	7,673	337,918.92	LAMB WESTON HLDGS INC COM USD5
Equities	1,000	122,620.00	LANCASTER COLONY CORP COM
Equities	1,000	122,620.00	LANCASTER COLONY CORP COM
Equities	30,300	398,698.40	LAND SECURITIES GP ORD GBP0.10
Equities	700	36,610.00	LANDAUER INC COM
Equities	592	30,961.60	LANDAUER INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,006	29,789.10	LANDEC CORP COM
Equities	1,464	21,813.60	LANDS END INC NEW COM
Equities	1,254	18,684.60	LANDS END INC NEW COM
Equities	1,200	102,720.00	LANDSTAR SYS INC COM
Equities	2,250	192,600.00	LANDSTAR SYS INC COM
Equities	1,000	20,400.00	LANNETT INC COM
Equities	2,019	41,187.60	LANNETT INC COM
Equities	600	10,590.00	LANTHEUS HLDGS INC COM
Equities	67,880	1,198,082.00	LANTHEUS HLDGS INC COM
Equities	802	14,155.30	LANTHEUS HLDGS INC COM
Equities	1,333	3,252.52	LANTRONIX INC COM NEW COM NEW
Equities	5,600	58,912.00	LAREDO PETROLEUM INC
Equities	8,828	92,870.56	LAREDO PETROLEUM INC
Equities	4,741	755,879.36	LARGAN PRECISION C TWD10
Equities	18,400	2,933,596.32	LARGAN PRECISION C TWD10
Equities	14,451	923,274.39	LAS VEGAS SANDS CORP COM STK
Equities	20,009	1,278,375.01	LAS VEGAS SANDS CORP COM STK
Equities	4,200	125,160.00	LASALLE HOTEL PPTY'S COM SH BEN INT
Equities	5,769	171,916.20	LASALLE HOTEL PPTY'S COM SH BEN INT
Equities	6,400	1,209,726.65	LASSONDE INDUSTRIE CLASS'A'S/VTG NPV
Equities	5,683	37,848.78	LATTICE SEMICONDUCTOR CORP COM
Equities	2,800	49,084.00	LAUREATE ED INC CL A CL A
Equities	2,382	41,756.46	LAUREATE ED INC CL A CL A
Equities	1,100	24,365.00	LAWSON PRODS INC COM
Equities	218	4,828.70	LAWSON PRODS INC COM
Equities	900	7,911.00	LAYNE CHRISTENSEN CO COM
Equities	2,360	20,744.40	LAYNE CHRISTENSEN CO COM
Equities	174,770	227,017.52	LBIE GBP POST-DISTRIBUTION MSFTA
Equities	300	30,720.00	LCI INDUSTRIES COM
Equities	1,517	155,340.80	LCI INDUSTRIES COM
Equities	1,700	241,536.00	LEAR CORP COM NEW COM NEW
Equities	3,805	540,614.40	LEAR CORP COM NEW COM NEW
Equities	4,200	68.88	LEAR CORP COM STK PAR \$0.01
Equities	2,000	3,800.00	LEE ENTERPRISES INC COM
Equities	8,990	843,969.23	LEG IMMOBILIEN AG NPV
Equities	2,715	103,522.95	LEGACY TEXAS FINANCIAL GROUP INC COM
Equities	3,190	121,730.40	LEGG MASON INC COM
Equities	46,140	1,760,702.40	LEGG MASON INC COM
Equities	4,716	179,962.56	LEGG MASON INC COM
Equities	9,800	373,968.00	LEGG MASON INC COM
Equities	3,600	189,108.00	LEGGETT & PLATT INC COM
Equities	7,301	383,521.53	LEGGETT & PLATT INC COM
Equities	33,286	2,325,316.22	LEGRAND SA EUR4
Equities	4,300	222,267.00	LEIDOS HLDGS INC COM
Equities	7,893	407,989.17	LEIDOS HLDGS INC COM
Equities	342	10,677.24	LEMAITRE VASCULAR INC COM STK
Equities	19,753	108,839.03	LENDINGCLUB CORP COM
Equities	293	50,454.60	LENDINGTREE INC NEW COM USD0.01
Equities	396	68,191.20	LENDINGTREE INC NEW COM USD0.01
Equities	166,610	2,127,840.00	LENLEASE GROUP NPV (STAPLED)
Equities	6,500	346,580.00	LENNAR CORP CL A CL A
Equities	11,056	589,505.92	LENNAR CORP CL A CL A
Equities	15,600	831,792.00	LENNAR CORP CL A CL A
Equities	353	15,874.41	LENNAR CORP CL B
Equities	1,100	202,004.00	LENNOX INTL INC COM
Equities	2,139	392,805.96	LENNOX INTL INC COM
Equities	1,150	205,795.13	LENZING AG NPV
Equities	121,518	2,016,591.47	LEONARDO SPA EUR4.40
Equities	23,010	381,851.00	LEONARDO SPA EUR4.40
Equities	12,384	323,965.44	LEUCADIA NATL CORP COM
Equities	17,718	463,502.88	LEUCADIA NATL CORP COM
Equities	7,846	465,267.80	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	15,954	946,072.20	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	1,100	18,095.00	LEXICON PHARMACEUTICALS INC FORMERLY LE COMMON STOCK
Equities	3,315	54,531.75	LEXICON PHARMACEUTICALS INC FORMERLY LE COMMON STOCK
Equities	4,626	45,843.66	LEXINGTON RLTY TR COM
Equities	13,304	131,842.64	LEXINGTON RLTY TR COM
Equities	5,439	1,383,340.47	LG CHEMICAL KRW5000
Equities	1,007	256,117.64	LG CHEMICAL KRW5000
Equities	24,320	331,592.89	LG UPLUS CORP KRW5000
Equities	128,820	1,756,406.07	LG UPLUS CORP KRW5000
Equities	1,041	41,827.38	LGI HOMES INC COM
Equities	300	1,446.00	LGL GROUP INC COM STK
Equities	1,386	0.14	LGL GROUP INC WT EXP
Equities	1,000	67,890.00	LHC GROUP INC COM
Equities	22,760	1,545,176.40	LHC GROUP INC COM
Equities	882	59,878.98	LHC GROUP INC COM
Equities	300	2,418.00	LIBBEY INC COM
Equities	1,031	8,309.86	LIBBEY INC COM
Equities	5,950	510,450.50	LIBERTY BROADBAND CORP COM SER A COM SERA
Equities	1,534	131,601.86	LIBERTY BROADBAND CORP COM SER A COM SERA
Equities	3,627	314,642.25	LIBERTY BROADBAND CORP COM SER C COM SERC
Equities	1,886	101,881.72	LIBERTY EXPEDIA HLDGS INC SER A COM SER A COM
Equities	2,791	150,769.82	LIBERTY EXPEDIA HLDGS INC SER A COM SER A COM
Equities	281,643	8,781,628.74	LIBERTY GLOBAL PLC -SERIES C COM
Equities	34,888	1,087,807.84	LIBERTY GLOBAL PLC -SERIES C COM
Equities	13,994	449,487.28	LIBERTY GLOBAL PLC USD0.01 A
Equities	2,079	108,710.91	LIBERTY INTERACTIVE CORP LIBERTY VENTURES COM SER A NEW SER A NEW
Equities	4,407	230,442.03	LIBERTY INTERACTIVE CORP LIBERTY VENTURES COM SER A NEW SER A NEW
Equities	13,900	341,106.00	LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A
Equities	21,986	539,536.44	LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A
Equities	2,220	48,329.40	LIBERTY LILAC GROUP-A COMMON STOCK
Equities	1,580	37,746.20	LIBERTY MEDIA CORP DEL COM SER A BRAVES GROUP COM SER A BRAVES GROUP

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	665	15,886.85	LIBERTY MEDIA CORP DEL COM SER A BRAVES GROUP COM SER A BRAVES GROUP
Equities	5,950	208,428.50	LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP
Equities	1,576	55,207.28	LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP
Equities	9,603	403,133.94	LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP
Equities	4,556	191,260.88	LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP
Equities	2,385	57,168.45	LIBERTY MEDIA CORP DEL COM SER C BRAVES GROUP COM SER C BRAVES GROUP
Equities	9,602	400,403.40	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP
Equities	12,990	475,693.80	LIBERTY MEDIA CORPORATION COM USD0.01 SER C FORMULA
Equities	6,478	237,224.36	LIBERTY MEDIA CORPORATION COM USD0.01 SER C FORMULA
Equities	4,900	199,479.00	LIBERTY PPTY TR SH BEN INT
Equities	8,044	327,471.24	LIBERTY PPTY TR SH BEN INT
Equities	3,260	37,816.00	LIBERTY TRIPADVISOR HLDGS INC COM SER A COM SER A
Equities	4,494	52,130.40	LIBERTY TRIPADVISOR HLDGS INC COM SER A COM SER A
Equities	1,600	118,560.00	LIFE STORAGE INC COM
Equities	28,440	2,107,404.00	LIFE STORAGE INC COM
Equities	2,466	182,730.60	LIFE STORAGE INC COM
Equities	1,500	100,725.00	LIFEPOINT HEALTH INC COM ISIN US53219L1098
Equities	2,057	138,127.55	LIFEPOINT HEALTH INC COM ISIN US53219L1098
Equities	949	17,224.35	LIFETIME BRANDS INC COM
Equities	4,210	39,321.40	LIFEWAY FOODS INC COM
Equities	1,562	14,589.08	LIFEWAY FOODS INC COM
Equities	2,100	12.60	LIGAND PHARMACEUTICALS INC GENERAL CONTINGENT VALUE RT
Equities	2,100	115.50	LIGAND PHARMACEUTICALS INC GLUCAGON CONTINGENT VALUE RT
Equities	2,100	11.55	LIGAND PHARMACEUTICALS INC ROCHE CONTINGENT VALUE RT
Equities	2,100	21.00	LIGAND PHARMACEUTICALS INC TR BETA CONTINGENT VALUE RT
Equities	700	84,980.00	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	19,180	2,328,452.00	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	10,680	1,296,552.00	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	1,030	125,042.00	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	475	1,282.50	LIGHTPATH TECHNOLOGIES INC CL A NEW COM
Equities	5,100	109,191.00	LILAC GROUP - CL C W /I COMMON STOCK
Equities	7,324	156,806.84	LILAC GROUP - CL C W /I COMMON STOCK
Equities	4,372	12,635.08	LIMELIGHT NETWORKS INC COM
Equities	1,257	29,702.91	LIMONEIRA CO COM STK
Equities	2,300	113,202.43	LINAMAR CORP COMMON STOCK
Equities	1,010	3,131.00	LINCOLN EDL SVCS CORP COM STK
Equities	1,600	147,344.00	LINCOLN ELEC HLDGS INC COM
Equities	3,347	308,225.23	LINCOLN ELEC HLDGS INC COM
Equities	6,640	448,731.20	LINCOLN NATL CORP COM
Equities	12,338	833,802.04	LINCOLN NATL CORP COM
Equities	617	55,067.25	LINDSAY CORPORATION COM
Equities	189	1,097,311.13	LINDT & SPRUENGLI CHF10 (PTG CERT)
Equities	281,570	2,142,492.17	LINK REAL ESTATE INVESTMENT
Equities	68,700	522,744.65	LINK REAL ESTATE INVESTMENT
Equities	7,900	163,540.41	LION CORP NPV
Equities	5,776	151,793.28	LIONS GATE ENTMT CORP CL B NON VTG NON VOTING SHS CL B
Equities	1	26.28	LIONS GATE ENTMT CORP CL B NON VTG NON VOTING SHS CL B
Equities	5,513	144,881.64	LIONS GATE ENTMT CORP CL B NON VTG NON VOTING SHS CL B
Equities	56,428	1,592,398.16	LIONS GATE ENTMT CORP VOTING SHARES CL A
Equities	3,339	94,226.58	LIONS GATE ENTMT CORP VOTING SHARES CL A
Equities	1,900	12,065.00	LIQUIDITY SVCS INC COM STK
Equities	1,887	11,982.45	LIQUIDITY SVCS INC COM STK
Equities	300	28,269.00	LITHIA MTRS INC CL A CL A
Equities	1,186	111,756.78	LITHIA MTRS INC CL A CL A
Equities	700	115,500.00	LITTELFUSE INC COM
Equities	13,970	2,305,050.00	LITTELFUSE INC COM
Equities	1,218	200,970.00	LITTELFUSE INC COM
Equities	2,534	155,106.14	LIVANOVA PLC ORD GBP1.00 (DI)
Equities	4,879	170,033.15	LIVE NATION ENTERTAINMENT INC
Equities	7,320	255,102.00	LIVE NATION ENTERTAINMENT INC
Equities	1,634	39,542.80	LIVE OAK BANCSHARES INC COM
Equities	87,597	963,567.00	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	1,787	19,657.00	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	9,800	322,910.00	LKQ CORP COM LKQ CORP
Equities	16,839	554,845.05	LKQ CORP COM LKQ CORP
Equities	15,900	523,905.00	LKQ CORP COM LKQ CORP
Equities	2,093,624	1,798,957.72	LLOYDS BANKING GP ORD GBP0.1
Equities	8,546,977	7,344,036.11	LLOYDS BANKING GP ORD GBP0.1
Equities	524,000	450,249.83	LLOYDS BANKING GP ORD GBP0.1
Equities	5,053,000	4,341,817.51	LLOYDS BANKING GP ORD GBP0.1
Equities	571,000	490,634.83	LLOYDS BANKING GP ORD GBP0.1
Equities	15,900	883,210.90	LOBLAWS COS LTD COM NPV
Equities	28,100	1,560,894.74	LOBLAWS COS LTD COM NPV
Equities	9,541	2,648,677.01	LOCKHEED MARTIN CORP COM
Equities	8,717	2,419,926.37	LOCKHEED MARTIN CORP COM
Equities	13,640	3,786,600.40	LOCKHEED MARTIN CORP COM
Equities	9,300	435,333.00	LOEWS CORP COM
Equities	15,418	721,716.58	LOEWS CORP COM
Equities	12,669	593,035.89	LOEWS CORP COM
Equities	37,670	1,380,982.20	LOGITECH INTERNATIONAL SA CHF0.25(REGD) (POST-SUBD)
Equities	1,476	154,242.00	LOGMEIN INC COM
Equities	2,886	301,587.00	LOGMEIN INC COM
Equities	640,608	5,293,849.56	LOJAS RENNER SA COM NPV
Equities	21,362	1,011,698.24	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	4,998	1,081,904.04	LONZA GROUP AG CHF1 (REGD)
Equities	1,460	316,042.40	LONZA GROUP AG CHF1 (REGD)
Equities	13,260	2,870,357.65	LONZA GROUP AG CHF1 (REGD)
Equities	1,200	259,760.87	LONZA GROUP AG CHF1 (REGD)
Equities	1,400	58,170.00	LORAL SPACE & COMMUNICATIONS INC COM
Equities	818	33,987.90	LORAL SPACE & COMMUNICATIONS INC COM
Equities	6,719	-	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	1,450	301,652.66	L'OREAL EURO.20
Equities	11,540	2,400,739.08	L'OREAL EURO.20

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,172	953,693.13	LOTTE CHEMICAL CO KRW5000
Equities	480	144,316.74	LOTTE CHEMICAL CO KRW5000
Equities	8,500	2,555,608.97	LOTTE CHEMICAL CO KRW5000
Equities	3,700	89,207.00	LOUISIANA-PACIFIC CORP COM
Equities	7,731	186,394.41	LOUISIANA-PACIFIC CORP COM
Equities	27,200	2,108,816.00	LOWES COS INC COM
Equities	47,002	3,644,065.06	LOWES COS INC COM
Equities	14,366	1,113,795.98	LOWES COS INC COM
Equities	700	56,133.00	LOXO ONCOLOGY INC COM
Equities	937	75,138.03	LOXO ONCOLOGY INC COM
Equities	2,000	84,920.00	LPL FINL HLDGS INC COM
Equities	4,225	179,393.50	LPL FINL HLDGS INC COM
Equities	1,300	13,429.00	LSB INDS INC COM
Equities	1,505	15,546.65	LSB INDS INC COM
Equities	756	16,178.40	LSC COMMUNICATIONS INC COM
Equities	1,887	40,381.80	LSC COMMUNICATIONS INC COM
Equities	1,588	14,371.40	LSI INDS INC OHIO COM
Equities	1,200	61,668.00	LTC PPTY INC COM
Equities	2,232	114,702.48	LTC PPTY INC COM
Equities	4,732	13,296.92	LUBYS INC COM
Equities	634,200	1,338,395.05	LUCARA DIAMOND COM NPV
Equities	5,838	348,353.46	LULULEMON ATHLETICA INC COM
Equities	700	17,542.00	LUMBER LIQUIDATORS HLDGS INC COM
Equities	1,308	32,778.48	LUMBER LIQUIDATORS HLDGS INC COM
Equities	1,480	84,434.00	LUMENTUM HLDGS INC COM
Equities	25,300	1,443,365.00	LUMENTUM HLDGS INC COM
Equities	2,929	167,099.45	LUMENTUM HLDGS INC COM
Equities	2,759	58,270.08	LUMINEX CORP DEL COM
Equities	800	14,296.00	LUMOS NETWORKS CORP COM
Equities	1,632	29,163.84	LUMOS NETWORKS CORP COM
Equities	156	235.56	LUNA INNOVATIONS INC COM STK
Equities	105,507	2,027,693.80	LUNDIN PETROLEUM A NPV
Equities	6,762	1,683,616.68	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30
Equities	11,106	2,765,194.75	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30
Equities	7,550	1,879,814.55	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30
Equities	3,830	953,601.29	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30
Equities	200	10,340.00	LYDALL INC COM
Equities	1,143	59,093.10	LYDALL INC COM
Equities	400	9,656.00	LYON WILLIAM HOMES CL A NEW COM USD0.01 CL'A'(POST REV SPLIT)
Equities	921	22,232.94	LYON WILLIAM HOMES CL A NEW COM USD0.01 CL'A'(POST REV SPLIT)
Equities	18,028	1,521,382.92	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	64,718	5,461,552.02	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	4,067	658,650.65	M & T BK CORP COM
Equities	8,471	1,371,878.45	M & T BK CORP COM
Equities	400	11,420.00	M / I HOMES INC
Equities	932	26,608.60	M / I HOMES INC
Equities	1,804	63,735.32	M D C HLDGS INC COM
Equities	1,935	68,363.55	M D C HLDGS INC COM
Equities	4,401	255,522.06	MACERICH CO REIT
Equities	6,596	382,963.76	MACERICH CO REIT
Equities	4,500	122,130.00	MACK CALI RLTY CORP COM REIT
Equities	4,734	128,480.76	MACK CALI RLTY CORP COM REIT
Equities	1,554	86,666.58	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK
Equities	1,847	103,007.19	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK
Equities	28,197	1,914,123.00	MACQUARIE GP LTD NPV
Equities	8,070	547,823.27	MACQUARIE GP LTD NPV
Equities	45,710	3,102,974.16	MACQUARIE GP LTD NPV
Equities	14,371	975,559.87	MACQUARIE GP LTD NPV
Equities	4,132	323,948.80	MACQUARIE INFRASTRUCTURE CORP
Equities	500	8,755.00	MACROGENICS INC COM
Equities	1,963	34,372.13	MACROGENICS INC COM
Equities	9,700	225,428.00	MACYS INC COM STK
Equities	16,594	385,644.56	MACYS INC COM STK
Equities	2,200	87,890.00	MADDEN STEVEN LTD COM
Equities	2,744	109,622.80	MADDEN STEVEN LTD COM
Equities	650	127,985.00	MADISON SQUARE GARDEN CO NEW CL A CL A
Equities	777	152,991.30	MADISON SQUARE GARDEN CO NEW CL A CL A
Equities	68	1,105.68	MADRIGAL PHARMACEUTICALS INC COM
Equities	329	5,349.54	MADRIGAL PHARMACEUTICALS INC COM
Equities	56,528	1,250,496.68	MAGELLAN FINANCIAL NPV
Equities	900	65,610.00	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	1,428	104,101.20	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	9,200	426,236.00	MAGNA INTERNATIONAL INC COMMON STOCK
Equities	16,810	777,528.84	MAGNA INTL INC COM NPV
Equities	4,518	50,149.80	MAIDEN HOLDINGS LTD/MAIDEN HOLDINGS LTD/COM STK
Equities	500	19,230.00	MAIN STR CAP CORP COM STK
Equities	2,900	97,179.00	MAINSOURCE FINL GROUP INC COM
Equities	1,004	33,644.04	MAINSOURCE FINL GROUP INC COM
Equities	39,000	321,760.41	MAKINO MILLING NPV
Equities	1,497	38,727.39	MALIBU BOATS INC COM CL A COM CL A
Equities	5,399	241,929.19	MALLINCKRODT PLC COMMON STOCK
Equities	26,000	1,165,060.00	MALLINCKRODT PLC COMMON STOCK
Equities	300	5,580.00	MAMMOTH ENERGY SVCS INC COM
Equities	280,989	565,005.52	MAN GROUP PLC ORD USD0.03428571428
Equities	1,200	57,672.00	MANHATTAN ASSOCS INC COM
Equities	3,845	184,790.70	MANHATTAN ASSOCS INC COM
Equities	7,200	43,272.00	MANITOWOC CO INC COM
Equities	9,905	59,529.05	MANITOWOC CO INC COM
Equities	230	3,657.00	MANNATECH INC COM NEW .
Equities	96	1,526.40	MANNATECH INC COM NEW .
Equities	660	930.60	MANNKIND CORP COM USD0.01(POST REV SPLIT)
Equities	4,572	6,446.52	MANNKIND CORP COM USD0.01(POST REV SPLIT)
Equities	1,490	166,358.50	MANPOWERGROUP INC

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	18,670	2,084,505.50	MANPOWERGROUP INC
Equities	3,709	414,109.85	MANPOWERGROUP INC
Equities	1,300	53,794.00	MANTECH INTL CORP CL A CL A
Equities	1,668	69,021.84	MANTECH INTL CORP CL A CL A
Equities	113,263	2,120,138.24	MANULIFE FINL CORP COM NPV
Equities	43,400	812,392.39	MANULIFE FINL CORP COM NPV
Equities	62,500	1,169,919.92	MANULIFE FINL CORP COM NPV
Equities	29,260	346,731.00	MARATHON OIL CORP COM
Equities	46,234	547,872.90	MARATHON OIL CORP COM
Equities	15,660	819,487.80	MARATHON PETE CORP COM
Equities	28,379	1,485,073.07	MARATHON PETE CORP COM
Equities	42,063	2,201,156.79	MARATHON PETE CORP COM
Equities	8,900	465,737.00	MARATHON PETE CORP COM
Equities	2,500	7,450.00	MARCHEX INC CL B CL B
Equities	3,803	11,332.94	MARCHEX INC CL B CL B
Equities	300	7,908.00	MARCUS & MILLICHAP INC COM
Equities	592	15,605.12	MARCUS & MILLICHAP INC COM
Equities	1,800	54,360.00	MARCUS CORP DEL COM
Equities	1,425	43,035.00	MARCUS CORP DEL COM
Equities	23,980	409,082.63	MARINE HARVEST ASA NOK7.50
Equities	78,990	1,347,516.13	MARINE HARVEST ASA NOK7.50
Equities	3,600	56,196.00	MARINE PRODS CORP COM
Equities	657	10,255.77	MARINE PRODS CORP COM
Equities	1,800	35,190.00	MARINEMAX INC COM
Equities	1,611	31,495.05	MARINEMAX INC COM
Equities	410	400,102.60	MARKEL CORP HOLDING CO COM
Equities	757	738,726.02	MARKEL CORP HOLDING CO COM
Equities	1,200	241,320.00	MARKETAXESS HLDGS INC COM STK
Equities	2,057	413,662.70	MARKETAXESS HLDGS INC COM STK
Equities	1,900	47,785.00	MARLIN BUSINESS SVCS CORP COM
Equities	88	2,213.20	MARLIN BUSINESS SVCS CORP COM
Equities	10,182	1,021,356.42	MARRIOTT INTL INC NEW COM STK CL A
Equities	16,998	1,705,069.38	MARRIOTT INTL INC NEW COM STK CL A
Equities	13,900	1,394,309.00	MARRIOTT INTL INC NEW COM STK CL A
Equities	662	77,950.50	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	1,404	165,321.00	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	40,279	3,140,150.84	MARSH & MCLENNAN CO'S INC COM
Equities	15,080	1,175,636.80	MARSH & MCLENNAN CO'S INC COM
Equities	28,257	2,202,915.72	MARSH & MCLENNAN CO'S INC COM
Equities	16,115	1,256,325.40	MARSH & MCLENNAN CO'S INC COM
Equities	2,550	69,870.00	MARTEN TRANS LTD COM
Equities	1,518	41,593.20	MARTEN TRANS LTD COM
Equities	1,200	-	MARTIN INDS INC DEL COM
Equities	3,454	768,791.32	MARTIN MARIETTA MATLS INC COM
Equities	1,869	416,002.02	MARTIN MARIETTA MATLS INC COM
Equities	3,478	774,133.24	MARTIN MARIETTA MATLS INC COM
Equities	2,800	623,224.00	MARTIN MARIETTA MATLS INC COM
Equities	15,300	252,756.00	MARVELL TECH GROUP COM USD0.002
Equities	106,660	1,762,023.20	MARVELL TECH GROUP COM USD0.002
Equities	24,143	398,842.36	MARVELL TECH GROUP COM USD0.002
Equities	35,700	589,764.00	MARVELL TECH GROUP COM USD0.002
Equities	10,300	393,563.00	MASCO CORP COM
Equities	78,196	2,987,869.16	MASCO CORP COM
Equities	17,578	671,655.38	MASCO CORP COM
Equities	970	88,444.60	MASIMO CORP COM STK
Equities	2,423	220,929.14	MASIMO CORP COM STK
Equities	1,774	133,937.00	MASONITE INTL CORP NEW COM
Equities	1,500	67,725.00	MASTEC INC COM
Equities	57,405	2,591,835.75	MASTEC INC COM
Equities	3,446	155,586.90	MASTEC INC COM
Equities	391	2,533.68	MASTECH DIGITAL INC COM
Equities	295	1,911.60	MASTECH DIGITAL INC COM
Equities	31,000	3,764,950.00	MASTERCARD INC CL A
Equities	51,468	6,250,788.60	MASTERCARD INC CL A
Equities	29,100	3,534,195.00	MASTERCARD INC CL A
Equities	2,800	59,836.00	MATADOR RES CO COM
Equities	5,166	110,397.42	MATADOR RES CO COM
Equities	5,500	95,590.00	MATCH GROUP INC COM
Equities	2,365	41,103.70	MATCH GROUP INC COM
Equities	1,100	41,140.00	MATERION CORP COM
Equities	1,289	48,208.60	MATERION CORP COM
Equities	1,600	14,960.00	MATRIX SVC CO COM
Equities	1,900	17,765.00	MATRIX SVC CO COM
Equities	1,400	42,056.00	MATSON INC COM
Equities	2,691	80,837.64	MATSON INC COM
Equities	179,500	10,208,303.67	MATSUMOTOKIYOSHI H NPV
Equities	11,400	245,442.00	MATTEL INC COM
Equities	18,681	402,201.93	MATTEL INC COM
Equities	10,300	221,759.00	MATTEL INC COM
Equities	1,400	3,570.00	MATTERSIGHT CORP COM
Equities	1,402	3,575.10	MATTERSIGHT CORP COM
Equities	1,249	76,501.25	MATTHEWS INTL CORP CL A CL A
Equities	2,010	123,112.50	MATTHEWS INTL CORP CL A CL A
Equities	1,220	24,766.00	MAUI LD & PINEAPPLE INC COM
Equities	7,800	350,220.00	MAXIM INTEGRATED PRODS INC COM
Equities	15,484	695,231.60	MAXIM INTEGRATED PRODS INC COM
Equities	1,800	112,734.00	MAXIMUS INC COM
Equities	3,541	221,772.83	MAXIMUS INC COM
Equities	2,264	63,142.96	MAXLINEAR INC COMMON STOCK
Equities	58,755	1,638,676.95	MAXLINEAR INC COMMON STOCK
Equities	2,892	80,657.88	MAXLINEAR INC COMMON STOCK
Equities	5	-	MAXUS TECH CORP COM
Equities	2,800	16,772.00	MAXWELL TECHNOLOGIES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	81,000	1,130,366.68	MAZDA MOTOR CORP NPV
Equities	2,722	119,876.88	MB FINL INC NEW COM
Equities	4,317	190,120.68	MB FINL INC NEW COM
Equities	4,800	45,264.00	MBIA INC COM
Equities	8,099	76,373.57	MBIA INC COM
Equities	2,900	282,779.00	MC CORMICK & CO INC COM NON-VTG
Equities	6,203	604,854.53	MC CORMICK & CO INC COM NON-VTG
Equities	951	92,732.01	MC CORMICK & CO INC COM NON-VTG
Equities	27,050	4,142,978.00	MC DONALDS CORP COM
Equities	44,627	6,835,071.32	MC DONALDS CORP COM
Equities	58,736	8,996,005.76	MC DONALDS CORP COM
Equities	10,182	1,559,475.12	MC DONALDS CORP COM
Equities	100	1,955.00	MCBC HLDGS INC COM
Equities	530	10,361.50	MCBC HLDGS INC COM
Equities	270	2,521.80	MCCLATCHY CO CL A NEW CL A NEW
Equities	909	8,490.06	MCCLATCHY CO CL A NEW CL A NEW
Equities	9,300	66,681.00	MCDERMOTT INTL INC COM
Equities	15,737	112,834.29	MCDERMOTT INTL INC COM
Equities	10,997	28,922.11	MCEWEN MNG INC COM
Equities	1,200	41,556.00	MCGRATH RENTCORP COM
Equities	1,540	53,330.20	MCGRATH RENTCORP COM
Equities	12,708	2,090,974.32	MCKESSON CORP
Equities	6,780	1,115,581.20	MCKESSON CORP
Equities	11,613	1,910,803.02	MCKESSON CORP
Equities	9,857	1,621,870.78	MCKESSON CORP
Equities	6,600	172,920.00	MDU RES GROUP INC COM
Equities	10,620	278,244.00	MDU RES GROUP INC COM
Equities	19,900	74,031.68	MEBUKI FINANCIAL GROUP INC NPV
Equities	1,100	1,573.00	MEDCATH CORP COM STK
Equities	1,000	1,430.00	MEDCATH CORP COM STK
Equities	2,286	28,849.32	MEDEQUITIES RLTY TR INC COM
Equities	3,600	-	MEDIA GEN INC CVR COMMON STOCK
Equities	3,300	42,471.00	MEDICAL PPTYS TR INC COM REIT
Equities	20,787	267,528.69	MEDICAL PPTYS TR INC COM REIT
Equities	1,400	53,214.00	MEDICINES COMPANY COM
Equities	3,875	147,288.75	MEDICINES COMPANY COM
Equities	59	310.34	MEDICINOVA INC COM NEW STK
Equities	700	54,740.00	MEDIDATA SOLUTIONS INC COM
Equities	2,964	231,784.80	MEDIDATA SOLUTIONS INC COM
Equities	700	29,029.00	MEDIFAST INC COM
Equities	893	37,032.71	MEDIFAST INC COM
Equities	8,500	157,200.07	MEDIPAL HOLDINGS CORP
Equities	2,580	155,754.60	MEDNAX INC COM
Equities	23,000	1,388,510.00	MEDNAX INC COM
Equities	5,115	308,792.55	MEDNAX INC COM
Equities	900	26,100.00	MEDPACE HLDGS INC COM
Equities	860	24,940.00	MEDPACE HLDGS INC COM
Equities	59,870	5,313,462.50	MEDTRONIC PLC COMMON STOCK STOCK
Equities	75,173	6,671,603.75	MEDTRONIC PLC COMMON STOCK STOCK
Equities	20,629	1,830,823.75	MEDTRONIC PLC COMMON STOCK STOCK
Equities	306,800	900,060.06	MEG ENERGY CORP COM NPV
Equities	21,300	1,726,975.79	MEIJI HOLDINGS CO NPV
Equities	34,718	779,419.10	MELCO RESORTS & ENTERTAINMENT LIMITED
Equities	71,800	1,611,910.00	MELCO RESORTS & ENTERTAINMENT LIMITED
Equities	5,500	123,475.00	MELCO RESORTS & ENTERTAINMENT LIMITED
Equities	2,390	153,438.54	MELKER SCHORLING NPV
Equities	1,300	40,924.00	MERCANTILE BK CORP COM
Equities	3,020	34,730.00	MERCER INTL INC COM SH BEN INT
Equities	89,012	5,704,779.08	MERCK & CO INC NEW COM
Equities	150,312	9,633,496.08	MERCK & CO INC NEW COM
Equities	123,521	7,916,460.89	MERCK & CO INC NEW COM
Equities	64,000	4,101,760.00	MERCK & CO INC NEW COM
Equities	57,525	6,938,272.01	MERCK KGAA NPV
Equities	21,600	2,605,244.25	MERCK KGAA NPV
Equities	6,110	736,946.41	MERCK KGAA NPV
Equities	1,090	58,860.00	MERCURY GEN CORP NEW COM
Equities	1,845	99,630.00	MERCURY GEN CORP NEW COM
Equities	1,600	67,344.00	MERCURY SYSTEMS INC
Equities	51,685	2,175,421.65	MERCURY SYSTEMS INC
Equities	2,613	109,981.17	MERCURY SYSTEMS INC
Equities	1,790	106,415.50	MEREDITH CORP COM
Equities	2,106	35,591.40	MERIDIAN BANCORP INC MD COM
Equities	3,150	49,612.50	MERIDIAN BIOSCIENCE INC COM
Equities	3,070	48,352.50	MERIDIAN BIOSCIENCE INC COM
Equities	800	30,520.00	MERIT MED SYS INC COM
Equities	3,040	115,976.00	MERIT MED SYS INC COM
Equities	2,100	88,620.00	MERITAGE HOMES CORP COM
Equities	2,329	98,283.80	MERITAGE HOMES CORP COM
Equities	2,600	43,186.00	MERITOR INC COM
Equities	98,660	1,638,742.60	MERITOR INC COM
Equities	5,191	86,222.51	MERITOR INC COM
Equities	100	124.00	MERRIMACK PHARMACEUTICALS INC COM .
Equities	9,980	12,375.20	MERRIMACK PHARMACEUTICALS INC COM .
Equities	232	33,247.92	MESA LABS INC COM
Equities	594	52,866.00	META FINL GROUP INC COM
Equities	19,110	842,417.42	METHANEX CORP COM NPV
Equities	600	24,720.00	METHODE ELECTRS INC COM
Equities	2,259	93,070.80	METHODE ELECTRS INC COM
Equities	30,450	1,672,923.00	METLIFE INC COM STK USD0.01
Equities	59,520	3,270,028.80	METLIFE INC COM STK USD0.01
Equities	40,019	2,198,643.86	METLIFE INC COM STK USD0.01
Equities	740	435,519.60	METTLER-TOLEDO INTL INC COM
Equities	1,420	835,726.80	METTLER-TOLEDO INTL INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12,200	102,358.00	MFA FINL INC
Equities	22,353	187,541.67	MFA FINL INC
Equities	13,730	154,462.50	MFC GLOBAL X FDS GLOBAL X MCSI PORTUGAL ETF
Equities	53,132	1,151,901.76	MFC ISHARES INC MSCI AUSTRALIA ETF
Equities	15,440	302,469.60	MFC ISHARES INC MSCI BELG CAPPED ETF
Equities	67,298	1,935,490.48	MFC ISHARES INC MSCI FRANCE ETF
Equities	45,520	1,377,890.40	MFC ISHARES INC MSCI GERMANY ETF
Equities	29,718	696,292.74	MFC ISHARES INC MSCI HONG KONG ETF
Equities	11,059	307,440.20	MFC ISHARES INC MSCI ITALY CAPPED ETF NEW
Equities	68,958	3,699,596.70	MFC ISHARES INC MSCI JAPAN
Equities	8,670	204,785.40	MFC ISHARES INC MSCI SINGAPORE CAPPED ETF
Equities	18,624	611,612.16	MFC ISHARES INC MSCI SPAIN CAPPED ETF
Equities	17,513	594,040.96	MFC ISHARES INC MSCI SWEDEN CAPPED ETF
Equities	37,993	1,303,539.83	MFC ISHARES INC MSCI SWITZ CAPPED ETF
Equities	14,787	596,285.78	MFC ISHARES MSCI EUROZONE ETF
Equities	7,554	473,409.18	MFC ISHARES TR MSCI DENMARK CAPPED ETF
Equities	70,867	4,620,528.40	MFC ISHARES TR MSCI EAFE ETF
Equities	23,643	1,222,343.10	MFC ISHARES TR MSCI EAFE VALUE INDEX FD
Equities	6,805	265,258.90	MFC ISHARES TR MSCI FINLAND CAPPED ETF
Equities	2,272	105,102.72	MFC ISHARES TR MSCI NEW ZEALAND CAPPED ETF
Equities	92,116	3,070,226.28	MFC ISHARES TR MSCI UTD KINGDOM ETF NEW
Equities	155,856	21,963,227.52	MFC ISHARES TR RUSSELL 2000 ETF
Equities	38,964	5,490,806.88	MFC ISHARES TR RUSSELL 2000 ETF
Equities	18,743	411,221.42	MFC ISHARES TRUST MSCI EUROPE FINL SECTOR ETF
Equities	4,689	204,159.06	MFC ISHARES TRUST MSCI IRELAND CAPPED ETF
Equities	7,654,351	63,990,376.55	MFO DEL POOLED TR EMERGING MKTS PORTFOLIO
Equities	1,500	96,525.00	MGE ENERGY INC COM .
Equities	1,823	117,310.05	MGE ENERGY INC COM .
Equities	9,800	109,760.00	MGIC INVT CORP WIS COM
Equities	20,632	231,078.40	MGIC INVT CORP WIS COM
Equities	46,000	102,294.90	MGM CHINA HLDGS LT HKD1
Equities	14,100	441,189.00	MGM RESORTS INTERNATIONAL COM
Equities	26,430	826,994.70	MGM RESORTS INTERNATIONAL COM
Equities	300	15,351.00	MGP INGREDIENTS INC NEW COM
Equities	810	41,447.70	MGP INGREDIENTS INC NEW COM
Equities	6,900	250,125.00	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	8,876	321,755.00	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	2,700	50,004.00	MICHAELS COS INC COM
Equities	6,609	122,398.68	MICHAELS COS INC COM
Equities	86,230	2,543,712.00	MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10
Equities	25	35.50	MICROBOT MED INC COM
Equities	24,244	1,871,151.92	MICROCHIP TECHNOLOGY INC COM
Equities	6,571	507,149.78	MICROCHIP TECHNOLOGY INC COM
Equities	12,554	968,917.72	MICROCHIP TECHNOLOGY INC COM
Equities	18,300	1,412,394.00	MICROCHIP TECHNOLOGY INC COM
Equities	1	-	MICROMINT INC COM STK
Equities	277	1,080.30	MICRON SOLUTIONS INC DEL COM
Equities	51,219	1,529,399.34	MICRON TECH INC COM
Equities	31,800	949,548.00	MICRON TECH INC COM
Equities	56,749	1,694,525.14	MICRON TECH INC COM
Equities	56,384	1,683,626.24	MICRON TECH INC COM
Equities	16,300	486,718.00	MICRON TECH INC COM
Equities	2,983	139,604.40	MICROSEMI CORP COM
Equities	6,197	290,019.60	MICROSEMI CORP COM
Equities	17,300	1,192,489.00	MICROSOFT CORP COM
Equities	173,153	11,935,436.29	MICROSOFT CORP COM
Equities	116,300	8,016,559.00	MICROSOFT CORP COM
Equities	257,320	17,737,067.60	MICROSOFT CORP COM
Equities	423,546	29,195,025.78	MICROSOFT CORP COM
Equities	219,806	15,151,227.58	MICROSOFT CORP COM
Equities	194,200	13,386,206.00	MICROSOFT CORP COM
Equities	390	74,751.30	MICROSTRATEGY INC CL A NEW
Equities	477	91,426.59	MICROSTRATEGY INC CL A NEW
Equities	513	1,087.56	MICROVISION INC
Equities	4,364	459,878.32	MID-AMER APT CMNTYS INC COM
Equities	6,189	652,196.82	MID-AMER APT CMNTYS INC COM
Equities	44,100	5,358,591.00	MIDDLEBY CORP COM
Equities	1,848	224,550.48	MIDDLEBY CORP COM
Equities	3,114	378,382.14	MIDDLEBY CORP COM
Equities	630	24,948.00	MIDDLESEX WTR CO COM
Equities	594	6,979.50	MIDSOUTH BANCORP INC COM
Equities	2,900	14.79	MIDWEST BANC HLDGS INC COM STK
Equities	853	28,908.17	MIDWESTONE FINL GROUP INC NEW COM STK
Equities	800	14,072.00	MILACRON HLDGS CORP COM
Equities	2,577	45,329.43	MILACRON HLDGS CORP COM
Equities	2,300	69,920.00	MILLER HERMAN INC COM
Equities	2,981	90,622.40	MILLER HERMAN INC COM
Equities	772	19,184.20	MILLER INDS INC TENN COM NEW
Equities	58,881	3,473,710.58	MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT
Equities	65,670	1,758,642.60	MIMECAST LIMITED MIMECAST LTD
Equities	4,300	64,371.00	MIMEDX GROUP INC COM
Equities	5,184	77,604.48	MIMEDX GROUP INC COM
Equities	600	16,320.00	MINDBODY INC COM CL A COM CL A
Equities	1,427	38,814.40	MINDBODY INC COM CL A COM CL A
Equities	16,100	258,637.42	MINEBEA MITSUMI INC
Equities	55,200	886,756.85	MINEBEA MITSUMI INC
Equities	1,000	73,200.00	MINERALS TECHNOLOGIES INC COM
Equities	22,835	1,671,522.00	MINERALS TECHNOLOGIES INC COM
Equities	1,836	134,395.20	MINERALS TECHNOLOGIES INC COM
Equities	100	885.00	MINERVA NEUROSCIENCES INC COM
Equities	7,100	319,108.22	MIRACA HOLDINGS INC NPV
Equities	1,128	4,117.20	MIRATI THERAPEUTICS INC COM
Equities	978,265	1,598,305.47	MIRVAC GROUP STAPLED SECURITIES

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	228	2,200.20	MISONIX INC COM
Equities	878	19,289.66	MISTRAS GROUP INC COM
Equities	3,509	13,965.82	MITCHAM INDS INC COM
Equities	3,337	28,030.80	MITEK SYS INC COM NEW COM NEW
Equities	100,100	828,613.47	MITSUBISHI CHEM HL NPV
Equities	86,400	715,206.84	MITSUBISHI CHEM HL NPV
Equities	58,900	1,235,033.82	MITSUBISHI CORP NPV
Equities	53,300	766,341.67	MITSUBISHI ELEC CP NPV
Equities	739,500	10,632,451.50	MITSUBISHI ELEC CP NPV
Equities	27,700	398,267.62	MITSUBISHI ELEC CP NPV
Equities	226,600	3,258,030.44	MITSUBISHI ELEC CP NPV
Equities	17,200	247,299.75	MITSUBISHI ELEC CP NPV
Equities	32,000	596,226.42	MITSUBISHI ESTATE CO LTD
Equities	39,000	726,650.94	MITSUBISHI ESTATE CO LTD
Equities	237,000	969,852.26	MITSUBISHI HVY IND NPV
Equities	395,000	1,616,420.43	MITSUBISHI HVY IND NPV
Equities	14,300	330,391.60	MITSUBISHI TANABE PHARMA CORP
Equities	138,900	3,209,188.32	MITSUBISHI TANABE PHARMA CORP
Equities	260,400	1,749,287.29	MITSUBISHI UFJ FIN NPV
Equities	733,000	4,924,069.06	MITSUBISHI UFJ FIN NPV
Equities	191,000	1,011,436.45	mitsui chemicals npv
Equities	101,400	2,419,034.35	mitsui fudosan co ltd npv
Equities	30,500	1,696,555.71	MIXI INC NPV
Equities	148,800	272,014.24	MIZUHO FINANCIAL GROUP NPV
Equities	1,700	114,410.00	MKS INSTRS INC COM
Equities	11,560	777,988.00	MKS INSTRS INC COM
Equities	2,935	197,525.50	MKS INSTRS INC COM
Equities	7,159	331,676.47	MLP LAZARD LTD CL A
Equities	920	1.01	MMRGLOBAL INC COM NEW COM NEW
Equities	1,700	50,745.00	MOBILE MINI INC COM
Equities	2,131	63,610.35	MOBILE MINI INC COM
Equities	4,423	26,759.15	MOBILEIRON INC COM NEW COM NEW
Equities	2,135	28,395.50	MODEL N INC COM USD0.00015
Equities	2,500	41,375.00	MODINE MFG CO COM STK
Equities	3,426	56,700.30	MODINE MFG CO COM STK
Equities	2,650	4,531.50	MODUSLINK GLOBAL SOLUTIONS INC COM NEW COM NEW
Equities	6,252	10,690.92	MODUSLINK GLOBAL SOLUTIONS INC COM NEW COM NEW
Equities	100	3,885.00	MOELIS & CO CL A CL A
Equities	1,082	42,035.70	MOELIS & CO CL A CL A
Equities	6,852	1,656,059.88	MOHAWK INDS INC COM
Equities	2,090	505,132.10	MOHAWK INDS INC COM
Equities	3,433	829,721.77	MOHAWK INDS INC COM
Equities	71,300	5,584,090.82	MOL HUNGARIAN OIL HUF1000
Equities	2,587	202,609.30	MOL HUNGARIAN OIL HUF1000
Equities	1,200	83,016.00	MOLINA HEALTHCARE INC COM
Equities	2,558	176,962.44	MOLINA HEALTHCARE INC COM
Equities	5,780	499,045.20	MOLSON COORS BREWING COM CL B
Equities	10,036	866,508.24	MOLSON COORS BREWING COM CL B
Equities	8,500	733,890.00	MOLSON COORS BREWING COM CL B
Equities	2,600	43,940.00	MOMENTA PHARMACEUTICALS INC COM STK
Equities	4,372	73,886.80	MOMENTA PHARMACEUTICALS INC COM STK
Equities	1,500	45,375.00	MONARCH CASINO & RESORT INC COM
Equities	287	8,681.75	MONARCH CASINO & RESORT INC COM
Equities	23,610	552,031.89	MONCLER SPA NPV
Equities	50,000	2,159,500.00	MONDELEZ INTL INC COM
Equities	83,556	3,608,783.64	MONDELEZ INTL INC COM
Equities	44,355	1,915,692.45	MONDELEZ INTL INC COM
Equities	38,420	1,005,099.94	MONDI PLC GBP
Equities	1,275	21,993.75	MONEYGRAM INTL INC COM NEW COM NEW
Equities	1,558	26,875.50	MONEYGRAM INTL INC COM NEW COM NEW
Equities	3,585	53,954.25	MONMOUTH REAL ESTATE CORP MD
Equities	7,300	70,883.00	MONOGRAM RESIDENTIAL TR INC COM
Equities	10,112	98,187.52	MONOGRAM RESIDENTIAL TR INC COM
Equities	1,300	125,320.00	MONOLITHIC PWR SYS INC COM
Equities	2,045	197,138.00	MONOLITHIC PWR SYS INC COM
Equities	2,678	49,007.40	MONOTYPE IMAGING HLDGS INC COM STK
Equities	1,250	52,187.50	MONRO MUFFLER BRAKE INC COM
Equities	2,050	85,587.50	MONRO MUFFLER BRAKE INC COM
Equities	3,885	459,828.60	MONSANTO CO NEW COM
Equities	58,362	6,907,726.32	MONSANTO CO NEW COM
Equities	14,100	1,668,876.00	MONSANTO CO NEW COM
Equities	23,980	2,838,272.80	MONSANTO CO NEW COM
Equities	8,259	977,535.24	MONSANTO CO NEW COM
Equities	56,419	2,802,895.92	MONSTER BEVERAGE CORP NEW COM
Equities	12,400	616,032.00	MONSTER BEVERAGE CORP NEW COM
Equities	22,032	1,094,549.76	MONSTER BEVERAGE CORP NEW COM
Equities	5,430	660,722.40	MOODYS CORP COM
Equities	9,088	1,105,827.84	MOODYS CORP COM
Equities	1,300	93,236.00	MOOG INC CL A
Equities	1,710	122,641.20	MOOG INC CL A
Equities	48,540	2,162,942.40	MORGAN STANLEY COM STK USD0.01
Equities	77,925	3,472,338.00	MORGAN STANLEY COM STK USD0.01
Equities	57,484	2,561,487.04	MORGAN STANLEY COM STK USD0.01
Equities	1,100	86,174.00	MORNINGSTAR INC COM STK
Equities	1,194	93,537.96	MORNINGSTAR INC COM STK
Equities	11,600	264,828.00	MOSAIC CO/THE
Equities	19,105	436,167.15	MOSAIC CO/THE
Equities	600	1,026.00	MOSYS INC COM NEW COM NEW
Equities	100	2,824.00	MOTORCAR PTS & ACCESSORIES INC COM
Equities	1,162	32,814.88	MOTORCAR PTS & ACCESSORIES INC COM
Equities	4,314	374,196.36	MOTOROLA SOLUTIONS INC
Equities	9,024	782,741.76	MOTOROLA SOLUTIONS INC
Equities	600	15,150.00	MOVADO GROUP INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	924	23,331.00	MOVADO GROUP INC COM
Equities	3,200	52,864.00	MRC GLOBAL INC COM
Equities	114,385	1,889,640.20	MRC GLOBAL INC COM
Equities	4,783	79,015.16	MRC GLOBAL INC COM
Equities	43,000	1,444,304.02	MS&AD INS GP HLDGS NPV
Equities	7,500	251,913.49	MS&AD INS GP HLDGS NPV
Equities	51,000	1,713,011.75	MS&AD INS GP HLDGS NPV
Equities	1,200	97,404.00	MSA SAFETY INC COM
Equities	26,790	2,174,544.30	MSA SAFETY INC COM
Equities	1,733	140,667.61	MSA SAFETY INC COM
Equities	1,090	93,696.40	MSC INDL DIRECT INC CL A COM
Equities	2,413	207,421.48	MSC INDL DIRECT INC CL A COM
Equities	2,662	274,159.38	MSCI INC COMMON
Equities	4,958	510,624.42	MSCI INC COMMON
Equities	2,750	61,737.50	MSG NETWORK INC CL A CL A
Equities	3,238	72,693.10	MSG NETWORK INC CL A CL A
Equities	2,583	48,560.40	MTGE INVT CORP COM
Equities	25,900	145,815.96	MTR CORP HKD1
Equities	900	46,620.00	MTS SYS CORP COM
Equities	751	38,901.80	MTS SYS CORP COM
Equities	2,700	82,215.00	MUELLER INDS INC COM
Equities	2,684	81,727.80	MUELLER INDS INC COM
Equities	2,700	31,536.00	MUELLER WTR PRODS INC COM SER A STK
Equities	7,574	88,464.32	MUELLER WTR PRODS INC COM SER A STK
Equities	2,065	415,816.86	MUENCHENER RUECKVE NPV(REGD)
Equities	700	17,458.00	MULESOFT INC CL A CL A
Equities	1,091	27,209.54	MULESOFT INC CL A CL A
Equities	100	8,160.00	MULTI-COLOR CORP COM
Equities	644	52,550.40	MULTI-COLOR CORP COM
Equities	3,570	91,499.10	MURPHY OIL CORP COM
Equities	8,819	226,030.97	MURPHY OIL CORP COM
Equities	1,417	105,013.87	MURPHY USA INC COM
Equities	1,878	139,178.58	MURPHY USA INC COM
Equities	372	13,280.40	MUTUALFIRST FINL INC COM
Equities	2,400	43,080.00	MYERS INDS INC COM
Equities	1,223	21,952.85	MYERS INDS INC COM
Equities	26,666	1,035,174.12	MYLAN NV
Equities	25,265	980,787.30	MYLAN NV
Equities	100	1,310.00	MYOKARDIA INC COM
Equities	1,137	35,269.74	MYR GROUP INC DEL COM STK
Equities	1,960	50,646.40	MYRIAD GENETICS INC COM
Equities	3,451	89,173.84	MYRIAD GENETICS INC COM
Equities	100	241,061.00	N V R INC COM
Equities	189	455,605.29	N V R INC COM
Equities	1,300	21,138.00	N W PIPE CO COM
Equities	147	2,991.45	N.E BANCORP COM NEW
Equities	21,667	176,369.38	NABORS INDUSTRIES COM USD0.10
Equities	9,000	73,260.00	NABORS INDUSTRIES COM USD0.10
Equities	15,104	122,946.56	NABORS INDUSTRIES COM USD0.10
Equities	50,000	1,452,919.19	NABTESCO CORP NPV
Equities	500	35,425.00	NACCO IND INC CL A COM
Equities	332	23,522.20	NACCO IND INC CL A COM
Equities	280,000	694,937.54	NAN YA PLASTIC TWD10
Equities	900	22,761.00	NANOMETRICS INC COM DELAWARE
Equities	1,632	41,273.28	NANOMETRICS INC COM DELAWARE
Equities	100	1,654.00	NANOSTRING TECHNOLOGIES INC COM
Equities	1,344	22,229.76	NANOSTRING TECHNOLOGIES INC COM
Equities	100	759.00	NANTKWEST INC COM
Equities	3,780	35,532.00	NAPCO SECURITY TECHNOLOGIES INC
Equities	4,460	318,845.40	NASDAQ INC
Equities	6,229	445,311.21	NASDAQ INC
Equities	300	3,258.00	NATERA INC COM
Equities	2,460	26,715.60	NATERA INC COM
Equities	580	54,264.80	NATIONAL BEVERAGE CORP COM
Equities	798	74,660.88	NATIONAL BEVERAGE CORP COM
Equities	1,769	58,571.59	NATIONAL BK HLDGS CORP CL A COM STK
Equities	1,900	14,098.00	NATIONAL CINEMEDIA INC COM
Equities	4,349	32,269.58	NATIONAL CINEMEDIA INC COM
Equities	817	32,312.35	NATIONAL COMM CORP COM
Equities	2,000	42,200.00	NATIONAL GEN HLDGS CORP COM
Equities	3,694	77,943.40	NATIONAL GEN HLDGS CORP COM
Equities	71,508	884,082.41	NATIONAL GRID ORD GBP0.12431289
Equities	53,991	667,512.64	NATIONAL GRID ORD GBP0.12431289
Equities	1,500	118,800.00	NATIONAL HEALTH INVS INC COM
Equities	2,174	172,180.80	NATIONAL HEALTH INVS INC COM
Equities	3,450	138,759.00	NATIONAL INSTRS CORP COM
Equities	5,482	220,486.04	NATIONAL INSTRS CORP COM
Equities	12,862	423,674.28	NATIONAL OILWELL VARCO COM STK
Equities	20,638	679,815.72	NATIONAL OILWELL VARCO COM STK
Equities	78,213	2,576,336.22	NATIONAL OILWELL VARCO COM STK
Equities	800	88,400.00	NATIONAL PRESTO INDS INC COM
Equities	213	23,536.50	NATIONAL PRESTO INDS INC COM
Equities	3,800	148,580.00	NATIONAL RETAIL PPTYS INC COM STK
Equities	7,897	308,772.70	NATIONAL RETAIL PPTYS INC COM STK
Equities	100	2,311.00	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT
Equities	2,671	61,726.81	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT
Equities	300	95,886.00	NATIONAL WESTN LIFE GROUP INC CL A COMMON STOCK
Equities	152	48,582.24	NATIONAL WESTN LIFE GROUP INC CL A COMMON STOCK
Equities	2,065	36,942.85	NATIONSTAR MTG HLDGS INC COM STK
Equities	657	26,805.60	NATL BANKSHARES INC VA COM
Equities	2,790	155,793.60	NATL FUEL GAS CO COM
Equities	4,683	261,498.72	NATL FUEL GAS CO COM
Equities	600	42,084.00	NATL HEALTHCARE CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	497	34,859.58	NATL HEALTHCARE CORP COM
Equities	8	80.00	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	738	18,339.30	NATURAL GAS SVCS GROUP INC COM
Equities	1,232	10,188.64	NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001
Equities	1,300	48,490.00	NATUS MED INC DEL COM
Equities	2,195	81,873.50	NATUS MED INC DEL COM
Equities	400	7,660.00	NAUTILUS INC COM
Equities	1,157	22,156.55	NAUTILUS INC COM
Equities	6,820	3,478.20	NAVIDEA BIOPHARMACEUTICALS INC COM
Equities	10,100	168,165.00	NAVIENT CORP COM
Equities	15,627	260,189.55	NAVIENT CORP COM
Equities	1,400	27,664.00	NAVIGANT CONSULTING INC COM
Equities	3,240	64,022.40	NAVIGANT CONSULTING INC COM
Equities	1,400	76,860.00	NAVIGATORS GROUP INC COM
Equities	1,163	63,848.70	NAVIGATORS GROUP INC COM
Equities	2,890	75,804.70	NAVISTAR INTL CORP NEW COM
Equities	31,875	836,081.25	NAVISTAR INTL CORP NEW COM
Equities	4,004	105,024.92	NAVISTAR INTL CORP NEW COM
Equities	1,700	62,815.00	NBT BANCORP INC COM
Equities	2,893	106,896.35	NBT BANCORP INC COM
Equities	600	10,020.00	NCI BUILDING SYSTEMS INC COM NEW
Equities	1,617	27,003.90	NCI BUILDING SYSTEMS INC COM NEW
Equities	1,400	29,540.00	NCI INC CL A CL A
Equities	3,500	142,940.00	NCR CORP COM
Equities	6,812	278,202.08	NCR CORP COM
Equities	300	7,554.00	NCS MULTISTAGE HLDGS INC COM
Equities	15,460	246,357.06	NEDBANK GROUP LTD ZAR1
Equities	113,480	1,808,318.20	NEDBANK GROUP LTD ZAR1
Equities	700	56,175.00	NEENAH PAPER INC COM
Equities	911	73,107.75	NEENAH PAPER INC COM
Equities	3,200	62,560.00	NEKTAR THERAPEUTICS COM
Equities	29,845	583,469.75	NEKTAR THERAPEUTICS COM
Equities	8,854	173,095.70	NEKTAR THERAPEUTICS COM
Equities	1,300	61,113.00	NELNET INC CL A CL A
Equities	1,252	58,856.52	NELNET INC CL A CL A
Equities	800	55,288.00	NEOGEN CORP COM
Equities	1,925	133,036.75	NEOGEN CORP COM
Equities	1,000	8,960.00	NEOGENOMICS INC COM NEW COM NEW
Equities	4,338	38,868.48	NEOGENOMICS INC COM NEW COM NEW
Equities	3,300	-	NEON COMMUNICATIONS INC COM
Equities	600	4,632.00	NEOPHOTONICS CORP
Equities	1,777	13,718.44	NEOPHOTONICS CORP
Equities	12,130	477,164.71	NESTE OYJ NPV
Equities	104,330	4,104,088.53	NESTE OYJ NPV
Equities	96,295	8,391,184.41	NESTLE SA CHF0.10(REGD)
Equities	145,083	12,642,590.04	NESTLE SA CHF0.10(REGD)
Equities	8,430	734,593.54	NESTLE SA CHF0.10(REGD)
Equities	7,117	620,178.20	NESTLE SA CHF0.10(REGD)
Equities	41,220	3,591,927.11	NESTLE SA CHF0.10(REGD)
Equities	31,070	2,707,452.10	NESTLE SA CHF0.10(REGD)
Equities	5,812	506,459.98	NESTLE SA CHF0.10(REGD)
Equities	7,640	305,982.00	NETAPP INC COM STK
Equities	14,913	597,265.65	NETAPP INC COM STK
Equities	12,754	1,905,575.14	NETFLIX INC COM STK
Equities	32,700	4,885,707.00	NETFLIX INC COM STK
Equities	12,650	1,890,036.50	NETFLIX INC COM STK
Equities	23,577	3,522,639.57	NETFLIX INC COM STK
Equities	9,700	1,449,277.00	NETFLIX INC COM STK
Equities	800	34,480.00	NETGEAR INC COM
Equities	1,484	63,960.40	NETGEAR INC COM
Equities	1,682	1,715.64	NETLIST INC COM STK
Equities	23,469	466,226.22	NETS A/S DKK1
Equities	3,200	110,080.00	NETSCOUT SYS INC COM
Equities	4,879	167,837.60	NETSCOUT SYS INC COM
Equities	42	165.90	NETSOL TECHNOLOGIES INC COM
Equities	1,415	8,192.85	NEURALSTEM INC COM NEW COM NEW
Equities	2,400	110,400.00	NEUROCRINE BIOSCIENCES INC COM
Equities	4,827	222,042.00	NEUROCRINE BIOSCIENCES INC COM
Equities	900	66,987.00	NEVRO CORP COM
Equities	1,351	100,554.93	NEVRO CORP COM
Equities	541	7,292.68	NEW MEDIA INVT GROUP INC COM
Equities	3,445	46,438.60	NEW MEDIA INVT GROUP INC COM
Equities	1,500	64,515.00	NEW RELIC INC COM
Equities	1,643	70,665.43	NEW RELIC INC COM
Equities	10,450	162,602.00	NEW RESIDENTIAL INVT CORP COM NEW COM NEW
Equities	16,619	258,591.64	NEW RESIDENTIAL INVT CORP COM NEW COM NEW
Equities	1,850	18,592.50	NEW SR INVT GROUP INC COM
Equities	5,201	52,270.05	NEW SR INVT GROUP INC COM
Equities	19,900	261,287.00	NEW YORK CMNTY BANCORP INC COM
Equities	26,687	350,400.31	NEW YORK CMNTY BANCORP INC COM
Equities	7,141	44,417.02	NEW YORK MTG TR INC COM PAR \$.02 COM PAR\$.02
Equities	9,600	82,944.00	NEW YORK REIT INC COM
Equities	6,000	106,200.00	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	6,171	109,226.70	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	15,128	811,163.36	NEWELL BRANDS INC COM
Equities	26,399	1,415,514.38	NEWELL BRANDS INC COM
Equities	129,641	3,689,582.86	NEWFIELD EXPLORATION
Equities	6,300	179,298.00	NEWFIELD EXPLORATION
Equities	112,744	3,208,694.24	NEWFIELD EXPLORATION
Equities	45,295	1,289,095.70	NEWFIELD EXPLORATION
Equities	10,852	308,847.92	NEWFIELD EXPLORATION
Equities	500	3,675.00	NEWLINK GENETICS CORP COM STK
Equities	1,248	9,172.80	NEWLINK GENETICS CORP COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	200	92,096.00	NEWMARKET CORP COM
Equities	495	227,937.60	NEWMARKET CORP COM
Equities	16,470	533,463.30	NEWMONT MINING CORP NEW COM
Equities	29,184	945,269.76	NEWMONT MINING CORP NEW COM
Equities	4,900	36,015.00	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	3,756	27,606.60	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	13,450	184,265.00	NEWS CORP COM CL A
Equities	20,524	281,178.80	NEWS CORP COM CL A
Equities	6,530	92,399.50	NEWS CORP COM CL B
Equities	3,000	31,500.00	NEWSTAR FINL INC COMSTK
Equities	4,463	37,042.90	NEXEO SOLUTIONS INC COM SHS COM SHS
Equities	18,600	367,497.33	NEXON CO LTD NPV
Equities	1,553	38,654.17	NEXPOINT RESIDENTIAL TR INC COM
Equities	949	56,750.20	NEXSTAR MEDIA GROUP INC CL A CL A
Equities	40,190	2,403,362.00	NEXSTAR MEDIA GROUP INC CL A CL A
Equities	27,010	1,615,198.00	NEXSTAR MEDIA GROUP INC CL A CL A
Equities	2,637	157,692.60	NEXSTAR MEDIA GROUP INC CL A CL A
Equities	35,181	4,929,913.53	NEXTERA ENERGY INC COM
Equities	58,700	8,225,631.00	NEXTERA ENERGY INC COM
Equities	14,855	2,081,631.15	NEXTERA ENERGY INC COM
Equities	25,656	3,595,175.28	NEXTERA ENERGY INC COM
Equities	48,046	6,732,685.98	NEXTERA ENERGY INC COM
Equities	22,300	3,124,899.00	NEXTERA ENERGY INC COM
Equities	54,700	1,090,008.01	NGK INSULATORS LTD NPV
Equities	3,600	68,220.00	NIC INC COM
Equities	3,092	58,593.40	NIC INC COM
Equities	669	36,600.99	NICOLET BANKSHARES INC COM
Equities	16,800	1,720,968.32	NIDEC CORPORATION NPV
Equities	3,400	348,291.21	NIDEC CORPORATION NPV
Equities	18,375	710,377.50	NIELSEN HOLDINGS PLC COMSTK
Equities	7,879	6,334.72	NII HLDGS INC COM PAR \$0.001 COM PAR \$0.001
Equities	38,709	2,283,831.00	NIKE INC CL B
Equities	43,940	2,592,460.00	NIKE INC CL B
Equities	72,476	4,276,084.00	NIKE INC CL B
Equities	1,107,000	1,474,780.47	NINE DRAGONS PAPER HKD0.1
Equities	779,000	1,037,808.48	NINE DRAGONS PAPER HKD0.1
Equities	1,700	570,096.12	NINTENDO CO LTD NPV
Equities	4,900	1,643,218.23	NINTENDO CO LTD NPV
Equities	28,700	9,624,563.90	NINTENDO CO LTD NPV
Equities	22,000	442,310.43	NIPPO CORPORATION NPV
Equities	77,200	2,920,078.32	NIPPON PAINT HLDGS NPV
Equities	47,900	2,263,697.05	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	168,392	7,958,005.70	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	3,688	174,290.49	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	27,480	1,298,672.13	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	18,200	860,110.36	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	6,400	302,456.39	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	34,275	575,927.38	NIPPON TV HLDGS IN NPV
Equities	10,000	253,600.00	NISOURCE INC COM
Equities	17,967	455,643.12	NISOURCE INC COM
Equities	222,457	5,641,509.52	NISOURCE INC COM
Equities	22,670	574,911.20	NISOURCE INC COM
Equities	12,600	1,686,578.85	NITORI HOLDINGS NPV
Equities	3,700	146,890.00	NJ RES CORP COM
Equities	48,206	1,913,778.20	NJ RES CORP COM
Equities	4,678	185,716.60	NJ RES CORP COM
Equities	2,600	18,330.00	NL INDS INC COM NEW
Equities	1,355	9,552.75	NL INDS INC COM NEW
Equities	3,488	39,937.60	NMI HLDGS INC CL A CL A
Equities	8,460	300,278.52	NN GROUP N.V. EURO.12
Equities	400	10,980.00	NN INC COM
Equities	1,758	48,257.10	NN INC COM
Equities	15,508	56,138.96	NOBLE CORP PLC COMMON STOCK
Equities	11,334	320,752.20	NOBLE ENERGY INC COM
Equities	24,884	704,217.20	NOBLE ENERGY INC COM
Equities	23,399	967,163.29	NOKIAN RENKAAT OYJ NPV
Equities	473,500	2,837,797.26	NOMURA HOLDINGS NPV
Equities	1,358	5,296.20	NOODLES & CO CL A CL A
Equities	267,502	3,399,851.14	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)
Equities	1,500	181,980.00	NORDSON CORP COM
Equities	2,916	353,769.12	NORDSON CORP COM
Equities	3,580	171,231.40	NORDSTROM INC COM
Equities	6,173	295,254.59	NORDSTROM INC COM
Equities	9,710	1,181,707.00	NORFOLK SOUTHN CORP COM
Equities	15,887	1,933,447.90	NORFOLK SOUTHN CORP COM
Equities	4,300	6,020.00	NORTHERN OIL & GAS INC NEV COM STK
Equities	3,991	5,587.40	NORTHERN OIL & GAS INC NEV COM STK
Equities	55,380	201,776.33	NORTHERN STAR RESOURCES LTD
Equities	4,351	422,960.71	NORTHERN TR CORP COM
Equities	102,478	9,961,886.38	NORTHERN TR CORP COM
Equities	6,547	636,433.87	NORTHERN TR CORP COM
Equities	11,768	1,143,967.28	NORTHERN TR CORP COM
Equities	2,734	46,888.10	NORTHFIELD BANCORP INC DEL COM USD0.01
Equities	28	851.20	NORTHTRIM BANCORP INC COM
Equities	5,718	1,467,867.78	NORTHROP GRUMMAN CORP COM
Equities	9,554	2,452,607.34	NORTHROP GRUMMAN CORP COM
Equities	5,800	1,488,918.00	NORTHROP GRUMMAN CORP COM
Equities	352	4,463.36	NORTHSTAR RLTY EUROPE CORP COM
Equities	4,005	50,783.40	NORTHSTAR RLTY EUROPE CORP COM
Equities	2,700	42,147.00	NORTHWEST BANCSHARES INC MD COM
Equities	6,630	103,494.30	NORTHWEST BANCSHARES INC MD COM
Equities	1,500	89,775.00	NORTHWEST NAT GAS CO COM
Equities	1,473	88,159.05	NORTHWEST NAT GAS CO COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	900	54,918.00	NORTHWESTERN CORP COM NEW COM NEW
Equities	2,592	158,163.84	NORTHWESTERN CORP COM NEW COM NEW
Equities	500	27,145.00	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	8,901	483,235.29	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	346	14,618.50	NORWOOD FINL CORP COM
Equities	1,331	47,916.00	NOVANTA INC NOVANTA INC
Equities	56,807	4,733,669.50	NOVARTIS AG CHF0.50 (REGD)
Equities	24,919	2,076,474.91	NOVARTIS AG CHF0.50 (REGD)
Equities	11,700	13,455.00	NOVAVAX INC COM
Equities	19,452	22,369.80	NOVAVAX INC COM
Equities	1,400	24,220.00	NOVOCURE LTD COM USD0.00
Equities	19,572	837,067.19	NOVO-NORDISK AS DKK0.2 SERIES'B'
Equities	51,250	2,191,891.15	NOVO-NORDISK AS DKK0.2 SERIES'B'
Equities	3,065	49,285.20	NOW INC COM
Equities	6,683	107,462.64	NOW INC COM
Equities	10,538	181,464.36	NRG ENERGY INC COM NEW
Equities	17,519	301,677.18	NRG ENERGY INC COM NEW
Equities	20,300	349,566.00	NRG ENERGY INC COM NEW
Equities	1,372	23,406.32	NRG YIELD INC CL A NEW CL A NEW
Equities	3,395	59,752.00	NRG YIELD INC COM USD0.01 'C'
Equities	16	108.80	NTN BUZZTIME INC COM PAR \$0.005 COM PAR \$0.005
Equities	117,000	2,761,516.55	NTT DOCOMO NPV
Equities	91,600	2,162,007.83	NTT DOCOMO NPV
Equities	1,400	87,976.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	2,720	170,924.80	NU SKIN ENTERPRISES INC CL A CL A
Equities	10,500	182,805.00	NUANCE COMMUNICATIONS INC COM
Equities	13,833	240,832.53	NUANCE COMMUNICATIONS INC COM
Equities	8,570	495,945.90	NUCOR CORP COM
Equities	17,489	1,012,088.43	NUCOR CORP COM
Equities	20,833	1,205,605.71	NUCOR CORP COM
Equities	7	34.51	NUMEREX CORP N Y COM
Equities	400	8,060.00	NUTANIX INC CL A CL A
Equities	1,170	23,575.50	NUTANIX INC CL A CL A
Equities	100	4,165.00	NUTRACEUTICAL INTL CORP COM
Equities	800	33,320.00	NUTRACEUTICAL INTL CORP COM
Equities	1,000	52,050.00	NUTRI SYS INC NEW COM
Equities	25,650	1,335,082.50	NUTRI SYS INC NEW COM
Equities	1,551	80,729.55	NUTRI SYS INC NEW COM
Equities	1,400	107,688.00	NUVASIVE INC COM
Equities	24,510	1,885,309.20	NUVASIVE INC COM
Equities	2,771	213,145.32	NUVASIVE INC COM
Equities	733	9,734.24	NUVECTRA CORP COM
Equities	655	8,698.40	NUVECTRA CORP COM
Equities	813	34,552.50	NV5 GLOBAL INC COMMON STOCK
Equities	100	7,700.00	NVE CORP COM NEW COM NEW
Equities	398	30,646.00	NVE CORP COM NEW COM NEW
Equities	26,066	3,768,100.96	NVIDIA CORP COM
Equities	17,630	2,548,592.80	NVIDIA CORP COM
Equities	32,631	4,717,137.36	NVIDIA CORP COM
Equities	2,300	57,661.00	NXSTAGE MED INC COM STK
Equities	3,829	95,993.03	NXSTAGE MED INC COM STK
Equities	330,754	590,914.50	NZ REFINING CO NPV
Equities	4,818	1,053,889.32	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	2,778	607,659.72	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	5,010	1,095,887.40	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	5,000	1,093,700.00	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	9,300	74,865.00	OASIS PETE INC NEW COM STK
Equities	12,653	101,856.65	OASIS PETE INC NEW COM STK
Equities	16,100	189,285.33	OBAYASHI CORP NPV
Equities	225,000	2,645,291.92	OBAYASHI CORP NPV
Equities	77,205	907,687.83	OBAYASHI CORP NPV
Equities	13,300	816,749.73	OBIC CO LTD NPV
Equities	24,530	1,468,611.10	OCCIDENTAL PETROLEUM CORP
Equities	41,773	2,500,949.51	OCCIDENTAL PETROLEUM CORP
Equities	26,929	1,612,239.23	OCCIDENTAL PETROLEUM CORP
Equities	3,074	70,210.16	OCEANEERING INTL INC COM
Equities	5,854	133,705.36	OCEANEERING INTL INC COM
Equities	2,400	65,088.00	OCEANFIRST FINL CORP COM
Equities	1,729	46,890.48	OCEANFIRST FINL CORP COM
Equities	5,700	53,238.00	OCLARO INC COM NEW
Equities	7,887	73,664.58	OCLARO INC COM NEW
Equities	500	4,635.00	OCULAR THERAPEUTIX INC COM
Equities	4,200	11,298.00	OCWEN FINL CORP COM NEW COM NEW
Equities	6,270	16,866.30	OCWEN FINL CORP COM NEW COM NEW
Equities	460	1,660.60	ODYSSEY MARINE EXPL INC COM NEW COM NEW
Equities	18,874	106,449.36	OFFICE DEPOT INC COM
Equities	28,130	158,653.20	OFFICE DEPOT INC COM
Equities	2,100	21,000.00	OFB BANCORP COM
Equities	3,105	31,050.00	OFB BANCORP COM
Equities	6,600	229,614.00	OGE ENERGY CORP COM
Equities	10,820	376,427.80	OGE ENERGY CORP COM
Equities	875	31,543.75	OHIO VY BANC CORP COM
Equities	3,992	194,410.40	OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02
Equities	1,490	40,453.50	OIL STS INTL INC COM ISIN US6780261052
Equities	116,606	3,165,852.90	OIL STS INTL INC COM ISIN US6780261052
Equities	57,955	1,573,478.25	OIL STS INTL INC COM ISIN US6780261052
Equities	3,253	88,318.95	OIL STS INTL INC COM ISIN US6780261052
Equities	1,400	31,920.00	OKTA INC CL A CL A
Equities	1,050	23,940.00	OKTA INC CL A CL A
Equities	825	9,528.75	OLD 2ND BANCORP INC DEL COM
Equities	2,500	238,100.00	OLD DOMINION FGHT LINE INC COM
Equities	20,710	1,972,420.40	OLD DOMINION FGHT LINE INC COM
Equities	3,804	362,292.96	OLD DOMINION FGHT LINE INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	94	2,648.92	OLD LINE BANCSHARES INC COM STK
Equities	4,200	72,450.00	OLD NATL BANCORP IND COM
Equities	130,195	2,245,863.75	OLD NATL BANCORP IND COM
Equities	7,210	124,372.50	OLD NATL BANCORP IND COM
Equities	9,000	175,770.00	OLD REP INTL CORP COM
Equities	13,322	260,178.66	OLD REP INTL CORP COM
Equities	4,600	139,288.00	OLIN CORP COM
Equities	9,092	275,305.76	OLIN CORP COM
Equities	800	34,080.00	OLLIES BARGAIN OUTLET HLDGS INC COM
Equities	21,515	916,539.00	OLLIES BARGAIN OUTLET HLDGS INC COM
Equities	2,832	120,643.20	OLLIES BARGAIN OUTLET HLDGS INC COM
Equities	646	12,584.08	OLYMPIC STL INC COM
Equities	61,800	2,255,072.98	OLYMPUS CORP NPV
Equities	48,700	1,777,055.89	OLYMPUS CORP NPV
Equities	1,000	64,400.00	OMEGA FLEX INC COM
Equities	154	9,917.60	OMEGA FLEX INC COM
Equities	5,500	181,610.00	OMEGA HEALTHCARE INVS INC REIT
Equities	10,809	356,913.18	OMEGA HEALTHCARE INVS INC REIT
Equities	300	5,370.00	OMEGA PROTEIN CORP COM
Equities	1,400	25,060.00	OMEGA PROTEIN CORP COM
Equities	800	15,924.00	OMEROS CORP COM
Equities	2,646	52,668.63	OMEROS CORP COM
Equities	2,300	99,130.00	OMNICELL INC COM
Equities	54,165	2,334,511.50	OMNICELL INC COM
Equities	1,821	78,485.10	OMNICELL INC COM
Equities	7,600	630,040.00	OMNICOM GROUP INC COM
Equities	12,893	1,068,829.70	OMNICOM GROUP INC COM
Equities	2,607	25,418.25	OMNOVA SOLUTIONS INC COM
Equities	42,600	2,207,569.83	OMV AG NPV
Equities	1,100	59,565.00	ON ASSIGNMENT INC COM
Equities	2,358	127,685.70	ON ASSIGNMENT INC COM
Equities	4,803	22,381.98	ON DECK CAP INC COM
Equities	14,930	209,617.20	ON SEMICONDUCTOR CORP COM
Equities	22,822	320,420.88	ON SEMICONDUCTOR CORP COM
Equities	35	182.00	ONCOCYTE CORP COM
Equities	115	598.00	ONCOCYTE CORP COM
Equities	74,263	247,295.79	ONCOMED PHARMACEUTICALS INC COM
Equities	2,846	9,477.18	ONCOMED PHARMACEUTICALS INC COM
Equities	2,050	143,110.50	ONE GAS INC COM
Equities	2,777	193,862.37	ONE GAS INC COM
Equities	1,400	32,802.00	ONE LIBERTY PPTY INC COM
Equities	5,100	92,973.00	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	1,759	32,066.57	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	2,100	51,639.00	ONEMAIN HLDGS INC COM
Equities	2,659	65,384.81	ONEMAIN HLDGS INC COM
Equities	5,900	307,744.00	ONEOK INC COM STK
Equities	20,853	1,087,692.48	ONEOK INC COM STK
Equities	45,967	2,397,638.72	ONEOK INC COM STK
Equities	92,500	2,017,777.68	ONO PHARMACEUTICAL NPV
Equities	1,490	6,481.50	ONVIA INC COM NEW
Equities	5,800	182,793.56	OPEN TEXT CO COM NPV
Equities	1,100	2,816.00	OPHTHOTECH CORP COM
Equities	1,980	5,068.80	OPHTHOTECH CORP COM
Equities	15,450	101,661.00	OPKO HEALTH INC COM STK
Equities	18,618	122,506.44	OPKO HEALTH INC COM STK
Equities	11,700	378,511.04	OPTEX GROUP COMPAN NPV
Equities	241	590.45	OPTICAL CABLE CORP COM NEW STK
Equities	1,294	31,314.80	OPUS BK IRVINE CALIF FORMERLY OPUS BK REDONDO BEACH CALIF TO 04/11/2014 COM
Equities	110,300	5,530,442.00	ORACLE CORP COM
Equities	164,724	8,259,261.36	ORACLE CORP COM
Equities	186,639	9,358,079.46	ORACLE CORP COM
Equities	2,500	162,201.85	ORACLE CORP JAPAN NPV
Equities	400	6,904.00	ORASURE TECHNOLOGIES INC COM
Equities	3,708	64,000.08	ORASURE TECHNOLOGIES INC COM
Equities	3,802	42,962.60	ORBCOMM INC COM STK
Equities	1,637	161,015.32	ORBITAL ATK INC COM
Equities	3,130	307,866.80	ORBITAL ATK INC COM
Equities	1,103	10,875.58	ORCHID IS CAP INC COM
Equities	256	3,315.20	ORCHIDS PAPER PRODS CO DEL COM
Equities	1,238	3,590.20	OREXIGEN THERAPEUTICS INC COM NEW COM NEW
Equities	6,906	18,162.78	ORGANOVO HLDGS INC COM
Equities	2,223	16,605.81	ORION GROUP HLDGS INC FORMERLY ORION MARINE GROUP INC TO 05/20/2016 COM STK
Equities	3,300	56,265.00	ORITANI FINL CORP NEW COM STK
Equities	2,666	45,455.30	ORITANI FINL CORP NEW COM STK
Equities	208,200	3,224,172.30	ORIX CORP NPV
Equities	35,400	548,202.21	ORIX CORP NPV
Equities	198,100	3,067,764.33	ORIX CORP NPV
Equities	41,100	636,472.05	ORIX CORP NPV
Equities	20,550	208,158.09	ORKLA ASA NOK1.25
Equities	89,700	908,602.48	ORKLA ASA NOK1.25
Equities	2,900	290.00	ORLEANS HOMEBUILDERS INC COM
Equities	1,100	64,548.00	ORMAT TECHNOLOGIES INC COM
Equities	1,800	105,624.00	ORMAT TECHNOLOGIES INC COM
Equities	1,100	51,128.00	ORTHOFIX INTL N.V COM STK USD0.10
Equities	1,116	51,871.68	ORTHOFIX INTL N.V COM STK USD0.10
Equities	1,800	123,984.00	OSHKOSH CORPORATION
Equities	4,025	277,242.00	OSHKOSH CORPORATION
Equities	600	45,090.00	OSI SYS INC COM
Equities	1,095	82,289.25	OSI SYS INC COM
Equities	2,000	37,700.00	OTONOMY INC COM
Equities	14,600	905,678.18	OTSUKA CORP NPV
Equities	1,300	51,480.00	OTTER TAIL CORP
Equities	2,042	80,863.20	OTTER TAIL CORP

