
Investment Holdings

As of December 31, 2017



Transparency of the Montana Investment Holdings

The Montana Board of Investment's holdings file is a comprehensive listing of all manager funds, separately managed and commingled, and aggregated security positions. Securities are organized across common categories: Pension Pool, Asset Class, Manager Fund, Aggregated Individual Holdings, and Non-Pension Pools. Market values shown are in U.S. dollars. The market value of the individual holdings does not necessarily correspond to the net asset value of the accounts in the financial reports. Aggregated Individual Holdings represent securities held at our custodian bank and individual commingled accounts. The Investment Holdings Report is unaudited and may be subject to change.

Additional information can be found at <http://www.investmentmt.com/>

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CAPP**Asset Class Holdings**

Security Name	Market Value
Domestic Equity	4,003,924,115
International Equity	2,041,108,151
Private Equity	1,158,087,065
Natural Resources	259,993,915
Real Estate	785,720,964
TIPS	384,132,519
Broad Fixed Income	249,766,393
US Treasury & Agency	1,083,499,322
Investment Grade Credit	376,018,338
Mortgage-Backed	463,393,123
High Yield	319,051,408
Cash Equivalents	176,742,322

**Domestic Equity
Manager Holdings**

Manager Name	Market Value
BlackRock (ETF and Commingled)	2,207,354,908
T. Rowe Price	378,259,449
J.P. Morgan	322,458,531
TimesSquare Capital Management	216,405,701
Artisan Partners	188,755,758
Vaughan Nelson Investment Management	183,255,515
Dimensional Fund Advisors	164,567,129
AllianceBernstein	102,771,465
Iridian Asset Management	101,300,689
Voya Investment Management	71,760,764
State Street Global Advisors (ETF)	36,400,771

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
CASH EQUIVALENT	ROWE T PRICE GOV RES FD	2,129,078	2,129,078
CASH EQUIVALENT	SHORT TERM INVESTMENT FUND	52,698,546	52,698,546
COMMINGLED FUND	BLK MSCI U.S. EQUITY INDEX FD	127,130,414	2,032,297,898
COMMINGLED FUND	BLK MSCI USA SMALL CAP EQ	7,814,269	117,933,420
COMMINGLED FUND	DIMENSIONAL FUND ADVISORS INC	53,954	164,567,129
COMMINGLED FUND	ISHARES CORE S+P MID CAP ETF	300,999	57,123,590
COMMINGLED FUND	ISHARES RUSSELL 2000 GROWTH ET	7,352	1,372,618
COMMINGLED FUND	ISHARES RUSSELL 2000 VALUE ETF	41,950	5,275,213
COMMINGLED FUND	SPDR S+P 500 ETF TRUST	136,404	36,400,771
CONSUMER DISCRETIONARY	ADIENT PLC	29,524	2,323,539
CONSUMER DISCRETIONARY	AMAZON.COM INC	13,358	15,621,780
CONSUMER DISCRETIONARY	AMC ENTERTAINMENT HLDS CL A	15,791	238,444
CONSUMER DISCRETIONARY	BIG LOTS INC	15,400	864,710
CONSUMER DISCRETIONARY	BOOKING HOLDINGS INC	2,044	3,551,941
CONSUMER DISCRETIONARY	BUFFALO WILD WINGS INC	6,661	1,041,447
CONSUMER DISCRETIONARY	CABLE ONE INC	3,800	2,672,730
CONSUMER DISCRETIONARY	CAMPING WORLD HOLDINGS INC A	13,444	601,350
CONSUMER DISCRETIONARY	CARNIVAL CORP	(17,607)	(1,168,577)
CONSUMER DISCRETIONARY	CBS CORP CLASS B NON VOTING	5,630	332,170
CONSUMER DISCRETIONARY	CHARTER COMMUNICATIONS INC A	16,687	5,606,165
CONSUMER DISCRETIONARY	CHEESECAKE FACTORY INC/THE	7,725	372,191
CONSUMER DISCRETIONARY	CHILDREN S PLACE INC/THE	5,141	747,244
CONSUMER DISCRETIONARY	CHIPOTLE MEXICAN GRILL INC	(1,668)	(482,102)
CONSUMER DISCRETIONARY	COMCAST CORP CLASS A	180,508	7,229,345
CONSUMER DISCRETIONARY	COOPER STANDARD HOLDING	6,800	833,000
CONSUMER DISCRETIONARY	DANA INC	21,388	684,630
CONSUMER DISCRETIONARY	DARDEN RESTAURANTS INC	(5,658)	(543,281)
CONSUMER DISCRETIONARY	DAVE + BUSTER S ENTERTAINMEN	9,135	503,978
CONSUMER DISCRETIONARY	DEL TACO RESTAURANTS INC	19,205	232,765
CONSUMER DISCRETIONARY	DELPHI TECHNOLOGIES PLC	18,420	966,497
CONSUMER DISCRETIONARY	DISH NETWORK CORP A	47,876	2,286,079
CONSUMER DISCRETIONARY	DOLLAR GENERAL CORP	12,534	1,165,787
CONSUMER DISCRETIONARY	DOLLAR TREE INC	82,762	8,881,190
CONSUMER DISCRETIONARY	DOMINO S PIZZA INC	8,800	1,662,848
CONSUMER DISCRETIONARY	DUNKIN BRANDS GROUP INC	40,525	2,612,647
CONSUMER DISCRETIONARY	ELDORADO RESORTS INC	69,720	2,311,218
CONSUMER DISCRETIONARY	EXPEDIA GROUP INC	6,590	789,284
CONSUMER DISCRETIONARY	EXTENDED STAY AMERICA INC	29,030	551,570
CONSUMER DISCRETIONARY	FIVE BELOW	25,376	1,682,936
CONSUMER DISCRETIONARY	FLOOR + DECOR HOLDINGS INC A	28,199	1,372,727
CONSUMER DISCRETIONARY	FORD MOTOR CO	162,080	2,024,379
CONSUMER DISCRETIONARY	GENTEX CORP	203,216	4,257,375
CONSUMER DISCRETIONARY	GRAND CANYON EDUCATION INC	20,957	1,876,280
CONSUMER DISCRETIONARY	H+R BLOCK INC	87,512	2,294,565
CONSUMER DISCRETIONARY	HANESBRANDS INC	(46,087)	(963,679)
CONSUMER DISCRETIONARY	HILTON GRAND VACATIONS INC	30,221	1,267,771
CONSUMER DISCRETIONARY	HILTON WORLDWIDE HOLDINGS IN	22,909	1,829,513
CONSUMER DISCRETIONARY	HOME DEPOT INC	48,593	9,209,831
CONSUMER DISCRETIONARY	INTERNATIONAL GAME TECHNOLOG	70,700	1,874,257
CONSUMER DISCRETIONARY	INTERPUBLIC GROUP OF COS INC	(15,731)	(317,137)
CONSUMER DISCRETIONARY	IROBOT CORP	2,250	172,575
CONSUMER DISCRETIONARY	JACK IN THE BOX INC	41,450	4,066,660
CONSUMER DISCRETIONARY	L BRANDS INC	5,890	354,696
CONSUMER DISCRETIONARY	LA QUINTA HOLDINGS INC	42,426	783,184
CONSUMER DISCRETIONARY	LEGGETT + PLATT INC	48,500	2,314,905
CONSUMER DISCRETIONARY	LENNAR CORP B SHS	280	14,470
CONSUMER DISCRETIONARY	LENNAR CORP A	18,181	1,149,766
CONSUMER DISCRETIONARY	LIBERTY EXPEDIA HOLD A	36,174	1,603,593
CONSUMER DISCRETIONARY	LIBERTY VENTURES SER A	36,329	1,970,485
CONSUMER DISCRETIONARY	LITHIA MOTORS INC CL A	19,038	2,162,526
CONSUMER DISCRETIONARY	LOWE S COS INC	60,395	5,613,111
CONSUMER DISCRETIONARY	MAGNA INTERNATIONAL INC	16,140	914,654
CONSUMER DISCRETIONARY	MARRIOTT INTERNATIONAL CL A	11,814	1,603,514
CONSUMER DISCRETIONARY	MCDONALD S CORP	9,570	1,647,188
CONSUMER DISCRETIONARY	MGM RESORTS INTERNATIONAL	48,783	1,628,864
CONSUMER DISCRETIONARY	MOHAWK INDUSTRIES INC	7,176	1,979,858
CONSUMER DISCRETIONARY	MURPHY USA INC	19,091	1,534,153
CONSUMER DISCRETIONARY	NAUTILUS INC	16,135	215,402
CONSUMER DISCRETIONARY	NETFLIX INC	8,700	1,670,052

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
CONSUMER DISCRETIONARY	NEWS CORP CLASS A	252,070	4,086,055
CONSUMER DISCRETIONARY	NEXSTAR MEDIA GROUP INC CL A	38,175	2,985,285
CONSUMER DISCRETIONARY	NIKE INC CL B	61,180	3,826,809
CONSUMER DISCRETIONARY	NUTRISYSTEM INC	6,415	337,429
CONSUMER DISCRETIONARY	O REILLY AUTOMOTIVE INC	30,018	7,220,530
CONSUMER DISCRETIONARY	OLLIE S BARGAIN OUTLET HOLDI	24,442	1,301,537
CONSUMER DISCRETIONARY	OMNICOM GROUP	20,500	1,493,015
CONSUMER DISCRETIONARY	PLANET FITNESS INC CL A	71,568	2,478,400
CONSUMER DISCRETIONARY	POOL CORP	28,058	3,637,720
CONSUMER DISCRETIONARY	PVH CORP	18,665	2,561,025
CONSUMER DISCRETIONARY	QURATE RETAIL INC	203,424	4,967,614
CONSUMER DISCRETIONARY	RALPH LAUREN CORP	(9,755)	(1,011,496)
CONSUMER DISCRETIONARY	RESTAURANT BRANDS INTERN	13,935	856,724
CONSUMER DISCRETIONARY	ROSS STORES INC	52,264	4,194,186
CONSUMER DISCRETIONARY	ROYAL CARIBBEAN CRUISES LTD	3,649	435,253
CONSUMER DISCRETIONARY	SERVICEMASTER GLOBAL HOLDING	43,100	2,209,737
CONSUMER DISCRETIONARY	SLEEP NUMBER CORP	43,858	1,648,622
CONSUMER DISCRETIONARY	SOTHEBY S	14,506	748,510
CONSUMER DISCRETIONARY	STARBUCKS CORP	31,640	1,817,085
CONSUMER DISCRETIONARY	STURM RUGER + CO INC	7,635	426,415
CONSUMER DISCRETIONARY	TAPESTRY INC	18,070	799,236
CONSUMER DISCRETIONARY	TARGET CORP	(23,557)	(1,537,094)
CONSUMER DISCRETIONARY	TEGNA INC	274,735	3,868,269
CONSUMER DISCRETIONARY	TESLA INC	(745)	(231,956)
CONSUMER DISCRETIONARY	TIME WARNER INC	3,270	299,107
CONSUMER DISCRETIONARY	TJX COMPANIES INC	22,719	1,737,095
CONSUMER DISCRETIONARY	TOPBUILD CORP	3,700	280,238
CONSUMER DISCRETIONARY	TRIPADVISOR INC	79,346	2,734,263
CONSUMER DISCRETIONARY	TWENTY FIRST CENTURY FOX B	64,035	2,184,874
CONSUMER DISCRETIONARY	TWENTY FIRST CENTURY FOX A	111,056	3,834,764
CONSUMER DISCRETIONARY	ULTA BEAUTY INC	10,900	2,437,894
CONSUMER DISCRETIONARY	UNIVERSAL ELECTRONICS INC	9,400	444,150
CONSUMER DISCRETIONARY	VAIL RESORTS INC	6,271	1,332,399
CONSUMER DISCRETIONARY	VF CORP	(6,090)	(450,660)
CONSUMER DISCRETIONARY	VISTEON CORP	24,450	3,059,673
CONSUMER DISCRETIONARY	WALT DISNEY CO/THE	59,938	6,443,934
CONSUMER DISCRETIONARY	WAYFAIR INC CLASS A	11,015	884,174
CONSUMER DISCRETIONARY	WIDEPENWEST INC	125,375	1,325,214
CONSUMER DISCRETIONARY	WYNDHAM DESTINATIONS INC	20,139	2,333,506
CONSUMER DISCRETIONARY	YUM BRANDS INC	22,994	1,876,540
CONSUMER DISCRETIONARY	YUM CHINA HOLDINGS INC	41,224	1,649,784
CONSUMER STAPLES	ALTRIA GROUP INC	26,880	1,919,501
CONSUMER STAPLES	BLUE BUFFALO PET PRODUCTS IN	13,305	436,271
CONSUMER STAPLES	BROWN FORMAN CORP CLASS B	(2,371)	(162,817)
CONSUMER STAPLES	BUNGE LTD	8,024	538,250
CONSUMER STAPLES	CASEY S GENERAL STORES INC	9,795	1,096,452
CONSUMER STAPLES	CHEFS WAREHOUSE INC/THE	62,416	1,279,528
CONSUMER STAPLES	CHURCH + DWIGHT CO INC	6,494	325,804
CONSUMER STAPLES	CLOROX COMPANY	(11,416)	(1,698,016)
CONSUMER STAPLES	COCA COLA CO/THE	49,770	2,283,448
CONSUMER STAPLES	COLGATE PALMOLIVE CO	10,160	766,572
CONSUMER STAPLES	CONSTELLATION BRANDS INC A	4,500	1,028,565
CONSUMER STAPLES	COSTCO WHOLESALE CORP	8,270	1,539,212
CONSUMER STAPLES	COTY INC CL A	(42,548)	(846,280)
CONSUMER STAPLES	DR PEPPER SNAPPLE GROUP INC	28,271	2,743,983
CONSUMER STAPLES	ESTEE LAUDER COMPANIES CL A	5,000	636,200
CONSUMER STAPLES	FRESHPET INC	69,828	1,323,241
CONSUMER STAPLES	GENERAL MILLS INC	(18,604)	(1,103,031)
CONSUMER STAPLES	HORMEL FOODS CORP	11,000	400,290
CONSUMER STAPLES	KELLOGG CO	(241)	(16,383)
CONSUMER STAPLES	KIMBERLY CLARK CORP	(1,652)	(199,330)
CONSUMER STAPLES	KRAFT HEINZ CO/THE	24,125	1,875,960
CONSUMER STAPLES	KROGER CO	172,017	4,721,867
CONSUMER STAPLES	MCCORMICK + CO NON VGT SHRS	17,063	1,738,890
CONSUMER STAPLES	MOLSON COORS BREWING CO B	25,716	2,110,512
CONSUMER STAPLES	MONDELEZ INTERNATIONAL INC A	119,587	5,118,324
CONSUMER STAPLES	PEPSICO INC	61,340	7,355,893
CONSUMER STAPLES	PHILIP MORRIS INTERNATIONAL	85,835	9,068,468
CONSUMER STAPLES	POST HOLDINGS INC	23,206	1,838,611

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
CONSUMER STAPLES	PROCTER + GAMBLE CO/THE	17,465	1,604,684
CONSUMER STAPLES	SYSCO CORP	(11,334)	(688,314)
CONSUMER STAPLES	TYSON FOODS INC CL A	58,562	4,747,621
CONSUMER STAPLES	VECTOR GROUP LTD	16,933	378,961
CONSUMER STAPLES	WALGREENS BOOTS ALLIANCE INC	34,519	2,506,770
CONSUMER STAPLES	WALMART INC	2,259	223,076
ENERGY	ANADARKO PETROLEUM CORP	7,387	396,239
ENERGY	ANDEAVOR	52,759	6,032,464
ENERGY	APACHE CORP	75,258	3,177,393
ENERGY	BAKER HUGHES A GE CO	25,304	800,619
ENERGY	BP PLC SPONS ADR	17,700	743,931
ENERGY	CALLON PETROLEUM CO	237,800	2,889,270
ENERGY	CARRIZO OIL + GAS INC	20,557	437,453
ENERGY	CHENIERE ENERGY INC	(3,123)	(168,142)
ENERGY	CHEVRON CORP	12,450	1,558,616
ENERGY	CIMAREX ENERGY CO	33,929	4,139,677
ENERGY	CONCHO RESOURCES INC	44,961	6,754,041
ENERGY	CONOCOPHILLIPS	(25,688)	(1,410,014)
ENERGY	CONTINENTAL RESOURCES INC/OK	7,650	405,221
ENERGY	DEVON ENERGY CORP	157,947	6,539,006
ENERGY	DIAMONDBACK ENERGY INC	12,563	1,586,079
ENERGY	DRIL QUIP INC	3,518	167,809
ENERGY	ENBRIDGE INC	(41,616)	(1,627,602)
ENERGY	EOG RESOURCES INC	86,152	9,296,662
ENERGY	EQT CORP	22,836	1,299,825
ENERGY	EXXON MOBIL CORP	37,210	3,112,244
ENERGY	FORUM ENERGY TECHNOLOGIES IN	148,245	2,305,210
ENERGY	HESS CORP	111,270	5,281,987
ENERGY	LAREDO PETROLEUM INC	189,000	2,005,290
ENERGY	MARATHON PETROLEUM CORP	92,281	6,088,700
ENERGY	MATADOR RESOURCES CO	32,578	1,014,153
ENERGY	NATIONAL OILWELL VARCO INC	(9,269)	(333,869)
ENERGY	OASIS PETROLEUM INC	90,675	762,577
ENERGY	OCCIDENTAL PETROLEUM CORP	143,913	10,600,632
ENERGY	OIL STATES INTERNATIONAL INC	30,800	871,640
ENERGY	PARSLEY ENERGY INC CLASS A	22,605	665,491
ENERGY	PHILLIPS 66	(3,184)	(322,062)
ENERGY	PIONEER NATURAL RESOURCES CO	23,471	4,056,962
ENERGY	PLAINS GP HOLDINGS LP CL A	7,100	155,845
ENERGY	RING ENERGY INC	76,200	1,059,180
ENERGY	RSP PERMIAN INC	17,959	730,572
ENERGY	SCHLUMBERGER LTD	(22,536)	(1,518,701)
ENERGY	TOTAL SA SPON ADR	19,520	1,079,066
ENERGY	TRANSCANADA CORP	51,526	2,506,225
ENERGY	UNIT CORP	10,899	239,778
ENERGY	US SILICA HOLDINGS INC	30,300	986,568
ENERGY	VALERO ENERGY CORP	6,218	571,496
ENERGY	WORLD FUEL SERVICES CORP	90,878	2,557,307
FINANCIALS	AFLAC INC	(5,763)	(505,876)
FINANCIALS	AGNC INVESTMENT CORP	95,922	1,936,665
FINANCIALS	ALLEGHANY CORP	9,472	5,646,164
FINANCIALS	ALLSTATE CORP	34,974	3,662,128
FINANCIALS	ALLY FINANCIAL INC	52,015	1,516,757
FINANCIALS	AMERICAN INTERNATIONAL GROUP	89,294	5,320,137
FINANCIALS	AMERIPRISE FINANCIAL INC	4,669	791,255
FINANCIALS	AMERISAFE INC	5,400	332,640
FINANCIALS	AON PLC	20,012	2,681,608
FINANCIALS	APOLLO GLOBAL MANAGEMENT A	91,700	3,069,199
FINANCIALS	ARCH CAPITAL GROUP LTD	39,700	3,603,569
FINANCIALS	ASSURED GUARANTY LTD	55,800	1,889,946
FINANCIALS	AXIS CAPITAL HOLDINGS LTD	42,500	2,136,050
FINANCIALS	BANK OF AMERICA CORP	303,096	8,947,394
FINANCIALS	BANK OF NEW YORK MELLON CORP	9,311	501,490
FINANCIALS	BANKUNITED INC	9,344	380,488
FINANCIALS	BERKSHIRE HATHAWAY INC CL B	26,124	5,178,299
FINANCIALS	BLACKROCK INC	1,159	595,390
FINANCIALS	BRIGHTHOUSE FINANCIAL INC	3,441	201,780
FINANCIALS	BRIGHTSPHERE INVESTMENT GROU	28,378	475,332
FINANCIALS	BROWN + BROWN INC	57,475	2,957,664

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
FINANCIALS	CAPITAL ONE FINANCIAL CORP	30,983	3,085,287
FINANCIALS	CBOE GLOBAL MARKETS INC	4,800	598,032
FINANCIALS	CHEMICAL FINANCIAL CORP	70,025	3,744,237
FINANCIALS	CHUBB LTD	37,530	5,484,259
FINANCIALS	CITIGROUP INC	175,492	13,058,360
FINANCIALS	CITIZENS FINANCIAL GROUP	21,600	906,768
FINANCIALS	CME GROUP INC	2,942	429,679
FINANCIALS	CNA FINANCIAL CORP	7,910	419,626
FINANCIALS	COMMUNITY TRUST BANCORP INC	21,375	1,006,763
FINANCIALS	ESSENT GROUP LTD	35,150	1,526,213
FINANCIALS	FAIRFAX FINANCIAL HLDGS LTD	4,020	2,131,967
FINANCIALS	FIFTH THIRD BANCORP	214,515	6,508,385
FINANCIALS	FIRST AMERICAN FINANCIAL	69,325	3,884,973
FINANCIALS	FIRST FINANCIAL BANCORP	139,750	3,682,413
FINANCIALS	FIRST MERCHANTS CORP	84,000	3,533,040
FINANCIALS	FIRST REPUBLIC BANK/CA	39,370	3,411,017
FINANCIALS	FIRSTCASH INC	51,050	3,443,323
FINANCIALS	FNB CORP	141,425	1,954,494
FINANCIALS	FNF GROUP	9,416	369,484
FINANCIALS	FRANKLIN RESOURCES INC	10,700	463,631
FINANCIALS	FULTON FINANCIAL CORP	(33,406)	(597,967)
FINANCIALS	GOLDMAN SACHS GROUP INC	14,439	3,678,480
FINANCIALS	HAMILTON LANE INC CLASS A	20,307	718,665
FINANCIALS	HARTFORD FINANCIAL SVCS GRP	25,774	1,450,561
FINANCIALS	HOME BANCSHARES INC	33,440	777,480
FINANCIALS	HOULIHAN LOKEY INC	37,350	1,696,811
FINANCIALS	INTERCONTINENTAL EXCHANGE IN	116,625	8,229,060
FINANCIALS	INVESCO LTD	(21,715)	(793,466)
FINANCIALS	INVESTORS BANCORP INC	132,800	1,843,264
FINANCIALS	JPMORGAN CHASE + CO	64,390	6,885,867
FINANCIALS	KEYCORP	180,000	3,630,600
FINANCIALS	KKR + CO LP	11,200	235,872
FINANCIALS	LAKELAND FINANCIAL CORP	37,300	1,808,677
FINANCIALS	LINCOLN NATIONAL CORP	12,500	960,875
FINANCIALS	LOEWS CORP	69,183	3,461,225
FINANCIALS	LPL FINANCIAL HOLDINGS INC	27,600	1,577,064
FINANCIALS	M + T BANK CORP	21,753	3,719,545
FINANCIALS	MARSH + MCLENNAN COS	13,349	1,086,475
FINANCIALS	METLIFE INC	73,191	3,700,537
FINANCIALS	MGIC INVESTMENT CORP	135,497	1,911,863
FINANCIALS	MOELIS + CO CLASS A	12,495	606,008
FINANCIALS	MOODY S CORP	(4,467)	(659,374)
FINANCIALS	MORGAN STANLEY	164,186	8,614,839
FINANCIALS	NASDAQ INC	(8,011)	(615,485)
FINANCIALS	NORTHERN TRUST CORP	(5,110)	(510,438)
FINANCIALS	PACIFIC PREMIER BANCORP INC	62,875	2,515,000
FINANCIALS	PEOPLE S UNITED FINANCIAL	(61,289)	(1,146,104)
FINANCIALS	PINNACLE FINANCIAL PARTNERS	55,418	3,674,213
FINANCIALS	PNC FINANCIAL SERVICES GROUP	(3,298)	(475,868)
FINANCIALS	PRIMERICA INC	4,284	435,040
FINANCIALS	PROGRESSIVE CORP	178,954	10,078,689
FINANCIALS	PROSPERITY BANCSHARES INC	14,775	1,035,284
FINANCIALS	RADIAN GROUP INC	69,950	1,441,670
FINANCIALS	RENAISSANCERE HOLDINGS LTD	24,800	3,114,632
FINANCIALS	S+P GLOBAL INC	41,521	7,033,657
FINANCIALS	SCHWAB (CHARLES) CORP	89,009	4,572,392
FINANCIALS	SIGNATURE BANK	20,386	2,798,182
FINANCIALS	STATE STREET CORP	14,721	1,436,917
FINANCIALS	STERLING BANCORP/DE	41,012	1,008,895
FINANCIALS	STIFEL FINANCIAL CORP	18,544	1,104,481
FINANCIALS	SVB FINANCIAL GROUP	16,913	3,953,752
FINANCIALS	SYNCHRONY FINANCIAL	23,700	915,057
FINANCIALS	TCP CAPITAL CORP	145,075	2,216,746
FINANCIALS	TD AMERITRADE HOLDING CORP	71,770	3,669,600
FINANCIALS	TEXAS CAPITAL BANCSHARES INC	6,505	578,295
FINANCIALS	TORCHMARK CORP	54,285	4,924,192
FINANCIALS	UNION BANKSHARES CORP	97,225	3,516,628
FINANCIALS	UNITED COMMUNITY BANKS/GA	86,025	2,420,744
FINANCIALS	US BANCORP	(4,432)	(237,467)

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
FINANCIALS	VALIDUS HOLDINGS LTD	18,472	866,706
FINANCIALS	VOYA FINANCIAL INC	42,884	2,121,471
FINANCIALS	WEBSTER FINANCIAL CORP	(4,280)	(240,365)
FINANCIALS	WELLS FARGO + CO	163,804	9,937,989
FINANCIALS	WESTERN ALLIANCE BANCORP	20,802	1,177,809
FINANCIALS	WILLIS TOWERS WATSON PLC	9,423	1,419,952
FINANCIALS	XL GROUP LTD	37,557	1,320,504
HEALTH CARE	ABBOTT LABORATORIES	16,780	957,635
HEALTH CARE	ABBVIE INC	21,230	2,053,153
HEALTH CARE	ADAMAS PHARMACEUTICALS INC	18,035	611,206
HEALTH CARE	AERIE PHARMACEUTICALS INC	15,203	908,379
HEALTH CARE	AETNA INC	2,431	438,528
HEALTH CARE	AGILENT TECHNOLOGIES INC	92,180	6,173,295
HEALTH CARE	AIMMUNE THERAPEUTICS INC	16,444	621,912
HEALTH CARE	ALEXION PHARMACEUTICALS INC	9,340	1,116,971
HEALTH CARE	ALLERGAN PLC	29,281	4,789,786
HEALTH CARE	ALLSCRIPTS HEALTHCARE SOLUTI	92,398	1,344,391
HEALTH CARE	AMEDISYS INC	10,501	553,508
HEALTH CARE	AMERISOURCEBERGEN CORP	68,133	6,255,972
HEALTH CARE	AMGEN INC	5,547	964,623
HEALTH CARE	AMICUS THERAPEUTICS INC	20,595	296,362
HEALTH CARE	AMN HEALTHCARE SERVICES INC	41,950	2,066,038
HEALTH CARE	ANTHEM INC	10,274	2,311,753
HEALTH CARE	AUDENTES THERAPEUTICS INC	13,003	406,344
HEALTH CARE	AVEXIS INC	5,674	627,942
HEALTH CARE	BAXTER INTERNATIONAL INC	(19,235)	(1,243,350)
HEALTH CARE	BECTON DICKINSON AND CO	11,485	2,458,479
HEALTH CARE	BEIGENE LTD ADR	4,917	480,489
HEALTH CARE	BIO RAD LABORATORIES A	11,300	2,696,971
HEALTH CARE	BIO TECHNE CORP	11,000	1,425,050
HEALTH CARE	BIOGEN INC	11,094	3,534,216
HEALTH CARE	BIOHAVEN PHARMACEUTICAL HOLD	17,627	475,576
HEALTH CARE	BIOMARIN PHARMACEUTICAL INC	3,300	294,261
HEALTH CARE	BLUEBIRD BIO INC	1,954	348,007
HEALTH CARE	BLUEPRINT MEDICINES CORP	10,425	786,149
HEALTH CARE	BOSTON SCIENTIFIC CORP	97,279	2,411,546
HEALTH CARE	BRISTOL MYERS SQUIBB CO	48,274	2,958,231
HEALTH CARE	CARDINAL HEALTH INC	(12,869)	(788,484)
HEALTH CARE	CATALENT INC	18,856	774,604
HEALTH CARE	CELGENE CORP	32,021	3,341,712
HEALTH CARE	CENTENE CORP	31,035	3,130,811
HEALTH CARE	CHARLES RIVER LABORATORIES	15,200	1,663,640
HEALTH CARE	CHEMED CORP	3,162	768,429
HEALTH CARE	CIGNA CORP	14,602	2,965,520
HEALTH CARE	CLOVIS ONCOLOGY INC	17,179	1,168,172
HEALTH CARE	COOPER COS INC/THE	400	87,152
HEALTH CARE	COTIVITI HOLDINGS INC	42,575	1,371,341
HEALTH CARE	CVS HEALTH CORP	20,730	1,502,925
HEALTH CARE	DANAHER CORP	45,737	4,245,308
HEALTH CARE	DAVITA INC	52,200	3,771,450
HEALTH CARE	DENTSPLY SIRONA INC	7,100	467,393
HEALTH CARE	DERMIRA INC	13,737	382,026
HEALTH CARE	DYAX CORPORATION CVR	2,810	3,119
HEALTH CARE	EAGLE PHARMACEUTICALS INC	8,090	432,168
HEALTH CARE	EDWARDS LIFESCIENCES CORP	(4,117)	(464,027)
HEALTH CARE	ELI LILLY + CO	49,310	4,164,723
HEALTH CARE	ENCOMPASS HEALTH CORP	18,161	897,335
HEALTH CARE	ENVISION HEALTHCARE CORP	47,800	1,651,968
HEALTH CARE	EPIZYME INC	10,497	131,737
HEALTH CARE	EXACT SCIENCES CORP	9,006	473,175
HEALTH CARE	EXPRESS SCRIPTS HOLDING CO	(5,087)	(379,694)
HEALTH CARE	FIBROGEN INC	8,465	401,241
HEALTH CARE	GILEAD SCIENCES INC	20,098	1,439,821
HEALTH CARE	GW PHARMACEUTICALS ADR	3,386	446,986
HEALTH CARE	HALOZYME THERAPEUTICS INC	80,970	1,640,452
HEALTH CARE	HCA HEALTHCARE INC	6,780	595,555
HEALTH CARE	HEALTH EQUITY INC	14,118	658,746
HEALTH CARE	HENRY SCHEIN INC	(22,493)	(1,571,811)
HEALTH CARE	HILL ROM HOLDINGS INC	5,124	431,902