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,900	43,928.00	OUTFRONT MEDIA INC COM
Equities	7,241	167,411.92	OUTFRONT MEDIA INC COM
Equities	841	1,311.96	OVASCIENCE INC COM MON STOCK
Equities	218,600	1,713,108.91	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	96,200	753,893.31	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	96,200	753,893.31	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	1,300	21,190.00	OVERSTOCK COM INC DEL COM
Equities	796	12,974.80	OVERSTOCK COM INC DEL COM
Equities	2,500	80,475.00	OWENS & MINOR INC NEW COM
Equities	3,108	100,046.52	OWENS & MINOR INC NEW COM
Equities	3,400	227,528.00	OWENS CORNING NEW COM STK
Equities	6,105	408,546.60	OWENS CORNING NEW COM STK
Equities	6,200	148,304.00	OWENS ILL INC COM NEW
Equities	8,813	210,806.96	OWENS ILL INC COM NEW
Equities	500	31,245.00	OXFORD INDS INC COM
Equities	959	59,927.91	OXFORD INDS INC COM
Equities	170	1,038.70	P & F INDS INC CL A NEW
Equities	48	909.60	P A M TRANSN SVCS INC COM
Equities	1,952	72,028.80	PAC PREMIER BANCORP COM
Equities	10,240	676,249.60	PACCAR INC COM
Equities	19,572	1,292,534.88	PACCAR INC COM
Equities	25,000	1,651,000.00	PACCAR INC COM
Equities	4,100	14,596.00	PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK
Equities	4,965	17,675.40	PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK
Equities	1,300	33,215.00	PACIFIC CONTL CORP COM
Equities	32	200.00	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	3,077	19,231.25	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	1,300	62,010.00	PACIRA PHARMACEUTICALS INC COM
Equities	2,314	110,377.80	PACIRA PHARMACEUTICALS INC COM
Equities	2,500	278,475.00	PACKAGING CORP AMER COM ISIN US6951561090
Equities	22,883	2,548,937.37	PACKAGING CORP AMER COM ISIN US6951561090
Equities	5,208	580,119.12	PACKAGING CORP AMER COM ISIN US6951561090
Equities	2,698	125,996.60	PACWEST BANCORP DEL COM
Equities	97,423	4,549,654.10	PACWEST BANCORP DEL COM
Equities	6,535	305,184.50	PACWEST BANCORP DEL COM
Equities	4,727	503,932.26	PADDY POWER BETFAIR PLC
Equities	586	2,414.32	PAIN THERAPEUTICS INC COM NEW COM NEW
Equities	21	86.52	PAIN THERAPEUTICS INC COM NEW COM NEW
Equities	397	170.71	PALATIN TECHNOLOGIES INC COMMON STOCK
Equities	3,100	6.82	PALM HBR HOMES INC COM
Equities	2,850	381,358.50	PALO ALTO NETWORKS INC COM USD0.0001
Equities	5,029	672,930.49	PALO ALTO NETWORKS INC COM USD0.0001
Equities	349,000	4,733,677.47	PANASONIC CORP
Equities	3,290	306,601.68	PANDORA A/S DKK0.01
Equities	25,450	2,371,736.36	PANDORA A/S DKK0.01
Equities	18,800	1,752,009.57	PANDORA A/S DKK0.01
Equities	5,859	546,011.92	PANDORA A/S DKK0.01
Equities	6,300	56,196.00	PANDORA MEDIA INC
Equities	11,793	105,193.56	PANDORA MEDIA INC
Equities	452	10,441.20	PANHANDLE OIL & GAS INC.CL A COM STK
Equities	600	43,056.00	PAPA JOHNS INTL INC COM
Equities	1,337	95,943.12	PAPA JOHNS INTL INC COM
Equities	2,198	39,651.92	PAR PACIFIC HOLDINGS INC COM NEW COM NEW
Equities	2,550	21,751.50	PAR TECH CORP COM
Equities	8,400	134,400.00	PARAMOUNT GROUP INC COM
Equities	9,270	148,320.00	PARAMOUNT GROUP INC COM
Equities	600	14,460.00	PARATEK PHARMACEUTICALS INC COM
Equities	1,810	43,621.00	PARATEK PHARMACEUTICALS INC COM
Equities	1,400	121,674.00	PAREXEL INTL CORP COM
Equities	2,827	245,694.57	PAREXEL INTL CORP COM
Equities	2,000	36,840.00	PARK ELECTROCHEMICAL CORP COM
Equities	1,360	25,051.20	PARK ELECTROCHEMICAL CORP COM
Equities	1,882	50,738.72	PARK HOTELS & RESORTS INC COM
Equities	7,987	215,329.52	PARK HOTELS & RESORTS INC COM
Equities	2,143	25,458.84	PARK STERLING CORP COM STOCK
Equities	5,400	7,290.00	PARKER DRILLING CO COM
Equities	4,385	5,919.75	PARKER DRILLING CO COM
Equities	3,960	632,887.20	PARKER-HANNIFIN CORP COM
Equities	7,277	1,163,010.14	PARKER-HANNIFIN CORP COM
Equities	19,060	3,046,169.20	PARKER-HANNIFIN CORP COM
Equities	320	572.80	PARKERVISION INC COM NEW COM NEW
Equities	383	14,592.30	PARK-OHIO HLDGS CORP COM
Equities	436	9,980.04	PARKWAY INC COM
Equities	2,955	67,639.95	PARKWAY INC COM
Equities	29,693	823,980.75	PARSLEY ENERGY INC CL A CL A
Equities	7,540	209,235.00	PARSLEY ENERGY INC CL A CL A
Equities	12,189	338,244.75	PARSLEY ENERGY INC CL A CL A
Equities	670	415,929.62	PARTNERS GROUP HLG CHF0.01 (REGD)
Equities	4,280	2,656,983.24	PARTNERS GROUP HLG CHF0.01 (REGD)
Equities	1,300	20,345.00	PARTY CITY HOLDCO INC COM
Equities	111,978	1,752,455.70	PARTY CITY HOLDCO INC COM
Equities	1,600	25,040.00	PARTY CITY HOLDCO INC COM
Equities	700	50,995.00	PATRICK INDS INC COM
Equities	887	64,617.95	PATRICK INDS INC COM
Equities	700	12,509.00	PATRIOT TRANSN HLDG INC COM
Equities	3,345	79,744.80	PATTERN ENERGY GROUP INC CL A CL A
Equities	2,900	136,155.00	PATTERSON COS INC COM
Equities	4,454	209,115.30	PATTERSON COS INC COM
Equities	11,156	225,239.64	PATTERSON-UTI ENERGY INC COM
Equities	7,300	147,387.00	PATTERSON-UTI ENERGY INC COM
Equities	81,340	1,642,254.60	PATTERSON-UTI ENERGY INC COM
Equities	9,172	185,182.68	PATTERSON-UTI ENERGY INC COM
Equities	9,780	556,873.20	PAYCHEX INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	17,461	994,229.34	PAYCHEX INC COM
Equities	20,924	1,191,412.56	PAYCHEX INC COM
Equities	1,200	82,092.00	PAYCOM SOFTWARE INC COM
Equities	2,080	142,292.80	PAYCOM SOFTWARE INC COM
Equities	700	31,626.00	PAYLOCITY HLDG CORP COM
Equities	1,248	56,384.64	PAYLOCITY HLDG CORP COM
Equities	35,337	1,896,536.79	PAYPAL HLDGS INC COM
Equities	203,829	10,939,502.43	PAYPAL HLDGS INC COM
Equities	34,400	1,846,248.00	PAYPAL HLDGS INC COM
Equities	61,539	3,302,798.13	PAYPAL HLDGS INC COM
Equities	54,760	2,938,969.20	PAYPAL HLDGS INC COM
Equities	40,200	2,157,534.00	PAYPAL HLDGS INC COM
Equities	3,300	73,458.00	PBF ENERGY INC CL A CL A
Equities	6,103	135,852.78	PBF ENERGY INC CL A CL A
Equities	708	19,158.48	PC CONNECTION INC COM
Equities	603	11,306.25	PCM INC COM
Equities	1,559	26,596.54	PCSB FINL CORP COM
Equities	4,000	28,320.00	PC-TEL INC COM
Equities	1,955	32,159.75	PDF SOLUTIONS INC COM
Equities	6,600	16,302.00	PDL BIOPHARMA INC COM
Equities	9,677	23,902.19	PDL BIOPHARMA INC COM
Equities	1,000	23,300.00	PDVWIRELESS INC COM
Equities	500	12,225.00	PEABODY ENERGY CORP NEW
Equities	5,447	133,179.15	PEABODY ENERGY CORP NEW
Equities	1,208	37,798.32	PEAPACK-GLADSTONE FINL CORP COM
Equities	2,700	87,048.00	PEBBLEBROOK HOTEL TR COM STK
Equities	4,015	129,443.60	PEBBLEBROOK HOTEL TR COM STK
Equities	1,300	75,855.00	PEGASYSTEMS INC COM
Equities	1,831	106,838.85	PEGASYSTEMS INC COM
Equities	1,150	8,314.50	PENDRELL CORP CL A NEW COM USD0.01 CL A (POST REV SPLIT)
Equities	2,900	62,060.00	PENN NATL GAMING INC COM
Equities	4,636	99,210.40	PENN NATL GAMING INC COM
Equities	75	2,756.25	PENN VA CORP NEW COM
Equities	9,770	45,430.50	PENNEY J.C CO INC COM
Equities	19,293	89,712.45	PENNEY J.C CO INC COM
Equities	3,600	40,752.00	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	4,266	48,291.12	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	1,569	26,202.30	PENNYMAC FINL SVCS INC CL A CL A
Equities	4,136	75,647.44	PENNYMAC MTG INVT TR COM REIT
Equities	1,100	48,301.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	2,348	103,100.68	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	14,009	932,158.86	PENTAIR PLC COM STK
Equities	4,890	325,380.60	PENTAIR PLC COM STK
Equities	9,141	608,242.14	PENTAIR PLC COM STK
Equities	12,900	858,366.00	PENTAIR PLC COM STK
Equities	800	70,200.00	PENUMBRA INC COM
Equities	1,620	142,155.00	PENUMBRA INC COM
Equities	794	25,511.22	PEOPLES BANCORP INC COM STK
Equities	609	26,631.57	PEOPLES FINL SVCS CORP COM
Equities	1,197	32,079.60	PEOPLES UTAH BANCORP COM
Equities	11,600	204,856.00	PEOPLES UTD FINL INC COM
Equities	18,570	327,946.20	PEOPLES UTD FINL INC COM
Equities	34,819	4,021,246.31	PEPSICO INC COM
Equities	46,316	5,349,034.84	PEPSICO INC COM
Equities	78,275	9,039,979.75	PEPSICO INC COM
Equities	13,325	1,538,904.25	PEPSICO INC COM
Equities	34,563	3,991,680.87	PEPSICO INC COM
Equities	161	1,172.08	PERCEPTRON INC COM
Equities	1,500	27,960.00	PERFICIENT INC COM STK
Equities	1,958	36,497.12	PERFICIENT INC COM STK
Equities	2,600	71,240.00	PERFORMANCE FOOD GROUP CO COM
Equities	86,225	2,362,565.00	PERFORMANCE FOOD GROUP CO COM
Equities	4,724	129,437.60	PERFORMANCE FOOD GROUP CO COM
Equities	4,883	10,205.47	PERFORMANT FINL CORP COM
Equities	132	224.40	PERFUMANIA HLDGS INC COM STK
Equities	3,300	224,862.00	PERKINELMER INC COM
Equities	5,946	405,160.44	PERKINELMER INC COM
Equities	40	148.00	PERMA-FIX ENVIRONMENTAL SVCS INC COM NEWCOM NEW
Equities	171	1,368.00	PERMA-PIPE INTL HLDGS INC COM
Equities	85	341.70	PERNIX THERAPEUTICS HLDGS INC COM NEW COM NEW
Equities	3,622	484,368.19	PERNOD RICARD NPV EUR 1.55
Equities	7,868	594,191.36	PERRIGO COMPANY LIMITED COM EUR0.001
Equities	10,284	28,692.36	PERSHING GOLD CORP COM NEW COM NEW
Equities	42,300	1,231,879.97	PERSIMMON ORD GBP0.10
Equities	24,760	721,072.06	PERSIMMON ORD GBP0.10
Equities	123,540	3,597,788.46	PERSIMMON ORD GBP0.10
Equities	283,200	5,308,109.65	PERSOL HOLDINGS CO NPV
Equities	400	16,240.00	PETMED EXPRESS INC COM STK
Equities	1,483	60,209.80	PETMED EXPRESS INC COM STK
Equities	2,223,621	3,154,102.66	PETRA DIAMONDS ORD GBP0.10 (DI)
Equities	24,410	140,146.57	PETROFAC ORD USD0.02
Equities	167,590	962,194.32	PETROFAC ORD USD0.02
Equities	208,100	776,940.16	PETROL BRASILEIROS PRF NPV
Equities	1,050	2,079.00	PETROQUEST ENERGY INC COM NEW COM NEW
Equities	1,045	2,069.10	PETROQUEST ENERGY INC COM NEW COM NEW
Equities	57,300	1,141,399.11	PEUGEOT SA EUR1
Equities	11,380	226,686.25	PEUGEOT SA EUR1
Equities	85,360	1,700,346.04	PEUGEOT SA EUR1
Equities	31,930	636,036.19	PEUGEOT SA EUR1
Equities	60,400	1,093,869.25	PEYTO EXPL & DEV CORP NEW COM
Equities	180	9,624.60	PFD BK L A CAL COM
Equities	982	52,507.54	PFD BK L A CAL COM
Equities	2,419	9,700.19	PFENEX INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	374,477	12,578,682.43	PFIZER INC COM
Equities	195,233	6,557,876.47	PFIZER INC COM
Equities	327,087	10,986,852.33	PFIZER INC COM
Equities	290,947	9,772,909.73	PFIZER INC COM
Equities	71,591	2,404,741.69	PFIZER INC COM
Equities	307	2,535.82	PFSWEB INC COM NEW STK
Equities	15,580	1,034,044.60	PG& E CORP COM
Equities	28,137	1,867,452.69	PG& E CORP COM
Equities	29,600	1,964,552.00	PG& E CORP COM
Equities	3,225	41,280.00	PGT INC COM
Equities	1,422	37,327.50	PHARMERICA CORP COM STK
Equities	1,943	51,003.75	PHARMERICA CORP COM STK
Equities	2,500	34,425.00	PHH CORP COM NEW COM NEW
Equities	2,977	40,993.29	PHH CORP COM NEW COM NEW
Equities	800	7,808.00	PHI INC COM NON VTG
Equities	600	22,230.00	PHIBRO ANIMAL HEALTH CORP CL A COM CL A COM
Equities	1,118	41,421.90	PHIBRO ANIMAL HEALTH CORP CL A COM CL A COM
Equities	74,400	8,738,280.00	PHILIP MORRIS INTL COM STK NPV
Equities	49,930	5,864,278.50	PHILIP MORRIS INTL COM STK NPV
Equities	85,184	10,004,860.80	PHILIP MORRIS INTL COM STK NPV
Equities	88,563	10,401,724.35	PHILIP MORRIS INTL COM STK NPV
Equities	38,044	4,468,267.80	PHILIP MORRIS INTL COM STK NPV
Equities	14,215	1,175,438.35	PHILLIPS 66 COM
Equities	24,074	1,990,679.06	PHILLIPS 66 COM
Equities	3,100	29,140.00	PHOTRONICS INC COM
Equities	4,237	39,827.80	PHOTRONICS INC COM
Equities	55,255	1,112,835.70	PHYSICIANS RLTY TR COM
Equities	8,727	175,761.78	PHYSICIANS RLTY TR COM
Equities	700	12,250.00	PICO HLDGS INC COM NEW STK
Equities	637	11,147.50	PICO HLDGS INC COM NEW STK
Equities	10,300	217,124.00	PIEDMONT OFFICE REALTY TRU-A
Equities	7,727	162,885.16	PIEDMONT OFFICE REALTY TRU-A
Equities	5,700	29,583.00	PIER 1 IMPORTS INC COM
Equities	4,842	25,129.98	PIER 1 IMPORTS INC COM
Equities	2,300	50,416.00	PILGRIMS PRIDE CORP
Equities	2,908	63,743.36	PILGRIMS PRIDE CORP
Equities	199,000	1,311,550.06	PING AN INSURANCE GROUP 'H' CNY1
Equities	2,400	47,424.00	PINNACLE ENTMT INC NEW COM
Equities	2,606	51,494.56	PINNACLE ENTMT INC NEW COM
Equities	1,000	62,800.00	PINNACLE FINL PARTNERS INC COM
Equities	3,834	240,753.22	PINNACLE FINL PARTNERS INC COM
Equities	2,600	154,440.00	PINNACLE FOODS INC DEL COM
Equities	76,742	4,558,474.80	PINNACLE FOODS INC DEL COM
Equities	6,556	389,426.40	PINNACLE FOODS INC DEL COM
Equities	2,740	233,338.40	PINNACLE W. CAP CORP COM
Equities	6,132	522,201.12	PINNACLE W. CAP CORP COM
Equities	11,900	24,395.00	PIONEER ENERGY SVCS CORP COM
Equities	4,645	9,522.25	PIONEER ENERGY SVCS CORP COM
Equities	4,503	718,588.74	PIONEER NAT RES CO COM
Equities	5,350	853,753.00	PIONEER NAT RES CO COM
Equities	27,149	4,332,437.42	PIONEER NAT RES CO COM
Equities	9,296	1,483,455.68	PIONEER NAT RES CO COM
Equities	4,300	686,194.00	PIONEER NAT RES CO COM
Equities	700	41,965.00	PIPER JAFFRAY COS COM
Equities	722	43,283.90	PIPER JAFFRAY COS COM
Equities	7,100	107,210.00	PITNEY BOWES INC COM
Equities	9,454	142,755.40	PITNEY BOWES INC COM
Equities	2,933	13,462.47	PIXELWORKS INC COM NEW STK
Equities	710	28,556.20	PJT PARTNERS INC COM CL A COM CL A
Equities	1,400	145,208.00	PK NATL CORP COM
Equities	591	61,298.52	PK NATL CORP COM
Equities	18,470	557,342.45	PKN ORLEN SA PLN1.25
Equities	2,000	46,680.00	PLANET FITNESS INC CL A CL A
Equities	4,381	102,252.54	PLANET FITNESS INC CL A CL A
Equities	1,500	78,465.00	PLANTRONICS INC NEW COM
Equities	1,624	84,951.44	PLANTRONICS INC NEW COM
Equities	26,500	965,221.78	PLASTIC OMNIUM EUR0.06
Equities	11,340	143,791.20	PLATFORM SPECIALTY PRODS CORP COM USD0.01
Equities	2,629	31,416.55	PLAYA HOTELS & RESORTS N V COMN STOCK
Equities	800	42,056.00	PLEXUS CORP COM
Equities	1,584	83,270.88	PLEXUS CORP COM
Equities	14,229	29,027.16	PLUG PWR INC COM NEW
Equities	1,402	25,165.90	PLY GEM HLDGS INC COM
Equities	26,172	3,268,097.64	PNC FINANCIAL SERVICES GROUP COM STK
Equities	15,514	1,937,233.18	PNC FINANCIAL SERVICES GROUP COM STK
Equities	26,407	3,297,442.09	PNC FINANCIAL SERVICES GROUP COM STK
Equities	4,100	156,825.00	PNM RES INC COM
Equities	46,970	1,796,602.50	PNM RES INC COM
Equities	4,410	168,682.50	PNM RES INC COM
Equities	263,000	448,226.95	POL.GORN.NAFT.I GA PLN1.00
Equities	1,050	96,841.50	POLARIS INDS INC COM
Equities	3,182	293,475.86	POLARIS INDS INC COM
Equities	141	3,258.51	POLARITYTE INC COM
Equities	2,906	112,578.44	POLYONE CORP COM
Equities	4,497	174,213.78	POLYONE CORP COM
Equities	1,300	152,841.00	POOL CORP COM STK
Equities	2,203	259,006.71	POOL CORP COM STK
Equities	3,470	144,733.70	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	5,546	231,323.66	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	3,200	146,208.00	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	4,791	218,900.79	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	1,700	95,489.00	PORTOLA PHARMACEUTICALS INC COM
Equities	8,520	478,568.40	PORTOLA PHARMACEUTICALS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,302	185,473.34	PORTOLA PHARMACEUTICALS INC COM
Equities	38,181	2,964,754.65	POST HLDGS INC COM STK
Equities	1,840	142,876.00	POST HLDGS INC COM STK
Equities	3,552	275,812.80	POST HLDGS INC COM STK
Equities	90,700	1,477,096.33	POTASH CORP SASK COM NPV
Equities	14,836	241,611.92	POTASH CORP SASK COM NPV
Equities	962	11,063.00	POTBELLY CORP COM
Equities	1,900	86,830.00	POTLATCH CORP NEW REIT
Equities	1,932	88,292.40	POTLATCH CORP NEW REIT
Equities	600	19,194.00	POWELL INDS INC COM
Equities	862	27,575.38	POWELL INDS INC COM
Equities	194,000	1,713,493.33	POWER ASSETS HLDGS NPV
Equities	17,000	150,151.48	POWER ASSETS HLDGS NPV
Equities	143,000	1,263,038.90	POWER ASSETS HLDGS NPV
Equities	89,900	2,303,051.51	POWER FINL CORP COM NPV
Equities	27,140	695,270.50	POWER FINL CORP COM NPV
Equities	900	65,610.00	POWER INTEGRATIONS INC COM
Equities	1,478	107,746.20	POWER INTEGRATIONS INC COM
Equities	13,961	601,858.71	PPDC ENERGY INC COM
Equities	1,800	77,598.00	PPDC ENERGY INC COM
Equities	3,249	140,064.39	PPDC ENERGY INC COM
Equities	18,247	2,006,440.12	PPG IND INC COM
Equities	8,020	881,879.20	PPG IND INC COM
Equities	14,053	1,545,267.88	PPG IND INC COM
Equities	6,100	670,756.00	PPG IND INC COM
Equities	21,190	819,205.40	PPL CORP COM ISIN US69351T1060
Equities	37,436	1,447,275.76	PPL CORP COM ISIN US69351T1060
Equities	1,400	53,060.00	PRA GROUP INC COM
Equities	2,779	105,324.10	PRA GROUP INC COM
Equities	1,200	90,012.00	PRA HEALTH SCIENCES INC COM
Equities	33,155	2,486,956.55	PRA HEALTH SCIENCES INC COM
Equities	32,510	2,438,575.10	PRA HEALTH SCIENCES INC COM
Equities	2,016	151,220.16	PRA HEALTH SCIENCES INC COM
Equities	52,300	194,623.04	PRADA SPA COM EUR0.10
Equities	8,480	1,124,024.00	PRAXAIR INC COM
Equities	15,631	2,071,889.05	PRAXAIR INC COM
Equities	9,964	1,320,728.20	PRAXAIR INC COM
Equities	1,819	28,649.25	PREFERRED APT CMNTYS INC COM
Equities	1,300	60,346.00	PREFORMED LINE PRODS CO COM
Equities	245	11,372.90	PREFORMED LINE PRODS CO COM
Equities	992	20,445.12	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	2,400	86,400.00	PREMIER INC CL A CL A
Equities	3,112	112,032.00	PREMIER INC CL A CL A
Equities	700	10,017.00	PRESIDIO INC COM
Equities	1,851	26,487.81	PRESIDIO INC COM
Equities	1,500	79,215.00	PRESTIGE BRANDS HLDGS INC COM
Equities	42,540	2,246,537.40	PRESTIGE BRANDS HLDGS INC COM
Equities	2,884	152,304.04	PRESTIGE BRANDS HLDGS INC COM
Equities	1,196	7,774.00	PRGX GLOBAL INC
Equities	800	70,080.00	PRICESMART INC COM STK
Equities	1,084	94,958.40	PRICESMART INC COM STK
Equities	700	53,025.00	PRIMERICA INC COM
Equities	2,497	189,147.75	PRIMERICA INC COM
Equities	2,357	29,933.90	PRIMO WTR CORP COM
Equities	500	12,470.00	PRIMORIS SVCS CORP COM
Equities	2,548	63,547.12	PRIMORIS SVCS CORP COM
Equities	72,200	-	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)
Equities	8,300	531,781.00	PRINCIPAL FINL GROUP INC COM STK
Equities	14,613	936,254.91	PRINCIPAL FINL GROUP INC COM STK
Equities	90,688	5,810,380.16	PRINCIPAL FINL GROUP INC COM STK
Equities	2,080	126,464.00	PROASSURANCE CORP COM
Equities	39,645	2,410,416.00	PROASSURANCE CORP COM
Equities	2,805	170,544.00	PROASSURANCE CORP COM
Equities	91,450	7,969,867.50	PROCTER & GAMBLE COM NPV
Equities	83,800	7,303,170.00	PROCTER & GAMBLE COM NPV
Equities	140,386	12,234,639.90	PROCTER & GAMBLE COM NPV
Equities	77,291	6,735,910.65	PROCTER & GAMBLE COM NPV
Equities	47,981	4,181,544.15	PROCTER & GAMBLE COM NPV
Equities	2,200	14,938.00	PROGENICS PHARMACEUTICALS INC COM
Equities	3,300	22,407.00	PROGENICS PHARMACEUTICALS INC COM
Equities	2,400	74,136.00	PROGRESS SOFTWARE CORP COM
Equities	2,264	69,934.96	PROGRESS SOFTWARE CORP COM
Equities	17,700	780,393.00	PROGRESSIVE CORP OH COM
Equities	53,100	2,341,179.00	PROGRESSIVE CORP OH COM
Equities	31,960	1,409,116.40	PROGRESSIVE CORP OH COM
Equities	14,600	643,714.00	PROGRESSIVE CORP OH COM
Equities	22,264	1,305,560.96	PROLOGIS INC COM
Equities	19,975	1,171,334.00	PROLOGIS INC COM
Equities	28,983	1,699,563.12	PROLOGIS INC COM
Equities	50,475	2,959,854.00	PROLOGIS INC COM
Equities	1,300	112,879.00	PROOFPOINT INC COM
Equities	2,282	198,146.06	PROOFPOINT INC COM
Equities	1,800	25,128.00	PROPETRO HLDG CORP COM
Equities	1,988	27,752.48	PROPETRO HLDG CORP COM
Equities	400	10,956.00	PROS HLDGS INC COM
Equities	63,570	1,741,182.30	PROS HLDGS INC COM
Equities	1,451	39,742.89	PROS HLDGS INC COM
Equities	37,445	1,564,817.23	PROSIEBENSAT.1 MEDIA SE NPV
Equities	24,300	197,316.00	PROSPECT CAP CORP COM
Equities	700	44,968.00	PROSPERITY BANCSHARES INC COM
Equities	4,081	262,163.44	PROSPERITY BANCSHARES INC COM
Equities	1,500	1,256.25	PROTALIX BIOTHERAPEUTICS INC COM STK
Equities	2,232	120,795.84	PROTHENA CORP PLC USD0.01

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	500	33,625.00	PROTO LABS INC COM
Equities	1,383	93,006.75	PROTO LABS INC COM
Equities	200	10,122.00	PROVIDENCE SVC CORP COM STK
Equities	674	34,111.14	PROVIDENCE SVC CORP COM STK
Equities	100	1,925.00	PROVIDENT FINL HLDGS INC COM
Equities	3,000	76,140.00	PROVIDENT FINL SVCS INC COM
Equities	3,489	88,550.82	PROVIDENT FINL SVCS INC COM
Equities	1,870	65,328.54	PROXIMUS
Equities	12,810	1,385,273.40	PRUDENTIAL FINL INC COM
Equities	23,522	2,543,669.08	PRUDENTIAL FINL INC COM
Equities	61,120	6,609,516.80	PRUDENTIAL FINL INC COM
Equities	120,039	2,745,833.15	PRUDENTIAL GBP0.05
Equities	32,198	736,513.43	PRUDENTIAL GBP0.05
Equities	14,757	337,559.12	PRUDENTIAL GBP0.05
Equities	36,500	1,071,974.41	PRYSMIAN SPA EURO.10
Equities	58,130	1,707,229.38	PRYSMIAN SPA EURO.10
Equities	1,100	145,629.00	PS BUSINESS PKS INC CALIF COM
Equities	1,117	147,879.63	PS BUSINESS PKS INC CALIF COM
Equities	173	4,316.35	PSYCHEMEDICS CORP COM NEW COM NEW
Equities	3,500	192,920.00	PTC INC COM
Equities	6,386	351,996.32	PTC INC COM
Equities	1,100	20,163.00	PTC THERAPEUTICS INC COM
Equities	2,532	46,411.56	PTC THERAPEUTICS INC COM
Equities	399,200	1,013,570.80	PTT EXPLORTN & PRD THB1(FOREIGN)
Equities	109,600	221,006.77	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	511,300	1,031,028.85	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	90,000	181,483.66	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	92,100	1,003,149.84	PTT PUBLIC COMPANY THB10(ALIEN MKT)
Equities	14,600	627,946.00	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	27,721	1,192,280.21	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	5,870	1,224,071.10	PUB STORAGE COM
Equities	8,175	1,704,732.75	PUB STORAGE COM
Equities	27,000	-	PUBLICIS GROUPE SA EURO.40 (STOCK DIVID
Equities	27,000	2,011,211.61	PUBLICIS GROUPE SA EURO.40
Equities	100	3,453.00	PULSE BIOSCIENCES INC COM USD0.001
Equities	9,330	228,864.90	PULTE GROUP INC
Equities	15,717	385,538.01	PULTE GROUP INC
Equities	900	78,660.00	PUMA BIOTECHNOLOGY INC COM .
Equities	1,714	149,803.60	PUMA BIOTECHNOLOGY INC COM .
Equities	3,700	47,397.00	PURE STORAGE INC CL A CL A
Equities	5,350	68,533.50	PURE STORAGE INC CL A CL A
Equities	2,144	245,488.00	PVH CORP COM USDI
Equities	4,335	496,357.50	PVH CORP COM USDI
Equities	643	-	PVTPL CALIENT NETWORKS INC OC-COM STK
Equities	1,000	69,220.00	PVTPL DELUXE CORP COM STK
Equities	2,524	174,711.28	PVTPL DELUXE CORP COM STK
Equities	142,865	11,314.19	PVTPL DEVICESCAPE SOFTWARE INC SER B PFDSTK
Equities	1,800	29,574.00	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 VIANT TECHNOLOGY INC COM STK
Equities	4,968,835	130,531,297.18	PYRAMIS SELECT EMERGING MKT POOL
Equities	700	25,865.00	Q2 HLDGS INC COM
Equities	1,730	63,923.50	Q2 HLDGS INC COM
Equities	98	3,140.90	QAD INC CL A STOCK
Equities	358	9,612.30	QAD INC COM USD0.001 CLASS 'B'
Equities	47,000	206,213.72	QANTAS AIRWAYS NPV
Equities	168,077	1,522,586.07	QBE INS GROUP NPV
Equities	41,132	372,609.04	QBE INS GROUP NPV
Equities	675	31,995.00	QCR HLDGS INC COM
Equities	8,490	85,749.00	QEP RES INC COM STK
Equities	12,478	126,027.80	QEP RES INC COM STK
Equities	25,002	838,317.06	QIAGEN NV EURO.01
Equities	4,100	259,612.00	QORVO INC COM
Equities	6,926	438,554.32	QORVO INC COM
Equities	200	10,466.00	QTS RLTY TR INC COM CL A COM CL A
Equities	2,432	127,266.56	QTS RLTY TR INC COM CL A COM CL A
Equities	1,100	25,212.00	QUAD / GRAPHICS INC COM STK
Equities	1,899	43,525.08	QUAD / GRAPHICS INC COM STK
Equities	706	102,532.38	QUAKER CHEM CORP COM
Equities	64,060	3,537,393.20	QUALCOMM INC COM
Equities	49,100	2,711,302.00	QUALCOMM INC COM
Equities	81,299	4,489,330.78	QUALCOMM INC COM
Equities	35,350	1,952,027.00	QUALCOMM INC COM
Equities	20,500	177,574.89	QUALICORP SA EQUITY
Equities	3,758	68,808.98	QUALITY CARE PPTYS INC COM
Equities	5,384	98,581.04	QUALITY CARE PPTYS INC COM
Equities	2,500	43,025.00	QUALITY SYS INC COM STK
Equities	2,024	34,833.04	QUALITY SYS INC COM STK
Equities	1,000	40,800.00	QUALYS INC COM USD0.001
Equities	1,458	59,486.40	QUALYS INC COM USD0.001
Equities	1,800	38,070.00	QUANEX BLDG PRODS CORP COM STK
Equities	2,489	52,642.35	QUANEX BLDG PRODS CORP COM STK
Equities	4,746	156,238.32	QUANTA SVCS INC COM
Equities	60,145	1,979,973.40	QUANTA SVCS INC COM
Equities	8,178	269,219.76	QUANTA SVCS INC COM
Equities	100	1,900.00	QUANTENNA COMMUNICATIONS INC COM
Equities	1,054	8,231.74	QUANTUM CORP COM NEW COM NEW
Equities	36,700	1,212,877.49	QUEBECOR INC CLASS'B/SUB-VTG NPV
Equities	3,880	431,300.80	QUEST DIAGNOSTICS INC COM
Equities	7,532	837,257.12	QUEST DIAGNOSTICS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	27,414	3,047,340.24	QUEST DIAGNOSTICS INC COM
Equities	4,900	7,154.00	QUICKLOGIC CORP CDT-COM STK
Equities	1,300	35,282.00	QUIDEL CORP COM
Equities	1,202	32,622.28	QUIDEL CORP COM
Equities	2,583	10,771.11	QUINSTREET INC COM STK
Equities	4,689	419,665.50	QUINTILES IMS HOLDINGS INC COM USD0.01
Equities	7,478	669,281.00	QUINTILES IMS HOLDINGS INC COM USD0.01
Equities	367	1,071.64	QUMU CORP COM
Equities	1,276	5,295.40	QUORUM HEALTH CORP COM
Equities	2,123	8,810.45	QUORUM HEALTH CORP COM
Equities	1,800	20,700.00	QUOTIENT TECHNOLOGY INC COM
Equities	2,760	31,740.00	QUOTIENT TECHNOLOGY INC COM
Equities	2,000	7,500.00	R1 RCM INC COM
Equities	6,846	25,672.50	R1 RCM INC COM
Equities	300	5,622.00	RA PHARMACEUTICALS INC COM
Equities	6,700	109,545.00	RADIAN GROUP INC COM
Equities	13,028	213,007.80	RADIAN GROUP INC COM
Equities	1,500	-	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	3,523	13,246.48	RADISYS CORP COM
Equities	1,797	81,278.31	RADIUS HEALTH INC COM NEW COM NEW
Equities	1,950	15,112.50	RADNET INC COM STK
Equities	1,033	2,262.27	RAIT FINL TR COM NEW
Equities	3,820	8,365.80	RAIT FINL TR COM NEW
Equities	34,400	404,741.90	RAKUTEN INC NPV
Equities	42,000	494,161.62	RAKUTEN INC NPV
Equities	1,480	109,224.00	RALPH LAUREN CORP CL A CL A
Equities	3,023	223,097.40	RALPH LAUREN CORP CL A CL A
Equities	2,700	30,861.00	RAMBUS INC DEL COM
Equities	6,415	73,323.45	RAMBUS INC DEL COM
Equities	900	11,610.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	4,709	60,746.10	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	26,140	1,475,730.54	RAMSAY HEALTH CARE NPV
Equities	12,373	1,093,693.33	RANDGOLD RESOURCES ORD USD0.05
Equities	6,820	397,639.52	RANDSTAD HLDGS NV EUR0.10
Equities	29,320	1,709,500.10	RANDSTAD HLDGS NV EUR0.10
Equities	7,455	172,732.35	RANGE RES CORP COM
Equities	10,272	238,002.24	RANGE RES CORP COM
Equities	500	8,415.00	RAPID7 INC COM
Equities	513	8,633.79	RAPID7 INC COM
Equities	4,372	2,323,701.77	RATIONAL AG NPV
Equities	200	404.00	RAVE RESTAURANT GROUP INC COM
Equities	2,100	69,930.00	RAVEN INDS INC COM STOCK
Equities	1,614	53,746.20	RAVEN INDS INC COM STOCK
Equities	3,700	296,814.00	RAYMOND JAMES FNCL INC COM STK
Equities	39,400	3,160,668.00	RAYMOND JAMES FNCL INC COM STK
Equities	6,983	560,176.26	RAYMOND JAMES FNCL INC COM STK
Equities	1,700	26,724.00	RAYONIER ADVANCED MATLS INC COM
Equities	2,377	37,366.44	RAYONIER ADVANCED MATLS INC COM
Equities	4,200	120,834.00	RAYONIER INC REIT
Equities	6,653	191,406.81	RAYONIER INC REIT
Equities	9,540	1,540,519.20	RAYTHEON CO USD0.01
Equities	16,035	2,589,331.80	RAYTHEON CO USD0.01
Equities	1,300	132,288.00	RBC BEARINGS INC COM
Equities	17,970	1,828,627.20	RBC BEARINGS INC COM
Equities	1,279	130,151.04	RBC BEARINGS INC COM
Equities	127	641.35	RCM TECHNOLOGIES INC COM NEW
Equities	5,482	7,659.31	RCS MEDIAGROUP NPV
Equities	1,130	63,336.50	RE/MAX HLDGS INC CL A CL A
Equities	57,000	2,903,130.79	REA GROUP LIMITED NPV
Equities	768	12,387.84	READING INTL INC CL A CL A
Equities	1,600	6,928.00	REALNETWORKS INC COM NEW
Equities	2,753	11,920.49	REALNETWORKS INC COM NEW
Equities	7,632	247,658.40	REALOGY HLDGS CORP COM
Equities	2,000	71,900.00	REALPAGE INC COM STK
Equities	53,645	1,928,537.75	REALPAGE INC COM STK
Equities	2,691	96,741.45	REALPAGE INC COM STK
Equities	8,800	485,584.00	REALTY INCOME CORP COM
Equities	15,258	841,936.44	REALTY INCOME CORP COM
Equities	100	3,164.00	REATA PHARMACEUTICALS INC CL A CL A
Equities	15,773	1.00	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	66,921	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	923,742	20,784.20	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Equities	504,445	-	RECEIVABLE FROM LEHMAN LBI
Equities	18,441	1,864,574.39	RECKITT BENCK GRP ORD GBP0.10
Equities	107,190	10,838,009.25	RECKITT BENCK GRP ORD GBP0.10
Equities	36,513	3,691,839.09	RECKITT BENCK GRP ORD GBP0.10
Equities	6,150	621,828.13	RECKITT BENCK GRP ORD GBP0.10
Equities	407,700	7,006,663.40	RECRUIT HLDGS CO L NPV
Equities	162,810	2,798,025.19	RECRUIT HLDGS CO L NPV
Equities	116,664	2,434,353.23	RED ELECTRICA CORP EUR0.5
Equities	4,550	435,662.50	RED HAT INC COM
Equities	9,759	934,424.25	RED HAT INC COM
Equities	41,609	3,984,061.75	RED HAT INC COM
Equities	2,700	19,845.00	RED LIONS HOTELS CORP COM
Equities	600	39,150.00	RED ROBIN GOURMET BURGERS INC COM
Equities	22,790	1,487,047.50	RED ROBIN GOURMET BURGERS INC COM
Equities	525	34,256.25	RED ROBIN GOURMET BURGERS INC COM
Equities	800	18,840.00	RED ROCK RESORTS INC CL A CL A
Equities	2,313	54,471.15	RED ROCK RESORTS INC CL A CL A
Equities	165,200	1,173,788.33	REDROW ORD GBP0.10
Equities	2,400	40,896.00	REDWOOD TR INC COM
Equities	4,905	83,581.20	REDWOOD TR INC COM
Equities	800	65,240.00	REGAL BELOIT CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,422	197,514.10	REGAL BELOIT CORP COM
Equities	3,100	63,426.00	REGAL ENTMT GROUP CL A CL A
Equities	5,881	120,325.26	REGAL ENTMT GROUP CL A CL A
Equities	5,345	334,810.80	REGENCY CTRS CORP COM
Equities	7,958	498,489.12	REGENCY CTRS CORP COM
Equities	19,700	1,234,008.00	REGENCY CTRS CORP COM
Equities	3,596	1,766,139.44	REGENERON PHARMACEUTICALS INC COM
Equities	2,300	1,129,622.00	REGENERON PHARMACEUTICALS INC COM
Equities	4,176	2,051,000.64	REGENERON PHARMACEUTICALS INC COM
Equities	1,300	638,482.00	REGENERON PHARMACEUTICALS INC COM
Equities	500	9,875.00	REGENXBIO INC COM
Equities	1,333	26,326.75	REGENXBIO INC COM
Equities	1,127	26,631.01	REGIONAL MGMT CORP COM STK
Equities	40,100	587,064.00	REGIONS FINL CORP NEW COM
Equities	66,561	974,453.04	REGIONS FINL CORP NEW COM
Equities	92,178	1,349,485.92	REGIONS FINL CORP NEW COM
Equities	2,300	23,621.00	REGIS CORP MINN COM
Equities	2,559	26,280.93	REGIS CORP MINN COM
Equities	4,211	4,150.36	REGULUS THERAPEUTICS INC COM STK
Equities	1,800	231,102.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	19,900	2,554,961.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	3,495	448,723.05	REINSURANCE GROUP AMER INC COM NEW STK
Equities	529	11,241.25	REIS INC COM STK
Equities	17,208	729,619.20	RELIANCE INDS GDR REP 2 ORD INR10 (144A)
Equities	1,900	138,339.00	RELIANCE STL & ALUM CO COM
Equities	4,029	293,351.49	RELIANCE STL & ALUM CO COM
Equities	111	975.69	RELIV INTL INC COM NEW COM NEW
Equities	149,322	3,065,565.66	RELX NV
Equities	69,322	1,494,760.43	RELX PLC
Equities	32,230	694,961.61	RELX PLC
Equities	140,050	3,019,837.82	RELX PLC
Equities	9,876	1,151,751.31	REMY COINTREAU EUR1.60
Equities	2,900	403,245.00	RENAISSANCE RE HLDGS LTD COM
Equities	1,018	141,552.90	RENAISSANCE RE HLDGS LTD COM
Equities	14,408	2,003,432.40	RENAISSANCE RE HLDGS LTD COM
Equities	2,249	312,723.45	RENAISSANCE RE HLDGS LTD COM
Equities	2,359	103,182.66	RENASANT CORP COM
Equities	1,010	13,079.50	RENB ENERGY GROUP INC COM STK
Equities	100,900	879,148.27	RENASAS ELECTRONICS CORPORATION NPV
Equities	72,700	633,439.84	RENASAS ELECTRONICS CORPORATION NPV
Equities	1	0.38	RENNOVA HEALTH INC COM NEW COM NEW
Equities	2,900	33,988.00	RENT A CTR INC NEW COM
Equities	3,351	39,273.72	RENT A CTR INC NEW COM
Equities	3,474	1,573.72	RENTECH INC COM NEW COM NEW
Equities	332,000	1,178,610.04	RENTOKIL INITIAL ORD GBP0.01
Equities	4,431	40,986.75	REP 1ST BANCORP INC COM
Equities	1,900	67,830.00	REP BANCORP INC KY CDT-CL A COM STK
Equities	521	18,599.70	REP BANCORP INC KY CDT-CL A COM STK
Equities	1,200	49,728.00	REPLIGEN CORP COM STK USD0.01
Equities	36,975	1,532,244.00	REPLIGEN CORP COM STK USD0.01
Equities	1,726	71,525.44	REPLIGEN CORP COM STK USD0.01
Equities	909	418.14	REPROS THERAPEUTICS INCORPORATED COMMON STOCK
Equities	179,700	2,746,421.52	REPSOL SA EUR1
Equities	177,770	2,716,924.62	REPSOL SA EUR1
Equities	52,139	796,859.61	REPSOL SA EUR1
Equities	8,370	533,420.10	REPUBLIC SVCS INC COM
Equities	51,084	3,255,583.32	REPUBLIC SVCS INC COM
Equities	58,000	3,696,340.00	REPUBLIC SVCS INC COM
Equities	12,450	793,438.50	REPUBLIC SVCS INC COM
Equities	2,600	3,354.00	RESEARCH FRONTIERS INC COM
Equities	4,300	334,841.00	RESMED INC COM
Equities	7,725	601,545.75	RESMED INC COM
Equities	700	20,839.00	RESOLUTE ENERGY CORP COM USD0.0001 (POST REV SPLT)
Equities	1,071	31,883.67	RESOLUTE ENERGY CORP COM USD0.0001 (POST REV SPLT)
Equities	4,829	21,247.60	RESOLUTE FST PRODS INC COM
Equities	750	7,627.50	RESOURCE CAP CORP COM NEW COM NEW
Equities	354	3,600.18	RESOURCE CAP CORP COM NEW COM NEW
Equities	2,300	31,510.00	RESOURCES CONNECTION INC COM
Equities	1,523	20,865.10	RESOURCES CONNECTION INC COM
Equities	20,600	1,287,043.97	RESTAURANT BRANDS INTERN-W/I COMMON STOCK
Equities	2,400	149,946.87	RESTAURANT BRANDS INTERN-W/I COMMON STOCK
Equities	3,418	213,761.72	RESTAURANT BRANDS INTL INC COM NPV
Equities	5,714	109,651.66	RETAIL OPPORTUNITY INVTS CORP COM STK
Equities	12,393	151,318.53	RETAIL PPTYS AMER INC CL A
Equities	4,120	5,273.60	RETRACTABLE TECHNOLOGIES INC COM
Equities	900	17,451.00	RETROPHIN INC COM
Equities	2,310	44,790.90	RETROPHIN INC COM
Equities	1,200	33,216.00	REV GROUP INC COM
Equities	1,161	32,136.48	REV GROUP INC COM
Equities	400	10,560.00	REVANCE THERAPEUTICS INC COM
Equities	1,698	44,827.20	REVANCE THERAPEUTICS INC COM
Equities	711	16,850.70	REVLON INC CL A NEW COM STK
Equities	100	9,656.00	REX AMERICAN RESOURCES CORP
Equities	311	30,030.16	REX AMERICAN RESOURCES CORP
Equities	40	115.60	REX ENERGY CORP COM NEW COM NEW
Equities	349	1,008.61	REX ENERGY CORP COM NEW COM NEW
Equities	75,000	1,225,378.38	REXEL EUR5
Equities	100	2,744.00	REXFORD INDL RLTY INC COM
Equities	3,989	109,458.16	REXFORD INDL RLTY INC COM
Equities	900	20,925.00	REXNORD CORP COM USD0.01
Equities	5,155	119,853.75	REXNORD CORP COM USD0.01
Equities	256	473.60	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01
Equities	900	25,497.00	RGC RES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	600	38,712.00	RH COM
Equities	1,567	101,102.84	RH COM
Equities	5,300	141,139.00	RICE ENERGY INC COM
Equities	9,361	249,283.43	RICE ENERGY INC COM
Equities	2,500	14,925.00	RICHARDSON ELECTRS LTD COM
Equities	3,500	9,555.00	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	4,088	11,160.24	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	553	8,875.65	RIGNET INC COM
Equities	2,461	31,993.00	RING ENERGY INC COM
Equities	1,500	54,825.00	RINGCENTRAL INC CL A CL A
Equities	78,131	2,855,688.05	RINGCENTRAL INC CL A CL A
Equities	3,363	122,917.65	RINGCENTRAL INC CL A CL A
Equities	2	-	RIO GRANA RES INC COM
Equities	8,860	429,986.90	RIO TINTO LIMITED NPV
Equities	51,100	2,479,947.01	RIO TINTO LIMITED NPV
Equities	14,950	725,542.23	RIO TINTO LIMITED NPV
Equities	23,349	983,272.10	RIO TINTO ORD GBP0.10
Equities	77,300	3,255,254.32	RIO TINTO ORD GBP0.10
Equities	38,800	114,460.00	RITE AID CORP COM
Equities	56,512	166,710.40	RITE AID CORP COM
Equities	1,600	10,624.00	RIVERVIEW BANCORP INC COM STK
Equities	1,300	71,006.00	RLI CORP COM
Equities	1,885	102,958.70	RLI CORP COM
Equities	5,900	117,233.00	RLJ LODGING TR COM REIT
Equities	7,360	146,243.20	RLJ LODGING TR COM REIT
Equities	372	18,097.80	RMR GROUP INC CL A CL A
Equities	537	26,125.05	RMR GROUP INC CL A CL A
Equities	2,902	21,097.54	ROADRUNNER TRANSPORTATION SY COM
Equities	2,800	134,204.00	ROBERT HALF INTL INC COM
Equities	6,956	333,401.08	ROBERT HALF INTL INC COM
Equities	26,574	6,854,046.89	ROCHE HLDGS AG CHF1 (BR)
Equities	16,807	4,285,771.84	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,248	828,237.46	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	41,967	10,701,552.13	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	7,370	1,879,344.23	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	8,820	2,249,093.09	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	889	226,694.30	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,690	597,632.40	ROCKWELL AUTOMATION
Equities	7,004	1,134,367.84	ROCKWELL AUTOMATION
Equities	4,413	463,718.04	ROCKWELL COLLINS INC COM
Equities	29,010	3,048,370.80	ROCKWELL COLLINS INC COM
Equities	8,879	933,005.32	ROCKWELL COLLINS INC COM
Equities	10,300	1,082,324.00	ROCKWELL COLLINS INC COM
Equities	100	793.00	ROCKWELL MEDICAL INC COM
Equities	2,044	16,208.92	ROCKWELL MEDICAL INC COM
Equities	800	10,760.00	ROCKY BRANDS INC COM STK
Equities	1,214	14,325.20	ROCKY MTN CHOCOLATE FACTORY INC DEL COM
Equities	21,200	999,846.00	ROGERS COMMS INC CLASS'B'COM CAD1.62478
Equities	6,204	292,596.44	ROGERS COMMS INC CLASS'B'COM CAD1.62478
Equities	500	54,310.00	ROGERS CORP COM
Equities	17,025	1,849,255.50	ROGERS CORP COM
Equities	925	100,473.50	ROGERS CORP COM
Equities	9,000	691,260.23	ROHM CO LTD NPV
Equities	5,000	384,033.46	ROHM CO LTD NPV
Equities	4,337	176,559.27	ROLLINS INC COM
Equities	5,111	208,068.81	ROLLINS INC COM
Equities	13,428,656	17,443.16	ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JUL2017
Equities	1,217,082	1,580.93	ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JUL2017
Equities	189,136	2,188,992.75	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	17,142	198,395.41	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	2,390	553,356.70	ROPER TECHNOLOGIES , INC
Equities	5,573	1,290,316.69	ROPER TECHNOLOGIES , INC
Equities	11,200	2,593,136.00	ROPER TECHNOLOGIES , INC
Equities	500	5,390.00	ROSETTA STONE INC COM
Equities	10,960	632,720.80	ROSS STORES INC COM
Equities	21,506	1,241,541.38	ROSS STORES INC COM
Equities	76,231	4,400,815.63	ROSS STORES INC COM
Equities	19,000	1,096,870.00	ROSS STORES INC COM
Equities	4,090	41,881.60	ROWAN COMPANIES PLC
Equities	5,880	60,211.20	ROWAN COMPANIES PLC
Equities	2,152	9,102.96	ROYAL BANCSHARES PA INC CL A CL A
Equities	37,921	2,749,396.60	ROYAL BK OF CANADA COM NPV
Equities	37,800	2,740,623.70	ROYAL BK OF CANADA COM NPV
Equities	8,800	638,028.80	ROYAL BK OF CANADA COM NPV
Equities	38,100	2,762,374.68	ROYAL BK OF CANADA COM NPV
Equities	4,700	513,381.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	61,262	6,691,648.26	ROYAL CARIBBEAN CRUISES COM STK
Equities	9,165	1,001,092.95	ROYAL CARIBBEAN CRUISES COM STK
Equities	27,097	2,959,805.31	ROYAL CARIBBEAN CRUISES COM STK
Equities	4,000	436,920.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	280,609	7,417,514.92	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	46,900	1,239,737.32	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	114	3,013.43	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	19,849	531,771.45	ROYAL DUTCH SHELL 'B'ORD EUR0.07
Equities	6,608	177,033.89	ROYAL DUTCH SHELL 'B'ORD EUR0.07
Equities	1,100	85,987.00	ROYAL GOLD INC COM STK USD0.01
Equities	3,629	283,678.93	ROYAL GOLD INC COM STK USD0.01
Equities	3,975	80,334.75	RPC INC COM
Equities	3,503	70,795.63	RPC INC COM
Equities	3,600	196,380.00	RPM INTL INC
Equities	7,283	397,287.65	RPM INTL INC
Equities	7,800	425,490.00	RPM INTL INC
Equities	2,052	28,625.40	RPX CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	39,019	311,958.35	RSA INSURANCE GRP ORD GBP1.00
Equities	4,460	143,924.20	RSP PERMIAN INC COM
Equities	6,029	194,555.83	RSP PERMIAN INC COM
Equities	5,000	29,250.00	RTI SURGICAL INC
Equities	2,499	12,844.86	RUBICON PROJ INC COM
Equities	50	463.00	RUBICON TECHNOLOGY INC COM USD0.001(POST REV SPLT)
Equities	238	2,203.88	RUBICON TECHNOLOGY INC COM USD0.001(POST REV SPLT)
Equities	3,300	6,633.00	RUBY TUESDAY INC COM
Equities	2,037	4,094.37	RUBY TUESDAY INC COM
Equities	2,000	45,700.00	RUDOPHL TECHNOLOGIES INC COM
Equities	1,722	39,347.70	RUDOPHL TECHNOLOGIES INC COM
Equities	2,100	78,078.00	RUSH ENTERPRISES INC CL A CL A
Equities	46,675	1,735,376.50	RUSH ENTERPRISES INC CL A CL A
Equities	1,832	68,113.76	RUSH ENTERPRISES INC CL A CL A
Equities	-50	(40,500.00)	RUSSELL 2000 OPEN/EURO INDEX CALL OPTION W/STK \$1460.00 PER SHARE 18-AUG-2017
Equities	-50	(16,600.00)	RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1250.00 PER SHARE 18-AUG-2017
Equities	-50	(28,700.00)	RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1300.00 PER SHARE 18-AUG-2017
Equities	2,313	50,307.75	RUTHS HOSPITALITY GROUP INC
Equities	1,480	106,530.40	RYDER SYS INC COM
Equities	2,846	204,855.08	RYDER SYS INC COM
Equities	100	990.00	RYERSON HLDG CORP COM STOCK
Equities	1,872	119,826.72	RYMAN HOSPITALITY PPTYS INC COM
Equities	2,675	171,226.75	RYMAN HOSPITALITY PPTYS INC COM
Equities	1,300	46,618.00	S & T BANCORP INC COM STK
Equities	1,995	71,540.70	S & T BANCORP INC COM STK
Equities	1,433	36,613.15	S W BANCORP INC OKLA COM
Equities	8,090	1,181,059.10	S&P GLOBAL INC COM
Equities	14,140	2,064,298.60	S&P GLOBAL INC COM
Equities	4,961	724,256.39	S&P GLOBAL INC COM
Equities	16,444	1,021,830.16	S.W. AIRL CO COM
Equities	33,275	2,067,708.50	S.W. AIRL CO COM
Equities	24,700	1,218,227.41	SAAB AB SER'B'NPV
Equities	118,100	1,128,513.09	SABESP CIA SANEAME COM NPV
Equities	18,000	172,000.30	SABESP CIA SANEAME COM NPV
Equities	1,300	31,330.00	SABRA HEALTH CARE REIT INC COM
Equities	3,187	76,806.70	SABRA HEALTH CARE REIT INC COM
Equities	6,200	134,974.00	SABRE CORP COM
Equities	11,239	244,673.03	SABRE CORP COM
Equities	1,444	17,183.60	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW
Equities	600	40,980.00	SAFETY INS GROUP INC COM
Equities	765	52,249.50	SAFETY INS GROUP INC COM
Equities	16,200	16,441.38	SAFEWAY CASA LEY NPV 01-30-2018 RIGHT
Equities	16,200	515.16	SAFEWAY PDC LLV CVR 01-30-2017 RIGHT
Equities	19,073	1,745,517.66	SAFRAN SA EURO.20
Equities	4,250	388,950.35	SAFRAN SA EURO.20
Equities	58,620	5,364,769.32	SAFRAN SA EURO.20
Equities	28,400	2,599,103.53	SAFRAN SA EURO.20
Equities	1,250	57,187.50	SAGA COMMUNICATIONS INC CL A NEW CL A NEW
Equities	900	71,676.00	SAGE THERAPEUTICS INC COM
Equities	1,601	127,503.64	SAGE THERAPEUTICS INC COM
Equities	500	25,650.00	SAIA INC COM STK
Equities	36,250	1,859,625.00	SAIA INC COM STK
Equities	1,542	79,104.60	SAIA INC COM STK
Equities	3,700	26,270.00	SALEM MEDIA GROUP INC COM STK
Equities	24,867	2,153,482.20	SALESFORCE COM INC COM STK
Equities	170,093	14,730,053.80	SALESFORCE COM INC COM STK
Equities	19,080	1,652,328.00	SALESFORCE COM INC COM STK
Equities	36,693	3,177,613.80	SALESFORCE COM INC COM STK
Equities	28,493	2,467,493.80	SALESFORCE COM INC COM STK
Equities	2,600	52,650.00	SALLY BEAUTY HLDGS INC COM STK
Equities	7,592	153,738.00	SALLY BEAUTY HLDGS INC COM STK
Equities	27,900	1,427,823.72	SAMPO PLC SER'A'NPV
Equities	980	2,035,974.30	SAMSUNG ELECTRONIC KRW5000
Equities	2,696	5,601,006.86	SAMSUNG ELECTRONIC KRW5000
Equities	5,240	10,886,229.95	SAMSUNG ELECTRONIC KRW5000
Equities	1,700	3,531,792.16	SAMSUNG ELECTRONIC KRW5000
Equities	120	249,302.98	SAMSUNG ELECTRONIC KRW5000
Equities	100	718.00	SANCHEZ ENERGY CORP COM
Equities	5,499	39,482.82	SANCHEZ ENERGY CORP COM
Equities	700	80,955.00	SANDERSON FARMS INC COM
Equities	1,016	117,500.40	SANDERSON FARMS INC COM
Equities	1,000	17,210.00	SANDRIDGE ENERGY INC SANDRIDGE ENERGY I COM USD0.001
Equities	1,246	21,443.66	SANDRIDGE ENERGY INC SANDRIDGE ENERGY I COM USD0.001
Equities	32,000	146,545.48	SANDS CHINA LTD USD0.01
Equities	80,842	1,269,962.83	SANDVIK AB NPV
Equities	1,000	40,660.00	SANDY SPRING BANCORP INC CMT-COM
Equities	1,220	49,605.20	SANDY SPRING BANCORP INC CMT-COM
Equities	100	6,311.00	SANFILIPPO JOHN B & SON INC COM
Equities	441	27,831.51	SANFILIPPO JOHN B & SON INC COM
Equities	3,200	28,160.00	SANGAMO THERAPEUTICS INC COM
Equities	5,100	44,880.00	SANGAMO THERAPEUTICS INC COM
Equities	196,700	972,803.66	SANLAM ZAR0.01
Equities	2,100	80,010.00	SANMINA CORP COM
Equities	48,275	1,839,277.50	SANMINA CORP COM
Equities	4,348	165,658.80	SANMINA CORP COM
Equities	48,771	404,179.94	SANNE GROUP PLC ORD GBP0.01
Equities	59,953	5,727,457.92	SANOFI EUR2
Equities	132,688	12,676,011.82	SANOFI EUR2
Equities	12,200	1,165,496.08	SANOFI EUR2
Equities	6,781	647,805.65	SANOFI EUR2
Equities	5,093	486,546.85	SANOFI EUR2
Equities	56,969	5,442,389.04	SANOFI EUR2
Equities	11,600	1,108,176.60	SANOFI EUR2

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,117	101,425.47	SANOFI SPONSORED ADR
Equities	4,900	62,524.00	SANTANDER CONSUMER USA HLDGS INC COM
Equities	5,364	68,444.64	SANTANDER CONSUMER USA HLDGS INC COM
Equities	845,600	11,469,334.28	SANTEN PHARM CO NPV
Equities	185,100	1,897,785.69	SANYO DENKI CO NPV
Equities	49,663	5,180,014.54	SAP SE
Equities	83,410	8,699,937.84	SAP SE
Equities	7,213	752,339.67	SAP SE
Equities	3,700	385,922.19	SAP SE
Equities	23,120	2,411,492.18	SAP SE
Equities	2,415	251,892.46	SAP SE
Equities	27,100	2,836,557.00	SAP SE-SPONSORED ADR
Equities	35,000	232,638.81	SAPPI ZAR1
Equities	20,400	561,925.95	SAPPORO HOLDINGS LTD JPY50
Equities	56,990	132,469.88	SARAS RAFFINERIE NPV
Equities	1,600	53,936.00	SAREPTA THERAPEUTICS INC COM
Equities	3,089	104,130.19	SAREPTA THERAPEUTICS INC COM
Equities	900	52,182.00	SAUL CTRS INC COM
Equities	841	48,761.18	SAUL CTRS INC COM
Equities	4,170	562,533.00	SBA COMMUNICATIONS CORP COM USD0.01 CL A
Equities	6,736	908,686.40	SBA COMMUNICATIONS CORP COM USD0.01 CL A
Equities	1,000	4.20	SCAN OPTICS INC COM
Equities	2,300	154,123.00	SCANA CORP NEW COM
Equities	7,832	524,822.32	SCANA CORP NEW COM
Equities	1,400	56,420.00	SCANSOURCE INC COM
Equities	1,548	62,384.40	SCANSOURCE INC COM
Equities	876,216	2,722,010.96	SCENTRE GROUP
Equities	41,250	2,715,900.00	SCHLUMBERGER LTD COM COM
Equities	76,236	5,019,378.24	SCHLUMBERGER LTD COM COM
Equities	4,910	323,274.40	SCHLUMBERGER LTD COM COM
Equities	32,905	2,524,629.44	SCHNEIDER ELECTRIC EUR4.00
Equities	2,492	191,198.19	SCHNEIDER ELECTRIC EUR4.00
Equities	37,900	847,823.00	SCHNEIDER NATL INC WIS CL B CL B
Equities	2,500	55,925.00	SCHNEIDER NATL INC WIS CL B CL B
Equities	1,465	32,772.05	SCHNEIDER NATL INC WIS CL B CL B
Equities	900	22,680.00	SCHNITZER STL INDS INC CL A
Equities	1,803	45,435.60	SCHNITZER STL INDS INC CL A
Equities	900	39,231.00	SCHOLASTIC CORP COM
Equities	1,429	62,290.11	SCHOLASTIC CORP COM
Equities	1,500	48,000.00	SCHULMAN A INC COM
Equities	1,793	57,376.00	SCHULMAN A INC COM
Equities	266,600	1,453,136.00	SCHWAB CHARLES CORP COM NEW
Equities	38,852	1,669,081.92	SCHWAB CHARLES CORP COM NEW
Equities	66,497	2,856,711.12	SCHWAB CHARLES CORP COM NEW
Equities	37,831	1,625,219.76	SCHWAB CHARLES CORP COM NEW
Equities	1,100	40,953.00	SCHWEITZER-MAUDUIT INTL INC COM
Equities	1,885	70,178.55	SCHWEITZER-MAUDUIT INTL INC COM
Equities	2,779	30,569.00	SCICLONE PHARMACEUTICALS INC DEL COM
Equities	1,057	73,376.94	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	2,394	166,191.48	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	1,400	36,540.00	SCIENTIFIC GAMES CORP
Equities	67,835	1,770,493.50	SCIENTIFIC GAMES CORP
Equities	3,296	86,025.60	SCIENTIFIC GAMES CORP
Equities	24,752	979,894.29	SCOR SE EUR7.876972
Equities	1,500	134,190.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	21,000	1,878,660.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	2,405	215,151.30	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	2,411	42,939.91	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	3,633	64,703.73	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	3,200	218,592.00	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	5,194	354,802.14	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	5,700	255,678.18	SCSK CORP NPV
Equities	20	79,900.00	SEABOARD CORP DEL COM
Equities	11	43,945.00	SEABOARD CORP DEL COM
Equities	460	1,223.60	SEACHANGE INTL INC COM
Equities	320	7,712.00	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	2,224	53,598.40	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	1,080	37,044.00	SEACOR HLDGS INC COM
Equities	1,087	37,284.10	SEACOR HLDGS INC COM
Equities	1,085	22,090.60	SEACOR MARINE HLDGS INC COM
Equities	1,092	22,233.12	SEACOR MARINE HLDGS INC COM
Equities	16,184	627,130.00	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	5,900	264,084.00	SEALED AIR CORP NEW COM STK
Equities	55,468	2,482,747.68	SEALED AIR CORP NEW COM STK
Equities	10,590	474,008.40	SEALED AIR CORP NEW COM STK
Equities	1,900	16,834.00	SEARS HLDGS CORP COM
Equities	4,172	36,963.92	SEARS HLDGS CORP COM
Equities	300	3,456.00	SEASPINE HLDGS CORP COM
Equities	700	8,064.00	SEASPINE HLDGS CORP COM
Equities	3,400	175,916.00	SEATTLE GENETICS INC COM
Equities	5,397	279,240.78	SEATTLE GENETICS INC COM
Equities	1,100	17,897.00	SEAWORLD ENTMT INC COM
Equities	3,695	60,117.65	SEAWORLD ENTMT INC COM
Equities	400	3,716.00	SECUREWORKS CORP CL A CL A
Equities	92,300	1,242,057.67	SEGA SAMMY HLDGS I NPV
Equities	3,900	209,742.00	SEI INVTS CO COM
Equities	7,271	391,034.38	SEI INVTS CO COM
Equities	8,900	197,945.00	SEIKO EPSON CORP NPV
Equities	322,000	5,763,100.75	SEKISUI CHEMICAL CO LTD NPV
Equities	400	14,196.00	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	1,969	69,879.81	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	400	4,860.00	SELECT ENERGY SVCS INC CL A COM CL A COM
Equities	3,185	76,535.55	SELECT INCOME REIT COM SH BEN INT COM SHBEN INT