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
HEALTH CARE	HOLOGIC INC	6,800	290,700
HEALTH CARE	HUMANA INC	901	223,511
HEALTH CARE	ICON PLC	10,992	1,232,753
HEALTH CARE	INCYTE CORP	5,890	557,842
HEALTH CARE	INSMED INC	9,390	292,780
HEALTH CARE	INTEGRA LIFESCIENCES HOLDING	26,300	1,258,718
HEALTH CARE	INTERSECT ENT INC	44,197	1,431,983
HEALTH CARE	INTREXON CORP	41,512	478,218
HEALTH CARE	INTUITIVE SURGICAL INC	5,947	2,170,298
HEALTH CARE	IRHYTHM TECHNOLOGIES INC	29,368	1,646,076
HEALTH CARE	JOHNSON + JOHNSON	41,730	5,830,516
HEALTH CARE	LABORATORY CRP OF AMER HLDGS	15,259	2,433,963
HEALTH CARE	LEXICON PHARMACEUTICALS INC	12,688	125,357
HEALTH CARE	LIVANOVA PLC	31,000	2,477,520
HEALTH CARE	LOXO ONCOLOGY INC	12,467	1,049,472
HEALTH CARE	MACROGENICS INC	10,140	192,660
HEALTH CARE	MAGELLAN HEALTH INC	5,159	498,101
HEALTH CARE	MALLINCKRODT PLC	7,260	163,786
HEALTH CARE	MASIMO CORP	3,720	315,456
HEALTH CARE	MCKESSON CORP	2,800	436,660
HEALTH CARE	MEDICINES COMPANY	36,436	996,160
HEALTH CARE	MEDIDATA SOLUTIONS INC	12,052	763,735
HEALTH CARE	MEDTRONIC PLC	16,794	1,356,116
HEALTH CARE	MERCK + CO. INC.	94,855	5,337,491
HEALTH CARE	MERIT MEDICAL SYSTEMS INC	17,831	770,299
HEALTH CARE	MOLINA HEALTHCARE INC	13,771	1,055,960
HEALTH CARE	MYLAN NV	51,971	2,198,893
HEALTH CARE	NATUS MEDICAL INC	5,020	191,764
HEALTH CARE	NEKTAR THERAPEUTICS	9,960	594,811
HEALTH CARE	NEUROCRINE BIOSCIENCES INC	53,571	4,156,574
HEALTH CARE	NEVRO CORP	15,325	1,058,038
HEALTH CARE	NUCANA PLC ADR	27,308	276,084
HEALTH CARE	NUVASIVE INC	7,356	430,252
HEALTH CARE	OMNICELL INC	5,782	280,427
HEALTH CARE	PACIRA PHARMACEUTICALS INC	7,488	341,827
HEALTH CARE	PENUMBRA INC	14,095	1,326,340
HEALTH CARE	PFIZER INC	314,841	11,403,541
HEALTH CARE	PORTOLA PHARMACEUTICALS INC	5,916	287,991
HEALTH CARE	PRA HEALTH SCIENCES INC	33,480	3,049,024
HEALTH CARE	PREMIER INC CLASS A	92,600	2,702,994
HEALTH CARE	PRESTIGE BRANDS HOLDINGS INC	14,575	647,276
HEALTH CARE	PROTHENA CORP PLC	16,556	620,684
HEALTH CARE	PUMA BIOTECHNOLOGY INC	2,986	295,166
HEALTH CARE	RADIUS HEALTH INC	9,592	304,738
HEALTH CARE	REGENERON PHARMACEUTICALS	(2,062)	(775,230)
HEALTH CARE	REVANCE THERAPEUTICS INC	10,811	386,493
HEALTH CARE	SAGE THERAPEUTICS INC	6,941	1,143,252
HEALTH CARE	SAREPTA THERAPEUTICS INC	6,660	370,562
HEALTH CARE	SELECT MEDICAL HOLDINGS CORP	30,416	536,842
HEALTH CARE	SHIRE PLC ADR	5,905	915,984
HEALTH CARE	STRYKER CORP	(2,607)	(403,668)
HEALTH CARE	SYNEOS HEALTH INC	7,750	337,900
HEALTH CARE	TACTILE SYSTEMS TECHNOLOGY I	29,674	859,953
HEALTH CARE	TELADOC INC	48,286	1,682,767
HEALTH CARE	TESARO INC	24,304	2,014,072
HEALTH CARE	THERAPEUTICSMD INC	43,636	263,561
HEALTH CARE	THERMO FISHER SCIENTIFIC INC	8,803	1,671,514
HEALTH CARE	ULTRAGENYX PHARMACEUTICAL IN	8,610	399,332
HEALTH CARE	UNITEDHEALTH GROUP INC	59,373	13,089,372
HEALTH CARE	UNIVERSAL HEALTH SERVICES B	2,390	270,907
HEALTH CARE	VARIAN MEDICAL SYSTEMS INC	(4,937)	(548,748)
HEALTH CARE	VERTEX PHARMACEUTICALS INC	36,049	5,402,303
HEALTH CARE	VOCERA COMMUNICATIONS INC	49,287	1,489,453
HEALTH CARE	ZIMMER BIOMET HOLDINGS INC	43,086	5,199,188
HEALTH CARE	ZOETIS INC	19,170	1,381,007
INDUSTRIALS	AAR CORP	35,225	1,383,990
INDUSTRIALS	ABM INDUSTRIES INC	66,800	2,519,696
INDUSTRIALS	ACTUANT CORP A	21,987	556,271
INDUSTRIALS	ACUITY BRANDS INC	3,213	565,488

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
INDUSTRIALS	ADVANCED DISPOSAL SERVICES I	14,660	350,960
INDUSTRIALS	AERCAP HOLDINGS NV	51,800	2,725,198
INDUSTRIALS	AIR LEASE CORP	184,147	8,855,629
INDUSTRIALS	ALBANY INTL CORP CL A	23,400	1,437,930
INDUSTRIALS	ALLEGIAN T RAVEL CO	4,926	762,299
INDUSTRIALS	ALLEGION PLC	26,822	2,133,958
INDUSTRIALS	AMERCO	9,435	3,565,581
INDUSTRIALS	AMERICAN AIRLINES GROUP INC	30,930	1,609,288
INDUSTRIALS	AMERICAN WOODMARK CORP	13,725	1,787,681
INDUSTRIALS	AMETEK INC	36,600	2,652,402
INDUSTRIALS	ARMSTRONG WORLD INDUSTRIES	42,539	2,575,736
INDUSTRIALS	ASTEC INDUSTRIES INC	7,445	435,533
INDUSTRIALS	BEACON ROOFING SUPPLY INC	12,553	800,379
INDUSTRIALS	BOEING CO/THE	15,920	4,694,967
INDUSTRIALS	BRINK S CO/THE	45,743	3,599,974
INDUSTRIALS	BWX TECHNOLOGIES INC	40,700	2,461,943
INDUSTRIALS	C.H. ROBINSON WORLDWIDE INC	7,511	669,155
INDUSTRIALS	CANADIAN NATL RAILWAY CO	(26,201)	(2,161,583)
INDUSTRIALS	CANADIAN PACIFIC RAILWAY LTD	9,094	1,662,019
INDUSTRIALS	CARLISLE COS INC	23,371	2,656,114
INDUSTRIALS	CASELLA WASTE SYSTEMS INC A	13,175	303,289
INDUSTRIALS	CATERPILLAR INC	9,441	1,487,713
INDUSTRIALS	CIMPRESS NV	10,326	1,237,881
INDUSTRIALS	CIRCOR INTERNATIONAL INC	8,390	408,425
INDUSTRIALS	COPART INC	43,000	1,857,170
INDUSTRIALS	COSTAR GROUP INC	13,007	3,862,429
INDUSTRIALS	CSX CORP	14,900	819,649
INDUSTRIALS	CUMMINS INC	(1,041)	(183,882)
INDUSTRIALS	CURTISS WRIGHT CORP	18,049	2,199,271
INDUSTRIALS	DELTA AIR LINES INC	96,605	5,409,880
INDUSTRIALS	DONALDSON CO INC	(13,478)	(659,748)
INDUSTRIALS	DOVER CORP	14,591	1,473,545
INDUSTRIALS	DYCOM INDUSTRIES INC	12,108	1,349,194
INDUSTRIALS	EATON CORP PLC	16,820	1,328,948
INDUSTRIALS	EMCOR GROUP INC	9,686	791,831
INDUSTRIALS	EMERSON ELECTRIC CO	(18,938)	(1,319,789)
INDUSTRIALS	ENPRO INDUSTRIES INC	6,586	615,857
INDUSTRIALS	EQUIFAX INC	11,416	1,346,175
INDUSTRIALS	FASTENAL CO	6,605	361,227
INDUSTRIALS	FEDEX CORP	7,440	1,856,578
INDUSTRIALS	FLOWSERVE CORP	10,780	454,161
INDUSTRIALS	FLUOR CORP	86,476	4,466,485
INDUSTRIALS	FORTIVE CORP	24,480	1,771,128
INDUSTRIALS	FORTUNE BRANDS HOME + SECURI	9,600	657,024
INDUSTRIALS	FRANKLIN ELECTRIC CO INC	44,475	2,041,403
INDUSTRIALS	GARDNER DENVER HOLDINGS INC	37,791	1,282,249
INDUSTRIALS	GENERAL DYNAMICS CORP	5,300	1,078,285
INDUSTRIALS	GENESEE + WYOMING INC CL A	80,117	6,307,611
INDUSTRIALS	GMS INC	19,025	716,101
INDUSTRIALS	GRANITE CONSTRUCTION INC	11,474	727,796
INDUSTRIALS	H+E EQUIPMENT SERVICES INC	31,140	1,265,841
INDUSTRIALS	HARRIS CORP	12,507	1,771,617
INDUSTRIALS	HD SUPPLY HOLDINGS INC	81,768	3,273,173
INDUSTRIALS	HEALTHCARE SERVICES GROUP	11,381	600,006
INDUSTRIALS	HEXCEL CORP	44,145	2,730,368
INDUSTRIALS	HILLENBRAND INC	35,925	1,605,848
INDUSTRIALS	HONEYWELL INTERNATIONAL INC	40,430	6,200,345
INDUSTRIALS	HUBBELL INC	3,300	446,622
INDUSTRIALS	HUNT (JB) TRANSPRT SVCS INC	19,900	2,288,102
INDUSTRIALS	IDEX CORP	8,002	1,056,024
INDUSTRIALS	ILLINOIS TOOL WORKS	9,835	1,640,970
INDUSTRIALS	INGERSOLL RAND PLC	28,342	2,527,823
INDUSTRIALS	INSPERITY INC	46,150	2,646,703
INDUSTRIALS	JACOBS ENGINEERING GROUP INC	56,103	3,700,554
INDUSTRIALS	JOHN BEAN TECHNOLOGIES CORP	9,991	1,107,003
INDUSTRIALS	JOHNSON CONTROLS INTERNATION	13,244	504,729
INDUSTRIALS	KAR AUCTION SERVICES INC	48,100	2,429,531
INDUSTRIALS	KENAMETAL INC	29,164	1,411,829
INDUSTRIALS	KIRBY CORP	53,354	3,564,047

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
INDUSTRIALS	KNIGHT SWIFT TRANSPORTATION	20,532	897,659
INDUSTRIALS	KNOLL INC	27,903	642,885
INDUSTRIALS	KORN/FERRY INTERNATIONAL	4,965	205,452
INDUSTRIALS	L3 TECHNOLOGIES INC	22,800	4,510,980
INDUSTRIALS	LENNOX INTERNATIONAL INC	(2,318)	(482,747)
INDUSTRIALS	LINCOLN ELECTRIC HOLDINGS	33,681	3,084,506
INDUSTRIALS	LINDSAY CORP	6,421	566,332
INDUSTRIALS	LOCKHEED MARTIN CORP	(4,680)	(1,502,514)
INDUSTRIALS	MASCO CORP	67,559	2,968,542
INDUSTRIALS	MASONITE INTERNATIONAL CORP	30,300	2,246,745
INDUSTRIALS	MATTHEWS INTL CORP CLASS A	8,063	425,726
INDUSTRIALS	MERCURY SYSTEMS INC	20,010	1,027,514
INDUSTRIALS	MERITOR INC	39,675	930,776
INDUSTRIALS	MOOG INC CLASS A	16,575	1,439,539
INDUSTRIALS	MULTI COLOR CORP	34,225	2,561,741
INDUSTRIALS	NIELSEN HOLDINGS PLC	78,800	2,868,320
INDUSTRIALS	NORDSON CORP	27,702	4,055,573
INDUSTRIALS	NORFOLK SOUTHERN CORP	21,003	3,043,335
INDUSTRIALS	NORTHROP GRUMMAN CORP	28,233	8,664,990
INDUSTRIALS	NORTHROP GRUMMAN INNOVATION	1,959	257,609
INDUSTRIALS	OWENS CORNING	30,622	2,815,387
INDUSTRIALS	PACCAR INC	43,860	3,117,569
INDUSTRIALS	PARKER HANNIFIN CORP	5,140	1,025,841
INDUSTRIALS	PENTAIR PLC	40,191	2,838,288
INDUSTRIALS	RBC BEARINGS INC	8,156	1,030,918
INDUSTRIALS	REGAL BELOIT CORP	5,853	448,340
INDUSTRIALS	REPUBLIC SERVICES INC	(9,653)	(652,639)
INDUSTRIALS	REV GROUP INC	43,475	1,414,242
INDUSTRIALS	ROCKWELL AUTOMATION INC	3,100	608,685
INDUSTRIALS	ROCKWELL COLLINS INC	22,965	3,114,513
INDUSTRIALS	ROPER TECHNOLOGIES INC	8,610	2,229,990
INDUSTRIALS	RYANAIR HOLDINGS PLC SP ADR	31,300	3,261,147
INDUSTRIALS	RYDER SYSTEM INC	53,230	4,480,369
INDUSTRIALS	SAIA INC	8,881	628,331
INDUSTRIALS	SENSATA TECHNOLOGIES HOLDING	7,740	395,591
INDUSTRIALS	SIMPSON MANUFACTURING CO INC	32,032	1,838,957
INDUSTRIALS	SITEONE LANDSCAPE SUPPLY INC	19,846	1,522,188
INDUSTRIALS	SMITH (A.O.) CORP	6,500	398,320
INDUSTRIALS	SNAP ON INC	14,924	2,601,253
INDUSTRIALS	STANLEY BLACK + DECKER INC	38,275	6,494,885
INDUSTRIALS	STERICYCLE INC	19,090	1,297,929
INDUSTRIALS	TELEDYNE TECHNOLOGIES INC	670	121,371
INDUSTRIALS	TENNANT CO	3,605	261,903
INDUSTRIALS	TETRA TECH INC	22,354	1,076,345
INDUSTRIALS	TEXTRON INC	24,430	1,382,494
INDUSTRIALS	TRANSDIGM GROUP INC	9,550	2,622,621
INDUSTRIALS	TRANSUNION	57,258	3,146,900
INDUSTRIALS	UNION PACIFIC CORP	36,477	4,891,566
INDUSTRIALS	UNITED CONTINENTAL HOLDINGS	16,570	1,116,818
INDUSTRIALS	UNITED PARCEL SERVICE CL B	(7,843)	(934,493)
INDUSTRIALS	UNITED TECHNOLOGIES CORP	17,789	2,269,343
INDUSTRIALS	UNIVAR INC	63,407	1,963,081
INDUSTRIALS	VERISK ANALYTICS INC	34,100	3,273,600
INDUSTRIALS	WABCO HOLDINGS INC	12,800	1,836,800
INDUSTRIALS	WABTEC CORP	5,413	440,781
INDUSTRIALS	WASTE CONNECTIONS INC	65,960	4,679,202
INDUSTRIALS	WASTE MANAGEMENT INC	11,463	989,257
INDUSTRIALS	WATSCO INC	11,200	1,904,448
INDUSTRIALS	WATTS WATER TECHNOLOGIES A	8,041	610,714
INDUSTRIALS	WOODWARD INC	8,923	682,966
INDUSTRIALS	WW GRAINGER INC	(5,741)	(1,356,311)
INFORMATION TECHNOLOGY	2U INC	21,317	1,375,160
INFORMATION TECHNOLOGY	ACACIA COMMUNICATIONS INC	6,720	243,466
INFORMATION TECHNOLOGY	ACCENTURE PLC CL A	31,204	4,777,020
INFORMATION TECHNOLOGY	ACTIVISION BLIZZARD INC	47,171	2,986,868
INFORMATION TECHNOLOGY	ADOBE SYSTEMS INC	11,804	2,068,533
INFORMATION TECHNOLOGY	ADVANCED ENERGY INDUSTRIES	14,465	976,098
INFORMATION TECHNOLOGY	ALLIANCE DATA SYSTEMS CORP	15,200	3,852,896
INFORMATION TECHNOLOGY	ALPHABET INC CL A	10,866	11,446,244

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
INFORMATION TECHNOLOGY	ALPHABET INC CL C	14,577	15,253,373
INFORMATION TECHNOLOGY	ALTERYX INC CLASS A	16,419	414,908
INFORMATION TECHNOLOGY	AMDOCS LTD	52,300	3,424,604
INFORMATION TECHNOLOGY	AMPHENOL CORP CL A	23,314	2,046,969
INFORMATION TECHNOLOGY	ANALOG DEVICES INC	79,168	7,048,327
INFORMATION TECHNOLOGY	APPLE INC	146,803	24,843,472
INFORMATION TECHNOLOGY	APPLIED MATERIALS INC	1,423	72,744
INFORMATION TECHNOLOGY	ARROW ELECTRONICS INC	54,075	4,348,171
INFORMATION TECHNOLOGY	ASML HOLDING NV NY REG SHS	2,680	465,838
INFORMATION TECHNOLOGY	ASPEN TECHNOLOGY INC	17,154	1,135,595
INFORMATION TECHNOLOGY	ATLASSIAN CORP PLC CLASS A	30,300	1,379,256
INFORMATION TECHNOLOGY	AUTODESK INC	17,518	1,836,412
INFORMATION TECHNOLOGY	AVNET INC	88,152	3,492,582
INFORMATION TECHNOLOGY	BLACK KNIGHT INC	6,187	273,156
INFORMATION TECHNOLOGY	BLACKBAUD INC	12,804	1,209,850
INFORMATION TECHNOLOGY	BLACKBERRY LTD	160,338	1,790,975
INFORMATION TECHNOLOGY	BLACKHAWK NETWORK HOLDINGS I	19,026	678,277
INFORMATION TECHNOLOGY	BLACKLINE INC	21,823	715,794
INFORMATION TECHNOLOGY	BOOZ ALLEN HAMILTON HOLDINGS	178,800	6,817,644
INFORMATION TECHNOLOGY	BROADCOM LTD	35,781	9,192,139
INFORMATION TECHNOLOGY	CACI INTERNATIONAL INC CL A	15,500	2,051,425
INFORMATION TECHNOLOGY	CALAMP CORP	10,001	214,321
INFORMATION TECHNOLOGY	CAVIUM INC	13,090	1,097,335
INFORMATION TECHNOLOGY	CDK GLOBAL INC	11,000	784,080
INFORMATION TECHNOLOGY	CHECK POINT SOFTWARE TECH	22,095	2,289,484
INFORMATION TECHNOLOGY	CIENA CORP	31,740	664,318
INFORMATION TECHNOLOGY	CISCO SYSTEMS INC	97,117	3,719,581
INFORMATION TECHNOLOGY	COHERENT INC	7,954	2,244,778
INFORMATION TECHNOLOGY	COMMERCEHUB INC SERIES A	44,975	989,000
INFORMATION TECHNOLOGY	CORNING INC	14,909	476,939
INFORMATION TECHNOLOGY	COUPA SOFTWARE INC	14,440	450,817
INFORMATION TECHNOLOGY	CRAY INC	5,791	140,142
INFORMATION TECHNOLOGY	CREE INC	12,141	450,917
INFORMATION TECHNOLOGY	CSRA INC	16,415	491,137
INFORMATION TECHNOLOGY	DOLBY LABORATORIES INC CL A	52,500	3,255,000
INFORMATION TECHNOLOGY	EBAY INC	29,576	1,116,198
INFORMATION TECHNOLOGY	ELECTRONIC ARTS INC	39,522	4,152,181
INFORMATION TECHNOLOGY	ELLIE MAE INC	8,427	753,374
INFORMATION TECHNOLOGY	EPAM SYSTEMS INC	7,520	807,874
INFORMATION TECHNOLOGY	EURONET WORLDWIDE INC	6,719	566,210
INFORMATION TECHNOLOGY	FABRINET	48,325	1,386,928
INFORMATION TECHNOLOGY	FACEBOOK INC A	82,356	14,532,540
INFORMATION TECHNOLOGY	FAIR ISAAC CORP	5,008	767,226
INFORMATION TECHNOLOGY	FIDELITY NATIONAL INFO SERV	82,823	7,792,816
INFORMATION TECHNOLOGY	FIRST DATA CORP CLASS A	31,424	525,095
INFORMATION TECHNOLOGY	FISERV INC	(2,402)	(314,974)
INFORMATION TECHNOLOGY	FIVE9 INC	14,050	349,564
INFORMATION TECHNOLOGY	FLEETCOR TECHNOLOGIES INC	25,800	4,964,694
INFORMATION TECHNOLOGY	FLEX LTD	129,136	2,323,157
INFORMATION TECHNOLOGY	GARTNER INC	44,100	5,430,915
INFORMATION TECHNOLOGY	GLOBAL PAYMENTS INC	56,800	5,693,632
INFORMATION TECHNOLOGY	GRUBHUB INC	27,484	1,973,351
INFORMATION TECHNOLOGY	GUIDEWIRE SOFTWARE INC	24,539	1,822,266
INFORMATION TECHNOLOGY	HEWLETT PACKARD ENTERPRISE	67,700	972,172
INFORMATION TECHNOLOGY	HP INC	83,264	1,749,377
INFORMATION TECHNOLOGY	HUBSPOT INC	13,665	1,207,986
INFORMATION TECHNOLOGY	IAC/INTERACTIVECORP	39,161	4,788,607
INFORMATION TECHNOLOGY	IMPINJ INC	17,565	395,739
INFORMATION TECHNOLOGY	INTEGRATED DEVICE TECH INC	112,666	3,349,560
INFORMATION TECHNOLOGY	INTEL CORP	40,240	1,857,478
INFORMATION TECHNOLOGY	INTL BUSINESS MACHINES CORP	20,226	3,103,073
INFORMATION TECHNOLOGY	INTUIT INC	18,069	2,850,927
INFORMATION TECHNOLOGY	J2 GLOBAL INC	10,381	778,886
INFORMATION TECHNOLOGY	JACK HENRY + ASSOCIATES INC	(4,459)	(521,525)
INFORMATION TECHNOLOGY	KEYSIGHT TECHNOLOGIES IN	5,920	246,272
INFORMATION TECHNOLOGY	KLA TENCOR CORP	20,641	2,168,750
INFORMATION TECHNOLOGY	LAM RESEARCH CORP	(6,242)	(1,148,965)
INFORMATION TECHNOLOGY	LITTELFUSE INC	18,285	3,617,139
INFORMATION TECHNOLOGY	LOGMEIN INC	13,007	1,489,302

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
INFORMATION TECHNOLOGY	LUMENTUM HOLDINGS INC	14,504	709,246
INFORMATION TECHNOLOGY	MANHATTAN ASSOCIATES INC	35,142	1,740,935
INFORMATION TECHNOLOGY	MARVELL TECHNOLOGY GROUP LTD	183,200	3,933,304
INFORMATION TECHNOLOGY	MASTERCARD INC A	35,292	5,341,797
INFORMATION TECHNOLOGY	MAXIM INTEGRATED PRODUCTS	10,274	537,125
INFORMATION TECHNOLOGY	MAXLINEAR INC	90,400	2,388,368
INFORMATION TECHNOLOGY	MICROCHIP TECHNOLOGY INC	77,539	6,814,127
INFORMATION TECHNOLOGY	MICRON TECHNOLOGY INC	21,514	884,656
INFORMATION TECHNOLOGY	MICROSEMI CORP	7,766	401,114
INFORMATION TECHNOLOGY	MICROSOFT CORP	308,000	26,346,320
INFORMATION TECHNOLOGY	MKS INSTRUMENTS INC	13,443	1,270,364
INFORMATION TECHNOLOGY	MONOLITHIC POWER SYSTEMS INC	16,530	1,857,311
INFORMATION TECHNOLOGY	NATIONAL INSTRUMENTS CORP	20,090	836,347
INFORMATION TECHNOLOGY	NCR CORPORATION	34,250	1,164,158
INFORMATION TECHNOLOGY	NETSCOUT SYSTEMS INC	15,764	480,014
INFORMATION TECHNOLOGY	NEW RELIC INC	18,700	1,080,299
INFORMATION TECHNOLOGY	NVIDIA CORP	9,987	1,932,485
INFORMATION TECHNOLOGY	ON SEMICONDUCTOR CORP	15,409	322,664
INFORMATION TECHNOLOGY	OPEN TEXT CORP	53,100	1,894,077
INFORMATION TECHNOLOGY	ORACLE CORP	27,148	1,283,557
INFORMATION TECHNOLOGY	PAYCHEX INC	(2,342)	(159,443)
INFORMATION TECHNOLOGY	PAYLOCITY HOLDING CORP	26,399	1,244,977
INFORMATION TECHNOLOGY	PAYPAL HOLDINGS INC	49,964	3,678,350
INFORMATION TECHNOLOGY	PLEXUS CORP	26,050	1,581,756
INFORMATION TECHNOLOGY	POWER INTEGRATIONS INC	7,414	545,300
INFORMATION TECHNOLOGY	PRESIDIO INC	78,850	1,511,555
INFORMATION TECHNOLOGY	PROOFPOINT INC	25,465	2,261,547
INFORMATION TECHNOLOGY	PROS HOLDINGS INC	11,328	299,626
INFORMATION TECHNOLOGY	Q2 HOLDINGS INC	35,463	1,306,812
INFORMATION TECHNOLOGY	QORVO INC	(8,019)	(534,065)
INFORMATION TECHNOLOGY	QUALCOMM INC	49,657	3,179,041
INFORMATION TECHNOLOGY	RAPID7 INC	16,905	315,447
INFORMATION TECHNOLOGY	RED HAT INC	38,760	4,655,076
INFORMATION TECHNOLOGY	RINGCENTRAL INC CLASS A	28,521	1,380,416
INFORMATION TECHNOLOGY	SALESFORCE.COM INC	11,568	1,182,597
INFORMATION TECHNOLOGY	SANMINA CORP	12,093	399,069
INFORMATION TECHNOLOGY	SEAGATE TECHNOLOGY	(46,881)	(1,961,501)
INFORMATION TECHNOLOGY	SILICON LABORATORIES INC	42,616	3,762,993
INFORMATION TECHNOLOGY	SYNOPSYS INC	19,252	1,641,040
INFORMATION TECHNOLOGY	TAIWAN SEMICONDUCTOR SP ADR	(15,476)	(613,623)
INFORMATION TECHNOLOGY	TAKE TWO INTERACTIVE SOFTWARE	8,808	966,942
INFORMATION TECHNOLOGY	TE CONNECTIVITY LTD	12,070	1,147,133
INFORMATION TECHNOLOGY	TEXAS INSTRUMENTS INC	56,586	5,909,842
INFORMATION TECHNOLOGY	TRADE DESK INC/THE CLASS A	25,305	1,157,198
INFORMATION TECHNOLOGY	TWITTER INC	(30,581)	(734,250)
INFORMATION TECHNOLOGY	TYLER TECHNOLOGIES INC	13,400	2,372,470
INFORMATION TECHNOLOGY	VERSUM MATERIALS INC	49,859	1,887,163
INFORMATION TECHNOLOGY	VIRTUSA CORP	33,825	1,491,006
INFORMATION TECHNOLOGY	VISA INC CLASS A SHARES	65,616	7,481,536
INFORMATION TECHNOLOGY	WESTERN DIGITAL CORP	46,414	3,691,305
INFORMATION TECHNOLOGY	WEX INC	26,476	3,739,205
INFORMATION TECHNOLOGY	WIX.COM LTD	8,462	486,988
INFORMATION TECHNOLOGY	WORKDAY INC CLASS A	12,114	1,232,478
INFORMATION TECHNOLOGY	WORLDPAY INC CLASS A	57,704	4,244,129
INFORMATION TECHNOLOGY	XILINX INC	(6,072)	(409,374)
INFORMATION TECHNOLOGY	ZEBRA TECHNOLOGIES CORP CL A	19,775	2,052,645
INFORMATION TECHNOLOGY	ZENDESK INC	14,790	500,494
MATERIALS	AGRIUM INC	28,057	3,226,555
MATERIALS	AIR PRODUCTS + CHEMICALS INC	8,291	1,360,387
MATERIALS	ALBEMARLE CORP	13,736	1,756,697
MATERIALS	ALCOA CORP	46,278	2,492,996
MATERIALS	ALLEGHENY TECHNOLOGIES INC	79,338	1,915,219
MATERIALS	AXALTA COATING SYSTEMS LTD	101,122	3,272,308
MATERIALS	BALL CORP	70,269	2,659,682
MATERIALS	BERRY GLOBAL GROUP INC	56,050	3,288,454
MATERIALS	BOISE CASCADE CO	15,600	622,440
MATERIALS	CELANESE CORP SERIES A	62,244	6,665,088
MATERIALS	CF INDUSTRIES HOLDINGS INC	13,070	555,998
MATERIALS	COMMERCIAL METALS CO	23,283	496,394