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	100	1,535.00	SELECT MED HLDGS CORP COM
Equities	6,311	96,873.85	SELECT MED HLDGS CORP COM
Equities	2,500	125,125.00	SELECTIVE INS GROUP INC COM
Equities	53,280	2,666,664.00	SELECTIVE INS GROUP INC COM
Equities	3,149	157,607.45	SELECTIVE INS GROUP INC COM
Equities	2,000	54,000.00	SEMGROUP CORP CL A CL A
Equities	2,606	70,362.00	SEMGROUP CORP CL A CL A
Equities	98,000	113,611.18	SEMICONDUCTOR MANUFACTURING INTL CO
Equities	21,904	2,469,676.00	SEMPRA ENERGY INC COM STK
Equities	7,150	806,162.50	SEMPRA ENERGY INC COM STK
Equities	13,668	1,541,067.00	SEMPRA ENERGY INC COM STK
Equities	2,000	71,500.00	SEMTECH CORP COM
Equities	3,540	126,555.00	SEMTECH CORP COM
Equities	223	6,924.15	SENECA FOODS CORP NEW CL A
Equities	9,900	202,356.00	SENIOR HSG PPTYs TR SH BEN INT SH BEN INT
Equities	13,079	267,334.76	SENIOR HSG PPTYs TR SH BEN INT SH BEN INT
Equities	25,200	163,723.75	SENKO GROUP HOLDIN NPV
Equities	1,181	980.23	SENOYX INC COM USD0.001
Equities	9,277	396,313.44	SENSATA TECHNOLOGIES HLDG NV
Equities	13,700	585,264.00	SENSATA TECHNOLOGIES HLDG NV
Equities	1,500	120,795.00	SENSIENT TECHNOLOGIES CORP COM
Equities	2,621	211,069.13	SENSIENT TECHNOLOGIES CORP COM
Equities	3,119	12,444.81	SEQUENTIAL BRNDS GROUP INC NEW COM
Equities	200	2,260.00	SERES THERAPEUTICS INC COM
Equities	1,027	11,605.10	SERES THERAPEUTICS INC COM
Equities	1,000	41,950.00	SERITAGE GROWTH PPTYs CL A
Equities	1,662	69,720.90	SERITAGE GROWTH PPTYs CL A
Equities	7,100	237,495.00	SERVICE CORP INTL COM
Equities	10,244	342,661.80	SERVICE CORP INTL COM
Equities	3,700	145,003.00	SERVICEMASTER GLOBAL HLDGS INC COM
Equities	7,282	285,381.58	SERVICEMASTER GLOBAL HLDGS INC COM
Equities	16,670	1,767,020.00	SERVICENOW INC COM USD0.001
Equities	4,900	519,400.00	SERVICENOW INC COM USD0.001
Equities	9,332	989,192.00	SERVICENOW INC COM USD0.001
Equities	2,324	9,017.12	SERVICEMASTER INTERNATIONAL
Equities	2,408	88,831.12	SERVISFIRST BANCSHARES INC COMMON STOCK
Equities	139,559	3,267,046.64	SES FDR EACH REP 1 'A' NPV
Equities	38,132	1,570,620.29	SEVEN & I HOLDINGS NPV
Equities	50,000	2,059,451.76	SEVEN & I HOLDINGS NPV
Equities	700	24,416.00	SHAKE SHACK INC CL A CL A
Equities	1,109	38,681.92	SHAKE SHACK INC CL A CL A
Equities	1,400	42,980.00	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	2,025	62,167.50	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	2,680	940,572.80	SHERWIN-WILLIAMS CO COM
Equities	4,439	1,557,911.44	SHERWIN-WILLIAMS CO COM
Equities	2,300	807,208.00	SHERWIN-WILLIAMS CO COM
Equities	479	5,623.46	SHILOH INDS INC COM
Equities	62,000	657,191.17	SHIMIZU CORP NPV
Equities	17,000	180,197.58	SHIMIZU CORP NPV
Equities	132,000	1,399,181.20	SHIMIZU CORP NPV
Equities	11,900	1,078,689.04	SHIN-ETSU CHEMICAL NPV
Equities	14,500	1,314,368.99	SHIN-ETSU CHEMICAL NPV
Equities	4,700	202,517.15	SHINHAN FIN GROUP KRW5000
Equities	80,200	619,558.56	SHINKO PLANTECH NPV
Equities	47,000	2,618,129.23	SHIONOGI & CO LTD NPV
Equities	12,500	696,310.96	SHIONOGI & CO LTD NPV
Equities	76,900	4,283,705.06	SHIONOGI & CO LTD NPV
Equities	2,510	34,136.00	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	41,200	1,281,541.47	SHIP HEALTHCARE HOLDINGS INC NPV
Equities	7,563	1,249,937.01	SHIRE PLC ADR
Equities	58,140	3,200,577.88	SHIRE PLC ORD GBP0.05
Equities	3,861	212,546.12	SHIRE PLC ORD GBP0.05
Equities	240,424	13,235,220.77	SHIRE PLC ORD GBP0.05
Equities	1,100	22,968.00	SHOE CARNIVAL INC COM
Equities	1,188	24,805.44	SHOE CARNIVAL INC COM
Equities	1,650	27,142.50	SHORE BANCSHARES INC COM
Equities	5,858	33,976.40	SHORETEL INC COM
Equities	33,305	425,970.95	SHOTSPOTTER INC COM
Equities	344,942	1,808,877.15	SHUFERSAL LTD ILS0.10
Equities	900	42,750.00	SHUTTERFLY INC COM
Equities	1,727	82,032.50	SHUTTERFLY INC COM
Equities	1,239	54,615.12	SHUTTERSTOCK INC COM
Equities	13,200	195,843.39	SIAM CEMENT CO THB1(ALIEN MKT)
Equities	168,380	2,498,190.17	SIAM CEMENT CO THB1(ALIEN MKT)
Equities	21,097	2,895,883.70	SIEMENS AG NPV(REGD)
Equities	8,045	1,104,298.45	SIEMENS AG NPV(REGD)
Equities	19,110	2,623,137.77	SIEMENS AG NPV(REGD)
Equities	2,510	344,535.63	SIEMENS AG NPV(REGD)
Equities	700	4,655.00	SIFCO INDS INC COM STK
Equities	2,000	11,700.00	SIGMA DESIGNS INC COM
Equities	243	1,421.55	SIGMA DESIGNS INC COM
Equities	27	177.66	SIGMATRON INTL INC COM
Equities	1,300	186,589.00	SIGNATURE BK NY N Y COM
Equities	2,958	424,561.74	SIGNATURE BK NY N Y COM
Equities	1,700	107,508.00	SIGNET JEWELERS LTD ORD USD0.18
Equities	3,774	238,667.76	SIGNET JEWELERS LTD ORD USD0.18
Equities	341,000	142,839.57	SIHUAN PHARM HLDG COMSTK
Equities	3,600	114,408.00	SILGAN HLDGS INC COM
Equities	84,050	2,671,109.00	SILGAN HLDGS INC COM
Equities	60,340	1,917,605.20	SILGAN HLDGS INC COM
Equities	3,806	120,954.68	SILGAN HLDGS INC COM
Equities	1,300	26.00	SILICON GRAPHICS INC COM NEW STK
Equities	990	67,666.50	SILICON LABORATORIES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,236	152,830.60	SILICON LABORATORIES INC COM
Equities	100	1,128.00	SILVER SPRING NETWORKS INC COM
Equities	2,308	26,034.24	SILVER SPRING NETWORKS INC COM
Equities	1,500	79,350.00	SIMMONS 1ST NATL CORP CL A \$0.01 PAR
Equities	1,948	103,049.20	SIMMONS 1ST NATL CORP CL A \$0.01 PAR
Equities	10,641	1,721,288.16	SIMON PROPERTY GROUP INC COM
Equities	17,153	2,774,669.28	SIMON PROPERTY GROUP INC COM
Equities	1,400	61,194.00	SIMPSON MFG INC COM
Equities	2,350	102,718.50	SIMPSON MFG INC COM
Equities	1,400	46,060.00	SINCLAIR BROADCAST GROUP INC CL A
Equities	3,851	126,697.90	SINCLAIR BROADCAST GROUP INC CL A
Equities	3,038,000	8,583,229.84	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	4,607,000	4,072,055.80	SINO BIOPHARMACEUT HKD0.025
Equities	762,000	1,249,428.36	SINO LAND CO NPV
Equities	426,000	632,278.11	SINO-AMERICAN SILI TWD10
Equities	5,906,000	3,162,395.20	SINOPEC S/PETROCHE 'H' CNY1
Equities	55,200	249,608.98	SINOPHARM GROUP CO. LTD. 'H' SHS CNY1
Equities	111,700	610,999.00	SIRIUS XM HLDGS INC COM
Equities	89,764	491,009.08	SIRIUS XM HLDGS INC COM
Equities	1,100	57,266.00	SITEONE LANDSCAPE SUPPLY INC COM
Equities	26,005	1,353,820.30	SITEONE LANDSCAPE SUPPLY INC COM
Equities	1,842	95,894.52	SITEONE LANDSCAPE SUPPLY INC COM
Equities	2,600	154,986.00	SIX FLAGS ENTMT CORP NEW COM
Equities	4,637	276,411.57	SIX FLAGS ENTMT CORP NEW COM
Equities	900	44,262.00	SJW GROUP COM STK USD1.042
Equities	687	33,786.66	SJW GROUP COM STK USD1.042
Equities	1,380	335,305.69	SK HOLDINGS CO LTD
Equities	26,467	1,559,127.56	SK HYNIX INC
Equities	8,160	480,692.22	SK HYNIX INC
Equities	6,799	941,870.82	SK INNOVATION CO.LTD KRW5000
Equities	2,050	283,988.11	SK INNOVATION CO.LTD KRW5000
Equities	2,880	669,562.56	SK TELECOM KRW500
Equities	6,820	1,585,561.33	SK TELECOM KRW500
Equities	32,180	388,774.98	SKAND ENSKILDA BKN SER'A'NPV
Equities	221,730	2,678,778.00	SKAND ENSKILDA BKN SER'A'NPV
Equities	3,900	115,050.00	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	55,690	1,642,855.00	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	7,786	229,687.00	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	12,600	180,993.24	SKYLARK CO LTD NPV
Equities	287	1,727.74	SKYLINE CORP COM
Equities	1,700	59,670.00	SKYWEST INC COM
Equities	2,574	90,347.40	SKYWEST INC COM
Equities	5,150	494,142.50	SKYWORKS SOLUTIONS INC COM
Equities	10,111	970,150.45	SKYWORKS SOLUTIONS INC COM
Equities	2,839	300,366.20	SL GREEN RLTY CORP COM STK
Equities	5,734	606,657.20	SL GREEN RLTY CORP COM STK
Equities	8,900	941,620.00	SL GREEN RLTY CORP COM STK
Equities	12,700	146,050.00	SLM CORP COM
Equities	460,415	5,294,772.50	SLM CORP COM
Equities	23,307	268,030.50	SLM CORP COM
Equities	2,900	47,937.00	SM ENERGY CO COM
Equities	4,925	81,410.25	SM ENERGY CO COM
Equities	1,507	13,713.70	SMART & FINAL STORES INC COM
Equities	208	1,853.28	SMART SAND INC COM
Equities	5,800	1,762,815.95	SMC CORP NPV
Equities	123,824	2,131,145.62	SMITH & NEPHEW ORD USD0.20
Equities	4,600	259,118.00	SMITH A O CORP COM
Equities	8,084	455,371.72	SMITH A O CORP COM
Equities	800	1,168.00	SMITH MICRO SOFTWARE INC COM NEW COM NEW
Equities	3,290	389,305.70	SMUCKER J M CO COM NEW
Equities	6,338	749,975.54	SMUCKER J M CO COM NEW
Equities	23,898	743,773.65	SMURFIT KAPPA COMM STOCK
Equities	32,500	1,011,492.33	SMURFIT KAPPA COMM STOCK
Equities	4,607	143,211.78	SMURFIT KAPPA GROUP PLC ORD EUR0.001
Equities	6,000	186,514.14	SMURFIT KAPPA GROUP PLC ORD EUR0.001
Equities	53,100	943,587.00	SNAP INC SNAP INC
Equities	15,260	271,170.20	SNAP INC SNAP INC
Equities	24,000	426,480.00	SNAP INC SNAP INC
Equities	1,490	235,420.00	SNAP-ON INC COM
Equities	28,744	4,541,552.00	SNAP-ON INC COM
Equities	19,215	3,035,970.00	SNAP-ON INC COM
Equities	3,154	498,332.00	SNAP-ON INC COM
Equities	15,659	2,474,122.00	SNAP-ON INC COM
Equities	59	2,042.58	SNYDERS-LANCE INC COM
Equities	2,975	102,994.50	SNYDERS-LANCE INC COM
Equities	4,665	161,502.30	SNYDERS-LANCE INC COM
Equities	59,800	3,213,132.29	SOCIETE GENERALE EUR1.25
Equities	5,910	317,552.04	SOCIETE GENERALE EUR1.25
Equities	18,400	988,656.09	SOCIETE GENERALE EUR1.25
Equities	16,000	859,700.95	SOCIETE GENERALE EUR1.25
Equities	1,518,945	2,828,711.93	SODA SANAYH TRY1
Equities	22,500	2,904,980.78	SODEXHO EUR4
Equities	36,800	2,979,437.52	SOFTBANK GROUP CORP
Equities	34,160	2,765,695.27	SOFTBANK GROUP CORP
Equities	5,200	421,007.48	SOFTBANK GROUP CORP
Equities	2,035	40,700.00	SOLAREEDGE TECHNOLOGIES INC COM
Equities	100	1,153.00	SOLARIS OILFIELD INFRASTRUCTURE INC CL ACL A
Equities	45,000	1,737,762.55	SOMPO HOLDINGS INC
Equities	5,800	223,978.28	SOMPO HOLDINGS INC
Equities	66,830	2,580,770.47	SOMPO HOLDINGS INC
Equities	1,500	29,175.00	SONIC AUTOMOTIVE INC CL A
Equities	848	16,493.60	SONIC AUTOMOTIVE INC CL A
Equities	1,800	47,682.00	SONIC CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,141	56,715.09	SONIC CORP COM
Equities	440	1,711.60	SONIC FDRY INC COM NEW COM NEW
Equities	8,300	154,196.99	SONIC HEALTHCARE NPV
Equities	2,600	133,692.00	SONOCO PROD CO COM
Equities	5,410	278,182.20	SONOCO PROD CO COM
Equities	24	158.88	SONOMA PHARMACEUTICALS INC COM
Equities	4,449	33,100.56	SONUS NETWORKS INC COM NEW COM NEW
Equities	500	54,957.28	SOSEI GROUP CORPORATION
Equities	1,200	64,404.00	SOTHEBYS HLDGS INC CL A (DE)
Equities	35,880	1,925,679.60	SOTHEBYS HLDGS INC CL A (DE)
Equities	2,468	132,457.56	SOTHEBYS HLDGS INC CL A (DE)
Equities	3,400	116,178.00	SOUTH JERSEY INDS INC COM
Equities	4,768	162,922.56	SOUTH JERSEY INDS INC COM
Equities	200	17,140.00	SOUTH ST CORP COM
Equities	1,248	106,953.60	SOUTH ST CORP COM
Equities	676,200	1,390,060.26	SOUTH32 LTD NPV
Equities	343,000	705,103.03	SOUTH32 LTD NPV
Equities	29,680	1,421,078.40	SOUTHERN CO COM STK
Equities	54,801	2,623,871.88	SOUTHERN CO COM STK
Equities	42,800	2,049,264.00	SOUTHERN CO COM STK
Equities	800	25,808.00	SOUTHERN MO BANCORP INC COM
Equities	670	11,799.74	SOUTHERN NATL BANCORP VA INC COM
Equities	7,343	254,288.09	SOUTH COPPER CORP DEL COM
Equities	7,100	245,873.00	SOUTH COPPER CORP DEL COM
Equities	1,360	47,518.40	SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM
Equities	1,500	109,590.00	SOUTHWEST GAS HLDGS INC COM
Equities	2,492	182,065.52	SOUTHWEST GAS HLDGS INC COM
Equities	15,080	91,686.40	SOUTHWESTERN ENERGY CO COM
Equities	26,566	161,521.28	SOUTHWESTERN ENERGY CO COM
Equities	2,000	61,100.00	SP PLUS CORP COM
Equities	1,318	40,264.90	SP PLUS CORP COM
Equities	800	800.00	SPAR GROUP INC COM
Equities	600	11,280.00	SPARK ENERGY INC CL A COM CL A COM
Equities	1,262	23,725.60	SPARK ENERGY INC CL A COM CL A COM
Equities	228,340	631,980.25	SPARK NEW ZEALAND LTD COM
Equities	800	47,792.00	SPARK THERAPEUTICS INC COM
Equities	1,515	90,506.10	SPARK THERAPEUTICS INC COM
Equities	2,850	25,222.50	SPARTAN MTRS INC COM
Equities	2,415	21,372.75	SPARTAN MTRS INC COM
Equities	1,980	51,400.80	SPARTANNASH CO COM NPV
Equities	2,127	55,216.92	SPARTANNASH CO COM NPV
Equities	770	16,932.30	SPARTON CORP COM STK
Equities	19,150	4,630,470.00	SPDR S&P 500 ETF TRUST
Equities	1,052,425	254,476,365.00	SPDR S&P 500 ETF TRUST
Equities	263,107	63,619,272.60	SPDR S&P 500 ETF TRUST
Equities	68,904	21,885,288.48	SPDR S&P MIDCAP 400 ETF TRUST
Equities	17,226	5,471,322.12	SPDR S&P MIDCAP 400 ETF TRUST
Equities	2,100	80,640.00	SPECTRANETICS CORP COM
Equities	62,660	2,406,144.00	SPECTRANETICS CORP COM
Equities	2,128	81,715.20	SPECTRANETICS CORP COM
Equities	1,333	166,678.32	SPECTRUM BRANDS HLDGS INC COM STK
Equities	3,300	24,585.00	SPECTRUM PHARMACEUTICALS INC COM
Equities	5,770	42,986.50	SPECTRUM PHARMACEUTICALS INC COM
Equities	1,600	29,232.00	SPEEDWAY MOTORSPORTS INC COM
Equities	297	5,426.19	SPEEDWAY MOTORSPORTS INC COM
Equities	1,890	131,827.50	SPIRE INC COM
Equities	32,665	2,278,383.75	SPIRE INC COM
Equities	2,836	197,811.00	SPIRE INC COM
Equities	3,400	196,996.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	6,615	383,273.10	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	1,700	87,805.00	SPIRIT AIRLS INC COM
Equities	3,810	196,786.50	SPIRIT AIRLS INC COM
Equities	21,600	160,056.00	SPIRIT RLTY CAP INC NEW COM
Equities	26,240	194,438.40	SPIRIT RLTY CAP INC NEW COM
Equities	143,938	8,188,632.82	SPLUNK INC COMSTK COM USD0.001
Equities	3,300	187,737.00	SPLUNK INC COMSTK COM USD0.001
Equities	7,453	424,001.17	SPLUNK INC COMSTK COM USD0.001
Equities	2,400	42,480.00	SPOK HLDGS INC COM
Equities	1,778	31,470.60	SPOK HLDGS INC COM
Equities	3,082	16,642.80	SPORTSMANS WHSE HLDGS INC COM
Equities	26,500	217,565.00	SPRINT CORP COM SER 1 COM SER 1
Equities	34,884	286,397.64	SPRINT CORP COM SER 1 COM SER 1
Equities	3,000	68,010.00	SPROUTS FMRS MKT INC COM
Equities	7,058	160,004.86	SPROUTS FMRS MKT INC COM
Equities	100	6,376.00	SPS COMM INC COM
Equities	1,038	66,182.88	SPS COMM INC COM
Equities	1,190	29,940.40	SPX CORP COM
Equities	2,528	63,604.48	SPX CORP COM
Equities	1,190	43,887.20	SPX FLOW INC COM
Equities	1,936	71,399.68	SPX FLOW INC COM
Equities	1,600	37,536.00	SQUARE INC CL A CL A
Equities	1,035	24,281.10	SQUARE INC CL A CL A
Equities	5,200	34,996.00	SRC ENERGY INC COM USD0.001
Equities	12,676	85,309.48	SRC ENERGY INC COM USD0.001
Equities	6,853	263,223.73	SS&C TECHNOLOGIES HLDGS INC COM
Equities	4,600	176,686.00	SS&C TECHNOLOGIES HLDGS INC COM
Equities	9,357	359,402.37	SS&C TECHNOLOGIES HLDGS INC COM
Equities	446,700	1,655,023.09	SSAB AB SER'B'NPV
Equities	1,100	28,303.00	ST AUTO FINL CORP COM
Equities	1,235	31,776.55	ST AUTO FINL CORP COM
Equities	67,830	1,041,433.91	ST JAMES'S PLACE ORD GBP0.15
Equities	4,000	75,000.00	ST JOE CO COM
Equities	4,365	81,843.75	ST JOE CO COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,299	14,029.20	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	84,840	2,341,584.00	STAG INDL INC COM
Equities	4,420	121,992.00	STAG INDL INC COM
Equities	2,200	4,576.00	STAGE STORES INC COM NEW COM NEW
Equities	2,610	5,428.80	STAGE STORES INC COM NEW COM NEW
Equities	400	61,950.00	STAMPS COM INC COM NEW
Equities	916	141,865.50	STAMPS COM INC COM NEW
Equities	44,900	493,600.15	STANDARD BK GR LTD ZAR0.1
Equities	374,804	3,783,810.94	STANDARD CHARTERED PLC SHS
Equities	26,290	265,409.09	STANDARD CHARTERED PLC SHS
Equities	255,738	1,325,773.74	STANDARD LIFE ABERDEEN PLC
Equities	100	5,222.00	STANDARD MTR PRODS INC COM
Equities	1,202	62,768.44	STANDARD MTR PRODS INC COM
Equities	400	36,280.00	STANDEX INTL CORP COM
Equities	789	71,562.30	STANDEX INTL CORP COM
Equities	4,347	611,753.31	STANLEY BLACK & DECKER INC COM
Equities	8,288	1,166,370.24	STANLEY BLACK & DECKER INC COM
Equities	19,552	2,751,552.96	STANLEY BLACK & DECKER INC COM
Equities	9,500	1,336,935.00	STANLEY BLACK & DECKER INC COM
Equities	4	4.52	STANLEY FURNITURE CO INC COM NEW COM NEW
Equities	37,100	932,713.48	STANTEC INC COM
Equities	25,400	255,778.00	STAPLES INC COM
Equities	35,399	356,467.93	STAPLES INC COM
Equities	161,334	9,407,385.54	STARBUCKS CORP COM
Equities	46,800	2,728,908.00	STARBUCKS CORP COM
Equities	79,208	4,618,618.48	STARBUCKS CORP COM
Equities	38,166	2,225,459.46	STARBUCKS CORP COM
Equities	55	473.00	STARRETT L S CO CL A
Equities	111,100	2,733,993.41	START TODAY CO LTD NPV
Equities	234	2,864.16	STARTEK INC COM
Equities	7,000	156,730.00	STARWOOD PROPERTY TRUST INC COM REIT
Equities	14,201	317,960.39	STARWOOD PROPERTY TRUST INC COM REIT
Equities	45,327	1,926,397.50	STATE BANK OF INDIA GDR-EACH REPR 10 EQT SHS INR1(REG S)
Equities	1,624	44,042.88	STATE BK FINL CORP COM
Equities	1,540	28,305.20	STATE NATL COS INC COM
Equities	11,244	1,008,924.12	STATE STR CORP COM
Equities	19,334	1,734,839.82	STATE STR CORP COM
Equities	11,320	1,015,743.60	STATE STR CORP COM
Equities	50,546	835,126.98	STATOIL ASA
Equities	6,900	247,089.00	STEEL DYNAMICS INC COM
Equities	13,341	477,741.21	STEEL DYNAMICS INC COM
Equities	4,000	56,000.00	STEELCASE INC CL A COM
Equities	5,445	76,230.00	STEELCASE INC CL A COM
Equities	2,000	3,380.00	STEIN MART INC COM
Equities	1,191	2,012.79	STEIN MART INC COM
Equities	500	4,600.00	STEMLINE THERAPEUTICS INC COM
Equities	900	78,426.00	STEPAN CO COM
Equities	994	86,617.16	STEPAN CO COM
Equities	2,500	190,800.00	STERICYCLE INC COM
Equities	4,645	354,506.40	STERICYCLE INC COM
Equities	12,000	915,840.00	STERICYCLE INC COM
Equities	57,998	4,726,837.00	STERIS PLC NEW STERIS LTD COMSTK
Equities	4,636	377,834.00	STERIS PLC NEW STERIS LTD COMSTK
Equities	6,435	149,613.75	STERLING BANCORP DEL COM
Equities	89,965	2,091,686.25	STERLING BANCORP DEL COM
Equities	7,039	163,656.75	STERLING BANCORP DEL COM
Equities	747	9,763.29	STERLING CONSTR INC COM
Equities	1,200	54,456.00	STEWART INFORMATION SVCS CORP COM
Equities	1,551	70,384.38	STEWART INFORMATION SVCS CORP COM
Equities	2,488	114,398.24	STIFEL FINL CORP COM
Equities	36,773	1,690,822.54	STIFEL FINL CORP COM
Equities	3,483	160,148.34	STIFEL FINL CORP COM
Equities	3,050	118,645.00	STK YARDS BANCORP INC COM NPV
Equities	1,423	55,354.70	STK YARDS BANCORP INC COM NPV
Equities	172,400	2,473,615.66	STMICROELECTRONICS EUR1.04
Equities	116,200	1,665,926.07	STMICROELECTRONICS EUR1.04
Equities	300	5,514.00	STONE ENERGY CORP COM PAR \$ COM PAR \$
Equities	1,130	20,769.40	STONE ENERGY CORP COM PAR \$ COM PAR \$
Equities	800	36,944.00	STONEGATE BK FT LAUDERDALE FLA COM STK
Equities	2,100	32,361.00	STONERIDGE INC COM
Equities	1,697	26,150.77	STONERIDGE INC COM
Equities	2,600	58,370.00	STORE CAPITAL CORPORATION COM USD0.01
Equities	9,328	209,413.60	STORE CAPITAL CORPORATION COM USD0.01
Equities	25,983	1,121,977.69	STRABAG SE NPV (BR)
Equities	290	52,098.50	STRAIGHT PATH COMMUNICATIONS INC CL B CLB
Equities	460	82,639.00	STRAIGHT PATH COMMUNICATIONS INC CL B CLB
Equities	79	2,796.60	STRATTEC SEC CORP COM
Equities	500	46,610.00	STRAYER ED INC COM
Equities	657	61,245.54	STRAYER ED INC COM
Equities	1,200	1,284.00	STREAMLINE HEALTH SOLUTIONS INC COM STK
Equities	9,870	1,369,758.60	STRYKER CORP
Equities	17,092	2,372,027.76	STRYKER CORP
Equities	12,418	1,723,370.04	STRYKER CORP
Equities	300	18,645.00	STURM RUGER & CO INC COM
Equities	1,038	64,511.70	STURM RUGER & CO INC COM
Equities	263,600	3,533,904.37	SUBSEA 7 SA USD2
Equities	1,600	16,800.00	SUCAMPO PHARMACEUTICALS INC CL A COM STK
Equities	1,886	19,803.00	SUCAMPO PHARMACEUTICALS INC CL A COM STK
Equities	82,100	1,188,827.87	SUMCO CORPORATION NPV
Equities	268,000	1,540,833.04	SUMITOMO CHEMICAL CO. LTD NPV
Equities	69,000	396,707.01	SUMITOMO CHEMICAL CO. LTD NPV
Equities	678,000	3,898,077.61	SUMITOMO CHEMICAL CO. LTD NPV
Equities	18,300	238,114.99	SUMITOMO CORP NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,600	76,404.41	SUMITOMO DAINIPPON PHARMA CO LTD NPV
Equities	123,300	1,898,442.51	SUMITOMO ELECTRIC NPV
Equities	75,900	1,168,627.63	SUMITOMO ELECTRIC NPV
Equities	158,000	1,041,990.03	SUMITOMO HEAVY IND NPV
Equities	177,800	1,172,568.53	SUMITOMO HEAVY IND NPV
Equities	5,400	210,453.90	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	1,063	23,386.00	SUMMIT FINL GROUP INC COM
Equities	4,909	91,552.85	SUMMIT HOTEL PROPERTIES INC COM
Equities	2,764	79,796.68	SUMMIT MATLS INC CL A CL A
Equities	51,535	1,487,815.45	SUMMIT MATLS INC CL A CL A
Equities	6,017	173,710.79	SUMMIT MATLS INC CL A CL A
Equities	523	12,891.95	SUN BANCORP INC NEW JERSEY COM USD5.00(POST REV SPLIT)
Equities	3,400	298,146.00	SUN COMMUNITIES INC COM
Equities	4,028	353,215.32	SUN COMMUNITIES INC COM
Equities	176,320	2,590,665.92	SUN HUNG KAI PROP NPV
Equities	1,575	67,205.25	SUN HYDRAULICS CORP COM
Equities	1,621	69,168.07	SUN HYDRAULICS CORP COM
Equities	45,100	1,609,945.33	SUN LIFE FINL INC COM NPV
Equities	13,460	763,451.20	SUN TR BANKS INC COM
Equities	26,356	1,494,912.32	SUN TR BANKS INC COM
Equities	2,573	28,045.70	SUNCOKE ENERGY INC COM USD0.01
Equities	4,189	45,660.10	SUNCOKE ENERGY INC COM USD0.01
Equities	70,881	2,067,976.51	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	73,200	2,135,634.10	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	150,000	1,345,041.60	SUNNY OPTICAL TECH HKD0.10
Equities	4,400	41,096.00	SUNPOWER CORP COM
Equities	4,686	43,767.24	SUNPOWER CORP COM
Equities	5,448	38,789.76	SUNRUN INC COM
Equities	4,501	72,556.12	SUNSTONE HOTEL INVS INC NEW COM
Equities	11,317	182,430.04	SUNSTONE HOTEL INVS INC NEW COM
Equities	500	12,325.00	SUPER MICRO COMPUTER INC COM
Equities	2,063	50,852.95	SUPER MICRO COMPUTER INC COM
Equities	7	12.18	SUPERCONDUCTOR TECHNOLOGIES INC COM PAR \$0.001 NEW COM PAR \$0.001 NEW
Equities	4,885	50,950.55	SUPERIOR ENERGY SVCS INC COM
Equities	9,554	99,648.22	SUPERIOR ENERGY SVCS INC COM
Equities	2,200	45,210.00	SUPERIOR INDS INTL INC COM
Equities	1,578	32,427.90	SUPERIOR INDS INTL INC COM
Equities	172	3,844.20	SUPERIOR UNIFORM GROUP INC COM
Equities	1,700	73,270.00	SUPERNUS PHARMACEUTICALS INC COM STK
Equities	23,545	1,014,789.50	SUPERNUS PHARMACEUTICALS INC COM STK
Equities	45,070	1,942,517.00	SUPERNUS PHARMACEUTICALS INC COM STK
Equities	2,686	115,766.60	SUPERNUS PHARMACEUTICALS INC COM STK
Equities	2,633	6,161.22	SUPPORT COM INC COM NEW COM NEW
Equities	1,493	24,559.85	SUPREME INDS INC CL A CL A
Equities	300	6,825.00	SURGERY PARTNERS INC COM
Equities	468	10,647.00	SURGERY PARTNERS INC COM
Equities	900	25,335.00	SURMODICS INC COM
Equities	1,119	31,499.85	SURMODICS INC COM
Equities	40,400	978,718.41	SURUGA BANK NPV
Equities	88,200	2,136,707.01	SURUGA BANK NPV
Equities	107,500	5,099,457.10	SUZUKI MOTOR CORP NPV
Equities	1,200	210,948.00	SVB FINANCIAL GROUP COMMON STOCK
Equities	2,873	505,044.67	SVB FINANCIAL GROUP COMMON STOCK
Equities	88,219	666,776.68	SVENSKA CELLULOZA SER'BNPV
Equities	24,708	186,747.96	SVENSKA CELLULOZA SER'BNPV
Equities	175,540	2,509,929.28	SVENSKA HANDELSBANKEN SER'ANPV (P/S)
Equities	2,793	1,032,737.74	SWATCH GROUP CHF2.25(BR)
Equities	1,812	670,003.86	SWATCH GROUP CHF2.25(BR)
Equities	79,903	1,944,867.94	SWEDBANK AG SEK20 SER'A'
Equities	121,660	2,961,248.44	SWEDBANK AG SEK20 SER'A'
Equities	102,000	2,482,716.92	SWEDBANK AG SEK20 SER'A'
Equities	77,810	2,737,102.39	SWEDISH MATCH NPV
Equities	2,200	58,300.00	SWIFT TRANSN CO CL A CL A COM STK
Equities	5,095	135,017.50	SWIFT TRANSN CO CL A CL A COM STK
Equities	5,500	53,721.60	SWIRE PACIFIC 'A' NPV
Equities	84,800	279,717.41	SWIRE PROPERTIES LTD HKD1
Equities	1,950	658,925.49	SWISS LIFE HOLDINGS AG
Equities	8,570	2,895,893.07	SWISS LIFE HOLDINGS AG
Equities	4,670	427,427.03	SWISS RE AG CHF0.10
Equities	39,510	3,616,197.46	SWISS RE AG CHF0.10
Equities	25,200	2,306,458.52	SWISS RE AG CHF0.10
Equities	7,498	686,262.94	SWISS RE AG CHF0.10
Equities	620	299,560.38	SWISSCOM AG CHF1(REGD)
Equities	3,110	117,075.84	SYDBANK DKK10
Equities	1,613	54,083.89	SYKES ENTERPRISES INC COM
Equities	2,534	84,965.02	SYKES ENTERPRISES INC COM
Equities	17,300	488,725.00	SYMANTEC CORP COM
Equities	167,950	4,744,587.50	SYMANTEC CORP COM
Equities	33,969	959,624.25	SYMANTEC CORP COM
Equities	27,235	1,926,519.73	SYMRISE AG NPV (BR)
Equities	3,100	35,185.00	SYNALLOY CORP COM
Equities	1,000	51,710.00	SYNAPTICS INC COM
Equities	2,193	113,400.03	SYNAPTICS INC COM
Equities	1,200	19,740.00	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	2,587	42,556.15	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	389,030	11,600,874.60	SYNCHRONY FINL COM
Equities	24,200	721,644.00	SYNCHRONY FINL COM
Equities	73,040	2,178,052.80	SYNCHRONY FINL COM
Equities	42,126	1,256,197.32	SYNCHRONY FINL COM
Equities	28,000	834,960.00	SYNCHRONY FINL COM
Equities	6,600	29,370.00	SYNERGY PHARMACEUTICALS INC FLA COM NEW
Equities	14,354	63,875.30	SYNERGY PHARMACEUTICALS INC FLA COM NEW
Equities	600	71,976.00	SYNNEX CORP COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,559	187,017.64	SYNNEX CORP COM STK
Equities	4,300	313,599.00	SYNOPSIS INC COM
Equities	33,858	2,469,263.94	SYNOPSIS INC COM
Equities	8,229	600,140.97	SYNOPSIS INC COM
Equities	3,400	150,416.00	SYNOVUS FINL CORP COM NEW COM NEW
Equities	50,155	2,218,857.20	SYNOVUS FINL CORP COM NEW COM NEW
Equities	6,734	297,912.16	SYNOVUS FINL CORP COM NEW COM NEW
Equities	1,800	30,528.00	SYNTEL INC COM
Equities	1,765	29,934.40	SYNTEL INC COM
Equities	1,220	2,013.00	SYPRIS SOLUTIONS INC COM STOCK
Equities	35,132	1,768,193.56	SYSCO CORP COM
Equities	16,500	830,445.00	SYSCO CORP COM
Equities	27,209	1,369,428.97	SYSCO CORP COM
Equities	2,000	37,600.00	SYSTEMAX INC COM
Equities	44	827.20	SYSTEMAX INC COM
Equities	7,930	588,485.30	T ROWE PRICE GROUP INC
Equities	13,326	988,922.46	T ROWE PRICE GROUP INC
Equities	66,159	4,909,659.39	T ROWE PRICE GROUP INC
Equities	1,600	98,032.00	TABLEAU SOFTWARE INC CL A CL A
Equities	3,411	208,991.97	TABLEAU SOFTWARE INC CL A CL A
Equities	100	2,858.00	TACTILE SYS TECHNOLOGY INC COM
Equities	4,200	36,204.00	TAHOE RES INC COM
Equities	210,000	764,417.94	TAIHEIYO CEMENT NPV
Equities	22,800	82,993.95	TAIHEIYO CEMENT NPV
Equities	1,500	16,740.00	TAILORED BRANDS INC COM
Equities	2,893	32,285.88	TAILORED BRANDS INC COM
Equities	355,000	2,433,185.40	TAIWAN SEMICON MAN TWD10
Equities	58,000	397,534.52	TAIWAN SEMICON MAN TWD10
Equities	497,000	3,406,459.57	TAIWAN SEMICON MAN TWD10
Equities	166,100	8,439,523.85	TAKEDA PHARMACEUTICAL CO NPV
Equities	2,800	205,464.00	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM
Equities	11,875	871,387.50	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM
Equities	5,646	414,303.48	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM
Equities	68,660	2,560,742.27	TALANX AG NPV
Equities	11,030	411,374.70	TALANX AG NPV
Equities	2,000	17,800.00	TANDY LEATHER FACTORY INC COM
Equities	3,980	103,400.40	TANGER FACTORY OUTLET CTRS INC COM
Equities	5,873	152,580.54	TANGER FACTORY OUTLET CTRS INC COM
Equities	6,200	280,240.00	TARGA RES CORP COM
Equities	11,792	532,998.40	TARGA RES CORP COM
Equities	16,190	846,575.10	TARGET CORP COM STK
Equities	30,399	1,589,563.71	TARGET CORP COM STK
Equities	20,071	1,049,512.59	TARGET CORP COM STK
Equities	22,000	1,020,746.60	TARKETT EUR5
Equities	800	89,648.00	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1
Equities	8,890	996,213.40	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1
Equities	2,100	125,055.00	TAUBMAN CTRS INC COM
Equities	3,294	196,157.70	TAUBMAN CTRS INC COM
Equities	3,632	87,204.32	TAYLOR MORRISON HOME CORP COM USD0.00001
Equities	88,940	203,561.41	TAYLOR WIMPEY ORD GBP0.01
Equities	5,600	89,264.00	TCF FNCL CORP COM
Equities	9,062	144,448.28	TCF FNCL CORP COM
Equities	13,730	590,252.70	TD AMERITRADE HLDG CORP COM STK
Equities	198,474	8,532,397.26	TD AMERITRADE HLDG CORP COM STK
Equities	7,493	322,124.07	TD AMERITRADE HLDG CORP COM STK
Equities	13,302	571,852.98	TD AMERITRADE HLDG CORP COM STK
Equities	22,500	967,275.00	TD AMERITRADE HLDG CORP COM STK
Equities	19,668	1,547,478.24	TE CONNECTIVITY LTD
Equities	17,157	1,349,912.76	TE CONNECTIVITY LTD
Equities	16,900	1,329,692.00	TE CONNECTIVITY LTD
Equities	1,853	43,452.85	TEAM INC COM STK
Equities	1,000	101,000.00	TECH DATA CORP COM
Equities	21,915	2,213,415.00	TECH DATA CORP COM
Equities	1,844	186,244.00	TECH DATA CORP COM
Equities	25,478	693,001.60	TECHNI CN COM USD1
Equities	66,959	1,821,284.80	TECHNI CN COM USD1
Equities	12,500	340,000.00	TECHNI CN COM USD1
Equities	440,000	2,023,454.96	TECHTRONIC INDUSTR NPV
Equities	25,533	986,205.11	TECNICAS REUNIDAS ORD EUR0.10
Equities	2,500	16,675.00	TEEKAY CORP COM
Equities	3,300	22,011.00	TEEKAY CORP COM
Equities	7,700	110,957.00	TEGNA INC COM
Equities	11,720	168,885.20	TEGNA INC COM
Equities	56,400	1,084,731.22	TEIJIN LTD NPV
Equities	1,500	30,960.00	TEJON RANCH CO COM
Equities	472	9,742.08	TEJON RANCH CO COM
Equities	1,300	45,110.00	TELADOC INC COM
Equities	1,806	62,668.20	TELADOC INC COM
Equities	900	114,885.00	TELEDYNE TECHNOLOGIES INC COM
Equities	1,876	239,471.40	TELEDYNE TECHNOLOGIES INC COM
Equities	1,390	288,786.40	TELEFLEX INC COM
Equities	2,452	509,427.52	TELEFLEX INC COM
Equities	271,481	1,354,045.43	TELEFONICA DEUTSCH NPV
Equities	534,978	5,514,708.71	TELEFONICA SA EUR1
Equities	143,900	1,483,363.03	TELEFONICA SA EUR1
Equities	66,615	686,686.78	TELEFONICA SA EUR1
Equities	155,800	1,222,560.08	TELEKOM AUSTRIA AG NPV(BR)
Equities	3,925,100	1,331,191.30	TELEKOMUNIKASI SER'B'IDR50
Equities	111,710	904,851.00	TELENAV INC COM
Equities	363	2,940.30	TELENAV INC COM
Equities	3,208	89,022.00	TELEPHONE & DATA SYS INC COM STK
Equities	5,008	138,972.00	TELEPHONE & DATA SYS INC COM STK
Equities	1,800	73,440.00	TELETECH HLDGS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	781	31,864.80	TELETECH HLDGS INC COM
Equities	2,412,882	11,096,702.58	TELIA COMPANY AB NPV
Equities	157,870	726,034.86	TELIA COMPANY AB NPV
Equities	100	915.00	TELIGENT INC NEW COM
Equities	1,489	13,624.35	TELIGENT INC NEW COM
Equities	6,100	61,183.00	TELLURIAN INC NEW COM
Equities	2,825	28,334.75	TELLURIAN INC NEW COM
Equities	3,200	110,313.39	TELUS CORPORATION COM NPV
Equities	12,400	427,464.39	TELUS CORPORATION COM NPV(NON CANADIAN)
Equities	32,900	2,940,782.12	TEMENOS GROUP AG CHF5 (REGD)
Equities	1,000	53,390.00	TEMPUR SEALY INTL INC COM
Equities	2,357	125,840.23	TEMPUR SEALY INTL INC COM
Equities	84,800	3,032,897.16	TENCENT HLDGS LIMITED COMMON STOCK
Equities	193,000	6,902,702.25	TENCENT HLDGS LIMITED COMMON STOCK
Equities	5,700	203,862.19	TENCENT HLDGS LIMITED COMMON STOCK
Equities	145,100	5,189,544.54	TENCENT HLDGS LIMITED COMMON STOCK
Equities	3,150	60,921.00	TENET HEALTHCARE CORP COM NEW .
Equities	5,010	96,893.40	TENET HEALTHCARE CORP COM NEW .
Equities	1,000	73,800.00	TENNANT CO COM
Equities	976	72,028.80	TENNANT CO COM
Equities	600	34,698.00	TENNECO INC
Equities	2,896	167,475.68	TENNECO INC
Equities	4,800	141,552.00	TERADATA CORP DEL COM STK
Equities	7,086	208,966.14	TERADATA CORP DEL COM STK
Equities	5,400	162,162.00	TERADYNE INC COM
Equities	10,965	329,278.95	TERADYNE INC COM
Equities	2,890	108,375.00	TEREX CORP NEW COM
Equities	5,328	199,800.00	TEREX CORP NEW COM
Equities	1,740	8,787.00	TERRAFORM GLOBAL INC CL A CL A
Equities	3,400	40,800.00	TERRAFORM PWR INC CL A COM CL A COM
Equities	4,261	51,132.00	TERRAFORM PWR INC CL A COM CL A COM
Equities	2,227	520.00	TERRAVIA HLDGS INC
Equities	2,401	80,817.66	TERRENO RLTY CORP
Equities	800	24,952.00	TERRITORIAL BANCORP INC COM STK
Equities	850	118,881.00	TESARO INC COM
Equities	1,861	260,279.46	TESARO INC COM
Equities	50,315	223,901.75	TESCO CORP COM
Equities	5,100	22,695.00	TESCO CORP COM
Equities	4,359	19,397.55	TESCO CORP COM
Equities	227,268	498,314.07	TESCO ORD GBP0.05
Equities	14,183	5,128,714.63	TESLA INC COM USD0.001
Equities	2,849	1,030,226.89	TESLA INC COM USD0.001
Equities	6,929	2,505,595.69	TESLA INC COM USD0.001
Equities	1,580	571,343.80	TESLA INC COM USD0.001
Equities	149	1,981.70	TESSCO TECHNOLOGIES INC COM
Equities	1,700	77,775.00	TETRA TECH INC NEW COM
Equities	2,981	136,380.75	TETRA TECH INC NEW COM
Equities	5,400	15,066.00	TETRA TECHNOLOGIES INC DEL COM
Equities	5,198	14,502.42	TETRA TECHNOLOGIES INC DEL COM
Equities	100	713.00	TETRAPHASE PHARMACEUTICALS INC COM
Equities	2,665	19,001.45	TETRAPHASE PHARMACEUTICALS INC COM
Equities	29,750	2,288,667.50	TEXAS INSTRUMENTS INC COM
Equities	54,788	4,214,840.84	TEXAS INSTRUMENTS INC COM
Equities	25,342	1,949,560.06	TEXAS INSTRUMENTS INC COM
Equities	9,800	753,914.00	TEXAS INSTRUMENTS INC COM
Equities	1,900	96,805.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	3,757	191,419.15	TEXAS ROADHOUSE INC COMMON STOCK
Equities	500	7,250.00	TEXTAINER GROUP HLDGS LTD COM STK
Equities	1,727	25,041.50	TEXTAINER GROUP HLDGS LTD COM STK
Equities	6,800	320,280.00	TEXTRON INC COM
Equities	76,504	3,603,338.40	TEXTRON INC COM
Equities	14,765	695,431.50	TEXTRON INC COM
Equities	28,900	1,361,190.00	TEXTRON INC COM
Equities	38,098	532,729.77	TF1 - TV FRANCAISE EUR0.20
Equities	600	9,282.00	TFS FINL CORP COM STK
Equities	4,360	67,449.20	TFS FINL CORP COM STK
Equities	2,453	24,652.65	TG THERAPEUTICS INC COM
Equities	1,601,700	1,046,976.79	THAI BEVERAGE PLC THB1
Equities	298,000	194,792.46	THAI BEVERAGE PLC THB1
Equities	1,056,000	690,271.27	THAI BEVERAGE PLC THB1
Equities	439,200	1,021,395.35	THAI OIL PCL THB10(ALIEN MKT)
Equities	189,000	439,534.88	THAI OIL PCL THB10(ALIEN MKT)
Equities	1,600	171,976.69	THALES SA EUR3
Equities	16,770	1,802,530.65	THALES SA EUR3
Equities	5,458	27,562.90	THE MEET GROUP INC COM
Equities	1,181	2,209,084.12	THE PRICELINE GROUP INC
Equities	3,001	5,613,430.52	THE PRICELINE GROUP INC
Equities	1,450	2,712,254.00	THE PRICELINE GROUP INC
Equities	2,690	5,031,698.80	THE PRICELINE GROUP INC
Equities	2,180	4,077,733.60	THE PRICELINE GROUP INC
Equities	200	10,022.00	THE TRADE DESK INC COM CL A COM CL A
Equities	963	48,255.93	THE TRADE DESK INC COM CL A COM CL A
Equities	5,100	26,877.00	THERAPEUTICSMID INC COM
Equities	11,416	60,162.32	THERAPEUTICSMID INC COM
Equities	2,132	84,938.88	THERAVANCE BIOPHARMA INC COM
Equities	12,780	2,229,726.60	THERMO FISHER CORP
Equities	21,508	3,752,500.76	THERMO FISHER CORP
Equities	10,100	1,762,147.00	THERMO FISHER CORP
Equities	2,471	47,369.07	THERMON GROUP HLDGS INC
Equities	37	30.71	THE STREET INC
Equities	2,999	41,686.10	THIRD POINT REINSURANCE LTD COM USD0.10
Equities	43,500	1,231,132.08	THK CO LTD NPV
Equities	35,100	993,396.23	THK CO LTD NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12,400	573,996.00	THOMSON REUTERS
Equities	4,000	184,923.38	THOMSON-REUTERS CP COM NPV
Equities	1,400	146,328.00	THOR INDS INC COM STK
Equities	2,628	274,678.56	THOR INDS INC COM STK
Equities	500	9,240.00	TIER REIT INC COM NEW COM NEW
Equities	2,676	49,452.48	TIER REIT INC COM NEW COM NEW
Equities	3,480	326,667.60	TIFFANY & CO COM
Equities	5,862	550,265.94	TIFFANY & CO COM
Equities	11,759	1,103,817.33	TIFFANY & CO COM
Equities	500	10,325.00	TILE SHOP HLDGS INC COM COM
Equities	2,020	41,713.00	TILE SHOP HLDGS INC COM COM
Equities	454	11,472.58	TIMBERLAND BANCORP INC COM
Equities	4,758	68,277.30	TIME INC NEW COM
Equities	6,181	88,697.35	TIME INC NEW COM
Equities	25,766	2,587,164.06	TIME WARNER INC USD0.01
Equities	42,387	4,256,078.67	TIME WARNER INC USD0.01
Equities	53,631	5,385,088.71	TIME WARNER INC USD0.01
Equities	6,800	682,788.00	TIME WARNER INC USD0.01
Equities	2,100	97,125.00	TIMKEN CO COM
Equities	7,725	357,281.25	TIMKEN CO COM
Equities	3,823	176,813.75	TIMKEN CO COM
Equities	2,050	31,508.50	TIMKENSTEEL CORP COM NPV 'WT'
Equities	2,684	41,253.08	TIMKENSTEEL CORP COM NPV 'WT'
Equities	2,525	30,325.25	TITAN INTL INC ILL COM
Equities	2,856	34,300.56	TITAN INTL INC ILL COM
Equities	1,265	22,744.70	TITAN MACHY INC COM
Equities	1,400	55,790.00	TIVITY HEALTH INC COM
Equities	66,880	2,665,168.00	TIVITY HEALTH INC COM
Equities	2,092	83,366.20	TIVITY HEALTH INC COM
Equities	4,372	81,537.80	TIVO CORP COM NPV
Equities	7,345	136,984.25	TIVO CORP COM NPV
Equities	19,200	1,385,664.00	TJX COS INC COM NEW
Equities	40,896	2,951,464.32	TJX COS INC COM NEW
Equities	35,043	2,529,053.31	TJX COS INC COM NEW
Equities	14,900	1,075,333.00	TJX COS INC COM NEW
Equities	10,650	645,603.00	T-MOBILE US INC COM
Equities	16,180	980,831.60	T-MOBILE US INC COM
Equities	12,600	763,812.00	T-MOBILE US INC COM
Equities	7,600	234,033.46	TOHO CO LTD NPV
Equities	23,400	720,576.72	TOHO CO LTD NPV
Equities	65,100	900,947.85	TOHOKU ELEC POWER NPV
Equities	39,400	545,274.12	TOHOKU ELEC POWER NPV
Equities	36,300	1,502,592.56	TOKIO MARINE HOLDINGS INC NPV
Equities	149,900	6,204,920.79	TOKIO MARINE HOLDINGS INC NPV
Equities	16,400	678,857.24	TOKIO MARINE HOLDINGS INC NPV
Equities	5,500	742,079.03	TOKYO ELECTRON NPV
Equities	10,800	1,457,173.37	TOKYO ELECTRON NPV
Equities	2,500	337,308.65	TOKYO ELECTRON NPV
Equities	15,300	2,064,328.94	TOKYO ELECTRON NPV
Equities	7,000	944,464.22	TOKYO ELECTRON NPV
Equities	1,300	175,400.50	TOKYO ELECTRON NPV
Equities	219,100	1,139,374.60	TOKYO GAS CO LTD NPV
Equities	13,315	443,793.83	TOKYO OHKA KOGYO NPV
Equities	4,390	173,448.90	TOLL BROS INC COM
Equities	8,087	319,517.37	TOLL BROS INC COM
Equities	1,870	147,206.40	TOMPKINS FINL CORP COM USD0.10
Equities	851	66,990.72	TOMPKINS FINL CORP COM USD0.10
Equities	1,742	60,708.70	TOOTSIE ROLL INDS INC COM
Equities	1,222	42,586.70	TOOTSIE ROLL INDS INC COM
Equities	933	49,514.31	TOPBUILD CORP COM
Equities	34,750	1,844,182.50	TOPBUILD CORP COM
Equities	1,788	94,889.16	TOPBUILD CORP COM
Equities	141	1,135.05	TOR MINERALS INTL INC COM NEW
Equities	2,977	227,740.50	TORCHMARK CORP COM
Equities	24,058	1,840,437.00	TORCHMARK CORP COM
Equities	5,927	453,415.50	TORCHMARK CORP COM
Equities	3,400	235,586.00	TORO CO COM
Equities	5,851	405,415.79	TORO CO COM
Equities	94,800	4,770,293.37	TORONTO-DOMINION COM NPV
Equities	164,000	848,024.21	TOSHIBA TEC CORP NPV
Equities	202,800	2,077,454.61	TOSOH CORP NPV
Equities	15,000	153,657.89	TOSOH CORP NPV
Equities	26,338	1,300,272.97	TOTAL EUR2.5
Equities	62,814	3,101,045.87	TOTAL EUR2.5
Equities	76,900	3,796,453.46	TOTAL EUR2.5
Equities	155,093	7,656,740.66	TOTAL EUR2.5
Equities	7,210	355,948.37	TOTAL EUR2.5
Equities	419,944	1,039,358.65	TOTAL PRODUCE ORD EUR0.01
Equities	5,952	346,704.00	TOTAL SYS SVCS INC COM
Equities	43,900	2,557,175.00	TOTAL SYS SVCS INC COM
Equities	9,053	527,337.25	TOTAL SYS SVCS INC COM
Equities	1,411	31,676.95	TOWER INTL INC COM STK
Equities	1,400	6,580.00	TOWN SPORTS INTL HLDGS INC COM STK
Equities	4,400	135,520.00	TOWNEBANK PORTSMOUTH VA COM
Equities	3,733	114,976.40	TOWNEBANK PORTSMOUTH VA COM
Equities	47,500	2,498,442.51	TOYOTA INDUSTRIES NPV
Equities	6,800	357,671.77	TOYOTA INDUSTRIES NPV
Equities	240	0.10	TPC LIQ INC COM
Equities	500	9,240.00	TPI COMPOSITES INC COM
Equities	3,600	195,156.00	TRACTOR SUPPLY CO COM
Equities	7,117	385,812.57	TRACTOR SUPPLY CO COM
Equities	7,061	11,650.65	TRANS WORLD ENTMT CORP COM
Equities	1,200	10,200.00	TRANSACT TECHNOLOGIES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	38,600	1,837,415.88	TRANSCANADA CORP COM NPV
Equities	23,500	1,118,634.02	TRANSCANADA CORP COM NPV
Equities	23,302	1,110,806.34	TRANSCANADA CORP COM STK
Equities	800	9,720.00	TRANSCAT INC COM
Equities	75,000	1,484,176.48	TRANSCONTINENTAL CLASS'A/SUB-VTG NPV
Equities	1,600	43,024.00	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	1,400	376,418.00	TRANSDIGM GROUP INC COM
Equities	2,723	732,133.01	TRANSDIGM GROUP INC COM
Equities	21,090	173,570.70	TRANSOCEAN LTD
Equities	247,935	2,040,505.05	TRANSOCEAN LTD
Equities	36,286	1,571,546.66	TRANSUNION COM
Equities	3,800	164,578.00	TRANSUNION COM
Equities	6,591	285,456.21	TRANSUNION COM
Equities	59,036	536,610.22	TRANSURBAN GROUP STAPLED UNITS NPV
Equities	9,270	1,172,933.10	TRAVELERS COS INC COM STK
Equities	15,356	1,942,994.68	TRAVELERS COS INC COM STK
Equities	6,311	86,839.36	TRAVELPORT WORLDWIDE LTD SHS
Equities	1,200	13,140.00	TRAVELZOO COM USD0.01
Equities	1,000	10,950.00	TRAVELZOO COM USD0.01
Equities	66,557	671,851.51	TREASURY WINE ESTA NPV
Equities	2,119	23,838.75	TRECORA RES COM
Equities	2,200	33,550.00	TREDEGAR CORP INC
Equities	1,856	28,304.00	TREDEGAR CORP INC
Equities	1,450	118,450.50	TREEHOUSE FOODS INC COM
Equities	3,097	252,993.93	TREEHOUSE FOODS INC COM
Equities	27,700	1,427,402.99	TREND MICRO INC NPV
Equities	4,170	9,591.00	TREVENA INC COM
Equities	900	60,894.00	TREX CO INC COM
Equities	1,784	120,705.44	TREX CO INC COM
Equities	500	6,595.00	TRI POINTE GROUP INC COM
Equities	9,571	126,241.49	TRI POINTE GROUP INC COM
Equities	4,102	167,238.54	TRIBUNE MEDIA COMPANY CLASS A COMMON STOCK
Equities	1,028	36,134.20	TRICO BANCSHARES COM STK
Equities	100	2,085.00	TRIMAS CORP COM NEW COM NEW
Equities	2,998	62,508.30	TRIMAS CORP COM NEW COM NEW
Equities	6,900	246,123.00	TRIMBLE INC COM TRIMBLE INC
Equities	13,808	492,531.36	TRIMBLE INC COM TRIMBLE INC
Equities	1,200	39,288.00	TRINET GROUP INC COM USD0.000025
Equities	2,235	73,173.90	TRINET GROUP INC COM USD0.000025
Equities	4,800	134,544.00	TRINITY IND INC COM
Equities	8,195	229,705.85	TRINITY IND INC COM
Equities	900	61,830.00	TRINSEO S A COMMON STOCK
Equities	10,370	712,419.00	TRINSEO S A COMMON STOCK
Equities	2,614	179,581.80	TRINSEO S A COMMON STOCK
Equities	2,950	112,690.00	TRIPADVISOR INC COM COM STK
Equities	6,205	237,031.00	TRIPADVISOR INC COM COM STK
Equities	972	16,436.52	TRIPLE-S MGMT CORP CL B CL B
Equities	1,752	44,150.40	TRISTATE CAP HLDGS INC COM
Equities	1,717	57,416.48	TRITON INTL LTD COM USD0.01 CL A
Equities	1,227	30,122.85	TRIUMPH BANCORP INC COM
Equities	900	28,440.00	TRIUMPH GROUP INC NEW COM
Equities	2,967	93,757.20	TRIUMPH GROUP INC NEW COM
Equities	2,201	28,370.89	TRONC INC COM
Equities	3,933	59,466.96	TRONOX LTD SHS CL A
Equities	2,000	53,000.00	TRUEBLUE INC COM STK
Equities	2,760	73,140.00	TRUEBLUE INC COM STK
Equities	1,500	29,895.00	TRUECAR INC COM
Equities	97,165	1,936,498.45	TRUECAR INC COM
Equities	4,003	79,779.79	TRUECAR INC COM
Equities	100	2,238.00	TRUPANION INC COM
Equities	1,331	29,787.78	TRUPANION INC COM
Equities	4,900	37,975.00	TRUSTCO BK CORP N Y COM
Equities	7,144	55,366.00	TRUSTCO BK CORP N Y COM
Equities	2,000	64,320.00	TRUSTMARK CORP COM
Equities	4,085	131,373.60	TRUSTMARK CORP COM
Equities	450,000	769,662.28	TSOGO SUN HOLDINGS ZAR0.02
Equities	2,700	46,872.00	TTM TECHNOLOGIES INC COM
Equities	5,036	87,424.96	TTM TECHNOLOGIES INC COM
Equities	2,400	4,560.00	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	1,999	3,798.10	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	1,300	91,299.00	TUPPERWARE BRANDS CORPORATION
Equities	2,997	210,479.31	TUPPERWARE BRANDS CORPORATION
Equities	45,300	1,301,432.20	TUPRAS(T PETR RAF) TRY1 (A SHARES)
Equities	97,250	2,793,913.50	TUPRAS(T PETR RAF) TRY1 (A SHARES)
Equities	322,600	896,581.74	TURKIYE GARANTI BK TRY1
Equities	1,000	28,750.00	TUTOR PERINI CORP COM
Equities	1,698	48,817.50	TUTOR PERINI CORP COM
Equities	33,224	941,568.16	TWENTY-FIRST CENTURY FOX INC CL A
Equities	35,000	991,900.00	TWENTY-FIRST CENTURY FOX INC CL A
Equities	57,593	1,632,185.62	TWENTY-FIRST CENTURY FOX INC CL A
Equities	24,300	688,662.00	TWENTY-FIRST CENTURY FOX INC CL A
Equities	26,661	743,042.07	TWENTY-FIRST CENTY FOX INC CL B CL B
Equities	1,400	40,754.00	TWILIO INC CL A CL A
Equities	876	25,500.36	TWILIO INC CL A CL A
Equities	1,200	19,368.00	TWIN DISC INC COM
Equities	1,600	25,824.00	TWIN DISC INC COM
Equities	22,300	398,501.00	TWITTER INC COM
Equities	33,042	590,460.54	TWITTER INC COM
Equities	18,521	183,543.11	TWO HBRS INVT CORP COM
Equities	1,120	86,688.00	TX CAP BANCSHARES INC COM
Equities	2,875	222,525.00	TX CAP BANCSHARES INC COM
Equities	1,000	175,670.00	TYLER TECHNOLOGIES INC COM STK
Equities	1,843	323,759.81	TYLER TECHNOLOGIES INC COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	9,100	569,933.00	TYSON FOODS INC CL A COM (DELAWARE)
Equities	15,687	982,476.81	TYSON FOODS INC CL A COM (DELAWARE)
Equities	91,634	5,739,037.42	TYSON FOODS INC CL A COM (DELAWARE)
Equities	12,800	801,664.00	TYSON FOODS INC CL A COM (DELAWARE)
Equities	1,500	25,575.00	U M H PPTYS INC COM STK
Equities	78,389	253,196.47	U S AUTO PTS NETWORK INC COM
Equities	400	31,420.00	U S CONCRETE INC COMMON STOCK
Equities	631	49,565.05	U S CONCRETE INC COMMON STOCK
Equities	183	126.27	U S ENERGY CORP WYO COM NEW COM NEW
Equities	1,500	2,295.00	U S GLOBAL INVS INC CL A CL A STK
Equities	19	53.96	U S GOLD CORP COM PAR \$ NEW 2017
Equities	873	52,729.20	U S PHYSICAL THERAPY COM
Equities	3,754	133,229.46	U S SILICA HLDGS INC
Equities	1,400	53,648.00	U.S. CELLULAR CORP COM
Equities	774	29,659.68	U.S. CELLULAR CORP COM
Equities	325	0.65	UAL CORP COM PAR \$0.01 STK
Equities	506,000	1,301,477.39	UBE INDUSTRIES NPV
Equities	600	31,182.00	UBIQUITI NETWORKS INC COM USD0.001
Equities	1,608	83,567.76	UBIQUITI NETWORKS INC COM USD0.001
Equities	77,055	690,625.06	UBM PLC ORD GBP0.1125
Equities	50,741	860,474.95	UBS GROUP CHF0.10 (REGD)
Equities	159,531	2,705,355.23	UBS GROUP CHF0.10 (REGD)
Equities	17,266	1,186,093.48	UCB NPV
Equities	2,630	180,668.70	UCB NPV
Equities	25,190	1,730,435.23	UCB NPV
Equities	5,800	29.00	UCBH HLDGS INC COM
Equities	8,658	337,402.26	UDR INC COM STK
Equities	14,773	575,703.81	UDR INC COM STK
Equities	28	792.40	UFP TECHNOLOGIES INC COM
Equities	5,500	266,255.00	UGI CORP NEW COM
Equities	47,421	2,295,650.61	UGI CORP NEW COM
Equities	9,391	454,618.31	UGI CORP NEW COM
Equities	1,800	517,212.00	ULTA BEAUTY INC COM STK USD0.01
Equities	3,209	922,074.06	ULTA BEAUTY INC COM STK USD0.01
Equities	4,925	1,415,149.50	ULTA BEAUTY INC COM STK USD0.01
Equities	44,157	9,275,619.42	ULTIMATE SOFTWARE GROUP INC COM
Equities	800	168,048.00	ULTIMATE SOFTWARE GROUP INC COM
Equities	1,646	345,758.76	ULTIMATE SOFTWARE GROUP INC COM
Equities	1,900	35,625.00	ULTRA CLEAN HLDGS INC COM
Equities	1,729	32,418.75	ULTRA CLEAN HLDGS INC COM
Equities	4,800	52,080.00	ULTRA PETE CORP ULTRA PETE CORP COM
Equities	800	49,688.00	ULTRAGENYX PHARMACEUTICAL INC COM
Equities	2,316	143,846.76	ULTRAGENYX PHARMACEUTICAL INC COM
Equities	50	360.00	ULTRALIFE CORPORATION
Equities	103,790	2,428,371.18	ULTRAPAR PARTICIPA COM NPV
Equities	1,200	89,832.00	UMB FINL CORP COM STK
Equities	2,332	174,573.52	UMB FINL CORP COM STK
Equities	13,298	923,672.34	UMICORE NPV
Equities	6,374	117,026.64	UMPQUA HLDGS CORP COM
Equities	12,011	220,521.96	UMPQUA HLDGS CORP COM
Equities	12,560	273,305.60	UNDER ARMOR INC CL A
Equities	9,728	211,681.28	UNDER ARMOR INC CL A
Equities	9,683	195,209.28	UNDER ARMOUR INC CL C COM
Equities	560,000	747,288.34	UNICAJA BANCO EUR1
Equities	126,861	2,365,702.92	UNICREDIT SPA NPV
Equities	714	21,991.20	UNIFI INC COM
Equities	300	42,210.00	UNIFIRST CORP MASS COM
Equities	922	129,725.40	UNIFIRST CORP MASS COM
Equities	96,935	5,342,221.11	UNILEVER NV CVA EUR0.16
Equities	4,452	245,355.84	UNILEVER NV CVA EUR0.16
Equities	96,108	5,187,080.49	UNILEVER PLC ORD GBP0.031111
Equities	36,559	1,973,139.34	UNILEVER PLC ORD GBP0.031111
Equities	16,130	870,558.21	UNILEVER PLC ORD GBP0.031111
Equities	73,360	3,959,339.75	UNILEVER PLC ORD GBP0.031111
Equities	2,300	77,970.00	UNION BANKSHARES CORP NEW COM
Equities	2,120	71,868.00	UNION BANKSHARES CORP NEW COM
Equities	24,288	2,645,206.08	UNION PAC CORP COM
Equities	44,205	4,814,366.55	UNION PAC CORP COM
Equities	21,518	2,343,525.38	UNION PAC CORP COM
Equities	1,800	23,040.00	UNISYS CORP COM NEW
Equities	3,301	42,252.80	UNISYS CORP COM NEW
Equities	1,590	29,780.70	UNIT CORP COM
Equities	2,877	53,886.21	UNIT CORP COM
Equities	709	8,685.25	UNITED BANCORP INC OHIO COM
Equities	3,056	119,795.20	UNITED BANKSHARES INC W VA COM
Equities	5,673	222,381.60	UNITED BANKSHARES INC W VA COM
Equities	560	15,568.00	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	4,160	115,648.00	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	3,529	29,325.99	UNITED CMNTY FINL CORP OHIO COM
Equities	4,075	33,863.25	UNITED CMNTY FINL CORP OHIO COM
Equities	8,285	623,446.25	UNITED CONTL HLDGS INC COM STK
Equities	15,419	1,160,279.75	UNITED CONTL HLDGS INC COM STK
Equities	19,600	1,474,900.00	UNITED CONTL HLDGS INC COM STK
Equities	8,464	141,264.16	UNITED FINANCIAL BANCORP INC
Equities	3,576	59,683.44	UNITED FINANCIAL BANCORP INC
Equities	1,100	48,466.00	UNITED FIRE GROUP INC COM USD0.001
Equities	1,078	47,496.68	UNITED FIRE GROUP INC COM USD0.001
Equities	900	13,905.00	UNITED GUARDIAN INC COM
Equities	661	10,397.53	UNITED INSURANCE HOLDINGS CORP COM
Equities	1,300	47,710.00	UNITED NAT FOODS INC COM
Equities	2,773	101,769.10	UNITED NAT FOODS INC COM
Equities	23,280	2,574,535.20	UNITED PARCEL SVC INC CL B
Equities	37,664	4,165,261.76	UNITED PARCEL SVC INC CL B

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,200	247,962.00	UNITED RENTALS INC COM
Equities	4,640	522,974.40	UNITED RENTALS INC COM
Equities	1,000	78,470.00	UNITED STS LIME & MINERALS INC COM
Equities	4,390	97,194.60	UNITED STS STL CORP NEW COM
Equities	10,279	227,577.06	UNITED STS STL CORP NEW COM
Equities	18,522	2,261,721.42	UNITED TECHNOLOGIES CORP COM
Equities	25,820	3,152,880.20	UNITED TECHNOLOGIES CORP COM
Equities	40,943	4,999,549.73	UNITED TECHNOLOGIES CORP COM
Equities	19,271	2,353,181.81	UNITED TECHNOLOGIES CORP COM
Equities	1,080	140,108.40	UNITED THERAPEUTICS CORP DEL COM STK
Equities	2,494	323,546.62	UNITED THERAPEUTICS CORP DEL COM STK
Equities	26,182	4,854,666.44	UNITEDHEALTH GROUP INC COM
Equities	69,567	12,899,113.14	UNITEDHEALTH GROUP INC COM
Equities	29,765	5,519,026.30	UNITEDHEALTH GROUP INC COM
Equities	52,838	9,797,221.96	UNITEDHEALTH GROUP INC COM
Equities	32,188	5,968,298.96	UNITEDHEALTH GROUP INC COM
Equities	21,676	4,019,163.92	UNITEDHEALTH GROUP INC COM
Equities	5,103	128,289.42	UNITI GROUP INC COM
Equities	8,460	212,684.40	UNITI GROUP INC COM
Equities	900	43,479.00	UNITIL CORP COM
Equities	807	13,880.40	UNITY BANCORP NJ
Equities	3,000	87,600.00	UNIVAR INC COM
Equities	67,785	1,979,322.00	UNIVAR INC COM
Equities	61,135	1,785,142.00	UNIVAR INC COM
Equities	5,460	159,432.00	UNIVAR INC COM
Equities	790	51,113.00	UNIVERSAL CORP VA COM
Equities	1,388	89,803.60	UNIVERSAL CORP VA COM
Equities	900	78,579.00	UNIVERSAL FST PRODS INC COM
Equities	1,007	87,921.17	UNIVERSAL FST PRODS INC COM
Equities	900	71,586.00	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	590	46,928.60	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	100	2,520.00	UNIVERSAL INS HLDGS INC COM
Equities	1,379	34,750.80	UNIVERSAL INS HLDGS INC COM
Equities	1,300	19,500.00	UNIVERSAL LOGISTICS HOLDINGS,INC COM STK
Equities	2,200	65,890.00	UNIVEST CORP PA COM
Equities	1,546	46,302.70	UNIVEST CORP PA COM
Equities	6,000	279,780.00	UNUM GROUP
Equities	12,584	586,791.92	UNUM GROUP
Equities	23,225	1,082,981.75	UNUM GROUP
Equities	1,100	120,175.00	UNVL DISPLAY CORP COM
Equities	11,215	1,225,238.75	UNVL DISPLAY CORP COM
Equities	2,443	266,897.75	UNVL DISPLAY CORP COM
Equities	887	59,295.95	UNVL ELECTRS INC COM
Equities	2,680	327,174.40	UNVL HEALTH SERVICES INC CL B COM
Equities	4,902	598,436.16	UNVL HEALTH SERVICES INC CL B COM
Equities	3,000	366,240.00	UNVL HEALTH SERVICES INC CL B COM
Equities	900	17,550.00	UNVL STAINLESS & ALLOY PRODS INC COM
Equities	2,100	7,497.00	UNVL TECH INST INC COM
Equities	169,232	165,931.80	UOB-KAY HIAN HOLDI NPV
Equities	15,100	429,868.72	UPM-KYMMENE CORP NPV
Equities	121,460	3,457,738.75	UPM-KYMMENE CORP NPV
Equities	14,200	404,247.41	UPM-KYMMENE CORP NPV
Equities	3,300	2,801.04	UQM TECHNOLOGIES INC COM
Equities	8,550	13,594.50	URANIUM ENERGY CORP COM
Equities	21	31.29	URANIUM RES INC COM PAR \$.001 2016 COM PAR \$.001 2016
Equities	62	92.38	URANIUM RES INC COM PAR \$.001 2016 COM PAR \$.001 2016
Equities	4,247	100,781.31	URBAN EDGE PPTYS COM
Equities	5,987	142,071.51	URBAN EDGE PPTYS COM
Equities	2,970	55,063.80	URBAN OUTFITTERS INC COM
Equities	5,353	99,244.62	URBAN OUTFITTERS INC COM
Equities	1,576	31,204.80	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	50,090	2,600,672.80	US BANCORP
Equities	86,498	4,490,976.16	US BANCORP
Equities	10,800	560,736.00	US BANCORP
Equities	900	45,450.00	US ECOLOGY INC COM
Equities	1,280	64,640.00	US ECOLOGY INC COM
Equities	3,000	81,660.00	US FOODS HLDG CORP COM
Equities	7,252	197,399.44	US FOODS HLDG CORP COM
Equities	1,900	16,454.00	USA TRUCK INC COM
Equities	100	6,410.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	670	42,947.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	3,800	110,276.00	USG CORP COM NEW
Equities	4,703	136,481.06	USG CORP COM NEW
Equities	42,400	842,641.51	USS CO LTD NPV
Equities	173	12,525.20	UTAH MED PRODS INC COM
Equities	82,350	1,382,817.30	UTD O/S BANK NPV
Equities	438,270	7,359,409.09	UTD O/S BANK NPV
Equities	4,300	72,205.40	UTD O/S BANK NPV
Equities	3,663	33,882.75	UTD SEC BANCSHARES CAL COM COM STK
Equities	80,000	164,772.09	UTD TRACTORS IDR250
Equities	10,770	620,352.00	V F CORP COM
Equities	17,378	1,000,972.80	V F CORP COM
Equities	3,778	3,532.43	VAALCO ENERGY INC COM NEW COM NEW
Equities	1,000	202,830.00	VAIL RESORTS INC COM
Equities	2,192	444,603.36	VAIL RESORTS INC COM
Equities	9,536	112,620.16	VAL NATL BANCORP COM
Equities	14,284	168,694.04	VAL NATL BANCORP COM
Equities	110,300	895,849.39	VALE SA
Equities	24,150	1,624,837.19	VALEO EUR1
Equities	45,600	3,068,015.56	VALEO EUR1
Equities	5,970	401,667.83	VALEO EUR1

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	41,010	2,759,195.57	VALEO EURI
Equities	35,010	2,355,509.31	VALEO EURI
Equities	13,250	893,845.00	VALERO ENERGY CORP COM STK NEW
Equities	24,656	1,663,293.76	VALERO ENERGY CORP COM STK NEW
Equities	82,331	5,554,049.26	VALERO ENERGY CORP COM STK NEW
Equities	13,500	910,710.00	VALERO ENERGY CORP COM STK NEW
Equities	1,500	4,470.00	VALHI INC NEW COM
Equities	1,638	4,881.24	VALHI INC NEW COM
Equities	2,073	107,733.81	VALIDUS HOLDING LTD COM STK USD0.175
Equities	4,289	222,899.33	VALIDUS HOLDING LTD COM STK USD0.175
Equities	590	88,264.00	VALMONT INDS INC COM
Equities	10,635	1,590,996.00	VALMONT INDS INC COM
Equities	1,226	183,409.60	VALMONT INDS INC COM
Equities	700	12,810.00	VALUE LINE INC COM
Equities	7	128.10	VALUE LINE INC COM
Equities	6,376	151,238.72	VALVOLINE INC COM
Equities	73,773	1,749,895.56	VALVOLINE INC COM
Equities	10,992	260,730.24	VALVOLINE INC COM
Equities	29,649	703,274.28	VALVOLINE INC COM
Equities	1,400	22,820.00	VANDA PHARMACEUTICALS INC COM
Equities	3,254	53,040.20	VANDA PHARMACEUTICALS INC COM
Equities	5,300	335,702.00	VANTIV INC COM USD0.00001 A
Equities	8,778	555,998.52	VANTIV INC COM USD0.00001 A
Equities	12,900	817,086.00	VANTIV INC COM USD0.00001 A
Equities	1,232	41,641.60	VAREX IMAGING CORP COM
Equities	2,278	76,996.40	VAREX IMAGING CORP COM
Equities	2,780	286,868.20	VARIAN MEDICAL SYSTEMS INC
Equities	5,165	532,976.35	VARIAN MEDICAL SYSTEMS INC
Equities	500	18,600.00	VARONIS SYS INC COM
Equities	42,635	1,586,022.00	VARONIS SYS INC COM
Equities	1,084	40,324.80	VARONIS SYS INC COM
Equities	1,800	25,830.00	VASCO DATA SEC INTL INC COM
Equities	1,274	18,281.90	VASCO DATA SEC INTL INC COM
Equities	2,280	210,466.80	VCA INC
Equities	4,436	409,487.16	VCA INC
Equities	4,293	91,526.76	VECTOR GROUP LTD COM STK
Equities	5,657	120,607.24	VECTOR GROUP LTD COM STK
Equities	1,900	111,036.00	VECTREN CORP COM
Equities	4,530	264,733.20	VECTREN CORP COM
Equities	559	18,066.88	VECTRUS INC COM
Equities	822	26,567.04	VECTRUS INC COM
Equities	1,994	55,532.90	VEECO INSTRS INC DEL COM
Equities	2,843	79,177.55	VEECO INSTRS INC DEL COM
Equities	3,100	190,061.00	VEEVA SYS INC CL A COM CL A COM
Equities	6,034	369,944.54	VEEVA SYS INC CL A COM CL A COM
Equities	13,690	951,181.20	VENTAS INC REIT
Equities	19,455	1,351,733.40	VENTAS INC REIT
Equities	4,851	102,356.95	VEOLIA ENVIRONNEME EUR5
Equities	1,100	10,758.00	VERA BRADLEY INC COM STK
Equities	725	7,090.50	VERA BRADLEY INC COM STK
Equities	5,030	95,749.97	VERBUND AG CLASS'A'NPV
Equities	35,200	286,528.00	VEREIT INC COM USD0.001
Equities	52,511	427,439.54	VEREIT INC COM USD0.001
Equities	90,800	739,112.00	VEREIT INC COM USD0.001
Equities	254	838.20	VERICEL CORP COM
Equities	4,100	74,210.00	VERIFONE SYSTEMS INC COM
Equities	6,778	122,681.80	VERIFONE SYSTEMS INC COM
Equities	1,900	77,330.00	VERINT SYS INC COM
Equities	34,205	1,392,143.50	VERINT SYS INC COM
Equities	3,421	139,234.70	VERINT SYS INC COM
Equities	2,100	195,216.00	VERISIGN INC COM
Equities	4,997	464,521.12	VERISIGN INC COM
Equities	6,413	596,152.48	VERISIGN INC COM
Equities	4,700	396,539.00	VERISK ANALYTICS INC COM STK
Equities	8,430	711,239.10	VERISK ANALYTICS INC COM STK
Equities	1,102	29,015.66	VERITEX HLDGS INC COM
Equities	355	15,975.00	VERITIV CORP COM
Equities	764	34,380.00	VERITIV CORP COM
Equities	134,770	6,018,828.20	VERIZON COMMUNICATIONS COM
Equities	223,713	9,991,022.58	VERIZON COMMUNICATIONS COM
Equities	54,300	2,425,038.00	VERIZON COMMUNICATIONS COM
Equities	100	1,745.00	VERSARTIS INC COM
Equities	2,243	39,140.35	VERSARTIS INC COM
Equities	3,515	114,237.50	VERSUM MATLS LLC COM
Equities	5,824	189,280.00	VERSUM MATLS LLC COM
Equities	7,755	999,386.85	VERTEX PHARMACEUTICALS INC COM
Equities	55,765	7,186,435.55	VERTEX PHARMACEUTICALS INC COM
Equities	5,650	728,115.50	VERTEX PHARMACEUTICALS INC COM
Equities	13,624	1,755,724.88	VERTEX PHARMACEUTICALS INC COM
Equities	10,200	1,314,474.00	VERTEX PHARMACEUTICALS INC COM
Equities	26,220	2,417,349.82	VESTAS WIND SYSTEM DKK1
Equities	1,320	121,697.24	VESTAS WIND SYSTEM DKK1
Equities	12,990	1,197,611.52	VESTAS WIND SYSTEM DKK1
Equities	554	21,079.70	VIACOM INC NEW CL A
Equities	38,913	1,306,309.41	VIACOM INC NEW CL B
Equities	9,700	325,629.00	VIACOM INC NEW CL B
Equities	19,004	637,964.28	VIACOM INC NEW CL B
Equities	1,100	51,975.00	VIAD CORP COM NEW
Equities	1,300	61,425.00	VIAD CORP COM NEW
Equities	1,600	105,920.00	VIASAT INC COM
Equities	2,879	190,589.80	VIASAT INC COM
Equities	7,500	78,975.00	VIAVI SOLUTIONS INC COM NPV
Equities	12,722	133,962.66	VIAVI SOLUTIONS INC COM NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	410	1,111.10	VICAL INC COM NEW COM NEW
Equities	2,700	48,330.00	VICOR CORP COM
Equities	1,113	19,922.70	VICOR CORP COM
Equities	1,400	36,288.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	800	20,736.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	2,165	1,019.07	VINCE HLDG CORP COM
Equities	33,895	2,888,982.69	VINCI EUR2.50
Equities	12,500	1,065,416.24	VINCI EUR2.50
Equities	2,581	13,808.35	VIRCO MFG CO COM
Equities	3,100	14,105.00	VIRNETX HLDG CORP COM STK
Equities	4,311	19,615.05	VIRNETX HLDG CORP COM STK
Equities	1,100	19,415.00	VIRTU FINL INC CL A CL A
Equities	2,105	37,153.25	VIRTU FINL INC CL A CL A
Equities	225	24,963.75	VIRTUS INVT PARTNERS INC COM
Equities	373	41,384.35	VIRTUS INVT PARTNERS INC COM
Equities	400	11,760.00	VIRTUSA CORP COM
Equities	28,060	824,964.00	VIRTUSA CORP COM
Equities	1,969	57,888.60	VIRTUSA CORP COM
Equities	45,572	4,273,742.16	VISA INC COM CL A STK
Equities	102,658	9,627,267.24	VISA INC COM CL A STK
Equities	51,320	4,812,789.60	VISA INC COM CL A STK
Equities	101,167	9,487,441.26	VISA INC COM CL A STK
Equities	48,491	4,547,485.98	VISA INC COM CL A STK
Equities	43,700	4,098,186.00	VISA INC COM CL A STK
Equities	7,200	119,520.00	VISHAY INTERTECHNOLOGY INC COM STK
Equities	7,055	117,113.00	VISHAY INTERTECHNOLOGY INC COM STK
Equities	685	11,850.50	VISHAY PRECISION GROUP INC COM
Equities	78	1,349.40	VISHAY PRECISION GROUP INC COM
Equities	1,680	37,816.80	VISTA OUTDOOR INC COM
Equities	2,611	58,773.61	VISTA OUTDOOR INC COM
Equities	900	91,854.00	VISTEON CORP COM NEW COM NEW
Equities	17,210	1,756,452.60	VISTEON CORP COM NEW COM NEW
Equities	12,455	1,271,157.30	VISTEON CORP COM NEW COM NEW
Equities	1,810	184,728.60	VISTEON CORP COM NEW COM NEW
Equities	16,364	274,751.56	VISTRA ENERGY CORP COM
Equities	200	2,330.00	VITAMIN SHOPPE INC COM
Equities	1,343	15,645.95	VITAMIN SHOPPE INC COM
Equities	87,090	1,935,951.39	VIVENDI SA EUR5.50
Equities	8,000	9,760.00	VIVUS INC COM
Equities	9,213	11,239.86	VIVUS INC COM
Equities	18	-	VL DISSOLUTION CORP COM STK
Equities	2,600	227,318.00	VMWARE INC CL A COM CL A COM
Equities	3,890	340,102.70	VMWARE INC CL A COM CL A COM
Equities	400	10,568.00	VOCERA COMMUNICATIONS INC
Equities	1,925	50,858.50	VOCERA COMMUNICATIONS INC
Equities	268,426	759,233.16	VODAFONE GROUP ORD USD0.2095238
Equities	9,400	61,476.00	VONAGE HLDGS CORP COM
Equities	232,580	1,521,073.20	VONAGE HLDGS CORP COM
Equities	8,710	56,963.40	VONAGE HLDGS CORP COM
Equities	26,800	1,062,652.69	VONOVIA SE NPV
Equities	6,145	577,015.50	VORNADO RLTY TR COM
Equities	42,401	3,981,453.90	VORNADO RLTY TR COM
Equities	9,350	877,965.00	VORNADO RLTY TR COM
Equities	9,400	882,660.00	VORNADO RLTY TR COM
Equities	3,200	26,240.00	VOXX INTL CORP CL A CL A
Equities	1,548	12,693.60	VOXX INTL CORP CL A CL A
Equities	5,600	206,584.00	VOYA FINL INC COM
Equities	10,320	380,704.80	VOYA FINL INC COM
Equities	364	16,372.72	VSE CORP COM
Equities	5,249	664,943.32	VULCAN MATERIALS CO COM
Equities	55,269	7,001,476.92	VULCAN MATERIALS CO COM
Equities	3,776	478,343.68	VULCAN MATERIALS CO COM
Equities	7,296	924,257.28	VULCAN MATERIALS CO COM
Equities	10,900	1,380,812.00	VULCAN MATERIALS CO COM
Equities	3,400	112,234.00	VWR CORP COM
Equities	69,052	2,279,406.52	VWR CORP COM
Equities	4,475	147,719.75	VWR CORP COM
Equities	1,300	2,548.00	W & T OFFSHORE INC COM
Equities	2,198	4,308.08	W & T OFFSHORE INC COM
Equities	1,194	28,238.10	W BANCORPORATION INC CDT-CAP STK
Equities	5,738	378,765.38	W P CAREY INC COM
Equities	2,400	52,752.00	WABASH NATL CORP COM
Equities	3,980	87,480.40	WABASH NATL CORP COM
Equities	956	121,899.56	WABCO HLDGS INC COM STK
Equities	2,781	354,605.31	WABCO HLDGS INC COM STK
Equities	2,500	228,750.00	WABTEC CORP COM
Equities	4,709	430,873.50	WABTEC CORP COM
Equities	6,024	551,196.00	WABTEC CORP COM
Equities	2,700	50,976.00	WADDELL & REED FINL INC CL A COM
Equities	4,966	93,758.08	WADDELL & REED FINL INC CL A COM
Equities	800	53,760.00	WAGeworks INC COM USD0.001
Equities	1,895	127,344.00	WAGeworks INC COM USD0.001
Equities	34,396	2,693,550.76	WALGREENS BOOTS ALLIANCE INC COM
Equities	151,060	11,829,508.60	WALGREENS BOOTS ALLIANCE INC COM
Equities	30,800	2,411,948.00	WALGREENS BOOTS ALLIANCE INC COM
Equities	46,902	3,672,895.62	WALGREENS BOOTS ALLIANCE INC COM
Equities	24,923	1,951,720.13	WALGREENS BOOTS ALLIANCE INC COM
Equities	700	34,181.00	WALKER & DUNLOP INC COM .
Equities	1,517	74,075.11	WALKER & DUNLOP INC COM .
Equities	52,860	4,000,444.80	WAL-MART STORES INC COM
Equities	80,962	6,127,204.16	WAL-MART STORES INC COM
Equities	111,609	8,446,569.12	WAL-MART STORES INC COM
Equities	20,158	1,525,557.44	WAL-MART STORES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	52,354	5,562,612.50	WALT DISNEY CO
Equities	79,832	8,482,150.00	WALT DISNEY CO
Equities	24,031	2,553,293.75	WALT DISNEY CO
Equities	1,174	1,111.90	WALTER INVT MGMT CORP
Equities	3,054	2,892.44	WALTER INVT MGMT CORP
Equities	700	11,991.00	WARRIOR MET COAL INC COM
Equities	1,611	27,596.43	WARRIOR MET COAL INC COM
Equities	16,905	997,791.61	WARTSILA EUR3.50
Equities	5,700	189,240.00	WASH FED INC COM
Equities	4,720	156,704.00	WASH FED INC COM
Equities	12,511	104,717.07	WASHINGTON PRIME GROUP NEW COM
Equities	10,786	90,278.82	WASHINGTON PRIME GROUP NEW COM
Equities	2,900	92,510.00	WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	4,408	140,615.20	WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	2,100	108,255.00	WASHINGTON TR BANCORP INC COM
Equities	1,064	54,849.20	WASHINGTON TR BANCORP INC COM
Equities	281	9,702.93	WASHINGTONFIRST BANKSHARES INC COM
Equities	23,850	1,536,417.00	WASTE CONNECTIONS INC COM
Equities	12,990	952,816.50	WASTE MGMT INC DEL COM STK
Equities	21,979	1,612,159.65	WASTE MGMT INC DEL COM STK
Equities	59,572	10,951,716.48	WATERS CORP COM
Equities	2,390	439,377.60	WATERS CORP COM
Equities	4,374	804,116.16	WATERS CORP COM
Equities	8,083	1,485,978.72	WATERS CORP COM
Equities	2,000	37,700.00	WATERSTONE FINL INC MD COM
Equities	1,000	154,200.00	WATSCO INC COM
Equities	1,701	262,294.20	WATSCO INC COM
Equities	1,400	88,480.00	WATTS WTR TECHNOLOGIES INC
Equities	1,688	106,681.60	WATTS WTR TECHNOLOGIES INC
Equities	921	17,130.60	WAVE LIFE SCIENCES PTE LTD COM NPV
Equities	1,100	84,568.00	WAYFAIR INC CL A CL A
Equities	1,869	143,688.72	WAYFAIR INC CL A CL A
Equities	700	13,545.00	WAYSIDE TECHNOLOGY GROUP INC COM STK
Equities	500	55,175.00	WD 40 CO COM STK
Equities	685	75,589.75	WD 40 CO COM STK
Equities	53,743	207,985.41	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001
Equities	800	20,240.00	WEB COM GROUP INC COM
Equities	2,561	64,793.30	WEB COM GROUP INC COM
Equities	988	57,946.20	WEBMD HEALTH CORP COMMON STOCK
Equities	1,985	116,420.25	WEBMD HEALTH CORP COMMON STOCK
Equities	2,300	120,106.00	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	28,645	1,495,841.90	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	5,049	263,658.78	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	8,078	495,827.64	WEC ENERGY GROUP INC COM
Equities	28,832	1,769,708.16	WEC ENERGY GROUP INC COM
Equities	28,764	1,765,534.32	WEC ENERGY GROUP INC COM
Equities	17,301	1,061,935.38	WEC ENERGY GROUP INC COM
Equities	998,000	874,446.13	WEICHAI POWER CO 'H'CNV1
Equities	800	26,736.00	WEIGHT WATCHERS INTL INC NEW COM
Equities	2,024	67,642.08	WEIGHT WATCHERS INTL INC NEW COM
Equities	5,000	150,500.00	WEINGARTEN RLTY INVS COM
Equities	6,318	190,171.80	WEINGARTEN RLTY INVS COM
Equities	800	38,976.00	WEIS MKT INC COM
Equities	1,047	51,009.84	WEIS MKT INC COM
Equities	4,900	92,365.00	WELBILT INC COM
Equities	7,118	134,174.30	WELBILT INC COM
Equities	1,190	213,676.40	WELLCARE HLTH PLANS INC COM
Equities	2,454	440,640.24	WELLCARE HLTH PLANS INC COM
Equities	307,845	17,057,691.45	WELLS FARGO & CO NEW COM STK
Equities	150,542	8,341,532.22	WELLS FARGO & CO NEW COM STK
Equities	246,378	13,651,804.98	WELLS FARGO & CO NEW COM STK
Equities	116,402	6,449,834.82	WELLS FARGO & CO NEW COM STK
Equities	107,371	5,949,427.11	WELLS FARGO & CO NEW COM STK
Equities	15,070	1,127,989.50	WELLTOWER INC COM REIT
Equities	20,215	1,513,092.75	WELLTOWER INC COM REIT
Equities	7,018	1,037,367.61	WENDEL EUR4
Equities	11,200	173,712.00	WENDYS CO COM
Equities	123,075	1,908,893.25	WENDYS CO COM
Equities	10,637	164,979.87	WENDYS CO COM
Equities	2,700	79,245.00	WERNER ENTERPRISES INC COM
Equities	2,817	82,678.95	WERNER ENTERPRISES INC COM
Equities	1,100	43,494.00	WESBANCO INC COM
Equities	2,439	96,438.06	WESBANCO INC COM
Equities	3,794	41,164.90	WESCO AIRCRAFT HOLDINGS INC
Equities	680	38,964.00	WESCO INTL INC COM
Equities	2,121	121,533.30	WESCO INTL INC COM
Equities	200	4,664.00	WEST CORPORATION COM RESTRICTED
Equities	2,859	66,671.88	WEST CORPORATION COM RESTRICTED
Equities	1,504	19,326.40	WEST MARINE INC COM
Equities	1,900	179,588.00	WEST PHARMACEUTICAL SVCS INC COM
Equities	4,035	381,388.20	WEST PHARMACEUTICAL SVCS INC COM
Equities	2,000	112,080.00	WESTAMERICA BANCORPORATION COM
Equities	1,416	79,352.64	WESTAMERICA BANCORPORATION COM
Equities	3,300	174,966.00	WESTAR ENERGY INC COM
Equities	7,813	414,245.26	WESTAR ENERGY INC COM
Equities	543	1,699.59	WESTELL TECHNOLOGIES INC CL A NEW CL A NEW
Equities	2,800	137,760.00	WESTERN ALLIANCE BANCORPORATION COM
Equities	36,755	1,808,346.00	WESTERN ALLIANCE BANCORPORATION COM
Equities	42,030	2,067,876.00	WESTERN ALLIANCE BANCORPORATION COM
Equities	5,218	256,725.60	WESTERN ALLIANCE BANCORPORATION COM
Equities	4,600	46,690.00	WESTERN NEW ENG BANCORP INC COM
Equities	564	5,724.60	WESTERN NEW ENG BANCORP INC COM
Equities	13,500	257,175.00	WESTERN UNION CO

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	26,270	500,443.50	WESTERN UNION CO
Equities	1,300	86,073.00	WESTLAKE CHEM CORP COM STK
Equities	1,923	127,321.83	WESTLAKE CHEM CORP COM STK
Equities	897	4,368.39	WESTMORELAND COAL CO COM
Equities	1,722	17,736.60	WESTN AST MTG CAP CORP COM
Equities	9,078	804,310.80	WESTN DIGITAL CORP COM
Equities	16,116	1,427,877.60	WESTN DIGITAL CORP COM
Equities	38,957	911,698.79	WESTPAC BKG CORP NPV
Equities	51,700	1,209,919.34	WESTPAC BKG CORP NPV
Equities	5,694	322,622.04	WESTROCK CO COM
Equities	13,690	775,675.40	WESTROCK CO COM
Equities	10,522	596,176.52	WESTROCK CO COM
Equities	300	17,007.00	WESTWOOD HLDGS GROUP INC COM
Equities	6,232	649,810.64	WEX INC COM
Equities	1,100	114,697.00	WEX INC COM
Equities	2,089	217,820.03	WEX INC COM
Equities	1,400	39,032.00	WEYCO GROUP INC COM
Equities	143	3,986.84	WEYCO GROUP INC COM
Equities	24,255	812,542.50	WEYERHAEUSER CO COM
Equities	41,729	1,397,921.50	WEYERHAEUSER CO COM
Equities	15,152	507,592.00	WEYERHAEUSER CO COM
Equities	1,500	125,145.00	WGL HLDGS INC COM
Equities	2,789	232,686.27	WGL HLDGS INC COM
Equities	404,500	408,311.08	WH GROUP LIMITED COMSTK
Equities	1,204,000	1,215,343.72	WH GROUP LIMITED COMSTK
Equities	665,000	671,265.43	WH GROUP LIMITED COMSTK
Equities	1,645,000	1,660,498.69	WH GROUP LIMITED COMSTK
Equities	2,866,140	2,893,143.90	WH GROUP LIMITED COMSTK
Equities	193,000	1,599,587.52	WHARF(HLDGS) NPV
Equities	41,500	343,952.76	WHARF(HLDGS) NPV
Equities	30,600	606,957.73	WHEATON PRECIOUS M COM NPV
Equities	18,000	135,810.77	WHELOCK & COMPANY NPV
Equities	14,500	109,403.12	WHELOCK & COMPANY NPV
Equities	2,090	400,485.80	WHIRLPOOL CORP COM
Equities	4,083	782,384.46	WHIRLPOOL CORP COM
Equities	4,932	254,142.73	WHITBREAD ORD GBP0.76797385
Equities	257	223,237.91	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	238	206,733.94	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	520,700	1,146,286.40	WHITEHAVEN COAL NPV
Equities	1,187	14,540.75	WHITESTONE REIT COMMON SHARES
Equities	12,894	71,045.94	WHITING PETE CORP COM STK
Equities	14,542	80,126.42	WHITING PETE CORP COM STK
Equities	9,400	395,834.00	WHOLE FOODS MKT INC COM
Equities	17,479	736,040.69	WHOLE FOODS MKT INC COM
Equities	6	-	WI FI WIRELESS LTD COM WI-FI WIRELESS LTD
Equities	1,100	0.22	WICKES INC COM
Equities	1,400	24,360.00	WIDEOPENWEST INC COM
Equities	74,480	1,295,952.00	WIDEOPENWEST INC COM
Equities	1,600	736.00	WIDEPOINT CORP COM
Equities	1,700	21,029.00	WILDHORSE RESOURCE DEV CORP COM
Equities	574	7,100.38	WILDHORSE RESOURCE DEV CORP COM
Equities	1,700	89,675.00	WILEY JOHN & SONS INC CL A
Equities	2,257	119,056.75	WILEY JOHN & SONS INC CL A
Equities	2,794	6,901.18	WILLBROS GROUP INC COM
Equities	24,400	738,832.00	WILLIAMS CO INC COM
Equities	45,182	1,368,110.96	WILLIAMS CO INC COM
Equities	1,500	72,750.00	WILLIAMS SONOMA INC COM
Equities	4,335	210,247.50	WILLIAMS SONOMA INC COM
Equities	208	5,559.84	WILLIS LEASE FIN CORP COM
Equities	36,627	5,327,763.42	WILLIS TOWERS WATSON PLC COM USD0.000115
Equities	7,002	1,018,510.92	WILLIS TOWERS WATSON PLC COM USD0.000115
Equities	13,391	1,947,854.86	WILLIS TOWERS WATSON PLC COM USD0.000115
Equities	23,000	55,961.07	WILMAR INTERNATIONAL LTD NPV
Equities	9,103	35,319.64	WINDSTREAM HLDGS INC COM NEW COM NEW
Equities	12,200	47,336.00	WINDSTREAM HLDGS INC COM NEW COM NEW
Equities	600	18,540.00	WINGSTOP INC COM
Equities	1,919	59,297.10	WINGSTOP INC COM
Equities	50	6,447.50	WINMARK CORP COM
Equities	900	31,500.00	WINNEBAGO INDS INC COM
Equities	1,755	61,425.00	WINNEBAGO INDS INC COM
Equities	900	68,796.00	WINTRUST FINL CORP COM
Equities	25,955	1,984,000.20	WINTRUST FINL CORP COM
Equities	3,115	238,110.60	WINTRUST FINL CORP COM
Equities	538	860.80	WIRELESS TELECOM GROUP INC COM STK
Equities	26,607	270,593.19	WISDOMTREE INVTS INC COM
Equities	3,100	31,527.00	WISDOMTREE INVTS INC COM
Equities	6,924	70,417.08	WISDOMTREE INVTS INC COM
Equities	1,189,000	1,209,715.65	WISTRON CORP TWD10
Equities	316,000	990,049.26	WM MORRISON SUPERMARKETS ORD GBP0.10
Equities	19,503	24,378.75	WMIH CORP COMMON STOCK
Equities	22,226	939,592.70	WOLTERS KLUWER EURO.12
Equities	70,900	2,997,260.97	WOLTERS KLUWER EURO.12
Equities	2,200	61,622.00	WOLVERINE WORLD WIDE INC COM
Equities	85,770	2,402,417.70	WOLVERINE WORLD WIDE INC COM
Equities	5,318	148,957.18	WOLVERINE WORLD WIDE INC COM
Equities	89,944	748,313.79	WOOD GROUP (JOHN) ORD GBP0.0428571
Equities	752,937	6,264,266.03	WOOD GROUP (JOHN) ORD GBP0.0428571
Equities	78,757	1,804,463.30	WOODSIDE PETROLEUM NPV
Equities	1,300	87,854.00	WOODWARD INC COM
Equities	27,595	1,864,870.10	WOODWARD INC COM
Equities	2,894	195,576.52	WOODWARD INC COM
Equities	59,684	1,169,236.82	WOOLWORTHS LTD NPV
Equities	33,830	545,525.94	WOORI BANK KRW5000

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	18,496	1,794,112.00	WORKDAY INC CL A COM USD0.001
Equities	50,664	4,914,408.00	WORKDAY INC CL A COM USD0.001
Equities	700	67,900.00	WORKDAY INC CL A COM USD0.001
Equities	7,214	699,758.00	WORKDAY INC CL A COM USD0.001
Equities	1,566	29,832.30	WORKIVA INC COM CL A COM CL A
Equities	300	22,473.00	WORLD ACCEP CORP S C NEW COM
Equities	448	33,559.68	WORLD ACCEP CORP S C NEW COM
Equities	2,100	80,745.00	WORLD FUEL SERVICE COM STK USD0.01
Equities	3,537	135,997.65	WORLD FUEL SERVICE COM STK USD0.01
Equities	1,900	38,703.00	WORLD WRESTLING ENTMNT
Equities	2,600	52,962.00	WORLD WRESTLING ENTMNT
Equities	6	-	WORLDTEX INC COM USD0.01
Equities	1,500	75,330.00	WORTHINGTON INDS INC COM
Equities	2,087	104,809.14	WORTHINGTON INDS INC COM
Equities	61,888	1,297,485.15	WPP PLC ORD GBP0.10
Equities	27,050	567,104.66	WPP PLC ORD GBP0.10
Equities	202,280	4,240,810.77	WPP PLC ORD GBP0.10
Equities	108,400	2,272,611.67	WPP PLC ORD GBP0.10
Equities	16,360	342,988.26	WPP PLC ORD GBP0.10
Equities	12,733	123,000.78	WPX ENERGY INC COM SHS
Equities	21,708	209,699.28	WPX ENERGY INC COM SHS
Equities	35,690	981,118.10	WRIGHT MEDICAL GROUP NV EURO.03
Equities	5,449	149,793.01	WRIGHT MEDICAL GROUP NV EURO.03
Equities	3,700	167,795.00	WSFS FINANCIAL CORP COM
Equities	1,338	60,678.30	WSFS FINANCIAL CORP COM
Equities	29,000	109,031.63	WUXI BIOLOGICS (CAYMAN) INC USD0.000025
Equities	3,000	301,230.00	WYNDHAM WORLDWIDE CORP COM STK
Equities	5,764	578,763.24	WYNDHAM WORLDWIDE CORP COM STK
Equities	2,200	295,064.00	WYNN RESORTS LTD COM
Equities	4,370	586,104.40	WYNN RESORTS LTD COM
Equities	2,047	9,620.90	XBIOTECH INC COMMON STOCK
Equities	14,500	665,260.00	XCEL ENERGY INC COM
Equities	28,063	1,287,530.44	XCEL ENERGY INC COM
Equities	2,011	19,647.47	XCERRA CORP COM
Equities	900	18,999.00	XENCOR INC COM
Equities	2,202	46,484.22	XENCOR INC COM
Equities	600	11,622.00	XENIA HOTELS & RESORTS INC COM
Equities	5,222	101,150.14	XENIA HOTELS & RESORTS INC COM
Equities	9,225	265,034.25	XEROX CORP COM NEW COM NEW
Equities	11,686	335,738.78	XEROX CORP COM NEW COM NEW
Equities	6,800	437,376.00	XILINX INC COM
Equities	41,700	2,682,144.00	XILINX INC COM
Equities	13,675	879,576.00	XILINX INC COM
Equities	10,100	649,632.00	XILINX INC COM
Equities	108,776	4,764,388.80	XL GROUP LTD XL GROUP LTD COM NPV
Equities	135,102	5,917,467.60	XL GROUP LTD XL GROUP LTD COM NPV
Equities	14,574	638,341.20	XL GROUP LTD XL GROUP LTD COM NPV
Equities	45,850	2,008,230.00	XL GROUP LTD XL GROUP LTD COM NPV
Equities	1,500	26,430.00	XO GROUP INC COM
Equities	2,049	36,103.38	XO GROUP INC COM
Equities	485	3,390.15	XOMA CORP DEL COM NEW COM NEW
Equities	1,400	41,720.00	XPERI CORP COM
Equities	3,071	91,515.80	XPERI CORP COM
Equities	22,078	1,426,901.14	XPO LOGISTICS INC COM
Equities	2,383	154,013.29	XPO LOGISTICS INC COM
Equities	4,422	285,793.86	XPO LOGISTICS INC COM
Equities	5,570	308,745.10	XYLEM INC COM
Equities	9,811	543,823.73	XYLEM INC COM
Equities	33,100	853,718.41	YAMAHA MOTOR CO NPV
Equities	24,000	1,960,840.16	YA-MAN LTD PLACEMENT
Equities	14,400	369,099.32	YAMATO KOGYO CO NPV
Equities	935,600	1,192,561.28	YANLORD LAND GROUP NPV
Equities	43,993	1,646,983.56	YARA INTERNATIONAL NOK1.7
Equities	1,920	71,879.81	YARA INTERNATIONAL NOK1.7
Equities	2,500	75,050.00	YELP INC CL A
Equities	3,709	111,344.18	YELP INC CL A
Equities	700	9,331.00	YEXT INC COM
Equities	25	129.75	YIELD10 BIOSCIENCE INC COM NEW COM NEW
Equities	15	77.85	YIELD10 BIOSCIENCE INC COM NEW COM NEW
Equities	671	23,384.35	YORK WTR CO COM
Equities	900	10,008.00	YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)
Equities	1,402	15,590.24	YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)
Equities	212,000	879,887.79	YUE YUEN INDL HLDG HKD0.25
Equities	10,380	765,628.80	YUM BRANDS INC COM
Equities	18,011	1,328,491.36	YUM BRANDS INC COM
Equities	15,900	1,172,784.00	YUM BRANDS INC COM
Equities	5,100	201,093.00	YUM CHINA HLDGS INC COM
Equities	98,606	570,374.56	Z ENERGY LIMITED NPV
Equities	1,690	5,931.90	ZAFGEN INC COM
Equities	2,649	22,913.85	ZAGG INC COM STK
Equities	5,900	182,310.00	ZAYO GROUP HLDGS INC COM
Equities	5,120	158,208.00	ZAYO GROUP HLDGS INC COM
Equities	1,400	140,728.00	ZEBRA TECHNOLOGIES CORP CL A
Equities	12,755	1,282,132.60	ZEBRA TECHNOLOGIES CORP CL A
Equities	2,903	291,809.56	ZEBRA TECHNOLOGIES CORP CL A
Equities	500	1,105.00	ZEDGE INC CL B CL B
Equities	2,800	77,784.00	ZENDESK INC COM
Equities	38,755	1,076,613.90	ZENDESK INC COM
Equities	4,609	128,038.02	ZENDESK INC COM
Equities	32,200	1,316,829.83	ZENKOKU HOSHO CO L NPV
Equities	2,297,800	3,002,332.69	ZHEJIANG EXPRESS 'H' CNY1
Equities	0	-	ZHUZHOU CRRC TIMES ELECTRIC CO LTD
Equities	3,600	176,436.00	ZILLOW GROUP INC COM USD0.0001 CLASS C