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
MATERIALS	COMPASS MINERALS INTERNATION	5,825	420,856
MATERIALS	DOMTAR CORP	(6,815)	(337,479)
MATERIALS	DOWDUPONT INC	167,135	11,903,355
MATERIALS	EASTMAN CHEMICAL CO	27,209	2,520,642
MATERIALS	ECOLAB INC	19,792	2,655,691
MATERIALS	GCP APPLIED TECHNOLOGIES	32,776	1,045,554
MATERIALS	GRAPHIC PACKAGING HOLDING CO	197,000	3,043,650
MATERIALS	GREIF INC CL A	9,174	555,761
MATERIALS	H.B. FULLER CO.	4,716	254,051
MATERIALS	HUNTSMAN CORP	51,425	1,711,938
MATERIALS	INGEVITY CORP	4,520	318,524
MATERIALS	INTERNATIONAL PAPER CO	59,962	3,474,198
MATERIALS	INTL FLAVORS + FRAGRANCES	17,500	2,670,675
MATERIALS	KAPSTONE PAPER AND PACKAGING	20,057	455,093
MATERIALS	LOUISIANA PACIFIC CORP	8,445	221,766
MATERIALS	LYONDELLBASELL INDU CL A	(9,697)	(1,069,773)
MATERIALS	MARTIN MARIETTA MATERIALS	44,381	9,809,976
MATERIALS	MINERALS TECHNOLOGIES INC	31,666	2,180,204
MATERIALS	OLIN CORP	73,354	2,609,935
MATERIALS	PACKAGING CORP OF AMERICA	13,000	1,567,150
MATERIALS	POLYONE CORPORATION	41,789	1,817,822
MATERIALS	PPG INDUSTRIES INC	7,200	841,104
MATERIALS	QUIMICA Y MINERA CHIL SP ADR	19,937	1,183,660
MATERIALS	RANDGOLD RESOURCES LTD ADR	2,200	217,558
MATERIALS	RELIANCE STEEL + ALUMINUM	37,650	3,229,994
MATERIALS	RPM INTERNATIONAL INC	6,940	363,795
MATERIALS	SCOTTS MIRACLE GRO CO	19,300	2,064,907
MATERIALS	SEALED AIR CORP	(17,254)	(850,622)
MATERIALS	SHERWIN WILLIAMS CO/THE	2,208	905,368
MATERIALS	SOUTHERN COPPER CORP	6,500	308,425
MATERIALS	SUMMIT MATERIALS INC CL A	105,899	3,329,465
MATERIALS	TRONOX LTD CL A	38,800	795,788
MATERIALS	VALVOLINE INC	24,165	605,575
MATERIALS	VULCAN MATERIALS CO	18,481	2,372,406
MATERIALS	WESTLAKE CHEMICAL CORP	5,774	615,104
MATERIALS	WESTROCK CO	43,390	2,742,682
MATERIALS	WORTHINGTON INDUSTRIES	11,440	504,046
MATERIALS	WR GRACE + CO	30,460	2,136,160
REAL ESTATE	AMERICAN TOWER CORP	10,374	1,480,059
REAL ESTATE	APARTMENT INVT + MGMT CO A	(7,732)	(337,966)
REAL ESTATE	AVALONBAY COMMUNITIES INC	9,331	1,664,744
REAL ESTATE	BRANDYWINE REALTY TRUST	172,650	3,140,504
REAL ESTATE	CBRE GROUP INC A	100,000	4,331,000
REAL ESTATE	CORECIVIC INC	66,225	1,490,063
REAL ESTATE	CROWN CASTLE INTL CORP	10,300	1,143,403
REAL ESTATE	DIGITAL REALTY TRUST INC	1	114
REAL ESTATE	EASTGROUP PROPERTIES INC	7,018	620,251
REAL ESTATE	EQUINIX INC	2,019	915,051
REAL ESTATE	EQUITY COMMONWEALTH	118,430	3,613,299
REAL ESTATE	EQUITY RESIDENTIAL	15,780	1,006,291
REAL ESTATE	FEDERAL REALTY INVS TRUST	6,398	849,718
REAL ESTATE	GEO GROUP INC/THE	59,150	1,395,940
REAL ESTATE	GGP INC	26,240	613,754
REAL ESTATE	JBG SMITH PROPERTIES	14,077	488,894
REAL ESTATE	MACERICH CO/THE	(6,982)	(458,578)
REAL ESTATE	NATIONAL STORAGE AFFILIATES	75,025	2,045,182
REAL ESTATE	PROLOGIS INC	20,300	1,309,553
REAL ESTATE	QTS REALTY TRUST INC CL A	8,736	473,142
REAL ESTATE	REALTY INCOME CORP	(9,241)	(526,922)
REAL ESTATE	REGENCY CENTERS CORP	10,600	733,308
REAL ESTATE	RETAIL OPPORTUNITY INVESTMEN	11,260	224,637
REAL ESTATE	SBA COMMUNICATIONS CORP	65,904	10,766,077
REAL ESTATE	SIMON PROPERTY GROUP INC	(6,734)	(1,156,497)
REAL ESTATE	SL GREEN REALTY CORP	3,856	389,186
REAL ESTATE	STORE CAPITAL CORP	11,334	295,137
REAL ESTATE	URBAN EDGE PROPERTIES	26,531	676,275
REAL ESTATE	VENTAS INC	(4,768)	(286,128)
REAL ESTATE	VORNADO REALTY TRUST	28,611	2,236,808
REAL ESTATE	WELLTOWER INC	(10,482)	(668,437)

**Domestic Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	Market Value
REAL ESTATE	WEYERHAEUSER CO	13,374	471,567
TELECOMMUNICATION SERVICES	AT+T INC	26,169	1,017,451
TELECOMMUNICATION SERVICES	BOINGO WIRELESS INC	18,006	405,135
TELECOMMUNICATION SERVICES	COGENT COMMUNICATIONS HOLDIN	11,247	509,489
TELECOMMUNICATION SERVICES	T MOBILE US INC	37,782	2,399,535
TELECOMMUNICATION SERVICES	VERIZON COMMUNICATIONS INC	45,890	2,428,958
TELECOMMUNICATION SERVICES	VONAGE HOLDINGS CORP	130,164	1,323,768
TELECOMMUNICATION SERVICES	ZAYO GROUP HOLDINGS INC	49,300	1,814,240
UTILITIES	AMEREN CORPORATION	(5,845)	(344,797)
UTILITIES	AMERICAN ELECTRIC POWER	2,150	158,176
UTILITIES	AMERICAN WATER WORKS CO INC	5,000	457,450
UTILITIES	ATMOS ENERGY CORP	8,010	687,979
UTILITIES	CENTERPOINT ENERGY INC	(16,170)	(458,581)
UTILITIES	CMS ENERGY CORP	25,443	1,203,454
UTILITIES	DOMINION ENERGY INC	(19,195)	(1,555,947)
UTILITIES	DTE ENERGY COMPANY	4,335	474,509
UTILITIES	DUKE ENERGY CORP	3,895	327,608
UTILITIES	ENERGY CORP	4,500	366,255
UTILITIES	EVERSOURCE ENERGY	17,569	1,110,009
UTILITIES	EXELON CORP	4,563	179,828
UTILITIES	NATIONAL FUEL GAS CO	(2,728)	(149,794)
UTILITIES	NEXTERA ENERGY INC	29,861	4,663,990
UTILITIES	NISOURCE INC	129,337	3,320,081
UTILITIES	NORTHWESTERN CORP	35,600	2,125,320
UTILITIES	PPL CORP	(38,533)	(1,192,596)
UTILITIES	PUBLIC SERVICE ENTERPRISE GP	9,366	482,349
UTILITIES	SEMPRA ENERGY	(1,105)	(118,147)
UTILITIES	SOUTHERN CO/THE	20,335	977,910
UTILITIES	SPIRE INC	39,575	2,974,061
UTILITIES	VECTREN CORP	34,775	2,261,071
UTILITIES	WESTAR ENERGY INC	9,600	506,880
UTILITIES	XCEL ENERGY INC	13,262	638,035

**International Equity
Manager Holdings**

Manager Name	Market Value
BlackRock (ETF and Commingled)	1,065,677,965
Lazard Asset Management	202,932,064
Invesco	194,809,044
Ballie Gifford	142,299,876
Acadian Asset Management	136,570,418
Dimensional Fund Advisors	133,273,026
Franklin Templeton	87,592,016
American Century Investment Management	55,185,935

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
CASH EQUIVALENT	AUSTRALIAN DOLLAR	15,804	12,361
CASH EQUIVALENT	BRAZILIAN REAL	60,755	18,316
CASH EQUIVALENT	CANADIAN DOLLAR	112,724	89,967
CASH EQUIVALENT	DANISH KRONE	35,278	5,690
CASH EQUIVALENT	EURO CURRENCY	4,454	5,348
CASH EQUIVALENT	HONG KONG DOLLAR	1,285,522	164,446
CASH EQUIVALENT	INDONESIAN RUPIAH	26,237,083	1,934
CASH EQUIVALENT	JAPANESE YEN	304,981	2,707
CASH EQUIVALENT	MALAYSIAN RINGGIT	59,045	14,590
CASH EQUIVALENT	MEXICAN PESO (NEW)	159,264	8,140
CASH EQUIVALENT	NEW TAIWAN DOLLAR	132,627	4,457
CASH EQUIVALENT	POUND STERLING	19,997	27,051
CASH EQUIVALENT	SHORT TERM INVESTMENT FUND	43,573,080	43,573,080
CASH EQUIVALENT	SINGAPORE DOLLAR	6,688	5,004
CASH EQUIVALENT	SOUTH AFRICAN RAND	204,856	16,547
CASH EQUIVALENT	SOUTH KOREAN WON	18,573,635	17,350
CASH EQUIVALENT	SWEDISH KRONA	20,527	2,507
CASH EQUIVALENT	SWISS FRANC	223	229
CASH EQUIVALENT	THAILAND BAHT	149,202	4,578
CASH EQUIVALENT	TURKISH LIRA	1,800	475
COMMINGLED FUND	ACWI EX US SMALL CAP INDEX FD	4,893,028	73,136,927
COMMINGLED FUND	ACWI EX-U.S. SUPERFUND	30,911,705	886,977,259
COMMINGLED FUND	DFA EMERGING MARKETS SMALL CAP	1,344,160	32,085,088
COMMINGLED FUND	DFA INTERNATIONAL SMALL COMPAN	4,757,308	101,187,938
COMMINGLED FUND	ISHARES MSCI EAFE ETF	550,000	38,670,500
COMMINGLED FUND	ISHARES MSCI EAFE SMALL CAP ET	20,100	1,296,450
COMMINGLED FUND	ISHARES MSCI EMERGING MARKETS	1,230,000	57,957,600
COMMINGLED FUND	ISHARES MSCI INDIA SMALL CAP E	17,300	909,461
COMMINGLED FUND	MSCI EMF	164,872	8,935,678
COMMINGLED FUND	VANECK VECTORS INDIA SMALL CAP	21,309	1,445,176
CONSUMER DISCRETIONARY	ACCELL GROUP	16,192	455,558
CONSUMER DISCRETIONARY	ADIDAS AG	11,260	2,260,037
CONSUMER DISCRETIONARY	AKWEL	1,850	74,886
CONSUMER DISCRETIONARY	ALPARGATAS SA PREF	111,400	586,033
CONSUMER DISCRETIONARY	AMER SPORTS OYJ	55,363	1,535,021
CONSUMER DISCRETIONARY	ARCLAND SAKAMOTO CO LTD	4,100	66,459
CONSUMER DISCRETIONARY	ARISTOCRAT LEISURE LTD	92,462	1,713,964
CONSUMER DISCRETIONARY	ASAHI CO LTD	20,300	236,428
CONSUMER DISCRETIONARY	ASICS CORP	58,600	934,271
CONSUMER DISCRETIONARY	ASOS PLC	25,483	2,314,803
CONSUMER DISCRETIONARY	BARRATT DEVELOPMENTS PLC	41,568	364,096
CONSUMER DISCRETIONARY	BELL PARK CO LTD	320	9,644
CONSUMER DISCRETIONARY	BELLWAY PLC	29,096	1,402,383
CONSUMER DISCRETIONARY	BETER BED HOLDING NV	19,693	313,091
CONSUMER DISCRETIONARY	BOVIS HOMES GROUP PLC	27,191	431,092
CONSUMER DISCRETIONARY	BREADTALK GROUP LTD	26,600	33,837
CONSUMER DISCRETIONARY	BRIDGESTONE CORP	35,900	1,669,278
CONSUMER DISCRETIONARY	BRP INC/CA SUB VOTING	16,072	596,599
CONSUMER DISCRETIONARY	BULTEN AB	19,189	287,103
CONSUMER DISCRETIONARY	BURBERRY GROUP PLC	58,560	1,419,569
CONSUMER DISCRETIONARY	CANADA GOOSE HOLDINGS INC	8,000	253,546
CONSUMER DISCRETIONARY	CCC SA	9,966	817,402
CONSUMER DISCRETIONARY	CENTRAL SPORTS CO LTD	700	27,248
CONSUMER DISCRETIONARY	CHINA ZHENG TONG AUTO SERVICE	867,000	877,281
CONSUMER DISCRETIONARY	CIE FINANCIERE RICHEMONT REG	42,145	3,818,782
CONSUMER DISCRETIONARY	COGECO COMMUNICATIONS INC	800	55,217
CONSUMER DISCRETIONARY	COGECO INC	542	39,153
CONSUMER DISCRETIONARY	COMPAGNIE DES ALPES	2,068	81,153
CONSUMER DISCRETIONARY	COMPASS GROUP PLC	174,150	3,769,302
CONSUMER DISCRETIONARY	CTrip.COM INTERNATIONAL ADR	35,915	1,583,852
CONSUMER DISCRETIONARY	CTS EVENTIM AG + CO KGAA	2,966	138,278
CONSUMER DISCRETIONARY	CVC BRASIL OPERADORA E AGENC	45,100	659,416
CONSUMER DISCRETIONARY	D IETEREN SA/NV	615	27,719
CONSUMER DISCRETIONARY	DAEWON SAN UP CO LTD	3,114	22,718
CONSUMER DISCRETIONARY	DAINICHI CO LTD	3,100	23,088
CONSUMER DISCRETIONARY	DAMARTEX	53	2,501
CONSUMER DISCRETIONARY	DENSO CORP	24,000	1,440,852
CONSUMER DISCRETIONARY	DESCENTE LTD	49,200	850,354
CONSUMER DISCRETIONARY	DFS FURNITURE PLC	105,174	278,857