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,740	281,317.40	ZILLOW GROUP INC COM USD0.0001 CLASS C
Equities	2,852	139,291.68	ZILLOW GROUP INC COM USD0.0001
Equities	6,300	808,920.00	ZIMMER BIOMET HLDGS INC COM
Equities	10,990	1,411,116.00	ZIMMER BIOMET HLDGS INC COM
Equities	4,700	206,377.00	ZIONS BANCORP COM
Equities	11,276	495,129.16	ZIONS BANCORP COM
Equities	5,429	33,768.38	ZIOPHARM ONCOLOGY COM STK
Equities	7,638	47,508.36	ZIOPHARM ONCOLOGY COM STK
Equities	993	5,650.17	ZIX CORP COM
Equities	950	11,314.50	ZOES KITCHEN INC COM
Equities	124,400	7,760,072.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	15,000	935,700.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	27,010	1,684,883.80	ZOETIS INC COM USD0.01 CL 'A'
Equities	0	-	ZOETIS INC COM USD0.01 CL 'A'
Equities	22,500	1,403,550.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	300	4,350.00	ZOGENIX INC COM NEW COM NEW
Equities	1,996	28,942.00	ZOGENIX INC COM NEW COM NEW
Equities	500	6,175.00	ZUMIEZ INC COM
Equities	1,042	12,868.70	ZUMIEZ INC COM
Equities	15,303	4,459,946.01	ZURICH INSURANCE GROUP AG CHF0.10
Equities	13,125	3,825,184.04	ZURICH INSURANCE GROUP AG CHF0.10
Equities	100	1,697.00	ZYNERBA PHARMACEUTICALS INC COM
Equities	33,400	121,576.00	ZYNKA INC
Equities	40,758	148,359.12	ZYNKA INC
TOTAL		<u>9,998,536,283.69</u>	
Fixed Income Investments			
Fixed Income	650,000	721,389.50	#REORG/ INTERNATIONAL MANDATORY EXCHANGE INTER 471KACC 07-13-2017
Fixed Income	0	-	21ST CENTY FOX 4.75% DUE 11-15-2046
Fixed Income	780,000	844,342.20	21ST CENTY FOX 4.95% DUE 10-15-2045
Fixed Income	105,000	120,672.51	21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG
Fixed Income	11,000,000	41,120.93	317U000N2
Fixed Income	130,300	131,510.99	7 WTC DEPOSITOR LLC TR 2012-WTC COML MTGPASSTHRU CTF CL A 144A 4.0824 3/13/31
Fixed Income	115,000	117,614.64	ABB FIN USA INC 2.875% DUE 05-08-2022
Fixed Income	100,000	100,004.00	ABBIEY NATL TREAS SVCS PLC INSTL CTF DEP 10-11-2016 1.4% 07-07-2017
Fixed Income	1,320,000	1,329,923.76	ABBOTT LABS 2.35% DUE 11-22-2019
Fixed Income	820,000	829,159.40	ABBOTT LABS 2.9% DUE 11-30-2021
Fixed Income	255,000	261,038.40	ABBOTT LABS 3.4% DUE 11-30-2023
Fixed Income	50,000	51,040.55	ABBOTT LABS 3.75% DUE 11-30-2026
Fixed Income	1,330,000	1,357,678.63	ABBOTT LABS 3.75% DUE 11-30-2026
Fixed Income	70,000	77,100.66	ABBOTT LABS 4.9% DUE 11-30-2046
Fixed Income	1,350,000	1,486,941.30	ABBOTT LABS 4.9% DUE 11-30-2046
Fixed Income	100,000	99,751.90	ABBVIE INC 2.3% DUE 05-14-2021
Fixed Income	700,000	708,115.10	ABBVIE INC 2.5% 05-14-2020
Fixed Income	1,405,000	1,421,288.17	ABBVIE INC 2.5% 05-14-2020
Fixed Income	50,000	51,282.90	ABBVIE INC 3.2% 11-06-2022
Fixed Income	200,000	204,012.80	ABBVIE INC 3.6% 05-14-2025
Fixed Income	100,000	102,006.40	ABBVIE INC 3.6% 05-14-2025
Fixed Income	350,000	357,022.40	ABBVIE INC 3.6% 05-14-2025
Fixed Income	600,000	600,757.20	ABBVIE INC FIXED 1.8% DUE 05-14-2018
Fixed Income	200,000	210,927.00	ABBVIE INC FIXED 4.5% DUE 05-14-2035
Fixed Income	369,000	392,114.53	ABBVIE INC FIXED 4.7% DUE 05-14-2045
Fixed Income	400,000	402,426.40	ABN AMRO BK N V 2.45% DUE 06-04-2020
Fixed Income	100,000	105,424.10	ABN AMRO BK N V 4.75% DUE 07-28-2025
Fixed Income	660,000	684,829.20	ACCESS MIDSTREAM 4.875% DUE 05-15-2023
Fixed Income	140,000	145,266.80	ACCESS MIDSTREAM 4.875% DUE 05-15-2023
Fixed Income	863,354	852,026.91	ACCREDITED MTG LN TR SER 2005-4 CL A-2D VAR RT 12-25-2035 BEO
Fixed Income	500,000	533,664.00	ACTAVIS FDG SCS 4.55% DUE 03-15-2035
Fixed Income	830,000	858,509.67	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025
Fixed Income	100,000	103,434.90	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025
Fixed Income	0	-	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025
Fixed Income	100,000	102,171.70	ACTAVIS INC 3.25% DUE 10-01-2022
Fixed Income	100,000	106,130.70	ADVANCE AUTO PTS 4.5% DUE 12-01-2023
Fixed Income	150,000	159,415.65	AERCAP IRELAND CAP 4.625% DUE 10-30-2020
Fixed Income	150,000	159,415.65	AERCAP IRELAND CAP 4.625% DUE 10-30-2020
Fixed Income	647,000	705,230.01	AEROPUERTO INTERNACIONAL DE TOCUMEN 5.75% DUE 09/10/2023
Fixed Income	400,000	414,052.00	AEROPUERTOS 6.875% DUE 02-01-2027
Fixed Income	700,000	698,785.50	AETNA INC NEW 2.8% DUE 06-15-2023
Fixed Income	600,000	618,120.00	AFRICA FIN CORP GLOBAL 144A 4.375% 04-29-2020 REG
Fixed Income	1,325,000	1,344,490.75	AL ECON SETTLEMENT AUTH BP SETTLEMENT REV 3.163 09-15-2025 BEO TAXABLE
Fixed Income	175,000	177,574.25	AL ECON SETTLEMENT AUTH BP SETTLEMENT REV 3.163 09-15-2025 BEO TAXABLE
Fixed Income	20,000	20,294.20	AL ECON SETTLEMENT AUTH BP SETTLEMENT REV 3.163 09-15-2025 BEO TAXABLE
Fixed Income	1,160,000	1,125,200.00	ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2017 BEO
Fixed Income	300,000	308,982.00	ALIBABA GROUP HLDG 3.6% DUE 11-28-2024
Fixed Income	450,000	463,473.00	ALIBABA GROUP HLDG 3.6% DUE 11-28-2024
Fixed Income	675,000	678,038.85	ALLY AUTO 2.15% DUE 04-15-2021
Fixed Income	817,000	816,706.70	ALLY AUTO RECEIVABLES TR SER 17-3 CL A2 1.53% 03-16-2020
Fixed Income	85,000	85,220.49	ALLY AUTO RECEIVABLES TRUST SR 2017-2 CL B 2.33% DUE 06-15-2022
Fixed Income	500,000	505,625.00	ALLY FINL INC 3.6% DUE 05-21-2018
Fixed Income	170,000	175,950.00	ALLY FINL INC 4.25% DUE 04-15-2021
Fixed Income	400,000	406,920.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	2,400,000	2,441,520.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	155,000	155,030.38	ALLY MASTER OWNER 1.54% DUE 09-15-2019
Fixed Income	95,000	95,018.62	ALLY MASTER OWNER 1.6% DUE 10-15-2019
Fixed Income	800,000	888,000.00	ALTICE FING S A 7.5% DUE 05-15-2026
Fixed Income	200,000	249,478.20	ALTICE SA 6.25% SNR 15/02/25 EUR'144A
Fixed Income	25,000	28,780.00	AMAZON COM INC 4.8% DUE 12-05-2034
Fixed Income	120,000	123,816.00	AMC NETWORKS INC 4.75% DUE 12-15-2022
Fixed Income	90,000	92,137.50	AMC NETWORKS INC 5% DUE 04-01-2024
Fixed Income	97,471	99,712.72	AMERICAN AIRLINES INC. 3.575% A/BKD 07-15-2029 USD'AA'
Fixed Income	2,500,000	2,520,420.00	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	5,295,000	5,387,741.93	AMERICAN EXPRESS CR CORP FLTGT RT DUE 09-14-2020

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	140,000	142,044.28	AMERICAN EXPRESS CREDIT 2.6% 09-14-2020
Fixed Income	540,000	544,094.28	AMERICAN EXPRESS CREDIT FLTG RT DUE 05-26-2020
Fixed Income	250,000	251,189.75	AMERICAN EXPRESS CREDIT MTN 2.2% DUE 03-03-2020
Fixed Income	1,010,000	1,004,556.10	AMERICAN EXPRESS CREDIT TRANCHE # TR 00099 1.7% DUE 10-30-2019/09-29-2019
Fixed Income	15,000	19,507.05	AMERICAN MUN PWR OHIO INC REV 7% 02-15-2035 BEO TAXABLE
Fixed Income	215,000	318,200.00	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE
Fixed Income	233,759	233,773.55	AMERICREDIT 1.52% DUE 06-10-2019
Fixed Income	675,000	675,083.03	AMERICREDIT 1.7% DUE 07-08-2020
Fixed Income	35,000	34,768.69	AMERICREDIT 1.8% DUE 10-08-2021
Fixed Income	75,000	74,366.40	AMERICREDIT 1.83% DUE 12-08-2021
Fixed Income	75,000	75,224.63	AMERICREDIT 2.21% DUE 05-10-2021
Fixed Income	50,000	49,834.55	AMERICREDIT 2.41% DUE 07-08-2022
Fixed Income	50,000	50,750.05	AMERICREDIT 3.13% DUE 10-08-2020
Fixed Income	40,000	40,049.12	AMERICREDIT AUTOMOBILE RECEIVABLES SER 17-1 CLS B 2.3% DUE 02-18-2022
Fixed Income	105,000	112,185.36	AMERIPRISE FINL 4% DUE 10-15-2023
Fixed Income	21,971	21,976.88	AMERIQUEST MTG SECS INC SER 2004-R7 CL A1 FLT RT 08-25-2034/07-25-2017 REG
Fixed Income	95,267	99,434.69	AMERN AIRLS 2015-2 4% DUE 03-22-2029
Fixed Income	360,380	357,208.66	AMERN AIRLS PASS 3.2% DUE 12-15-2029
Fixed Income	1,548,660	1,571,889.90	AMERN AIRLS PASS 3.65% DUE 12-15-2029
Fixed Income	100,000	97,500.00	AMERN AXLE & MFG 6.25% DUE 04-01-2025
Fixed Income	1,000,000	1,037,170.00	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	650,000	661,462.75	AMERN FINL GROUP 4.5% DUE 06-15-2047
Fixed Income	35,000	38,403.93	AMERN INTL GROUP 4.875% DUE 06-01-2022
Fixed Income	425,000	480,928.73	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	1,800,000	2,036,874.60	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	45,000	50,921.87	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	1,300,000	1,267,593.60	AMERN TOWER CORP 2.25% DUE 01-15-2022
Fixed Income	845,000	847,820.61	AMGEN INC 2.65% DUE 05-11-2022
Fixed Income	50,000	50,166.90	AMGEN INC 2.65% DUE 05-11-2022
Fixed Income	35,000	35,950.22	AMGEN INC 4.4% 05-01-2045
Fixed Income	1,250,000	1,283,936.25	AMGEN INC 4.4% 05-01-2045
Fixed Income	90,000	92,092.50	AMPHENOL CORP NEW 3.125% DUE 09-15-2021
Fixed Income	300,000	274,920.00	ANADARKO PETE CORP 4.5% DUE 07-15-2044
Fixed Income	70,000	78,225.35	ANADARKO PETE CORP 5.55% DUE 03-15-2026
Fixed Income	800,000	824,216.00	ANHEUSER-BUSCH 3.65% DUE 02-01-2026
Fixed Income	3,090,810.00	3,090,810.00	ANHEUSER-BUSCH 3.65% DUE 02-01-2026
Fixed Income	100,000	103,027.00	ANHEUSER-BUSCH 3.65% DUE 02-01-2026
Fixed Income	1,719,000	1,771,034.13	ANHEUSER-BUSCH 3.65% DUE 02-01-2026
Fixed Income	1,300,000	1,370,994.30	ANHEUSER-BUSCH 3.75% DUE 01-15-2022
Fixed Income	685,000	753,940.46	ANHEUSER-BUSCH 4.7% DUE 02-01-2036
Fixed Income	465,000	524,818.07	ANHEUSER-BUSCH 4.9% DUE 02-01-2046
Fixed Income	350,000	379,101.10	ANTHEM INC 4.65% DUE 08-15-2044
Fixed Income	610,000	611,779.98	APACHE CORP 4.75% DUE 04-15-2043
Fixed Income	50,000	52,410.40	APACHE CORP 5.25% DUE 02-01-2042
Fixed Income	975,000	1,036,225.13	APPALACHIAN PWR CO 4.4% DUE 05-15-2044
Fixed Income	50,000	59,055.05	APPALACHIAN PWR CO 5.95% DUE 05-15-2033
Fixed Income	2,635,000	2,630,175.32	APPLE INC 2.3% DUE 05-11-2022
Fixed Income	340,000	325,112.76	APPLE INC 2.45% DUE 08-04-2026
Fixed Income	45,000	45,218.03	APPLE INC 2.85% DUE 05-11-2024
Fixed Income	50,000	49,748.85	APPLE INC 3% DUE 06-20-2027
Fixed Income	1,540,000	1,557,987.20	APPLE INC 3.2% DUE 05-11-2027
Fixed Income	100,000	101,168.00	APPLE INC 3.2% DUE 05-11-2027
Fixed Income	810,000	809,445.96	APPLE INC 3.85% DUE 08-04-2046
Fixed Income	85,000	91,898.69	APPLE INC 4.375% DUE 05-13-2045
Fixed Income	1,260,000	1,412,360.46	APPLE INC 4.65% DUE 02-23-2046
Fixed Income	425,000	427,286.50	APPLE INC FLTG RT 1.61167% DUE 05-06-2019
Fixed Income	80,000	87,875.20	ARAPAHOE CNTY COLO WTR & WASTEWATER AUTHREV 6.68% 12-01-2039 BEO TAXABLE
Fixed Income	55,000	56,980.00	ARGENTINA REP BD 6.875% DUE 01-26-2027 REG
Fixed Income	45,000	53,218.94	ARIZONA PUB SVC CO 5.5% DUE 09-01-2035
Fixed Income	50,000	50,357.10	ARROW ELECTRS INC 3% DUE 03-01-2018
Fixed Income	90,000	89,250.66	ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028
Fixed Income	20,000	19,833.48	ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028
Fixed Income	1,350,000	1,342,105.20	ASIAN DEV BK GLOBAL SR NT 1.875% DUE 02-18-2022 REG
Fixed Income	1,147,335	1,099,510.18	ASSET BACKED FDG CORP 2004-OPT3 ASSET BKD CTF CL A-4 11-25-2033 REG
Fixed Income	2,205,000	2,199,807.23	ASTRAZENECA PLC 2.375% DUE 06-12-2022
Fixed Income	150,000	149,391.15	ASTRAZENECA PLC 3.125% DUE 06-12-2027
Fixed Income	120,000	160,708.92	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	50,000	50,222.70	AT&T INC 3 DUE 02-15-2022
Fixed Income	75,000	75,038.78	AT&T INC 3% DUE 06-30-2022
Fixed Income	50,000	50,959.05	AT&T INC 3.95% DUE 01-15-2025
Fixed Income	735,000	753,572.72	AT&T INC 4.125% DUE 02-17-2026
Fixed Income	1,600,000	1,654,324.80	AT&T INC 4.25% DUE 03-01-2027
Fixed Income	700,000	649,679.80	AT&T INC 4.35% DUE 06-15-2045
Fixed Income	3,500,000	3,248,399.00	AT&T INC 4.35% DUE 06-15-2045
Fixed Income	500,000	526,349.00	AT&T INC 4.45% DUE 04-01-2024
Fixed Income	590,000	580,437.28	AT&T INC 4.5% DUE 05-15-2035
Fixed Income	960,000	941,379.84	AT&T INC 4.75% DUE 05-15-2046
Fixed Income	2,185,000	2,142,619.74	AT&T INC 4.75% DUE 05-15-2046
Fixed Income	1,505,000	1,475,809.02	AT&T INC 4.75% DUE 05-15-2046
Fixed Income	80,000	79,283.52	AT&T INC 4.8% DUE 06-15-2044
Fixed Income	1,770,000	1,885,717.29	AT&T INC 5.25% DUE 03-01-2037
Fixed Income	1,060,000	1,129,299.62	AT&T INC 5.25% DUE 03-01-2037
Fixed Income	50,000	51,074.25	AT&T INC 5.5% DUE 02-01-2018
Fixed Income	500,000	502,591.00	AT&T INC FLTG RT 1.95361% DUE 01-15-2020
Fixed Income	500,000	506,542.50	AT&T INC NT FLTG RATE DUE 06-30-2020 REG
Fixed Income	150,000	149,002.35	ATMOS ENERGY CORP 3.0% DUE 06-15-2027
Fixed Income	370,729	474,931.21	AUBURN SECS 5 FRN MTG 12/41 GBP50000/A2
Fixed Income	-1,639,871	(1,639,870.54)	Australian dollar - Cash
Fixed Income	346,693	346,693.12	Australian dollar - Cash
Fixed Income	0	781,613.39	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	1,271,272.54	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	1,947,513.63	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	958,812.48	Australian dollar - Pending foreign exchange purchases

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	312,956.40	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	(1,271,768.88)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	-	Australian dollar - Recoverable taxes
Fixed Income	0	-	Australian dollar - Recoverable taxes
Fixed Income	-5,610	(5,609.74)	Australian dollar - Variation Margin
Fixed Income	1,025,000	1,037,677.20	AUTO DATA 2.25% DUE 09-15-2020
Fixed Income	20,000	21,098.60	AUTODESK INC FIXED 4.375% DUE 06-15-2025
Fixed Income	100,000	104,341.70	AUTONATION INC 4.5% DUE 10-01-2025
Fixed Income	1,300,000	1,321,759.40	AVALONBAY CMNTYS 3.45% DUE 06-01-2025
Fixed Income	300,000	300,000.00	AVIANCA HLDGS S A 8.375 05-10-2020 BEO
Fixed Income	110,000	113,698.75	AVNET INC 4.625% DUE 04-15-2026
Fixed Income	914,000	913,285.25	BA CR CARD TR 1.36% DUE 09-15-2020
Fixed Income	75,000	78,035.03	BAE SYS HLDGS INC 3.85% DUE 12-15-2025
Fixed Income	500,000	521,250.00	BAHAMAS COMWLTH NT 144A 5.75% DUE 01-16-2024 BEO
Fixed Income	200,000	197,545.60	BAIDU INC FORMERLY 3.625% DUE 07-05-2027
Fixed Income	300,000	296,318.40	BAIDU INC FORMERLY 3.625% DUE 07-05-2027
Fixed Income	0	-	BAIDU INC FORMERLY 4.125% DUE 06-30-2025
Fixed Income	0	-	BAIDU INC FORMERLY 4.125% DUE 06-30-2025
Fixed Income	530,000	539,613.67	BAMLL COML MTG 2.959% DUE 12-10-2030
Fixed Income	480,000	487,902.24	BAMLL COML MTG FLTGT RT 3.5343% DUE 03-10-2037
Fixed Income	400,000	416,500.00	BANCO BILBAO 4.875% DUE 04-21-2025
Fixed Income	750,000	780,937.50	BANCO BILBAO 4.875% DUE 04-21-2025
Fixed Income	600,000	702,696.03	BANCO BILBAO 7.0% 31/12/2049
Fixed Income	200,000	234,232.01	BANCO BILBAO VIZCAYA ARG 7% 29/12/2049
Fixed Income	900,000	846,859.38	BANCO ESPIRITO SANTO SA 5% BDS 23/05/2019 EUR1000
Fixed Income	450,000	469,800.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	2,900,000	3,027,600.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	2,000,000	2,367,859.30	BANCO SANTANDER 6.25%-FR SUB PERP EUR100000
Fixed Income	1,555,000	1,547,960.52	BANK AMER CORP 2.151% DUE 11-09-2020
Fixed Income	760,000	734,413.08	BANK AMER CORP 3.248% DUE 10-21-2027
Fixed Income	1,000,000	1,034,511.00	BANK AMER CORP 3.875% DUE 08-01-2025
Fixed Income	135,000	139,658.99	BANK AMER CORP 3.875% DUE 08-01-2025
Fixed Income	3,400,000	3,517,337.40	BANK AMER CORP 3.875% DUE 08-01-2025
Fixed Income	200,000	211,724.20	BANK AMER CORP 4.1% DUE 07-24-2023
Fixed Income	210,000	213,587.85	BANK AMER CORP 4.183% DUE 11-25-2027
Fixed Income	755,000	785,761.72	BANK AMER CORP 4.45% DUE 03-03-2026
Fixed Income	1,140,000	1,186,448.16	BANK AMER CORP 4.45% DUE 03-03-2026
Fixed Income	300,000	339,135.00	BANK AMER CORP 5% DUE 01-21-2044
Fixed Income	1,500,000	1,695,675.00	BANK AMER CORP 5% DUE 01-21-2044
Fixed Income	990,000	1,021,088.97	BANK AMER CORP 5.65% DUE 05-01-2018
Fixed Income	500,000	564,982.00	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	2,500,000	2,824,910.00	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	50,000	56,498.20	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	1,300,000	1,321,999.90	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	1,500,000	1,525,384.50	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	75,000	93,987.75	BANK AMER CORP 5.875% DUE 02-07-2042
Fixed Income	1,350,000	1,488,607.20	BANK AMER CORP 7.625% DUE 06-01-2019
Fixed Income	300,000	314,360.40	BANK AMER CORP BDS 4 04-01-2024
Fixed Income	700,000	738,679.90	BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG
Fixed Income	500,000	500,924.00	BANK AMER CORP FLTGT RT 2.881% DUE 04-24-2023
Fixed Income	60,000	60,412.74	BANK AMER CORP MTN 6% DUE 09-01-2017
Fixed Income	10,389,000	10,622,700.56	BANK NEW YORK MELLON CORP TRANCHE # TR 00006 FLTGT 10-30-2023
Fixed Income	585,000	598,159.58	BANK NEW YORK MELLON CORP TRANCHE # TR 00006 FLTGT 10-30-2023
Fixed Income	100,000	109,112.80	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	90,000	98,201.52	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	1,000,000	1,007,325.00	BANK OF AMERICA CORP 3.705% 04-24-2028
Fixed Income	2,465,000	2,483,056.13	BANK OF AMERICA CORP 3.705% 04-24-2028
Fixed Income	100,000	100,732.50	BANK OF AMERICA CORP 3.705% 04-24-2028
Fixed Income	1,350,000	1,359,888.75	BANK OF AMERICA CORP 3.705% 04-24-2028
Fixed Income	13,000,000	869,072.78	BANK OF AMERICA CORP FLTGT RATE DUE 21/10/2025
Fixed Income	1,500,000	1,509,070.50	BANK OF AMERICA CORP FRNS DUE 03-22-2018
Fixed Income	135,000	135,816.35	BANK OF AMERICA CORP FRNS DUE 03-22-2018
Fixed Income	500,000	600,566.28	BANKIA S.A. 3.5% NTS 17/01/2019
Fixed Income	900,000	1,063,063.86	BARCLAYS BANK PLC 6.5% 31/12/2049
Fixed Income	100,000	98,927.00	BARCLAYS BK PLC 2% DUE 05-31-2019
Fixed Income	400,000	457,500.00	BARCLAYS BK PLC 7.625 DUE 11-21-2022
Fixed Income	300,000	300,675.60	BARCLAYS BK PLC NEW YORK BRH DEP DTD 10-06-2016 1.77085% 11-06-2017
Fixed Income	1,300,000	1,302,927.60	BARCLAYS BK PLC NEW YORK BRH DEP DTD 10-06-2016 1.77085% 11-06-2017
Fixed Income	3,700,000	3,699,267.40	BARCLAYS BK PLC NEW YORK BRH INSTL CTF DEP 06-16-2017 FLTGT 03-16-2018
Fixed Income	200,000	208,000.00	BARCLAYS BK PLC STEP CPN 7.75% DUE 04-10-2023
Fixed Income	800,000	832,000.00	BARCLAYS BK PLC STEP CPN 7.75% DUE 04-10-2023
Fixed Income	200,000	202,874.60	BARCLAYS PLC 3.2% DUE 08-10-2021
Fixed Income	1,700,000	1,691,549.30	BARCLAYS PLC 3.65% DUE 03-16-2025
Fixed Income	600,000	752,737.66	BARCLAYS PLC 8.0% 15/12/2049
Fixed Income	1,700,000	1,782,796.80	BARCLAYS PLC BARCLAYS PLC GLB FLT% AUG 10 2021 DUE 08-10-2021 BEO
Fixed Income	652,253	636,891.61	BAYVIEW COML AST FLTGT RT 1.59222% DUE 04-25-2034
Fixed Income	1,025,000	1,017,001.93	BB&T CORP SR 2.05% DUE 05-10-2021
Fixed Income	20,000	20,117.34	BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00015 2.25 02-01-2019
Fixed Income	1,208,000	1,277,284.84	BB&T CORP SUB MEDIUM TERM NTS BOOK ENTRY3.95 DUE 03-22-2022
Fixed Income	600,000	709,564.65	BBVA(BILB-VIZ-ARG) 6.75%-FRN T1 COCO PERP EUR
Fixed Income	2,825,000	2,913,608.95	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	1,980,000	1,984,526.28	BECTON DICKINSON & 3.363% DUE 06-06-2024
Fixed Income	100,000	88,020.10	BED BATH & BEYOND 5.165% DUE 08-01-2044
Fixed Income	675,000	735,137.78	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042
Fixed Income	3,045,000	3,074,752.70	BERKSHIRE HATHAWAY FLTGT RT 1.93556% DUE 03-15-2019
Fixed Income	700,000	756,581.00	BERMUDA GOVT SR NT 144A 4.854 DUE 02-06-2024 BEO
Fixed Income	445,000	459,460.28	BEST BUY INC 5% DUE 08-01-2018
Fixed Income	40,000	41,299.80	BEST BUY INC 5% DUE 08-01-2018
Fixed Income	300,000	313,989.00	BILLETTS A TERME DU QUEBEC GLOBAL NT 3.5%DUE 07-29-2020 REG
Fixed Income	600,000	627,978.00	BILLETTS A TERME DU QUEBEC GLOBAL NT 3.5%DUE 07-29-2020 REG
Fixed Income	75,000	79,184.18	BIOGEN INC 4.05% DUE 09-15-2025
Fixed Income	732,000	835,062.67	BIOGEN INC 5.2% DUE 09-15-2045
Fixed Income	110,000	111,529.99	BK NOVA SCOTIA B C 2.8% DUE 07-21-2021

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,900,000	1,881,551.00	BK NOVA SCOTIA GTD 1.875% DUE 04-26-2021
Fixed Income	975,000	980,213.33	BLACK HILLS CORP 2.5% DUE 01-11-2019
Fixed Income	600,000	602,875.80	BLACKSTONE CQP 6.5% DUE 03-20-2021
Fixed Income	700,000	703,355.10	BLACKSTONE CQP 6.5% DUE 03-20-2021
Fixed Income	100,000	98,195.90	BMW US CAP LLC 1.85% DUE 09-15-2021
Fixed Income	-32,900,000	(76,916.91)	BND C OP CHASUS33 103.109375 07 AUG 20173175Y1404 US01F0326821
Fixed Income	-33,900,000	(32,638.92)	BND C OP CSIDLN 103.625 07 AUG 2017 3175A0360 US01F0326821
Fixed Income	325,000	322,425.35	BOARDWALK 3.375% DUE 02-01-2023
Fixed Income	460,000	489,857.22	BOARDWALK 5.75% DUE 09-15-2019
Fixed Income	80,000	89,081.04	BOARDWALK 5.95% DUE 06-01-2026
Fixed Income	10,000	10,238.21	BOARDWALK PIPELINES LP 4.45% 07-15-2027
Fixed Income	75,000	75,340.50	BORGWARNER INC 3.375% DUE 03-15-2025
Fixed Income	20,000	20,420.86	BP CAP MKTS AMER 4.2% DUE 06-15-2018
Fixed Income	300,000	294,750.00	BRAZIL FEDERATIVE REP GLOBAL BD 4.25 DUE01-07-2025 REG
Fixed Income	700,000	668,500.00	BRAZIL FEDERATIVE REP GLOBAL BD 5.625% DUE 02-21-2047 REG
Fixed Income	200,000	191,000.00	BRAZIL FEDERATIVE REP GLOBAL BD 5.625% DUE 02-21-2047 REG
Fixed Income	2,085	2,085.16	Brazilian real - Cash
Fixed Income	399,281	399,281.40	Brazilian real - Cash
Fixed Income	0	(0.24)	Brazilian real - Cash
Fixed Income	0	132,383.05	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	3,142,424.43	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	3,122,468.10	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	3,142,424.43	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	(132,383.05)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(3,142,424.43)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(3,142,424.43)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	7,497.12	Brazilian real - Pending trade sales
Fixed Income	476,381	473,487.37	BRAZOS ED LN AUTH INC STUDENT LN ASSET BACKED NT SER 2012-1 FLTGT RT 12-26-2035
Fixed Income	1,200,000	1,221,007.20	BRAZOS HIGHER ED AUTH INC 02-25-2035 REG
Fixed Income	900,000	902,726.10	BRAZOS HIGHER ED AUTH INC STUDENT LN ASSET BKD NT 2011-2 A3 FLTGT 10/27/2036
Fixed Income	475,522	474,765.64	BRAZOS HIGHER ED AUTH INC STUDENT LN SER 2011-1 CL A2 FLTGT 02/25/2030
Fixed Income	500,000	467,500.00	BRF GMBH 4.35% DUE 09-29-2026
Fixed Income	1,100,000	1,082,620.00	BRF SA 4.75 05-22-2024 BEO
Fixed Income	800,000	790,281.60	BRIGHTHOUSE FINL 3.7% DUE 06-22-2027
Fixed Income	795,000	785,342.34	BRIGHTHOUSE FINL 3.7% DUE 06-22-2027
Fixed Income	20,000	19,757.04	BRIGHTHOUSE FINL 3.7% DUE 06-22-2027
Fixed Income	359,988	359,987.97	British pound sterling - Cash Collateral Due to/from CCP Broker
Fixed Income	292,148	292,148.21	British pound sterling - Cash Collateral Due to/from CCP Broker
Fixed Income	3	3.42	British pound sterling - Cash
Fixed Income	15,445	15,445.14	British pound sterling - Cash
Fixed Income	163,518	163,518.29	British pound sterling - Cash
Fixed Income	15,803	15,803.03	British pound sterling - Cash
Fixed Income	422,011	422,010.89	British pound sterling - Cash
Fixed Income	1,300	1,299.92	British pound sterling - Cash
Fixed Income	181,338	181,337.92	British pound sterling - Cash
Fixed Income	5,065	5,065.22	British pound sterling - Cash
Fixed Income	-2,060	2,059.56	British pound sterling - Cash
Fixed Income	4,293	4,292.51	British pound sterling - Cash
Fixed Income	10,933	10,933.17	British pound sterling - Cash
Fixed Income	0	25,301.05	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	155,739.57	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	479,328.60	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	6,458,595.62	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	151,116.63	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	5,146,612.20	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	(15,803.03)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(6,937,924.22)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(6,464,657.81)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(702,327.10)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(5,146,612.20)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(5,151,442.93)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(181,040.62)	British pound sterling - Pending trade purchases
Fixed Income	0	(151,116.63)	British pound sterling - Pending trade purchases
Fixed Income	0	702,327.09	British pound sterling - Pending trade sales
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	-129,376	(129,376.35)	British pound sterling - Variation Margin
Fixed Income	1,370,000	1,371,990.61	BROADCOM CORP / 2.375% DUE 01-15-2020
Fixed Income	900,000	908,044.20	BROADCOM CORP / 3% DUE 01-15-2022
Fixed Income	100,000	102,299.80	BROADCOM CORP / 3.625% DUE 01-15-2024
Fixed Income	1,000,000	1,026,900.00	BROADCOM CORP / 3.875% 144A 01-15-2027
Fixed Income	165,000	169,438.50	BROADCOM CORP / 3.875% 144A 01-15-2027
Fixed Income	170,000	173,692.74	BRUNSWICK CORP 4.625% DUE 05-15-2021
Fixed Income	370,066	370,747.16	BSCMS 2007-T28 A4 214748309/11/42
Fixed Income	650,000	613,711.15	BSTN PPTYS LTD 2.75% DUE 10-01-2026
Fixed Income	750,000	778,062.00	BSTN PPTYS LTD 3.8% DUE 02-01-2024
Fixed Income	50,000	52,603.60	BSTN PPTYS LTD 3.85% DUE 02-01-2023
Fixed Income	300,000	304,160.40	BSTN SCIENTIFIC 2.85% DUE 05-15-2020
Fixed Income	20,000	19,109.74	BUNGE LTD FIN CORP 3.25% DUE 08-15-2026
Fixed Income	50,000	52,257.15	BURL NORTHN SANTA 3.6% DUE 09-01-2020
Fixed Income	405,000	439,975.40	BURL NORTHN SANTA 4.45% DUE 03-15-2043
Fixed Income	65,000	66,327.17	CA INC 4.7% DUE 03-15-2027
Fixed Income	50,000	51,020.90	CA INC 4.7% DUE 03-15-2027
Fixed Income	170,000	171,515.38	CA REP AUTO 3.32% DUE 08-17-2020
Fixed Income	530,000	532,126.31	CA REP AUTO RECEIVABLES TR 2017-1 CL A4 2.28% 06-15-2022
Fixed Income	145,000	145,141.96	CA REP AUTO RECEIVABLES TR SER 2017-1 CLS B 2.91% DUE 12-15-2022
Fixed Income	1,010,000	1,084,770.30	CA ST TAXABLE-VAR PURP 6.2 DUE 03-01-2019 BEO TAXABLE
Fixed Income	855,000	860,172.75	CABELAS CR CARD 2.25% DUE 07-17-2023
Fixed Income	1,000,000	1,313,350.00	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE
Fixed Income	50,000	57,351.50	CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE
Fixed Income	25,000	28,604.75	CALIFORNIA ST PUB WKS BRD LEASE REV 8% 03-01-2035 BEO TAXABLE

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	535,000	816,399.30	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000
Fixed Income	165,000	251,786.70	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000
Fixed Income	15,000	18,072.30	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV6.4% 06-01-2039 BEO TAXABLE
Fixed Income	-6,400,000	(38.40)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.88% European 317U220N6 07-07-2017
Fixed Income	25,100,000	71,311.61	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018
Fixed Income	46,500,000	132,111.15	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018
Fixed Income	-5,400,000	(79,560.90)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.0% European 317U541M0 11-15-2018
Fixed Income	-10,000,000	(147,335.00)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.0% European 317U541M0 11-15-2018
Fixed Income	315,000	241,114.35	CANADA(GOVT OF) BDS 0.25% 01/05/18
Fixed Income	-854,615	(854,614.83)	Canadian dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	6,418	6,417.50	Canadian dollar - Cash
Fixed Income	47,808	47,807.83	Canadian dollar - Cash
Fixed Income	4,404	4,404.40	Canadian dollar - Cash
Fixed Income	335,673	335,672.75	Canadian dollar - Cash
Fixed Income	80,796	80,796.24	Canadian dollar - Cash
Fixed Income	6,542	6,541.79	Canadian dollar - Cash
Fixed Income	7,265	7,265.40	Canadian dollar - Cash
Fixed Income	0	(24,695.19)	Canadian dollar - Pending foreign exchange sales
Fixed Income	0	(198,040.77)	Canadian dollar - Pending foreign exchange sales
Fixed Income	0	(202,664.29)	Canadian dollar - Pending foreign exchange sales
Fixed Income	0	(80,444.89)	Canadian dollar - Pending trade purchases
Fixed Income	0	24,694.69	Canadian dollar - Pending trade sales
Fixed Income	-70,581	(70,581.44)	Canadian dollar - Variation Margin
Fixed Income	-1	(0.81)	Canadian dollar - Variation Margin
Fixed Income	2,242,027	2,242,026.51	Canadian dollar - Variation Margin
Fixed Income	75,000	83,955.98	CANTOR FITZGERALD 6.5% DUE 06-17-2022
Fixed Income	845,000	848,660.54	CAP 1 FINL CORP 2.5% DUE 05-12-2020
Fixed Income	45,000	45,903.24	CAP 1 FINL CORP 3.5% DUE 06-15-2023
Fixed Income	785,000	791,548.47	CAP 1 FINL CORP 4.2% DUE 10-29-2025
Fixed Income	95,000	95,792.49	CAP 1 FINL CORP 4.2% DUE 10-29-2025
Fixed Income	1,130,000	1,219,176.21	CAP 1 FINL CORP 4.75% DUE 07-15-2021
Fixed Income	60,000	64,735.02	CAP 1 FINL CORP 4.75% DUE 07-15-2021
Fixed Income	575,000	574,745.28	CAP 1 MULTI-ASSET 1.39% DUE 01-15-2021
Fixed Income	115,000	114,769.08	CAP 1 MULTI-ASSET 1.45% DUE 08-16-2021
Fixed Income	520,000	522,150.20	CAP 1 MULTI-ASSET 2% DUE 01-17-2023
Fixed Income	1,000,000	1,005,883.00	CAP 1 MULTI-ASSET FLTGT RT 1.67556% DUE 02-15-2022
Fixed Income	1,860,000	1,860,606.36	CAP 1 NATL ASSN 2.35% DUE 01-31-2020
Fixed Income	1,329,474	1,334,822.47	CAP 1 NATL ASSN 2.35% DUE 08-17-2018
Fixed Income	630,000	632,534.49	CAP 1 NATL ASSN 2.35% DUE 08-17-2018
Fixed Income	830,000	831,408.51	CAP AUTO 1.83% DUE 03-20-2020
Fixed Income	75,000	74,280.68	CAP AUTO 1.89% DUE 05-20-2021
Fixed Income	200,000	200,546.60	CAP AUTO 1.94% DUE 01-21-2020
Fixed Income	100,000	100,798.20	CAP AUTO 2.39% DUE 11-20-2020
Fixed Income	90,000	91,116.81	CAP AUTO 3.14% DUE 02-20-2020
Fixed Income	0	-	CAP PPTY'S INC R I 5% DUE 12-31-2022
Fixed Income	200,000	201,750.00	CAPEX S A 6.875% DUE 05-15-2024
Fixed Income	125,000	124,949.13	CAPITAL AUTO RECEIVABLES ASSET TRUST / ALLY 2.42% 06-20-2021
Fixed Income	1,720,000	1,721,591.00	CARDINAL HLTH INC 2.616% DUE 06-15-2022
Fixed Income	781,000	782,883.77	CARDINAL HLTH INC 3.079% DUE 06-15-2024
Fixed Income	150,000	150,346.35	CARDINAL HLTH INC 3.41% DUE 06-15-2027
Fixed Income	20,000	20,321.50	CARE CAP PPTY'S LP 5.125% DUE 08-15-2026
Fixed Income	760,000	759,721.84	CARMAX AUTO OWNER 1.61% DUE 11-16-2020
Fixed Income	1,385,000	1,367,485.29	CARMAX AUTO OWNER 1.92% DUE 07-15-2022
Fixed Income	640,000	639,112.96	CARMAX AUTO OWNER 2.16% DUE 12-15-2021
Fixed Income	570,000	573,893.67	CARMAX AUTO OWNER 2.5399996185% DUE 09-15-2022
Fixed Income	100,000	100,098.00	CARMAX AUTO OWNER TR SER 2014-1 CL C 1.93 11-15-2019
Fixed Income	40,000	40,165.64	CARMAX AUTO OWNER TR SER 2015-1 CL B 2.17% 10-15-2020
Fixed Income	69,625	69,617.42	CARNOW AUTO 2.84% DUE 04-15-2020
Fixed Income	1,150,000	1,081,140.30	CARRINGTON MTG LN FLTGT RT 1.47222% DUE 05-25-2036
Fixed Income	1,325,000	1,270,937.35	CARRINGTON MTG LN FLTGT RT 1.71222% DUE 10-25-2035
Fixed Income	2,000,000	1,919,312.00	CARRINGTON MTG LN TR 2006-NC1 MTG PASSTHRU CTF CL A-4 FLTGT RT 01-25-2036
Fixed Income	864	566.29	CATALYST 0% DUE 02-19-2018
Fixed Income	3,902	2,557.49	CATALYST 0% DUE 02-19-2018
Fixed Income	475,000	464,445.98	CATHOLIC HLTH 2.95 DUE 11-01-2022
Fixed Income	20,000	20,172.08	CBOE HLDGS INC 3.65% DUE 01-12-2027
Fixed Income	100,000	103,477.20	CBS CORP 4% DUE 01-15-2026
Fixed Income	50,000	51,812.50	CBS OUTDOOR AMERS 5.25% DUE 02-15-2022
Fixed Income	92,000	92,000.00	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC
Fixed Income	507,000	507,000.00	CCP DUE FROM WELLS FARGO BANK,N.AMINNAPOLIS,MN,US
Fixed Income	179,000	179,000.00	CCP RECEIVABLE FROM WELLS FARGO NA
Fixed Income	-35,000	(35,000.00)	CCPC RECEIVABLE FROM RBC CAPITAL MARKETS, LLC NEW YORK,NY,US
Fixed Income	299,000	299,000.00	CCPC RECEIVABLE FROM RBC CAPITAL MARKETS, LLC,NEW YORK,NY,US
Fixed Income	40,000	38,673.28	CD 2016-CD1 MTG TR 2.926% DUE 08-10-2049
Fixed Income	100,000	106,500.00	CDK GLOBAL INC FIXED 4.5% DUE 10-15-2024
Fixed Income	600,000	599,950.80	CDN NAT RES LTD 1.75% DUE 01-15-2018
Fixed Income	860,000	853,146.66	CDN NAT RES LTD FIXED 2.95% DUE 01-15-2023
Fixed Income	65,000	76,430.45	CDN PAC RY CO NEW 5.75% DUE 03-15-2033
Fixed Income	-1,050,000	(27,570.15)	CDS / STS 20/12/2021 SWPC0DSY5
Fixed Income	-612,238	(52,032.66)	CDS / STS BARCGB33 05-25-2046 SWPC02J52
Fixed Income	612,238	-	CDS / STS BARCGB33 SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J52
Fixed Income	-915,734	(77,826.13)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	-1,077,566	(91,579.86)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	-1,071,416	(91,057.15)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	1,077,566	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ONABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	1,071,416	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ONABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	915,734	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ONABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	-200,000	-	CDS / STS BOFAUS6S 12-20-2019 SWPC31J02
Fixed Income	200,000	23,137.18	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAHYS23V1 5Y 12-20-2019 SWPC31J02
Fixed Income	-1,350,298	-	CDS / STS CHASUS33 12-20-2017 SWPC01W83
Fixed Income	1,350,298	3,731.95	CDS / STS CHASUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC01W83
Fixed Income	-33,313	(40.44)	CDS / STS CITIUS33 02-17-2051 SWPC07XN6
Fixed Income	-300,000	-	CDS / STS CITIUS33 12-20-2019 SWPC31H95
Fixed Income	300,000	34,705.77	CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS23V1 5Y 12-20-2019 SWPC31H95

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	33,313	-	CDS / STS CITIUS33 SELL PROTECTION ON CMBX NA AAA 4 02-17-2051 SWPC07XN6
Fixed Income	-700,000	(81,443.88)	CDS / STS CSFPGB2L 05-11-2063 SWPC0BWE8
Fixed Income	700,000	-	CDS / STS CSFPGB2L SELL PROTECTION ON CMBX.NA.BBB .6 05-11-2063 SWPC0BWE8
Fixed Income	-675,149	-	CDS / STS GSCMUS33 12-20-2017 SWPC97R87
Fixed Income	675,149	1,848.83	CDS / STS GSCMUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC97R87
Fixed Income	-2,200,000	(195,453.06)	CDS / STS GSILGB2X 01-17-2047 SWPC0BXI8
Fixed Income	2,200,000	-	CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.BBB .7 01-17-2047 SWPC0BXI8
Fixed Income	-400,000	-	CDS / STS ICE_SBSIUS 06-20-2022 SWPC0FA52
Fixed Income	-9,300,000	-	CDS / STS ICE_SBSIUS 06-20-2022 SWPC0FA52
Fixed Income	-400,000	(8,312.24)	CDS / STS ICE_SBSIUS 12-20-2021 SWPC0DTU2
Fixed Income	-5,100,000	-	CDS / STS ICE_SBSIUS 12-20-2021 SWPC0DTU2
Fixed Income	-7,200,000	(179,861.63)	CDS / STS ICE_SBSIUS 20/06/2022 SWPC0F9K1
Fixed Income	7,200,000	-	CDS / STS ICE_SBSIUS PURC PROT ON ITRAXXEUROPE27V1 5 20/06/2022 SWPC0F9K1
Fixed Income	400,000	-	CDS / STS ICE_SBSIUS PURC PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2
Fixed Income	5,100,000	106,108.56	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2
Fixed Income	9,300,000	174,564.72	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52
Fixed Income	400,000	7,493.56	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52
Fixed Income	-1,300,000	(151,252.92)	CDS / STS MLILGB3L 05-11-2063 SWPC0AVM3
Fixed Income	1,300,000	-	CDS / STS MLILGB3L SELL PROTECTION ON CMBX.NA.BBB .6 05-11-2063 SWPC0AVM3
Fixed Income	-13,464,000	(1,028,922.92)	CDS / STS WFBUS6TTRU 12-20-2021 SWPC0DXA1
Fixed Income	13,464,000	-	CDS / STS WFBUS6TTRU PURC PROTECTION ONCDX NAHYS27V1 5Y 12-20-2021 SWPC0DXA1
Fixed Income	-600,000	(722.88)	CDS BARCGB33 06-20-2021 SWPC0DQD3
Fixed Income	-100,000	(120.48)	CDS BARCGB33 06-20-2021 SWPC0DQD3
Fixed Income	-500,000	-	CDS BARCGB33 12-20-2021 SWPC0DTA6
Fixed Income	100,000	-	CDS BARCGB33 SELL PROT ON COLOMBIA SWPC0DQD3
Fixed Income	600,000	-	CDS BARCGB33 SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQD3
Fixed Income	500,000	147.65	CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 12-20-2021 SWPC0DTA6
Fixed Income	-100,000	(120.48)	CDS BNPFRPP 06-20-2021 SWPC0DQF8
Fixed Income	-100,000	(1,648.31)	CDS BNPFRPP 06-20-2022 SWPC0FFB4
Fixed Income	100,000	-	CDS BNPFRPP SELL PROT 06-20-2022 SWPC0FFB4
Fixed Income	100,000	-	CDS BNPFRPP SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQF8
Fixed Income	-400,000	-	CDS BOFAUS6NGFX 12-20-2021 SWPC0DTB4
Fixed Income	-100,000	(898.11)	CDS BOFAUS6NGFX 12-20-2021 SWPC0E2E5
Fixed Income	100,000	-	CDS BOFAUS6NGFX SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2021 SWPC0E2E5
Fixed Income	400,000	118.12	CDS BOFAUS6NGFX SELL PROTECTION ON UTD MEXICAN STS M 12-20-2021 SWPC0DTB4
Fixed Income	-300,000	-	CDS CHASUS33 03-20-2019 SWPC01SN5
Fixed Income	-150,000	(1,869.71)	CDS CHASUS33 03-20-2019 SWPC0BXG2
Fixed Income	-100,000	(120.48)	CDS CHASUS33 06-20-2021 SWPC0DQG6
Fixed Income	-3,600,000	-	CDS CHASUS33 12-20-2019 SWPC06TO1
Fixed Income	150,000	-	CDS CHASUS33 PURC PROTECTION ON DEVON ENERGY CORP 03-20-2019 SWPC0BXG2
Fixed Income	3,600,000	59,836.68	CDS CHASUS33 SELL PROT ON CHINA(PEOPLE'SREPUB 12-20-2019 SWPC06TO1
Fixed Income	100,000	-	CDS CHASUS33 SELL PROT ON COLOMBIA(REPUB
Fixed Income	300,000	3,155.91	CDS CHASUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2019 SWPC01SN5
Fixed Income	-300,000	(11,655.68)	CDS CITIUS33 20/12/2021 SWPC0EUV5
Fixed Income	300,000	-	CDS CITIUS33 SELL PROTECTION ON SHIRE ACQUISITIONS I 20/12/2021 SWPC0EUV5
Fixed Income	-1,300,000	-	CDS GSILGB2X 03-20-2019 SWPC02RK0
Fixed Income	-500,000	(602.40)	CDS GSILGB2X 06-20-2021 SWPC0DQE1
Fixed Income	-550,000	(6,286.56)	CDS GSILGB2X 09-20-2018 SWPC0C845
Fixed Income	-50,000	(449.06)	CDS GSILGB2X 12-20-2021 SWPC0DTN8
Fixed Income	550,000	-	CDS GSILGB2X PURC PROTECTION ON HEINZ H J CO 09-20-2018 SWPC0C845
Fixed Income	50,000	-	CDS GSILGB2X SELL PROT ON 12-20-2021 SWPC0DTN8
Fixed Income	1,300,000	11,544.78	CDS GSILGB2X SELL PROT ON COLOMBIA(REP OF 03-20-2019 SWPC02RK0
Fixed Income	500,000	-	CDS GSILGB2X SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQE1
Fixed Income	-600,000	-	CDS ICE_SBSIUS 06-20-2022 SWPC0EAY2
Fixed Income	-400,000	-	CDS ICE_SBSIUS 06-20-2022 SWPC0F152
Fixed Income	-1,400,000	-	CDS ICE_SBSIUS 12-20-2021 SWPC0DU30
Fixed Income	-600,000	(2,781.94)	CDS ICE_SBSIUS 20/06/2021 SWPC0EGG5
Fixed Income	-500,000	(19,424.25)	CDS ICE_SBSIUS 20/06/2023 SWPC0EGH3
Fixed Income	600,000	15,261.00	CDS ICE_SBSIUS SELL PROT ON BERKSHIRE HATHAWAY I 06-20-2022 SWPC0EAY2
Fixed Income	1,400,000	35,814.94	CDS ICE_SBSIUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2021 SWPC0DU30
Fixed Income	400,000	67,379.92	CDS ICE_SBSIUS SELL PROTECTION ON GENERAL MTRS CO 06-20-2022 SWPC0F152
Fixed Income	600,000	-	CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2021 SWPC0EGG5
Fixed Income	500,000	-	CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPC0EGH3
Fixed Income	-400,000	-	CDS MRMDUS33 03-20-2019 SWPC02DL3
Fixed Income	-100,000	(120.48)	CDS MRMDUS33 06-20-2021 SWPC0DRC4
Fixed Income	-800,000	(50,011.60)	CDS MRMDUS33 06-20-2022 SWPC0F7B3
Fixed Income	-200,000	(12,502.90)	CDS MRMDUS33 06-20-2022 SWPC0F7B3
Fixed Income	-200,000	(3,296.62)	CDS MRMDUS33 06-20-2022 SWPC0FG98
Fixed Income	-250,000	(2,245.28)	CDS MRMDUS33 12-20-2021 SWPC0DZF8
Fixed Income	250,000	-	CDS MRMDUS33 SELL 12-20-2021 SWPC0DZF8
Fixed Income	200,000	-	CDS MRMDUS33 SELL PROT ON 06-20-2022 SWPC0FG98
Fixed Income	100,000	-	CDS MRMDUS33 SELL PROT ON COLOMBIA(REPUBLICOF06-20-2021 SWPC0DRC4
Fixed Income	200,000	-	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2022 SWPC0F7B3
Fixed Income	800,000	-	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2022 SWPC0F7B3
Fixed Income	400,000	4,207.88	CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2019 SWPC02DL3
Fixed Income	-600,000	(3,966.48)	CDS MSCSUS33 03-20-2018 SWPC0BYV8
Fixed Income	-200,000	(2,889.70)	CDS MSCSUS33 03-20-2019 SWPC0C7N4
Fixed Income	600,000	-	CDS MSCSUS33 PURC PROTECTION ON CANADIANNAT RES LTD 03-20-2018 SWPC0BYV8
Fixed Income	200,000	-	CDS MSCSUS33 PURC PROTECTION ON KINDER MORGAN ENERGY 03-20-2019 SWPC0C7N4
Fixed Income	1,050,000	-	CDS/STS WFBUS6S BUY PROT ON ITRAXX EUROPE26V1 5 20/12/2021 SWPC0DSY5
Fixed Income	-5,500,000	(137,394.30)	CDS/STS WFBUS6TTRU 20/06/2022 SWPC0F9K1
Fixed Income	-3,700,000	(99,334.56)	CDS/STS WFBUS6TTRU 20/06/2022 SWPC0F9N5
Fixed Income	5,500,000	-	CDS/STS WFBUS6TTRU BUY PROT ON ITRAXX EUROPE27V1 5 20/06/2022 SWPC0F9K1
Fixed Income	3,700,000	-	CDS/STS WFBUS6TTRU BUY PROT ON ITRAXX FINSENS27V1 5 20/06/2022 SWPC0F9N5
Fixed Income	100,000	104,435.10	CELGENE CORP 3.875% DUE 08-15-2025
Fixed Income	980,000	1,023,463.98	CELGENE CORP 3.875% DUE 08-15-2025
Fixed Income	300,000	306,906.00	CELULOSA ARAUCO Y CONSTITUCION S A 4.5% DUE 08-01-2024
Fixed Income	400,000	457,500.00	CEMEX S A B DE C V 7.75% DUE 04-16-2026
Fixed Income	1,959,100	1,977,499.87	CENTEX HOME EQTY FLTGT RT 4.93% DUE 01-25-2034
Fixed Income	1,795,409	1,774,044.03	CENTEX HOME EQUITY LN TR 2006-A 2006-A ASSET BKD CTF CL AV-4 06-25-2036 REG
Fixed Income	1,045,000	1,039,475.09	CENTEX HOME EQUITY LN TR SER 2005-D CL M-3 FLT RT 10-25-2035 REG
Fixed Income	650,000	642,571.15	CENTURYLINK, INC. DUE 01-15-2025 BEO
Fixed Income	1	1.00	CF BLACKROCK MONEY MARKET FD

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2,009,752	184,234,005.26	CF BLUEBAY GLOBAL FUNDS SPC BB GLOBAL FUNDS EM SELECT BOND SP - I - USD -
Fixed Income	6,680,661	110,703,902.44	CF COLCHESTER LOCAL MARKETS DEBT FUND FD
Fixed Income	1,015,917	46,208,553.09	CF NEUBERGER BERMAN HIGH INCOME FUND LLC
Fixed Income	17,356,015	199,612,970.21	CF PRUDENTIAL EMERGING MARKETS BLEND DEBT FUND (ONLY SURS)
Fixed Income	2,278,468	38,298,764.58	CF SSGA 1-3 YEAR U.S CREDIT INDEX NL FUND (CMY4NON) FUND
Fixed Income	4,511,113	92,306,399.32	CF SSGA 3-10 YEAR U.S CREDIT INDEX NL (CM10NON) FUND
Fixed Income	1,314,176	55,832,757.59	CF SSGA LONG U.S CR INDEX NL (CME3NON) FD
Fixed Income	113,424	2,938,022.65	CF SSGA U.S ASSET BACKED INDEX NL (CME6)FUND
Fixed Income	5,715,347	171,666,157.39	CF SSGA U.S BACKED INDEX NL (CME5NON) FD
Fixed Income	385,744	10,835,159.00	CF SSGA U.S COMMERCIAL MORTGAGE INDEX NL (CMBS) FUND INDEX NL (CMBS) FUND
Fixed Income	400,000	413,350.00	CHARTER 3.579% DUE 07-23-2020
Fixed Income	1,120,000	1,157,380.00	CHARTER 3.579% DUE 07-23-2020
Fixed Income	40,000	41,335.00	CHARTER 3.579% DUE 07-23-2020
Fixed Income	1,300,000	1,280,815.90	CHARTER 3.75% DUE 02-15-2028
Fixed Income	100,000	98,524.30	CHARTER 3.75% DUE 02-15-2028
Fixed Income	200,000	213,093.20	CHARTER 4.464% DUE 07-23-2022
Fixed Income	2,120,000	2,290,276.28	CHARTER 4.908% DUE 07-23-2025
Fixed Income	400,000	432,127.60	CHARTER 4.908% DUE 07-23-2025
Fixed Income	1,215,000	1,312,587.59	CHARTER 4.908% DUE 07-23-2025
Fixed Income	45,000	48,614.36	CHARTER 4.908% DUE 07-23-2025
Fixed Income	1,165,000	1,232,504.76	CHARTER 5.375% DUE 05-01-2047
Fixed Income	100,000	118,535.30	CHARTER 6.384% DUE 10-23-2035
Fixed Income	815,000	978,173.60	CHARTER 6.484% DUE 10-23-2045
Fixed Income	100,000	120,021.30	CHARTER 6.484% DUE 10-23-2045
Fixed Income	500,000	600,106.50	CHARTER 6.484% DUE 10-23-2045
Fixed Income	296,250	297,237.40	CHARTER COMMUN OPERATING, LLC (AKA CCO SAFARI LLC) TERM I-I LOAN 1-15-2024
Fixed Income	3,468,000	3,465,721.52	CHASE ISSUANCE TR 1.06% DUE 09-16-2019
Fixed Income	420,000	419,638.80	CHASE ISSUANCE TR 1.36% DUE 04-15-2020
Fixed Income	635,000	633,048.65	CHASE ISSUANCE TR 1.58% DUE 08-16-2021
Fixed Income	200,000	222,500.00	CHENIERE CORPUS 7% DUE 06-30-2024
Fixed Income	300,000	310,494.90	CHEVRON CORP NEW 3.191 DUE 06-24-2023
Fixed Income	65,000	70,127.85	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	1,300,000	1,653,197.00	CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE
Fixed Income	400,000	401,872.00	CHICAGO ILL 5.63% 01-01-2022 BEO TAXABLE
Fixed Income	300,000	312,906.00	CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE
Fixed Income	100,000	104,302.00	CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE
Fixed Income	900,000	923,076.00	CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE
Fixed Income	100,000	102,564.00	CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE
Fixed Income	70,000	75,522.30	CHICAGO ILL TRAN AUTH SALES & TRANSFER TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE
Fixed Income	200,000	202,954.00	CHINA CINDA FIN 4.25% DUE 04-23-2025
Fixed Income	400,000	405,908.00	CHINA CINDA FIN 4.25% DUE 04-23-2025
Fixed Income	570,000	571,292.76	CHRYSLER CAP AUTO 2.64000010499% DUE 07-15-2021
Fixed Income	300,000	254,115.00	CIMPOR FINL 5.75% DUE 07-17-2024
Fixed Income	1,025,000	1,030,539.10	CISCO SYS INC 2.2% DUE 02-28-2021
Fixed Income	3,045,000	3,067,240.68	CISCO SYS INC NT FLTG RATE DUE 03-01-2019 REG
Fixed Income	6,140,000	6,134,529.26	CITIBANK CR CARD 1.75% DUE 11-19-2021
Fixed Income	1,065,000	1,068,762.65	CITIBANK CR CARD 2.19% DUE 11-20-2023
Fixed Income	1,835,000	1,841,851.89	CITIBANK NA FIXED 2% DUE 03-20-2019
Fixed Income	2,400,000	2,445,787.20	CITICORP RESDNTL FLTG RT 5.56789% DUE 03-25-2037
Fixed Income	75,000	75,189.98	CITIGROUP COML MTG 1.987% DUE 04-10-2046
Fixed Income	480,000	493,150.08	CITIGROUP COML MTG 3.251% DUE 05-10-2023
Fixed Income	2,500,000	2,501,895.00	CITIGROUP INC 1.8% DUE 02-05-2018
Fixed Income	600,000	603,981.60	CITIGROUP INC 2.7% DUE 03-30-2021
Fixed Income	1,025,000	1,031,801.90	CITIGROUP INC 2.7% DUE 03-30-2021
Fixed Income	1,200,000	1,207,963.20	CITIGROUP INC 2.7% DUE 03-30-2021
Fixed Income	115,000	113,761.57	CITIGROUP INC 3.4% DUE 05-01-2026
Fixed Income	600,000	608,747.40	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	2,850,000	2,891,550.15	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	110,000	111,252.79	CITIGROUP INC 3.7% DUE 01-12-2026
Fixed Income	745,000	778,814.06	CITIGROUP INC 4.05% DUE 07-30-2022
Fixed Income	890,000	967,772.65	CITIGROUP INC 4.65% DUE 07-30-2045
Fixed Income	1,755,000	1,819,741.95	CITIGROUP INC 6.125 DUE 05-15-2018
Fixed Income	730,000	742,474.97	CITIGROUP INC 6.125% DUE 11-21-2017
Fixed Income	35,000	43,756.23	CITIGROUP INC 6.625 DUE 06-15-2032 BEO
Fixed Income	90,000	120,101.31	CITIGROUP INC 6.675% DUE 09-13-2043
Fixed Income	1,100,000	1,110,241.00	CITIGROUP INC FLTG RT 2.14956% DUE 06-07-2019
Fixed Income	140,000	141,329.72	CITIGROUP INC FLTG RT 2.289% DUE 12-08-2021
Fixed Income	1,400,000	1,421,942.20	CITIGROUP INC FLTG RT 2.50056% DUE 08-02-2021
Fixed Income	587,000	501,151.25	CITIGROUP INC GLOBAL SUB NT FLTG RATE DUE 08-25-2036 REG
Fixed Income	50,000	53,576.50	CITIGROUP INC NT VAR RATE 12-31-2049 REG
Fixed Income	100,000	111,266.00	CLARK CNTY NEV 6.2% DUE 07-01-2025
Fixed Income	25,000	27,371.75	CLARK CNTY NEV ARPT REV 6.881% 07-01-2042 BEO TAXABLE
Fixed Income	-7,300,000	(145,822.94)	CME_IRS CME_RCMCUS CAD P 2.3%/R 3M CDOR 15/12/2025 SWU00CZV5
Fixed Income	7,300,000	-	CME_IRS CME_RCMCUS CAD P 2.3%/R 3M CDOR 15/12/2025 SWU00CZV5
Fixed Income	-12,400,000	-	CME_IRS CME_RCMCUS USD P 1.45%/R 3M LIBOR 06/28/2021 SWU00ISZ1
Fixed Income	12,400,000	155,727.88	CME_IRS CME_RCMCUS USD P 1.45%/R 3M LIBOR 06/28/2021 SWU00ISZ1
Fixed Income	-6,200,000	-	CME_IRS CME_SBSIUS CAD P 1.75%/R 3M CDOR 16/12/2046 SWU00JGE9
Fixed Income	6,200,000	672,268.19	CME_IRS CME_SBSIUS CAD P 1.75%/R 3M CDOR 16/12/2046 SWU00JGE9
Fixed Income	-9,000,000	(138,935.17)	CME_IRS CME_SBSIUS GBP P 1.5%/R 6M LIBOR 20/09/2027 SWU00KWU2
Fixed Income	9,000,000	-	CME_IRS CME_SBSIUS GBP P 1.5%/R 6M LIBOR 20/09/2027 SWU00KWU2
Fixed Income	-28,600,000	-	CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KLL4
Fixed Income	28,600,000	2,056,025.40	CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KLL4
Fixed Income	-9,100,000	(7,943.39)	CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	9,100,000	-	CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	-2,715,000	-	CME_IRS CME_SBSIUS USD P 1.6%/R 3M LIBOR 06/30/2019 SWPCME010
Fixed Income	2,715,000	2,235.53	CME_IRS CME_SBSIUS USD P 1.6%/R 3M LIBOR 06/30/2019 SWPCME010
Fixed Income	-4,300,000	-	CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	4,300,000	192,765.99	CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	-131,900,000	-	CME_IRS CME_SBSIUS USD P 1.85%/R 3M LIBOR 03/14/2020 SWU00M439
Fixed Income	131,900,000	97,236.68	CME_IRS CME_SBSIUS USD P 1.85%/R 3M LIBOR 03/14/2020 SWU00M439
Fixed Income	-29,100,000	-	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 07/12/2023 SWU00M7Q5
Fixed Income	29,100,000	44,878.02	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 07/12/2023 SWU00M7Q5
Fixed Income	-100,000	(826.40)	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5

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Fixed Income	100,000	-	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5
Fixed Income	-3,300,000	(23,719.08)	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2
Fixed Income	3,300,000	-	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2
Fixed Income	-700,000	-	CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00IN14
Fixed Income	700,000	48,022.24	CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00IN14
Fixed Income	-12,000,000	-	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	12,000,000	162,188.40	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	-2,000,000	(71,818.16)	CME_IRS CME_WFBIUS GBP P 1.65%/R 6M LIBOR 22/01/2020 SWU00BPO4
Fixed Income	2,000,000	-	CME_IRS CME_WFBIUS GBP P 1.65%/R 6M LIBOR 22/01/2020 SWU00BPO4
Fixed Income	-2,500,000	(169,203.17)	CME_IRS CME_WFBIUS GBP P 2.0%/R 6M LIBOR 18/03/2022 SWU00B9P9
Fixed Income	2,500,000	-	CME_IRS CME_WFBIUS GBP P 2.0%/R 6M LIBOR 18/03/2022 SWU00B9P9
Fixed Income	-1,160,000,000	(79,873.37)	CME_IRS CME_WFBIUS JPY P .3%/R 6M LIBOR 18/03/2026 SWU00FP15
Fixed Income	1,160,000,000	-	CME_IRS CME_WFBIUS JPY P .3%/R 6M LIBOR 18/03/2026 SWU00FP15
Fixed Income	-5,500,000	-	CME_IRS CME_WFBIUS USD P 1.25%/R 3M LIBOR 06/15/2018 SWU00LL5
Fixed Income	5,500,000	9,535.90	CME_IRS CME_WFBIUS USD P 1.25%/R 3M LIBOR 06/15/2018 SWU00LL5
Fixed Income	-61,100,000	(209,817.40)	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4
Fixed Income	61,100,000	-	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4
Fixed Income	-30,600,000	-	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN86
Fixed Income	30,600,000	612,599.76	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN86
Fixed Income	-39,860,000	-	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	39,860,000	1,786,895.90	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	-3,200,000	-	CME_IRS CME_WFBIUS USD P 2.15%/R 3M LIBOR 12/03/2025 SWU00FDQ3
Fixed Income	3,200,000	13,101.12	CME_IRS CME_WFBIUS USD P 2.15%/R 3M LIBOR 12/03/2025 SWU00FDQ3
Fixed Income	-2,300,000	(17,727.94)	CME_IRS CME_WFBIUS USD P 2.3%/R 3M LIBOR 12/03/2025 SWU00FDK6
Fixed Income	2,300,000	-	CME_IRS CME_WFBIUS USD P 2.3%/R 3M LIBOR 12/03/2025 SWU00FDK6
Fixed Income	-4,100,000	(70,945.58)	CME_IRS CME_WFBIUS USD P 2.33%/R 3M LIBOR 08/19/2025 SWU00DW46
Fixed Income	4,100,000	-	CME_IRS CME_WFBIUS USD P 2.33%/R 3M LIBOR 08/19/2025 SWU00DW46
Fixed Income	-4,990,000	-	CME_IRS CME_WFBIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	4,990,000	67,443.34	CME_IRS CME_WFBIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	213,780	209,091.80	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	1,299,951	1,035,188.76	CMO ALTERNATIVE LN TR 2007-25 6.5 DUE 09-25-2037 REG
Fixed Income	397,090	393,490.72	CMO AMERICAN HOME MTG INVT TR 2005-2 CL IV-A-2 FLTG DUE 09-25-2045 REG
Fixed Income	2	1.37	CMO BANC AMER FDG CORP VAR RATE DUE 11-20-2035 REG
Fixed Income	915,000	946,278.36	CMO BANK OF AMER MERRILL SER 2017-BNK5 CL A-4 3.574% 02-15-2050
Fixed Income	1,353,728	1,339,625.99	CMO BEAR STEARNS ARM TR 2004-10 CL 11A1 VAR RT DUE 01-25-2035 REG
Fixed Income	32,632	31,683.33	CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 3.584105% DUE 02-25-2036 REG
Fixed Income	555,567	548,318.08	CMO BEAR STEARNS ARM TR DUE 01-25-2035 REG
Fixed Income	151,695	152,273.36	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG
Fixed Income	1,199,323	1,061,016.22	CMO BEAR STEARNS MTG FDG TR 2006-AR3 CL I-A-1 VAR RATE DUE 10-25-2036 REG
Fixed Income	216,063	188,940.18	CMO BEAR STEARNS MTG FDG TR 2007-AR5 MTGPASSTHRU CTF CL I-A-1A DUE 11-25-2036
Fixed Income	75,000	75,306.30	CMO CFCRE 2016-C6 MTG TR MTG PASS THRU CTF CL A-M DUE 11-10-2049 REG
Fixed Income	467,570	473,313.63	CMO CHASE MTG FIN TR SER 2007-A2 MULTI CL CL 2-A3 VAR RT DUE 07-25-2037 REG
Fixed Income	200,000	205,526.60	CMO COMM 2012-CCRE2 MTG TR COML MTG CTF CL A-4 3.147 DUE 08-15-2045
Fixed Income	1,300,000	1,364,896.00	CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047
Fixed Income	910	928.35	CMO CR SUISSE IST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	2,200,000	2,284,244.60	CMO CSAIL 2015-C3 COML MTG TR CL ASB 3.4481% DUE 08-15-2048 REG
Fixed Income	62,315	65,040.58	CMO CWALT INC 2004-J6 MTG PASSTHRU CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	1,007,018	971,389.88	CMO CWALT INC SERIES 2005-38 CLASS-A1 DUE 09-25-2035 REG
Fixed Income	346,439	342,008.75	CMO CWBMS INC 2004-22 CHL MTG PASSTHRU CTF CL A-3 DUE 11-25-2034 REG
Fixed Income	854,759	860,600.76	CMO CWBMS INC 2004-HYB9 CHL MTG PASSTHRU CTF CL A-1 DUE 02-20-2035 REG
Fixed Income	1,266,107	1,085,578.97	CMO CWBMS INC SER 2005-9 CL 1A1 FLT RT DUE 05-25-2035 REG
Fixed Income	1,076,387	871,281.61	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	5,979,929	4,840,453.41	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	3,713,010	3,704,180.01	CMO GNMA SER 2015-H10 CL FH FLTG RT DUE 04-20-2065
Fixed Income	127,652	127,555.48	CMO GREENWICH CAPITAL COML FDG CORP SER 2007-GG11 CL A4 5.736 DUE 12-10-2049REG
Fixed Income	40,740	40,709.21	CMO GREENWICH CAPITAL COML FDG CORP SER 2007-GG11 CL A4 5.736 DUE 12-10-2049REG
Fixed Income	219,816	216,738.56	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	98,096	99,643.83	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	490,500	504,054.97	CMO GS MTG SECS TR 2015-GC34 3.278% 10-10-2048
Fixed Income	12,671	12,319.97	CMO INDIYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	1,036,817	978,848.61	CMO INDIYMAC MBS INC 2005-AR1 CL 3-A-1 FLTG DUE 11-25-2035 REG
Fixed Income	779	779.47	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-LN2 MTG CL A-2 5.115 07-15-41
Fixed Income	660,000	694,627.56	CMO J P MORGAN CHASE COML MTG SECS SER 2012-C6 CL A-S 4.1166 DUE 05-15-2045
Fixed Income	210,000	210,506.52	CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL B FLTG RT 12-15-2047 REG
Fixed Income	85,000	83,437.96	CMO J P MORGAN CHASE COML MTG SECS TR 2013-L CL C 3.958 DUE 04-15-2046 REG
Fixed Income	1,151,236	1,139,054.46	CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-2 DUE 06-25-2034 REG
Fixed Income	576,994	585,151.16	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-2 DUE 07-25-2035 REG
Fixed Income	25,000	25,868.28	CMO JP MORGAN CHASE COMM MTG SEC TST SER 2017-JP5 CL B VAR RT 03-15-2050
Fixed Income	2,403,000	2,492,233.00	CMO JPMBB COM MORTGAGE SEC TR MTG PASS THRU CTF CL A-3 3.368 DUE 09-15-2047 REG
Fixed Income	75,000	77,307.38	CMO JPMBB COML MTG SECS TR 2014-C24 COMLMTG PASSTHRU CTF CL B DUE 11-15-2047 REG
Fixed Income	100,000	97,969.30	CMO JPMCC COML MTG SECS TR 2016-JP3 MTG PASSTHRU CTF CL B DUE 08-15-2049 REG
Fixed Income	85,000	87,729.27	CMO JPMCC COML MTG SECS TR 2016-JP4 COMLMTG PASSTHRU CTF CL B DUE 12-15-2049 REG
Fixed Income	1,120,000	1,134,564.48	CMO LB UBS COML MTG TR 2007 C7 MTG PASS THRU CTF CL A-M 09-15-2045 REG
Fixed Income	353,330	362,204.85	CMO MASTR ADJ RATE MTGS TR SER 2004-13 CL 3-A-1 DUE 11-21-2034 REG
Fixed Income	24,040	24,007.17	CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32
Fixed Income	328,510	313,433.27	CMO MELLON RESDNLT FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30
Fixed Income	37,588	35,650.72	CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 4-A DUE 11-25-2035 REG
Fixed Income	296,762	275,420.09	CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 5-A DUE 11-25-2035 REG
Fixed Income	51,927	51,389.64	CMO MERRILL LYNCH MTG INVS INC SER 2003-A1 CL III-A DUE 12-25-2032 BEO
Fixed Income	418,689	425,555.10	CMO MERRILL LYNCH MTG INVS INC SER 2004-A4 CL A1 DUE 08-25-2034 REG
Fixed Income	215,245	215,411.11	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	40,000	39,546.28	CMO MORGAN STANLEY 4.305 MTG BDS 15/02/46 USD100 4.305 DUE 02-15-2046 BEO
Fixed Income	820,000	858,310.40	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR SERIES 2015-C24 3.732% 05-15-2048
Fixed Income	340,000	345,449.86	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR SER 2016-C29 CL A4 3.325% 05-15-2049
Fixed Income	563,545	571,685.67	CMO MORGAN STANLEY CAP I TR 2008-TOP29 COML MTG PASSTHRU CTF CL A-4 1-11-43
Fixed Income	48,354	48,369.91	CMO NATIONSTAR HECM LN TR TR 2015-2 NT CL A 144A 2.8826% DUE 11-25-2025 BEO
Fixed Income	861,542	866,239.49	CMO NCUA GTD NTS SER 2010-R3 CL 1A DUE 12-08-2020 BEO
Fixed Income	784,635	789,039.37	CMO NCUA GTD NTS SER 2010-R3 CL 2A FLTG DUE 12-08-2020 BEO
Fixed Income	374,561	374,740.47	CMO NCUA GTD NTS TR 2010-C1 GTD NT CL I-A DUE 11-06-2017 REG
Fixed Income	522,705	521,728.26	CMO NCUA GUARANTEED NOTES SER 2011-C1 CL 2A FLTG DUE 03-09-2021 REG
Fixed Income	600,514	598,691.65	CMO PROVIDENT FDG MTG LN TR 2005-2 MTG PASSTHRU CTF CL 3-A DUE 10-25-2035 REG
Fixed Income	87,998	88,556.48	CMO RESDNLT AST MTG PRODS INC SER CL A-II 6.5 DUE 25-2031/03-25-2008 REG
Fixed Income	1,573,370	1,466,946.99	CMO SEQUOIA MTG TR SER 2005-2 CL A1 DUE 02-20-2035 REG

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Fixed Income	145,000	146,139.99	CMO SER 12-CR4 CL A3 2.853% DUE 10-15-2045 REG
Fixed Income	1,360,000	1,401,839.04	CMO SER 2012-C5 CL A4 3.176% DUE 08-15-2045 REG
Fixed Income	1,313,046	1,325,783.48	CMO STRUCTURED ADJ RATE MTG LN TR SER 2004-12 CL 9-A VAR RT 09-25-2034
Fixed Income	36,823	36,106.29	CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	25,741	25,216.95	CMO STRUCTURED AST SECS CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO
Fixed Income	512,625	483,763.93	CMO THORNBURG MTG SECS TR 2006-5 MTG 10-25-2046/04-25-2011 REG
Fixed Income	1,655,662	1,643,085.92	CMO WA MUT MTG SECS CORP 2005-AR1 CL A-1A VAR DUE 12-25-2044 REG
Fixed Income	32,667	32,026.35	CMO WAMU MTG PASS-THROUGH CTFS 2004-AR12CL A-2A VAR DUE 10-25-2044 REG
Fixed Income	1,921	1,915.66	CMO WAMU MTG PASS-THROUGH CTFS SER 2004-CB1 CL III-A-6 5.5 06-25-2034
Fixed Income	670,007	644,577.90	CMO WAMU MTG PASS-THRU CERTIFICATES PASSTHRU CTF CL A VARRT 5-25-2044 REG
Fixed Income	1,023,129	1,026,240.98	CMO WAMU MTG PASS-THRU CTFS 2003-AR6 MTGPASSTHRU CTF CL A-1 DUE 6-25-33
Fixed Income	15,840	16,013.44	CMO WAMU MTG PASS-THRU CTFS FOR FUTURE IS 2002-AR18 MTG CL A FLT RT 01-25-2033
Fixed Income	1,704,062	1,687,833.91	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-45
Fixed Income	1,836,890	1,821,585.40	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45
Fixed Income	1,587,420	1,523,386.64	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR15 CL A1A1 FLT RT 11-25-2045 BEO
Fixed Income	35,000	35,982.66	CMO WELLS FARGO COML MTG TR 2017-RC1 3.844% DUE 01-15-2060 BEO
Fixed Income	584,529	588,466.97	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	1,228,719	1,248,001.72	CMO WELLS FARGO MTG BACKED SECS SER 2005-AR12 CL I-A-1 VAR RATE 05-25-2035
Fixed Income	50,000	50,733.00	CMO WFRBS COML MTG TR 2013-C11 COML PASSTHRU CTF CL B DUE 03-15-2045 REG
Fixed Income	550,000	567,586.25	CMO WFRBS COML MTG TR 2013-C12 3.56% DUE 03-15-2048 REG
Fixed Income	780,000	792,074.40	CMO WFRBS COML MTG TR 2013-C13 CL A-SB 2.654 DUE 05-15-2045
Fixed Income	40,000	42,108.84	CMO WFRBS COML MTG TR 2013-C18 COML MTG PASSTHRU CTF CL C VAR RT DUE 12-15-2046
Fixed Income	85,000	90,520.75	CMO WFRBS COML MTG TR 2014-C19 COML MTG PASSTHRU CTF CL B 4.723 DUE 03-15-2047
Fixed Income	50,000	51,690.25	CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG
Fixed Income	50,000	51,891.40	CMO WFRBS COML MTG TR 2014-C25 MTG PASS THRU CTF CL B DUE 11-15-2047 REG
Fixed Income	50,000	60,147.00	CN LT & PWR CO 5.75% DUE 03-01-2037
Fixed Income	1,500,000	1,503,904.50	CNOOC FIN 2015 2.625% DUE 05-05-2020
Fixed Income	1,350,000	1,335,303.90	COACH INC FIXED 4.125% DUE 07-15-2027
Fixed Income	400,000	403,600.00	COLOMBIA REP GLOBAL BD 3.875% DUE 04-25-2027/01-25-2017 REG
Fixed Income	0	1,425,724.00	Colombian peso - Pending foreign exchange purchases
Fixed Income	0	-	COLTV SHORT TERM INVT FD
Fixed Income	23,443	23,442.96	COLTV SHORT TERM INVT FD
Fixed Income	379	378.77	COLTV SHORT TERM INVT FD
Fixed Income	112,354	112,353.53	COLTV SHORT TERM INVT FD
Fixed Income	273	273.22	COLTV SHORT TERM INVT FD
Fixed Income	645,724	645,723.93	COLTV SHORT TERM INVT FD
Fixed Income	4,718,131	4,718,130.97	COLTV SHORT TERM INVT FD
Fixed Income	69,343	69,343.16	COLTV SHORT TERM INVT FD
Fixed Income	364,973	364,973.17	COLTV SHORT TERM INVT FD
Fixed Income	1,587,845	1,587,844.56	COLTV SHORT TERM INVT FD
Fixed Income	3	2.82	COLTV SHORT TERM INVT FD
Fixed Income	4,663,478	4,663,477.84	COLTV SHORT TERM INVT FD
Fixed Income	5,347,870	5,347,870.32	COLTV SHORT TERM INVT FD
Fixed Income	2,163,674	2,163,674.28	COLTV SHORT TERM INVT FD
Fixed Income	17,344	17,343.79	COLTV SHORT TERM INVT FD
Fixed Income	15,694,796	15,694,795.60	COLTV SHORT TERM INVT FD
Fixed Income	3,883,604	3,883,604.31	COLTV SHORT TERM INVT FD
Fixed Income	712,975	712,974.61	COLTV SHORT TERM INVT FD
Fixed Income	1,222,964	1,222,964.27	COLTV SHORT TERM INVT FD
Fixed Income	249	248.87	COLTV SHORT TERM INVT FD
Fixed Income	354	354.09	COLTV SHORT TERM INVT FD
Fixed Income	1	0.74	COLTV SHORT TERM INVT FD
Fixed Income	120,311,878	120,311,877.75	COLTV SHORT TERM INVT FD
Fixed Income	3	3.19	COLTV SHORT TERM INVT FD
Fixed Income	131,489	131,488.89	COLTV SHORT TERM INVT FD
Fixed Income	2,776,753	2,776,753.24	COLTV SHORT TERM INVT FD
Fixed Income	2,911,425	2,911,425.43	COLTV SHORT TERM INVT FD
Fixed Income	600,000	608,251.80	COMCAST CORP 3.0% 02-01-2024
Fixed Income	105,000	106,444.07	COMCAST CORP 3.0% 02-01-2024
Fixed Income	130,000	144,661.14	COMCAST CORP NEW 4.75% DUE 03-01-2044
Fixed Income	2,400,000	2,600,505.60	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	630,000	888,773.76	COMCAST CORP NEW 6.95% DUE 08-15-2037
Fixed Income	80,000	81,555.84	COMM 2015-CCRE22 FIXED 2.856% DUE 03-10-2048
Fixed Income	385,000	401,411.40	COMM 2015-LC21 MTG TR MTG PASS THRU CTF CL A-4 3.708% DUE 07-10-2048 REG
Fixed Income	100,000	105,477.00	COMMONWEALTH FING AUTH PA REV 4.014% 06-01-2033 TAXABLE
Fixed Income	375,000	364,458.00	COMWLTH EDISON CO 3.65% DUE 06-15-2046
Fixed Income	130,000	147,214.60	CONNECTICUT ST 5.09% 10-01-2030 TAXABLE
Fixed Income	95,000	109,877.95	CONNECTICUT ST 5.632% 12-01-2029 BEO TAXABLE
Fixed Income	63,000	66,682.16	CONOCOPHILLIPS 5.75% DUE 02-01-2019
Fixed Income	7,000	7,409.13	CONOCOPHILLIPS 5.75% DUE 02-01-2019
Fixed Income	489,448	521,262.58	CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02
Fixed Income	62,821	65,962.45	CONTL AIRLS PASS 6.903% DUE 10-19-2023
Fixed Income	165,000	137,775.00	CONTL RES INC 4.9% DUE 06-01-2044
Fixed Income	750,000	754,439.25	COOPERATIEVE 2.5% DUE 01-19-2021
Fixed Income	210,000	209,965.35	COOPERATIEVE 3.75% DUE 07-21-2026
Fixed Income	220,000	269,945.50	CORNING INC 7.25 DUE 08-15-2036 BEO
Fixed Income	35,000	35,097.93	CORP ANDINA DE FOM 2% SNR 10/05/2019 USD
Fixed Income	1,065,000	1,058,401.26	CORP OFFICE PPTY S 3.6% DUE 05-15-2023
Fixed Income	110,000	109,359.80	CORPORACION ANDINA DE FOMENTO NT 2.125% DUE 09-27-2021 REG
Fixed Income	1,200,000	1,297,584.00	CORPORACION ANDINA DE FOMENTO NT 4.375% DUE 06-15-2022 REG
Fixed Income	900,000	854,271.00	COSTA RICA REP NT 144A 4.375% DUE 04-30-2025 REG
Fixed Income	824,475	853,082.44	COUNTRYPLACE MANUFACTURED HSG CONTRACT TR 2005-1 CL A-4 144A 07-01-2035 BEO
Fixed Income	1,252,628	1,201,311.83	COUNTRYWIDE ASSET-BACKED CERTIFICATES SER 2007-13 CL 2A1 FLTG 10-25-2047 REG
Fixed Income	20,000	19,400.00	COVANTA HLDG CORP 5.875% DUE 07-01-2025
Fixed Income	1,400,000	1,411,008.20	CR SUISSE GROUP 2.75% DUE 03-26-2020
Fixed Income	1,100,000	1,120,687.70	CR SUISSE GROUP 3.125% DUE 12-10-2020
Fixed Income	650,000	656,729.45	CR SUISSE GROUP 3.75% DUE 03-26-2025
Fixed Income	1,000,000	1,030,955.00	CR SUISSE GROUP 3.8% DUE 06-09-2023
Fixed Income	1,645,000	1,685,690.72	CR SUISSE GROUP AG 3.574% DUE 01-09-2023
Fixed Income	400,000	585,176.95	CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS'
Fixed Income	750,000	776,250.00	CREDITO REAL S A 7.5% DUE 03-13-2019
Fixed Income	750,000	787,500.00	CREDITO REAL S A B 7.25% DUE 07-20-2023
Fixed Income	500,000	555,630.00	CROATIA REP SR NT 144A 6.375% DUE 03-24-2021 BEO

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	25,000	25,732.05	CROWN CASTLE INTL 4% DUE 03-01-2027
Fixed Income	330,000	336,281.88	CSAIL 2016-C7 COML 3.502% DUE 11-15-2049
Fixed Income	200,000	208,508.00	CTRY GARDEN HLDGS 7.5% DUE 01-10-2023
Fixed Income	300,000	312,762.00	CTRY GARDEN HLDGS 7.5% DUE 01-10-2023
Fixed Income	-100,000	(372.32)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 80 European 02-18-2019 3175030L5
Fixed Income	100,000	114,639.50	CVS HEALTH CORP 5.125% DUE 07-20-2045
Fixed Income	730,000	836,868.35	CVS HEALTH CORP 5.125% DUE 07-20-2045
Fixed Income	74,374	88,332.66	CVS HEALTH CORP 6.943% DUE 01-10-2030
Fixed Income	508,325	505,540.09	CWABS INC 2004-BC2 AST BKD CTF CL M-3 VAR RATE 12-25-2033 REG
Fixed Income	129,195	128,997.53	CWABS INC 2005-14 ASSET BKD CTF CL 2-A-204-25-2036 REG
Fixed Income	1,887,525	1,842,320.69	CWABS INC FLTG RT 1.86222% DUE 08-25-2035
Fixed Income	15,000	15,965.73	D R HORTON INC SR NT 4.375 09-15-2022
Fixed Income	0	-	Danish krone - Cash
Fixed Income	57,811	57,810.88	Danish krone - Cash
Fixed Income	0	(214,615.60)	Danish krone - Pending foreign exchange sales
Fixed Income	0	(102,615.56)	Danish krone - Pending foreign exchange sales
Fixed Income	0	317,225.23	Danish krone - Pending trade sales
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	3,257,329	-	DEFAULT PVTPL WILMING TR CO BOEING737-32AIRCRAFT 11.56 12-31-40 REG IN DEFAULT
Fixed Income	100,000	34,000.00	DEFAULTED PUERTO RICO COMWLTH GOVT DEV BK NTS-SER B 0.0% DUE 12-31-2040
Fixed Income	300,000	75,000.00	DEFAULTED PVTPL SR NT 144A 8.9% DUE 02-04-2021/02-04-2017 BEO
Fixed Income	400,000	427,540.00	DELHI INTL ARPT 6.125% DUE 10-31-2026
Fixed Income	1,525,000	1,565,543.65	DELTA AIR LINES 3.625% DUE 03-15-2022
Fixed Income	5	5.03	DELTA AIR LINES INC DEL 4.95% DUE 11-23-2020
Fixed Income	333,956	374,865.68	DELTA AIR LINES INC DEL PASS THRU TRS SER 2002-1 CL G-1 6.718 01-02-2023 BEO
Fixed Income	1,000,000	1,041,250.00	DEPY TR & CLEARING 4.875% DUE 12-29-2049
Fixed Income	1,700,000	1,782,761.10	DEUTSCHE BK AG FRANKFURT SR NT 4.25% DUE10-14-2021
Fixed Income	2,650,000	2,779,009.95	DEUTSCHE BK AG FRANKFURT SR NT 4.25% DUE10-14-2021
Fixed Income	1,285,000	1,286,933.93	DEUTSCHE TELEKOM 2.225% DUE 01-17-2020
Fixed Income	1,800,000	1,746,091.80	DEVELOPMENT BK JAPAN NT 144A 1.625% DUE 09-01-2021 BEO
Fixed Income	250,000	255,844.00	DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019
Fixed Income	65,000	66,519.44	DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019
Fixed Income	2,195,000	2,314,008.51	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021
Fixed Income	400,000	421,687.20	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021
Fixed Income	700,000	759,619.00	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023
Fixed Income	100,000	75,500.00	DIAMOND OFFSHORE 5.7% DUE 10-15-2039
Fixed Income	1,100,000	1,153,057.40	DIGITAL RLTY TR LP 3.95% DUE 07-01-2022
Fixed Income	130,000	139,824.75	DIGITAL RLTY TR LP 4.75% DUE 10-01-2025
Fixed Income	1,000,000	1,001,229.00	DISCOVER BANK 2% DUE 02-21-2018
Fixed Income	250,000	277,486.50	DISCOVER BK NEW 7% DUE 04-15-2020
Fixed Income	680,000	680,845.92	DISCOVER CARD 1.9% DUE 10-17-2022
Fixed Income	115,000	121,897.70	DISCOVERY 4.9% DUE 03-11-2026
Fixed Income	1,000,000	1,004,989.00	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK FLTG RT DUE 05-30-2019
Fixed Income	75,000	84,705.00	DISTRICT COLUMBIA INCOME TAX REV 4.893% 12-01-2022 BEO TAXABLE
Fixed Income	644,000	647,326.90	DOMINION ENERGY INC FORMERLY 2.579% 07-01-2020
Fixed Income	50,000	47,661.50	DOMINION RES INC 2.85% DUE 08-15-2026
Fixed Income	143,000	160,743.30	DOMINION RES INC 5.25% DUE 08-01-2033
Fixed Income	70,000	85,906.80	DOMINION RES INC 5.95% DUE 06-15-2035
Fixed Income	920,000	965,613.60	DOMINION RES INC STEP CPN 4.104% DUE 04-01-2021
Fixed Income	130,000	140,520.77	DOMTAR CORP 6.75 DUE 02-15-2044
Fixed Income	100,000	112,757.40	DOT HEADQTRS II LEASE- BACKED MTG FIMTGSER 2004 CL A-1-A STEP UP 12-7-21
Fixed Income	500,000	513,513.50	DOW CHEM CO 3.5% DUE 10-01-2024
Fixed Income	3,400,000	3,491,891.80	DOW CHEM CO 3.5% DUE 10-01-2024
Fixed Income	130,000	138,106.54	DOW CHEM CO 4.125 DUE 11-15-2021
Fixed Income	1,030,000	1,062,216.34	DOW CHEM CO 4.25% DUE 10-01-2034
Fixed Income	166,323	167,251.64	DR AUTO 2.76% DUE 07-15-2021
Fixed Income	140,000	140,360.08	DRIVE AUTO RECEIVABLES TRUST SR 17-1 CL C 2.84% 04-15-2022
Fixed Income	10,269	10,269.19	DT AUTO OWNER TR 1.73% DUE 08-15-2019
Fixed Income	150,000	149,773.65	DT AUTO OWNER TR 2.02% DUE 08-17-2020
Fixed Income	1,365,000	1,332,480.24	DUKE ENERGY CORP 1.8% DUE 09-01-2021
Fixed Income	452,000	429,279.77	DUKE ENERGY CORP 2.65% DUE 09-01-2026
Fixed Income	205,000	199,109.53	DUKE ENERGY FLA 2.538% DUE 09-01-2031
Fixed Income	80,000	80,552.32	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047
Fixed Income	350,000	364,000.00	ECOPETROL S A 5.375% DUE 06-26-2026
Fixed Income	300,000	328,050.00	ECOPETROL S A 5.875 DUE 09-18-2023
Fixed Income	2,800,000	3,061,800.00	ECOPETROL S A 5.875 DUE 09-18-2023
Fixed Income	600,000	656,100.00	ECOPETROL S A 5.875 DUE 09-18-2023
Fixed Income	300,000	306,840.00	EDC FINANCE DAC 4.875% GTD SNR 17/04/20 USD
Fixed Income	582,824	580,212.08	EDUCATIONAL FDG SOUTH INC NT CL A-2 FLTGRATE 04-25-2035 REG
Fixed Income	644,000	691,663.73	EL PASO PIPELINE PART OP 5 10-1-2021
Fixed Income	200,000	196,500.00	EL PUERTO DE 3.875% DUE 10-06-2026
Fixed Income	600,000	603,750.00	EL PUERTO DE 3.95% DUE 10-02-2024
Fixed Income	300,000	294,900.00	ELDORADO INTL FIN 8.625% DUE 06-16-2021
Fixed Income	120,000	131,655.36	ELECTR ARTS INC 4.8% DUE 03-01-2026
Fixed Income	100,000	104,500.00	EMBRAER NETH FIN B 5.4% DUE 02-01-2027
Fixed Income	350,000	365,750.00	EMBRAER NETH FIN B 5.4% DUE 02-01-2027
Fixed Income	400,000	421,520.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	600,000	632,280.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	1,750,000	1,748,372.50	EMERA US FIN LP 2.15% DUE 06-15-2019
Fixed Income	500,000	520,200.00	EMPRESA NACIONAL 4.375% DUE 10-30-2024
Fixed Income	1,400,000	1,502,354.00	EMPRESA NACIONAL 5.25% DUE 08-10-2020
Fixed Income	80,000	84,000.00	ENBRIDGE INC FLTG RT 6% DUE 01-15-2077
Fixed Income	500,000	501,250.00	ENERGY FUTURE INTERMEDIATE HOLDING CO LLC DELAYED T L SEN SEC 06-23-2018

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	860,000	960,655.26	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	500,000	558,520.50	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	70,000	69,254.01	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047
Fixed Income	700,000	757,667.40	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045
Fixed Income	500,000	642,605.00	ENERGY TRANSFER PARTNERS L.P. 8.25 SNR NTS 11-15-2029 USD
Fixed Income	135,000	88,425.00	ENSCO PLC FORMERLY 5.75% DUE 10-01-2044
Fixed Income	400,000	411,834.80	ENTEL 4.75 DUE 08-01-2026
Fixed Income	80,000	81,745.60	ENTERGY LA LLC 5% DUE 07-15-2044
Fixed Income	85,000	87,469.68	ENTERGY TEX INC 5.15% DUE 06-01-2045
Fixed Income	187,045	186,854.97	ENTERPRISE FLEET 1.74% DUE 02-22-2022
Fixed Income	470,000	563,418.14	ENTERPRISE PRODS 6.125% DUE 10-15-2039
Fixed Income	1,140,000	1,146,837.72	EPR PPTYS 4.5% DUE 06-01-2027
Fixed Income	110,000	110,659.78	EPR PPTYS 4.5% DUE 06-01-2027
Fixed Income	130,000	133,582.80	EPR PPTYS 4.75% DUE 12-15-2026
Fixed Income	400,000	405,000.00	EQUATE 4.25% DUE 11-03-2026
Fixed Income	500,000	505,000.00	ESKOM HOLDINGS LTD NT 144A 5.75% DUE 01-26-2021 BEO
Fixed Income	180,150	180,150.12	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	399,029	399,029.27	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	1,545	1,545.22	Euro - Cash
Fixed Income	21,124	21,124.11	Euro - Cash
Fixed Income	6	5.93	Euro - Cash
Fixed Income	1,136	1,135.76	Euro - Cash
Fixed Income	108,741	108,740.75	Euro - Cash
Fixed Income	315,360	315,359.79	Euro - Cash
Fixed Income	2,637	2,636.84	Euro - Cash
Fixed Income	367	366.94	Euro - Cash
Fixed Income	41	40.77	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	1	0.60	Euro - Cash
Fixed Income	3,058	3,057.81	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	0	0.49	Euro - Cash
Fixed Income	343,003	343,002.99	Euro - Cash
Fixed Income	2,610	2,609.53	Euro - Cash
Fixed Income	5,436	5,435.76	Euro - Cash
Fixed Income	6,630	6,629.99	Euro - Cash
Fixed Income	95	95.42	Euro - Cash
Fixed Income	81,729	81,728.51	Euro - Cash
Fixed Income	0	600,683.74	Euro - Pending foreign exchange purchases
Fixed Income	0	465,173.90	Euro - Pending foreign exchange purchases
Fixed Income	0	264,664.62	Euro - Pending foreign exchange purchases
Fixed Income	0	702,578.78	Euro - Pending foreign exchange purchases
Fixed Income	0	702,578.78	Euro - Pending foreign exchange purchases
Fixed Income	0	1,555,794.98	Euro - Pending foreign exchange purchases
Fixed Income	0	2,054,242.50	Euro - Pending foreign exchange purchases
Fixed Income	0	1,772,511.29	Euro - Pending foreign exchange purchases
Fixed Income	0	683,226.68	Euro - Pending foreign exchange purchases
Fixed Income	0	12,190,862.74	Euro - Pending foreign exchange purchases
Fixed Income	0	423,813.81	Euro - Pending foreign exchange purchases
Fixed Income	0	(95,295.55)	Euro - Pending foreign exchange sales
Fixed Income	0	(96,058.18)	Euro - Pending foreign exchange sales
Fixed Income	0	(263,785.84)	Euro - Pending foreign exchange sales
Fixed Income	0	(702,578.78)	Euro - Pending foreign exchange sales
Fixed Income	0	(193,965.66)	Euro - Pending foreign exchange sales
Fixed Income	0	(64,448.74)	Euro - Pending foreign exchange sales
Fixed Income	0	(3,328,306.28)	Euro - Pending foreign exchange sales
Fixed Income	0	(1,775,220.12)	Euro - Pending foreign exchange sales
Fixed Income	0	(2,636.84)	Euro - Pending foreign exchange sales
Fixed Income	0	(12,674,482.29)	Euro - Pending foreign exchange sales
Fixed Income	0	(199,607.13)	Euro - Pending foreign exchange sales
Fixed Income	0	(12,209,493.34)	Euro - Pending foreign exchange sales
Fixed Income	0	(423,144.04)	Euro - Pending foreign exchange sales
Fixed Income	0	(1,330,522.26)	Euro - Pending trade purchases
Fixed Income	0	(702,578.78)	Euro - Pending trade purchases
Fixed Income	0	191,348.53	Euro - Pending trade sales
Fixed Income	0	50,184.20	Euro - Pending trade sales
Fixed Income	0	263,785.84	Euro - Pending trade sales
Fixed Income	0	258,414.40	Euro - Pending trade sales
Fixed Income	0	95,584.43	Euro - Pending trade sales
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
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Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	136,789	136,788.68	Euro - Variation Margin
Fixed Income	471,538	471,538.03	Euro - Variation Margin

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	147,336	147,335.85	Euro - Variation Margin
Fixed Income	200,000	200,600.00	EVRAZ GROUP S A 5.375% DUE 03-20-2023
Fixed Income	200,000	200,850.00	EVRAZ GROUP SA 5.375% 20/03/2023
Fixed Income	815,000	842,322.06	EXELON CORP 4.45% DUE 04-15-2046
Fixed Income	245,000	248,778.64	EXELON GENERATION CO LLC 2.95% DUE 01-15-2020
Fixed Income	590,000	600,546.25	EXELON GENERATION CO LLC 3.4% 03-15-2022
Fixed Income	500,000	508,937.50	EXELON GENERATION CO LLC 3.4% 03-15-2022
Fixed Income	55,012	55,216.92	EXETER AUTOMOBILE 2.84% DUE 03-16-2020
Fixed Income	155,000	155,602.80	EXETER AUTOMOBILE 2.84% DUE 08-16-2021
Fixed Income	200,000	198,634.00	EXPORT IMPORT BK KOREA EXP-IMP BK KOREA BD 1.75% DUE 05-26-2019 REG
Fixed Income	10,350,000	10,446,462.00	EXXON MOBIL CORP NT FLTG RATE DUE 03-06-2022 REG
Fixed Income	14,061	15,247.40	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	500,000	498,778.00	FANNIE MAE 1.5% DUE 06-22-2020
Fixed Income	836,000	847,749.98	FANNIE MAE SER 17-C04 CL 2M2 FLTG 144A 11-25-2029
Fixed Income	1,550,000	1,794,125.00	FARMERS EXCHANGE FLTG RT 6.151% DUE 11-01-2053
Fixed Income	200,000	198,876.40	FED HOME LOAN BK 1.125% BDS 21/06/2019 USD
Fixed Income	185,460	190,677.36	FED HOME LOAN MTG 3.5% MBS 01/05/2046 USD
Fixed Income	375,336	385,894.63	FED HOME LOAN MTG 3.5% MBS 01/05/2046 USD
Fixed Income	975,000	979,586.40	FED NATL MORT ASSC 3.01% MBS 01/04/2028 USD
Fixed Income	3,871	3,978.17	FED NATL MORT ASSC 3.5% MBS 01/02/2046 USD
Fixed Income	100,000	93,813.00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 2.24% DUE 07-06-2027 REG
Fixed Income	7,530,000	7,530,000.00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS FLTG RT DUE 04-03-2019
Fixed Income	350,000	350,000.00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS FLTG RT DUE 04-03-2019
Fixed Income	9,135,000	9,138,288.60	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS FLTG RT DUE 04-24-2019 REG
Fixed Income	250,000	250,090.00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS FLTG RT DUE 04-24-2019 REG
Fixed Income	390,000	390,513.24	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS VAR RT DUE 05-17-2018
Fixed Income	155,000	160,452.44	FEDERAL HOME LN BKS 2.875 06-14-2024
Fixed Income	100,000	99,579.00	FEDERAL HOME LN BKS CONS BD 1.25% STEP-UP 04/28/2016
Fixed Income	7,025,000	7,022,119.75	FEDERAL HOME LN BKS CONS BD FLTG RATE 05-02-2018
Fixed Income	285,000	284,883.15	FEDERAL HOME LN BKS CONS BD FLTG RATE 05-02-2018
Fixed Income	10,955,000	10,955,000.00	FEDERAL HOME LN BKS CONS BD FLTG RATE DUE 07-05-2019
Fixed Income	100,000	96,585.00	FEDERAL HOME LN BKS CONS BNDS STEP-UP 08-16-2024
Fixed Income	200,000	199,696.00	FEDERAL HOME LN BKS STEP-UP 12/12/2024
Fixed Income	1,360,000	1,350,960.08	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	1,030,000	1,023,153.59	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	200,000	199,010.80	FEDERAL HOME LN MTG CORP BNDS 1.25%08-15-2019
Fixed Income	200,000	197,960.00	FEDERAL HOME LN MTG CORP BNDS 1.45% 08-10-2020
Fixed Income	10,955,000	10,955,000.00	FEDERAL HOME LN MTG CORP FLTG RT DUE 07-05-2019
Fixed Income	1,190,000	1,190,000.00	FEDERAL HOME LN MTG CORP FLTG RT DUE 07-05-2019
Fixed Income	83,609	92,665.82	FEDERAL HOME LN MTG CORP GOLD POOL #C03466 5.5 03-01-2040
Fixed Income	174,430	179,336.48	FEDERAL HOME LN MTG CORP GOLD POOL Q43565 3.5% 10-01-2046
Fixed Income	99,423	104,643.88	FEDERAL HOME LN MTG CORP GOLD POOL Q46032 4% 02-01-2047
Fixed Income	123,465	130,379.31	FEDERAL HOME LN MTG CORP GOLD Q04032 4 DUE 10-01-2041
Fixed Income	27,708	29,798.81	FEDERAL HOME LN MTG CORP POOL #A22005 4.5% 05-01-2034 BEO
Fixed Income	18,877	20,947.66	FEDERAL HOME LN MTG CORP POOL #A36843 5.5% 08-01-2035 BEO
Fixed Income	124,043	138,781.79	FEDERAL HOME LN MTG CORP POOL #A41754 5.5% 01-01-2036 BEO
Fixed Income	136,017	151,720.21	FEDERAL HOME LN MTG CORP POOL #A44655 5.5% 04-01-2036 BEO
Fixed Income	5,153	5,624.62	FEDERAL HOME LN MTG CORP POOL #A62513 5%07-01-2037 BEO
Fixed Income	13,164	14,539.35	FEDERAL HOME LN MTG CORP POOL #A68546 5.5% 11-01-2037 BEO
Fixed Income	38,805	43,082.31	FEDERAL HOME LN MTG CORP POOL #A70591 5.5% 12-01-2037 BEO
Fixed Income	320,456	351,324.65	FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO
Fixed Income	57,503	64,052.26	FEDERAL HOME LN MTG CORP POOL #A76483 5.5% 04-01-2038 BEO
Fixed Income	6,041	6,679.31	FEDERAL HOME LN MTG CORP POOL #A77057 5.5% 05-01-2038 BEO
Fixed Income	95,581	107,189.87	FEDERAL HOME LN MTG CORP POOL #A77079 5.5% 05-01-2038 BEO
Fixed Income	16,512	18,215.66	FEDERAL HOME LN MTG CORP POOL #A77808 5.5% 05-01-2038 BEO
Fixed Income	18,914	20,993.07	FEDERAL HOME LN MTG CORP POOL #A78623 5.5% 06-01-2038 BEO
Fixed Income	42,525	47,783.69	FEDERAL HOME LN MTG CORP POOL #A81614 6%09-01-2038 BEO
Fixed Income	2,182	2,403.73	FEDERAL HOME LN MTG CORP POOL #A81869 5.5% 09-01-2038 BEO
Fixed Income	15,864	17,477.72	FEDERAL HOME LN MTG CORP POOL #A83107 5.5% 11-01-2038 BEO
Fixed Income	30,839	34,454.70	FEDERAL HOME LN MTG CORP POOL #A89879 5.5% 11-01-2039 BEO
Fixed Income	133,820	147,526.91	FEDERAL HOME LN MTG CORP POOL #A90319 5%12-01-2039 BEO
Fixed Income	53,636	58,813.82	FEDERAL HOME LN MTG CORP POOL #A91947 5%04-01-2040 BEO
Fixed Income	30,447	33,280.29	FEDERAL HOME LN MTG CORP POOL #A92168 5%05-01-2040 BEO
Fixed Income	627,235	662,341.58	FEDERAL HOME LN MTG CORP POOL #A93359 4%08-01-2040 BEO
Fixed Income	117,893	124,491.24	FEDERAL HOME LN MTG CORP POOL #A95085 4%11-01-2040 BEO
Fixed Income	48,002	51,034.55	FEDERAL HOME LN MTG CORP POOL #A95230 4%12-01-2040 BEO
Fixed Income	3,695,972	3,955,429.76	FEDERAL HOME LN MTG CORP POOL #A95820 4%12-01-2040 BEO
Fixed Income	69,599	73,495.91	FEDERAL HOME LN MTG CORP POOL #A96413 4%01-01-2041 BEO
Fixed Income	206,762	218,336.48	FEDERAL HOME LN MTG CORP POOL #A97040 4%02-01-2041 BEO
Fixed Income	82,191	88,294.30	FEDERAL HOME LN MTG CORP POOL #A97240 4.5% 03-01-2041 BEO
Fixed Income	58,268	65,563.75	FEDERAL HOME LN MTG CORP POOL #C03424 6%10-01-2039 BEO
Fixed Income	67,823	72,926.35	FEDERAL HOME LN MTG CORP POOL #C03490 4.5% 08-01-2040 BEO
Fixed Income	1,832	1,934.13	FEDERAL HOME LN MTG CORP POOL #C03531 4%10-01-2040 BEO
Fixed Income	482,422	498,114.83	FEDERAL HOME LN MTG CORP POOL #C03920 3.5% 05-01-2042 BEO
Fixed Income	221,458	228,511.98	FEDERAL HOME LN MTG CORP POOL #C09004 3.5% 07-01-2042 BEO
Fixed Income	950,086	953,325.48	FEDERAL HOME LN MTG CORP POOL #C09006 3%07-01-2042 BEO
Fixed Income	181,390	187,154.77	FEDERAL HOME LN MTG CORP POOL #C09042 3.5% 05-01-2043 BEO
Fixed Income	104,464	113,397.83	FEDERAL HOME LN MTG CORP POOL #C90892 5%04-01-2025 BEO
Fixed Income	11,361	12,332.92	FEDERAL HOME LN MTG CORP POOL #C90945 5%01-01-2026 BEO
Fixed Income	1,042	1,131.02	FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO
Fixed Income	39,880	42,712.72	FEDERAL HOME LN MTG CORP POOL #C91261 4.5% 08-01-2029 BEO
Fixed Income	232,466	243,013.11	FEDERAL HOME LN MTG CORP POOL #C91719 3.5% 08-01-2033 BEO
Fixed Income	346,694	360,065.73	FEDERAL HOME LN MTG CORP POOL #C91922 3.5% 03-01-2037 BEO
Fixed Income	16,647	17,478.87	FEDERAL HOME LN MTG CORP POOL #E02696 4%05-01-2025 BEO
Fixed Income	47,451	49,452.03	FEDERAL HOME LN MTG CORP POOL #E02892 3.5% 05-01-2026 BEO
Fixed Income	586,986	594,387.55	FEDERAL HOME LN MTG CORP POOL #E04124 2.5% 12-01-2027 BEO
Fixed Income	5,843	6,506.85	FEDERAL HOME LN MTG CORP POOL #G03432 5.5% 11-01-2037 BEO
Fixed Income	182,986	203,661.09	FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO
Fixed Income	101,114	112,679.25	FEDERAL HOME LN MTG CORP POOL #G04305 5.5% 05-01-2038 BEO
Fixed Income	10,752	12,218.91	FEDERAL HOME LN MTG CORP POOL #G04346 6%05-01-2038 BEO
Fixed Income	34,157	37,998.69	FEDERAL HOME LN MTG CORP POOL #G04473 5.5% 06-01-2038 BEO
Fixed Income	177,716	196,759.81	FEDERAL HOME LN MTG CORP POOL #G04599 5.5% 06-01-2031 BEO
Fixed Income	26,838	30,357.38	FEDERAL HOME LN MTG CORP POOL #G04613 6%10-01-2037 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	107,640	122,313.43	FEDERAL HOME LN MTG CORP POOL #G04614 6%02-01-2034 BEO
Fixed Income	13,550	15,337.39	FEDERAL HOME LN MTG CORP POOL #G04620 6%10-01-2036 BEO
Fixed Income	2,750	3,120.71	FEDERAL HOME LN MTG CORP POOL #G04621 6%05-01-2035 BEO
Fixed Income	189,400	215,876.42	FEDERAL HOME LN MTG CORP POOL #G04624 6%02-01-2033 BEO
Fixed Income	4,617	5,231.53	FEDERAL HOME LN MTG CORP POOL #G04625 6%06-01-2036 BEO
Fixed Income	75,536	85,861.44	FEDERAL HOME LN MTG CORP POOL #G04626 6%05-01-2031 BEO
Fixed Income	5,893	6,778.16	FEDERAL HOME LN MTG CORP POOL #G04627 6%06-01-2038 BEO
Fixed Income	4,558	5,121.73	FEDERAL HOME LN MTG CORP POOL #G04629 6%01-01-2029 BEO
Fixed Income	10,075	11,323.28	FEDERAL HOME LN MTG CORP POOL #G04674 6%08-01-2038 BEO
Fixed Income	52,357	57,990.39	FEDERAL HOME LN MTG CORP POOL #G04684 5.5% 09-01-2038 BEO
Fixed Income	84,007	94,995.31	FEDERAL HOME LN MTG CORP POOL #G04715 6%06-01-2038 BEO
Fixed Income	341,266	380,330.70	FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO
Fixed Income	27,771	29,850.29	FEDERAL HOME LN MTG CORP POOL #G05535 4.5% 07-01-2039 BEO
Fixed Income	78,968	85,573.52	FEDERAL HOME LN MTG CORP POOL #G05562 4.5% 07-01-2039 BEO
Fixed Income	2,428	2,706.69	FEDERAL HOME LN MTG CORP POOL #G05842 5.5% 07-01-2039 BEO
Fixed Income	144,955	155,845.13	FEDERAL HOME LN MTG CORP POOL #G05937 4.5% 08-01-2040 BEO
Fixed Income	94,381	106,211.21	FEDERAL HOME LN MTG CORP POOL #G05940 6%04-01-2040 BEO
Fixed Income	45,197	50,311.76	FEDERAL HOME LN MTG CORP POOL #G05956 5.5% 07-01-2038 BEO
Fixed Income	309,730	345,094.82	FEDERAL HOME LN MTG CORP POOL #G06031 5.5% 03-01-2040 BEO
Fixed Income	43,206	48,101.98	FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO
Fixed Income	72,223	79,404.68	FEDERAL HOME LN MTG CORP POOL #G06941 5%08-01-2041 BEO
Fixed Income	552,407	583,347.81	FEDERAL HOME LN MTG CORP POOL #G06955 4%03-01-2042 BEO
Fixed Income	192,383	203,794.69	FEDERAL HOME LN MTG CORP POOL #G06970 4%06-01-2041 BEO
Fixed Income	68,894	72,753.57	FEDERAL HOME LN MTG CORP POOL #G06975 4%04-01-2042 BEO
Fixed Income	150,099	159,127.65	FEDERAL HOME LN MTG CORP POOL #G07083 4%07-01-2042 BEO
Fixed Income	217,293	224,211.22	FEDERAL HOME LN MTG CORP POOL #G07459 3.5% 08-01-2043 BEO
Fixed Income	513,095	543,034.47	FEDERAL HOME LN MTG CORP POOL #G07559 4%11-01-2043 BEO
Fixed Income	239,353	253,697.64	FEDERAL HOME LN MTG CORP POOL #G07560 4%11-01-2043 BEO
Fixed Income	2,461,918	2,609,461.22	FEDERAL HOME LN MTG CORP POOL #G07560 4%11-01-2043 BEO
Fixed Income	136,773	144,970.07	FEDERAL HOME LN MTG CORP POOL #G07560 4%11-01-2043 BEO
Fixed Income	910,515	971,036.43	FEDERAL HOME LN MTG CORP POOL #G07786 4%08-01-2044 BEO
Fixed Income	5,247,472	5,620,095.51	FEDERAL HOME LN MTG CORP POOL #G07890 4.5% 07-01-2031 BEO
Fixed Income	184,976	190,855.83	FEDERAL HOME LN MTG CORP POOL #G07961 3.5% 03-01-2045 BEO
Fixed Income	105,995	109,364.82	FEDERAL HOME LN MTG CORP POOL #G08469 3.5% 12-01-2041 BEO
Fixed Income	1,860,134	1,866,088.06	FEDERAL HOME LN MTG CORP POOL #G08525 3%05-01-2043 BEO
Fixed Income	351,722	376,758.08	FEDERAL HOME LN MTG CORP POOL #G08574 4.5% 02-01-2044 BEO
Fixed Income	229,617	245,920.89	FEDERAL HOME LN MTG CORP POOL #G08596 4.5% 07-01-2044 BEO
Fixed Income	595,827	627,112.46	FEDERAL HOME LN MTG CORP POOL #G08633 4%03-01-2045 BEO
Fixed Income	215,569	221,633.27	FEDERAL HOME LN MTG CORP POOL #G08636 3.5% 04-01-2045 BEO
Fixed Income	473,990	498,878.36	FEDERAL HOME LN MTG CORP POOL #G08637 4%04-01-2045 BEO
Fixed Income	1,096,962	1,127,819.86	FEDERAL HOME LN MTG CORP POOL #G08667 3.5% 09-01-2045 BEO
Fixed Income	176,931	186,221.60	FEDERAL HOME LN MTG CORP POOL #G08672 4%10-01-2045 BEO
Fixed Income	281,765	289,691.51	FEDERAL HOME LN MTG CORP POOL #G08681 3.5% 12-01-2045 BEO
Fixed Income	2,525,605	2,596,649.95	FEDERAL HOME LN MTG CORP POOL #G08687 3.5% 01-01-2046 BEO
Fixed Income	854,628	899,502.32	FEDERAL HOME LN MTG CORP POOL #G08694 4%02-01-2046 BEO
Fixed Income	152,612	160,625.38	FEDERAL HOME LN MTG CORP POOL #G08694 4%02-01-2046 BEO
Fixed Income	4,462,299	4,696,605.20	FEDERAL HOME LN MTG CORP POOL #G08694 4%02-01-2046 BEO
Fixed Income	1,526,086	1,569,014.71	FEDERAL HOME LN MTG CORP POOL #G08698 3.5% 03-01-2046 BEO
Fixed Income	360,241	379,156.43	FEDERAL HOME LN MTG CORP POOL #G08699 4%03-01-2046 BEO
Fixed Income	538,696	553,849.70	FEDERAL HOME LN MTG CORP POOL #G08702 3.5% 04-01-2046 BEO
Fixed Income	2,930,507	3,012,942.47	FEDERAL HOME LN MTG CORP POOL #G08702 3.5% 04-01-2046 BEO
Fixed Income	4,063,924	4,178,242.25	FEDERAL HOME LN MTG CORP POOL #G08702 3.5% 04-01-2046 BEO
Fixed Income	4,326,364	4,448,064.12	FEDERAL HOME LN MTG CORP POOL #G08711 3.5% 06-01-2046 BEO
Fixed Income	4,053,646	4,047,505.20	FEDERAL HOME LN MTG CORP POOL #G08715 3%08-01-2046 BEO
Fixed Income	260,152	259,758.22	FEDERAL HOME LN MTG CORP POOL #G08715 3%08-01-2046 BEO
Fixed Income	2,624,382	2,698,206.32	FEDERAL HOME LN MTG CORP POOL #G08716 3.5% 08-01-2046 BEO
Fixed Income	2,206,346	2,203,003.80	FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BEO
Fixed Income	3,233,398	3,228,499.12	FEDERAL HOME LN MTG CORP POOL #G0-8732 3% 11-01-2046 BEO
Fixed Income	858,652	857,350.67	FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047 BEO
Fixed Income	2,919,599	2,915,175.48	FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047 BEO
Fixed Income	857,181	881,293.04	FEDERAL HOME LN MTG CORP POOL #G0-8742 3.5% 01-01-2047 BEO
Fixed Income	898,884	897,522.03	FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO
Fixed Income	1,557,083	1,554,723.98	FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO
Fixed Income	196,477	196,179.69	FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO
Fixed Income	578,083	594,344.72	FEDERAL HOME LN MTG CORP POOL #G0-8748 3.5% 02-01-2047 BEO
Fixed Income	138,603	138,393.30	FEDERAL HOME LN MTG CORP POOL #G08756 3%04-01-2047 BEO
Fixed Income	694,644	731,118.61	FEDERAL HOME LN MTG CORP POOL #G0-8762 4% 05-01-2047 BEO
Fixed Income	768,089	808,420.09	FEDERAL HOME LN MTG CORP POOL #G0-8767 4% 06-01-2047 BEO
Fixed Income	24,902	25,551.71	FEDERAL HOME LN MTG CORP POOL #G11720 4.5% 08-01-2020 BEO
Fixed Income	8,784	9,339.13	FEDERAL HOME LN MTG CORP POOL #G13145 5.5% 04-01-2023 BEO
Fixed Income	20,248	21,252.49	FEDERAL HOME LN MTG CORP POOL #G13596 4%07-01-2024 BEO
Fixed Income	27,902	29,635.49	FEDERAL HOME LN MTG CORP POOL #G14552 5%06-01-2026 BEO
Fixed Income	1,204,437	1,268,585.01	FEDERAL HOME LN MTG CORP POOL #G15434 4.5% 09-01-2026 BEO
Fixed Income	265,072	279,659.03	FEDERAL HOME LN MTG CORP POOL #G15718 5.5% 12-01-2024 BEO
Fixed Income	1,720,209	1,812,910.73	FEDERAL HOME LN MTG CORP POOL #G15727 5.5% 12-01-2024 BEO
Fixed Income	388,174	398,988.77	FEDERAL HOME LN MTG CORP POOL #G1-6093 3% 02-01-2032 BEO
Fixed Income	33,010	34,650.77	FEDERAL HOME LN MTG CORP POOL #G18351 4%06-01-2025 BEO
Fixed Income	1,100,504	1,148,507.86	FEDERAL HOME LN MTG CORP POOL #G18498 3.5% 01-01-2029 BEO
Fixed Income	1,181,829	1,214,588.89	FEDERAL HOME LN MTG CORP POOL #G18561 3%07-01-2030 BEO
Fixed Income	830,759	853,788.81	FEDERAL HOME LN MTG CORP POOL #G18592 3%03-01-2031 BEO
Fixed Income	2,156,030	2,169,919.15	FEDERAL HOME LN MTG CORP POOL #G1-8622 2.5% 12-01-2031 BEO
Fixed Income	599,560	603,422.29	FEDERAL HOME LN MTG CORP POOL #G1-8626 2.5% 01-01-2032 BEO
Fixed Income	344,661	387,281.30	FEDERAL HOME LN MTG CORP POOL #G30341 6%08-01-2026 BEO
Fixed Income	484,712	496,247.68	FEDERAL HOME LN MTG CORP POOL #G30615 3%12-01-2032 BEO
Fixed Income	244,667	252,449.84	FEDERAL HOME LN MTG CORP POOL #G60024 3.5% 05-01-2043 BEO
Fixed Income	60,235	65,965.32	FEDERAL HOME LN MTG CORP POOL #G60122 5%11-01-2041 BEO
Fixed Income	1,699,713	1,826,392.66	FEDERAL HOME LN MTG CORP POOL #G60134 4.5% 06-01-2036 BEO
Fixed Income	2,385,229	2,470,629.59	FEDERAL HOME LN MTG CORP POOL #G60138 3.5% 08-01-2045 BEO
Fixed Income	6,574	6,942.14	FEDERAL HOME LN MTG CORP POOL #G60174 4%10-01-2043 BEO
Fixed Income	1,652,063	1,762,050.71	FEDERAL HOME LN MTG CORP POOL #G60278 4%10-01-2045 BEO
Fixed Income	65,922	70,606.64	FEDERAL HOME LN MTG CORP POOL #G60384 4.5% 12-01-2045 BEO
Fixed Income	1,445,155	1,493,897.67	FEDERAL HOME LN MTG CORP POOL #G60440 3.5% 03-01-2046 BEO
Fixed Income	75,597	79,916.77	FEDERAL HOME LN MTG CORP POOL #G60483 4%10-01-2044 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	71,173	77,760.27	FEDERAL HOME LN MTG CORP POOL #G60564 5%02-01-2042 BEO
Fixed Income	795,628	843,477.91	FEDERAL HOME LN MTG CORP POOL #G60596 4%12-01-2043 BEO
Fixed Income	667,062	666,447.98	FEDERAL HOME LN MTG CORP POOL #G60782 3%10-01-2046 BEO
Fixed Income	142,529	149,200.69	FEDERAL HOME LN MTG CORP POOL #J13583 3.5% 11-01-2025 BEO
Fixed Income	27,188	28,334.05	FEDERAL HOME LN MTG CORP POOL #J13606 3.5% 11-01-2025 BEO
Fixed Income	71,487	75,034.37	FEDERAL HOME LN MTG CORP POOL #J14450 4%02-01-2026 BEO
Fixed Income	158,990	165,697.45	FEDERAL HOME LN MTG CORP POOL #J15723 3.5% 06-01-2026 BEO
Fixed Income	606,882	640,618.29	FEDERAL HOME LN MTG CORP POOL #Q04971 4%12-01-2041 BEO
Fixed Income	348,195	359,285.22	FEDERAL HOME LN MTG CORP POOL #Q08903 3.5% 06-01-2042 BEO
Fixed Income	177,182	182,825.96	FEDERAL HOME LN MTG CORP POOL #Q09896 3.5% 08-01-2042 BEO
Fixed Income	258,698	266,939.80	FEDERAL HOME LN MTG CORP POOL #Q11348 3.5% 09-01-2042 BEO
Fixed Income	371,534	383,370.96	FEDERAL HOME LN MTG CORP POOL #Q11348 3.5% 09-01-2042 BEO
Fixed Income	376,840	390,341.68	FEDERAL HOME LN MTG CORP POOL #Q15965 3.5% 02-01-2043 BEO
Fixed Income	288,729	305,853.91	FEDERAL HOME LN MTG CORP POOL #Q16909 4%04-01-2043 BEO
Fixed Income	163,737	169,603.97	FEDERAL HOME LN MTG CORP POOL #Q20857 3.5% 08-01-2043 BEO
Fixed Income	1,183,529	1,253,093.95	FEDERAL HOME LN MTG CORP POOL #Q22877 4%11-01-2043 BEO
Fixed Income	5,698	5,997.64	FEDERAL HOME LN MTG CORP POOL #Q26904 4%06-01-2044 BEO
Fixed Income	405	425.78	FEDERAL HOME LN MTG CORP POOL #Q27903 4%08-01-2044 BEO
Fixed Income	344,618	355,556.15	FEDERAL HOME LN MTG CORP POOL #Q27927 3.5% 08-01-2044 BEO
Fixed Income	1,001,307	1,033,090.02	FEDERAL HOME LN MTG CORP POOL #Q29697 3.5% 11-01-2044 BEO
Fixed Income	1,972,889	2,036,257.99	FEDERAL HOME LN MTG CORP POOL #Q29864 3.5% 11-01-2044 BEO
Fixed Income	196,358	206,669.08	FEDERAL HOME LN MTG CORP POOL #Q29916 4%11-01-2044 BEO
Fixed Income	173,135	178,010.80	FEDERAL HOME LN MTG CORP POOL #U79019 3%07-01-2028 BEO
Fixed Income	1,519,391	1,627,343.81	FEDERAL HOME LN MTG CORP POOL #Z40090 4.5% 09-01-2044 BEO
Fixed Income	81,280	85,547.69	FEDERAL HOME LN MTG CORP Q33869 4.0% 06-01-2045
Fixed Income	686,239	685,476.91	FEDERAL HOME LN MTG CORP SER 004638 CL FA FLTG 07-15-2040
Fixed Income	1,370,000	1,446,855.63	FEDERAL HOME LN MTG CORP SER 17-DNA2 CLASS M2 VAR RT DUE 10-25-2029
Fixed Income	1,807,589	1,673,881.62	FEDERAL HOME LN MTG CORP SER 4639 CL HZ STEP UP 04-15-2053
Fixed Income	100,000	98,108.00	FEDERAL HOME LN MTG CORP STEP UP DUE 10-13-2023 REG
Fixed Income	200,000	199,180.00	FEDERAL HOME LN MTG CORP STEP UP DUE 10-29-2020
Fixed Income	100,000	99,777.00	FEDERAL HOME LN MTG CORP TRANCHE # TR 00174 1.8% 04-28-2020
Fixed Income	200,000	199,790.00	FEDERAL HOME LN MTG CORP TRANCHE # TR 00868 STEP UP 02-28-2020
Fixed Income	100,000	99,934.00	FEDERAL HOME LN MTG CORP TRANCHE # TR 00872 1.375% 02-28-2019
Fixed Income	124,240	124,605.18	FEDERAL HOME LN MTG CORP TRANCHE SER KJ13 CL A1 2.055% 09-25-2021
Fixed Income	183,968	194,846.37	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0573 4% 12-01-2040 BEO
Fixed Income	281,710	307,889.45	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3226 5% 02-01-2041 BEO
Fixed Income	110,856	115,414.25	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3431 3.5% 01-01-2026 BEO
Fixed Income	1,319,251	1,392,997.14	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3645 4% 02-01-2041 BEO
Fixed Income	84,461	89,167.67	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4987 4% 01-01-2041 BEO
Fixed Income	365,996	386,393.24	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4987 4% 01-01-2041 BEO
Fixed Income	706,221	763,982.37	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9055 4.5% 04-01-2041 BEO
Fixed Income	214,706	232,312.39	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9719 4.5% 04-01-2041 BEO
Fixed Income	41,054	42,742.05	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9914 3.5% 04-01-2026 BEO
Fixed Income	154,450	166,927.48	FEDERAL NATL MTG ASSN GTD MTG POOL #A11007 4.5% 05-01-2041 BEO
Fixed Income	47,295	52,315.64	FEDERAL NATL MTG ASSN GTD MTG POOL #A14261 5% 06-01-2041 BEO
Fixed Income	157,392	170,394.23	FEDERAL NATL MTG ASSN GTD MTG POOL #A14890 4.5% 06-01-2041 BEO
Fixed Income	159,320	172,196.67	FEDERAL NATL MTG ASSN GTD MTG POOL #A18194 4.5% 08-01-2041 BEO
Fixed Income	320,490	338,142.21	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ0036 4% 10-01-2041 BEO
Fixed Income	54,890	61,362.18	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1177 5% 09-01-2041 BEO
Fixed Income	145,247	157,722.64	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3120 4.5% 10-01-2041 BEO
Fixed Income	539,491	585,826.98	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3120 4.5% 10-01-2041 BEO
Fixed Income	111,336	117,483.36	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6091 4% 12-01-2041 BEO
Fixed Income	445,346	469,933.38	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6091 4% 12-01-2041 BEO
Fixed Income	227,294	234,533.17	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6346 3.5% 12-01-2041 BEO
Fixed Income	194,624	200,822.29	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9278 3.5% 12-01-2041 BEO
Fixed Income	85,161	87,466.22	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9837 3% 12-01-2026 BEO
Fixed Income	198,209	209,094.67	FEDERAL NATL MTG ASSN GTD MTG POOL #AK2415 4% 02-01-2042 BEO
Fixed Income	271,141	279,058.32	FEDERAL NATL MTG ASSN GTD MTG POOL #AK3264 3% 02-01-2027 BEO
Fixed Income	235,678	243,198.26	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6568 3.5% 04-01-2042 BEO
Fixed Income	523,168	552,015.58	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6743 4% 03-01-2042 BEO
Fixed Income	378,374	390,409.59	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6846 3.5% 04-01-2042 BEO
Fixed Income	328,611	338,205.57	FEDERAL NATL MTG ASSN GTD MTG POOL #AK9743 3% 04-01-2027 BEO
Fixed Income	139,772	151,188.06	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0054 4.5% 02-01-2041 BEO
Fixed Income	1,164,764	1,259,900.38	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0054 4.5% 02-01-2041 BEO
Fixed Income	99,786	107,933.53	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0065 4.5% 04-01-2041 BEO
Fixed Income	1,465,353	1,557,362.00	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0149 4% 02-01-2041 BEO
Fixed Income	151,732	164,114.33	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	81,050	87,664.35	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	276,563	293,645.73	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0245 4% 04-01-2041 BEO
Fixed Income	1,545,194	1,660,297.04	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0600 4.302% DUE 07-01-2021 BEO
Fixed Income	223,127	236,969.50	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0791 4% 02-01-2041 BEO
Fixed Income	434,094	491,472.17	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0851 6% 10-01-2040 BEO
Fixed Income	191,959	202,628.23	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0935 4% 05-01-2041 BEO
Fixed Income	324,695	342,725.66	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1697 4% 10-01-2041 BEO
Fixed Income	233,371	247,751.55	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1950 4% 06-01-2042 BEO
Fixed Income	1,960,318	2,081,113.07	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1950 4% 06-01-2042 BEO
Fixed Income	15,724	16,564.11	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1953 4.5% DUE 01-01-2027 BEO
Fixed Income	2,156,059	2,227,984.99	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1983 3.155% DUE 05-01-2022 BEO
Fixed Income	285,233	308,283.76	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2140 4.5% 09-01-2041 BEO
Fixed Income	689,152	709,248.31	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2601 3% 09-01-2027 BEO
Fixed Income	156,173	171,390.17	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2627 5% 07-01-2037 BEO
Fixed Income	218,903	225,697.70	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2897 3.5% 01-01-2043 BEO
Fixed Income	587,501	635,817.41	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3484 4.5% 10-01-2042 BEO
Fixed Income	67,040	68,268.50	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3594 2.705% DUE 04-01-2023 BEO
Fixed Income	390,153	422,008.88	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4029 4.5% 04-01-2042 BEO
Fixed Income	93,705	101,341.42	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5097 4.5% 09-01-2043 BEO
Fixed Income	451,544	457,338.66	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5166 3% 11-01-2033 BEO
Fixed Income	165,556	175,689.93	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5376 4% 05-01-2044 BEO
Fixed Income	1,059,558	1,124,415.59	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5376 4% 05-01-2044 BEO
Fixed Income	601,781	612,793.99	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5711 3% 09-01-2029 BEO
Fixed Income	73,113	78,707.08	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5998 4.5% 10-01-2044 BEO
Fixed Income	84,823	93,724.87	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6157 5% 12-01-2041 BEO
Fixed Income	260,969	274,463.77	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6432 4% 01-01-2045 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,587,217	1,598,550.01	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6829 2.964% DUE 05-01-2027 BEO
Fixed Income	124,792	137,392.84	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6848 5% 06-01-2044 BEO
Fixed Income	247,977	270,877.84	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6850 5% 07-01-2044 BEO
Fixed Income	328,640	363,744.99	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7415 5.5% 04-01-2030 BEO
Fixed Income	97,866	107,311.86	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7521 5% 06-01-2039 BEO
Fixed Income	1,777,222	1,906,799.38	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9105 4.5% 10-01-2046 BEO
Fixed Income	1,230,686	1,321,756.33	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9106 4.5% 02-01-2046 BEO
Fixed Income	901,894	948,530.80	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9282 FIXED 4% 11-01-2046 BEO
Fixed Income	246,864	253,383.86	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9791 3.436% 01-01-2024 BEO
Fixed Income	350,000	367,649.45	FEDEX CORP 4.55% DUE 04-01-2046
Fixed Income	16,995,000	17,009,870.63	FFCB DTD 01-08-2018
Fixed Income	14,325,000	14,335,457.25	FFCB BD 11-27-2017
Fixed Income	250,000	249,727.50	FFCB FEDERAL FARM CR BKS CONS SYSTEMWIDEBDS 1.5% 12-19-2019 1.5 12-19-2019
Fixed Income	14,840,000	14,899,508.40	FFCB FRN 01/2019 USD 01-22-2019
Fixed Income	410,000	411,644.10	FFCB FRN 01/2019 USD 01-22-2019
Fixed Income	7,055,000	7,070,450.45	FFCB TRANCHE 00056 05-25-2018
Fixed Income	480,000	481,051.20	FFCB TRANCHE 00056 05-25-2018
Fixed Income	150,000	148,566.00	FFCB TRANCHE 00319 3.34 12-22-2031
Fixed Income	12,719	12,697.48	FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	350,000	375,252.50	FHLB BD 5.375 05-15-2019
Fixed Income	1,990,000	2,693,463.01	FHLB BD 5.5 07-15-2036
Fixed Income	500,000	500,022.00	FHLB CONS BD DTD 01/06/2017 1.65 01-06-2020/10-06-2017
Fixed Income	300,000	278,904.00	FHLB CONS BD DTD 08/03/2016 1.875 09-11-2026
Fixed Income	125,000	124,615.75	FHLB FEDERAL HOME LN BKS 1.375% 11-15-2019 1.375 11-15-2019
Fixed Income	100,000	99,966.00	FHLB STEP UP 07-27-2021/10-27-2017 CONS BD DTD 01/27/2017 STEP-UP
Fixed Income	100,000	99,279.00	FHLB STEP UP 11-23-2021/08-23-2017 STEP
Fixed Income	100,000	99,717.00	FHLB STEP UP 12-15-2022/12-15-2017 CONS BD DTD 12/15/2016 STEP-UP
Fixed Income	500,000	494,616.00	FHLB TRANCHE 00068 1.375 02-18-2021
Fixed Income	200,000	194,874.80	FHLB TRANCHE 00353 1.125 07-14-2021
Fixed Income	515,000	515,236.90	FHLB TRANCHE 00462 10-25-2017
Fixed Income	700,000	696,149.30	FHLMC 1.25 10-02-2019
Fixed Income	500,000	497,249.50	FHLMC 1.25 10-02-2019
Fixed Income	49,245	53,673.74	FHLMC GOLD #G07020 5.0% 11-01-2036
Fixed Income	1,204,305	1,245,190.69	FHLMC GOLD #G07924 3.5% 01-01-2045
Fixed Income	164,145	168,762.60	FHLMC GOLD 3.5% MBS 01/01/2045 USD/Q3-0911' Q30911 3.5 01-01-2045
Fixed Income	392,038	403,065.97	FHLMC GOLD 3.5% MBS 01/01/2047 USD/Q4-5744' Q45744 3.5 01-01-2047
Fixed Income	75,723	78,132.54	FHLMC GOLD 3.5% MBS 01/12/2044 USD/Q3-4511' Q34511 3.5 12-01-2044
Fixed Income	428,462	442,095.24	FHLMC GOLD 3.5% MTG BDS 01/09/42 USD1000Q11220 3.5 09-01-2042
Fixed Income	148,043	168,162.19	FHLMC GOLD A33262 5.5 02-01-2035
Fixed Income	94,231	102,987.69	FHLMC GOLD A61164 5 04-01-2036
Fixed Income	2,834	3,126.94	FHLMC GOLD A82320 5.5 10-01-2038
Fixed Income	409,996	432,942.55	FHLMC GOLD A9-5825 4.0% DUE 12-01-2040
Fixed Income	32,862	34,587.65	FHLMC GOLD FGQ36494 4 09-01-2045
Fixed Income	109,436	119,646.75	FHLMC GOLD G02560 5 12-01-2035
Fixed Income	611,349	697,433.61	FHLMC GOLD G02955 5.5 03-01-2037
Fixed Income	60,508	67,676.19	FHLMC GOLD G03204 5.5 11-01-2035
Fixed Income	829,337	828,080.42	FHLMC GOLD G08721 3 09-01-2046
Fixed Income	19,124	19,614.94	FHLMC GOLD G11707 6 03-01-2020
Fixed Income	15,647	16,756.85	FHLMC GOLD G13647 6 01-01-2024
Fixed Income	281,793	297,773.10	FHLMC GOLD G15327 6 09-01-2024
Fixed Income	1,149,149	1,211,547.28	FHLMC GOLD G15743 5 06-01-2026
Fixed Income	558,327	588,643.81	FHLMC GOLD G15743 5 06-01-2026
Fixed Income	30,035	31,505.80	FHLMC GOLD G30203 7 07-01-2021
Fixed Income	627,546	627,792.86	FHLMC GOLD G6-0724 3 10-01-2046
Fixed Income	10,985	11,778.49	FHLMC GOLD GROUP C32238 7.5 10-01-2029
Fixed Income	52,856	54,321.36	FHLMC GOLD J1-7680 3 02-01-2022
Fixed Income	1,713	1,756.13	FHLMC GOLD POOL # G1-3091 5 06-01-2018
Fixed Income	166,579	175,907.94	FHLMC GOLD POOL #Q04127 4 10-01-2041
Fixed Income	305,396	322,497.89	FHLMC GOLD POOL #Q04127 4 10-01-2041
Fixed Income	330,097	339,834.85	FHLMC GOLD POOL Q45222 3.5% 01-01-2045
Fixed Income	888,066	887,249.00	FHLMC GOLD POOL V82942 3.0% 02-01-2047
Fixed Income	1,003,542	1,031,771.94	FHLMC GOLD POOL# Q46279 3.5% 02-01-2047
Fixed Income	561,659	603,995.20	FHLMC GOLD Q00876 4.5 05-01-2041
Fixed Income	212,035	228,012.07	FHLMC GOLD Q01485 4.5 06-01-2041
Fixed Income	637,257	685,287.10	FHLMC GOLD Q02173 4.5 07-01-2041
Fixed Income	389,028	412,109.32	FHLMC GOLD Q05807 4 01-01-2042
Fixed Income	117,134	120,864.47	FHLMC GOLD Q09004 3.5% DUE 06-01-2042
Fixed Income	219,577	226,570.36	FHLMC GOLD Q12117 3.5 10-01-2042
Fixed Income	293,884	303,866.84	FHLMC GOLD Q17389 3.5 04-01-2043
Fixed Income	269,618	278,191.34	FHLMC GOLD Q19475 3.5 06-01-2043
Fixed Income	341,718	352,600.96	FHLMC GOLD Q20860 3.5 08-01-2043
Fixed Income	121,901	125,329.71	FHLMC GOLD Q35225 3.5 08-01-2045
Fixed Income	176,983	186,276.59	FHLMC GOLD Q36814 4 10-01-2045
Fixed Income	564	593.71	FHLMC GOLD Q37023 4 11-01-2045
Fixed Income	407,769	429,180.79	FHLMC GOLD Q38470 4 01-01-2046
Fixed Income	362,034	381,044.36	FHLMC GOLD Q38473 4 01-01-2046
Fixed Income	335,219	344,648.67	FHLMC GOLD Q40718 3.5 05-01-2046
Fixed Income	1,371,611	1,443,631.78	FHLMC GOLD Q41087 4 06-01-2046
Fixed Income	1,481,846	1,479,601.08	FHLMC GOLD Q42019 3 07-01-2046
Fixed Income	279,027	279,136.73	FHLMC GOLD Q42259 3 08-01-2046
Fixed Income	604,358	636,093.32	FHLMC GOLD Q45458 4 08-01-2046
Fixed Income	625,000	641,796.88	FHLMC GOLD SINGLE FAMILY 3% 15 YEARS SETTLES JULY
Fixed Income	1,345,000	1,342,058.49	FHLMC GOLD SINGLE FAMILY 3% 30 YEARS SETTLES JULY
Fixed Income	5,000,000	5,127,210.00	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	4,785,000	4,915,711.85	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JULY
Fixed Income	2,000,000	2,099,398.00	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES AUGUST
Fixed Income	5,115,000	5,379,399.47	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JULY
Fixed Income	1,230,000	1,317,653.49	FHLMC GOLD SINGLE FAMILY 4.5% 30 YEARS SETTLES JULY
Fixed Income	326,427	345,075.51	FHLMC GOLD V80509 4 10-01-2043
Fixed Income	11,214	11,839.67	FHLMC GOLD Z40047 4 10-01-2041
Fixed Income	200,000	284,308.40	FHLMC MTN 6.25 07-15-2032
Fixed Income	45,000	63,969.39	FHLMC MTN 6.25 07-15-2032
Fixed Income	374,966	379,579.57	FHLMC MULTICLASS 3.5 12-25-2046

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	168,218	170,405.28	FHLMC MULTICLASS 3.5% BDS 25/07/2046 USD3.5 07-25-2046
Fixed Income	401,304	436,245.47	FHLMC MULTICLASS 5 11-01-2031
Fixed Income	208,457	212,367.99	FHLMC MULTICLASS FREDDIE MAC FWLS 2016-SC02 2A MT 3.5 10-25-2046
Fixed Income	16,529	16,994.74	FHLMC MULTICLASS PREASSIGN 00242 03-15-2020
Fixed Income	89,040	89,071.66	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045
Fixed Income	143	144.35	FHLMC MULTICLASS SER 183 CL 183-Z 9.50 GTD MTG PARTN CTFS DUE 8-15-2021 REG
Fixed Income	9,094	10,105.61	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	138,581	147,441.19	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	304,877	324,370.14	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	22,060	25,160.47	FHLMC MULTICLASS SER 2455 CL GK 6.5 05-15-2032
Fixed Income	12,272	12,350.47	FHLMC MULTICLASS SER 3619 CL EB 3.5 05-15-2024
Fixed Income	32,339	33,863.96	FHLMC MULTICLASS SER 3784 CL PD 4 DUE 01-15-2026 REG
Fixed Income	40,650	41,212.82	FHLMC MULTICLASS SER 3855 CL HJ 3 02-15-2026
Fixed Income	1,613,190	1,618,721.70	FHLMC MULTICLASS TRANCHE 00472 09-25-2025
Fixed Income	150,997	152,553.97	FHLMC MULTICLASS TRANCHE 00494 06-25-2044
Fixed Income	3,343,478	3,356,046.48	FHLMC MULTICLASS TRANCHE 00868 09-25-2022
Fixed Income	250,000	249,287.50	FHLMC MULTIFAMILY STRUCTURED PASS THRO SR KJ15 CL A1 2.197% 11-25-2023
Fixed Income	175,000	172,962.65	FHLMC MULTIFAMILY STRUCTURED PASS THRO SR KL1P CL A2P 2.7% 10-25-2025
Fixed Income	13,103	13,830.14	FHLMC POOL #1L0183 ADJ RT 08-01-2035
Fixed Income	21,892	22,988.80	FHLMC POOL #1Q0222 ADJ RT 02-01-2037
Fixed Income	18,875	19,690.32	FHLMC POOL #787239 ADJ RT 07-01-2030
Fixed Income	450,787	463,468.09	FHLMC POOL #G08676 3.5 11-01-2045
Fixed Income	333,191	342,563.39	FHLMC POOL #G08676 3.5 11-01-2045
Fixed Income	1,625,895	1,768,616.36	FHLMC POOL #G30891 5 09-01-2031
Fixed Income	250,000	260,085.00	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	250,000	255,247.00	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	2,500,000	2,552,470.00	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	1,500,000	1,531,482.00	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	7,790	7,828.15	FHLMC SER 3857 CL YA 4 12-15-2037
Fixed Income	200,000	198,384.00	FHLMC STEP UP 02-26-2021/08-26-2017 TRANCHE # TR 00235
Fixed Income	40,000	39,924.80	FHLMC STEP UP 05-25-2021/08-25-2017 TRANCHE # TR 00223
Fixed Income	100,000	99,003.00	FHLMC STEP UP 06-30-2021/09-30-2017 TRANCHE # TR 00376
Fixed Income	100,000	98,981.00	FHLMC STEP UP 06-30-2023/09-30-2017 TRANCHE # TR 00460
Fixed Income	100,000	96,966.00	FHLMC STEP UP 07-26-2024/10-26-2017 TRANCHE # TR 00640
Fixed Income	100,000	99,333.00	FHLMC STEP UP 07-27-2023/10-27-2017 TRANCHE # TR 00520
Fixed Income	200,000	199,236.40	FHLMC TRANCHE # TR 00150 1.1 09-13-2018/09-13-2017
Fixed Income	200,000	199,492.00	FHLMC TRANCHE # TR 00235 1.05-25-2018/08-25-2017
Fixed Income	100,000	100,029.00	FHLMC TRANCHE # TR 00243 1.8 11-18-2020/08-18-2017
Fixed Income	6,505,000	6,504,154.35	FHLMC TRANCHE # TR 00446 07-24-2018
Fixed Income	315,000	314,959.05	FHLMC TRANCHE # TR 00446 07-24-2018
Fixed Income	200,000	199,662.00	FHLMC TRANCHE # TR 00670 1.05 02-26-2018/08-26-2017
Fixed Income	100,000	99,643.00	FHLMC TRANCHE # TR 00677 1 07-27-2018/10-27-2017
Fixed Income	765,000	780,896.70	FIFTH 3RD BANCORP 2.875% DUE 07-27-2020
Fixed Income	795,000	797,542.41	FIRSTENERGY CORP 3.9% 07-15-2027
Fixed Income	91,636	91,364.98	FIRSTENERGY OH 1.726% DUE 01-15-2022
Fixed Income	1,100,000	1,168,400.20	FLEXTRONICS INTL 4.75% DUE 06-15-2025
Fixed Income	15,000	16,403.85	FLORIDA ST DEPT ENVIRONMENTAL PROT N REV 7.045% 07-01-2029 BEO TAXABLE
Fixed Income	50,000	54,422.00	FLORIDA ST TPK AUTH TPK REV 6.8% 07-01-2039 BEO TAXABLE
Fixed Income	60,000	58,868.88	FLOWERS FOODS INC 3.5% DUE 10-01-2026
Fixed Income	2,847,000	2,844,990.02	FNMA .875 10-26-2017
Fixed Income	50,000	49,203.50	FNMA 1.55% DUE 07-27-2021
Fixed Income	565,000	569,376.49	FNMA 1.875 DUE 02-19-2019
Fixed Income	730,000	748,956.64	FNMA 2.625% 09-06-2024
Fixed Income	332,126	354,004.28	FNMA 2005-117 CL-LC 5.5 11-25-2035
Fixed Income	7,469	8,463.19	FNMA 2009-W1 CL-A 6 12-25-2049
Fixed Income	200,000	291,942.40	FNMA 7.125 01-15-2030
Fixed Income	200,000	296,459.40	FNMA 7.25 05-15-2030
Fixed Income	100,000	99,658.10	FNMA BD .875% DUE 05-21-2018 REG
Fixed Income	100,000	99,230.00	FNMA BD 1.25 11-25-2019/08-25-2017
Fixed Income	305,000	292,579.49	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG
Fixed Income	720,000	739,401.12	FNMA CONN AVE SECS SER 2017-C03 144A CL 1M-2 10-25-2029
Fixed Income	500,000	498,224.50	FNMA FANNIE MAE 1.125% DUE 12-14-2018 REG 1.125 12-14-2018
Fixed Income	540,000	530,256.24	FNMA FANNIE MAE 1.375% DUE 10-07-2021 REG 1.375 10-07-2021
Fixed Income	385,000	375,256.04	FNMA FANNIE MAE 2.125 04-24-2026
Fixed Income	129,571	143,472.64	FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 03/28/2038 6.75 06-25-2037
Fixed Income	53,220	59,589.53	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	72,437	82,248.19	FNMA POOL #190370 6% 06-01-2036 BEO
Fixed Income	17,492	19,347.37	FNMA POOL #254232 6.5% 03-01-2022 BEO
Fixed Income	20,891	23,487.98	FNMA POOL #254513 6% DUE 10-01-2022 REG
Fixed Income	219,943	240,109.42	FNMA POOL #254831 5% 08-01-2023 BEO
Fixed Income	7,941	8,845.02	FNMA POOL #257041 5.5% 01-01-2038 BEO
Fixed Income	1,838,340	2,050,668.05	FNMA POOL #257075 5.5% DUE 02-01-2028 REG
Fixed Income	58,825	64,218.62	FNMA POOL #257130 5% 03-01-2038 BEO
Fixed Income	1,358,128	1,503,198.97	FNMA POOL #257239 5.5% 06-01-2028 BEO
Fixed Income	29,891	33,084.27	FNMA POOL #257325 5.5% 08-01-2028 BEO
Fixed Income	11,342	12,381.96	FNMA POOL #258349 5% 03-01-2035 BEO
Fixed Income	32,836	33,624.92	FNMA POOL #310097 5% 10-01-2020 BEO
Fixed Income	121,912	133,090.30	FNMA POOL #310156 5% 06-01-2025 BEO
Fixed Income	877,414	917,571.00	FNMA POOL #466303 3.54% DUE 11-01-2020 BEO
Fixed Income	900,000	965,389.50	FNMA POOL #467755 4.25% DUE 04-01-2021 BEO
Fixed Income	3,328,170	3,538,284.12	FNMA POOL #468861 3.84% DUE 08-01-2021 BEO
Fixed Income	19,822	22,711.55	FNMA POOL #555851 6.5% DUE 01-01-2033 BEO
Fixed Income	29,394	32,553.01	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	72,636	84,767.17	FNMA POOL #655928 7% 08-01-2032 BEO
Fixed Income	54,303	59,494.61	FNMA POOL #724959 5% 07-01-2033 BEO
Fixed Income	104,733	114,895.59	FNMA POOL #725027 5% 11-01-2033 BEO
Fixed Income	184,364	202,233.14	FNMA POOL #725231 5% 02-01-2034 BEO
Fixed Income	12,800	13,131.18	FNMA POOL #725384 7% DUE 02-01-2021 REG
Fixed Income	16,763	18,781.77	FNMA POOL #725610 5.5% 07-01-2034 BEO
Fixed Income	257,289	294,051.45	FNMA POOL #725690 6% 08-01-2034 BEO
Fixed Income	935	1,068.61	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	16,457	17,278.45	FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO
Fixed Income	26,135	26,763.50	FNMA POOL #735057 4.5% 01-01-2019 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	235,572	258,618.59	FNMA POOL #735288 5.0% DUE 03-01-2035
Fixed Income	35,324	36,173.34	FNMA POOL #735426 5% 03-01-2020 BEO
Fixed Income	81,147	89,088.13	FNMA POOL #735591 5% DUE 06-01-2035 REG
Fixed Income	367,539	403,370.40	FNMA POOL #735667 5% DUE 07-01-2035 BEO
Fixed Income	837,246	919,144.86	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	60,215	66,105.43	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	158,190	173,711.81	FNMA POOL #735893 5% 10-01-2035 BEO
Fixed Income	31,349	34,904.49	FNMA POOL #735897 5.5% 10-01-2035 BEO
Fixed Income	143,181	159,421.70	FNMA POOL #735897 5.5% 10-01-2035 BEO
Fixed Income	38,294	42,039.31	FNMA POOL #735925 5% DUE 10-01-2035 REG
Fixed Income	114,581	128,317.41	FNMA POOL #745093 5.5% 12-01-2035 BEO
Fixed Income	95,508	104,819.68	FNMA POOL #745140 5% 11-01-2035 BEO
Fixed Income	204,053	224,031.61	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	93,944	103,142.06	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	2,555,987	2,860,031.59	FNMA POOL #745418 5.5% DUE 04-01-2036 REG
Fixed Income	138,124	154,442.94	FNMA POOL #745516 5.5% 05-01-2036 BEO
Fixed Income	32,378	35,534.51	FNMA POOL #745740 5% 07-01-2036 BEO
Fixed Income	2,717	2,813.22	FNMA POOL #761239 4% DUE 06-01-2019 BEO
Fixed Income	89,345	94,358.22	FNMA POOL #764388 2.599% DUE 03-01-2034 BEO
Fixed Income	50,793	55,629.69	FNMA POOL #819354 5% 02-01-2035 BEO
Fixed Income	20,089	21,056.30	FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO
Fixed Income	75,910	78,191.64	FNMA POOL #835465 4.5% 09-01-2020 BEO
Fixed Income	23,186	24,940.74	FNMA POOL #835751 4.5% 08-01-2035 BEO
Fixed Income	93,738	100,952.26	FNMA POOL #835760 4.5% 09-01-2035 BEO
Fixed Income	17,066	17,870.83	FNMA POOL #839109 ADJ RT DUE 11-01-2035 BEO
Fixed Income	3,346	3,511.31	FNMA POOL #841031 ADJ RT DUE 11-01-2035 BEO
Fixed Income	49,031	54,860.64	FNMA POOL #842147 5.5% 09-01-2035 BEO
Fixed Income	4,061	4,506.80	FNMA POOL #849494 5.5% 12-01-2035 BEO
Fixed Income	180,159	197,606.01	FNMA POOL #878103 5% 04-01-2036 BEO
Fixed Income	113,531	126,744.25	FNMA POOL #888219 5.5% 03-01-2037 BEO
Fixed Income	12,819	14,355.34	FNMA POOL #888352 5.5% 05-01-2037 BEO
Fixed Income	103,255	117,461.47	FNMA POOL #888413 6% 06-01-2037 BEO
Fixed Income	151,927	169,875.05	FNMA POOL #888437 5.5% 11-01-2036 BEO
Fixed Income	183,237	207,940.61	FNMA POOL #888637 6% 09-01-2037 BEO
Fixed Income	16,104	18,048.25	FNMA POOL #888824 5.5 08-01-2037 BEO
Fixed Income	157,321	168,187.93	FNMA POOL #888926 6% 11-01-2022 BEO
Fixed Income	16,823	19,066.86	FNMA POOL #889060 6% 01-01-2038 BEO
Fixed Income	36,363	39,893.21	FNMA POOL #889117 5% 10-01-2035 BEO
Fixed Income	324,818	363,744.09	FNMA POOL #889184 5.5% 09-01-2036 BEO
Fixed Income	36,425	39,957.84	FNMA POOL #889307 5% DUE 07-01-2037 REG
Fixed Income	14,543	15,518.18	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	176,214	188,024.79	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	47,537	54,063.24	FNMA POOL #889506 6% 03-01-2037 BEO
Fixed Income	118,394	131,943.38	FNMA POOL #889610 5.5% DUE 06-01-2038 REG
Fixed Income	115,595	129,442.91	FNMA POOL #889633 5.5% 08-01-2037 BEO
Fixed Income	146,351	156,495.23	FNMA POOL #889634 6% 02-01-2023 BEO
Fixed Income	31,075	35,239.92	FNMA POOL #889691 6% 07-01-2038 BEO
Fixed Income	39,582	44,832.85	FNMA POOL #889983 6% DUE 10-01-2038 BEO
Fixed Income	202,661	219,198.17	FNMA POOL #890310 4.5% 12-01-2040 BEO
Fixed Income	72,484	80,714.99	FNMA POOL #890471 5.5% 07-01-2040 BEO
Fixed Income	430,238	453,991.33	FNMA POOL #890500 4% 11-01-2042 BEO
Fixed Income	2,258,226	2,351,445.70	FNMA POOL #890637 5% 03-01-2027 BEO
Fixed Income	156,582	160,820.29	FNMA POOL #890710 3% 02-01-2031 BEO
Fixed Income	124,758	136,196.86	FNMA POOL #893905 5% 10-01-2036 BEO
Fixed Income	17,054	19,073.40	FNMA POOL #905648 5.5% DUE 12-01-2036 REG
Fixed Income	26,980	30,586.43	FNMA POOL #914979 6% DUE 04-01-2037 REG
Fixed Income	135,461	147,880.53	FNMA POOL #915154 5% DUE 04-01-2037 REG
Fixed Income	25,376	28,869.03	FNMA POOL #929964 6% 09-01-2038 BEO
Fixed Income	67,012	70,264.40	FNMA POOL #932359 4% 01-01-2025 BEO
Fixed Income	216,036	233,258.86	FNMA POOL #932586 4.5% 03-01-2040 BEO
Fixed Income	11,305	12,342.05	FNMA POOL #934231 5% 01-01-2039 BEO
Fixed Income	137,465	155,502.93	FNMA POOL #934330 6% 07-01-2038 BEO
Fixed Income	169,465	187,579.32	FNMA POOL #935585 5.5% 07-01-2039 BEO
Fixed Income	131,713	145,782.54	FNMA POOL #938016 5.5% DUE 07-01-2037 REG
Fixed Income	123,360	138,858.25	FNMA POOL #940766 6% 06-01-2037 BEO
Fixed Income	29,609	32,323.61	FNMA POOL #953597 5% 01-01-2038 BEO
Fixed Income	104,171	115,968.97	FNMA POOL #955170 5.5% DUE 11-01-2037 REG
Fixed Income	1,000,784	1,071,689.47	FNMA POOL #959386 5.5% 12-01-2022 BEO
Fixed Income	3,722	4,223.75	FNMA POOL #960150 6% 11-01-2037 BEO
Fixed Income	212,564	236,642.69	FNMA POOL #960584 5.5% DUE 01-01-2038 REG
Fixed Income	370,868	404,873.37	FNMA POOL #961907 5% DUE 03-01-2038 REG
Fixed Income	131,738	143,817.20	FNMA POOL #961921 5% 03-01-2038 BEO
Fixed Income	17,323	19,364.98	FNMA POOL #962122 5.5% 03-01-2038 BEO
Fixed Income	206,713	229,980.35	FNMA POOL #968926 5.5% 01-01-2038 BEO
Fixed Income	22,038	24,058.39	FNMA POOL #969963 5% 04-01-2038 BEO
Fixed Income	2,141	2,336.94	FNMA POOL #970018 5% 06-01-2038 BEO
Fixed Income	2,237	2,441.72	FNMA POOL #974124 5% 02-01-2038 BEO
Fixed Income	5,173	5,817.94	FNMA POOL #975782 5.5% 04-01-2038 BEO
Fixed Income	670,566	708,399.38	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	99,871	105,505.61	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	113,979	120,437.99	FNMA POOL #976945 5.5% 02-01-2023 BEO
Fixed Income	9,173	10,213.84	FNMA POOL #982274 5.5% 11-01-2038 BEO
Fixed Income	87,573	97,983.14	FNMA POOL #985616 5.5% 04-01-2034 BEO
Fixed Income	2,893	2,991.42	FNMA POOL #986821 3.09% 07-01-2038 BEO
Fixed Income	439,043	490,372.00	FNMA POOL #995088 5.5% 04-01-2037 BEO
Fixed Income	12,113	13,294.75	FNMA POOL #995203 5% DUE 07-01-2035 BEO
Fixed Income	366,276	399,858.85	FNMA POOL #995245 5% 01-01-2039 BEO
Fixed Income	17,553	19,643.57	FNMA POOL #995362 5.5% 07-01-2038 BEO
Fixed Income	47,336	53,547.22	FNMA POOL #995876 6% 11-01-2038 BEO
Fixed Income	219,715	243,461.93	FNMA POOL #AA3270 5.5% 02-01-2039 BEO
Fixed Income	132,427	142,365.58	FNMA POOL #AA4463 4.5% 04-01-2039 BEO
Fixed Income	14,931	16,970.96	FNMA POOL #AA6898 6% 07-01-2039 BEO
Fixed Income	53,766	56,710.96	FNMA POOL #AA6946 4 DUE 04-01-2024 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	167,001	180,594.62	FNMA POOL #AA7176 4.5% 05-01-2039 BEO
Fixed Income	20,943	24,188.91	FNMA POOL #AA8729 6% 06-01-2039 BEO
Fixed Income	5,775	6,468.18	FNMA POOL #AB0532 5.5% 12-01-2038 BEO
Fixed Income	65,345	72,208.44	FNMA POOL #AB1146 5% 06-01-2040 BEO
Fixed Income	336,889	364,493.72	FNMA POOL #AB1335 4.5% 08-01-2040 BEO
Fixed Income	39,481	42,466.66	FNMA POOL #AB2795 4.5% 04-01-2031 BEO
Fixed Income	1,355,498	1,458,407.02	FNMA POOL #AB3467 4.5% 02-01-2035 BEO
Fixed Income	308,368	331,779.52	FNMA POOL #AB3467 4.5% 02-01-2035 BEO
Fixed Income	537,088	570,183.94	FNMA POOL #AB4051 4% 12-01-2041 BEO
Fixed Income	2,220,198	2,291,044.69	FNMA POOL #AB4506 3.5% 02-01-2042 BEO
Fixed Income	398,782	411,466.78	FNMA POOL #AB4686 3.5% 03-01-2042 BEO
Fixed Income	17,255	17,800.43	FNMA POOL #AB5511 3.5% DUE 07-01-2042 BEO
Fixed Income	174,520	179,982.91	FNMA POOL #AB5666 3.5% 07-01-2042 BEO
Fixed Income	17,586	18,155.55	FNMA POOL #AB6317 3.5% 09-01-2042 BEO
Fixed Income	207,996	208,877.25	FNMA POOL #AB7733 3% 01-01-2043 BEO
Fixed Income	237,747	245,031.95	FNMA POOL #AB7965 3.5% 02-01-2043 BEO
Fixed Income	761,012	764,238.55	FNMA POOL #AB8615 3% 03-01-2043 BEO
Fixed Income	305,781	307,062.07	FNMA POOL #AB8931 3% 04-01-2043 BEO
Fixed Income	402,508	415,714.77	FNMA POOL #AB9046 3.5% 04-01-2043 BEO
Fixed Income	348,141	358,445.46	FNMA POOL #AB9260 3.5% 05-01-2043 BEO
Fixed Income	246,972	254,644.94	FNMA POOL #AB9374 3.5% 05-01-2043 BEO
Fixed Income	23,525	24,762.54	FNMA POOL #AC0543 4.5% 09-01-2024 BEO
Fixed Income	141,279	152,022.98	FNMA POOL #AC3657 4.5% 10-01-2039 BEO
Fixed Income	94,349	104,427.27	FNMA POOL #AC7746 5.5% 09-01-2035 BEO
Fixed Income	42,530	44,677.36	FNMA POOL #AC8278 4 DUE 08-01-2039 BEO
Fixed Income	69,118	74,507.09	FNMA POOL #AC8512 4.5% 12-01-2039 BEO
Fixed Income	87	87.13	FNMA POOL #AD0141 POOL #AD0141 6.5% DUE 04-01-2018 BEO
Fixed Income	109,821	122,986.48	FNMA POOL #AD0198 5.5% 09-01-2038 BEO
Fixed Income	247,569	276,615.17	FNMA POOL #AD0242 5.5% 09-01-2039 BEO
Fixed Income	105,452	108,091.92	FNMA POOL #AD0466 4.5% 12-01-2022 BEO
Fixed Income	248,621	271,416.61	FNMA POOL #AD0834 5% 07-01-2029 BEO
Fixed Income	54,915	58,401.96	FNMA POOL #AD0888 4.5% 04-01-2025 BEO
Fixed Income	53,646	57,920.17	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	261,524	282,360.88	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	661,766	702,689.80	FNMA POOL #AD3830 4.5% 04-01-2025 BEO
Fixed Income	160,283	169,103.32	FNMA POOL #AD3832 4.5% 04-01-2025 BEO
Fixed Income	163,747	178,933.78	FNMA POOL #AD7784 5% 07-01-2040 BEO
Fixed Income	67,090	70,510.94	FNMA POOL #AE0375 4% 07-01-2025 BEO
Fixed Income	1,159,900	1,230,409.52	FNMA POOL #AE0381 5.5% 12-01-2024 BEO
Fixed Income	129,679	140,241.86	FNMA POOL #AE0395 4.5% 10-01-2040 BEO
Fixed Income	231,577	253,056.23	FNMA POOL #AE0481 5% 09-01-2040 BEO
Fixed Income	94,112	97,427.16	FNMA POOL #AE0637 4% 08-01-2022 BEO
Fixed Income	234,259	243,890.55	FNMA POOL #AE0676 3.5% 01-01-2026 BEO
Fixed Income	229,184	247,519.81	FNMA POOL #AE0691 4.5% 10-01-2040 BEO
Fixed Income	275,813	291,335.22	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	773,397	816,921.66	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	224,011	236,617.43	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	217,010	229,223.14	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	336,016	354,926.14	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	357,718	386,983.16	FNMA POOL #AE0954 4.5% 02-01-2041 BEO
Fixed Income	73,428	77,001.36	FNMA POOL #AE0988 4% 09-01-2025 BEO
Fixed Income	41,631	43,962.93	FNMA POOL #AE4607 4% 09-01-2040 BEO
Fixed Income	44,965	48,638.58	FNMA POOL #AE5471 4.5% 10-01-2040 BEO
Fixed Income	201,714	213,000.16	FNMA POOL #AE6057 4% 10-01-2040 BEO
Fixed Income	617,391	651,878.97	FNMA POOL #AE8396 4% 11-01-2040 BEO
Fixed Income	287,671	305,196.30	FNMA POOL #AL8215 5% 06-01-2026 BEO
Fixed Income	158,781	174,347.97	FNMA POOL #AL8867 5% 09-01-2041 BEO
Fixed Income	1,000,000	1,005,850.00	FNMA POOL #AM0359 2.31% DUE 08-01-2022 BEO
Fixed Income	454,141	473,469.59	FNMA POOL #AM6492 3.76% DUE 08-01-2034 BEO
Fixed Income	997,061	1,027,630.72	FNMA POOL #AM6956 3.33% DUE 10-01-2029 BEO
Fixed Income	435,814	445,053.51	FNMA POOL #AM9173 3.11% DUE 06-01-2027 BEO
Fixed Income	918,458	943,174.04	FNMA POOL #AM9536 3.34% DUE 08-01-2030 BEO
Fixed Income	1,161,164	1,206,704.52	FNMA POOL #AM9545 3.5% DUE 08-01-2030 BEO
Fixed Income	1,025,000	1,053,803.53	FNMA POOL #AN0335 3.39% DUE 01-01-2031 BEO
Fixed Income	965,000	990,524.25	FNMA POOL #AN0854 3.28% DUE 02-01-2028 BEO
Fixed Income	980,000	988,981.70	FNMA POOL #AN1032 2.86% 03-01-2026 BEO
Fixed Income	1,075,000	1,015,026.83	FNMA POOL #AN3199 2.6% DUE 10-01-2031 BEO
Fixed Income	164,540	169,700.10	FNMA POOL #AO0780 3.5 04-01-2042
Fixed Income	141,397	145,533.96	FNMA POOL #AO2805 3% 06-01-2027 BEO
Fixed Income	82,571	86,920.35	FNMA POOL #AO3890 4 06-01-2042 BEO
Fixed Income	430,551	444,303.30	FNMA POOL #AO4134 3.5% 06-01-2042 BEO
Fixed Income	855,101	881,811.47	FNMA POOL #AO5472 3.5% 07-01-2042 BEO
Fixed Income	19,501	20,026.11	FNMA POOL #AO9198 4.5% 12-01-2023 BEO
Fixed Income	323,832	341,583.96	FNMA POOL #AP2424 4% 08-01-2042 BEO
Fixed Income	937,562	988,621.64	FNMA POOL #AP7363 4% DUE 10-01-2042 BEO
Fixed Income	272,691	280,650.56	FNMA POOL #AP7517 3% 09-01-2027 BEO
Fixed Income	134,698	136,299.38	FNMA POOL #AP7534 2.5% 09-01-2027 BEO
Fixed Income	115,452	119,077.07	FNMA POOL #AP8743 3.5% 10-01-2042 BEO
Fixed Income	138,368	145,996.55	FNMA POOL #AP8877 4% 10-01-2042 BEO
Fixed Income	175,804	185,459.12	FNMA POOL #AQ8151 4% 12-01-2042 BEO
Fixed Income	210,430	211,265.14	FNMA POOL #AS0044 3% 07-01-2043 BEO
Fixed Income	280,784	289,984.89	FNMA POOL #AS0210 3.5% 08-01-2043 BEO
Fixed Income	356,080	388,974.89	FNMA POOL #AS0263 5% 08-01-2043 BEO
Fixed Income	435,970	462,439.08	FNMA POOL #AS0531 4% 09-01-2043 BEO
Fixed Income	603,296	648,502.56	FNMA POOL #AS0560 4.5% 09-01-2043 BEO
Fixed Income	380,900	401,179.51	FNMA POOL #AS0795 4% 10-01-2043 BEO
Fixed Income	71,091	75,229.79	FNMA POOL #AS1042 4% 11-01-2043 BEO
Fixed Income	286,106	307,237.82	FNMA POOL #AS1333 4.5% 12-01-2043 BEO
Fixed Income	214,405	226,997.26	FNMA POOL #AS1559 4% 01-01-2044 BEO
Fixed Income	70,637	74,962.04	FNMA POOL #AS1764 4% 02-01-2044 BEO
Fixed Income	83,040	89,243.01	FNMA POOL #AS1845 4.5% 02-01-2044 BEO
Fixed Income	308,644	316,998.87	FNMA POOL #AS3118 3% 08-01-2029 BEO
Fixed Income	1,687,682	1,774,951.92	FNMA POOL #AS3294 4% 09-01-2044 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	606,134	637,476.66	FNMA POOL #AS3402 4% 09-01-2044 BEO
Fixed Income	4,108	4,320.34	FNMA POOL #AS3467 4% 10-01-2044 BEO
Fixed Income	1,196	1,257.49	FNMA POOL #AS3634 4% 10-01-2044 BEO
Fixed Income	217,513	223,642.15	FNMA POOL #AS4466 3% 02-01-2030 BEO
Fixed Income	189,203	194,803.61	FNMA POOL #AS4797 3.5% 04-01-2045 BEO
Fixed Income	1,367,283	1,405,156.80	FNMA POOL #AS5141 3.5% 06-01-2045 BEO
Fixed Income	204,862	211,381.33	FNMA POOL #AS5175 3.5% 06-01-2045 BEO
Fixed Income	253,863	260,734.93	FNMA POOL #AS5240 3% 06-01-2030 BEO
Fixed Income	1,282,275	1,323,083.91	FNMA POOL #AS5365 3.5% 07-01-2045 BEO
Fixed Income	4,499,689	4,624,330.65	FNMA POOL #AS5460 3.5% 07-01-2045 BEO
Fixed Income	301,868	310,229.27	FNMA POOL #AS5696 3.5% 08-01-2045 BEO
Fixed Income	34,831	35,862.60	FNMA POOL #AS5713 3.5% 09-01-2045 BEO
Fixed Income	31,029	32,654.35	FNMA POOL #AS6015 4% 09-01-2045 BEO
Fixed Income	447,184	459,571.12	FNMA POOL #AS6040 3.5% 10-01-2045 BEO
Fixed Income	104,913	110,337.99	FNMA POOL #AS6074 4% 10-01-2045 BEO
Fixed Income	269,201	277,802.43	FNMA POOL #AS6464 3.5% 01-01-2046 BEO
Fixed Income	326,908	335,962.94	FNMA POOL #AS6621 3.5% 02-01-2046 BEO
Fixed Income	605,561	636,874.04	FNMA POOL #AS6625 4% 02-01-2046 BEO
Fixed Income	2,825,949	2,972,078.85	FNMA POOL #AS6625 4% 02-01-2046 BEO
Fixed Income	169,913	178,700.15	FNMA POOL #AS7248 4% 05-01-2046 BEO
Fixed Income	488,462	488,147.66	FNMA POOL #AS7375 3% DUE 06-01-2046 REG
Fixed Income	171,304	183,785.17	FNMA POOL #AS7568 4.5% DUE 07-01-2046 REG
Fixed Income	254,743	267,915.82	FNMA POOL #AS7803 4% 08-01-2046 BEO
Fixed Income	648,170	647,755.55	FNMA POOL #AS8072 3% 10-01-2046 BEO
Fixed Income	767,212	806,884.22	FNMA POOL #AS8143 4% 10-01-2046 BEO
Fixed Income	1,010,404	1,009,753.20	FNMA POOL #AS8414 3% 11-01-2046 BEO
Fixed Income	499,189	525,001.91	FNMA POOL #AS8659 4% 01-01-2047 BEO
Fixed Income	271,956	279,317.53	FNMA POOL #AS9505 3% DUE 04-01-2032 REG
Fixed Income	545,204	568,342.49	FNMA POOL #AS9520 3.5% 04-01-2032 BEO
Fixed Income	213,043	219,930.57	FNMA POOL #AT1001 3.5% DUE 04-01-2043 REG
Fixed Income	582,219	584,680.82	FNMA POOL #AT2016 3 DUE 04-01-2043 REG
Fixed Income	286,176	295,316.54	FNMA POOL #AT2021 3.5% 04-01-2043 BEO
Fixed Income	902,910	932,002.15	FNMA POOL #AT2032 3.5 DUE 04-01-2043 REG
Fixed Income	362,765	364,299.44	FNMA POOL #AT5993 3% 05-01-2043 BEO
Fixed Income	308,049	317,973.85	FNMA POOL #AT9147 3.5% 07-01-2043 BEO
Fixed Income	336,420	348,979.00	FNMA POOL #AU0949 3.5% 08-01-2043 BEO
Fixed Income	400,914	402,528.58	FNMA POOL #AU3735 3% DUE 08-01-2043 REG
Fixed Income	215,596	228,171.56	FNMA POOL #AU3751 4% 08-01-2043 BEO
Fixed Income	150,983	155,601.63	FNMA POOL #AU3763 3.5% DUE 08-01-2043 REG
Fixed Income	188,390	198,321.59	FNMA POOL #AU4152 4% 09-01-2043 BEO
Fixed Income	879,306	932,519.87	FNMA POOL #AU4288 4% 09-01-2043 BEO
Fixed Income	322,683	341,434.62	FNMA POOL #AU4289 4% 09-01-2043 BEO
Fixed Income	41,142	44,210.17	FNMA POOL #AU4376 4.5% 10-01-2043 BEO
Fixed Income	114,553	121,219.23	FNMA POOL #AU4386 4% 10-01-2043 BEO
Fixed Income	104,158	109,543.84	FNMA POOL #AU5057 4% 11-01-2043 BEO
Fixed Income	253,745	269,433.56	FNMA POOL #AU6857 4% 09-01-2043 BEO
Fixed Income	705,127	748,323.58	FNMA POOL #AU8537 4% 10-01-2043 BEO
Fixed Income	289,464	297,300.16	FNMA POOL #AV5062 3% 02-01-2029 BEO
Fixed Income	725,612	763,135.78	FNMA POOL #AW5063 4% 07-01-2044 BEO
Fixed Income	497,490	523,215.72	FNMA POOL #AW5109 4% 08-01-2044 BEO
Fixed Income	879	924.82	FNMA POOL #AX0888 4% 10-01-2044 BEO
Fixed Income	44,310	45,537.41	FNMA POOL #AX0901 3.5% 10-01-2044 BEO
Fixed Income	199,297	209,603.77	FNMA POOL #AX2491 4% 10-01-2044 BEO
Fixed Income	1,331,970	1,400,851.85	FNMA POOL #AX2491 4% 10-01-2044 BEO
Fixed Income	251,623	264,635.94	FNMA POOL #AX2501 4% 10-01-2044 BEO
Fixed Income	193,627	204,292.28	FNMA POOL #AX5302 4% 01-01-2042 BEO
Fixed Income	570,923	586,737.72	FNMA POOL #AX9528 3.5% 02-01-2045 BEO
Fixed Income	310,472	319,041.01	FNMA POOL #AX9538 3% 02-01-2030 BEO
Fixed Income	128,599	128,825.35	FNMA POOL #AY4205 3% 05-01-2045 BEO
Fixed Income	355,556	365,181.19	FNMA POOL #AY4218 3% 05-01-2030 BEO
Fixed Income	45,935	47,207.37	FNMA POOL #AY4490 3.5% 02-01-2045 BEO
Fixed Income	278,562	290,353.38	FNMA POOL #AY9087 3.5% 05-01-2035 BEO
Fixed Income	297,835	306,085.02	FNMA POOL #AZ0862 3.5% 07-01-2045 BEO
Fixed Income	157,413	165,553.88	FNMA POOL #AZ0869 4% 07-01-2045 BEO
Fixed Income	190,182	195,330.71	FNMA POOL #AZ0886 3% 07-01-2030 BEO
Fixed Income	493,469	506,825.43	FNMA POOL #AZ2175 3% 08-01-2030 BEO
Fixed Income	274,005	281,594.90	FNMA POOL #AZ4312 3.5% 02-01-2046 BEO
Fixed Income	1,303	1,338.65	FNMA POOL #AZ4775 3.5% 10-01-2045 BEO
Fixed Income	38,492	39,558.67	FNMA POOL #AZ9254 3.5% 11-01-2045 BEO
Fixed Income	26,781	28,166.33	FNMA POOL #BA2263 4% 01-01-2046 BEO
Fixed Income	196,335	201,773.94	FNMA POOL #BA2867 3.5% 06-01-2046 BEO
Fixed Income	199,862	210,196.74	FNMA POOL #BC0214 4% 02-01-2046 BEO
Fixed Income	150,918	155,098.29	FNMA POOL #BC0823 3.5% 04-01-2046 BEO
Fixed Income	134,625	141,586.04	FNMA POOL #BC0960 4% 06-01-2046 BEO
Fixed Income	442,547	442,264.13	FNMA POOL #BC2733 3% 05-01-2046 BEO
Fixed Income	485,637	485,326.07	FNMA POOL #BC9003 3% 11-01-2046 BEO
Fixed Income	890,629	890,058.72	FNMA POOL #BC9468 3% 06-01-2046 BEO
Fixed Income	218,390	224,439.70	FNMA POOL #BD1191 3.5% 01-01-2047 BEO
Fixed Income	8,558,513	9,503,058.29	FNMA POOL #BD2377 4.5% 12-01-2046 BEO
Fixed Income	184,469	190,226.47	FNMA POOL #BD3670 3.5% 07-01-2046 BEO
Fixed Income	962,458	989,116.83	FNMA POOL #BD5046 3.5% DUE 02-01-2047 BEO
Fixed Income	34,609	35,567.55	FNMA POOL #BD5426 3.5% 11-01-2046 BEO
Fixed Income	262,638	269,913.11	FNMA POOL #BD8705 3.5% 12-01-2046 BEO
Fixed Income	1,340,263	1,348,151.57	FNMA POOL #BE0522 2.5% 11-01-2031 BEO
Fixed Income	123,541	132,568.39	FNMA POOL #BE4230 4.5% 12-01-2046 BEO
Fixed Income	566,776	566,956.97	FNMA POOL #BE5069 3% 11-01-2046 BEO
Fixed Income	339,247	348,644.21	FNMA POOL #BE5475 3.5% 02-01-2047 BEO
Fixed Income	175,569	189,208.87	FNMA POOL #BE7845 4.5% 02-01-2047 BEO
Fixed Income	217,124	223,785.54	FNMA POOL #BE9326 3.5% 02-01-2047 BEO
Fixed Income	323,393	340,116.17	FNMA POOL #BH0887 4% 04-01-2047 BEO
Fixed Income	88,304	90,862.76	FNMA POOL #BM1177 3% 12-01-2031 BEO
Fixed Income	105,676	110,465.03	FNMA POOL #FN0000 3.589% DUE 09-01-2020 BEO
Fixed Income	1,001,194	1,051,920.10	FNMA POOL #FN0001 3.762% 12-01-2020 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	97,015	101,930.25	FNMA POOL #FN0001 3.762% 12-01-2020 BEO
Fixed Income	1,269,015	1,359,755.74	FNMA POOL #FN0003 4.313% DUE 01-01-2021 BEO
Fixed Income	22,395	23,700.30	FNMA POOL #MA0098 4% 06-01-2029 BEO
Fixed Income	444,956	463,252.12	FNMA POOL #MA0577 3.5% 11-01-2020 BEO
Fixed Income	154,940	161,311.36	FNMA POOL #MA0617 3.5% 01-01-2026 BEO
Fixed Income	1,852,155	1,954,914.60	FNMA POOL #MA0639 4% 02-01-2041 BEO
Fixed Income	72,145	75,111.79	FNMA POOL #MA0876 3.5 10-01-2021 BEO
Fixed Income	721,826	753,936.12	FNMA POOL #MA1029 3.5% 04-01-2032 BEO
Fixed Income	802,776	851,932.69	FNMA POOL #MA1169 4% 09-01-2042 BEO
Fixed Income	190,318	194,822.95	FNMA POOL #MA1200 3% 10-01-2032 BEO
Fixed Income	71,279	73,484.87	FNMA POOL #MA1283 3.5% 12-01-2042 BEO
Fixed Income	1,229,563	1,267,613.94	FNMA POOL #MA1283 3.5% 12-01-2042 BEO
Fixed Income	162,398	161,414.07	FNMA POOL #MA1293 2% 12-01-2027 BEO
Fixed Income	464,744	465,417.47	FNMA POOL #MA1417 3% 04-01-2043 BEO
Fixed Income	1,523,060	1,559,080.42	FNMA POOL #MA1490 3% 07-01-2033 BEO
Fixed Income	284,539	292,855.13	FNMA POOL #MA1600 3.5% 10-01-2043 BEO
Fixed Income	2,330,439	2,432,637.99	FNMA POOL #MA1608 3.5% DUE 10-01-2033 BEO
Fixed Income	182,485	198,205.58	FNMA POOL #MA1612 4.5% 10-01-2043 BEO
Fixed Income	61,110	66,366.45	FNMA POOL #MA1789 4.5% 02-01-2044 BEO
Fixed Income	257,631	277,741.91	FNMA POOL #MA1926 4.5% 06-01-2044 BEO
Fixed Income	372,163	391,638.04	FNMA POOL #MA2145 4% 01-01-2045 BEO
Fixed Income	200,483	208,766.74	FNMA POOL #MA2260 3.5% 05-01-2035 BEO
Fixed Income	580,337	610,348.34	FNMA POOL #MA2415 4% 10-01-2045 BEO
Fixed Income	2,598	2,670.33	FNMA POOL #MA2471 3.5% 12-01-2045 BEO
Fixed Income	148,673	152,697.61	FNMA POOL #MA2596 3% 04-01-2031 BEO
Fixed Income	180,664	191,967.90	FNMA POOL #MA2655 4% 06-01-2036 BEO
Fixed Income	2,361,590	2,388,311.34	FNMA POOL #MA2740 2.5% 09-01-2026 BEO
Fixed Income	347,006	372,253.81	FNMA POOL #MA2836 4.5% 12-01-2046 BEO
Fixed Income	783,482	782,977.74	FNMA POOL #MA2863 3% DUE 01-01-2047 BEO
Fixed Income	761,920	761,429.04	FNMA POOL #MA2895 3% 02-01-2047 BEO
Fixed Income	418,549	418,279.45	FNMA POOL #MA2956 3% DUE 04-01-2047 BEO
Fixed Income	865,444	889,415.89	FNMA POOL #MA2959 3.5% 04-01-2047 BEO
Fixed Income	296,611	318,193.56	FNMA POOL #MA2974 4.5% 04-01-2047 BEO
Fixed Income	1,493,127	1,601,781.53	FNMA POOL #MA3038 4.5% 06-01-2047 BEO
Fixed Income	797,131	819,211.31	FNMA POOL #MA3057 3.5% DUE 07-01-2047 BEO
Fixed Income	193,381	198,615.37	FNMA POOL #MA3060 3% 07-01-2032 BEO
Fixed Income	270,743	309,278.32	FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	27,503	28,025.59	FNMA REMIC 2004-12 CL-HB 4.5 DUE 07-25-2033
Fixed Income	533,518	591,670.66	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	2,134,071	2,366,682.65	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	9,874,036	10,132,518.84	FNMA REMIC SER 2011-116 CL ZA 3.5 11-25-2041
Fixed Income	32,961	32,856.56	FNMA REMIC SER 2011-79 CL HD 2 12-25-2022
Fixed Income	394,891	394,888.33	FNMA REMIC SER 2014-M12 CL FA FLTGT RT 10-25-2021
Fixed Income	18,887	21,608.92	FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027
Fixed Income	29,567	31,387.28	FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	6,850	7,050.21	FNMA SER 2011-145 CL KB 3.5% 01-25-2032
Fixed Income	100,000	99,619.30	FNMA SER 2016-M1 CL ASQ2 VAR RT 02-25-2021
Fixed Income	147,691	147,058.32	FNMA SER 2017-M1 CL A1 VAR 09-25-2026
Fixed Income	670,000	685,393.92	FNMA SERIES 2012-M2 CLASS A2 2.717 DUE 02-25-2022
Fixed Income	2,900,000	2,976,351.20	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	14,000,000	13,959,470.00	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST
Fixed Income	4,080,000	4,074,500.16	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	1,155,000	1,153,443.06	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	2,695,000	2,691,367.14	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	1,000,000	995,448.00	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES SEPTEMBER
Fixed Income	3,000,000	3,119,121.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES AUGUST
Fixed Income	57,300,000	58,752,153.90	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	9,400,000	9,638,224.20	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	3,800,000	3,902,866.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	-3,500,000	(3,594,745.00)	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	2,770,000	2,844,983.90	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	29,000,000	29,690,200.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES SEPTEMBER
Fixed Income	25,250,000	26,499,193.25	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	-12,900,000	(13,538,201.70)	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	5,740,000	6,033,951.14	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	10,840,000	11,395,127.24	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	5,750,000	6,025,373.25	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES SEPTEMBER
Fixed Income	17,000,000	18,212,916.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	19,170,000	20,537,741.16	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	1,365,000	1,464,228.68	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	140,000	140,712.74	FNMA SR 2017-M7 CL A1 2.595% 12-25-2026
Fixed Income	100,000	98,615.00	FNMA STEP UP 07-27-2020/10-27-2017 TRANCHE # TR 00533
Fixed Income	100,000	99,284.00	FNMA STEP UP 08-24-2022/08-24-2017 FNMA
Fixed Income	200,000	198,360.00	FNMA TRANCHE # TR 00445 1.2 06-28-2019/09-28-2017
Fixed Income	200,000	199,972.60	FNMA TRANCHE 00637 1.375 01-28-2019
Fixed Income	500,000	496,662.50	FNMA TRANCHE 00644 1 02-26-2019
Fixed Income	200,000	198,874.00	FNMA TRANCHE 00648 1.35 10-28-2019/10-28-2017
Fixed Income	24,250,000	24,274,395.50	FNMA TRANCHE 00658 03-21-2018
Fixed Income	100,000	99,444.00	FNMA TRANCHE 00661 .75 07-27-2018/07-27-2017
Fixed Income	515,000	509,294.32	FNMA TRANCHE 00698 1 10-24-2019
Fixed Income	495,000	495,018.32	FNMA TRANCHE 02-25-2023
Fixed Income	1,215,000	1,207,442.70	FNMA TRANCHE 1.6 12-24-2020/09-24-2017
Fixed Income	100,000	99,636.60	FNMA TRANCHE 1.65 01-27-2020/10-27-2017
Fixed Income	250,000	250,831.25	FNMA TRANCHE 2 01-05-2022
Fixed Income	100,000	100,624.40	FNMA TRANCHE 540 1.875 09-18-2018
Fixed Income	600,000	608,738.40	FOMENTO ECONOMICO 4.375% DUE 05-10-2043
Fixed Income	100,000	100,096.60	FORD CR AUTO OWNER 1.71% DUE 05-15-2019
Fixed Income	690,000	686,269.86	FORD CR AUTO OWNER 1.85% DUE 09-15-2021
Fixed Income	25,000	25,064.25	FORD CR AUTO OWNER 1.97% DUE 04-15-2020
Fixed Income	1,009,176.00	1,009,176.00	FORD CR AUTO OWNER 2.26% DUE 11-15-2025
Fixed Income	50,000	49,657.05	FORD CR FLOORPLAN 1.75% DUE 07-15-2021
Fixed Income	2,200,000	2,210,291.60	FORD CR FLOORPLAN FLTGT RT 1.82556% DUE 08-15-2020
Fixed Income	55,000	55,009.96	FORD CR FLOORPLAN MASTER OWNER 2017-1 ASSET BKD NTS CL A-1 2.07% 05-15-2022