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
CONSUMER DISCRETIONARY	DON QUIJOTE HOLDINGS CO LTD	87,000	4,548,868
CONSUMER DISCRETIONARY	DOR ALON ENERGY IN ISRAEL	1,059	15,182
CONSUMER DISCRETIONARY	DUNI AB	21,050	311,733
CONSUMER DISCRETIONARY	DYNAM JAPAN HOLDINGS CO LTD	26,200	38,342
CONSUMER DISCRETIONARY	EKORNES ASA	29,246	423,707
CONSUMER DISCRETIONARY	ELECTRA CONSUMER PRODUCTS 19	5,433	98,092
CONSUMER DISCRETIONARY	ELECTROLUX AB SER B	21,867	705,887
CONSUMER DISCRETIONARY	EMAK SPA	40,838	70,370
CONSUMER DISCRETIONARY	EMPEROR ENTERTAINMENT HOTEL	105,000	23,103
CONSUMER DISCRETIONARY	ESUN HOLDINGS LTD	8,000	1,310
CONSUMER DISCRETIONARY	FIAT CHRYSLER AUTOMOBILES NV	79,066	1,415,592
CONSUMER DISCRETIONARY	FJ NEXT CO LTD	5,100	44,730
CONSUMER DISCRETIONARY	FNAC DARTY SA	2,286	276,424
CONSUMER DISCRETIONARY	FOUNTAIN SET HLDGS	228,000	32,958
CONSUMER DISCRETIONARY	GAJAH TUNGGAL TBK PT	515,900	25,857
CONSUMER DISCRETIONARY	GAKKEN HOLDINGS CO LTD	800	34,798
CONSUMER DISCRETIONARY	GALAXY ENTERTAINMENT GROUP L	363,000	2,911,504
CONSUMER DISCRETIONARY	GAMES WORKSHOP GROUP PLC	4,124	146,888
CONSUMER DISCRETIONARY	GIANT MANUFACTURING	132,000	725,238
CONSUMER DISCRETIONARY	GOODBABY INTERNATIONAL HOLDI	1,643,000	901,650
CONSUMER DISCRETIONARY	GREGGS PLC	86,772	1,642,157
CONSUMER DISCRETIONARY	GRENDENE SA	72,900	625,246
CONSUMER DISCRETIONARY	GROUPE PARTOUCHE SA REGR	29	1,177
CONSUMER DISCRETIONARY	H I S CO LTD	12,500	453,285
CONSUMER DISCRETIONARY	HELLA GMBH + CO KGAA	8,079	500,294
CONSUMER DISCRETIONARY	HURXLEY CORP	1,500	15,859
CONSUMER DISCRETIONARY	IDOM INC	114,100	810,297
CONSUMER DISCRETIONARY	INDUSTRIA DE DISENO TEXTIL	86,214	3,006,907
CONSUMER DISCRETIONARY	INFORMA PLC	273,940	2,675,532
CONSUMER DISCRETIONARY	IPSOS	3,017	111,220
CONSUMER DISCRETIONARY	ISUZU MOTORS LTD	154,100	2,581,329
CONSUMER DISCRETIONARY	JD SPORTS FASHION PLC	289,060	1,314,629
CONSUMER DISCRETIONARY	JD.COM INC ADR	36,034	1,492,528
CONSUMER DISCRETIONARY	KAKAO M CORP	2,782	292,350
CONSUMER DISCRETIONARY	KAPPAHL AB	12,075	66,809
CONSUMER DISCRETIONARY	KASAI KOGYO CO LTD	11,500	189,676
CONSUMER DISCRETIONARY	KROTON EDUCACIONAL SA	448,904	2,490,077
CONSUMER DISCRETIONARY	KYB CORP	5,600	327,599
CONSUMER DISCRETIONARY	LF CORP	2,880	84,203
CONSUMER DISCRETIONARY	LG ELECTRONICS INC	15,446	1,529,378
CONSUMER DISCRETIONARY	LUK FOOK HOLDINGS INTL LTD	82,000	351,925
CONSUMER DISCRETIONARY	MAGAZINE LUIZA SA	20,260	489,963
CONSUMER DISCRETIONARY	MAHINDRA + MAHINDRA SPON GDR	70,686	1,646,984
CONSUMER DISCRETIONARY	MAISONS DU MONDE SA	13,543	613,907
CONSUMER DISCRETIONARY	MAKEMYTRIP LTD	20,166	601,955
CONSUMER DISCRETIONARY	MANDO CORP	1,267	365,111
CONSUMER DISCRETIONARY	MAVI GIYIM SANAYI VE TICA B	27,921	427,107
CONSUMER DISCRETIONARY	MELCO INTERNATIONAL DEVELOP.	182,000	535,479
CONSUMER DISCRETIONARY	MERIDA INDUSTRY CO LTD	105,000	441,050
CONSUMER DISCRETIONARY	METALL ZUG AG SHS B REG	12	45,513
CONSUMER DISCRETIONARY	MICHELIN (CGDE)	20,248	2,906,715
CONSUMER DISCRETIONARY	MITSUI HOME CO LTD	11,000	76,165
CONSUMER DISCRETIONARY	MODETOUR NETWORK INC	8,860	252,422
CONSUMER DISCRETIONARY	MONCLER SPA	18,773	587,912
CONSUMER DISCRETIONARY	MR PRICE GROUP LTD	112,120	2,217,676
CONSUMER DISCRETIONARY	MULTICAMPUS CO LTD	2,174	66,913
CONSUMER DISCRETIONARY	NAFCO CO LTD	800	13,990
CONSUMER DISCRETIONARY	NASPERS LTD N SHS	16,332	4,552,644
CONSUMER DISCRETIONARY	NEXT PLC	22,917	1,402,794
CONSUMER DISCRETIONARY	NH HOTEL GROUP SA	65,960	475,229
CONSUMER DISCRETIONARY	NISSAN TOKYO SALES HOLDINGS	15,000	53,928
CONSUMER DISCRETIONARY	PEUGEOT SA	79,391	1,616,366
CONSUMER DISCRETIONARY	POLYTEC HOLDING AG	2,614	58,070
CONSUMER DISCRETIONARY	RAKUTEN INC	113,700	1,042,124
CONSUMER DISCRETIONARY	RASSINI SAB DE CV	33,561	120,089
CONSUMER DISCRETIONARY	RCS MEDIAGROUP SPA	514	754
CONSUMER DISCRETIONARY	REACH PLC	6,619	7,118
CONSUMER DISCRETIONARY	RICH GOLDMAN HOLDINGS LTD	26,000	1,330
CONSUMER DISCRETIONARY	SHIMANO INC	11,600	1,632,135

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
CONSUMER DISCRETIONARY	SONY CORP	69,400	3,131,471
CONSUMER DISCRETIONARY	SPK CORP	1,500	43,808
CONSUMER DISCRETIONARY	SSP GROUP PLC	44,930	415,121
CONSUMER DISCRETIONARY	STELLA INTERNATIONAL	223,500	337,367
CONSUMER DISCRETIONARY	STEP CO LTD	3,300	52,613
CONSUMER DISCRETIONARY	STUDIO ALICE CO LTD	2,200	55,640
CONSUMER DISCRETIONARY	SUMITOMO RUBBER INDUSTRIES	51,800	963,806
CONSUMER DISCRETIONARY	TA ENTERPRISE BERHAD	167,500	25,040
CONSUMER DISCRETIONARY	TACHIKAWA CORP	7,000	90,599
CONSUMER DISCRETIONARY	TECHNOGYM SPA	168,862	1,637,364
CONSUMER DISCRETIONARY	TECHTRONIC INDUSTRIES CO LTD	271,800	1,771,482
CONSUMER DISCRETIONARY	THULE GROUP AB/THE	75,360	1,701,870
CONSUMER DISCRETIONARY	TIGERS POLYMER CORP	6,400	46,360
CONSUMER DISCRETIONARY	TOD S SPA	6,874	502,687
CONSUMER DISCRETIONARY	TOKYO BASE CO LTD	7,200	317,017
CONSUMER DISCRETIONARY	TORSTAR CORP CL B	17,700	24,157
CONSUMER DISCRETIONARY	TOYO TIRE + RUBBER CO LTD	18,200	376,117
CONSUMER DISCRETIONARY	TRIGANO SA	1,596	282,297
CONSUMER DISCRETIONARY	TUI AG DI	5,468	113,911
CONSUMER DISCRETIONARY	VALEO SA	22,677	1,695,646
CONSUMER DISCRETIONARY	VERTU MOTORS PLC	56,478	38,582
CONSUMER DISCRETIONARY	VIVENDI	23,307	627,470
CONSUMER DISCRETIONARY	WISDOM EDUCATION INTERNATION	586,000	353,071
CONSUMER DISCRETIONARY	XEBIO HOLDINGS CO LTD	2,900	55,220
CONSUMER DISCRETIONARY	XTEP INTERNATIONAL HOLDINGS	1,604,000	625,817
CONSUMER DISCRETIONARY	YACHIYO INDUSTRY CO LTD	2,500	35,042
CONSUMER DISCRETIONARY	YAMAHA CORP	32,200	1,189,099
CONSUMER DISCRETIONARY	ZALANDO SE	53,185	2,817,385
CONSUMER STAPLES	A2 MILK CO LTD	125,366	722,666
CONSUMER STAPLES	ALBAAD MASSUOT YITZHAK LTD	1	8
CONSUMER STAPLES	ANHEUSER BUSCH INBEV SA/NV	25,057	2,802,137
CONSUMER STAPLES	ATRIA OYJ	3,106	45,166
CONSUMER STAPLES	AXYZ CO LTD	1,300	45,699
CONSUMER STAPLES	BERENTZEN GRUPPE AG	1,888	18,679
CONSUMER STAPLES	BRITISH AMERICAN TOBACCO PLC	135,675	9,209,753
CONSUMER STAPLES	BWX LTD	25,236	149,222
CONSUMER STAPLES	CAMIL ALIMENTOS SA	326,300	770,230
CONSUMER STAPLES	CARLSBERG AS B	74,874	8,996,376
CONSUMER STAPLES	CARLSBERG BREWERY MALAYSIA B	10,200	38,562
CONSUMER STAPLES	CHUBU SHIRYO CO LTD	5,400	120,032
CONSUMER STAPLES	CLICKS GROUP LTD	145,299	2,125,849
CONSUMER STAPLES	CLOETTA AB B SHS	129,357	469,240
CONSUMER STAPLES	COSMOS PHARMACEUTICAL CORP	2,400	501,305
CONSUMER STAPLES	DAVIDE CAMPARI MILANO SPA	70,147	542,879
CONSUMER STAPLES	DIAGEO PLC	74,798	2,757,236
CONSUMER STAPLES	DIS CHEM PHARMACIES PTY LTD	222,833	656,979
CONSUMER STAPLES	DISTRIBUIDORA INTERNACIONAL	181,446	937,539
CONSUMER STAPLES	FOMENTO ECONOMICO MEX SP ADR	42,861	4,024,648
CONSUMER STAPLES	FUJI OIL HOLDINGS INC	34,900	1,020,821
CONSUMER STAPLES	G 7 HOLDINGS INC	2,300	53,248
CONSUMER STAPLES	JAPAN TOBACCO INC	60,500	1,950,071
CONSUMER STAPLES	JERONIMO MARTINS	113,748	2,212,053
CONSUMER STAPLES	KAO CORP	101,200	6,844,588
CONSUMER STAPLES	KERUR HOLDINGS LTD	4,773	148,759
CONSUMER STAPLES	KOBAYASHI PHARMACEUTICAL CO	20,300	1,319,095
CONSUMER STAPLES	KWEICHOW MOUTAI CO LTD A	28,142	3,010,010
CONSUMER STAPLES	LASSONDE INDS INC CLASS A	400	81,734
CONSUMER STAPLES	LIPPO LTD	23,000	13,652
CONSUMER STAPLES	M DIAS BRANCO SA	49,800	782,183
CONSUMER STAPLES	MAGNIT PJSC SPON GDR REGS	20,993	574,159
CONSUMER STAPLES	NESTLE SA REG	23,535	2,023,841
CONSUMER STAPLES	OENON HOLDINGS INC	4,900	16,094
CONSUMER STAPLES	ONTEX GROUP NV	21,416	709,128
CONSUMER STAPLES	ORGANIZACION SORIANA S.A.B B	12,997	26,365
CONSUMER STAPLES	PERNOD RICARD SA	20,727	3,284,102
CONSUMER STAPLES	PGG WRIGHTSON LTD	27,704	11,822
CONSUMER STAPLES	PIGEON CORP	59,700	2,273,529
CONSUMER STAPLES	PREMIUM BRANDS HOLDINGS CORP	5,959	490,626
CONSUMER STAPLES	PUREGOLD PRICE CLUB INC	665,340	666,406

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
CONSUMER STAPLES	RAIA DROGASIL SA	62,784	1,737,533
CONSUMER STAPLES	RECKITT BENCKISER GROUP PLC	28,048	2,625,202
CONSUMER STAPLES	REFRESCO GROUP NV	36,178	860,162
CONSUMER STAPLES	SAKATA SEED CORP	4,300	149,250
CONSUMER STAPLES	SCALES CORP LTD	41,900	142,441
CONSUMER STAPLES	SHISEIDO CO LTD	52,100	2,518,745
CONSUMER STAPLES	SUGI HOLDINGS CO LTD	14,800	755,437
CONSUMER STAPLES	TAOKAENOI FOOD + MARKETING F	406,100	260,432
CONSUMER STAPLES	TCI CO LTD	29,000	279,685
CONSUMER STAPLES	THAI BEVERAGE PCL	1,391,500	957,932
CONSUMER STAPLES	TREASURY WINE ESTATES LTD	142,135	1,774,288
CONSUMER STAPLES	TSINGTAO BREWERY CO LTD H	302,000	1,556,880
CONSUMER STAPLES	UNILEVER NV CVA	59,308	3,343,997
CONSUMER STAPLES	UNILEVER PLC	57,114	3,187,401
CONSUMER STAPLES	VEDAN INTERNATIONAL HOLDINGS	448,000	45,847
CONSUMER STAPLES	WALMART DE MEXICO SAB DE CV	341,727	842,201
ENERGY	AKER BP ASA	14,887	367,472
ENERGY	BONAVISTA ENERGY CORP	115,400	207,231
ENERGY	BONHEUR ASA	5,663	62,139
ENERGY	BP PLC	200,871	1,420,323
ENERGY	BP PLC SPONS ADR	1,199	50,394
ENERGY	CALTEX AUSTRALIA LTD	42,978	1,144,599
ENERGY	CENOVUS ENERGY INC	153,567	1,407,039
ENERGY	CES ENERGY SOLUTIONS CORP	88,883	463,232
ENERGY	CHINA SHENHUA ENERGY CO H	194,000	502,539
ENERGY	COSAN LTD CLASS A SHARES	15,208	147,518
ENERGY	CROPENERGIES AG	1,739	16,265
ENERGY	ELNUSA PT	3,873,100	106,194
ENERGY	EQUINOR ASA	225,140	4,822,453
ENERGY	ESSO STE ANONYME FRANCAISE	761	52,361
ENERGY	ESSO THAILAND PCL NVDR	158,200	85,435
ENERGY	EXXARO RESOURCES LTD	13,969	183,357
ENERGY	GRAN TIERRA ENERGY INC	209,000	568,810
ENERGY	HARGREAVES SERVICES PLC	78	351
ENERGY	HIGH ARCTIC ENERGY SERVICES	10,175	31,752
ENERGY	KVAERNER ASA	24,564	47,450
ENERGY	MI CHANG OIL INDUSTRIAL CO	673	53,938
ENERGY	MULLEN GROUP LTD	61,377	771,040
ENERGY	NAPHTHA ISRAEL PETROLEUM CRP	8,572	60,988
ENERGY	NESTE OYJ	41,322	2,647,199
ENERGY	NORTH AMERICAN ENERGY PARTNE	3,105	15,370
ENERGY	ODFJELL DRILLING LTD	21,287	94,992
ENERGY	OMV AG	35,955	2,280,923
ENERGY	PAREX RESOURCES INC	35,898	520,298
ENERGY	PETROCHINA CO LTD H	696,000	485,231
ENERGY	POLSKI KONCERN NAFTOWY ORLEN	53,934	1,645,276
ENERGY	POLSKIE GORNICTWO NAFTOWE I	186,657	337,882
ENERGY	PRAIRIESKY ROYALTY LTD	90,669	2,320,003
ENERGY	PTT PCL NVDR	38,600	521,141
ENERGY	QGEP PARTICIPACOES SA	32,800	106,298
ENERGY	RAGING RIVER EXPLORATION INC	47,655	304,274
ENERGY	REPSOL SA	7,819	138,442
ENERGY	ROYAL DUTCH SHELL PLC A SHS	303,908	10,167,810
ENERGY	ROYAL DUTCH SHELL PLC B SHS	52,886	1,794,619
ENERGY	ROYAL DUTCH SHELL SPON ADR A	2,094	139,691
ENERGY	SAMINDO RESOURCES TBK PT	212,100	10,943
ENERGY	SAN AI OIL CO LTD	3,141	45,756
ENERGY	SARAS SPA	263,531	634,162
ENERGY	SHAWCOR LTD	31,200	682,792
ENERGY	SIAMGAS + PETROCHEMICAL NVDR	87,400	65,168
ENERGY	STAR PETROLEUM REFINING PCL	734,300	385,288
ENERGY	STRAD ENERGY SERVICES LTD	700	939
ENERGY	SUBSEA 7 SA	82,176	1,235,752
ENERGY	SUNCOR ENERGY INC	153,864	5,667,284
ENERGY	TENARIS SA	85,355	1,348,825
ENERGY	TETHYS OIL AB	57,680	463,201
ENERGY	THAI OIL PCL NVDR	85,000	269,945
ENERGY	TUPRAS TURKIYE PETROL RAFINE	5,966	191,178
ENERGY	VERBIO VEREINIGTE BIOENERGI	8,563	83,802

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
ENERGY	WOOD GROUP (JOHN) PLC	87,507	769,438
FINANCIALS	77 BANK LTD/THE	2,000	50,528
FINANCIALS	AIA GROUP LTD	239,400	2,041,115
FINANCIALS	AICHI BANK LTD/THE	3,500	166,223
FINANCIALS	AKBANK T.A.S.	741,425	1,926,109
FINANCIALS	AKER ASA A SHARES	4,871	239,996
FINANCIALS	ALBARAKA TURK KATILIM BANKAS	86,056	35,180
FINANCIALS	ALEXANDER FORBES GROUP HOLDI	89,495	49,880
FINANCIALS	ALLIANZ MALAYSIA BHD	6,400	21,349
FINANCIALS	ALLIANZ SE REG	26,308	6,049,610
FINANCIALS	ANICOM HOLDINGS INC	35,500	1,145,517
FINANCIALS	AON PLC	24,047	3,222,298
FINANCIALS	ASR NEDERLAND NV	56,438	2,324,876
FINANCIALS	AURELIUS EQUITY OPPORTUNITIE	5,114	349,785
FINANCIALS	AXIS CAPITAL HOLDINGS LTD	9,218	463,297
FINANCIALS	B3 SA BRASIL BOLSA BALCAO	504,200	3,462,565
FINANCIALS	BANCO BRADESCO ADR	321,579	3,292,969
FINANCIALS	BANCO BTG PACTUAL SA UNIT	25,100	143,694
FINANCIALS	BANESTES SA BANCO ESTADO ESP	18,900	20,569
FINANCIALS	BANK HAPOALIM BM	98,907	729,057
FINANCIALS	BANK LEUMI LE ISRAEL	403,633	2,438,087
FINANCIALS	BANK OF CHINA LTD H	287,000	140,980
FINANCIALS	BANK OF KOCHI LTD	1,600	18,535
FINANCIALS	BANK OF MONTREAL	33,600	2,697,493
FINANCIALS	BANK OF NOVA SCOTIA	10,400	673,329
FINANCIALS	BANK TABUNGAN NEGARA PERSERO	2,468,700	649,586
FINANCIALS	BANKIA SA	95,861	458,943
FINANCIALS	BB SEGURIDADE PARTICIPACOES	243,000	2,087,085
FINANCIALS	BELLEVUE GROUP AG	1,034	25,784
FINANCIALS	BNK FINANCIAL GROUP INC	87,967	774,041
FINANCIALS	BURFORD CAPITAL LTD	17,550	273,494
FINANCIALS	CAN IMPERIAL BK OF COMMERCE	27,594	2,698,726
FINANCIALS	CANACCORD GENUITY GROUP INC	151,460	701,120
FINANCIALS	CANADIAN WESTERN BANK	37,605	1,178,017
FINANCIALS	CHINA CONSTRUCTION BANK H	1,268,000	1,167,871
FINANCIALS	CI FINANCIAL CORP	16,400	389,663
FINANCIALS	DAISHIN SECURITIES CO LTD	6,831	91,884
FINANCIALS	DB FINANCIAL INVESTMENT CO L	4,424	16,550
FINANCIALS	DBS GROUP HOLDINGS LTD	292,100	5,431,521
FINANCIALS	DEUTSCHE BOERSE AG	52,110	6,057,134
FINANCIALS	DGB FINANCIAL GROUP INC	139,355	1,373,308
FINANCIALS	EXOR NV	27,820	1,707,060
FINANCIALS	FAIRFAX FINANCIAL HLDGS LTD	6,017	3,214,349
FINANCIALS	FIBI HOLDINGS	3,727	93,324
FINANCIALS	FINECOBANK SPA	96,577	989,801
FINANCIALS	FIRST PACIFIC CO	544,000	368,823
FINANCIALS	FIRSTRAND LTD	134,794	732,221
FINANCIALS	GENWORTH MI CANADA INC	19,543	678,495
FINANCIALS	GREAT WEST LIFECO INC	59,909	1,678,284
FINANCIALS	GRUPO SUPERVIELLE SA SP ADR	9,454	277,191
FINANCIALS	HARGREAVES LANSDOWN PLC	151,462	3,692,121
FINANCIALS	ICHIYOSHI SECURITIES CO LTD	4,100	46,805
FINANCIALS	ICICI BANK LTD SPON ADR	274,462	2,670,515
FINANCIALS	IG GROUP HOLDINGS PLC	33,928	329,304
FINANCIALS	IND + COMM BK OF CHINA H	2,422,000	1,948,803
FINANCIALS	ING GROEP NV	86,000	1,582,595
FINANCIALS	ING LIFE INSURANCE KOREA LTD	9,446	471,175
FINANCIALS	INSAS BHD	205,500	47,478
FINANCIALS	INTERMEDIATE CAPITAL GROUP	87,414	1,355,137
FINANCIALS	INTESA SANPAOLO	640,253	2,129,620
FINANCIALS	INVESTEC PLC	96,885	701,886
FINANCIALS	INVESTOR AB B SHS	132,476	6,053,041
FINANCIALS	IRB BRASIL RESSEGUROS SA	45,800	469,446
FINANCIALS	IS YATIRIM MENKUL DEGERLER A	83,394	53,886
FINANCIALS	ISRAEL DISCOUNT BANK A	153,478	446,952
FINANCIALS	JAFCO CO LTD	20,600	1,194,123
FINANCIALS	JAPAN EXCHANGE GROUP INC	58,200	1,013,140
FINANCIALS	JAPAN SECURITIES FINANCE CO	17,000	96,431
FINANCIALS	JULIUS BAER GROUP LTD	97,760	5,978,959

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
FINANCIALS	JUPITER FUND MANAGEMENT	200,695	1,706,315
FINANCIALS	KASIKORNBANK PCL FOREIGN	289,600	2,061,589
FINANCIALS	KASIKORNBANK PCL NVDR	569,000	4,050,568
FINANCIALS	KBC GROUP NV	18,802	1,605,482
FINANCIALS	KITA NIPPON BANK LTD/THE	900	24,607
FINANCIALS	KOREA INVESTMENT HOLDINGS CO	8,222	529,931
FINANCIALS	KYOBO SECURITIES CO LTD	7,820	66,253
FINANCIALS	LEONTEQ AG	2,849	184,184
FINANCIALS	LIBERTY HOLDINGS LTD	2,909	29,238
FINANCIALS	LLOYDS BANKING GROUP PLC	3,326,067	3,062,248
FINANCIALS	MAN GROUP PLC	575,514	1,609,993
FINANCIALS	MEDIOBANCA SPA	132,101	1,500,611
FINANCIALS	MEITAV DASH INVESTMENTS LTD	14,855	52,631
FINANCIALS	METROPOLITAN BANK + TRUST	117,412	238,493
FINANCIALS	MITO SECURITIES CO LTD	5,900	21,578
FINANCIALS	MLP SE	4,774	32,263
FINANCIALS	MMI HOLDINGS LTD	268,957	456,228
FINANCIALS	MS+AD INSURANCE GROUP HOLDIN	84,700	2,867,695
FINANCIALS	NAGANO BANK LTD/THE	1,100	19,344
FINANCIALS	NATIONAL BANK OF CANADA	55,198	2,763,094
FINANCIALS	NORDEA BANK AB	214,092	2,596,560
FINANCIALS	OITA BANK LTD/THE	11,000	427,696
FINANCIALS	POWER CORP OF CANADA	5,055	130,596
FINANCIALS	PRUDENTIAL PLC	220,869	5,693,262
FINANCIALS	PUBLIC BANK BERHAD	264,700	1,359,147
FINANCIALS	RIVERA HOLDINGS LTD	298,000	20,966
FINANCIALS	ROYAL BANK OF CANADA	36,960	3,028,009
FINANCIALS	SAMPO OYJ A SHS	44,263	2,434,317
FINANCIALS	SAMSUNG FIRE + MARINE INS	7,537	1,879,762
FINANCIALS	SANDNES SPAREBANK	4,250	28,318
FINANCIALS	SANLAM LTD	422,538	2,969,370
FINANCIALS	SANNE GROUP PLC	22,513	246,986
FINANCIALS	SAWADA HOLDINGS CO LTD	2,300	23,214
FINANCIALS	SBERBANK PJSC SPONSORED ADR	146,933	2,487,576
FINANCIALS	SHIMIZU BANK LTD/THE	800	22,974
FINANCIALS	SINGAPURA FINANCE LTD	31,100	24,202
FINANCIALS	SPAREBANK 1 NORD NORGE	6,311	48,031
FINANCIALS	SPAREBANKEN SOR	1,333	16,949
FINANCIALS	SPAREBANKEN VEST	2,243	14,945
FINANCIALS	STANDARD BANK GROUP LTD	169,022	2,671,312
FINANCIALS	STANDARD LIFE ABERDEEN PLC	282,579	1,668,941
FINANCIALS	SUMITOMO MITSUI FINANCIAL GR	63,200	2,731,093
FINANCIALS	SURUGA BANK LTD	59,000	1,265,894
FINANCIALS	SVENSKA HANDELSBANKEN A SHS	161,062	2,207,164
FINANCIALS	SWISS LIFE HOLDING AG REG	4,953	1,753,499
FINANCIALS	TAIKO BANK LTD/THE	900	19,885
FINANCIALS	TAIWAN BUSINESS BANK	554,000	156,193
FINANCIALS	THANACHART CAPITAL FOREIGN	184,200	317,927
FINANCIALS	TOCHIGI BANK LTD/THE	49,000	197,479
FINANCIALS	TOPDANMARK A/S	12,777	552,467
FINANCIALS	TORONTO DOMINION BANK	59,927	3,522,586
FINANCIALS	TOTTORI BANK LTD/THE	2,000	31,673
FINANCIALS	TURKIYE HALK BANKASI	79,517	226,077
FINANCIALS	TURKIYE IS BANKASI C	18,616	34,221
FINANCIALS	TURKIYE VAKIFLAR BANKASI T D	502,224	896,734
FINANCIALS	UBS GROUP AG REG	98,949	1,821,596
FINANCIALS	UNICREDIT SPA	58,698	1,098,150
FINANCIALS	UNION BANK OF TAIWAN	133,000	41,386
FINANCIALS	UNION INSURANCE CO LTD	63,000	42,553
FINANCIALS	UNITED OVERSEAS BANK LTD	314,519	6,224,953
FINANCIALS	VALUE PARTNERS GROUP LTD	712,000	755,964
FINANCIALS	VAN LANSCHOT KEMPEN NV	3,419	107,360
FINANCIALS	VITTORIA ASSICURAZIONI SPA	5,392	77,179
FINANCIALS	VONTOBEL HOLDING AG REG	16,635	1,049,823
FINANCIALS	YAMANASHI CHUO BANK LTD/THE	7,000	30,573
FINANCIALS	YUANTA FINANCIAL HOLDING CO	869,000	402,984
FINANCIALS	YUANTA FUTURES CO LTD	27,000	37,245
FINANCIALS	ZENKOKU HOSHO CO LTD	6,500	279,561
HEALTH CARE	AGFA GEVAERT NV	23,611	110,205

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
HEALTH CARE	AMBU A/S B	601	53,893
HEALTH CARE	AMPLIFON SPA	26,034	401,399
HEALTH CARE	BIOGAIA AB B SHS	1,024	40,772
HEALTH CARE	BIOTEST AG VORZUGSAKTIE	2,799	67,893
HEALTH CARE	BOIRON SA	2,708	243,395
HEALTH CARE	CARL ZEISS MEDITEC AG BR	7,448	462,919
HEALTH CARE	COCHLEAR LTD	22,689	3,038,682
HEALTH CARE	CSL LTD	14,675	1,621,849
HEALTH CARE	DRAEGERWERK AG PREF	256	22,225
HEALTH CARE	ECKERT + ZIEGLER STRAHLEN UN	422	18,296
HEALTH CARE	EL.EN. SPA	10,541	329,478
HEALTH CARE	ESSILOR INTERNATIONAL	16,489	2,276,009
HEALTH CARE	EVOTEC AG	13,986	226,724
HEALTH CARE	FALCO HOLDINGS CO LTD	3,300	52,613
HEALTH CARE	FISHER + PAYKEL HEALTHCARE C	41,854	427,150
HEALTH CARE	GALAPAGOS NV	3,853	365,415
HEALTH CARE	GERRESHEIMER AG	16,172	1,342,265
HEALTH CARE	H LUNDBECK A/S	14,268	724,860
HEALTH CARE	HEALTH MANAGEMENT INTL 10	61,700	30,471
HEALTH CARE	ICON PLC	12,785	1,433,838
HEALTH CARE	IDORSIA LTD	14,217	371,291
HEALTH CARE	INBODY CO LTD	7,687	287,935
HEALTH CARE	INDIVIOR PLC	73,610	406,469
HEALTH CARE	IPSEN	4,583	547,960
HEALTH CARE	KAWASUMI LABORATORIES INC	4,000	30,679
HEALTH CARE	LIVANOVA PLC	6,795	543,056
HEALTH CARE	LONZA GROUP AG REG	4,320	1,167,220
HEALTH CARE	MEDTRONIC PLC	46,899	3,787,094
HEALTH CARE	MEDY TOX INC	314	142,225
HEALTH CARE	MESOBLAST LTD	106,309	121,398
HEALTH CARE	METTLER TOLEDO INTERNATIONAL	3,958	2,452,060
HEALTH CARE	MORPHOSYS AG	6,490	596,803
HEALTH CARE	N FIELD CO LTD	31,400	428,144
HEALTH CARE	NIPPON SHINYAKU CO LTD	6,300	470,333
HEALTH CARE	NOVARTIS AG REG	86,067	7,277,497
HEALTH CARE	NOVO NORDISK A/S B	57,758	3,115,936
HEALTH CARE	OLYMPUS CORP	42,200	1,618,322
HEALTH CARE	ORION OYJ CLASS A	5,686	218,966
HEALTH CARE	RECORDATI SPA	4,248	189,043
HEALTH CARE	ROHTO PHARMACEUTICAL CO LTD	16,400	438,207
HEALTH CARE	SARTORIUS AG VORZUG	6,809	650,339
HEALTH CARE	SERVIZI ITALIA SPA	102	821
HEALTH CARE	SHANGHAI HAOHAI BIOLOGICAL H	53,600	256,779
HEALTH CARE	SHIRE PLC	72,648	3,832,708
HEALTH CARE	SMITH + NEPHEW PLC	138,374	2,410,948
HEALTH CARE	STRAUMANN HOLDING AG REG	1,022	722,060
HEALTH CARE	TECAN GROUP AG REG	4,357	906,274
HEALTH CARE	TERVEYSTALO OYJ	5,301	56,621
HEALTH CARE	TOKAI CORP/GIFU	11,200	256,412
HEALTH CARE	TOWA PHARMACEUTICAL CO LTD	1,700	92,810
HEALTH CARE	TSUMURA + CO	40,200	1,336,431
HEALTH CARE	VECTURA GROUP PLC	218,941	348,595
HEALTH CARE	VETOQUINOL SA	216	15,700
HEALTH CARE	VITROLIFE AB	1,990	151,422
INDUSTRIALS	AALBERTS INDUSTRIES NV	15,242	775,939
INDUSTRIALS	ACS ACTIVIDADES CONS Y SERV	48,275	1,890,937
INDUSTRIALS	AIR NEW ZEALAND LTD	52,492	119,090
INDUSTRIALS	AIRTAC INTERNATIONAL GROUP	35,832	644,190
INDUSTRIALS	ALS LTD	50,585	276,560
INDUSTRIALS	AP MOLLER MAERSK A/S B	1,213	2,120,657
INDUSTRIALS	ARCADIS NV	57,472	1,315,031
INDUSTRIALS	ASSA ABLOY AB B	157,173	3,271,118
INDUSTRIALS	ATLAS COPCO AB A SHS	75,983	3,287,106
INDUSTRIALS	AUTECH CORP	19,635	204,503
INDUSTRIALS	BADGER DAYLIGHTING LTD	49,800	1,080,302
INDUSTRIALS	BANDO CHEMICAL INDUSTRIES	6,000	70,413
INDUSTRIALS	BARLOWORLD LTD	36,267	467,428
INDUSTRIALS	BIESSE SPA	5,219	265,093
INDUSTRIALS	BLUE LABEL TELECOMS LTD	106,096	127,864