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	400,000	410,231.60	FORD MOTOR CREDIT CO LLC 5 DUE 05-15-2018
Fixed Income	60,000	61,766.40	FORD MTR CO DEL 4.346% DUE 12-08-2026
Fixed Income	1,000,000	1,006,582.00	FORD MTR CR CO LLC 2.551% DUE 10-05-2018
Fixed Income	925,000	913,910.18	FORD MTR CR CO LLC 3.096% DUE 05-04-2023
Fixed Income	2,600,000	2,649,592.40	FORD MTR CR CO LLC 3.157% DUE 08-04-2020
Fixed Income	825,000	849,793.73	FORD MTR CR CO LLC 4.389% DUE 01-08-2026
Fixed Income	2,850,000	2,935,651.05	FORD MTR CR CO LLC 4.389% DUE 01-08-2026
Fixed Income	500,000	550,171.50	FORD MTR CR CO LLC 5.75% DUE 02-01-2021
Fixed Income	910,000	1,033,244.03	FORD MTR CR CO LLC 8.125% DUE 01-15-2020
Fixed Income	1,200,000	1,202,922.00	FORD MTR CR CO LLC FIXED 2.24% DUE 06-15-2018
Fixed Income	600,000	601,486.20	FORD MTR CR CO LLC FLTG RT 2.05811% DUE 03-12-2019
Fixed Income	500,000	506,426.00	FORD MTR CR CO LLC NT 2.943% DUE 01-08-2019
Fixed Income	59,303	62,416.56	FREDDIE MAC GOLD POOL Q37907 4.0% 12-01-2045
Fixed Income	600,000	558,000.00	FREEPORT-MCMORAN 3.875% DUE 03-15-2023
Fixed Income	2,900,000	2,697,000.00	FREEPORT-MCMORAN 3.875% DUE 03-15-2023
Fixed Income	413,966	408,061.93	FRESB 2016-SB14 FLTG RT 2.59% DUE 03-25-2026
Fixed Income	614,810	617,712.39	FRESB 2017-SB30 2.95% DUE 04-25-2027
Fixed Income	100,000	78,750.00	FRONTIER 6.875% DUE 01-15-2025
Fixed Income	280,000	274,677.20	FRONTIER 9.25% DUE 07-01-2021
Fixed Income	1,900,000	1,863,881.00	FRONTIER 9.25% DUE 07-01-2021
Fixed Income	-61	(1,906.25)	FUT CALL AUG 17 T-NOTE OPTION 1280
Fixed Income	-690	(25,875.00)	FUT CALL MAR 18 EURO DOLLARS 9875
Fixed Income	140	34,483,750.00	FUT DEC 17 EURO DOLLARS
Fixed Income	-140	(34,483,750.00)	FUT DEC 17 EURO DOLLARS
Fixed Income	-140	(34,370,000.00)	FUT DEC 18 EURO DOLLARS
Fixed Income	140	34,370,000.00	FUT DEC 18 EURO DOLLARS
Fixed Income	-247	(60,487,212.50)	FUT DEC 19 EURO DOLLARS
Fixed Income	247	60,487,212.50	FUT DEC 19 EURO DOLLARS
Fixed Income	-106	(26,066,725.00)	FUT JUN 18 EURO DOLLARS
Fixed Income	106	26,066,725.00	FUT JUN 18 EURO DOLLARS
Fixed Income	-522	(128,000,925.00)	FUT JUN 19 EURO DOLLARS
Fixed Income	-1,027	(251,833,237.50)	FUT JUN 19 EURO DOLLARS
Fixed Income	522	128,000,925.00	FUT JUN 19 EURO DOLLARS
Fixed Income	1,027	251,833,237.50	FUT JUN 19 EURO DOLLARS
Fixed Income	-61	(7,625.00)	FUT PUT AUG 17 T-NOTE OPTION 1240
Fixed Income	554	45,012.50	FUT PUT MAR 18 EURO DOLLARS 9825
Fixed Income	-401	(50,338,031.25)	FUT SEP 17 10 YR T-NOTES
Fixed Income	-67	(8,410,593.75)	FUT SEP 17 10 YR T-NOTES
Fixed Income	-724	(90,884,625.00)	FUT SEP 17 10 YR T-NOTES
Fixed Income	-264	(33,140,250.00)	FUT SEP 17 10 YR T-NOTES
Fixed Income	401	50,338,031.25	FUT SEP 17 10 YR T-NOTES
Fixed Income	67	8,410,593.75	FUT SEP 17 10 YR T-NOTES
Fixed Income	724	90,884,625.00	FUT SEP 17 10 YR T-NOTES
Fixed Income	264	33,140,250.00	FUT SEP 17 10 YR T-NOTES
Fixed Income	18	1,827,562.50	FUT SEP 17 CBT 10YR DSF
Fixed Income	-18	(1,827,562.50)	FUT SEP 17 CBT 10YR DSF
Fixed Income	-929	(109,469,585.94)	FUT SEP 17 CBT 5Y T-NOTE
Fixed Income	-135	(15,907,851.56)	FUT SEP 17 CBT 5Y T-NOTE
Fixed Income	-309	(36,411,304.69)	FUT SEP 17 CBT 5Y T-NOTE
Fixed Income	-93	(10,958,742.19)	FUT SEP 17 CBT 5Y T-NOTE
Fixed Income	929	109,469,585.94	FUT SEP 17 CBT 5Y T-NOTE
Fixed Income	135	15,907,851.56	FUT SEP 17 CBT 5Y T-NOTE
Fixed Income	309	36,411,304.69	FUT SEP 17 CBT 5Y T-NOTE
Fixed Income	93	10,958,742.19	FUT SEP 17 CBT 5Y T-NOTE
Fixed Income	-16	(2,654,000.00)	FUT SEP 17 CBT UL T-BONDS
Fixed Income	16	2,654,000.00	FUT SEP 17 CBT UL T-BONDS
Fixed Income	-47	(6,336,187.50)	FUT SEP 17 CBT ULT TNOTE
Fixed Income	47	6,336,187.50	FUT SEP 17 CBT ULT TNOTE
Fixed Income	-67	(5,175,080.00)	FUT SEP 17 CDN DOLLAR
Fixed Income	67	5,175,080.00	FUT SEP 17 CDN DOLLAR
Fixed Income	47	7,959,396.42	FUT SEP 17 EUR FOAT
Fixed Income	79	13,378,559.94	FUT SEP 17 EUR FOAT
Fixed Income	-47	(7,959,396.42)	FUT SEP 17 EUR FOAT
Fixed Income	-79	(13,378,559.94)	FUT SEP 17 EUR FOAT
Fixed Income	27	5,035,573.75	FUT SEP 17 EURO BUXL BND
Fixed Income	-1	(186,502.73)	FUT SEP 17 EURO BUXL BND
Fixed Income	-27	(5,035,573.75)	FUT SEP 17 EURO BUXL BND
Fixed Income	1	186,502.73	FUT SEP 17 EURO BUXL BND
Fixed Income	24	3,605,050.36	FUT SEP 17 EURX EUR-BOBL
Fixed Income	-24	(3,605,050.36)	FUT SEP 17 EURX EUR-BOBL
Fixed Income	36	6,646,349.67	FUT SEP 17 EURX EUR-BUND
Fixed Income	69	12,738,836.87	FUT SEP 17 EURX EUR-BUND
Fixed Income	17	3,138,554.01	FUT SEP 17 EURX EUR-BUND
Fixed Income	-36	(6,646,349.67)	FUT SEP 17 EURX EUR-BUND
Fixed Income	-69	(12,738,836.87)	FUT SEP 17 EURX EUR-BUND
Fixed Income	-17	(3,138,554.01)	FUT SEP 17 EURX EUR-BUND
Fixed Income	-4	(573,350.00)	FUT SEP 17 IMM EURO FX
Fixed Income	4	573,350.00	FUT SEP 17 IMM EURO FX
Fixed Income	2	54,490.00	FUT SEP 17 IMM MEX PESO
Fixed Income	-2	(54,490.00)	FUT SEP 17 IMM MEX PESO
Fixed Income	23	3,751,510.35	FUT SEP 17 LIF LONG GILT
Fixed Income	-23	(3,751,510.35)	FUT SEP 17 LIF LONG GILT
Fixed Income	-48	(5,194,733.19)	FUT SEP 17 ME 10Y CDN BND
Fixed Income	48	5,194,733.19	FUT SEP 17 ME 10Y CDN BND
Fixed Income	-5	(495,743.46)	FUT SEP 17 SFE 10Y T-BOND
Fixed Income	5	495,743.46	FUT SEP 17 SFE 10Y T-BOND
Fixed Income	-66	(10,143,375.00)	FUT SEP 17 U.S. T-BONDS
Fixed Income	5	768,437.50	FUT SEP 17 U.S. T-BONDS
Fixed Income	5	768,437.50	FUT SEP 17 U.S. T-BONDS
Fixed Income	-122	(18,749,875.00)	FUT SEP 17 U.S. T-BONDS
Fixed Income	66	10,143,375.00	FUT SEP 17 U.S. T-BONDS
Fixed Income	-5	(768,437.50)	FUT SEP 17 U.S. T-BONDS
Fixed Income	-5	(768,437.50)	FUT SEP 17 U.S. T-BONDS

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	122	18,749,875.00	FUT SEP 17 U.S. T-BONDS
Fixed Income	-244	(52,730,687.50)	FUT SEP 17 US 2YR T-NOTE
Fixed Income	244	52,730,687.50	FUT SEP 17 US 2YR T-NOTE
Fixed Income	65,000	69,234.10	GALVESTON CNTY TEX 6.205% 02-01-2029 BEOTAXABLE
Fixed Income	350,000	379,390.20	GAP INC 5.95% DUE 04-12-2021
Fixed Income	2,000,000	2,167,944.00	GAP INC 5.95% DUE 04-12-2021
Fixed Income	665,000	665,153.62	GE CAP CR CARD 1.83% DUE 08-17-2020
Fixed Income	100,000	100,746.80	GE CAP CR CARD 2.22% DUE 01-15-2022
Fixed Income	1,415,000	1,411,111.58	GE CAP CR CARD MASTER NT 1.85 2012-7 ASSET BACKED NT CL A DUE 09-15-2022
Fixed Income	487,000	490,893.57	GE CAP INTL FDG CO 2.342% DUE 11-15-2020
Fixed Income	330,000	332,638.35	GE CAP INTL FDG CO 2.342% DUE 11-15-2020
Fixed Income	1,407,000	1,418,248.97	GE CAP INTL FDG CO 2.342% DUE 11-15-2020
Fixed Income	100,000	93,818.40	GEN DYNAMICS CORP 2.125% DUE 08-15-2026
Fixed Income	85,000	111,927.58	GEN ELEC CAP CORP 6.15% DUE 08-07-2037
Fixed Income	8,032,000	8,258,181.12	GEN ELEC CAP CORP FLTG RT 2.24556% DUE 03-15-2023
Fixed Income	500,000	490,920.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00742 VAR RT DUE 05-05-2026
Fixed Income	1,250,000	1,135,678.75	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00750 08/15/06 VAR 8-15-36
Fixed Income	172,000	189,468.49	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	600,000	606,744.00	GEN MOTORS FINL CO 3.2% DUE 07-06-2021
Fixed Income	170,000	172,787.66	GEN MOTORS FINL FIXED 3.45% DUE 04-10-2022
Fixed Income	1,200,000	1,216,398.00	GEN MTRS FINL CO 3.1% DUE 01-15-2019
Fixed Income	1,410,000	1,412,182.68	GEN MTRS FINL CO 3.15% DUE 06-30-2022
Fixed Income	1,210,000	1,211,873.08	GEN MTRS FINL CO 3.15% DUE 06-30-2022
Fixed Income	645,000	654,971.06	GEN MTRS FINL CO 3.7% DUE 05-09-2023
Fixed Income	1,300,000	1,324,589.50	GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020
Fixed Income	920,000	937,401.80	GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020
Fixed Income	920,000	938,354.92	GEN MTRS FINL CO FIXED 4.3% DUE 07-13-2025
Fixed Income	530,000	536,523.24	GEN MTRS FINL CO FIXED 4.35% DUE 01-17-2027
Fixed Income	150,000	157,372.35	GENERAL ELEC CO 3.375% DUE 03-11-2024
Fixed Income	585,000	677,793.29	GENERAL MTRS CO 6.6% DUE 04-01-2036
Fixed Income	800,000	797,560.80	GEORGIA PWR CO 3.25% DUE 03-30-2027
Fixed Income	540,000	529,215.12	GILEAD SCIENCES 1.95% DUE 03-01-2022
Fixed Income	50,000	48,527.00	GILEAD SCIENCES 2.95% DUE 03-01-2027
Fixed Income	20,000	20,566.60	GILEAD SCIENCES 3.65% DUE 03-01-2026
Fixed Income	25,000	27,445.25	GILEAD SCIENCES 4.75% DUE 03-01-2046
Fixed Income	400,000	439,124.00	GILEAD SCIENCES 4.75% DUE 03-01-2046
Fixed Income	150,000	150,942.00	GLENCORE FDG LLC GTD NT FLTG 144A DUE 01-15-2019 BEO
Fixed Income	633,958	624,403.36	GLOBAL SC FIN II SRL 3.09 SER 2014-1 CL A-2 07-17-2024
Fixed Income	400,000	397,000.00	GLOBO COMUNICACAO E 5.125% 03-31-2027
Fixed Income	160,000	159,891.98	GLS AUTO 2.67% DUE 04-15-2021
Fixed Income	335,000	334,577.23	GM FINL AUTOMOBILE 2.0199998093% DUE 09-21-2020
Fixed Income	365,000	366,195.01	GM FINL AUTOMOBILE 2.06% DUE 05-20-2020
Fixed Income	50,000	49,816.30	GM FINL AUTOMOBILE 2.08% DUE 03-20-2020
Fixed Income	75,000	75,150.83	GM FINL AUTOMOBILE 2.32% DUE 11-20-2019
Fixed Income	75,000	75,241.05	GM FINL AUTOMOBILE 2.42% DUE 07-22-2019
Fixed Income	55,000	55,271.92	GM FINL AUTOMOBILE 2.48% DUE 08-20-2020
Fixed Income	85,000	85,408.17	GM FINL AUTOMOBILE 3.01% DUE 03-20-2020
Fixed Income	85,000	85,906.70	GM FINL AUTOMOBILE 3.24% DUE 03-20-2020
Fixed Income	1,145,693	1,143,955.42	GNMA 09-20-2065
Fixed Income	53,773	53,529.83	GNMA 1.8943% DUE 06-16-2038
Fixed Income	165,399	164,642.27	GNMA 2% DUE 12-20-2042
Fixed Income	56,081	54,911.22	GNMA 2013-057 REMIC PASSTHRU CL A 1.35 06-16-2037
Fixed Income	70,000	69,083.82	GNMA 2013-176 REMIC PASSTHRU SECS CL MX-AH 03-16-2046
Fixed Income	2,085,579	2,083,433.32	GNMA 2015-H26 REMIC PASSTHRU CTF CL FA 10-20-2065
Fixed Income	3,127,101	3,138,305.75	GNMA 2015-H29 REMIC PASSTHRU SEC CL FA 10-20-2065
Fixed Income	803,435	806,126.76	GNMA 2015-H30 REMIC PASSTHRU SEC CL FA 08-20-2061
Fixed Income	2,065,717	2,072,540.01	GNMA 2015-H30 REMIC PASSTHRU SEC CL FB 03-20-2062
Fixed Income	1,062,910	1,081,981.04	GNMA 2016-H02 REMIC PASSTHRU CTF CL MX-FH 01-20-2066
Fixed Income	1,687,401	1,709,031.62	GNMA 2016-H06 MTG PASSTHRU CTF CL FD 07-20-2065
Fixed Income	3,000,000	3,107,460.00	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	1,000,000	1,052,031.00	GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	1,000,000	1,089,690.00	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	365,414	380,093.49	GNMA II GTD CTF MULTI ISSUER GOLD POOL #MA0783 3.5 02-20-2043
Fixed Income	2,690,000	2,717,109.82	GNMA II JUMBOS 3% 30 YEARS SETTLES JULY
Fixed Income	3,080,000	3,190,205.48	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	4,130,000	4,277,775.53	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	2,650,000	2,788,504.90	GNMA II JUMBOS 4 30 YEARS SETTLES JUL
Fixed Income	6,885,000	7,244,851.41	GNMA II JUMBOS 4 30 YEARS SETTLES JUL
Fixed Income	4,245,000	4,511,641.19	GNMA II JUMBOS 4.5% 30 YEARS SETTLES JULY
Fixed Income	4,725	5,151.45	GNMA POOL #407744 SER 2025 7.5% DUE 08-15-2025 REG
Fixed Income	8,291	8,914.42	GNMA POOL #4216 6% 08-20-2038 BEO
Fixed Income	196,499	214,809.28	GNMA POOL #4496 5% 07-20-2039 BEO
Fixed Income	88,500	96,214.94	GNMA POOL #4559 5% 10-20-2039 BEO
Fixed Income	183,549	201,175.53	GNMA POOL #4658 5% 03-20-2040 BEO
Fixed Income	209,341	230,519.71	GNMA POOL #4679 5% 04-20-2040 BEO
Fixed Income	110,059	114,740.76	GNMA POOL #4942 3.5% 02-20-2026 BEO
Fixed Income	35,258	36,758.51	GNMA POOL #4974 3.5% 03-20-2026 BEO
Fixed Income	280,327	301,212.99	GNMA POOL #5017 4.5% 04-20-2041 BEO
Fixed Income	157,811	169,570.21	GNMA POOL #5055 4.5% 05-20-2041 BEO
Fixed Income	314,998	345,414.42	GNMA POOL #5116 5% 07-20-2041 BEO
Fixed Income	21,054	21,969.90	GNMA POOL #5256 3.5% 12-20-2026 BEO
Fixed Income	20,242	22,122.44	GNMA POOL #647070 5.5% 07-20-2035 BEO
Fixed Income	3,299	3,630.12	GNMA POOL #675478 5% 06-15-2038 BEO
Fixed Income	3,875	4,228.13	GNMA POOL #688090 5% 11-15-2038 BEO
Fixed Income	189,715	208,688.39	GNMA POOL #690877 5% 06-15-2038 BEO
Fixed Income	118,468	129,318.32	GNMA POOL #692606 4.5% 06-15-2039 BEO
Fixed Income	59,724	65,731.92	GNMA POOL #711522 4.5% 07-15-2040 BEO
Fixed Income	5,546	6,045.57	GNMA POOL #716783 SER 2039 5% DUE 04-15-2039 REG
Fixed Income	12,955	14,410.52	GNMA POOL #719651 5.5% 08-15-2039 BEO
Fixed Income	26,542	30,075.78	GNMA POOL #726341 5.5% 09-15-2039 BEO
Fixed Income	64,798	69,716.99	GNMA POOL #767128 4% 06-15-2044 BEO
Fixed Income	52,350	54,448.32	GNMA POOL #777553 3.5% 12-15-2044 BEO
Fixed Income	111,148	122,229.38	GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	262,952	288,774.36	GNMA POOL #782562 5% 02-15-2039 BEO
Fixed Income	1,828,696	1,998,399.49	GNMA POOL #782818 SER 2039 4.5% DUE 11-15-2039 REG
Fixed Income	48,618	51,460.13	GNMA POOL #784039 5% 05-20-2045 BEO
Fixed Income	132,782	147,705.45	GNMA POOL #784070 5.5% 03-15-2040 BEO
Fixed Income	1,276,055	1,331,716.70	GNMA POOL #AD1621 3.5 DUE 01-15-2043 REG
Fixed Income	13,854	14,923.31	GNMA POOL #AI3100 4% 04-15-2039 BEO
Fixed Income	31,490	33,908.26	GNMA POOL #AI3123 4% 06-15-2034 BEO
Fixed Income	49,698	53,512.96	GNMA POOL #AI3133 4% 07-15-2034 BEO
Fixed Income	277,872	281,084.24	GNMA POOL #AI6873 3% 12-15-2044 BEO
Fixed Income	785,131	794,199.37	GNMA POOL #AK3531 3% 01-15-2045 BEO
Fixed Income	91,343	96,918.32	GNMA POOL #AN2972 4% 09-20-2045 BEO
Fixed Income	443,166	448,284.73	GNMA POOL #AN5733 3% 06-15-2045 BEO
Fixed Income	86,780	92,068.85	GNMA POOL #AO8675 4% 09-20-2045 BEO
Fixed Income	636,732	660,208.68	GNMA POOL #MA2826 3.5% 05-20-2045 BEO
Fixed Income	1,002,242	1,055,482.88	GNMA POOL #MA2893 4% 06-20-2045 BEO
Fixed Income	597,090	603,739.86	GNMA POOL #MA2960 3% 07-20-2045 BEO
Fixed Income	318,244	335,149.44	GNMA POOL #MA3245 4% 11-20-2045 BEO
Fixed Income	1,519,174	1,575,188.91	GNMA POOL #MA3663 3.5% 05-20-2046 BEO
Fixed Income	156,629	162,403.97	GNMA POOL #MA3803 3.5% 07-20-2046 BEO
Fixed Income	1,744,767	1,809,100.47	GNMA POOL #MA3937 3.5% 09-20-2046 BEO
Fixed Income	3,125,901	3,241,159.01	GNMA POOL #MA4069 3.5% 11-20-2046 BEO
Fixed Income	549,895	570,170.64	GNMA POOL #MA4127 3.5% 12-20-2046 BEO
Fixed Income	516,163	535,195.31	GNMA POOL #MA4196 3.5% 01-20-2047 BEO
Fixed Income	910,529	944,102.29	GNMA POOL #MA4382 3.5% 04-20-2047 BEO
Fixed Income	833,775	845,727.95	GNMA POOL AB2891 SER 2042 3 DUE 09-15-2042 REG
Fixed Income	7,764,135	7,752,776.01	GNMA REMIC PASSTHRU CTF SER 2015-H09 CL FA FLTGT RT DUE 04-20-2065
Fixed Income	419,903	418,885.05	GNMA REMIC PASSTHRU CTF SER 2015-H18 CL FB FLTGT RT DUE 07-20-2065
Fixed Income	31,238	41,883.79	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	68,449	69,545.93	GNMA REMIC SER 2013-176 CL BD FLTGT RT DUE 03-16-2046
Fixed Income	8,156,588	8,136,987.27	GNMA REMIC SER 2015-H10 CL FA FLTGT 04-20-2065
Fixed Income	949,819	946,874.61	GNMA REMIC SER 2015-H17 CL FL VAR RT DUE 06-20-2065
Fixed Income	3,306,813	3,301,862.20	GNMA REMIC SR 2015-H20 CL FC FLTGT 08-20-2065
Fixed Income	137,727	148,840.96	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	181,220	195,843.47	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	1,022,978	1,020,443.77	GNMA SER 2015-H20 CL FB FLT RT 08-20-2065
Fixed Income	37,368	41,195.21	GNMAII POOL #4266 SER 2038 5.5% DUE 10-20-2038 REG
Fixed Income	19,806	21,294.06	GNMAII POOL #4310 SER 2038 6% DUE 12-20-2038 REG
Fixed Income	83,350	91,686.38	GNMAII POOL #4697 SER 2040 5% DUE 05-20-2040 REG
Fixed Income	10,522	10,915.00	GNMAII POOL #80078 SER 2027 ADJ RT 05-20-2027
Fixed Income	54,347	56,227.97	GNMAII POOL #80088 SER 2027 ADJ RT 06-20-2027
Fixed Income	47,405	48,884.79	GNMAII POOL #80095 SER 2027 ADJ RT 07-20-2027
Fixed Income	22,769	23,493.75	GNMAII POOL #80107 SER 2027 ADJ RT 08-20-2027
Fixed Income	1,590	1,645.00	GNMAII POOL #80408 SER 2030 ADJ RT 05-20-2030
Fixed Income	255,918	262,952.74	GNMAII POOL #80817 SER 2034 ADJ RT 01-20-2034
Fixed Income	595	608.18	GNMAII POOL #8837 SER 2021 ADJ RT 09-20-2021
Fixed Income	3,255	3,312.75	GNMAII POOL #8915 SER 2022 ADJ RT 02-20-2022
Fixed Income	308,432	320,822.23	GNMAII POOL #MA0699 3.5 DUE 12-20-2042 REG
Fixed Income	217,189	238,803.19	GNMAII POOL #MA1094 5.5% 06-20-2043 REG
Fixed Income	237,193	245,938.33	GNMAII POOL #MA2892 SER 2045 3.5% DUE 06-20-2045 BEO
Fixed Income	2,306,367	2,391,407.80	GNMAII POOL #MA2961 SER 2045 3.5% DUE 07-20-2045
Fixed Income	549,213	569,463.47	GNMAII POOL #MA3034 SER 2045 3.5% 08-20-2045
Fixed Income	616,670	649,429.18	GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG
Fixed Income	3,109,746	3,224,408.40	GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO
Fixed Income	3,827,491	3,870,117.28	GNMAII POOL #MA4126 SER 2046 3% DUE 12-20-2046 REG
Fixed Income	575,000	607,040.73	GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG
Fixed Income	3,000,000	3,003,459.90	GOLDENTREE LN 0% DUE 06-17-2025
Fixed Income	630,000	621,523.35	GOLDMAN SACHS 2.35% DUE 11-15-2021
Fixed Income	20,000	19,730.90	GOLDMAN SACHS 2.35% DUE 11-15-2021
Fixed Income	1,095,000	1,105,168.17	GOLDMAN SACHS 2.6% DUE 04-23-2020
Fixed Income	930,000	925,067.28	GOLDMAN SACHS 3.5% DUE 11-16-2026
Fixed Income	760,000	773,871.52	GOLDMAN SACHS 3.75% DUE 02-25-2026
Fixed Income	135,000	138,238.79	GOLDMAN SACHS 3.75% DUE 05-22-2025
Fixed Income	2,645,000	2,690,779.66	GOLDMAN SACHS 3.85% DUE 01-26-2027
Fixed Income	100,000	101,730.80	GOLDMAN SACHS 3.85% DUE 01-26-2027
Fixed Income	215,000	218,721.22	GOLDMAN SACHS 3.85% DUE 01-26-2027
Fixed Income	700,000	726,539.80	GOLDMAN SACHS 3.85% DUE 07-08-2024
Fixed Income	500,000	518,957.00	GOLDMAN SACHS 3.85% DUE 07-08-2024
Fixed Income	300,000	310,098.00	GOLDMAN SACHS 4.25% DUE 10-21-2025
Fixed Income	3,800,000	3,927,908.00	GOLDMAN SACHS 4.25% DUE 10-21-2025
Fixed Income	1,030,000	1,144,080.74	GOLDMAN SACHS 5.15% DUE 05-22-2045
Fixed Income	50,000	52,500.00	GOLDMAN SACHS 5.3% DUE 12-29-2049
Fixed Income	2,000,000	2,206,446.00	GOLDMAN SACHS 6 DUE 06-15-2020
Fixed Income	2,700,000	2,786,643.00	GOLDMAN SACHS 6.15% DUE 04-01-2018
Fixed Income	50,000	51,604.50	GOLDMAN SACHS 6.15% DUE 04-01-2018
Fixed Income	115,000	149,274.72	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	145,000	146,083.30	GOLDMAN SACHS FLTGT RT 2.42389% DUE 04-26-2022
Fixed Income	3,795,000	3,867,086.03	GOLDMAN SACHS FLTGT RT 2.67444% DUE 04-23-2021
Fixed Income	285,000	290,413.58	GOLDMAN SACHS FLTGT RT 2.67444% DUE 04-23-2021
Fixed Income	1,720,000	1,726,828.40	GOLDMAN SACHS FLTGT RT 3.691% DUE 06-05-2028
Fixed Income	1,220,000	1,224,843.40	GOLDMAN SACHS FLTGT RT 3.691% DUE 06-05-2028
Fixed Income	750,000	766,761.00	GOLDMAN SACHS GROUP INC 5.95 DUE 01-18-2018
Fixed Income	1,578,000	1,711,661.33	GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1
Fixed Income	600,000	623,715.60	GOLDMAN SACHS GROUP INC FRN 10-28-2027
Fixed Income	100,000	103,952.60	GOLDMAN SACHS GROUP INC FRN 10-28-2027
Fixed Income	500,000	505,196.00	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS TRANCHE # TR 00590 VAR RT DUE 11-15-2018
Fixed Income	120,000	121,247.04	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS TRANCHE # TR 00590 VAR RT DUE 11-15-2018
Fixed Income	1,550,000	1,556,875.80	GOLDMAN SACHS GROUP INC SR NT 2.375 01-22-2018
Fixed Income	500,000	516,059.00	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023
Fixed Income	2,315,000	2,389,598.56	GOLDMAN SACHS GROUP INC VAR RT 11-29-2023
Fixed Income	250,000	237,242.50	GONZAGA UNIVERSITY FIXED 4.158% DUE 04-01-2046
Fixed Income	145,000	151,887.50	GOODYEAR TIRE & 5.125% DUE 11-15-2023
Fixed Income	899,727	897,518.70	GOVERNMENT NATIONAL MORTGAGE ASS SER 2015-H19 CL FK ADJ RT DUE 08-20-2065
Fixed Income	655,709	637,295.77	GOVERNMENT NATL MTG ASSN REMIC SER 2012-131 CL A 1.9 02-16-2053

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	185,000	186,955.45	GREAT PLAINS ENERGY INC 3.15% 04-01-2022
Fixed Income	560,000	576,234.40	GREAT PLAINS ENERGY INC 4.85% DUE 04-01-2047
Fixed Income	900,000	1,027,377.76	GREECE(REP OF) 3.375% BDS 17/07/17 EUR1000
Fixed Income	400,000	464,526.61	GREECE(REP OF) 4.75% SNR 17/04/19 EUR1000
Fixed Income	510,000	508,226.73	GS MTG SECS TR 3.05% DUE 05-10-2049
Fixed Income	99,624	103,928.70	GS MTG SECS TR 3.482 DUE 01-10-2045
Fixed Income	385,000	404,056.73	GS MTG SECS TR 3.764% DUE 07-10-2048
Fixed Income	40,000	42,559.16	HALLIBURTON CO 5% DUE 11-15-2045
Fixed Income	1,000,000	1,015,000.00	HANESBRANDS INC 4.625% DUE 05-15-2024
Fixed Income	100,000	99,123.40	HARLEY DAVIDSON 2.55% DUE 06-09-2022
Fixed Income	470,000	467,689.95	HARLEY-DAVIDSON 1.34% A/BKD 15/01/2021 USD
Fixed Income	200,000	207,902.00	HARMAN INTL INDS INC 4.15% 05-15-2025
Fixed Income	85,000	94,137.50	HARRIS CNTY TEX MET TRAN AUTH SALES & USE TAX 6.875% 11-01-2038 BEO TAXABLE
Fixed Income	134,378	137,233.98	HAWAIIAN AIRLS 2013-1B PASS THRU TR 4.95 DUE 01-15-2022
Fixed Income	50,000	50,973.90	HCP INC 3.875% DUE 08-15-2024
Fixed Income	425,000	433,278.15	HCP INC 3.875% DUE 08-15-2024
Fixed Income	660,000	686,186.82	HCP INC 4.2 DUE 03-01-2024
Fixed Income	1,175,000	1,184,377.68	HEALTHCARE RLTY TR 3.875% DUE 05-01-2025
Fixed Income	650,000	635,618.10	HEALTHCARE TR AMER 3.5% DUE 08-01-2026
Fixed Income	925,000	914,325.50	HEALTHCARE TR AMER HLDGS LP 3.75% 07-01-2027
Fixed Income	60,000	54,493.33	HELLENIC REPUBLIC STEP UP DUE 24/02/2031
Fixed Income	1,000,000	869,126.45	HELLENIC REPUBLIC STEP UP DUE 24/02/2034
Fixed Income	400,000	399,040.00	HERTZ CORP 144A 7.625% DUE 06-01-2022 BEO
Fixed Income	1,600,000	1,596,160.00	HERTZ CORP 144A 7.625% DUE 06-01-2022 BEO
Fixed Income	1,555,000	1,518,899.12	HESS CORP 4.3% DUE 04-01-2027
Fixed Income	1,185,000	1,242,351.63	HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2025 12-23-2016
Fixed Income	100,000	104,839.80	HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2025 12-23-2016
Fixed Income	100,000	104,446.10	HILAND PARTNERS LP 5.5% DUE 05-15-2022
Fixed Income	3,170,014	3,178,288.23	HILTON WORLDWIDE HOLDINGS INC. TERM LOANDUE 10-26-2023 BEO
Fixed Income	125	125.25	HK offshore Chinese Yuan Renminbi - Cash
Fixed Income	80,000	85,376.96	HLTH CARE REIT INC 4.5% DUE 01-15-2024
Fixed Income	1,800,000	1,934,598.60	HLTH CARE REIT INC 4.95% DUE 01-15-2021
Fixed Income	125,000	132,462.50	HOLLYFRONTIER CORP 5.875% DUE 04-01-2026
Fixed Income	2,224,068	2,205,125.22	HOME EQUITY AST TR FLTGT RT 1.43222% DUE 07-25-2036
Fixed Income	213,167	213,163.61	HOMESTAR MTG ACCEP FLTGT RT 1.86222% DUE 01-25-2035
Fixed Income	187,911	187,796.96	HONDA AUTO .82% DUE 07-23-2018
Fixed Income	113,233	113,192.88	HONDA AUTO RECEIVABLES 2014-3 OWNER TRUSCL A-3 .88 DUE 06-15-2018
Fixed Income	12,596	12,596.25	Hong Kong dollar - Cash
Fixed Income	1	0.69	Hong Kong dollar - Cash
Fixed Income	16,753	16,752.96	Hong Kong dollar - Cash
Fixed Income	0	138,009.41	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	118,069.76	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	784,378.15	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	(767,540.80)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	0	(256,079.17)	Hong Kong dollar - Pending trade purchases
Fixed Income	0	(784,378.15)	Hong Kong dollar - Pending trade purchases
Fixed Income	0	767,540.80	Hong Kong dollar - Pending trade sales
Fixed Income	84,316	84,605.02	HONOR AUTOMOBILE 2.94% DUE 11-15-2019
Fixed Income	60,000	63,726.00	HOSPITALITY PPTYS 5.25% DUE 02-15-2026
Fixed Income	1,100,000	1,120,251.00	HOST HOTELS & RESORTS L P 4.0% 06-15-2025
Fixed Income	1,100,000	1,113,988.70	HSBC HLDGS PLC 2.95% DUE 05-25-2021
Fixed Income	500,000	513,898.50	HSBC HLDGS PLC 3.4% DUE 03-08-2021
Fixed Income	700,000	719,113.50	HSBC HLDGS PLC 4.25% DUE 08-18-2025
Fixed Income	200,000	211,998.60	HSBC HLDGS PLC 4.3% DUE 03-08-2026
Fixed Income	400,000	423,997.20	HSBC HLDGS PLC 4.3% DUE 03-08-2026
Fixed Income	40,000	43,563.36	HSBC HLDGS PLC 4.875% DUE 01-14-2022
Fixed Income	400,000	411,469.20	HSBC HLDGS PLC FLTGT RT 2.80072% DUE 01-05-2022
Fixed Income	1,200,000	1,234,407.60	HSBC HLDGS PLC FLTGT RT 2.80072% DUE 01-05-2022
Fixed Income	181,016	181,271.22	HSBC HOME EQUITY LN TR USA 2007-3 ASSET BACKED CTF CL A-PT 11-20-2036 REG
Fixed Income	2,200,000	2,208,646.00	HSBC USA INC VAR RT DUE 08-07-2018 REG
Fixed Income	1,610,614	1,586,177.28	HSI AST SEC CORP TR 2006 -OPT3MTG PASSTHRU CTF CL III-A-3 5.5 02-25-36 REG
Fixed Income	300,000	302,310.00	HTA GROUP LTD 9.125% DUE 03-08-2022
Fixed Income	250,000	259,813.25	HUMANA INC 3.85% DUE 10-01-2024
Fixed Income	0	-	Hungarian forint - Cash
Fixed Income	1,100,000	1,102,609.20	HYUNDAI AUTO 2.02% DUE 08-15-2019
Fixed Income	625,000	628,403.13	HYUNDAI AUTO 2.1% DUE 11-15-2019
Fixed Income	100,000	99,594.30	HYUNDAI AUTO LEASE 1.86% DUE 05-17-2021
Fixed Income	50,000	50,131.95	HYUNDAI CAP AMER 3.1% DUE 04-05-2022
Fixed Income	200,000	200,527.80	HYUNDAI CAP AMER 3.1% DUE 04-05-2022
Fixed Income	7,447,180	450,688.41	I/O CMO CITIGROUP COML MTG SER 2014-GC25 CL X-A FLTGT RT 10-10-2047
Fixed Income	8,000,000	227,680.00	I/O CMO COMM 2013-CR6 MTG PASS THRU CL X-B VAR RT DUE 03-10-2046 BEO
Fixed Income	8,000,000	163,280.00	I/O CMO COMM 2013-LC6 MTG TR COML MTG PACTF 144A CL X-B 0.361 01-10-2046
Fixed Income	9,159,315	462,536.23	I/O CMO COMM 2014-CCRE16 MTG TR COML SR 2014-CR16 CL X-A VAR RT 04-10-2047
Fixed Income	5,957,441	348,414.99	I/O CMO COMM MORTGAGE TRUS SER 2014-UBS3 CL XA FLTGT RT 06-10-2047
Fixed Income	9,088,194	465,251.89	I/O CMO GS MORTGAGE SECURITIES TRUST SER 2014-GC18 CL XA FRN 01-10-2047
Fixed Income	6,321,062	353,710.66	I/O CMO WFRBS COML MTG TR WFRBS FLTGT RT SER 2014-LC14 CL XA 03-15-2047
Fixed Income	6,472,601	357,494.72	I/O CMO 2014-LC15 MTG VAR RT 1.593441 DUE 04-12-2047
Fixed Income	6,441,014	327,738.11	I/O COMM MTG TR MTG SER 2014-UBS6 CL XA FLTGT RT 12-10-2047 REG
Fixed Income	32,504	1,482.95	I/O FHLMC MULTICLASS 3773 CL IA 3.5% 06-15-2025
Fixed Income	2,551,921	512,349.10	I/O FHLMC MULTICLASS FHLMC #S1-3281 09-15-2043
Fixed Income	592,873	102,155.53	I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037
Fixed Income	1,429,949	144,124.53	I/O FNMA REMIC TR 2013-17 CL-TI 3% 03-25-2028 REG
Fixed Income	1,335,548	200,342.91	I/O GNMA REMIC SER 2009-66 CL XS FLT RT 07-16-2039
Fixed Income	1,598,061	199,105.66	I/O GNMA REMIC SER 2009-8 CL PS FLTGT DUE08-16-2038
Fixed Income	2,768,524	529,446.99	I/O GNMA SER 2008-51 CL GS FLTGT RT DUE 06-16-2038
Fixed Income	7,957,232	396,771.44	I/O MORGAN STANLEY BK FLTGT RT 1.228538 DUE 04-15-2047
Fixed Income	7,362,094	413,285.87	I/O WFRBS COML MTG TR FLTGT RT 1.36% DUE 08-15-2047
Fixed Income	235,000	247,111.90	ILLINOIS ST 7.1% 07-01-2035 BEO TAXABLE
Fixed Income	765,000	836,833.50	IN MICH PWR CO 4.55% DUE 03-15-2046
Fixed Income	0	138,198.96	Indian rupee - Pending foreign exchange purchases
Fixed Income	0	140,293.57	Indian rupee - Pending foreign exchange purchases
Fixed Income	0	(140,293.57)	Indian rupee - Pending foreign exchange sales
Fixed Income	0	-	Indonesian rupiah - Cash

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	-	Indonesian rupiah - Cash
Fixed Income	0	-	Indonesian rupiah - Cash
Fixed Income	100,000	102,754.90	INGRAM MICRO INC STEP CPN 4.95% DUE 12-15-2024
Fixed Income	1,060,000	1,121,591.30	INTEL CORP 4.25% DUE 12-15-2042
Fixed Income	2,770,000	2,773,850.30	INTEL CORP FLTGT RT 1.65917% DUE 05-11-2022
Fixed Income	150,000	150,208.50	INTEL CORP FLTGT RT 1.65917% DUE 05-11-2022
Fixed Income	15,000,000	14,994,150.00	INTERNATIONAL BANK FOR REC & DEV ZERO COUPON 07-17-2017
Fixed Income	100,000	99,937.00	INTERNATIONAL BK FOR RECON & DEV STEP UP DUE 03-15-2022 REG
Fixed Income	50,000	50,243.00	INTERNATIONAL FINANCE CORP TRANCHE # TR 00218 VAR RT DUE 12-15-2021 REG
Fixed Income	150,000	151,696.80	INTL BK RECON DEVELOP BD 2.25% DUE 06-24-2021 BEO
Fixed Income	460,000	442,705.38	INTL PAPER CO 3% DUE 02-15-2027
Fixed Income	1,400,000	1,347,364.20	INTL PAPER CO 3% DUE 02-15-2027
Fixed Income	1,700,000	1,721,250.00	IPALCO ENTERPRISES 3.45% DUE 07-15-2020
Fixed Income	-215,800,000	(733.72)	IR FLR USD .04%/USISD CITIUS33 11-28-2017 3175AR189
Fixed Income	107,900,000	3,042.78	IR FLR USD .15%/USISD CITIUS33 11-28-2017 3175AR155
Fixed Income	-207,200,000	(58,430.40)	IR FLR USD 1.0%/3MLIBOR GSCMUS33 08-15-2019 317526044
Fixed Income	103,600,000	291,364.64	IR FLR USD 1.625%/3MLIBOR GSCMUS33 08-15-2019 3175RWDI5
Fixed Income	-5,400,000	(480.60)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	-2,300,000	(204.70)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	-8,600,000	(759.38)	IR FLR USD 215.949%/CPURN DEUTGB2L 03-10-2020 317512KA8
Fixed Income	-4,300,000	(461.82)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	-20,700,000	(2,223.18)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	-1,500,000	(251.40)	IR FLR USD 217.965%/CPURN CITIUS33 09-29-2020 317526CE9
Fixed Income	2,282,201	-	IRS 04/01/2021 SWU009F51
Fixed Income	-2,282,201	(21,437.71)	IRS BRL / ZERO 11.68% DEUTGB2L 04/01/2021 SWU009F51
Fixed Income	150,000	200,356.95	ISRAEL(STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG
Fixed Income	375,000	447,670.13	ISRAEL(STATE OF) GOVT GUAR 5.5% DUE 04-26-2024 REG
Fixed Income	1,200,000	1,200,000.00	ISTAR INC 4% DUE 11-01-2017
Fixed Income	20,000	19,883.64	J P MORGAN CHASE & CO 2.295% 08-15-2021
Fixed Income	800,000	802,670.40	J P MORGAN CHASE & CO MEDIUM TERM SR NTSTRANCHE # SR 00217 DUE 04-25-2018 REG
Fixed Income	735,898	743,130.56	J P MORGAN MTG TR 2004-A5 CL 4A4 FLT RT DUE 12-25-2034
Fixed Income	40,000	39,342.36	JAPAN BK INTL COOPERATION 1% BDS 27/10/2021 USD 2% DUE 11-04-2021 BEO
Fixed Income	2,900,000	2,806,968.00	JAPAN FIN ORGANIZATION FOR MUNICIPALITIEGLOBAL NT 144A 2.125% DUE 10-25-2023 BEO
Fixed Income	105,278	105,277.95	Japanese yen - Cash Collateral Due to/from CCP Broker
Fixed Income	0	-	Japanese yen - Cash
Fixed Income	207,014	207,013.62	Japanese yen - Cash
Fixed Income	287,301	287,301.09	Japanese yen - Cash
Fixed Income	98,796	98,796.28	Japanese yen - Cash
Fixed Income	156	156.01	Japanese yen - Cash
Fixed Income	3,818	3,818.08	Japanese yen - Cash
Fixed Income	328,457	328,456.75	Japanese yen - Cash
Fixed Income	0	0.28	Japanese yen - Cash
Fixed Income	17,940	17,940.08	Japanese yen - Cash
Fixed Income	56,991	56,990.74	Japanese yen - Cash
Fixed Income	41,440	41,439.97	Japanese yen - Cash
Fixed Income	0	0.12	Japanese yen - Cash
Fixed Income	14,354	14,353.88	Japanese yen - Cash
Fixed Income	0	4,985,305.14	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	293,300.65	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	154,088.88	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	5,562,724.19	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	3,833,384.49	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	7,701,242.73	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	(4,985,305.14)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(77,622.64)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(118,843.94)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(89,883.59)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(90,351.69)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(2,363.83)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(10,108.14)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(12,691.35)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(15,536.67)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(16,834.28)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(1,704,418.69)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(7,691,689.99)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(31,977.74)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(867,479.67)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(2,070,110.62)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(10,210.04)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(2,917.41)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(420,797.88)	Japanese yen - Pending trade purchases
Fixed Income	0	(221,405.99)	Japanese yen - Pending trade purchases
Fixed Income	0	205,119.87	Japanese yen - Pending trade sales
Fixed Income	0	299,069.96	Japanese yen - Pending trade sales
Fixed Income	0	899,417.57	Japanese yen - Pending trade sales
Fixed Income	0	2,070,110.62	Japanese yen - Pending trade sales
Fixed Income	0	-	Japanese yen - Recoverable taxes
Fixed Income	2,669	2,668.96	Japanese yen - Variation Margin
Fixed Income	860,000	898,933.06	JEFFERIES GROUP LLC 4.85% 01-15-2027
Fixed Income	95,000	99,300.75	JEFFERIES GROUP LLC 4.85% 01-15-2027
Fixed Income	803,914	766,621.57	JGWPT XXXII LLC 144A SERIES 2014-2A CLS A 3.61 01-17-2073
Fixed Income	100,000	102,971.90	JPMBB COML MTG 3.4943% DUE 01-15-2048
Fixed Income	575,000	601,970.38	JPMBB COML MTG 3.7697% DUE 12-15-2048
Fixed Income	990,000	1,065,693.42	JPMBB COML MTG 4.4196% DUE 11-15-2045
Fixed Income	220,000	220,807.62	JPMBB COML MTG 3.1439% DUE 06-15-2049
Fixed Income	1,300,000	1,297,536.50	JPMORGAN CHASE & 2.4% DUE 06-07-2021
Fixed Income	1,200,000	1,210,069.20	JPMORGAN CHASE & 2.55% DUE 10-29-2020
Fixed Income	40,000	39,561.44	JPMORGAN CHASE & 2.7% DUE 05-18-2023
Fixed Income	1,640,000	1,643,081.56	JPMORGAN CHASE & 3.22% DUE 03-01-2025
Fixed Income	200,000	200,375.80	JPMORGAN CHASE & 3.22% DUE 03-01-2025
Fixed Income	60,000	60,112.74	JPMORGAN CHASE & 3.22% DUE 03-01-2025
Fixed Income	1,025,000	1,017,826.03	JPMORGAN CHASE & 3.3% DUE 04-01-2026
Fixed Income	5,000	5,178.93	JPMORGAN CHASE & 4.125% DUE 12-15-2026

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	200,000	217,000.00	JPMORGAN CHASE & 6.1% DUE 10-29-2049
Fixed Income	790,000	824,049.79	JPMORGAN CHASE & CO 4.25% 10-01-2027
Fixed Income	50,000	60,500.35	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000
Fixed Income	100,000	120,139.40	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG
Fixed Income	1,500,000	1,533,702.00	JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO
Fixed Income	2,700,000	3,617,532.90	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO
Fixed Income	1,590,000	1,594,814.52	JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG
Fixed Income	555,000	556,680.54	JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG
Fixed Income	130,000	130,676.91	JPMORGAN CHASE & CO SR NT FLTG DUE 01-25-2018 REG
Fixed Income	5,915,000	6,003,914.28	JPMORGAN CHASE & FLTG RT 2.5425% DUE 10-24-2023
Fixed Income	1,300,000	1,340,437.80	JPMORGAN CHASE & FLTG RT 2.68178% DUE 03-01-2021
Fixed Income	5,260,000	5,423,617.56	JPMORGAN CHASE & FLTG RT 2.68178% DUE 03-01-2021
Fixed Income	2,600,000	2,680,875.60	JPMORGAN CHASE & FLTG RT 2.68178% DUE 03-01-2021
Fixed Income	535,000	551,641.71	JPMORGAN CHASE & FLTG RT 2.68178% DUE 03-01-2021
Fixed Income	300,000	311,850.00	JPMORGAN CHASE & FLTG RT 7.9% DUE 04-29-2049
Fixed Income	120,000	125,144.40	JPMORGAN CHASE 3.9% 07-15-2025
Fixed Income	1,100,000	1,111,275.00	JPMORGAN CHASE BK N A NEW YORK N Y FORME6 DUE 10-01-2017
Fixed Income	545,000	545,000.00	JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO
Fixed Income	1,000,000	1,000,629.00	KAISER FNDDT HOSPS 3.15% DUE 05-01-2027
Fixed Income	800,000	824,880.00	KBC BANK NV 8%-STP SUB 25/01/2023 USD
Fixed Income	50,000	54,200.00	KENT WASH SPL EVENTS CTR PUB FACS DIST REV 5.654% 12-01-2019 BEO TAXABLE
Fixed Income	127,157	128,092.72	KENTUCKY ASSET / LIABILITY COMMN GEN FD REV 3.165% 04-01-2018 BEO TAXABLE
Fixed Income	610,000	667,424.18	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	40,000	41,329.28	KINDER MORGAN 4.25% DUE 09-01-2024
Fixed Income	25,000	24,438.75	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042
Fixed Income	80,000	83,174.24	KINDER MORGAN INC 4.3% DUE 06-01-2025
Fixed Income	345,000	365,605.13	KINDER MORGAN INC 5.55% DUE 06-01-2045
Fixed Income	300,000	312,984.60	KOC HLDG A S 5.25% DUE 03-15-2023
Fixed Income	100,000	98,350.90	KOHL'S CORP 4.25% DUE 07-17-2025
Fixed Income	500,000	540,592.00	KOREA FIN CORP 4.625% DUE 11-16-2021
Fixed Income	500,000	496,715.00	KOREA HSG FIN CORP COVERED BD 144A 1.625% DUE 09-15-2018 BEO
Fixed Income	250,000	249,675.00	KOREA HSG FIN CORP COVERED BD 144A 2.5% DUE 11-15-2020 BEO
Fixed Income	500,000	514,135.00	KRAFT HEINZ FOODS 3.95% DUE 07-15-2025
Fixed Income	580,000	568,013.72	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046
Fixed Income	370,000	364,507.35	KROGER CO 1.5% DUE 09-30-2019
Fixed Income	40,000	40,332.16	KROGER CO 2.95% DUE 11-01-2021
Fixed Income	100,000	88,109.00	KROGER CO 3.875% DUE 10-15-2046
Fixed Income	400,000	405,376.00	KUNLUN ENERGY CO 3.75% DUE 05-13-2025
Fixed Income	1,900,000	1,906,650.00	KUWAIT ST NT 144A 2.75% DUE 03-20-2022 BEO
Fixed Income	900,000	919,440.00	KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO
Fixed Income	60,000	61,851.24	L3 TECHNOLOGIES 3.85% DUE 12-15-2026
Fixed Income	1,250,000	1,334,632.50	L3 TECHNOLOGIES 4.75% DUE 07-15-2020
Fixed Income	50,000	50,749.95	LAB CORP AMER 3.6% DUE 02-01-2025
Fixed Income	2,026,815	2,028,624.95	LAS VEGAS SANDS LLC TERM LOAN DUE 03-20-2024 BEO
Fixed Income	650,000	686,562.50	LATAM AIRLS GROUP 7.25% DUE 06-09-2020
Fixed Income	120,450	119,465.92	LATAM PASS THRU TR 4.2% DUE 08-15-2029
Fixed Income	1,200,000	1,210,009.20	LAZARD GROUP LLC 3.75% DUE 02-13-2025
Fixed Income	-17,300,000	-	LCH_IRS LCH_RCMCUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	17,300,000	741,759.99	LCH_IRS LCH_RCMCUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	-3,600,000	(88,290.36)	LCH_IRS LCH_RCMCUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	3,600,000	-	LCH_IRS LCH_RCMCUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	-6,000,000	(17,289.60)	LCH_IRS LCH_SBSIUS EUR P 6M EURIB/R 2.05% 03/02/2037 SWU00KW73
Fixed Income	6,000,000	-	LCH_IRS LCH_SBSIUS EUR P 6M EURIB/R 2.05% 03/02/2037 SWU00KW73
Fixed Income	-2,300,000	(25,755.67)	LCH_IRS LCH_SBSIUS GBP P 2.04%/R 6M LIBOR 01/02/2037 SWU00KW81
Fixed Income	2,300,000	-	LCH_IRS LCH_SBSIUS GBP P 2.04%/R 6M LIBOR 01/02/2037 SWU00KW81
Fixed Income	-3,100,000	(38,023.75)	LCH_IRS LCH_SBSIUS GBP P 2.05%/R 6M LIBOR 01/02/2037 SWU00KW99
Fixed Income	3,100,000	-	LCH_IRS LCH_SBSIUS GBP P 2.05%/R 6M LIBOR 01/02/2037 SWU00KW99
Fixed Income	-25,400,000	-	LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 07/12/2023 SWU00M7R3
Fixed Income	25,400,000	53,807.36	LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 07/12/2023 SWU00M7R3
Fixed Income	-1,200,000	(7,760.30)	LCH_IRS LCH_WFBIUS EUR P 1.0%/R 6M EURIB 20/09/2027 SWU00KW5F
Fixed Income	1,200,000	-	LCH_IRS LCH_WFBIUS EUR P 1.0%/R 6M EURIB 20/09/2027 SWU00KW5F
Fixed Income	-4,400,000	-	LCH_IRS LCH_WFBIUS EUR P 1.5%/R 6M EURIB 21/03/2048 SWU00KWG3
Fixed Income	4,400,000	104,029.84	LCH_IRS LCH_WFBIUS EUR P 1.5%/R 6M EURIB 21/03/2048 SWU00KWG3
Fixed Income	-21,800,000	(91,191.17)	LCH_IRS LCH_WFBIUS EUR P 6M EURIB/R .25% 20/09/2022 SWU00KWE8
Fixed Income	21,800,000	-	LCH_IRS LCH_WFBIUS EUR P 6M EURIB/R .25% 20/09/2022 SWU00KWE8
Fixed Income	-22,300,000	-	LCH_IRS LCH_WFBIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11
Fixed Income	22,300,000	1,555,982.50	LCH_IRS LCH_WFBIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11
Fixed Income	-16,000,000	-	LCH_IRS LCH_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	16,000,000	686,020.80	LCH_IRS LCH_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	-1,800,000	(5,225.04)	LCH_IRS LCH_WFBIUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9
Fixed Income	1,800,000	-	LCH_IRS LCH_WFBIUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9
Fixed Income	150,000	158,717.70	LEAR CORP 5.25% 01-15-2025
Fixed Income	745,000	787,166.26	LEGG MASON INC 4.75% DUE 03-15-2026
Fixed Income	270,000	280,800.00	LEVEL 3 FING INC 5.625% DUE 02-01-2023
Fixed Income	735,000	766,399.94	LG&E & KU ENERGY LLC 3.75 DUE 11-15-2020
Fixed Income	80,000	77,490.16	LIBERTY PPTY LTD 3.25% DUE 10-01-2026
Fixed Income	25,000	25,875.00	LIFEPPOINT HLTH INC 5.375% DUE 05-01-2024
Fixed Income	880,000	882,393.60	LILLY ELI & CO 2.35% DUE 05-15-2022
Fixed Income	1,180,000	1,191,599.40	LILLY ELI & CO 3.1% DUE 05-15-2027
Fixed Income	330,000	331,377.42	LINCOLN NATL CORP 3.625% DUE 12-12-2026
Fixed Income	345,000	463,325.34	LINCOLN NATL CORP 7% DUE 06-15-2040
Fixed Income	400,000	576,274.99	LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000
Fixed Income	2,500,000	3,601,718.69	LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000
Fixed Income	400,000	609,609.68	LLOYDS BANKING GP 7.875%-FRN SUB PERP GBP
Fixed Income	2,000,000	2,027,454.00	LOCKHEED MARTIN 2.5% DUE 11-23-2020
Fixed Income	910,000	931,014.63	LOCKHEED MARTIN 3.1% DUE 01-15-2023
Fixed Income	2,124,336	2,033,507.49	LONG BEACH MTG LN FLTG RT 2.13222% DUE 10-25-2034
Fixed Income	51,022	47,591.62	LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG
Fixed Income	374,766	375,717.16	LONG BEACH MTG LN TR 2005-WL2 MTG PASSTHRU CTF CL M-1 08-25-2035 REG
Fixed Income	25,000	37,877.75	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE
Fixed Income	25,000	34,147.50	LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.488% 08-01-2033 BEO TAXABLE
Fixed Income	175,000	260,426.25	LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE
Fixed Income	900,000	901,513.80	MACQUARIE BK LTD SR FLT RT 144A DUE 10-27-2017 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	90,000	92,409.57	MAGNA INTL INC 3.625% DUE 06-15-2024
Fixed Income	60,000	60,534.96	MANULIFE FINL CORP 4.061% DUE 02-24-2032
Fixed Income	45,000	43,143.71	MARATHON OIL CORP 2.8% DUE 11-01-2022
Fixed Income	40,000	38,350.64	MARATHON OIL CORP 5.2% DUE 06-01-2045
Fixed Income	1,100,000	1,125,668.50	MARRIOTT INTL INC 3.125% DUE 10-15-2021
Fixed Income	300,000	313,500.00	MASSISA S.A 9.5 DUE 05-05-2019
Fixed Income	1,000,000	929,380.00	MASSACHUSETTS ST 3% 04-01-2041 BEO
Fixed Income	125,000	129,415.88	MAY DEPT STORES CO 6.7% DUE 09-15-2028
Fixed Income	90,000	114,453.99	MEAD CORP 7.55% DUE 03-01-2047
Fixed Income	35,000	35,507.19	MEDTRONIC INC 2.5% DUE 03-15-2020
Fixed Income	585,000	585,083.66	MERCEDES-BENZ AUTO 1.52% DUE 03-15-2019
Fixed Income	535,000	538,808.13	MERCK & CO INC FL RT BNDS DUE 02-10-2020
Fixed Income	500,000	503,550.50	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	1,600,000	1,611,361.60	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	655,000	681,612.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00677 6.875% DUE 04-25-2018
Fixed Income	290,699	282,188.86	MERRILL LYNCH MTG INVS INC 2004-CB6 MTG PASSTHRU CTF CL M-1 07-25-2035 REG
Fixed Income	2,174,485	1,968,311.62	MERRILL LYNCH MTG INVS INC SER 2003-OPT1 CL A-2 FLTG RT 07-25-2034
Fixed Income	1,120,000	1,123,330.88	METLIFE INC 3% DUE 03-01-2025
Fixed Income	560,000	616,168.56	METLIFE INC 4.6% DUE 05-13-2046
Fixed Income	60,000	66,018.06	METLIFE INC 4.6% DUE 05-13-2046
Fixed Income	65,000	84,976.65	METLIFE INC 6.375% DUE 06-15-2034
Fixed Income	425,000	490,875.00	METLIFE INC 6.4% DUE 12-15-2066
Fixed Income	15,000	22,714.20	METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE
Fixed Income	35,000	45,149.65	METROPOLITAN TRANSN AUTH N Y REV 6.734% 11-15-2030 BEO TAXABLE
Fixed Income	95,000	132,701.70	METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 8% 10-01-2047 BEO TAXABLE
Fixed Income	70,000	75,425.00	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.25% 07-01-2039 BEO TAXABLE
Fixed Income	25,000	27,206.50	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.538% 07-01-2039 BEO TAXABLE
Fixed Income	55,000	302,993.41	MEX BONOS DESARR FIX RT 6.5% 10/06/2021
Fixed Income	0	-	Mexican peso - Cash (externally held)
Fixed Income	-638	(637.67)	Mexican peso - Cash Collateral Due to/from CCP Broker
Fixed Income	-3,651	(3,650.63)	Mexican peso - Cash Collateral Due to/from CCP Broker
Fixed Income	43,123	43,123.12	Mexican peso - Cash
Fixed Income	16	16.20	Mexican peso - Cash
Fixed Income	26,874	26,873.73	Mexican peso - Cash
Fixed Income	-2,932,997	(2,932,997.17)	Mexican peso - Cash
Fixed Income	0	-	Mexican peso - Cash
Fixed Income	109	109.33	Mexican peso - Cash
Fixed Income	0	53,573.85	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	53,573.85	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	2,018,436.08	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	71,338.59	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	3,814,901.64	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	113,487.25	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	142,271.04	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	(53,573.85)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(53,573.85)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(13,448.18)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(29,674.94)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(2,050,021.35)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(312,243.51)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(312,702.72)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(104,234.24)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(4,879,786.88)	Mexican peso - Pending foreign exchange sales
Fixed Income	200,000	200,300.00	MEXICHEM SAB DE CV FIXED 5.875% DUE 09-17-2044
Fixed Income	838,738	8,420,926.41	MFO METROPOLITAN WEST FDS FLOATING RATE INCOME FD CL I
Fixed Income	0	-	MFO METROPOLITAN WEST FDS FLOATING RATE INCOME FD CL I
Fixed Income	791,529	7,669,920.56	MFO METROPOLITAN WEST FUNDS HIGH YIELD BD FD CL I
Fixed Income	18,947,094	239,112,330.19	MFO PIMCO AST BACKED SEC PORTFOLIO FD #460
Fixed Income	0	0.10	MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL
Fixed Income	622,336	6,228,956.75	MFO PIMCO SHORT TERM FLOATING NAV PORT
Fixed Income	75,000	83,115.00	MIAMI-DADE CNTY FLA SPL OBLIG 6.743% 04-01-2040 BEO TAXABLE
Fixed Income	60,000	65,113.20	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTAX REV 6.91% 07-01-2039 BEO TAXABLE
Fixed Income	190,000	182,851.63	MICROSOFT CORP 2.4% DUE 08-08-2026
Fixed Income	750,000	745,403.25	MICROSOFT CORP 3.75% DUE 02-12-2045
Fixed Income	485,000	522,404.17	MICROSOFT CORP 4.1% DUE 02-06-2037
Fixed Income	525,000	584,152.28	MICROSOFT CORP 4.45% DUE 11-03-2045
Fixed Income	285,000	334,886.97	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043
Fixed Income	85,000	90,950.00	MIDCONTINENT 6.7% DUE 09-15-2019
Fixed Income	800,000	837,000.00	MINERVA LUXEMBOURG 7.75% DUE 01-31-2023
Fixed Income	1,400,000	1,402,069.20	MITSUBISHI UFJ TR & BKG CORP INSTL CTF DEP 766 DTD 09-19-2016 FLTG 09-19-2017
Fixed Income	3,400,000	3,435,064.20	MIZUHO BK LTD MIZUHO BK LTD FLTG RT 144A10-20-2018 DUE 10-20-2018 BEO
Fixed Income	100,000	101,942.80	MOLEX ELECTR 3.9% DUE 04-15-2025
Fixed Income	580,000	571,982.08	MOLSON COORS 4.2% DUE 07-15-2046
Fixed Income	50,000	50,726.20	MONSANTO CO NEW 3.375% DUE 07-15-2024
Fixed Income	1,035,000	1,034,202.02	MORGAN STANLEY 2.5% DUE 04-21-2021
Fixed Income	1,050,000	1,049,773.20	MORGAN STANLEY 2.75% DUE 05-19-2022
Fixed Income	840,000	846,039.60	MORGAN STANLEY 3.625% DUE 01-20-2027
Fixed Income	1,340,000	1,349,634.60	MORGAN STANLEY 3.625% DUE 01-20-2027
Fixed Income	790,000	813,288.41	MORGAN STANLEY 3.875% DUE 01-27-2026
Fixed Income	400,000	415,715.60	MORGAN STANLEY 3.875% DUE 04-29-2024
Fixed Income	220,000	229,621.70	MORGAN STANLEY 4% DUE 07-23-2025
Fixed Income	700,000	730,614.50	MORGAN STANLEY 4% DUE 07-23-2025
Fixed Income	760,000	792,835.04	MORGAN STANLEY 4.375% DUE 01-22-2047
Fixed Income	550,000	597,160.30	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	2,500,000	2,714,365.00	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	1,085,000	1,179,891.93	MORGAN STANLEY 5% DUE 11-24-2025
Fixed Income	50,000	54,372.90	MORGAN STANLEY 5% DUE 11-24-2025
Fixed Income	500,000	545,906.50	MORGAN STANLEY 5.5% DUE 07-24-2020
Fixed Income	100,000	110,885.50	MORGAN STANLEY 5.5% DUE 07-28-2021
Fixed Income	80,000	88,514.72	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	300,000	398,790.30	MORGAN STANLEY 6.375% DUE 07-24-2042
Fixed Income	2,000,000	2,658,602.00	MORGAN STANLEY 6.375% DUE 07-24-2042
Fixed Income	15,000	19,939.52	MORGAN STANLEY 6.375% DUE 07-24-2042

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2,235,000	2,443,447.28	MORGAN STANLEY 7.3% DUE 05-13-2019
Fixed Income	600,000	590,860.80	MORGAN STANLEY ABS CAP I INC 2005-HE3 CL M-4 FLTG RT 07-25-2035 REG
Fixed Income	1,400,000	1,380,643.60	MORGAN STANLEY ABS CAP I INC 2005-WMC3 CL M-4 VAR RT 03-25-2035 REG
Fixed Income	1,576,459	1,519,729.83	MORGAN STANLEY ABS CAP I INC MTG SER 2006-2 CL A4 FLTG RATE 02-25-2036
Fixed Income	2,300,000	2,257,744.40	MORGAN STANLEY ABS CAP I INC SER 2005-HE2 CL M-1 FLTG RT 1-25-2035 REG
Fixed Income	840,000	842,906.40	MORGAN STANLEY BAML TRUST SERIES 2015-C22 CLASS A3 3.046% 03-15-2015
Fixed Income	80,000	82,111.68	MORGAN STANLEY BK 3.101% DUE 12-15-2047
Fixed Income	665,000	691,937.82	MORGAN STANLEY BK 3.326% DUE 12-15-2047
Fixed Income	1,500,000	1,526,539.50	MORGAN STANLEY BK 3.372% DUE 10-15-2048
Fixed Income	730,000	764,207.07	MORGAN STANLEY BK FLTG RT 3.72% DUE 12-15-2049
Fixed Income	800,000	838,734.40	MORGAN STANLEY CAP I TR 2015-MS1 CL A-4 3.779 05-15-2048 REG
Fixed Income	100,000	102,620.80	MORGAN STANLEY FLTG RT 2.70722% DUE 04-21-2021
Fixed Income	1,775,000	1,782,277.50	MORGAN STANLEY SR NT FLTG DUE 02-14-2020/02-14-2019 REG
Fixed Income	7,770,000	7,904,918.28	MORGAN STANLEY SR NT FLTG DUE 10-24-2023/10-24-2022 REG
Fixed Income	125,000	127,170.50	MORGAN STANLEY SR NT FLTG DUE 10-24-2023/10-24-2022 REG
Fixed Income	440,000	447,640.16	MORGAN STANLEY SR NT FLTG DUE 10-24-2023/10-24-2022 REG
Fixed Income	70,000	74,310.11	MPLX LP 4.5% DUE 07-15-2023
Fixed Income	200,000	212,079.60	MPLX LP 4.875% DUE 06-01-2025
Fixed Income	630,000	671,684.58	MPLX LP 4.875% DUE 12-01-2024
Fixed Income	1,620,000	1,625,516.10	MPLX LP FIXED 4.125% DUE 03-01-2027
Fixed Income	100,000	104,500.00	MURPHY OIL CORP 6.875% DUE 08-15-2024
Fixed Income	710,000	715,672.90	MYLAN N V FIXED 2.5% DUE 06-07-2019
Fixed Income	1,500,000	1,520,247.00	MYLAN N V FIXED 3% DUE 12-15-2018
Fixed Income	100,000	101,323.90	MYLAN N V FIXED 3.95% DUE 06-15-2026
Fixed Income	300,000	320,850.00	MYRIAD INTL HLDGS 5.5% DUE 07-21-2025
Fixed Income	2,600,000	2,568,329.46	NATIONSTAR HOME FLTG RT 1.51222% DUE 09-25-2036
Fixed Income	2,400,000	2,403,624.00	NATIXIS N Y BRH INSTL CTF DEP PROGRAM 3/TRANCHE # TR 725 DTD 09-23-2016 VAR RT
Fixed Income	1,776,620	1,748,236.79	NAVIENT STUDENT LN SER 2014-2 CL A FLTG 03-25-2043
Fixed Income	1,724,616	1,703,065.29	NAVIENT STUDENT LN TR 2014-3 STUDENT LN BACKED NT CL A FLTG RATE 03-25-2083 REG
Fixed Income	75,000	76,166.78	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023
Fixed Income	900,000	958,104.00	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	50,000	50,359.00	NETAPP INC 3.25 DUE 12-15-2022
Fixed Income	75,000	101,141.40	NEVADA PWR CO 6.65% DUE 04-01-2036
Fixed Income	40,000	44,938.80	NEVADA SYS HIGHER ED UNIVS REV 7.9% 07-01-2040 BEO TAXABLE
Fixed Income	1,720,905	1,718,007.32	NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-2 VAR RATE 07-25-2035 REG
Fixed Income	0	0.01	New Israeli shekel - Cash
Fixed Income	6,085	6,085.45	New Israeli shekel - Cash
Fixed Income	185,000	193,798.60	NEW JERSEY ST TRANSN TR FD AUTH 6.104% 12-15-2028 BEO TAXABLE
Fixed Income	0	(3,479,738.96)	New Taiwan dollar - Pending foreign exchange sales
Fixed Income	350,000	385,847.00	NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE
Fixed Income	205,000	200,834.40	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 2.61% 02-01-2025 BEO TAXABLE
Fixed Income	650,000	813,943.00	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE
Fixed Income	150,000	166,119.00	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.932 11-01-2036 BEO TAXABLE
Fixed Income	160,000	176,523.20	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 6.385% DUE 12-01-2029 REG TAXABLE
Fixed Income	100,000	105,454.00	NEW YORK ST DORM AUTH REVS NON ST SUPPORTED DEBT 5% 05-01-2019 BEO
Fixed Income	1,400,000	1,638,098.00	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE
Fixed Income	100,000	113,080.00	NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE
Fixed Income	365	365.26	New Zealand dollar - Cash
Fixed Income	0	0.01	New Zealand dollar - Cash
Fixed Income	662	662.40	New Zealand dollar - Cash
Fixed Income	0	27,131.19	New Zealand dollar - Pending foreign exchange purchases
Fixed Income	0	1,270,366.97	New Zealand dollar - Pending foreign exchange purchases
Fixed Income	0	(779,929.90)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	0	(1,269,398.10)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	0	(1,952,364.63)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	0	(956,751.35)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	0	(313,694.63)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	0	(27,131.19)	New Zealand dollar - Pending trade purchases
Fixed Income	38,819	38,819.05	New Zealand dollar - Variation Margin
Fixed Income	315,318	314,802.45	NEWCASTLE MTG SECS TR 2006-1 ASSET BKD NT CL A-4 FLTG RT 03-25-2036
Fixed Income	830,000	871,449.37	NEWELL BRANDS INC 3.85% DUE 04-01-2023
Fixed Income	45,000	46,575.00	NEWFIELD EXPL CO 5.375% DUE 01-01-2026
Fixed Income	2,051,912	2,547,821.88	NEWGATE FUND.PLC FRN M/BKD 12/2050 GBP 'A3A'
Fixed Income	820,000	866,442.34	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG
Fixed Income	1,500,000	1,500,700.50	NEXTERA ENERGY CAP 2.056% DUE 09-01-2017
Fixed Income	820,000	754,484.46	NIKE INC 3.375% DUE 11-01-2046
Fixed Income	247,939	247,756.50	NISSAN AUTO .87% DUE 11-15-2018
Fixed Income	335,000	344,233.94	NOBLE ENERGY INC 3.9% DUE 11-15-2024
Fixed Income	885,000	908,911.82	NOBLE ENERGY INC 5.05% DUE 11-15-2044
Fixed Income	1,400,000	1,402,786.00	NORINCHUKIN BK NEW YORK BRH INSTL CTF DEP DTD 10-12-2016 VAR RT DUE 10-11-2017
Fixed Income	15,000	14,875.10	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045
Fixed Income	575,000	548,742.63	NORTHWELL 3.979% DUE 11-01-2046
Fixed Income	0	0.03	Norwegian krone - Cash
Fixed Income	544	544.00	Norwegian krone - Cash
Fixed Income	913	913.25	Norwegian krone - Cash
Fixed Income	1,120,000	1,109,887.52	NOVASTAR MTG FDG FLTG RT 1.68222% DUE 01-25-2036
Fixed Income	80,000	83,200.00	NUSTAR LOGISTICS L 4.8% DUE 09-01-2020
Fixed Income	115,000	120,175.00	NUSTAR LOGISTICS L STEP CPN 8.15% DUE 04-15-2018
Fixed Income	500,000	676,325.00	NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI
Fixed Income	600,000	806,436.00	NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037
Fixed Income	670,000	758,513.70	NY N Y TAXABLE-BUILD AMER BDS-F-1 6.646 DUE 12-01-2031/12-01-2020 BEO
Fixed Income	900,000	1,133,586.90	NYU HOSPS CTR 5.75% DUE 07-01-2043
Fixed Income	400,000	403,080.00	OCP S A 4.5% DUE 10-22-2025
Fixed Income	400,000	161,000.00	OEBRECHT FIN LTD 7.125% DUE 06-26-2042
Fixed Income	165,380	55,402.30	OEBRECHT OFFSHORE 6.75% DUE 10-01-2023
Fixed Income	248,070	83,103.45	OEBRECHT OFFSHORE 6.75% DUE 10-01-2023
Fixed Income	1,000,000	1,000,107.20	OHA CR PARTNERS VAR RT 0% DUE 07-20-2024
Fixed Income	150,000	224,782.50	OHIO EDISON CO 8.25% DUE 10-15-2038
Fixed Income	50,000	63,518.35	OHIO PWR CO 6.6% DUE 02-15-2033
Fixed Income	25,000	29,194.75	OKLAHOMA CITY OKLA ARPT TRUST 6.86% 07-01-2043 BEO TAXABLE
Fixed Income	40,000	39,980.44	OLD REP INTL CORP 3.875% DUE 08-26-2026
Fixed Income	1,600,000	1,755,412.80	ONCOR ELEC 5.75% DUE 09-30-2020
Fixed Income	175,000	208,687.50	ONEOK INC 7.5% DUE 09-01-2023

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	100,000	99,915.20	ONT PROV CDA BD 1.1 DUE 10-25-2017 REG
Fixed Income	100,000	101,493.90	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	100,000	101,493.90	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	8,000,000	8,065,832.00	ONTARIO PROV CDA BD 2.45% DUE 06-29-2022REG
Fixed Income	130,000	135,493.28	ONTARIO PROV CDA BD 3.2% DUE 05-16-2024 REG
Fixed Income	100,000	99,708.40	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	600,000	598,250.40	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	1,030,000	1,020,943.21	ORACLE CORP 1.9% DUE 09-15-2021
Fixed Income	100,000	95,956.50	ORACLE CORP 2.65% DUE 07-15-2026
Fixed Income	730,000	737,222.62	ORACLE CORP 4% DUE 07-15-2046
Fixed Income	715,000	775,782.87	ORACLE CORP 4.3% DUE 07-08-2034
Fixed Income	40,000	43,899.60	OSCEOLA CNTY FLA CAP IMPTS REV 6.946% 10-01-2039 BEO TAXABLE
Fixed Income	487,000	487,000.00	OTC DERIVATIVE CASH RECEI FROM CITIBANK
Fixed Income	-110,000	(110,000.00)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	-260,000	(260,000.00)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS
Fixed Income	370,000	370,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER
Fixed Income	10,000	10,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK
Fixed Income	300,000	300,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL
Fixed Income	0	-	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS
Fixed Income	320,000	320,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS
Fixed Income	120,000	120,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC
Fixed Income	70,000	70,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMERRILL LYNCH INTL
Fixed Income	160,000	160,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMERRILL LYNCH INTL
Fixed Income	80,000	80,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY
Fixed Income	40,000	40,000.00	OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM CREDIT SUISSE EUROPE
Fixed Income	40,000	40,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA
Fixed Income	140,000	140,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA
Fixed Income	500,000	528,231.00	PA ELEC CO 5.2% DUE 04-01-2020
Fixed Income	500,000	503,213.50	PA ELEC CO 6.05% DUE 09-01-2017
Fixed Income	50,000	51,958.50	PAC GAS & ELEC CO 3.5% DUE 10-01-2020
Fixed Income	125,000	151,895.50	PACIFIC BELL 7.125% DUE 03-15-2026
Fixed Income	40,000	40,787.88	PACKAGING CORP 3.65% DUE 09-15-2024
Fixed Income	300,000	313,068.00	PAMPA ENERGIA S A 7.5% DUE 01-24-2027
Fixed Income	154,259	175,661.11	PANTHER CDO V BV FRN CDO SER V-A CLS A1 144A 15/10/2084 EUR
Fixed Income	265,000	287,344.80	PASADENA CALIF AREA CMNTY COLLEGE DIST 6.654% 08-01-2034 BEO TAXABLE
Fixed Income	-717,172	(717,172.00)	PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE
Fixed Income	800,000	827,000.00	PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG
Fixed Income	120,000	153,091.20	PEPCO HLDGS LLC 7.45% DUE 08-15-2032
Fixed Income	0	2,335,883.23	Peruvian nuevo sol - Pending foreign exchange purchases
Fixed Income	0	(2,360,070.09)	Peruvian nuevo sol - Pending foreign exchange sales
Fixed Income	400,000	529,879.10	PETROBRAS GLOB FIN 6.25% GTD SNR 14/12/26 GBP
Fixed Income	350,000	330,050.00	PETROBRAS GLOBAL 4.375% DUE 05-20-2023
Fixed Income	300,000	309,450.00	PETROBRAS GLOBAL 6.125% DUE 01-17-2022
Fixed Income	700,000	740,600.00	PETROBRAS GLOBAL 7.375% DUE 01-17-2027
Fixed Income	100,000	105,800.00	PETROBRAS GLOBAL 7.375% DUE 01-17-2027
Fixed Income	400,000	423,200.00	PETROBRAS GLOBAL 7.375% DUE 01-17-2027
Fixed Income	1,550,000	1,735,039.00	PETROBRAS GLOBAL 8.375% DUE 05-23-2021
Fixed Income	650,000	575,607.50	PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG
Fixed Income	350,000	355,845.00	PETROBRAS INTL FIN 5.375% DUE 01-27-2021
Fixed Income	1,100,000	1,118,370.00	PETROBRAS INTL FIN 5.375% DUE 01-27-2021
Fixed Income	750,000	710,625.00	PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG
Fixed Income	15,000	15,791.25	PETROLEOS 5.375% DUE 03-13-2022
Fixed Income	85,000	422,376.00	PETROLEOS MEXICANO 7.47% BDS 12/11/2026
Fixed Income	100,000	107,425.00	PETROLEOS MEXICANOS 144A 6.5% DUE 03-13-2027
Fixed Income	300,000	322,275.00	PETROLEOS MEXICANOS 144A 6.5% DUE 03-13-2027
Fixed Income	80,000	81,032.00	PETROLEOS MEXICANOS NT 4.875% DUE 01-18-2024 REG
Fixed Income	250,000	265,153.25	PFIZER INC 4.125% DUE 12-15-2046
Fixed Income	60,000	69,105.00	PHIL PA AUTH FOR INDL DEV PENSION RET SYS-SER A 6.35 DUE 04-15-28 BEO TAXABLE
Fixed Income	50,000	51,469.40	PHILIP MORRIS INTL 4.25% DUE 11-10-2044
Fixed Income	0	-	Philippine peso - Cash
Fixed Income	530,000	521,736.24	PHILLIPS 66 4.9% DUE 10-01-2046
Fixed Income	35,000	34,454.28	PHILLIPS 66 4.9% DUE 10-01-2046
Fixed Income	105,000	104,973.75	PITNEY BOWES INC 3.875% DUE 05-15-2022
Fixed Income	300,000	303,404.70	PLAINS ALL AMERN 4.5% DUE 12-15-2026
Fixed Income	1,560,000	1,557,588.24	PNC BK N A PITT PA 2% DUE 05-19-2020
Fixed Income	980,000	973,985.74	PNC BK N A PITT PA MEDIUM TERM SR 2.15% 04-29-2021
Fixed Income	865,000	864,890.15	PNC BK NA PITT PA 1.7% DUE 12-07-2018
Fixed Income	80,000	83,550.64	PNC FINL SVCS 3.9% DUE 04-29-2024
Fixed Income	200,000	202,870.00	POINSETTIA FIN LTD 6.625% DUE 06-17-2031
Fixed Income	200,000	202,870.00	POINSETTIA FIN LTD 6.625% DUE 06-17-2031
Fixed Income	555,000	147,149.91	POLAND(REP OF) 2.25% BDS 25/04/22 PLN1000
Fixed Income	290	289.57	Polish zloty - Cash
Fixed Income	0	-	Polish zloty - Recoverable taxes
Fixed Income	0	-	Polish zloty - Recoverable taxes
Fixed Income	435,748	423,488.74	POPULAR ABS INC 2005-2 MTG PASSTHRU CTF AV-2B 04-25-2035 REG
Fixed Income	135,000	148,257.00	PORTSMOUTH VA 6.279% 01-15-2040 BEO TAXABLE
Fixed Income	375,000	367,008.00	PPL CAP FDG INC 3.1% DUE 05-15-2026
Fixed Income	165,000	164,673.96	PRESTIGE AUTO 2.19% DUE 11-15-2022
Fixed Income	100,000	100,620.20	PRESTIGE AUTO 2.88% DUE 11-15-2022
Fixed Income	100,000	101,131.80	PRESTIGE AUTO 2.98% DUE 11-16-2020
Fixed Income	925,000	944,289.03	PROGRESS ENERGY 3.15% DUE 04-01-2022
Fixed Income	765,000	796,411.67	PROLOGIS L P 3.75% DUE 11-01-2025
Fixed Income	105,000	113,350.13	PROLOGIS L P 4.25 DUE 08-15-2023
Fixed Income	705,000	784,965.33	PROTECTIVE LIFE 7.375% DUE 10-15-2019
Fixed Income	1,000,000	1,001,776.00	PROVID HLTH & SVCS FLTG RT 2.24861% DUE 10-01-2017
Fixed Income	80,000	80,449.52	PRUDENTIAL FINANCIAL INC 2.3 BDS DUE 08-15-2018 USD1000
Fixed Income	1,000,000	1,041,077.00	PRUDENTIAL FINL INC 3.5 DUE 05-15-2024 REG
Fixed Income	590,000	787,121.95	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	30,000	40,023.15	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	400,000	409,164.00	PT BUKIT MAKMUR 7.75% DUE 02-13-2022
Fixed Income	900,000	947,042.10	PUB SVC CO N MEX 7.95% DUE 05-15-2018
Fixed Income	1,000,000	1,224,480.00	PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE
Fixed Income	1,720,000	1,921,532.40	PUGET ENERGY INC NEW 5.625 07-15-2022

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	130,000	145,318.29	PUGET ENERGY INC NEW SR SECD NT 6.5 DUE 12-15-2020
Fixed Income	9,950,000	34,856.23	PUT SWPTN GBP BARCGB33 6M 1.6%/6MLIBOR European 317U937M2 15/02/2018
Fixed Income	4,800,000	26,335.85	PUT SWPTN GBP GSCMUS33 6M 1.47%/6MLIBOR European 317U978M2 01/03/2018
Fixed Income	4,800,000	20,186.31	PUT SWPTN GBP GSCMUS33 6M 1.55%/6MLIBOR European 317U958M6 21/02/2018
Fixed Income	9,950,000	34,856.23	PUT SWPTN GBP GSCMUS33 6M 1.6%/6MLIBOR European 317U938M1 15/02/2018
Fixed Income	-13,500,000	(2,369.25)	PUT SWPTN USD CHASUS33 6M 2.94%/3MLIBOR European 317U996M0 09-06-2017
Fixed Income	-16,700,000	(121,216.95)	PUT SWPTN USD CITIUS33 6M 2.6%/3MLIBOR European 317U190L6 09-24-2018
Fixed Income	3,300,000	109,141.23	PUT SWPTN USD CITIUS33 6M 2.97%/3MLIBOR European 317U191L5 09-24-2018
Fixed Income	-25,900,000	(15,330.21)	PUT SWPTN USD CSFPGB2L 6M 3.02%/3MLIBOR European 317U936M3 02-15-2018
Fixed Income	-17,000,000	(404,713.90)	PUT SWPTN USD DEUTGB2L 6M 2.25%/3MLIBOR European 317U472M3 11-07-2019
Fixed Income	3,400,000	355,907.58	PUT SWPTN USD DEUTGB2L 6M 2.5%/3MLIBOR European 317U473M2 11-07-2019
Fixed Income	-51,000,000	(1,530,504.90)	PUT SWPTN USD GSCMUS33 6M 2.0%/3MLIBOR European 317U383M1 10-21-2019
Fixed Income	10,200,000	1,310,573.52	PUT SWPTN USD GSCMUS33 6M 2.3%/3MLIBOR European 317U384M0 10-21-2019
Fixed Income	-6,400,000	-	PUT SWPTN USD GSCMUS33 6M 2.48%/3MLIBOR European 317U221N5 07-07-2017
Fixed Income	-16,500,000	(119,765.25)	PUT SWPTN USD GSCMUS33 6M 2.6%/3MLIBOR European 317U180L8 09-24-2018
Fixed Income	-16,700,000	(121,216.95)	PUT SWPTN USD GSCMUS33 6M 2.6%/3MLIBOR European 317U180L8 09-24-2018
Fixed Income	-3,100,000	(13,269.55)	PUT SWPTN USD GSCMUS33 6M 2.8%/3MLIBOR European 317U856J6 08-20-2018
Fixed Income	700,000	22,637.09	PUT SWPTN USD GSCMUS33 6M 2.94%/3MLIBOR European 317U857J5 08-20-2018
Fixed Income	3,300,000	109,141.23	PUT SWPTN USD GSCMUS33 6M 2.97%/3MLIBOR European 317U179L1 09-24-2018
Fixed Income	3,300,000	109,141.23	PUT SWPTN USD GSCMUS33 6M 2.97%/3MLIBOR European 317U179L1 09-24-2018
Fixed Income	-6,200,000	(4,482.60)	PUT SWPTN USD GSCMUS33 6M 2.98%/3MLIBOR European 317U957M7 02-21-2018
Fixed Income	-42,600,000	(327,764.40)	PUT SWPTN USD MSCSUS33 6M 2.7%/3MLIBOR European 317U211L1 12-12-2018
Fixed Income	-6,600,000	(28,251.30)	PUT SWPTN USD MSCSUS33 6M 2.8%/3MLIBOR European 317U840J5 08-20-2018
Fixed Income	-3,000,000	(12,841.50)	PUT SWPTN USD MSCSUS33 6M 2.8%/3MLIBOR European 317U840J5 08-20-2018
Fixed Income	700,000	24,297.42	PUT SWPTN USD MSCSUS33 6M 2.905%/3MLIBOR European 317U841J4 08-20-2018
Fixed Income	1,500,000	52,065.90	PUT SWPTN USD MSCSUS33 6M 2.905%/3MLIBOR European 317U841J4 08-20-2018
Fixed Income	-6,300,000	(4,718.70)	PUT SWPTN USD MSCSUS33 6M 3.0%/3MLIBOR European 317U977M3 03-01-2018
Fixed Income	8,500,000	286,805.30	PUT SWPTN USD MSCSUS33 6M 3.05%/3MLIBOR European 317U212L0 12-12-2018
Fixed Income	200,000	197,875.20	PVPTL ADANI PORTS & SPL ECONOMIC ZONE LTD 4.0% DUE 07-30-2027
Fixed Income	480,000	494,035.68	PVPTL COMM MORTGAGE TRUST SER 2016-787S CL A BNDS 3.545% 02-10-2036
Fixed Income	300,000	282,099.00	PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO
Fixed Income	200,000	206,000.00	PVPTL ENERGUATE TR 5.875% DUE 05-03-2027
Fixed Income	-200,000	202,000.00	PVPTL PETROLEOS DEL PERU S A 5.625% DUE 06-19-2047
Fixed Income	200,000	196,700.00	PVPTL STILLWATER MNG CO 7.125% 06-27-2025
Fixed Income	100,000	102,156.70	PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO
Fixed Income	1,200,000	1,196,692.80	PVPTL ACADEMIC LN FDG TR SER 2012-1A CL A-2 144A FLTG RT DUE 12-27-2044
Fixed Income	4,000,000	3,999,986.00	PVPTL ACAS CLO 2013-2 LTD/ACAS CLO 2013-2 LL SR SECD NT CL A-1A 10-25-2025
Fixed Income	500,000	541,115.00	PVPTL AES ANDRES B V/DOMINICAN PWR PARTNERS 144A 7.95 DUE 05-11-2026 BEO
Fixed Income	600,000	534,000.00	PVPTL AES EL SALVADOR TR II SR NT 144A 6.75% DUE 03-28-2023/03-28-2013 BEO
Fixed Income	1,300,000	741,000.00	PVPTL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO
Fixed Income	85,000	112,373.40	PVPTL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO
Fixed Income	3,342	3,508.91	PVPTL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	65,000	70,525.00	PVPTL ALCOA NEDERLAND HLDG B V SR NT 144A 6.75% DUE 09-30-2024/09-27-2016 BEO
Fixed Income	200,000	218,000.00	PVPTL ALFA S.A 6.875 DUE 03-25-2044 BEO
Fixed Income	80,000	82,000.00	PVPTL ALLISON TRANSMISSION BNDS 5.0% 10-01-2024
Fixed Income	300,000	339,066.00	PVPTL ALROSA FIN S A GTD NT 144A 7.75% DUE 11-03-2020 BEO
Fixed Income	500,000	533,750.00	PVPTL ALTICE FINCO S A 7.625% DUE 02-15-2025
Fixed Income	160,000	161,220.48	PVPTL AMERICAN TOWER TR I 144A 3.07 DUE 03-15-2023 BEO
Fixed Income	300,000	289,128.00	PVPTL ANADOLU EFES BIRACILIK VE MALT SANAYI A S 3.375 11-01-2022
Fixed Income	105,000	111,562.50	PVPTL ARCOR S A I C NT 144A 6% DUE 07-06-2023/07-06-2016 BEO
Fixed Income	900,000	976,491.00	PVPTL ARCOS DORADOS HLDGS INC SR NT 6.625 DUE 09-27-2023
Fixed Income	1,000,000	1,000,339.90	PVPTL ATLAS SR LN FD III LTD SER 2013-1A CL A FLTG RATE DUE 08-18-2025 BEO
Fixed Income	600,000	600,679.98	PVPTL ATRIUM X / ATRIUM X LLC NT CL A-R 144A VAR RT DUE 07-16-2025 BEO
Fixed Income	1,600,000	1,598,497.44	PVPTL AVERY PT III CLO LTD SER 13-3A CL AR FLTG 144A 01-18-2025 BEO
Fixed Income	100,000	108,903.80	PVPTL AVIATION CAP GROUP CORP 4.875% 10-01-2025
Fixed Income	75,000	78,229.58	PVPTL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO
Fixed Income	450,000	474,390.00	PVPTL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	1,400,000	1,475,880.00	PVPTL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	500,000	545,000.00	PVPTL BANCO INTERNACIONAL DEL PERU S A APANAM SR NT 144A 5.75 DUE 10-07-2020
Fixed Income	300,000	313,500.00	PVPTL BANGALINK DIGITAL COMMUNICATIONS LTD SR NT 144A 8.625 DUE 05-06-2019 BEO
Fixed Income	600,000	681,750.00	PVPTL BBVA BANCOMER S A TEXAS 6.75 9-30-2022
Fixed Income	300,000	316,725.00	PVPTL BHARTI AIRTEL INTERNATIO 5.35 05-20-2024
Fixed Income	92,477	93,415.33	PVPTL BNSF RY CO 2015-1 PASS THRU TR PASSTHRU CTF 3.442% DUE 06-16-2028
Fixed Income	600,000	649,650.00	PVPTL BRASKEM FIN LTD NT 144A 7% DUE 05-07-2020/05-07-2010 BEO
Fixed Income	940,000	927,999.96	PVPTL BRIGHHOUSE FINL INC 4.7% 06-22-2047
Fixed Income	300,000	310,500.00	PVPTL CAR INC SR NT 144A 6.125% DUE 02-04-2020/02-04-2015 BEO
Fixed Income	2,000,000	2,001,048.00	PVPTL CARLYLE GLOBAL MKT STRATEGIES CLO FLTG SER2013-3A CL A1A 07-15-2025 BEO
Fixed Income	300,000	302,250.00	PVPTL CBC AMMO LLC / CBC FINCO INC SR NT144A 7.25 11-15-21/11-14-13 BEO
Fixed Income	300,000	318,000.00	PVPTL CEMENTOS PROGRESO TR GTD SR NT 7.125 11-06-2023
Fixed Income	650,000	690,690.00	PVPTL CEMEX FIN LLC SR SECD NT 6 04-01-2024
Fixed Income	600,000	642,942.00	PVPTL CENCOSUD S A 5.15% DUE 02-12-2025
Fixed Income	400,000	422,560.00	PVPTL CENTRAL AMER BOTTLING CORP 5.75% DUE 01-31-2027 BEO
Fixed Income	150,000	158,460.00	PVPTL CENTRAL AMER BOTTLING CORP 5.75% DUE 01-31-2027 BEO
Fixed Income	300,000	288,000.00	PVPTL CIELO S A / CIELO USA INC UNIT NT 144A 3.75% DUE 11-16-2022 BEO
Fixed Income	640,258	600,530.23	PVPTL CIT ED LN TR 2007-1 CL A FLTG RATEDUE 03-25-2042
Fixed Income	98,797	98,744.90	PVPTL CLI FDG VI LLC SER 17-1A CL A 3.62% 05-18-2042
Fixed Income	480,000	497,366.88	PVPTL CMO 225 LIBERTY STR TR 2016-225L CTF CL A 144A 3.597 02-10-2036
Fixed Income	100,000	101,152.70	PVPTL CMO AOA 2015-1177 MTG TR MTG PASS THRU CTF CL B 144A VAR RT DUE 12-13-2029
Fixed Income	472,389	431,055.90	PVPTL CMO BAYVIEW COML ASSET TR 2007-1 CL A-1 144A VAR RT DUE 03-25-2037 BEO
Fixed Income	474,499	432,980.17	PVPTL CMO BAYVIEW COML ASSET TR 2007-3 CL A1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	776,376	745,247.60	PVPTL CMO BAYVIEW COML AST TR SER 2004-3CL A-1 144A VAR RT DUE 01-25-2035BEO
Fixed Income	821,070	787,645.99	PVPTL CMO BCAP LLC 2012-RR2 SER 2012-RR2CL 8A3 FLT RT DUE 07-26-2036 BEO
Fixed Income	85,616	86,820.19	PVPTL CMO CHASE MTG TR SER 2016-2 CL M2 144A VAR 12-26-2045
Fixed Income	490,000	507,352.86	PVPTL CMO COMM 2013-WWP MTG TO CL A-2 144A 3.4244 DUE 03-10-2031 BEO
Fixed Income	470,000	492,886.18	PVPTL CMO GS MTG SECS 2012-ALOHACOML MTGPASSTHRU CTF CL A 3.551 4-10-34 BEO
Fixed Income	593,958	656,191.80	PVPTL CMO GS MTG SECS CORP SER 2005-RP1 CL 1A3 144A 8% DUE 01-25-2035 BEO
Fixed Income	1,200,000	1,201,864.08	PVPTL CMO MAGNETITE XI LTD/MAGNETITE XI LLC SER 14-11A CLS AIR VAR RT 1-18-27
Fixed Income	900,000	923,343.30	PVPTL CMO MORGAN STANLEY CAP I TR 2014-CPT VAR RT DUE 07-13-2029 BEO
Fixed Income	465,000	492,141.12	PVPTL CMO RBS COML FDG INC 2013-GSP TR COML MTG PASS THRU CL A VAR 01-13-2032
Fixed Income	11,419	11,397.46	PVPTL CMO RESOURCE CAP CORP LTD SER 2015-CRE3 CL A 1 FLTG RT 03-15-2032
Fixed Income	669,902	669,901.24	PVPTL CMO RFT 2015-FL1 ISSUER LTD/RFT 2015-FL1 C SR SECD NT CL A 08-15-2030
Fixed Income	2,015	2,015.46	PVPTL CMO RREF 2015-LT7 LLC & ITS SUBSIDIARIES NT CL A 144A 3 12-25-2032
Fixed Income	43,877	44,857.24	PVPTL CMO SEQUOIA MTG TR 2017-2 MTG PASSTHRU CTF CL A-4 144A 03-25-2047

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	590,000	583,710.60	PVTPL CMO SFAVE COML SER 2015-5AVE CL A-1 3.872% 01-05-2043
Fixed Income	246,478	246,681.20	PVTPL CMO TRU TR COML MTG PASS SER 2016-TOYS CL A FLTG 11-15-2030
Fixed Income	500,000	518,750.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP 8.5 DUE 12-29-2049/03-30-2020 BEO
Fixed Income	400,000	407,000.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	3,100,000	3,154,250.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	900,000	915,750.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	400,000	424,500.00	PVTPL COLUMBUS INTL INC SR NT 7.375 03-30-2021
Fixed Income	400,000	425,560.00	PVTPL COMCEL TR SR NT 144A 6.875% DUE 02-06-2024/02-06-2014 BEO
Fixed Income	700,000	720,125.00	PVTPL COMISION FEDERAL DE ELECTRICIDAD 144A 4.75% DUE 02-23-2027 BEO
Fixed Income	20,000	21,350.00	PVTPL COMMSCOPE TECHNOLOGIES FIN LLC SR NT 144A 6% DUE 06-15-2025/06-15-2020 BEO
Fixed Income	600,000	580,500.00	PVTPL COMPANHIA BRASILEIRA DE ALUMINIO GTD NT 4.75 DUE 06-17-2024 BEO
Fixed Income	197,216	197,479.50	PVTPL CONNS FDG II, L.P SER 2017-A CL A 3.2% DUE 05-15-2020
Fixed Income	146,508	146,741.28	PVTPL CONNS RECEIVABLES FDG LLC SER 16-B CL A 10-15-2018
Fixed Income	400,000	437,200.00	PVTPL CONTROLADORA MABE S A DE C V GTD SR NT 144A 7.875% DUE 10-28-2019 BEO
Fixed Income	200,000	214,250.00	PVTPL CORPORACION FINANCIERA DE DESARROLLO S ANT 4.75% DUE 07-15-2025
Fixed Income	300,000	321,375.00	PVTPL CORPORACION FINANCIERA DE DESARROLLO S ANT 4.75% DUE 07-15-2025
Fixed Income	900,000	889,875.00	PVTPL COSAN LUXEMBOURG S A 144A 5 03-14-2023
Fixed Income	400,000	409,200.00	PVTPL COSAN LUXEMBOURG S A SR NT 144A 7%DUE 01-20-2027/01-20-2022 BEO
Fixed Income	600,000	621,420.00	PVTPL COUNTRY GARDEN HLDGS CO LTD SR NT 7.25 DUE 04-04-2021
Fixed Income	200,000	207,300.00	PVTPL CREDIT AGRICOLE S A SUB NT 144A 4.375% DUE 03-17-2025 BEO
Fixed Income	700,000	700,040.60	PVTPL CRH AMER FIN INC GTD NT 144A 3.4% DUE 05-09-2027/05-09-2017 BEO
Fixed Income	145,833	144,693.69	PVTPL CRONOS CONTAINERS PROGRAM I SER 2013-1 144A CL A 3.08 DUE 04-18-2028
Fixed Income	140,000	150,512.88	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040
Fixed Income	100,000	106,711.90	PVTPL CROWN CASTLE TOWERS LLC/ C-2020 SRREV NT CL C 4.883 08-15-20
Fixed Income	200,000	156,000.00	PVTPL CSN IS XI CORP SR UNSECD GTD NT 144A 6.875% DUE 09-21-2019 BEO
Fixed Income	150,000	150,155.85	PVTPL DAIMLER FIN N AMER 2.25% DUE 03-02-2020
Fixed Income	40,000	51,623.28	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046
Fixed Income	910,000	1,002,373.19	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02
Fixed Income	200,000	220,301.80	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02
Fixed Income	100,000	110,150.90	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02
Fixed Income	1,300,000	1,298,261.90	PVTPL DOMINION RES INC VA NEW SR NT 2016SER F 144A 1.875% DUE 12-15-2018 BEO
Fixed Income	180,000	180,590.40	PVTPL DRIVE AUTO RECEIVABLES TR 2016-B NT CL B 144A 2.56% DUE 06-15-2020 BEO
Fixed Income	53,595	53,762.72	PVTPL DRIVE AUTO RECEIVABLES TRUST SER 16-AA CL B 3.23% DUE 05-15-2020 BEO
Fixed Income	90,000	90,337.95	PVTPL DRIVE AUTO RECEIVABLES TRUST SER 17-AA CL B 2.51% 01-15-2021
Fixed Income	135,000	135,510.71	PVTPL DT AUTO OWNER TR 2016-2 AST BACKEDNT CL B 144A 2.92 DUE 05-15-2020BEO
Fixed Income	25,000	24,968.35	PVTPL DT AUTO OWNER TR 2017-1A ASSET BACKED NT CL B 2.26% 02-16-2021
Fixed Income	800,000	894,219.20	PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO
Fixed Income	1,000,000	999,713.80	PVTPL EATON VANCE CLO 2014-1 LTD/EATON VANCE SR SECD NT CL A-R FLTG 144A VAR RT
Fixed Income	95,000	94,281.80	PVTPL EDP FINANCE BV 3.625% 07-15-2024
Fixed Income	1,100,000	1,106,162.20	PVTPL EFS VOLUNTEER NO 3 LLC STUDENT LN SER 2012-1 CL A-3 FLTG RT 04-25-2033
Fixed Income	400,000	406,000.00	PVTPL ELEMENTIA S A DE C V SR NT 144A 5.5% DUE 01-15-2025/11-26-2014 BEO
Fixed Income	100,000	82,000.00	PVTPL ELETSON HLDGS INC / ELETSON FIN US9.625 DUE 01-15-2022 BEO
Fixed Income	185,000	187,456.99	PVTPL ELM 2016-1 TR SR NT CL A-2 144A 4.163% DUE 06-20-2025 BEO
Fixed Income	1,200,000	1,200,763.08	PVTPL EMERSON PK CLO LTD SR 13-1A CL A-1A-R FLTG DUE 07-15-2025
Fixed Income	500,000	520,438.00	PVTPL EMPRESA NACIONAL DE TELE COMUNICACIONES 144A 4.875 10-30-2024 BEO
Fixed Income	150,000	152,897.70	PVTPL ERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO
Fixed Income	80,000	83,414.72	PVTPL EVERETT SPINCO INC SR NT 144A 4.75% DUE 04-15-2027/03-27-2017 BEO
Fixed Income	145,000	145,902.19	PVTPL EXETER AUTOMOBILE RECEIVABLES TR 2014-2 3.82 DUE 12-16-2019 BEO
Fixed Income	500,000	637,305.00	PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG
Fixed Income	1,200,000	1,200,807.84	PVTPL FIGUEROA CLO 2013-2 LTD/FIGUEROA CLO 2 SER 13-2A CL AIR FRN 06-20-2027
Fixed Income	180,000	179,756.28	PVTPL FLAGSHIP CR AUTO TR 2016-3 NT CL B144A 2.43% DUE 06-15-2021 BEO
Fixed Income	1,170,000	1,171,219.14	PVTPL FLATIRON CLO LTD SER 14-1A CL AIR FLTG DUE 07-17-2026 BEO
Fixed Income	1,200,000	1,316,142.00	PVTPL FLORIDA GAS TRANSMISSION CO SR NT 144A 7.9% DUE 05-15-2019 BEO
Fixed Income	105,000	116,971.16	PVTPL FMR LLC NT 144A 4.95% DUE 02-01-2033 BEO
Fixed Income	100,000	100,007.70	PVTPL FORD CR AUTO OWNER TR 2013-D NT CLB 1.54% DUE 03-15-2019 REG
Fixed Income	80,000	80,052.80	PVTPL FORD CR AUTO OWNER TR 2013-D NT CLC 1.72% DUE 07-15-2019 REG
Fixed Income	75,000	75,943.28	PVTPL GENPACT LUXEMBOURG S A R L SR NT 04-01-2022
Fixed Income	400,000	404,000.00	PVTPL GLOBO COMUNICACOES E PARTICIPACOES S A STEP UP DUE 06-08-2025
Fixed Income	900,000	1,005,666.30	PVTPL GOODMAN FDG PTY LTD GTD SR NT 144A6.375% DUE 11-12-2020 BEO
Fixed Income	400,000	400,233.60	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO
Fixed Income	800,000	832,000.00	PVTPL GRUPO KUO SAB DE CV SR NT 6.25% DUE 12-04-2022 BEO
Fixed Income	300,000	309,750.00	PVTPL GRUPO POSADAS S A 7.875% DUE 06-30-2022
Fixed Income	650,000	671,125.00	PVTPL GRUPO POSADAS S A 7.875% DUE 06-30-2022
Fixed Income	300,000	321,810.00	PVTPL GRUPO UNICOMER CO LTD 7.875% DUE 04-01-2024 BEO
Fixed Income	250,000	268,175.00	PVTPL GRUPO UNICOMER CO LTD 7.875% DUE 04-01-2024 BEO
Fixed Income	600,000	604,800.00	PVTPL GTL TRADE FIN INC GTD BD 5.893 DUE04-29-2024
Fixed Income	1,000,000	1,040,130.00	PVTPL HBOS PLC MED TRM SUB NTS BK ENTRY TRANCHE # SB 00008 6.75 5-21-2018 BEO
Fixed Income	100,000	107,179.00	PVTPL HEINZ H J CO 4.875% DUE 02-15-2025
Fixed Income	1,059,129	1,054,674.08	PVTPL HIGHER ED FDG I 2014-1 STUD LN ASSET BACK SR NT VAR RT DUE 05-25-2034
Fixed Income	130,000	128,614.20	PVTPL HIGHMARK INC SR NT 144A 6.125% DUE05-15-2041 BEO
Fixed Income	30,000	30,600.00	PVTPL HILL-ROM HLDGS INC SR NT 144A 5% DUE 02-15-2025/02-15-2020 BEO
Fixed Income	189,000	178,752.42	PVTPL HOA FDG LLC & ITS SUBSIDIARIES 14-1 SR SECD NT CL A-2 3C7 4.846% 08-20-44
Fixed Income	200,000	206,296.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	400,000	412,592.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	800,000	825,184.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	211,646	211,632.03	PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 201 NT CL A-3 144A 1.42 11-15-2018
Fixed Income	1,104,126.10	1,104,126.10	PVTPL HYUNDAI CAP AMER SR NT 2.55 DUE 02-06-2019 BEO
Fixed Income	300,000	297,573.00	PVTPL ICBCIL FIN CO LTD SR NT 144A 3.625% DUE 05-19-2026/06-19-2016 BEO
Fixed Income	50,000	50,844.75	PVTPL IMPERIAL TOB FIN PLC 2.95% DUE 07-21-2020 BEO
Fixed Income	200,000	211,166.80	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO
Fixed Income	1,075,000	1,137,723.03	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO
Fixed Income	800,000	943,864.00	PVTPL ISRAEL ELEC CORP LTD 6.875 06-21-2023
Fixed Income	3,100,000	3,204,625.00	PVTPL ITAU UNIBANCO HLDG SA MEDIUM TERM NTS BO TRANCHE # TR 8 5.5 08-06-2022
Fixed Income	155,000	165,757.00	PVTPL ITC HLDGS CORP SR NT 144A 5.5% DUE01-15-2020 BEO
Fixed Income	900,000	936,000.00	PVTPL JAGUAR LD ROVER AUTOMOTIVE PLC 5.625 DUE 02-01-2023
Fixed Income	2,100,000	2,101,540.56	PVTPL JAMESTOWN CLO III LTD/JAMESTOWN CLO II SR VAR RT DUE 01-15-2026 BEO
Fixed Income	450,000	448,443.00	PVTPL JB Y COMPANIA S A DE C V SR NT 144A 3.75% DUE 05-13-2025 BEO
Fixed Income	420,000	455,382.06	PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO
Fixed Income	571,005	576,015.00	PVTPL JGWPT XXX LLC SER 2013-3 144A CL A 4.08 DUE 07-15-2041
Fixed Income	400,000	398,160.00	PVTPL KAZAGRO NATL MGMT HLDG JSC NT 4.625 DUE 05-24-2023 BEO
Fixed Income	200,000	196,020.00	PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 4.75% DUE 04-19-2027 BEO
Fixed Income	1,100,000	1,179,367.20	PVTPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021
Fixed Income	400,000	428,860.80	PVTPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,300,000	1,300,406.64	PVTPL KITTY HAWK CLO 2015-1 CL A-1-R FLTGT RATE DUE 04-15-2027
Fixed Income	200,000	202,200.00	PVTPL KLABIN FIN S A GTD NT 144A 5.25% DUE 07-16-2024 BEO
Fixed Income	500,000	505,500.00	PVTPL KLABIN FIN S A GTD NT 144A 5.25% DUE 07-16-2024 BEO
Fixed Income	125,000	138,750.00	PVTPL LAND O LAKES INC SR NT 144A 6% DUE11-15-2022/11-13-2012 BEO
Fixed Income	2,000,000	1,999,000.00	PVTPL LCM XVI L P/LCM XVI LLC SR SECD NTCL A-R FLTGT RATE 144A 3C7 VAR RT
Fixed Income	135,000	168,792.93	PVTPL LIBERTY MUT GROUP INC NT 144A 6.5%DUE 03-15-2035/03-22-2005 BEO
Fixed Income	100,000	130,664.90	PVTPL LIBERTY MUTUAL INSURANCE 7.875% DUE 10-15-2026
Fixed Income	600,000	639,000.00	PVTPL LIMA METRO LINE 2 FIN LTD 5.875% DUE 07-05-2034 BEO
Fixed Income	300,000	306,819.00	PVTPL LUKOIL INTL FIN BV GTD NT 144A 4.563% DUE 04-24-2023 BEO
Fixed Income	200,000	193,250.00	PVTPL MARB BONDCO PLC BNDS 7.0% DUE 03-15-2024 BEO
Fixed Income	200,000	193,250.00	PVTPL MARB BONDCO PLC BNDS 7.0% DUE 03-15-2024 BEO
Fixed Income	450,000	444,375.00	PVTPL METALSA S A DE C V SR NT 4.9 DUE 04-24-2023 BEO
Fixed Income	400,000	425,500.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	2,000,000	2,127,500.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	800,000	871,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 6.75% DUE 09-19-2042 BEO
Fixed Income	350,000	358,844.50	PVTPL MEXICO CITY ARPT TR SR NT 144A 4.25% DUE 10-31-2026 BEO
Fixed Income	200,000	202,500.00	PVTPL MEXICO CITY ARPT TR SR NT 144A 5.5% DUE 10-31-2046/09-29-2016 BEO
Fixed Income	200,000	202,500.00	PVTPL MEXICO CITY ARPT TR SR NT 144A 5.5% DUE 10-31-2046/09-29-2016 BEO
Fixed Income	300,000	304,500.00	PVTPL MHP S A SR NT 144A 7.75% DUE 05-10-2024 BEO
Fixed Income	1,000,000	1,027,800.00	PVTPL MSCI INC T 4.75% 08-01-2026
Fixed Income	936,530	938,635.73	PVTPL NAVIENT STUDENT LN TR 2016-6 STUDENT LN SER 16-6A CL A1 03-25-2066
Fixed Income	1,099,197	1,100,121.31	PVTPL NAVIENT STUDENT LN TR 2017-1 STUDENT LN CL A-1 FLTGT 07-25-2066
Fixed Income	1,122,049	1,122,049.04	PVTPL NAVIENT STUDENT LN TR SR 2017-3 CL A-1 FLTGT DUE 07-26-2066
Fixed Income	1,400,000	1,414,775.60	PVTPL NAVIENT STUDENT LOAN TRUST SER 17-3A CLS A3 FLT 07-26-2066 BEO
Fixed Income	136,000	131,240.00	PVTPL NAVIOS SOUTH AMERN LOGISTICS INC 7.25 DUE 05-01-2022
Fixed Income	1,705,854	1,684,897.09	PVTPL NELNET STUD LN TR 2015-2 AB NT CL A-2 144A VAR RT DUE 9-25-42 BEO
Fixed Income	1,170,000	1,148,827.68	PVTPL NELNET STUDENT LN TR 2014-4 NT CL A-2 VAR RT 11-25-2043 BEO
Fixed Income	90,000	93,006.54	PVTPL NEWCREST FIN PTY LTD GTD SR NT 144A 4.2% DUE 10-01-2022 BEO
Fixed Income	565,000	596,575.03	PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO
Fixed Income	300,000	300,600.00	PVTPL NOSTRUM OIL & GAS FIN B V SR NT 6.375 02-14-2019
Fixed Income	700,000	759,500.00	PVTPL NUMERICABLE-SFR S A SR SECD NT 144A 7.375 DUE 05-01-2026/04-11-2016 BEO
Fixed Income	500,000	500,161.90	PVTPL OCTAGON INVT PARTNERS XVII LTD/OCTAGON SR SECD NT CL A-1-R FLTGT
Fixed Income	400,000	391,000.00	PVTPL ORAZUL ENERGY EGENOR S EN C POR A 5.625% 04-28-2027
Fixed Income	400,000	407,004.00	PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO
Fixed Income	867,445	869,399.98	PVTPL PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065
Fixed Income	50,000	49,133.50	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 3.4% 11-15-2026
Fixed Income	400,000	409,379.20	PVTPL PETRA DIAMONDS US TREAS PLC SR SE CD 7.25% 05-01-2022
Fixed Income	750,000	791,055.00	PVTPL PETROBRAS ARGENTINA S A NT 144A 7.375% DUE 07-21-2023/07-21-2020 BEO
Fixed Income	75,000	72,281.25	PVTPL PETSMAST INC 5.875% DUE 06-01-2025
Fixed Income	82,120	81,594.46	PVTPL PHEAA STUD LN TR SER 2014-3A CL A FLTGT 08-25-2040
Fixed Income	300,000	320,271.00	PVTPL PKO FIN AB PUBL LN PARTN NT 4.63 DUE 09-26-2022 BEO
Fixed Income	20,000	29,254.66	PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039
Fixed Income	75,000	75,303.08	PVTPL PRESTIGE AUTO RECEIVABLES TR 2015-1 AUTOMOBILE RECEIVABLES BKD 04-15-2021
Fixed Income	2,000,000	1,999,456.00	PVTPL PRICOA GLOBAL FDG I 1.6 DUE 05-29-2018
Fixed Income	800,000	700,000.00	PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD NT 144A 4.875 DUE 07-15-2032 BEO
Fixed Income	100,000	100,219.97	PVTPL PROSPER MARKETPLACE SER 17-1A CL A 2.56% 06-15-2023
Fixed Income	1,350,000	1,340,702.55	PVTPL PROTECTIVE LIFE GLOBAL FDG MEDIUM TERM N 1.722% DUE 04-15-2019 BEO
Fixed Income	226,140	234,009.67	PVTPL RAS LAFFAN LIQUEFIED NAT GAS CO LTD II BD SER A 144A 3C7 5.298 9-30-20
Fixed Income	800,000	789,420.00	PVTPL RECKITT BENCKISER TREAS SVCS BNDS 3.0% DUE 06-26-2027
Fixed Income	882,231	895,464.81	PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024
Fixed Income	55,000	57,268.75	PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 6.85% DUE 07-15-2018/06-27-2008 BEO
Fixed Income	200,000	216,000.00	PVTPL SABLE INTL FINANCE LTD 6.875%08-01-2022
Fixed Income	300,000	170,250.00	PVTPL SAMARCO MINERACAO S A NT 5.75% DUE10-24-2023 BEO
Fixed Income	100,000	100,526.80	PVTPL SBA TOWER TR SR 14-1A CL-C STEP-UP DUE 10-15-2044
Fixed Income	100,749	101,630.33	PVTPL SCF EQUIP LEASING 2017-1 LLC EQUIPCONT BACKED NT CL A 144A 3.77 01-20-2023
Fixed Income	70,000	71,344.42	PVTPL SEAGATE HDD CAYMAN GTD SR NT 4.875% DUE 03-01-2024 BEO
Fixed Income	250,000	255,442.50	PVTPL SEMICONDUCTOR MFG INTL CORP BD 144A 4.125% DUE 10-07-2019 BEO
Fixed Income	400,000	400,240.00	PVTPL SIXSIGMA NETWORKS MEXICO S A DE C 8.25% DUE 11-07-2021
Fixed Income	650,000	650,390.00	PVTPL SIXSIGMA NETWORKS MEXICO S A DE C 8.25% DUE 11-07-2021
Fixed Income	349,723	349,931.76	PVTPL SLM STUDENT LN TR 2003-12 CL VAR RTDUE 09-15-22
Fixed Income	1,695,617	1,674,796.57	PVTPL SLM STUDENT LN TR 2003-4 CL A-5D VAR RT DUE 03-15-2033
Fixed Income	200,000	217,000.00	PVTPL SOMPO JAPAN INS INC 5.325 DUE 03-28-2073 BEO
Fixed Income	1,200,000	1,200,145.68	PVTPL SOUND PT CLO III LTD CL A-1R FLTGT RT 07-15-2025
Fixed Income	2,300,000	2,300,000.00	PVTPL SOUND PT CLO IV LTD CL A-R FLTGT DUE 01-21-2026 BEO
Fixed Income	200,000	192,678.40	PVTPL STATE GRID OVERSEAS INVT 2016 LTD SR GTD NT 144A 2.875% DUE 05-18-2026 BEO
Fixed Income	64,167	64,097.16	PVTPL TAL ADVANTAGE V LLC SER 2013-2 CL A 3.55 DUE 11-20-2038 BEO
Fixed Income	50,000	51,500.00	PVTPL TEGNA INC BNDS 144A 5.5% 09-15-2024
Fixed Income	400,000	429,000.00	PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO
Fixed Income	1,400,000	1,501,500.00	PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO
Fixed Income	300,000	310,833.00	PVTPL TELEFONICA CHILE S A SR NT 3.875 DUE 10-12-2022 BEO
Fixed Income	98,218	99,032.76	PVTPL TEXTAINER MARINE CONTAINERS LIMITED SER 17-1A CL A 3.72% 05-20-2042
Fixed Income	200,000	219,743.60	PVTPL TNK-BP FIN S A GTD NT SER 8 144A 7.25% DUE 02-02-2020 BEO
Fixed Income	310,875	12,435.00	PVTPL TONON LUXEMBOURG S A PIK 7.25% 01-24-2020 BEO
Fixed Income	4,400,000	4,401,069.20	PVTPL TRALEE CLO III LTD/TRALEE CLO III LLC SR SECD NT CL A-2 FLTGT 07-20-2026
Fixed Income	300,000	292,047.00	PVTPL TRANSNET SOC LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 3 4
Fixed Income	100,000	99,732.10	PVTPL TRITON CONTAINER FIN 2017-1A CL A 3.52% 06-20-2042
Fixed Income	300,000	273,375.00	PVTPL TULLOW OIL PLC GTD SR NT 6.25% DUE04-15-2022/04-15-2017 BEO
Fixed Income	200,000	205,000.00	PVTPL TUPY OVERSEAS S A GTD SR NT 144A 6.625% DUE 07-17-2024/07-17-2019 BEO
Fixed Income	300,000	307,500.00	PVTPL TUPY OVERSEAS S A GTD SR NT 144A 6.625% DUE 07-17-2024/07-17-2019 BEO
Fixed Income	400,000	401,908.80	PVTPL TURK TELEKOMUNIKASYON S A NT 144A 4.875% DUE 06-19-2024 BEO
Fixed Income	100,000	104,823.50	PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO
Fixed Income	1,560,000	1,629,778.80	PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028
Fixed Income	1,000,000	1,015,337.00	PVTPL UBS GROUP FUNDING (SWITZERLAND) AG3.0% DUE 04-15-2021 BEO
Fixed Income	800,000	816,000.00	PVTPL UNIVERSAL HEALTH SVCS INC SR SECD NT 144A 3.75% DUE 08-01-2019 BEO
Fixed Income	300,000	299,769.00	PVTPL UPL CORP LTD SR NT 144A 3.25% DUE 10-13-2021 BEO
Fixed Income	400,000	411,420.00	PVTPL VEDANTA RES PLC BD 144A 7.125% DUE05-31-2023 BEO
Fixed Income	2,000,000	2,000,000.00	PVTPL VENTURE XVII CLO LTD SER 14-17A CL A-R FLTGT RT DUE 07-15-2026
Fixed Income	20,000	20,225.00	PVTPL VERISIGN INC 4.75% 07-15-2027
Fixed Income	621,000	625,314.71	PVTPL VERIZON COMMUNICATIONS INC NT 2.946% 03-15-2022
Fixed Income	1,260,000	1,256,558.94	PVTPL VERIZON OWNER TR 2016-2 AST BACKEDCTF CL A 144A 1.68 DUE 05-20-2021BEO
Fixed Income	160,000	159,563.04	PVTPL VERIZON OWNER TR 2016-2 AST BACKEDCTF CL A 144A 1.68 DUE 05-20-2021BEO
Fixed Income	50,000	52,000.00	PVTPL VIRGIN MEDIA SECD FIN PLC SR SECD NT 5.5% DUE 01-15-2025/03-28-2014 BEO
Fixed Income	300,000	302,850.00	PVTPL VM HLDG SA 5.375% 05-04-2027

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	500,000	504,750.00	PVTPL VM HLDG SA 5.375% 05-04-2027
Fixed Income	625,000	625,753.44	PVTPL VOYA CLO LTD SER 14-1A CL AIR FLTG 04-18-2026
Fixed Income	300,000	318,000.00	PVTPL VTR FIN B V SR SECD NT 6.875 DUE 01-15-2024
Fixed Income	500,000	508,832.00	PVTPL WEA FIN LLC/WESTFIELD 3.25% 10-05-2020
Fixed Income	1,250,000	1,260,330.00	PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO
Fixed Income	1,263,290	1,296,514.57	PVTPL WFRBS COML MTG TR 2011-C4 CL A3 4.394% DUE 06-15-2044 BEO
Fixed Income	720,000	724,860.00	PVTPL WRIGLEY WM JR CO NT 144A 2.4% DUE 10-21-2018/09-21-2018 BEO
Fixed Income	115,000	120,750.00	PVTPL XPO LOGISTICS INC SR NT 144A 6.5% DUE 06-15-2022/06-15-2018 BEO
Fixed Income	495,000	507,914.55	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO
Fixed Income	85,000	87,217.65	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO
Fixed Income	41,550	40,303.50	QGOG 5.25% DUE 07-30-2019
Fixed Income	1,240,000	1,266,686.04	QUALCOMM INC 4.3% DUE 05-20-2047
Fixed Income	800,000	878,021.60	QUALCOMM INC 4.8% DUE 05-20-2045
Fixed Income	100,000	109,752.70	QUALCOMM INC 4.8% DUE 05-20-2045
Fixed Income	100,000	108,977.70	QUALCOMM INC FIXED 4.65% DUE 05-20-2035
Fixed Income	600,000	615,061.80	QUEBEC PROV CDA GLOBAL NOTES 2.75% DUE 08-25-2021 BEO
Fixed Income	100,000	101,563.90	QUEST DIAGNOSTICS 3.5% DUE 03-30-2025
Fixed Income	40,000	42,000.00	RADIAN GROUP INC 5.5% DUE 06-01-2019
Fixed Income	45,000	50,343.75	RADIAN GROUP INC 7% DUE 03-15-2021
Fixed Income	75,000	85,713.75	RAILSPLITTER TOB SETTLEMENT AUTH ILL TOBSETTLEMENT REV 5.375% 06-01-2021 BEO
Fixed Income	1,030,000	1,117,771.45	RAYMOND JAMES FINL 4.95% DUE 07-15-2046
Fixed Income	600,000	594,909.00	RECKITT BENCKISER 2.75% DUE 06-26-2024
Fixed Income	455,262	440,682.48	RENAISSANCE HOME FLTG RT 1.75222% DUE 03-25-2034
Fixed Income	165,000	168,960.00	REPUBLIC OF ARGENTINA 5.625% 01-26-2022
Fixed Income	110,000	112,200.00	REPUBLIC OF PORTUGAL 5.125 10-15-2024 REG
Fixed Income	1,100,000	1,119,439.20	REPUBLIC SVCS INC 3.8% DUE 05-15-2018
Fixed Income	665,000	714,216.65	REPUBLIC SVCS INC 5% DUE 03-01-2020
Fixed Income	140,000	142,520.00	REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG
Fixed Income	394,271	411,603.65	RESDNLT AST MTG 6.48% DUE 12-25-2033
Fixed Income	38,446	40,523.85	RESDNLT AST MTG 6.5% DUE 11-25-2031
Fixed Income	910,000	911,142.05	RESIDENTIAL ASSET MTG PRODS INC 2005-RS2MTG PASSTHRU CTF M-3 02-25-2035 REG
Fixed Income	339,943	357,462.75	RESIDENTIAL ASSET MTG PRODS INC SER 03-RS10 CL A16 11-25-2033 REG
Fixed Income	2,190,000	1,494,425.34	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030
Fixed Income	820,000	878,507.00	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025
Fixed Income	1,200,000	1,469,760.00	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045
Fixed Income	445,000	545,036.00	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045
Fixed Income	997,545	1,237,561.52	RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBPREGS
Fixed Income	30,000	31,417.23	ROCK-TENN CO 4% DUE 03-01-2023
Fixed Income	275,000	277,538.80	ROCKWELL COLLINS 2.8% DUE 03-15-2022
Fixed Income	340,000	344,641.68	ROCKWELL COLLINS 3.2% DUE 03-15-2024
Fixed Income	500,000	599,430.30	ROYAL BANK OF SCOT 6.934% SUB MTN 09/04/18 EUR
Fixed Income	900,000	918,998.10	ROYAL BK SCOTLAND 3.875% DUE 09-12-2023
Fixed Income	800,000	872,000.00	ROYAL BK SCOTLAND 8.625% DUE 12-31-2049
Fixed Income	200,000	218,000.00	ROYAL BK SCOTLAND 8.625% DUE 12-31-2049
Fixed Income	-1,650,000	(35,041.14)	RPI 14/01/2030 SWU09RT08
Fixed Income	-1,410,000	(29,944.24)	RPI 14/01/2030 SWU09RT08
Fixed Income	-70,000	-	RPI 15/06/2030 SWU095X76
Fixed Income	-270,000	-	RPI 15/10/2046 SWU09GJ52
Fixed Income	-420,000	(9,072.37)	RPI 15/11/2030 SWU0NC2120007388
Fixed Income	-80,000	(1,728.07)	RPI 15/11/2030 SWU0NC2120007407
Fixed Income	-557,000	(12,031.69)	RPI 15/11/2030 SWU0NC2200007387
Fixed Income	-90,000	(1,944.09)	RPI 15/11/2030 SWU0NC2200007406
Fixed Income	-210,000	(4,536.19)	RPI 15/11/2030 SWU0NC2610007407
Fixed Income	1,410,000	-	RPI GBP UK RPI/3.14% GSCMUS33 14/01/2030SWU09RT08
Fixed Income	1,650,000	-	RPI GBP UK RPI/3.14% GSCMUS33 14/01/2030SWU09RT08
Fixed Income	210,000	-	RPI GBP UK RPI/3.3% CHASUS33 15/11/2030 SWU0NC2610007407
Fixed Income	557,000	-	RPI GBP UK RPI/3.3% DEUTGB2L 15/11/2030 SWU0NC2200007387
Fixed Income	90,000	-	RPI GBP UK RPI/3.3% DEUTGB2L 15/11/2030 SWU0NC2200007406
Fixed Income	420,000	-	RPI GBP UK RPI/3.3% MSCSUS33 15/11/2030 SWU0NC2120007388
Fixed Income	80,000	-	RPI GBP UK RPI/3.3% MSCSUS33 15/11/2030 SWU0NC2120007407
Fixed Income	70,000	1,316.02	RPI GBP UK RPI/3.4% CITIUS33 15/06/2030 SWU095X76
Fixed Income	270,000	20,403.14	RPI GBP UK RPI/3.585% LCH_SBSIUS 15/10/2046 SWU09GJ52
Fixed Income	400,000	410,840.00	RUMO LUXEMBOURG S 7.375% DUE 02-09-2024
Fixed Income	0	1,078,940.53	Russian ruble - Pending foreign exchange purchases
Fixed Income	0	1,198,211.91	Russian ruble - Pending foreign exchange purchases
Fixed Income	20,000	19,252.82	S&P GLOBAL INC 2.95% DUE 01-22-2027
Fixed Income	765,000	850,376.30	SABINE PASS 5.625% DUE 04-15-2023
Fixed Income	685,000	745,741.01	SABINE PASS LIQUEFACTION LLC SR SECD NT 5.625 DUE 02-01-2021
Fixed Income	55,000	83,068.70	SAN BERNARDINO CALIF CMNTY COLLEGE DIST 7.63% 08-01-2044 BEO TAXABLE
Fixed Income	150,000	170,712.00	SAN DIEGO CNTY CAL PENSION OBLIG TAXABLE-SER A 5.835% DUE 08-15-2021
Fixed Income	155,836	156,084.42	SANTANDER DR AUTO 2.07% DUE 03-16-2020
Fixed Income	125,000	125,248.50	SANTANDER DR AUTO 2.08% DUE 02-16-2021
Fixed Income	239,109	239,630.08	SANTANDER DR AUTO 2.36% DUE 04-15-2020
Fixed Income	100,000	100,124.70	SANTANDER DR AUTO 2.46% DUE 03-15-2022
Fixed Income	90,000	90,518.58	SANTANDER DR AUTO 2.57% DUE 04-15-2021
Fixed Income	790,000	800,972.31	SANTANDER DR AUTO 3.39% DUE 04-15-2022
Fixed Income	70,000	69,889.68	SANTANDER DRIVE AUTO RECEIVABLES TRUST SER 16-3 CL B 1.89% 06-15-2021
Fixed Income	1,000,000	1,015,176.00	SANTANDER UK GROUP 3.125% DUE 01-08-2021
Fixed Income	2,400,000	2,419,428.00	SANTANDER UK PLC 2.5% DUE 03-14-2019
Fixed Income	400,000	407,596.80	SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5%DUE 10-26-2046 REG
Fixed Income	400,000	397,022.00	SAUDI INTL BOND 3.25% 26/10/2026
Fixed Income	110,000	121,873.84	SC ELEC & GAS CO SC ELEC & GAS CO 99.807KDJ2 X7-9446 5.3 05-15-2033 BEO
Fixed Income	600,000	614,910.00	SCOTIABANK PERU FLTG RT 4.5% DUE 12-13-2027
Fixed Income	100,000	103,616.00	SCRIPPS NETWORKS 3.9% DUE 11-15-2024
Fixed Income	175,000	174,764.98	SEAGATE HDD CAYMAN 4.875% DUE 06-01-2027
Fixed Income	100,000	100,040.60	SEAGATE HDD CAYMAN 5.75% DUE 12-01-2034
Fixed Income	160,000	158,569.44	SELECT INCOME REIT 4.25% DUE 05-15-2024
Fixed Income	772,707	781,067.52	SEQUOIA MTG TR 3.5% DUE 05-02-2045
Fixed Income	334,396	341,457.49	SEQUOIA MTG TR FLTG RT 3.5% DUE 02-25-2047
Fixed Income	319,125	94,141.88	SEVEN ENERGY FINANCE LTD 10.25% NTS 11/10/21 USD200000144A
Fixed Income	340,000	355,821.56	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045
Fixed Income	45,000	44,433.68	SHELL INTL FIN B V 4% DUE 05-10-2046
Fixed Income	755,000	754,549.27	SHERWIN-WILLIAMS 2.75% DUE 06-01-2022

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	830,000	829,504.49	SHERWIN-WILLIAMS 2.75% DUE 06-01-2022
Fixed Income	600,000	597,214.20	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019
Fixed Income	1,715,000	1,707,037.26	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019
Fixed Income	1,200,000	1,194,428.40	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019
Fixed Income	600,000	593,003.40	SHIRE ACQUISITIONS 2.4% DUE 09-23-2021
Fixed Income	585,000	578,178.32	SHIRE ACQUISITIONS 2.4% DUE 09-23-2021
Fixed Income	300,000	296,501.70	SHIRE ACQUISITIONS 2.4% DUE 09-23-2021
Fixed Income	735,000	728,512.16	SHIRE ACQUISITIONS 2.875% DUE 09-23-2023
Fixed Income	815,000	783,055.26	SIEMENS 2% DUE 09-15-2023
Fixed Income	60,181	60,210.02	SIERRA AUTO 2.85% DUE 01-18-2022
Fixed Income	500,000	508,000.00	SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026
Fixed Income	-14	(14.16)	Singapore dollar - Cash
Fixed Income	31	30.64	Singapore dollar - Cash
Fixed Income	471	470.76	Singapore dollar - Cash
Fixed Income	1	0.55	Singapore dollar - Cash
Fixed Income	0	0.01	Singapore dollar - Cash
Fixed Income	24,204	24,203.80	Singapore dollar - Cash
Fixed Income	0	(186,062.85)	Singapore dollar - Pending foreign exchange sales
Fixed Income	0	(79,355.66)	Singapore dollar - Pending foreign exchange sales
Fixed Income	0	(62,676.56)	Singapore dollar - Pending foreign exchange sales
Fixed Income	0	(3,587,624.82)	Singapore dollar - Pending foreign exchange sales
Fixed Income	0	328,092.73	Singapore dollar - Pending trade sales
Fixed Income	2,070,000	1,900,135.80	SLC STUD LN TR FLTG RT 1.40556% DUE 03-15-2055
Fixed Income	350,000	382,375.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	2,000,000	2,185,000.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	164,400	152,375.49	SLM STUDENT LN SER 2004-8 CL B VAR RATEDUE 01-25-2040
Fixed Income	1,677,841	1,668,785.35	SLM STUDENT LN TR 2005-4 CL A-3 VAR RT DUE 01-25-2027
Fixed Income	1,200,000	1,117,755.60	SLM STUDENT LN TR 2006-8 STUDENT LN-BKD NT CL A-6 FLTG RATE 01-25-2041 REG
Fixed Income	396,163	404,595.93	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	1,980,816	2,022,979.58	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	350,000	311,220.00	SLM STUDENT LN TR 2008-2 CL B FLTG RATE 01-25-2029 REG
Fixed Income	350,000	325,589.25	SLM STUDENT LN TR 2008-3 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350,000	339,503.15	SLM STUDENT LN TR 2008-4 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350,000	341,645.50	SLM STUDENT LN TR 2008-5 CL B FLT RT 07-25-2029 REG
Fixed Income	350,000	343,053.55	SLM STUDENT LN TR 2008-6 CL B FLTG RT 07-25-2029 REG
Fixed Income	350,000	346,863.65	SLM STUDENT LN TR 2008-7 CL B FLT RT 07-25-2029 BEO
Fixed Income	350,000	342,014.75	SLM STUDENT LN TR 2008-8 STUDENT LOAN BKD NT CL B FLTG RT 10-25-2029 REG
Fixed Income	350,000	354,171.65	SLM STUDENT LN TR 2008-9 CL B FLTG RT 10-25-2029 BEO
Fixed Income	1,200,000	1,150,863.60	SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO
Fixed Income	949,409	952,478.35	SLM STUDENT LN TR PVTP SER 2004-8A CL A5 FLT RT DUE 04-25-2024
Fixed Income	256,689	243,858.98	SLM STUDENT LN TR SER 2007-6 CL B FLT RT 04-27-2043 BEO
Fixed Income	27,985	28,954.92	SMALL BUSINESS ADMIN SER 08-P10B CL 1 5.944% DUE 08-10-2018 REG
Fixed Income	87,100	91,928.21	SMALL BUSINESS ADMIN SER 2011-20E CL 1 3.79% 05-01-2031
Fixed Income	194,092	203,252.95	SMALL BUSINESS ADMIN SER 2013-10B CL 1 3.644% 09-10-2023
Fixed Income	350,052	353,461.67	SMALL BUSINESS ADMIN SER 2015-10A CL 1 2.517% 3-10-2025 REG
Fixed Income	150,000	152,099.55	SMALL BUSINESS ADMIN SER 2017-10A CL 1 2.845% 03-10-2027
Fixed Income	40,000	41,682.56	SMUCKER J M CO 3.5% DUE 10-15-2021
Fixed Income	70,000	81,370.80	SONOMA CNTY CALIF PENSION OBLIG 6% 12-01-2029 BEO TAXABLE
Fixed Income	0	-	South African rand - Cash
Fixed Income	74	74.39	South African rand - Cash
Fixed Income	0	-	South African rand - Recoverable taxes
Fixed Income	0	-	South African rand - Recoverable taxes
Fixed Income	0	-	South African rand - Recoverable taxes
Fixed Income	0	-	South African rand - Recoverable taxes
Fixed Income	3,741	3,741.22	South Korean won - Cash
Fixed Income	0	771,924.17	South Korean won - Pending foreign exchange purchases
Fixed Income	0	45,242.54	South Korean won - Pending foreign exchange purchases
Fixed Income	0	(3,881,670.89)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(3,925,507.44)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(1,158,897.29)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(771,924.17)	South Korean won - Pending trade purchases
Fixed Income	0	(87,785.46)	South Korean won - Pending trade purchases
Fixed Income	790,000	804,352.72	SOUTHERN CO 4.4% DUE 07-01-2046
Fixed Income	65,000	66,295.58	SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047
Fixed Income	500,000	512,622.50	SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025
Fixed Income	220,000	220,483.56	SOUTHERN PWR CO 2.375% DUE 06-01-2020
Fixed Income	71,429	70,529.56	SOUTH CAL EDISON 1.845% DUE 02-01-2022
Fixed Income	50,000	48,506.20	SOUTH CO GAS CAP 2.45% DUE 10-01-2023
Fixed Income	205,000	201,067.28	SOUTHWESTN ELEC 3.9% DUE 04-01-2045
Fixed Income	30,000	27,956.25	SOUTHWESTN ENERGY 4.1% DUE 03-15-2022
Fixed Income	35,000	34,212.50	SOUTHWESTN ENERGY STEP CPN 6.7% DUE 01-23-2025
Fixed Income	700,000	692,858.60	SPECTRA ENERGY 3.5% DUE 03-15-2025
Fixed Income	540,000	580,204.62	SPECTRA ENERGY 4.75 DUE 03-15-2024
Fixed Income	50,000	50,472.05	SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026
Fixed Income	110,000	114,136.88	SPIRIT AEROSYSTEMS 5.25% DUE 03-15-2022
Fixed Income	400,000	449,000.00	SPRINGLEAF FIN 8.25% DUE 12-15-2020
Fixed Income	400,000	422,000.00	SPRINGLEAF FIN CORP 6.125% 05-15-2022
Fixed Income	400,000	423,744.00	ST GRID OVERSEAS 4.125% DUE 05-07-2024
Fixed Income	110,000	123,487.10	ST PETERSBURG FLA PUB UTIL REV 6.6% 10-01-2040 BEO TAXABLE
Fixed Income	160,000	169,302.08	ST STR CORP 3.7 DUE 11-20-2023
Fixed Income	1,000,000	987,372.00	STATE STR CORP 1.95% DUE 05-19-2021
Fixed Income	290,000	296,167.43	STATE STR CORP FLTG DUE 08-18-2020
Fixed Income	900,000	908,422.20	STD CHARTERED PLC FLTG RT 2.30839% DUE 08-19-2019
Fixed Income	1,050,000	1,421,249.02	STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049
Fixed Income	175,000	178,164.35	STIFEL FINL CORP 4.25 DUE 07-18-2024
Fixed Income	644,092	653,242.33	STRUCTURED ASSET INVT LN TR 2005-4 MTG PASSTHRU CTF CL M9 VAR RATE 25 MAY 2035
Fixed Income	1,069,267	1,086,158.17	STRUCTURED ASSET SECS CORP SER 2004-13 CL 2A1 VAR RT DUE 07-25-2034
Fixed Income	572,326	566,776.79	STRUCTURED AST FLTG RT 1.39222% DUE 04-25-2036
Fixed Income	1,600,000	1,580,484.80	STRUCTURED AST FLTG RT 1.81222% DUE 11-25-2035
Fixed Income	266,660	266,202.58	STRUCTURED AST SECS CORP MTG LN TR 200 MTG PASSTHRU CTF CL 2-A2 05-25-2047 REG
Fixed Income	100,000	99,500.00	SUBN PROPANE 5.875% DUE 03-01-2027
Fixed Income	500,000	500,888.00	SUMITOMO MITSUI TR BK LTD NY BRH CTF DEP 10-06-2016 VAR 10-06-2017
Fixed Income	3,900,000	3,905,850.00	SUMITOMO MITSUI TR BK LTD NY BRH INSTL CTF DEP DTD 09-16-2016 VAR RT 9-18-2017

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	795,000	777,005.18	SUNTRUST BANK 3.3% DUE 04-15-2026 BEO
Fixed Income	70,000	70,546.35	SUNTRUST BKS INC 6% DUE 09-11-2017
Fixed Income	200,000	203,000.00	SUZANO AUSTRIA 7% DUE 03-16-2047
Fixed Income	200,000	203,000.00	SUZANO AUSTRIA 7% DUE 03-16-2047
Fixed Income	11	11.38	Swedish krona - Cash
Fixed Income	43	43.16	Swedish krona - Cash
Fixed Income	0	-	Swedish krona - Cash
Fixed Income	0	-	Swedish krona - Cash
Fixed Income	0	-	Swedish krona - Cash
Fixed Income	867	867.08	Swedish krona - Cash
Fixed Income	0	210,323.87	Swedish krona - Pending foreign exchange purchases
Fixed Income	0	134,358.21	Swedish krona - Pending foreign exchange purchases
Fixed Income	0	(344,682.08)	Swedish krona - Pending trade purchases
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	517	517.33	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	3	3.28	Swiss franc - Cash
Fixed Income	8,207	8,206.63	Swiss franc - Cash
Fixed Income	0	(68,177.12)	Swiss franc - Pending foreign exchange sales
Fixed Income	0	(68,248.03)	Swiss franc - Pending foreign exchange sales
Fixed Income	0	(154,023.84)	Swiss franc - Pending foreign exchange sales
Fixed Income	0	(1,997,767.48)	Swiss franc - Pending foreign exchange sales
Fixed Income	0	(592,540.15)	Swiss franc - Pending foreign exchange sales
Fixed Income	0	(740,485.77)	Swiss franc - Pending foreign exchange sales
Fixed Income	0	(320,141.17)	Swiss franc - Pending trade purchases
Fixed Income	0	136,420.62	Swiss franc - Pending trade sales
Fixed Income	0	474,165.01	Swiss franc - Pending trade sales
Fixed Income	0	1,333,025.92	Swiss franc - Pending trade sales
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	475,000	477,025.88	SYNCHRONY CR CARD 2.04% DUE 03-15-2022
Fixed Income	70,000	67,553.43	SYNCHRONY FINL 3.7% DUE 08-04-2026
Fixed Income	125,000	152,120.00	TALLAHASSEE FLA ENERGY SYS REV 5.969% 10-01-2040 BEO TAXABLE
Fixed Income	97,259	100,560.62	TAYARRA LTD GTD SECD NT 3.628% DUE 02-15-2022/03-03-2010 REG
Fixed Income	-38,000	(38,000.00)	TBA COLLATERAL PAYABLE FROM CITIBANK
Fixed Income	775,000	773,298.88	TC PIPELINES LP 3.9% DUE 05-25-2027
Fixed Income	520,000	532,113.40	TD AMERITRADE HLDG 2.95% DUE 04-01-2022
Fixed Income	140,000	143,319.26	TEACHERS INS & 4.27% DUE 05-15-2047
Fixed Income	1,000	1,369.31	TEACHERS INS & 6.85% DUE 12-16-2039
Fixed Income	140,000	142,857.68	TECH DATA CORP 3.7% DUE 02-15-2022
Fixed Income	135,000	137,755.62	TECH DATA CORP 3.7% DUE 02-15-2022
Fixed Income	300,000	315,375.00	TECNOGLASS INC 8.2% DUE 01-31-2022
Fixed Income	150,000	154,971.90	TELEFONICA 4.103% DUE 03-08-2027
Fixed Income	1,300,000	1,415,202.10	TELEFONICA 4.57% DUE 04-27-2023
Fixed Income	1,135,000	1,225,495.82	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG
Fixed Income	190,000	202,374.70	TEMPE ARIZ EXCISE TAX REV 6.5% 07-01-2029 BEO TAXABLE
Fixed Income	300,000	308,250.00	TENEDORA NEMAK SA DE CV SR NT REG S 5.5 02-28-2023
Fixed Income	230,000	235,391.89	TENN VALLEY AUTHORITY 2.875% DUE 02-01-2027
Fixed Income	100,000	102,344.30	TENN VALLEY AUTHORITY 2.875% DUE 02-01-2027
Fixed Income	370,000	536,017.89	TENNESSEE VY AUTH GLOBAL PWR BD 2000 SERG 7.125% DUE 05-01-2030 REG
Fixed Income	310,000	406,125.73	TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG
Fixed Income	250,000	327,520.75	TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG
Fixed Income	200,000	287,114.70	TESCO 5% SNR 24/03/23 GBP50000'49
Fixed Income	1,745,000	1,729,387.49	TEVA 1.7% DUE 07-19-2019
Fixed Income	100,000	94,967.80	TEVA 3.15% DUE 10-01-2026
Fixed Income	600,000	569,806.80	TEVA 3.15% DUE 10-01-2026
Fixed Income	25	24.58	Thai baht - Cash
Fixed Income	910,000	884,872.17	THERMO FISHER 2.95% DUE 09-19-2026
Fixed Income	15,000	14,585.81	THERMO FISHER 2.95% DUE 09-19-2026
Fixed Income	200,000	208,397.20	THERMO FISHER 3.6% DUE 08-15-2021
Fixed Income	675,000	721,490.63	TIME WARNER INC 4.875% DUE 03-15-2020
Fixed Income	200,000	199,545.40	TIME WARNER INC FIXED 3.6% DUE 07-15-2025
Fixed Income	40,000	39,909.08	TIME WARNER INC FIXED 3.6% DUE 07-15-2025
Fixed Income	100,000	103,750.00	TITAN INTL INC DEL 6.875% DUE 10-01-2020
Fixed Income	1,000,000	1,070,000.00	T-MOBILE USA INC 6% DUE 04-15-2024
Fixed Income	0	68,139,625.89	TNT worksheet operating cash
Fixed Income	4,500,000	226,755.00	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED ZERO CPN 0 06-01-2047 BEO TAXABLE
Fixed Income	140,000	141,615.32	TORONTO DOMINION BANK MTN 2.5% DUE 12-14-2020
Fixed Income	1,200,000	1,225,953.60	TORONTO DOMINION BK SR MEDIUM TERM BK NT FLTGT 04-07-2021
Fixed Income	1,400,000	1,399,951.00	TOYOTA AUTO 1.46000003815% DUE 01-15-2020
Fixed Income	100,000	99,599.00	TOYOTA MTR CR CORP FLTGT RT 1.5% DUE 02-13-2020
Fixed Income	50,000	52,480.20	TRANSCANADA 3.8% DUE 10-01-2020

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	400,000	411,200.00	TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077
Fixed Income	110,000	113,080.00	TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077
Fixed Income	150,000	133,500.00	TRANSOCEAN INC STEP CPN 7.85% DUE 12-15-2041
Fixed Income	40,000	40,763.68	TRAVELERS COS INC SR NT 5.75% DUE 12-15-2017/05-29-2007
Fixed Income	35,000	37,373.46	TRIMBLE INC 4.75% DUE 12-01-2024
Fixed Income	400,000	399,600.00	TRINIDAD 5.25% DUE 11-04-2027
Fixed Income	400,000	399,600.00	TRINIDAD 5.25% DUE 11-04-2027
Fixed Income	14,645,000	14,262,613.05	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	1,500,000	1,527,829.50	TUCSON ELEC PWR CO 3.85 DUE 03-15-2023
Fixed Income	400,000	114,462.53	TURKEY(REP OF) 10.7% BDS 17/02/21 TRY 1000
Fixed Income	36	36.10	Turkish lira - Cash
Fixed Income	4,296	4,295.75	Turkish lira - Cash
Fixed Income	0	0.01	Turkish lira - Cash
Fixed Income	200	200.39	Turkish lira - Cash
Fixed Income	0	34,447.91	Turkish lira - Pending foreign exchange purchases
Fixed Income	0	39,097.18	Turkish lira - Pending foreign exchange purchases
Fixed Income	0	(73,545.09)	Turkish lira - Pending trade purchases
Fixed Income	200,000	200,500.00	TURKIYE 4.75% DUE 04-29-2021
Fixed Income	20,000	20,233.32	TYSON FOODS INC 3.55% DUE 06-02-2027
Fixed Income	1,455,000	1,479,979.44	U S BANCORP MEDIUM TERM SUB NTS 2.95 DUE07-15-2022
Fixed Income	5,590,000	5,633,434.30	U S BK NATL ASSN CINCINNATI OHIO VAR RT 10-28-2019 REG
Fixed Income	1,800,000	2,113,200.00	UBS AG STAMFORD 7.625% DUE 08-17-2022
Fixed Income	980,000	981,574.86	UBS AG STAMFORD BRH MEDIUM TERM SR 1.8% DUE 03-26-2018
Fixed Income	250,000	260,722.25	UBS GROUP FDG 4.125% DUE 04-15-2026
Fixed Income	400,000	399,400.00	ULTRAPAR INTL S A 5.25% DUE 10-06-2026
Fixed Income	125,000	117,125.38	UNDER ARMOUR INC 3.25% DUE 06-15-2026
Fixed Income	300,000	296,250.00	UNIFIN FINANCIERA 7% DUE 01-15-2025
Fixed Income	2,000,000	2,061,458.00	UNION PAC CORP 3.25% DUE 01-15-2025
Fixed Income	382,000	430,430.34	UNION PAC CORP 4.75% DUE 09-15-2041
Fixed Income	0	-	United Arab Emirates dirham - Cash
Fixed Income	80,000	80,988.00	UNITED MEXICAN STATES 3.6% 01-30-2025
Fixed Income	380,000	380,000.00	United States dollar - Cash (externally held)
Fixed Income	794,310	794,310.00	United States dollar - Cash (externally held)
Fixed Income	-2,934,393	(2,934,392.53)	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	-3,637,418	(3,637,417.78)	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	-907	(906.85)	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	430,465	430,465.31	United States dollar - Cash Collateral Held at Broker
Fixed Income	75,000	75,000.00	United States dollar - Futures initial margin
Fixed Income	543,000	543,000.00	United States dollar - Futures initial margin
Fixed Income	-101	(100.62)	United States dollar - Invested cash
Fixed Income	4,955,655	4,955,654.71	United States dollar - Invested cash
Fixed Income	1,762,840	1,762,840.01	United States dollar - Invested cash
Fixed Income	8,138,996	8,138,995.59	United States dollar - Invested cash
Fixed Income	5,290,884	5,290,883.56	United States dollar - Invested cash
Fixed Income	6,046,662	6,046,662.35	United States dollar - Invested cash
Fixed Income	3,227,829	3,227,829.14	United States dollar - Invested cash
Fixed Income	755,979	755,979.43	United States dollar - Invested cash
Fixed Income	8,866,975	8,866,974.50	United States dollar - Invested cash
Fixed Income	-14	(13.95)	United States dollar - Invested cash
Fixed Income	22,214	22,213.59	United States dollar - Invested cash
Fixed Income	1,400,702	1,400,701.53	United States dollar - Invested cash
Fixed Income	317,420	317,420.39	United States dollar - Invested cash
Fixed Income	1,450,297	1,450,296.74	United States dollar - Invested cash
Fixed Income	1,367,682	1,367,681.82	United States dollar - Invested cash
Fixed Income	55,988	55,988.42	United States dollar - Invested cash
Fixed Income	-14	(14.22)	United States dollar - Invested cash
Fixed Income	1,294,203	1,294,203.45	United States dollar - Invested cash
Fixed Income	2,974,030	2,974,030.19	United States dollar - Invested cash
Fixed Income	65,831	65,830.70	United States dollar - Invested cash
Fixed Income	22,530,406	22,530,405.69	United States dollar - Invested cash
Fixed Income	4,396,260	4,396,260.12	United States dollar - Invested cash
Fixed Income	12,124,325	12,124,325.37	United States dollar - Invested cash
Fixed Income	4,461,116	4,461,115.57	United States dollar - Invested cash
Fixed Income	1,141,677	1,141,676.73	United States dollar - Invested cash
Fixed Income	58,899,443	58,899,443.05	United States dollar - Invested cash
Fixed Income	483,400	483,400.43	United States dollar - Invested cash
Fixed Income	15,131	15,131.21	United States dollar - Invested cash
Fixed Income	1,021,892	1,021,892.33	United States dollar - Invested cash
Fixed Income	301,046	301,045.98	United States dollar - Invested cash
Fixed Income	822,040	822,040.09	United States dollar - Invested cash
Fixed Income	57,952	57,952.36	United States dollar - Invested cash
Fixed Income	1	0.75	United States dollar - Invested cash
Fixed Income	485,260	485,259.90	United States dollar - Invested cash
Fixed Income	2,857,179	2,857,179.05	United States dollar - Invested cash
Fixed Income	737,154	737,154.14	United States dollar - Invested cash
Fixed Income	100,761	100,760.88	United States dollar - Invested cash
Fixed Income	1,390,930	1,390,929.56	United States dollar - Invested cash
Fixed Income	0	(328,950.00)	United States dollar - Other Payables
Fixed Income	0	(10,418.89)	United States dollar - Other Payables
Fixed Income	0	(1,486,395.70)	United States dollar - Other Payables
Fixed Income	0	(63,191.00)	United States dollar - Other Payables
Fixed Income	0	(2,410,729.00)	United States dollar - Other Payables
Fixed Income	0	(9.70)	United States dollar - Other Payables
Fixed Income	0	(127.76)	United States dollar - Other Payables
Fixed Income	0	767,604.71	United States dollar - Pending foreign exchange purchases
Fixed Income	0	68,069.52	United States dollar - Pending foreign exchange purchases
Fixed Income	0	95,353.01	United States dollar - Pending foreign exchange purchases
Fixed Income	0	96,307.81	United States dollar - Pending foreign exchange purchases
Fixed Income	0	68,305.09	United States dollar - Pending foreign exchange purchases
Fixed Income	0	24,704.97	United States dollar - Pending foreign exchange purchases
Fixed Income	0	47,712.74	United States dollar - Pending foreign exchange purchases
Fixed Income	0	51,233.82	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,089,035.40	United States dollar - Pending foreign exchange purchases

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	184,842.91	United States dollar - Pending foreign exchange purchases
Fixed Income	0	79,187.28	United States dollar - Pending foreign exchange purchases
Fixed Income	0	154,149.39	United States dollar - Pending foreign exchange purchases
Fixed Income	0	215,089.41	United States dollar - Pending foreign exchange purchases
Fixed Income	0	264,387.17	United States dollar - Pending foreign exchange purchases
Fixed Income	0	77,701.18	United States dollar - Pending foreign exchange purchases
Fixed Income	0	102,670.90	United States dollar - Pending foreign exchange purchases
Fixed Income	0	704,734.80	United States dollar - Pending foreign exchange purchases
Fixed Income	0	62,696.93	United States dollar - Pending foreign exchange purchases
Fixed Income	0	118,881.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	194,348.30	United States dollar - Pending foreign exchange purchases
Fixed Income	0	64,575.88	United States dollar - Pending foreign exchange purchases
Fixed Income	0	89,883.59	United States dollar - Pending foreign exchange purchases
Fixed Income	0	90,155.12	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,358.79	United States dollar - Pending foreign exchange purchases
Fixed Income	0	10,086.59	United States dollar - Pending foreign exchange purchases
Fixed Income	0	12,664.30	United States dollar - Pending foreign exchange purchases
Fixed Income	0	15,503.55	United States dollar - Pending foreign exchange purchases
Fixed Income	0	16,798.40	United States dollar - Pending foreign exchange purchases
Fixed Income	0	15,815.80	United States dollar - Pending foreign exchange purchases
Fixed Income	0	13,414.65	United States dollar - Pending foreign exchange purchases
Fixed Income	0	29,600.94	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,928,557.59	United States dollar - Pending foreign exchange purchases
Fixed Income	0	187,604.87	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,729,580.34	United States dollar - Pending foreign exchange purchases
Fixed Income	0	6,872,163.76	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,282,689.31	United States dollar - Pending foreign exchange purchases
Fixed Income	0	195,932.43	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,912,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,952,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	7,719,517.64	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,997,510.44	United States dollar - Pending foreign exchange purchases
Fixed Income	0	778,268.48	United States dollar - Pending foreign exchange purchases
Fixed Income	0	6,377,818.08	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,770,270.18	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,273,824.82	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,271,179.67	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,641.27	United States dollar - Pending foreign exchange purchases
Fixed Income	0	312,291.78	United States dollar - Pending foreign exchange purchases
Fixed Income	0	31,982.13	United States dollar - Pending foreign exchange purchases
Fixed Income	0	593,339.40	United States dollar - Pending foreign exchange purchases
Fixed Income	0	741,988.89	United States dollar - Pending foreign exchange purchases
Fixed Income	0	869,453.15	United States dollar - Pending foreign exchange purchases
Fixed Income	0	702,556.44	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,072,129.14	United States dollar - Pending foreign exchange purchases
Fixed Income	0	84,791.49	United States dollar - Pending foreign exchange purchases
Fixed Income	0	285,345.98	United States dollar - Pending foreign exchange purchases
Fixed Income	0	94,902.72	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,696,411.38	United States dollar - Pending foreign exchange purchases
Fixed Income	0	12,489,888.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,097,830.52	United States dollar - Pending foreign exchange purchases
Fixed Income	0	140,625.06	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,178,859.91	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,575,576.37	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,487,286.99	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,137,696.60	United States dollar - Pending foreign exchange purchases
Fixed Income	0	195,491.28	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,342,910.35	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,082,243.61	United States dollar - Pending foreign exchange purchases
Fixed Income	0	12,175,448.96	United States dollar - Pending foreign exchange purchases
Fixed Income	0	423,009.23	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,147,939.97	United States dollar - Pending foreign exchange purchases
Fixed Income	0	10,188.28	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,911.19	United States dollar - Pending foreign exchange purchases
Fixed Income	0	(25,322.67)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(602,764.06)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(27,136.40)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(155,913.18)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(465,432.90)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(265,352.42)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(773,634.86)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,022,141.82)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(51,172.72)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(50,906.89)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(293,034.63)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(138,036.11)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(702,732.80)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(118,080.80)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(702,695.22)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(154,422.85)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(34,369.36)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(39,183.39)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(45,311.05)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,903,481.64)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,532,623.27)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,718,783.36)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,920,285.41)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(470,290.80)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(7,728,595.89)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,055,836.64)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(782,172.99)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(6,372,115.20)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,767,675.00)	United States dollar - Pending foreign exchange sales

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	(1,273,388.77)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,272,141.21)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(71,698.86)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(209,231.15)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(151,241.12)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(134,187.66)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(784,557.87)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(126,509.49)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,228,651.37)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,601,029.56)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,123,967.21)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,496,965.31)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(138,608.47)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,237,934.43)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(138,450.06)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(112,993.90)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,118,995.78)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,315,869.03)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(142,877.50)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(669,946.16)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,077,699.20)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(12,157,600.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(423,662.63)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,147,939.97)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(4,040,114.03)	United States dollar - Pending trade purchases
Fixed Income	0	(15,157,810.23)	United States dollar - Pending trade purchases
Fixed Income	0	(488,045,542.05)	United States dollar - Pending trade purchases
Fixed Income	0	(5,174,026.35)	United States dollar - Pending trade purchases
Fixed Income	0	(3,902,299.46)	United States dollar - Pending trade purchases
Fixed Income	0	(654,350.35)	United States dollar - Pending trade purchases
Fixed Income	0	(21,910,000.00)	United States dollar - Pending trade purchases
Fixed Income	0	(41,831,007.64)	United States dollar - Pending trade purchases
Fixed Income	0	(112,264,637.39)	United States dollar - Pending trade purchases
Fixed Income	0	(317,542.00)	United States dollar - Pending trade purchases
Fixed Income	0	(506,326.50)	United States dollar - Pending trade purchases
Fixed Income	0	(2,058,442.09)	United States dollar - Pending trade purchases
Fixed Income	0	(20,259.32)	United States dollar - Pending trade purchases
Fixed Income	0	(88,287,955.02)	United States dollar - Pending trade purchases
Fixed Income	0	(4,342.96)	United States dollar - Pending trade purchases
Fixed Income	0	(1,445,116.75)	United States dollar - Pending trade purchases
Fixed Income	0	(3,097,651.44)	United States dollar - Pending trade purchases
Fixed Income	0	(131,250.00)	United States dollar - Pending trade purchases
Fixed Income	0	(1,135,487.03)	United States dollar - Pending trade purchases
Fixed Income	0	(2,496,898.19)	United States dollar - Pending trade purchases
Fixed Income	0	(492,638.83)	United States dollar - Pending trade purchases
Fixed Income	0	(4,601,235.96)	United States dollar - Pending trade purchases
Fixed Income	0	(1,190,000.00)	United States dollar - Pending trade purchases
Fixed Income	0	(1,402.20)	United States dollar - Pending trade purchases
Fixed Income	0	(11,966.72)	United States dollar - Pending trade purchases
Fixed Income	0	(1,619,816.00)	United States dollar - Pending trade purchases
Fixed Income	0	(584,983.88)	United States dollar - Pending trade purchases
Fixed Income	0	3,030,415.88	United States dollar - Pending trade sales
Fixed Income	0	15,679,709.90	United States dollar - Pending trade sales
Fixed Income	0	277,898,401.31	United States dollar - Pending trade sales
Fixed Income	0	1,066,462.64	United States dollar - Pending trade sales
Fixed Income	0	3,475,652.94	United States dollar - Pending trade sales
Fixed Income	0	1,479,521.13	United States dollar - Pending trade sales
Fixed Income	0	7,815,121.66	United States dollar - Pending trade sales
Fixed Income	0	63,804,132.83	United States dollar - Pending trade sales
Fixed Income	0	208,784.58	United States dollar - Pending trade sales
Fixed Income	0	313,176.88	United States dollar - Pending trade sales
Fixed Income	0	2,048,430.33	United States dollar - Pending trade sales
Fixed Income	0	70,740.68	United States dollar - Pending trade sales
Fixed Income	0	25,290,442.08	United States dollar - Pending trade sales
Fixed Income	0	283,986.00	United States dollar - Pending trade sales
Fixed Income	0	1,450,527.01	United States dollar - Pending trade sales
Fixed Income	0	48,775.00	United States dollar - Pending trade sales
Fixed Income	0	42.94	United States dollar - Pending trade sales
Fixed Income	0	1,917,160.53	United States dollar - Pending trade sales
Fixed Income	0	113,855.03	United States dollar - Pending trade sales
Fixed Income	0	1,310,218.92	United States dollar - Pending trade sales
Fixed Income	0	2,161,876.86	United States dollar - Pending trade sales
Fixed Income	0	148,126.35	United States dollar - Pending trade sales
Fixed Income	0	1,090,630.48	United States dollar - Pending trade sales
Fixed Income	0	1,043,858.84	United States dollar - Pending trade sales
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	-67,046	(67,045.94)	United States dollar - Variation Margin
Fixed Income	-465,537	(465,536.69)	United States dollar - Variation Margin
Fixed Income	134,053	134,053.21	United States dollar - Variation Margin
Fixed Income	-2,630,388	(2,630,387.78)	United States dollar - Variation Margin
Fixed Income	-33,609	(33,609.37)	United States dollar - Variation Margin
Fixed Income	0	-	United States dollar
Fixed Income	0	-	United States dollar
Fixed Income	0	35.63	United States dollar
Fixed Income	0	-	United States dollar
Fixed Income	0	-	United States dollar
Fixed Income	110,000	108,139.00	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	5,534,000	5,440,374.65	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047
Fixed Income	4,421,000	4,346,204.59	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047
Fixed Income	7,805,000	7,915,080.67	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	4,880,000	4,948,826.87	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	26,102,000	26,470,138.95	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	8,471,000	8,288,266.04	UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000
Fixed Income	11,314,000	11,649,512.48	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	5,784,000	11,423,933.00	UNITED STATES OF AMER TREAS BONDS 04-15-2028
Fixed Income	300,000	296,718.60	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	214,000	211,659.27	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	5,125,000	5,068,942.75	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	3,230,000	3,194,670.26	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	840,000	830,812.08	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	100,000	93,324.20	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	1,800,000	1,679,835.60	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	1,365,000	1,356,415.52	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	900,000	894,339.90	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	1,350,000	1,341,509.85	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	9,300,000	9,241,512.30	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	1,700,000	1,689,308.70	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	120,000	111,642.24	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG
Fixed Income	825,000	767,540.40	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG
Fixed Income	1,800,000	1,882,506.73	UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020
Fixed Income	31,776,000	33,232,518.74	UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020
Fixed Income	9,800,000	9,743,637.98	UNITED STATES OF AMER TREAS NOTES 0.375%TIPS USD 'A-2027' 01-15-2027
Fixed Income	2,035,000	2,023,296.25	UNITED STATES OF AMER TREAS NOTES 0.375%TIPS USD 'A-2027' 01-15-2027
Fixed Income	15,276,000	15,188,144.21	UNITED STATES OF AMER TREAS NOTES 0.375%TIPS USD 'A-2027' 01-15-2027
Fixed Income	75,000	74,469.75	UNITED STATES OF AMER TREAS NOTES 0.75% TB 09-30-2018
Fixed Income	100,000	116,893.92	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	1,000,000	1,168,939.22	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	17,701,000	20,691,392.96	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	32,260,000	32,070,988.66	UNITED STATES OF AMER TREAS NOTES 1.75% 05-31-2022
Fixed Income	3,500,000	3,479,493.50	UNITED STATES OF AMER TREAS NOTES 1.75% 05-31-2022
Fixed Income	2,000,000	2,002,500.00	UNITED STATES OF AMER TREAS NOTES 1.875%01-31-2022 REG
Fixed Income	11,100,000	11,228,841.20	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	100,000	101,160.73	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	26,061,000	26,363,498.11	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	1,535,000	1,617,931.07	UNITED STATES OF AMER TREAS NOTES INFLATION INDEXED 0.125 04-15-2018
Fixed Income	600,000	590,419.18	UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026
Fixed Income	3,300,000	3,247,305.47	UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026
Fixed Income	3,330,000	3,276,826.43	UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026
Fixed Income	4,760,000	4,683,992.14	UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026
Fixed Income	22,223,000	21,868,142.25	UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026
Fixed Income	850,000	835,855.15	UNITED STATES TREAS 1.625% DUE 11-15-2022
Fixed Income	600,000	597,211.20	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG
Fixed Income	3,200,000	3,185,126.40	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG
Fixed Income	2,100,000	2,090,239.20	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG
Fixed Income	2,100,000	1,001,208.60	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043
Fixed Income	3,015,000	3,192,601.59	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	7,800,000	10,285,033.20	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	1,025,000	1,351,558.85	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	62,730,000	63,080,409.78	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG
Fixed Income	775,000	779,329.15	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG
Fixed Income	2,290,000	2,302,791.94	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG
Fixed Income	13,013,000	14,852,524.32	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	7,630,000	7,137,926.04	UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG
Fixed Income	845,000	790,504.26	UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG
Fixed Income	1,800,000	1,683,914.40	UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG
Fixed Income	6,218,000	8,674,907.15	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	2,110,000	1,857,625.01	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046
Fixed Income	50,000	44,019.55	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046
Fixed Income	1,175,000	1,034,459.43	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046
Fixed Income	1,100,000	1,110,656.80	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	1,000,000	1,009,688.00	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	4,042,000	4,064,263.34	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046
Fixed Income	100,000	100,550.80	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046
Fixed Income	400,000	402,203.20	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046
Fixed Income	250,000	251,377.00	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046
Fixed Income	600,000	618,937.20	UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG
Fixed Income	3,000,000	3,094,686.00	UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG
Fixed Income	1,075,000	1,108,929.15	UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG
Fixed Income	1,200,000	1,236,516.00	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	1,450,000	1,494,123.50	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	90,000	92,738.70	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	300,000	309,129.00	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	480,000	494,606.40	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	1,000,000	1,031,875.00	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	285,000	294,084.38	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	885,000	935,022.86	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044
Fixed Income	250,000	276,181.75	UNITED STATES TREAS BDS 3.375 05-15-2044REG
Fixed Income	600,000	691,383.00	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	250,000	288,076.25	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	2,000,000	2,300,782.00	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043
Fixed Income	325,000	373,877.08	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043
Fixed Income	1,600,000	1,880,812.80	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG
Fixed Income	855,000	1,117,945.85	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG
Fixed Income	500,000	629,844.00	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	500,000	608,769.50	UNITED STATES TREAS BDS 8 3/4% 15/8/2020USD1000 8.75% DUE 08-15-2020 REG
Fixed Income	250,000	280,234.50	UNITED STATES TREAS BDS 8 7/8 15/2/2019 USD1000 8.875 DUE 02-15-2019 REG
Fixed Income	3,433,573.00	3,433,573.00	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	400,000	422,593.60	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	500,000	585,410.00	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
Fixed Income	40,000	51,493.76	UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,100,000	1,139,144.60	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	500,000	517,793.00	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	2,275,000	2,945,681.38	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG
Fixed Income	455,000	514,061.28	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	750,000	847,353.75	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	7,200,000	9,019,404.00	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	350,000	438,443.25	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	6,315,000	7,514,603.72	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG
Fixed Income	100,000	125,664.10	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	550,000	691,152.55	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	5,140,000	5,293,999.54	UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG
Fixed Income	905,000	842,356.81	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	1,055,000	981,973.96	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	500,000	465,390.50	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	525,000	488,660.03	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	850,000	791,163.85	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	250,000	318,632.75	UNITED STATES TREAS BDS DTD 02/15/1993 7.125% DUE 02-15-2023/11-27-1998 REG
Fixed Income	150,000	208,066.35	UNITED STATES TREAS BDS DTD 02/15/1995 7.625% DUE 02-15-2025 REG
Fixed Income	250,000	324,111.25	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	300,000	412,570.20	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG
Fixed Income	700,000	903,546.70	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	150,000	158,841.75	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	300,000	373,347.60	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	455,000	622,408.15	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024
Fixed Income	250,000	337,705.00	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	300,000	407,308.50	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026
Fixed Income	25,000	33,763.68	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG
Fixed Income	5,100,000	5,039,437.50	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	600,000	592,875.00	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	1,800,000	2,341,877.71	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1,500,000	1,951,564.76	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	8,828,000	11,485,609.10	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	5,295,000	10,692,890.72	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	7,159,000	14,457,111.33	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	120,000	123,734.91	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046
Fixed Income	10,818,000	11,154,702.14	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046
Fixed Income	15,000,000	14,927,055.00	UNITED STATES TREAS BILLS 12-14-2017
Fixed Income	6,060,000	6,389,748.84	UNITED STATES TREAS DTD 00278 3.625% DUE 02-15-2020 REG
Fixed Income	1,000,000	1,054,414.00	UNITED STATES TREAS DTD 00278 3.625% DUE 02-15-2020 REG
Fixed Income	1,500,000	1,479,433.50	UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG
Fixed Income	2,900,000	3,044,227.80	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023
Fixed Income	25,996,000	27,288,877.79	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023
Fixed Income	1,300,000	1,380,630.07	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	5,425,000	5,761,475.46	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	170,000	180,543.93	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	25,765,000	27,363,025.69	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	1,015,000	1,015,732.48	UNITED STATES TREAS INFL INDEXED NTS 0.125% 04-15-2022
Fixed Income	10,168,000	10,175,337.74	UNITED STATES TREAS INFL INDEXED NTS 0.125% 04-15-2022
Fixed Income	500,000	522,040.86	UNITED STATES TREAS INFL INDEXED NTS 0.125C 04-15-2019
Fixed Income	160,000	167,053.07	UNITED STATES TREAS INFL INDEXED NTS 0.125C 04-15-2019
Fixed Income	31,743,000	33,142,285.72	UNITED STATES TREAS INFL INDEXED NTS 0.125C 04-15-2019
Fixed Income	26,080,000	26,691,125.86	UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025
Fixed Income	110,000	118,668.41	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	24,643,000	26,584,959.33	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	4,925,000	4,903,453.13	UNITED STATES TREAS NTS 0.875% 07-15-2018
Fixed Income	1,600,000	1,599,764.80	UNITED STATES TREAS NTS 1 09-15-2017
Fixed Income	3,000,000	2,989,101.00	UNITED STATES TREAS NTS 1.125% DUE 01-31-2019
Fixed Income	1,750,000	1,747,676.00	UNITED STATES TREAS NTS 1.25 DUE 11-30-2018 REG
Fixed Income	250,000	240,175.75	UNITED STATES TREAS NTS 1.375 BDS 31/08/23 USD100 1.375 DUE 08-31-2023 REG
Fixed Income	5,290,000	5,291,650.48	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	500,000	500,156.00	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	500,000	501,094.00	UNITED STATES TREAS NTS 1.5% 12-31-2018
Fixed Income	1,750,000	1,752,324.00	UNITED STATES TREAS NTS 1.5% DUE 10-31-2019
Fixed Income	500,000	474,023.50	UNITED STATES TREAS NTS 1.625% DUE 05-15-2026
Fixed Income	8,945,000	8,480,280.42	UNITED STATES TREAS NTS 1.625% DUE 05-15-2026
Fixed Income	7,540,000	7,548,836.88	UNITED STATES TREAS NTS 1.625% DUE 07-31-2020 REG
Fixed Income	1,750,000	1,749,111.00	UNITED STATES TREAS NTS 1.625% DUE 11-30-2020 REG
Fixed Income	500,000	495,586.00	UNITED STATES TREAS NTS 1.875% 06-30-2024
Fixed Income	1,750,000	1,752,119.25	UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG
Fixed Income	10,100,000	10,064,488.40	UNITED STATES TREAS NTS 1.875% DUE 10-31-2022
Fixed Income	960,000	967,200.00	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	800,000	806,000.00	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	315,000	317,657.97	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	1,600,000	1,613,500.80	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	1,250,000	1,260,547.50	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	7,200,000	7,146,280.80	UNITED STATES TREAS NTS 2.0% 04-30-2024
Fixed Income	1,000,000	1,000,742.00	UNITED STATES TREAS NTS 2.125% 03-31-2024
Fixed Income	1,900,000	1,917,886.60	UNITED STATES TREAS NTS 2.25% 01-31-2024
Fixed Income	950,000	980,503.55	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG
Fixed Income	1,310,000	1,381,998.91	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	750,000	774,199.50	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	874,000	901,414.76	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	1,900,000	2,029,363.40	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	250,000	252,470.75	UNITED STATES TREAS NTS DTD 00359 2.25% DUE 07-31-2018 REG
Fixed Income	500,000	500,058.50	UNITED STATES TREAS NTS DTD 00392 1.375%DUE 02-28-2019 REG
Fixed Income	105,000	104,511.96	UNITED STATES TREAS NTS DTD 00406 1.125%DUE 05-31-2019 REG
Fixed Income	1,000,000	990,703.00	UNITED STATES TREAS NTS DTD 00424 1% DUE09-30-2019 REG
Fixed Income	1,000,000	988,984.00	UNITED STATES TREAS NTS DTD 00457 1.125%DUE 04-30-2020 REG
Fixed Income	3,000,000	3,002,577.00	UNITED STATES TREAS NTS DTD 00471 1.375%DUE 07-31-2018 REG
Fixed Income	4,830,000	5,002,239.75	UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026
Fixed Income	23,496,000	24,333,876.76	UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026
Fixed Income	1,000,000	997,227.00	UNITED STATES TREAS NTS DTD 01/31/2013 1.375% DUE 01-31-2020 REG
Fixed Income	2,000,000	1,987,734.00	UNITED STATES TREAS NTS DTD 01/31/2015 1.25% DUE 01-31-2020 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,000,000	989,531.00	UNITED STATES TREAS NTS DTD 01/31/2016 1.375% DUE 01-31-2021 REG
Fixed Income	1,000,000	1,052,109.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	2,255,000	2,256,057.60	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	1,400,000	1,400,656.60	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	8,200,000	8,203,845.80	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	1,750,000	1,750,820.75	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	1,000,000	996,484.00	UNITED STATES TREAS NTS DTD 02/28/2015 1.375% DUE 02-29-2020 REG
Fixed Income	1,000,000	989,648.00	UNITED STATES TREAS NTS DTD 03/31/2013 1.125% DUE 03-31-2020 REG
Fixed Income	1,500,000	1,494,433.50	UNITED STATES TREAS NTS DTD 03/31/2015 1.375% DUE 03-31-2020 REG
Fixed Income	1,000,000	983,438.00	UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-2021 REG
Fixed Income	32,600,000	32,619,103.60	UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31-2022 REG
Fixed Income	2,000,000	2,001,172.00	UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31-2022 REG
Fixed Income	1,290,000	1,328,956.21	UNITED STATES TREAS NTS DTD 04/15/2016 04-15-2021
Fixed Income	27,951,000	28,795,081.35	UNITED STATES TREAS NTS DTD 04/15/2016 04-15-2021
Fixed Income	1,500,000	1,493,262.00	UNITED STATES TREAS NTS DTD 04/30/2015 1.375% DUE 04-30-2020 REG
Fixed Income	1,250,000	1,234,033.75	UNITED STATES TREAS NTS DTD 04/30/2016 1.375% DUE 04-30-2021 REG
Fixed Income	390,000	384,210.84	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	760,000	748,718.56	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	1,450,000	1,428,476.20	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	1,500,000	1,536,855.00	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	700,000	717,199.00	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	1,635,000	1,627,143.83	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG
Fixed Income	3,435,000	3,418,494.83	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG
Fixed Income	1,100,000	1,098,367.60	UNITED STATES TREAS NTS DTD 05/31/2015 1.5% DUE 05-31-2020 REG
Fixed Income	930,000	917,103.69	UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG
Fixed Income	1,250,000	1,232,666.25	UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG
Fixed Income	36,200,000	35,908,698.60	UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024
Fixed Income	125,000	125,219.75	UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG
Fixed Income	1,650,000	1,652,900.70	UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG
Fixed Income	1,750,000	1,707,959.75	UNITED STATES TREAS NTS DTD 06/30/2016 1.125% DUE 06-30-2021 REG
Fixed Income	8,800,000	8,472,402.40	UNITED STATES TREAS NTS DTD 06/30/2016 1.375% DUE 06-30-2023 REG
Fixed Income	500,000	494,687.50	UNITED STATES TREAS NTS DTD 07/31/2012 .875% DUE 07-31-2019 REG
Fixed Income	9,000,000	9,041,130.00	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG
Fixed Income	2,500,000	2,511,425.00	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG
Fixed Income	11,800,000	11,854,846.40	UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG
Fixed Income	3,660,000	3,567,358.08	UNITED STATES TREAS NTS DTD 07/31/2016 1.125% DUE 07-31-2021 REG
Fixed Income	8,050,000	7,685,866.30	UNITED STATES TREAS NTS DTD 07/31/2016 1.25% DUE 07-31-2023 REG
Fixed Income	500,000	477,383.00	UNITED STATES TREAS NTS DTD 07/31/2016 1.25% DUE 07-31-2023 REG
Fixed Income	1,250,000	1,233,153.75	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	250,000	246,630.75	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1,250,000	1,233,153.75	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1,000,000	1,026,289.00	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG
Fixed Income	1,350,000	1,327,060.80	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG
Fixed Income	75,000	73,725.60	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG
Fixed Income	2,295,000	2,305,488.15	UNITED STATES TREAS NTS DTD 08/31/2014 1.625% DUE 08-31-2019 REG
Fixed Income	1,750,000	1,757,997.50	UNITED STATES TREAS NTS DTD 08/31/2014 1.625% DUE 08-31-2019 REG
Fixed Income	1,000,000	1,007,188.00	UNITED STATES TREAS NTS DTD 09/30/2014 1.75% DUE 09-30-2019 REG
Fixed Income	1,250,000	1,252,538.75	UNITED STATES TREAS NTS DTD 1.5% DUE 01-31-2019 REG
Fixed Income	2,395,000	2,399,957.65	UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG
Fixed Income	22,415,000	22,389,446.90	UNITED STATES TREAS NTS DTD 10/31/2012 .75% DUE 10-31-2017 REG
Fixed Income	1,000,000	1,004,219.00	UNITED STATES TREAS NTS DTD 10/31/2013 1.75% DUE 10-31-2020 REG
Fixed Income	2,000,000	1,983,594.00	UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31-2020 REG
Fixed Income	1,000,000	1,044,805.00	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	1,240,000	1,290,763.12	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG
Fixed Income	1,910,000	1,988,191.58	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG
Fixed Income	1,450,000	1,509,360.10	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG
Fixed Income	600,000	603,304.80	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	5,300,000	5,329,192.40	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	1,200,000	1,206,609.60	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	2,550,000	2,564,045.40	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	2,730,000	2,730,638.82	UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG
Fixed Income	85,000	85,019.89	UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG
Fixed Income	750,000	750,703.50	UNITED STATES TREAS NTS DTD 11/30/2014 1.5% DUE 11-30-2019 REG
Fixed Income	9,375,000	9,399,168.75	UNITED STATES TREAS NTS DTD 11/30/2014 1.875% DUE 11-30-2021 REG
Fixed Income	1,250,000	1,254,687.50	UNITED STATES TREAS NTS DTD 12/31/2014 1.625% DUE 12-31-2019 REG
Fixed Income	1,250,000	1,253,565.00	UNITED STATES TREAS NTS DTD 12/31/2015 1.75% DUE 12-31-2020 REG
Fixed Income	500,000	503,984.50	UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG
Fixed Income	8,600,000	8,948,033.40	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	1,500,000	1,560,703.50	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	1,275,000	1,294,423.35	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	335,000	340,103.39	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	1,700,000	1,725,897.80	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	12,300,000	12,213,518.70	UNITED STATES TREAS NTS DTD 658 1.375% DUE 08-31-2020 REG
Fixed Income	2,380,000	2,261,930.58	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG
Fixed Income	540,000	513,211.14	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG
Fixed Income	1,425,000	1,354,307.18	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG
Fixed Income	500,000	523,066.50	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	100,000	104,613.30	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	750,000	766,699.50	UNITED STATES TREAS NTS NTS 2.75% DUE 02-15-2019 REG
Fixed Income	-423,380	(447,748.52)	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	1,400,000	1,480,579.92	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	26,040,000	27,538,786.36	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	1,000,000	974,023.00	UNITED STATES TREAS NTS TREASURY NOTE 1.625% DUE 10-31-2023 REG
Fixed Income	310,000	312,240.37	UNITED STATES TREAS NTS TREASURY NOTE 2%DUE 12-31-2021 REG
Fixed Income	750,000	755,420.25	UNITED STATES TREAS NTS TREASURY NOTE 2%DUE 12-31-2021 REG
Fixed Income	6,050,000	6,110,264.05	UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-2023 REG
Fixed Income	750,000	757,470.75	UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-2023 REG
Fixed Income	1,500,000	1,496,074.50	UNITED STATES TREAS NTS US TREASURY N/B 1.75 11-30-2021 1.75 DUE 11-30-2021 REG
Fixed Income	12,300,000	12,297,601.50	UNITED STATES TREAS NTS US TREASURY N/B 1.75% DUE 04-30-2022 REG
Fixed Income	27,300,000	26,619,629.40	UNITED STATES TREAS NTS WI TREASURY NOTE2%DUE 11-15-2026 REG
Fixed Income	2,000,000	1,950,156.00	UNITED STATES TREAS NTS WI TREASURY NOTE2%DUE 11-15-2026 REG
Fixed Income	30,000	29,252.34	UNITED STATES TREAS NTS WI TREASURY NOTE2%DUE 11-15-2026 REG
Fixed Income	10,700,000	10,767,709.60	UNITED STATES TREAS UNITED STATES TREAS 2.375% DUE 05-15-2027 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	9,930,000	9,992,837.04	UNITED STATES TREAS UNITED STATES TREAS 2.375% DUE 05-15-2027 REG
Fixed Income	1,400,000	1,408,859.20	UNITED STATES TREAS UNITED STATES TREAS 2.375% DUE 05-15-2027 REG
Fixed Income	1,140,000	1,113,548.58	UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG
Fixed Income	1,500,000	1,465,195.50	UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG
Fixed Income	820,000	824,223.82	UNITEDHEALTH GROUP 3.1% DUE 03-15-2026
Fixed Income	400,000	459,464.80	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045
Fixed Income	100,000	135,720.00	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE
Fixed Income	2,300,000	2,471,350.00	UNIVERSITY CALIF REVS 6.27% 05-15-2031 BEO TAXABLE
Fixed Income	100,000	106,818.00	UNIVERSITY MASS BLDG AUTH PROJ REV 6.423% 05-01-2029 BEO TAXABLE
Fixed Income	160,000	158,422.40	UNIVERSITY N C CHAPEL HILL REV 2.479% 12-01-2025 BEO TAXABLE
Fixed Income	1,020,000	1,107,832.20	UNIVERSITY TEX UNIV REVS 6.276% 08-15-2041 BEO TAXABLE
Fixed Income	45,000	55,863.90	UNUMPROVIDENT CORP SR DEB 7.375% DUE 06-15-2032/06-14-2032 BEO
Fixed Income	1,107,397	1,188,768.36	US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026
Fixed Income	55,000	56,485.00	US AWYS GROUP INC 6.125% DUE 06-01-2018
Fixed Income	1,065,000	1,099,612.50	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	750,000	774,375.00	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	11,422,000	13,386,934.20	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	6,500,000	8,284,705.00	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	750,000	955,927.50	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	1,200,000	1,531,500.00	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	500,000	638,125.00	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	500,000	673,242.00	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	355,000	447,369.23	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG
Fixed Income	400,000	512,734.40	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	1,255,000	1,608,704.18	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	800,000	1,025,468.80	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	7,045,000	9,726,811.21	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	10,488,000	14,480,453.64	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	1,095,000	1,499,451.38	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	8,802,000	12,053,124.24	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	1,900,000	2,674,796.01	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	3,390,000	4,772,399.19	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	8,562,000	12,053,475.46	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	3,700,000	5,468,324.99	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	13,661,000	20,189,942.58	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	2,923,000	5,532,457.24	US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG
Fixed Income	750,000	750,293.25	US TREAS NTS 1.375 DUE 12-31-2018 REG
Fixed Income	1,250,000	1,267,577.50	US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG
Fixed Income	1,500,000	1,506,738.00	US TREAS NTS DTD 1.625 DUE 03-31-2019 REG
Fixed Income	3,000,000	3,581,024.86	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	9,324,000	11,129,825.23	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	1,000,000	1,175,893.13	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	8,262,000	9,715,228.96	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	8,864,000	10,211,015.81	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	250,000	250,595.75	US TREAS NTS NT 1.5 DUE 03-31-2019 REG
Fixed Income	100,000	111,194.39	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	1,500,000	1,667,915.88	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	22,249,000	24,739,640.28	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	7,600,000	9,845,564.40	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	350,000	453,414.15	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	4,854,000	6,830,132.62	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	26,079,000	27,720,912.46	US TSY INFL IX TREAS BD 0.625 01-15-2024
Fixed Income	20,334,000	23,603,652.70	USA TREASURY NTS 1.125% TIPS 15/11/21 USD1000 01-15-2021
Fixed Income	50,000	49,821.40	USAA AUTO OWNER TR 1.2% DUE 06-15-2020
Fixed Income	126,000	126,126.00	UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044
Fixed Income	300,000	311,540.10	UTD PARCEL SVC INC 3.125% DUE 01-15-2021
Fixed Income	2,000,000	2,076,934.00	UTD PARCEL SVC INC 3.125% DUE 01-15-2021
Fixed Income	50,000	51,500.00	UTD RENTALS N AMER 5.5% DUE 05-15-2027
Fixed Income	250,000	247,588.00	UTD STATES TREAS .75% DUE 02-15-2019
Fixed Income	4,000,000	3,976,876.00	UTD STATES TREAS .875% DUE 10-15-2018
Fixed Income	3,085,000	3,052,462.51	UTD STATES TREAS 1% DUE 11-30-2019
Fixed Income	1,000,000	989,453.00	UTD STATES TREAS 1% DUE 11-30-2019
Fixed Income	1,650,000	1,616,485.20	UTD STATES TREAS 1.125% DUE 02-28-2021
Fixed Income	7,300,000	7,108,659.70	UTD STATES TREAS 1.125% DUE 08-31-2021
Fixed Income	750,000	730,341.75	UTD STATES TREAS 1.125% DUE 08-31-2021
Fixed Income	1,250,000	1,215,917.50	UTD STATES TREAS 1.125% DUE 09-30-2021
Fixed Income	2,000,000	1,997,656.00	UTD STATES TREAS 1.25% DUE 10-31-2018
Fixed Income	500,000	500,195.50	UTD STATES TREAS 1.375% DUE 09-30-2018
Fixed Income	6,625,000	6,524,591.50	UTD STATES TREAS 1.5% DUE 01-31-2022
Fixed Income	2,540,000	2,501,503.76	UTD STATES TREAS 1.5% DUE 01-31-2022
Fixed Income	1,000,000	972,578.00	UTD STATES TREAS 1.5% DUE 03-31-2023
Fixed Income	1,500,000	1,506,504.00	UTD STATES TREAS 1.625% DUE 04-30-2019
Fixed Income	3,140,000	3,153,982.42	UTD STATES TREAS 1.625% DUE 06-30-2019
Fixed Income	750,000	740,712.75	UTD STATES TREAS 1.75% DUE 01-31-2023
Fixed Income	1,000,000	995,742.00	UTD STATES TREAS 1.75% DUE 02-28-2022
Fixed Income	1,385,000	1,377,425.44	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	3,070,000	3,053,210.17	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	37,515,000	37,271,752.74	UTD STATES TREAS 1.75% DUE 06-30-2022
Fixed Income	1,000,000	993,516.00	UTD STATES TREAS 1.75% DUE 06-30-2022
Fixed Income	700,000	699,972.70	UTD STATES TREAS 1.875% DUE 05-31-2022
Fixed Income	365,000	370,246.88	UTD STATES TREAS 2.125% DUE 06-30-2021
Fixed Income	3,660,000	3,699,743.94	UTD STATES TREAS 2.125% DUE 06-30-2022
Fixed Income	3,550,000	3,598,397.15	UTD STATES TREAS 2.125% DUE 09-30-2021
Fixed Income	500,000	506,816.50	UTD STATES TREAS 2.125% DUE 09-30-2021
Fixed Income	9,800,000	9,990,257.20	UTD STATES TREAS 2.25% DUE 04-30-2021
Fixed Income	3,300,000	3,405,702.30	UTD STATES TREAS 3% DUE 05-15-2047
Fixed Income	23,785,000	24,546,857.34	UTD STATES TREAS 3% DUE 05-15-2047
Fixed Income	800,000	825,624.80	UTD STATES TREAS 3% DUE 05-15-2047
Fixed Income	1,000,000	1,035,073.00	UTD TECHNOLOGIES 3.1% DUE 06-01-2022
Fixed Income	880,000	901,389.28	UTD TECHNOLOGIES 4.05% DUE 05-04-2047
Fixed Income	1,500,000	1,501,924.50	UTD TECHNOLOGIES STEP CPN 1.778% DUE 05-04-2018
Fixed Income	900,000	930,996.00	VALE OVERSEAS LTD 4.625% DUE 09-15-2020
Fixed Income	105,000	113,268.75	VALE OVERSEAS LTD 6.25% DUE 08-10-2026

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,210,000	1,305,287.50	VALE OVERSEAS LTD 6.25% DUE 08-10-2026
Fixed Income	500,000	539,375.00	VALE OVERSEAS LTD 6.25% DUE 08-10-2026
Fixed Income	50,000	53,625.00	VALE OVERSEAS LTD 6.875% DUE 11-21-2036
Fixed Income	400,000	429,000.00	VALE OVERSEAS LTD 6.875% DUE 11-21-2036
Fixed Income	770,000	787,083.99	VALERO ENERGY 4.375% DUE 12-15-2026
Fixed Income	10,000	10,221.87	VALERO ENERGY 4.375% DUE 12-15-2026
Fixed Income	50,000	48,912.00	VALERO ENERGY CORP 3.4% DUE 09-15-2026
Fixed Income	90,000	88,041.60	VALERO ENERGY CORP 3.4% DUE 09-15-2026
Fixed Income	50,000	54,816.95	VALERO ENERGY CORP 6.125% DUE 02-01-2020
Fixed Income	35,000	43,228.50	VALERO ENERGY CORP 6.625% DUE 06-15-2037
Fixed Income	100,000	96,258.40	VALMONT INDS INC 5.25% DUE 10-01-2054
Fixed Income	565,000	561,647.29	VENTAS RLTY LTD 3.125% DUE 06-15-2023
Fixed Income	300,000	288,321.90	VENTAS RLTY LTD 3.25% DUE 10-15-2026
Fixed Income	1,500,000	1,502,038.50	VENTAS RLTY LTD PARTNERSHIP/CAP CRP 2 2 2-15-18
Fixed Income	0	-	VERIZON 2.45% DUE 11-01-2022
Fixed Income	960,000	854,398.08	VERIZON 4.125% DUE 08-15-2046
Fixed Income	820,000	729,798.36	VERIZON 4.125% DUE 08-15-2046
Fixed Income	90,000	80,099.82	VERIZON 4.125% DUE 08-15-2046
Fixed Income	1,531,000	1,477,653.84	VERIZON 4.272% DUE 01-15-2036
Fixed Income	800,000	772,124.80	VERIZON 4.272% DUE 01-15-2036
Fixed Income	525,000	525,089.25	VERIZON 4.862% DUE 08-21-2046
Fixed Income	1,500,000	1,500,255.00	VERIZON 4.862% DUE 08-21-2046
Fixed Income	860,000	910,451.90	VERIZON 5.05% DUE 03-15-2034
Fixed Income	70,000	92,601.81	VERIZON 7.35% DUE 04-01-2039
Fixed Income	500,000	516,389.50	VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027
Fixed Income	200,000	198,171.20	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG
Fixed Income	80,000	75,687.36	VERIZON COMMUNICATIONS 4.522% 09-15-2048
Fixed Income	500,000	555,393.50	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG
Fixed Income	45,000	55,811.97	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO
Fixed Income	300,000	320,472.60	VERIZON COMMUNICATIONS INC 4.5 DUE 09-15-2020
Fixed Income	2,600,000	2,647,044.40	VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG
Fixed Income	1,300,000	1,323,522.20	VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG
Fixed Income	267,000	270,019.77	VIACOM INC NEW 2.75% DUE 12-15-2019
Fixed Income	915,000	881,521.07	VIACOM INC NEW 3.45% DUE 10-04-2026
Fixed Income	1,095,000	973,344.41	VIACOM INC NEW 4.375% DUE 03-15-2043
Fixed Income	300,000	300,924.00	VIMPELCOM HLDGS B 4.95% DUE 06-16-2024
Fixed Income	400,000	401,232.00	VIMPELCOM HLDGS B 4.95% DUE 06-16-2024
Fixed Income	900,000	1,236,392.53	VIRGIN MEDIA SECD FIN 5.5% SER REGS 15/01/2025
Fixed Income	1,120,000	1,140,313.44	VISA INC 2.8% DUE 12-14-2022
Fixed Income	1,500,000	1,527,205.50	VISA INC 2.8% DUE 12-14-2022
Fixed Income	525,000	535,822.88	VNDO 2012-6AVE MTG TR SER 2012-6AVE CL A2.9950 144A DUE 11-15-2030
Fixed Income	757,000	805,751.56	VODAFONE GROUP PLC 5.45% DUE 06-10-2019
Fixed Income	3,600,000	84,761.64	VOL SWAP USD 18 JUL 2017 OCD030WB2 DEUTLOND
Fixed Income	-3,600,000	-	VOLSWAP 18 JUL 2017 OCD030WB2 DEUTLOND
Fixed Income	500,000	491,750.00	VOTORANTIM CIMENTOS SA 7.25 DUE 04-05-2041 BEO
Fixed Income	510,000	515,701.29	VULCAN MATLS CO 4.5% 06-15-2047
Fixed Income	30,000	30,318.48	W P CAREY INC 4.25% DUE 10-01-2026
Fixed Income	3,860,000	3,950,416.64	WACHOVIA CORP 5.75% DUE 02-01-2018
Fixed Income	400,000	463,870.40	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	2,020,000	1,863,185.38	WACHOVIA STUD LN FLTG RT 1.48444% DUE 04-25-2040
Fixed Income	75,000	74,841.45	WALGREENS BOOTS 3.45% DUE 06-01-2026
Fixed Income	1,445,000	1,441,945.27	WALGREENS BOOTS 3.45% DUE 06-01-2026
Fixed Income	425,000	470,731.28	WAL-MART STORES 4.3 DUE 04-22-2044
Fixed Income	750,000	754,221.75	WELLPOINT INC 2.3% DUE 07-15-2018
Fixed Income	500,000	501,729.50	WELLS FARGO & CO 2.5% DUE 03-04-2021
Fixed Income	300,000	304,229.40	WELLS FARGO & CO 2.6% 07-22-2020
Fixed Income	2,750,000	2,685,798.50	WELLS FARGO & CO 3% DUE 04-22-2026
Fixed Income	50,000	48,687.85	WELLS FARGO & CO 3% DUE 10-23-2026
Fixed Income	2,870,000	2,971,798.90	WELLS FARGO & CO 4.1% DUE 06-03-2026
Fixed Income	215,000	222,626.05	WELLS FARGO & CO 4.1% DUE 06-03-2026
Fixed Income	605,000	699,900.30	WELLS FARGO & CO 5.375% DUE 11-02-2043
Fixed Income	40,000	46,274.40	WELLS FARGO & CO 5.375% DUE 11-02-2043
Fixed Income	35,000	35,608.79	WELLS FARGO & CO 5.625% DUE 12-11-2017
Fixed Income	140,000	142,624.58	WELLS FARGO & CO FLTG RT 2.33889% DUE 07-26-2021
Fixed Income	800,000	881,576.00	WELLS FARGO & CO FLTG RT 5.875% DUE 12-29-2049
Fixed Income	135,000	137,254.10	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3.55% DUE 09-29-2025
Fixed Income	1,900,000	1,933,726.90	WELLS FARGO & CO NEW NT FLTG DUE 10-31-2023/10-31-2022 REG
Fixed Income	4,310,000	4,386,506.81	WELLS FARGO & CO NEW NT FLTG DUE 10-31-2023/10-31-2022 REG
Fixed Income	145,000	147,573.90	WELLS FARGO & CO NEW NT FLTG DUE 10-31-2023/10-31-2022 REG
Fixed Income	205,000	208,638.96	WELLS FARGO & CO NEW NT FLTG DUE 10-31-2023/10-31-2022 REG
Fixed Income	315,000	319,983.93	WELLS FARGO BANK NATL ASSOCIATION TRANCHE # SB 00008 6% DUE 11-15-2017
Fixed Income	600,000	600,406.80	WELLS FARGO BK N A SAN FRANCISCO CALIF MTRANCHE # TR 00841 1.65% DUE 01-22-2018
Fixed Income	231,011	228,574.14	WELLS FARGO COML 1.453% DUE 11-15-2059
Fixed Income	40,294	40,189.22	WELLS FARGO COML 1.775% DUE 03-15-2059
Fixed Income	900,000	882,112.50	WELLS FARGO COML 2.918% DUE 11-15-2049
Fixed Income	425,000	417,508.53	WELLS FARGO COML 2.942% DUE 10-15-2049
Fixed Income	30,000	29,503.14	WELLS FARGO COML 3.184% DUE 07-15-2048
Fixed Income	305,000	317,659.33	WELLS FARGO COML 3.487% DUE 11-15-2048
Fixed Income	495,000	514,455.98	WELLS FARGO COML 3.637% DUE 06-15-2048
Fixed Income	420,000	435,597.12	WELLS FARGO COML 3.64% DUE 12-15-2059
Fixed Income	50,000	51,829.10	WELLS FARGO COML VAR RT 3.503 DUE 08-15-2050
Fixed Income	420,387	431,336.78	WELLS FARGO MTG BACKED SECS 2004-L TR CLAS FLT RT DUE 07-25-2034
Fixed Income	1,400,000	1,449,928.20	WELLTOWER INC 4% SNR 01/06/2025 USD
Fixed Income	80,000	94,374.40	WESTERN DIG CORP 10.5% DUE 04-01-2024
Fixed Income	150,000	168,822.00	WESTERN MUN WTR DIST FACS AUTH CALIF WTRREV 6.51% 10-01-2040 BEO TAXABLE
Fixed Income	20,000	27,890.08	WESTVACO CORP DEL 7.95% DUE 02-15-2031
Fixed Income	715,000	779,518.74	WEYERHAEUSER CO 4.625% DUE 09-15-2023
Fixed Income	165,000	210,369.23	WEYERHAEUSER CO 6.875% DUE 12-15-2033
Fixed Income	280,000	285,646.76	WFRBS COML MTG TR 3.345% DUE 05-15-2045
Fixed Income	45,000	47,656.62	WFRBS COML MTG TR VAR RT 4.980317% DUE 09-15-2046
Fixed Income	500,000	510,828.50	WILLIAMS PARTNERS 3.6% DUE 03-15-2022
Fixed Income	50,000	55,039.00	WILLIAMS PARTNERS 5.8 DUE 11-15-2043
Fixed Income	25,000	25,187.50	WINDSTREAM CORP 7.75% DUE 10-15-2020

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	125,000	125,565.00	WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 3.154% 05-01-2027 BEO TAXABLE
Fixed Income	80,000	80,006.48	WORLD FINL NETWORK 1.76% DUE 05-17-2021
Fixed Income	185,000	182,821.44	WORLD FINL NETWORK 2.03% DUE 04-15-2025
Fixed Income	555,000	567,162.83	WORLD FINL NETWORK 3.1400001049 DUE 01-17-2023
Fixed Income	740,000	737,184.30	WORLD OMNI 1.45% DUE 08-15-2019
Fixed Income	980,000	960,798.86	WORLD OMNI AUTO 1.73% DUE 07-15-2023
Fixed Income	100,000	100,139.00	WORLD OMNI AUTO 2.15% DUE 08-15-2022
Fixed Income	100,000	102,443.80	WPP FIN 2010 3.75% DUE 09-19-2024
Fixed Income	20,000	20,053.92	XILINX INC 2.95% DUE 06-01-2024
Fixed Income	75,000	69,937.50	XL GROUP PLC 6.5 12-31-2049
Fixed Income	300,000	308,019.60	YASAR HLDGS A S 8.875% DUE 05-06-2020
Fixed Income	500,000	505,044.00	ZIMMER BIOMET 3.55% DUE 04-01-2025
Fixed Income	75,000	81,881.55	ZOETIS INC 4.5% DUE 11-13-2025
Fixed Income		(1.00)	rounding adjustment
TOTAL		<u><u>4,772,101,326.73</u></u>	

Real Estate Investments

Real Estate	18,830,000	18,016,141.00	BLUE VISTA REAL ESTATE PARTNERS IV LP
Real Estate	19,901,425	20,425,142.00	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS II
Real Estate	167,465	196,755,012.97	CF HEITMAN AMERICA REAL ESTATE TRUST LP FD
Real Estate	64,535	201,752,548.66	CF JPMCB STRATEGIC PROPERTY FUND
Real Estate	268,370	273,737.79	CF RREEF AMERICA REIT III
Real Estate	100	136,358.00	CF RREEF FUND WEST VI
Real Estate	34,542	371,655,232.24	CF UBS TRUMBULL PROPERTY FUND
Real Estate	25,565,051	24,560,133.00	CROW HOLDINGS REALTY PARTNERS VII LP
Real Estate	66,023,212	85,714,194.00	DUNE REAL ESTATE FUND III
Real Estate	13,618,851	22,564,796.00	DUNE REAL ESTATE PARALLEL FUND II LP
Real Estate	28,759,311	32,851,670.00	FRANKLIN TEMPLETON EMERGING MANAGER REALESTATE FUND OF FUNDS LP
Real Estate	15,400,058	11,159,373.00	FRANKLIN TEMPLETON PRIVATE REAL ESTATE FUND SERIES A
Real Estate	5,129,726	4,464,718.00	MDP RE 2015, LP - TRANCHE 2
Real Estate	6,549,802	5,907,952.00	MDP RE 2015, LP
Real Estate	39,300,000	37,888,797.00	MFIRE GLOBAL PARTNERSHIP FUND II LP
	0	9,022,847.00	Real estate valuation adjustment
TOTAL		<u><u>1,043,148,652.66</u></u>	

Alternative Investments

Alternative Investment	1,295,098	377,668.00	ABINGWORTH BIOVENTURES III A, LP
Alternative Investment	2,086,294	429,997.00	ABINGWORTH BIOVENTURES IV, LP
Alternative Investment	4,329,322	643,507.00	ABRY PARTNERS V LP 6-009966
Alternative Investment	1,790,973	253,514.00	ABRY PARTNERS V LP 6-019967
Alternative Investment	1,435,126	221,725.00	ABRY SENIOR EQUITY II LP
Alternative Investment	723,450	246,042.00	ACCELL VIII, LP
Alternative Investment	6,399,492	3,067,033.00	ACP IV, LP
Alternative Investment	43,554,673	44,147,773.00	ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP
Alternative Investment	3,641,235	7,763,121.00	ADAMS STREET 2008 DIRECT FUND, LP
Alternative Investment	5,376,305	7,254,753.00	ADAMS STREET 2009 DIRECT FUND, LP
Alternative Investment	49,472,462	57,465,237.00	ADAMS STREET 2012 GLOBAL FUND LP
Alternative Investment	59,891,577	66,955,192.00	ADAMS STREET 2013 GLOBAL FUND LP
Alternative Investment	28,951,136	33,755,274.00	ADAMS STREET 2015 GLOBAL FUND LP
Alternative Investment	8,850,000	10,820,740.00	ADAMS STREET 2016 GLOBAL FUND LP
Alternative Investment	10,419,233	5,257,360.00	ADAMS STREET GLOBAL OPPORT SECOND FUND
Alternative Investment	11,876,244	11,216,411.00	ADAMS STREET GLOBAL OPPORTUNITIES SECONDARY FUND S
Alternative Investment	48,645,529	53,117,271.00	ADAMS STREET PARTNERS 2014 GLOBAL FUND LP
Alternative Investment	25,331,513	30,102,446.00	ADAMS STREET PARTNERSHIP FUND - 2008 NON- US FUND, LP
Alternative Investment	28,376,022	36,735,356.00	ADAMS STREET PARTNERSHIP FUND - 2008 US FUND, LP
Alternative Investment	7,409,862	9,998,392.00	ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP
Alternative Investment	31,633,009	42,938,051.00	ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP
Alternative Investment	16,942,702	9,048,930.00	ADAMS STREET PSHIP FD-2004 NON US FUND
Alternative Investment	18,256,268	20,500,643.00	ADAMS STREET PSHF FD - 2009 NON-US DEVELOPED MARKETS FUND
Alternative Investment	2,264,901	333,441.00	ADVANCED TECHNOLOGY VENT VII (C), LP
Alternative Investment	32,476,022	32,532,913.00	ALINDA INFRASTRUCTURE FUND II
Alternative Investment	10,407,068	5,285,924.00	APOLLO INVESTMENT FUND VI LP
Alternative Investment	6,499,016	2,630,901.00	ARCH VENTURE FUND VI, LP
Alternative Investment	1	1.00	ARCLIGHT ENERGY PARTNERS FUND II, LP
Alternative Investment	407,441	1.00	ARLINGTON CAPITAL PARTNERS, LP
Alternative Investment	752,542	1.00	ASCEND VENTURES
Alternative Investment	1,747,508	877,404.00	AUSTIN VENTURES IX LP
Alternative Investment	1	1.00	AUSTIN VENTURES V, LP
Alternative Investment	366,597	1.00	AUSTIN VENTURES VI LP - SECONDARY
Alternative Investment	1	1.00	AUSTIN VENTURES VI, LP
Alternative Investment	4,125,079	69,130.00	AUSTIN VENTURES VII, LP
Alternative Investment	140,878	11,195.00	AUSTIN VENTURES VIII SECONDARY, LP
Alternative Investment	1,659,801	138,566.00	AUSTIN VENTURES VIII, LP
Alternative Investment	3,153,034	1,030,831.00	BAIN CAPITAL FUND VIII 6-008185
Alternative Investment	1,015,091	270,435.00	BAIN CAPITAL FUND VIII 6-008187
Alternative Investment	1	1.00	BAIN CAPITAL VIII CO-INVESTMENT FUND LP
Alternative Investment	397,362	1.00	BANC FUND VI, LP
Alternative Investment	6,845,111	10,431,864.00	BANC FUND VII, LP
Alternative Investment	1	1.00	BATTERY VENTURES VI, LP
Alternative Investment	2,050,952	70,885.00	BATTERY VENTURES VII, 6009507
Alternative Investment	1,463,002	50,027.00	BATTERY VENTURES VII, LP
Alternative Investment	4,468,124	463,193.00	BENCHMARK CAPITAL PTRS IV, LP
Alternative Investment	1,717,414	1,737,683.00	BERKSHIRE FUND VI, LP
Alternative Investment	5,796,285	2,281,439.00	BLACKSTONE CAPITAL PARTNERS V, LP
Alternative Investment	505,554	28,952.00	BLACKSTONE MEZZANINE PARTNERS II, LP
Alternative Investment	18,415	1.00	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Alternative Investment	103,733	1.00	BOSTON VENTURES V, LP
Alternative Investment	1	1.00	BOSTON VENTURES VI, LP
Alternative Investment	1	352,582.00	BOWMAN PARTNERS, LP
Alternative Investment	3,541,549	238,693.00	BRENTWOOD ASSOC IX, LP
Alternative Investment	837,804	412,075.00	BRINSON NON US PSHIP FD TR-2003 PRMY FD

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Asset Category	Share/Par Value	Market Value	Asset Description
Alternative Investment	1,434,411	305,596.00	BRINSON NON-US PSHIP FD TR-2001 PRIMARY
Alternative Investment	1,897,997	820,640.00	BRINSON NON-US PSHIP FD TR-2000 PRI FD,LP
Alternative Investment	182,365	92,754.00	BRINSON NON-US PSHIP FD TRST-1999 PRIM FD
Alternative Investment	887,155	784,569.00	BRINSON NON-US PSHIP FD TRST-2002 PRIM FD
Alternative Investment	1,176,818	413,461.00	BRINSON NON-US PSHIP FD TRST-2004 PRIM FD
Alternative Investment	422,735	364,193.00	BROCKWAY MORAN & PTRS FD II, LP
Alternative Investment	919,599	1.00	CALTUIS PARTNERS III, LP
Alternative Investment	3,143,119	1,711,740.00	CANAAN VII LP
Alternative Investment	2,532,424	356,854.00	CARLYLE PARTNERS IV, LP
Alternative Investment	7,746,706	2,071,181.00	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP
Alternative Investment	338,217	8,711.00	CASTILE VENTURES, L.P.
Alternative Investment	3,224,247	923,116.00	CASTLE HARLAN PARTNERS IV, LP
Alternative Investment	25,608,672	232,526,737.31	CF INVESTCO BALANCED-RISK COMMODITY TRUST
Alternative Investment	7,266,291	193,435.00	CHS PRIVATE EQUITY V LP 6-011467
Alternative Investment	3,428,217	76,252.00	CHS PRIVATE EQUITY V LP 6-011478
Alternative Investment	1	1.00	CLAYTON DUBILIER & RICE FD VI, LP
Alternative Investment	2,296,825	2,246,604.00	CLAYTON, DUBILIER & RICE FUND VII, LP
Alternative Investment	1	1.00	CODE HENNESSY & SIMMONS III, LP
Alternative Investment	1	1.00	CODE HENNESSY & SIMMONS IV, LP
Alternative Investment	1	1.00	ENTERPRISE PARTNERS VI, LP
Alternative Investment	3,963,081	1,932,801.00	ESSEX WOODLANDS HEALTH VEN FD VII, LP
Alternative Investment	8,169,546	6,955,535.00	ESSEX WOODLANDS HEALTH VENT VI 6007782
Alternative Investment	3,356,375	3,447,984.00	ESSEX WOODLANDS HEALTH VENT VI 6007783
Alternative Investment	1,069,452	741,102.00	ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP
Alternative Investment	1,239,820	34,931.00	FIRST RESERVE FUND X, LP 6-008654
Alternative Investment	3,172,521	56,269.00	FIRST RESERVE FUND X, LP 6-008656
Alternative Investment	7,100,062	834,254.00	FIRST RESERVE FUND XI, LP 6-014733
Alternative Investment	13,321,023	1,559,903.00	FIRST RESERVE FUND XI, LP 6-014764
Alternative Investment	1	1.00	FORTRESS INVESTMENT FUND II, LLC
Alternative Investment	4,870,474	3,891,789.00	FORTRESS INVESTMENT FUND III, LP
Alternative Investment	2,738,549	188,788.00	FP GP SLITTER, LLC
Alternative Investment	4,287,850	2,942,258.00	FRANCISCO PARTNERS II, LP
Alternative Investment	3,222,617	91,378.00	FRANCISCO PARTNERS, LP
Alternative Investment	-59	(5,489,950.00)	FUT JUL 17 CME GLDMN INDX
Alternative Investment	59	5,489,950.00	FUT JUL 17 CME GLDMN INDX
Alternative Investment	338,365	1.00	GENSTAR CAPITAL PARTNERS IV 6-008704
Alternative Investment	2,885,493	1.00	GENSTAR CAPITAL PARTNERS IV 6-008709
Alternative Investment	11,170,058	1,351,653.00	GGC INVESTMENT FUND II, LP
Alternative Investment	1,351,220	2,175,014.00	GRANITE GLOBAL VENTURES III, L.P.
Alternative Investment	6,543,960	7,359,324.00	GRANITE VENTURES II, LP
Alternative Investment	79,416	600,832.00	GREEN EQUITY INVESTORS IV, LP
Alternative Investment	5,792,040	8,670,259.00	GREEN EQUITY INVESTORS V, LP
Alternative Investment	2,837,893	3,642,966.00	GREEN EQUITY INVESTORS V, LP
Alternative Investment	1	1.00	GTCR FUND VII, LP
Alternative Investment	0	(1,249,674.00)	Hedge fund valuation adjustment
Alternative Investment	544,322	243,495.00	HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Alternative Investment	3,836,713	3,893,672.00	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI
Alternative Investment	12,755,831	502,514.00	ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP
Alternative Investment	0	4,306,507.00	Infrastructure valuation adjustment
Alternative Investment	1,318,157	827,193.00	INSIGHT VENTURE PARTNERS (CAYMAN) V LP
Alternative Investment	1	1.00	INSTITUTIONAL VENTURE PTRS VIII, LP
Alternative Investment	4,513,471	1,846,799.00	INTERWEST PARTNERS IX LP 6-011384
Alternative Investment	5,296,325	2,503,122.00	INTERWEST PARTNERS IX LP 6-011385
Alternative Investment	1	1.00	INTERWEST PARTNERS VII, LP
Alternative Investment	1,280,192	255,509.00	INTERWEST PARTNERS VIII, LP
Alternative Investment	2,304	1.00	J.W. CHILDS EQUITY PARTNERS II, LP
Alternative Investment	1,710,496	874.00	J.W. CHILDS EQUITY PARTNERS III, LP
Alternative Investment	3,192,268	1,405,048.00	JLL PARTNERS FUND IV, LP
Alternative Investment	3,096,389	3,794,608.00	JLL PARTNERS FUND V LP
Alternative Investment	3,445,707	239,608.00	KELSO INVESTMENT ASSOCIATES VII, LP
Alternative Investment	440,000.00	449,646,488.00	KKR PRISMA CODLIN FUND LLC
Alternative Investment	1	110,357.00	KLEE ASIA FUND I, LP
Alternative Investment	1	12,520.96	KLEE EUROPE FUND I, LP
Alternative Investment	1	65,804.03	KLEE EUROPE FUND II, LP
Alternative Investment	1	533,756.00	KLEE USA FUND I, LP
Alternative Investment	1	308.00	KLEE USA FUND II, LP
Alternative Investment	4,296,187	2,594,568.00	KODIAK VENTURE PARTNERS III, LP
Alternative Investment	5,440,154	5,637,186.00	LAKE CAPITAL PARTNERS II, LP
Alternative Investment	1,269,662	158,208.00	LATTERELL VENTURE PARTNERS II, LP
Alternative Investment	6,239,517	3,128,765.00	LEAPFROG VENTURES II, LP
Alternative Investment	2,433,544	169,438.00	LIGHTSPEED VENT PTRS VI, LP
Alternative Investment	32,076,300	32,620,254.00	LINCOLN FUND I, LP
Alternative Investment	13,454,588	8,719,281.00	M2 PRIVATE EQUITY FUND-OF-FUNDS, LP
Alternative Investment	7,557,482	8,084,112.00	M2 SURS EMERGING PRIVATE EQUITY FUND OF FUNDS LP
Alternative Investment	25,950,087	33,223,364.00	MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL
Alternative Investment	36,745,773	38,739,171.00	MACQUARIE INFRASTRUCTURE PARTNERS III, LP
Alternative Investment	1,867,885	742,814.00	MADISON DEARBORN CAP PTRS IV, LP
Alternative Investment	355,237	1.00	MATRIX PARTNERS VI, LP
Alternative Investment	1,661,588	137,244.00	MATRIX PARTNERS VII, LP
Alternative Investment	3,818,207	690,200.00	MEDVENTURE ASSOCIATES V, LP
Alternative Investment	2,218,629	260,430.00	MENLO VENTURES IX, LP
Alternative Investment	1	1.00	MENLO VENTURES VIII, LP
Alternative Investment	1,990,484	2,962,483.00	MENLO VENTURES X, LP
Alternative Investment	1	1.00	MOBIUS TECHNOLOGY VENTURES VI, LP
Alternative Investment	1	1.00	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP
Alternative Investment	4,186	1.00	MORGAN STANLEY VENTURE PTRS III, LP
Alternative Investment	1,225,741	234,988.00	NEW ENTERPRISE ASSOC 8A, LP
Alternative Investment	5,727,353	640,532.00	NEW ENTERPRISE ASSOC IX, LP
Alternative Investment	514,432	13,122.00	NEW ENTERPRISE ASSOC VII, LP
Alternative Investment	4,934,566	609,276.00	NEW ENTERPRISE ASSOC VIII, LP
Alternative Investment	1,417,069	655,091.00	NEW ENTERPRISE ASSOC X, LP
Alternative Investment	5,309,279	2,444,947.00	NEW ENTERPRISE ASSOC XI, LP
Alternative Investment	3,882,600	5,935,193.00	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)

Investment Listing
June 30, 2017

Asset Category	Share/Par Value	Market Value	Asset Description
Alternative Investment	730,579	89,652.00	NEW MOUNTAIN PARTNERS II, LP
Alternative Investment	435,000,000	451,429,132.00	NEWPORT MONARCH LLC
Alternative Investment	10,873,904	3,650,062.00	OAK INVESTMENT PARTNERS XI, LP
Alternative Investment	1	1.00	OAK INVESTMENT PTRS VII, LP
Alternative Investment	1	1.00	OAK INVESTMENT PTRS VIII, LP
Alternative Investment	284,114	1.00	OCM EUROPEAN PRINCIPAL OPP FD LP
Alternative Investment	1	1.00	OCM OPPORTUNITIES FUND III, LP 6-007852
Alternative Investment	1	1.00	OCM OPPORTUNITIES FUND IV, LP
Alternative Investment	2	1.00	OCM OPPORTUNITIES FUND V, LP
Alternative Investment	2,874,148	182,396.00	OCM PRIN OPPORTUNITIES FD III LP 6007855
Alternative Investment	3,947,193	3,101,535.00	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Alternative Investment	1	1.00	OLYMPUS GROWTH FUND III, LP
Alternative Investment	1,584,227	57,382.00	OLYMPUS GROWTH FUND IV, LP 6-007857
Alternative Investment	2,247,684	60,819.00	OLYMPUS GROWTH FUND IV, LP 6-007858
Alternative Investment	3,240,190	1,420,399.00	ONEX PARTNERS II, LP
Alternative Investment	3,399,274	1,293,940.00	ONEX PARTNERS, LP
Alternative Investment	1,346,291	1.00	PACESETTER GROWTH FUND L.P.
Alternative Investment	4,792,632	24,431,338.77	PANTHEON EUROPE FUND VI L.P.
Alternative Investment	16,848,271	27,421,537.72	PANTHEON EUROPE FUND VII
Alternative Investment	22,789,715	10,347,066.56	PANTHEON EUROPE
Alternative Investment	7,052,597	3,857,343.00	PANTHEON GLOBAL SECONDARY FUND II, LP
Alternative Investment	33,378,207	34,524,872.00	PANTHEON MULTI-STRATEGY PROGRAM 2014 (US)
Alternative Investment	52,551,458	71,956,476.00	PANTHEON USA FUND IX LP
Alternative Investment	52,074,871	84,089,445.00	PANTHEON USA FUND VIII, LP
Alternative Investment	2,539,195	491,963.00	PFINGSTEN EXECUTIVE QP FUND III, LP
Alternative Investment	1,520,285	274,492.00	PHAROS CAPITAL PARTNERS, LP
Alternative Investment	82,500,000	97,310,666.00	PIMCO COMMODITY ALPHA FUND LLC
Alternative Investment	0	4,795,289.00	Private equity, non-U.S. valuation adjustment
Alternative Investment	0	10,392,033.00	Private equity, U.S. valuation adjustment
Alternative Investment	2,983,208	1,182,943.00	PROVIDENCE EQUITY PARTNERS V, LP
Alternative Investment	6,680,477	2,907,775.00	PROVIDENCE EQUITY PARTNERS V-A, LP
Alternative Investment	970,527	6,887.00	PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC
Alternative Investment	10,781,157	8,869,060.00	PROVIDENCE EQUITY PTRS VI LP
Alternative Investment	2,677,459	1,494,140.00	QUANTUM ENERGY PARTNERS IV, LP
Alternative Investment	10	1.00	REDPOINT VENTURES I, LP
Alternative Investment	775,748	153,511.00	REDPOINT VENTURES II, LP
Alternative Investment	265,694	178,048.00	ROUNDTABLE HEALTHCARE PARTNERS II LP
Alternative Investment	993,060	1.00	SAFEGUARD INTERNATIONAL FUND, LP
Alternative Investment	1	1.00	SIERRA VENTURES VII, LP
Alternative Investment	1	1.00	SOFTBANK TECHNOLOGY VENTURES V, LP
Alternative Investment	5,038,275	39,560.00	SORENSEN CAPITAL PARTNERS, LP
Alternative Investment	2,294,672	133,475.00	SPC PARTNER III, LP
Alternative Investment	1	1.00	SPROUT CAPITAL IX, LP
Alternative Investment	1	1.00	SPROUT CAPITAL VIII, LP
Alternative Investment	6,524,038	5,335,766.00	STERLING INVESTMENT PARTNERS II, LP
Alternative Investment	1,472,305	623,668.00	STORM VENTURES FUND III, LP
Alternative Investment	429,375	1.00	SUMMIT ACCELERATOR FUND, LP
Alternative Investment	2,950,085	3,073,654.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP
Alternative Investment	4,216,519	3,710,613.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP
Alternative Investment	786,225	811,363.00	SUMMIT PARTNERS VENTURE CAP FD II-B, LP
Alternative Investment	540,108	535,302.00	SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP
Alternative Investment	1,688,844	1,994,239.00	SUMMIT SUBORDINATED DEBT FUND III-B, LP
Alternative Investment	1	1.00	SUMMIT VENTURES IV, LP
Alternative Investment	944,916	1.00	SUMMIT VENTURES V, LP
Alternative Investment	3,202,472	1,197,857.00	SUMMIT VENTURES VI-A, LP
Alternative Investment	3,725,380	1,063,918.00	SUN CAPITAL PARTNERS III QP, LP
Alternative Investment	2,801,574	1,181,043.00	SUN CAPITAL PARTNERS IV, LP
Alternative Investment	1,329,508	73,783.00	SYNDICATED COMMUNICATIONS VENT PTRS IV
Alternative Investment	577,394	51,807.00	TA ATLANTIC AND PACIFIC V, LP 6-009108
Alternative Investment	1,463,701	173,247.00	TA ATLANTIC AND PACIFIC V, LP
Alternative Investment	293,349	1.00	TA IX, LP
Alternative Investment	939,184	15,507.00	THE RESOLUTE FUND, LP 6-007894
Alternative Investment	971,379	18,243.00	THE RESOLUTE FUND, LP 6-007895
Alternative Investment	1	1.00	THREE ARCH CAPITAL, LP
Alternative Investment	3,032,106	1,116,623.00	THREE ARCH PARTNERS IV 6-007925
Alternative Investment	3,697,574	1,287,202.00	THREE ARCH PARTNERS IV
Alternative Investment	3,151,824	1,530,555.00	TPG PARTNERS IV, LP 6-007897
Alternative Investment	4,266,157	1,261,388.00	TPG PARTNERS IV, LP 6-007898
Alternative Investment	1	1.00	US VENTURE PARTNERS IV, LP
Alternative Investment	1	1.00	US VENTURE PARTNERS VI, LP
Alternative Investment	1	1.00	US VENTURE PARTNERS VII, LP
Alternative Investment	1	1.00	US VENTURE PARTNERS VIII, LP
Alternative Investment	912,829	167,615.00	VERSANT VENTURE CAPITAL I, LP
Alternative Investment	1,900,172	937,570.00	VERSANT VENTURE CAPITAL II, LP
Alternative Investment	1	1.00	VESTAR CAPITAL PARTNERS III, LP
Alternative Investment	1,389,758	97,327.00	VESTAR CAPITAL PARTNERS IV, LP
Alternative Investment	7,233,532	3,464,472.00	VESTAR CAPITAL PARTNERS V LP
Alternative Investment	908,204	1,107,435.00	WARBURG PINCUS PE VIII, LP
Alternative Investment	475,893	1,510,048.00	WARBURG PINCUS PRIVATE EQUITY IX, LP
Alternative Investment	1	1.00	WCAS CAPITAL PARTNERS III, LP
Alternative Investment	1	1.00	WCAS IX, LP
Alternative Investment	1	1.00	WCAS VI, LP
Alternative Investment	1	1.00	WCAS VIII, LP
Alternative Investment	3,090,013	2,966,348.00	WELLSPRING CAPITAL PARTNERS IV, LP
Alternative Investment	5,908,078	2,092,598.00	WESTON PRESIDIO V, LP
Alternative Investment	1,504,480	558,908.00	YORKTOWN ENERGY PTRS V, LP
TOTAL		<u>2,302,378,022.35</u>	

Self-Managed Plan Investment Allocation
June 30, 2017

	<u>U.S. Equity</u>	<u>Non-U.S. Equity</u>	<u>Fixed Income</u>	<u>Balanced</u>	<u>Real Estate</u>	<u>Total</u>
Fidelity Funds						
Fidelity Managed Income Portfolio Class 2			44,308,869			44,308,869
Fidelity U.S. Bond Index Institutional			36,694,608			36,694,608
PIMCO Total Return Institutional			40,723,097			40,723,097
Fidelity Puritan Class K				200,980,636		200,980,636
Ariel Fund Institutional	35,393,835					35,393,835
American Beacon Large Cap Value Institutional	12,941,797					12,941,797
Wells Fargo Small Company Growth R6	16,469,716					16,469,716
Fidelity Growth Company Commingled Pool	109,128,831					109,128,831
Fidelity Extended Market Index Premium	44,535,916					44,535,916
Fidelity Contrafund Commingled Pool	100,393,250					100,393,250
Fidelity Low Priced Stock Class K	46,186,199					46,186,199
Fidelity 500 Index Institutional	206,738,585					206,738,585
Fidelity Diversified International Class K		45,675,292				45,675,292
Fidelity Global ex-U.S. Index Institutional		27,001,710				27,001,710
Fidelity Real Estate Investment					19,101,127	19,101,127
Fidelity Freedom Index 2005 (1)				590,903		590,903
Fidelity Freedom Index 2010 (1)				2,180,743		2,180,743
Fidelity Freedom Index 2015 (1)				9,344,419		9,344,419
Fidelity Freedom Index 2020 (1)				29,992,588		29,992,588
Fidelity Freedom Index 2025 (1)				38,554,493		38,554,493
Fidelity Freedom Index 2030 (1)				44,481,874		44,481,874
Fidelity Freedom Index 2035 (1)				42,484,908		42,484,908
Fidelity Freedom Index 2040 (1)				38,887,729		38,887,729
Fidelity Freedom Index 2045 (1)				22,096,175		22,096,175
Fidelity Freedom Index 2050 (1)				14,860,538		14,860,538
Fidelity Freedom Index 2055 (1)				4,963,433		4,963,433
Fidelity Freedom Index 2060 (1)				605,992		605,992
Fidelity Freedom Index Income				2,370,073		2,370,073
Fidelity Total	571,788,129	72,677,002	121,726,574	452,394,504	19,101,127	1,237,687,336
						60.3%
TIAA-CREF Funds						
CREF Money Market Account R3			18,171,180			18,171,180
TIAA Traditional Annuity			112,010,528			112,010,528
CREF Bond Market Account R3			50,224,378			50,224,378
CREF Inflation-Linked Bond Account R3			24,910,239			24,910,239
CREF Social Choice Account R3				53,704,444		53,704,444
CREF Equity Index Account R3	87,091,852					87,091,852
CREF Growth Account R3 ⁽²⁾	515,696					515,696
CREF Stock Account R3	167,994,408					167,994,408
CREF Global Equities Account R3		58,153,897				58,153,897
TIAA Real Estate Account					18,409,380	18,409,380
TIAA-CREF Large-Cap Growth Index - Institutional	112,700,789					112,700,789
TIAA-CREF Lifecycle Index Fund 2010 - Institutional				1,526,943		1,526,943
TIAA-CREF Lifecycle Index Fund 2015 - Institutional				4,184,740		4,184,740
TIAA-CREF Lifecycle Index Fund 2020 - Institutional				10,999,857		10,999,857
TIAA-CREF Lifecycle Index Fund 2025 - Institutional				13,515,374		13,515,374
TIAA-CREF Lifecycle Index Fund 2030 - Institutional				16,923,386		16,923,386
TIAA-CREF Lifecycle Index Fund 2035 - Institutional				17,210,092		17,210,092
TIAA-CREF Lifecycle Index Fund 2040 - Institutional				23,668,765		23,668,765
TIAA-CREF Lifecycle Index Fund 2045 - Institutional				12,749,049		12,749,049
TIAA-CREF Lifecycle Index Fund 2050 - Institutional				6,504,499		6,504,499
TIAA-CREF Lifecycle Index Fund 2055 - Institutional				2,426,245		2,426,245
TIAA-CREF Lifecycle Index Fund 2060 - Institutional				97,478		97,478
TIAA-CREF Lifecycle Retirement Inc - Institutional				1,393,385		1,393,385
TIAA-CREF Total	368,302,745	58,153,897	205,316,325	164,904,257	18,409,380	815,086,604
						39.7%
GRAND TOTALS	\$940,090,874	\$130,830,899	\$327,042,899	\$617,298,761	\$37,510,507	\$2,052,773,940
	45.8%	6.4%	15.9%	30.1%	1.8%	100.0%
SMP Forfeiture Reserve ⁽³⁾						13,364,050
SMP Disability Reserve ⁽³⁾						98,660,577
Total SMP Investments						\$112,024,627

1. As of June 30, 2017, 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/variable annuity funds.

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