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
INDUSTRIALS	BOBST GROUP SA REG	1,435	190,842
INDUSTRIALS	BRAMBLES LTD	628,035	4,946,562
INDUSTRIALS	BUCHER INDUSTRIES AG REG	4,173	1,695,750
INDUSTRIALS	BUNKA SHUTTER CO LTD	84,800	816,760
INDUSTRIALS	CANADIAN NATL RAILWAY CO	46,899	3,879,709
INDUSTRIALS	CAPITA PLC	179,752	974,826
INDUSTRIALS	CAREER DESIGN CENTER CO LTD	3,500	73,107
INDUSTRIALS	CEWE STIFTUNG + CO KGAA	3,000	317,191
INDUSTRIALS	CK HUTCHISON HOLDINGS LTD	345,232	4,332,347
INDUSTRIALS	COMMUNISIS PLC	7,417	6,472
INDUSTRIALS	COMPANHIA DE LOCACAO DAS AME	9,100	52,673
INDUSTRIALS	CONSTRUCC Y AUX DE FERROCARR	25,026	1,027,151
INDUSTRIALS	CTI ENGINEERING CO LTD	2,200	22,478
INDUSTRIALS	DAEYANG ELECTRIC CO LTD	3,013	34,477
INDUSTRIALS	DAIDO KOGYO CO LTD	1,800	28,394
INDUSTRIALS	DAIFUKU CO LTD	5,500	299,778
INDUSTRIALS	DANIELI + CO RSP	5,082	84,580
INDUSTRIALS	DEUTSCHE LUFTHANSA REG	82,140	3,030,028
INDUSTRIALS	DEUTSCHE POST AG REG	127,698	6,095,256
INDUSTRIALS	DMG MORI AG	527	29,122
INDUSTRIALS	DMG MORI CO LTD	19,700	407,640
INDUSTRIALS	DUERR AG	2,189	280,072
INDUSTRIALS	DUTECH HOLDINGS LTD	38,200	9,719
INDUSTRIALS	ECORODOVIAS INFRA E LOG SA	108,100	400,841
INDUSTRIALS	EIDAI CO LTD	13,000	66,010
INDUSTRIALS	ELCO LTD	7,138	143,638
INDUSTRIALS	FANUC CORP	7,700	1,849,640
INDUSTRIALS	FAVELLE FAVCO BHD	47,500	32,042
INDUSTRIALS	FERGUSON PLC	49,078	3,538,601
INDUSTRIALS	FISCHER (GEORG) REG	419	553,794
INDUSTRIALS	FRANCOTYP POSTALIA HOLDING A	3,272	18,294
INDUSTRIALS	FRENCKEN GROUP LTD	17,200	6,950
INDUSTRIALS	FSE SERVICES GROUP LTD	86,000	27,503
INDUSTRIALS	FURUSATO INDUSTRIES LTD	1,900	32,603
INDUSTRIALS	GEA GROUP AG	36,879	1,771,815
INDUSTRIALS	GIMA TT SPA	14,092	281,069
INDUSTRIALS	GRUPO INDUSTRIAL SALTILLO	11,202	19,014
INDUSTRIALS	HANISON CONSTRUCTION HOLDING	24,717	4,363
INDUSTRIALS	HOSKEN CONS INVESTMENTS LTD	15,277	171,527
INDUSTRIALS	HOWDEN JOINERY GROUP PLC	198,534	1,253,670
INDUSTRIALS	HYUNDAI MIPO DOCKYARD	8,270	607,958
INDUSTRIALS	IDEC CORP	18,900	450,312
INDUSTRIALS	INABA DENKI SANGYO CO LTD	2,000	93,387
INDUSTRIALS	INDUSTRIAS ROMI SA	8,100	18,803
INDUSTRIALS	INTERPUMP GROUP SPA	50,386	1,586,402
INDUSTRIALS	INTERTEK GROUP PLC	26,613	1,868,438
INDUSTRIALS	JACQUET METAL SERVICE SA	4,401	145,330
INDUSTRIALS	JARDINE MATHESON HLDGS LTD	27,600	1,676,700
INDUSTRIALS	JARDINE STRATEGIC HLDGS LTD	10,500	415,590
INDUSTRIALS	JK HOLDINGS CO LTD	5,900	51,956
INDUSTRIALS	JUNGHEINRICH PRFD	9,359	442,170
INDUSTRIALS	KENDRION NV	1,024	49,382
INDUSTRIALS	KOC HOLDING AS UNSPON ADR	54,129	1,322,426
INDUSTRIALS	KOENIG + BAUER AG	3,123	235,619
INDUSTRIALS	KOMATSU WALL INDUSTRY CO LTD	2,400	51,217
INDUSTRIALS	KONE OYJ B	31,851	1,712,687
INDUSTRIALS	KSB SE + CO KGAA VORZUG	25	15,250
INDUSTRIALS	KUEHNE NAGEL INTL AG REG	6,626	1,172,894
INDUSTRIALS	KYODO PRINTING CO LTD	300	9,654
INDUSTRIALS	LEGRAND SA	28,856	2,224,202
INDUSTRIALS	LONKING HOLDINGS LTD	761,000	333,904
INDUSTRIALS	MAKITA CORP	67,400	2,833,014
INDUSTRIALS	MANITOU BF	1,273	46,623
INDUSTRIALS	MATSUI CONSTRUCTION CO LTD	4,000	34,727
INDUSTRIALS	MEITEC CORP	25,800	1,355,846
INDUSTRIALS	MERSEN	5,161	231,408
INDUSTRIALS	MOMENTUM GROUP AB CLASS B	3,974	56,546
INDUSTRIALS	MORITA HOLDINGS CORP	18,600	350,205
INDUSTRIALS	NAC CO LTD	8,800	75,775

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
INDUSTRIALS	NACHI FUJIKOSHI CORP	112,000	751,638
INDUSTRIALS	NAKANO CORP	5,600	32,114
INDUSTRIALS	NEW FLYER INDUSTRIES INC	3,306	142,483
INDUSTRIALS	NICHIHA CORP	2,466	103,434
INDUSTRIALS	NICHIREKI CO LTD	11,000	141,980
INDUSTRIALS	NIHON M+A CENTER INC	6,100	290,786
INDUSTRIALS	NORCROS PLC	11,409	27,703
INDUSTRIALS	OUTOTEC OYJ	61,746	526,427
INDUSTRIALS	OUTSOURCING INC	28,700	523,300
INDUSTRIALS	QANTAS AIRWAYS LTD	377,083	1,486,475
INDUSTRIALS	RATIONAL AG	2,241	1,445,602
INDUSTRIALS	RELX PLC	374,196	8,802,706
INDUSTRIALS	RENTOKIL INITIAL PLC	243,864	1,049,041
INDUSTRIALS	RHEINMETALL AG	5,489	697,678
INDUSTRIALS	ROBERT WALTERS PLC	651	5,213
INDUSTRIALS	ROCKY MOUNTAIN DEALERSHIPS	7,400	80,913
INDUSTRIALS	RUSSEL METALS INC	30,700	714,728
INDUSTRIALS	RYANAIR HOLDINGS PLC SP ADR	21,171	2,205,806
INDUSTRIALS	SAAB AB B	7,915	385,720
INDUSTRIALS	SAFRAN SA	19,281	1,989,042
INDUSTRIALS	SAN MIGUEL CORP	76,090	170,105
INDUSTRIALS	SANKI ENGINEERING CO LTD	5,000	60,852
INDUSTRIALS	SANWA HOLDINGS CORP	41,200	567,620
INDUSTRIALS	SCHINDLER HOLDING PART CERT	9,744	2,242,770
INDUSTRIALS	SCHNEIDER ELECTRIC SE	54,342	4,623,890
INDUSTRIALS	SEEK LTD	110,060	1,636,446
INDUSTRIALS	SENSHU ELECTRIC CO LTD	2,400	73,395
INDUSTRIALS	SHO BOND HOLDINGS CO LTD	7,200	513,236
INDUSTRIALS	SIG PLC	373,847	891,081
INDUSTRIALS	SMC CORP	6,100	2,511,478
INDUSTRIALS	SODA NIKKA CO LTD	4,600	25,236
INDUSTRIALS	STABILUS SA	11,286	1,015,740
INDUSTRIALS	SUGIMOTO + CO LTD	3,800	59,707
INDUSTRIALS	SUNNINGDALE TECH LTD	82,940	119,780
INDUSTRIALS	SUNWAY CONSTRUCTION GROUP BH	9,620	5,966
INDUSTRIALS	SYNERGIE SA	427	22,502
INDUSTRIALS	TAKANO CO LTD	2,800	28,907
INDUSTRIALS	TATSUTA ELEC WIRE + CABLE	7,500	59,720
INDUSTRIALS	TECHNO RYOWA LTD	5,100	38,075
INDUSTRIALS	TECHNOPRO HOLDINGS INC	18,500	1,005,060
INDUSTRIALS	TELEPERFORMANCE	4,754	681,893
INDUSTRIALS	TOKYO SANGYO CO LTD	7,300	35,253
INDUSTRIALS	TOMRA SYSTEMS ASA	53,490	859,963
INDUSTRIALS	TONAMI HOLDINGS CO LTD	900	45,619
INDUSTRIALS	TRAKCIA SA	1,512	3,150
INDUSTRIALS	TRANSCONTINENTAL INC CL A	18,600	368,749
INDUSTRIALS	TSUBAKI NAKASHIMA CO LTD	23,000	548,202
INDUSTRIALS	UCHIDA YOKO CO LTD	1,600	44,882
INDUSTRIALS	USHIO INC	29,900	427,598
INDUSTRIALS	VILLEROY + BOCH AG PREF	2,494	58,009
INDUSTRIALS	VINCI SA	55,983	5,724,158
INDUSTRIALS	VOLVO AB B SHS	7,374	137,528
INDUSTRIALS	WEIR GROUP PLC/THE	28,044	805,392
INDUSTRIALS	WESTJET AIRLINES LTD	4,693	98,733
INDUSTRIALS	WILSON BAYLY HOLMES OVCON	10,639	133,580
INDUSTRIALS	WOLTERS KLUWER	136,835	7,144,264
INFORMATION TECHNOLOGY	ADVANTEST CORP	63,300	1,174,969
INFORMATION TECHNOLOGY	AIXTRON SE	38,039	528,942
INFORMATION TECHNOLOGY	ALIBABA GROUP HOLDING SP ADR	15,562	2,683,356
INFORMATION TECHNOLOGY	ALTEN SA	1,588	132,737
INFORMATION TECHNOLOGY	ALVIVA HOLDINGS LTD	43,920	65,454
INFORMATION TECHNOLOGY	AMADEUS IT GROUP SA	48,436	3,496,115
INFORMATION TECHNOLOGY	ANRITSU CORP	45,700	516,838
INFORMATION TECHNOLOGY	ASML HOLDING NV	7,069	1,232,099
INFORMATION TECHNOLOGY	AURORA CORP	16,000	46,400
INFORMATION TECHNOLOGY	AUTO TRADER GROUP PLC	353,679	1,687,933
INFORMATION TECHNOLOGY	BAIDU INC SPON ADR	18,440	4,318,832
INFORMATION TECHNOLOGY	BAOZUN INC SPN ADR	16,656	525,663
INFORMATION TECHNOLOGY	BARCO N.V.	9,492	1,017,271

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
INFORMATION TECHNOLOGY	BROADCOM LTD	19,819	5,091,501
INFORMATION TECHNOLOGY	CAPCOM CO LTD	27,700	879,072
INFORMATION TECHNOLOGY	CAPGEMINI SE	32,772	3,891,581
INFORMATION TECHNOLOGY	CGI GROUP INC CLASS A	100,198	5,461,929
INFORMATION TECHNOLOGY	CHENG UEI PRECISION INDUSTRY	150,000	252,029
INFORMATION TECHNOLOGY	CHICONY ELECTRONICS CO LTD	359,106	905,051
INFORMATION TECHNOLOGY	CIELO SA	777,277	5,511,307
INFORMATION TECHNOLOGY	COMPUTACENTER PLC	18,517	288,813
INFORMATION TECHNOLOGY	CSE GLOBAL LTD	109,600	29,934
INFORMATION TECHNOLOGY	DELTA ELECTRONICS I GDR REGS	48,812	1,180,518
INFORMATION TECHNOLOGY	DESCARTES SYSTEMS GRP/THE	19,044	543,224
INFORMATION TECHNOLOGY	DEVOTEAM SA	132	11,864
INFORMATION TECHNOLOGY	ELMOS SEMICONDUCTOR AG	3,370	93,398
INFORMATION TECHNOLOGY	EXCEL CO LTD	1,800	45,300
INFORMATION TECHNOLOGY	FIRST SENSOR AG	69	1,803
INFORMATION TECHNOLOGY	FUJITSU LTD	191,000	1,360,992
INFORMATION TECHNOLOGY	GIGABYTE TECHNOLOGY CO LTD	127,000	230,455
INFORMATION TECHNOLOGY	GMO PAYMENT GATEWAY INC	6,100	504,678
INFORMATION TECHNOLOGY	GOCOMPARE.COM GROUP PLC	37,175	53,683
INFORMATION TECHNOLOGY	HANNSTAR DISPLAY CORP	545,000	182,042
INFORMATION TECHNOLOGY	HOLLYSYS AUTOMATION TECHNOLO	18,121	403,555
INFORMATION TECHNOLOGY	HON HAI PRECISION GDR REG S	219,475	1,389,277
INFORMATION TECHNOLOGY	HON HAI PRECISION INDUSTRY	756,575	2,420,348
INFORMATION TECHNOLOGY	HOSIDEN CORP	26,700	394,397
INFORMATION TECHNOLOGY	INFINEON TECHNOLOGIES AG	61,763	1,693,558
INFORMATION TECHNOLOGY	INFOCOM CORP	4,200	102,232
INFORMATION TECHNOLOGY	INFOTEL	870	55,839
INFORMATION TECHNOLOGY	INTOPS CO LTD	4,300	42,978
INFORMATION TECHNOLOGY	ITOCHU TECHNO SOLUTIONS CORP	13,500	586,019
INFORMATION TECHNOLOGY	JBCC HOLDINGS INC	12,800	127,943
INFORMATION TECHNOLOGY	JENOPTIK AG	26,944	891,201
INFORMATION TECHNOLOGY	JUST EAT PLC	53,488	565,099
INFORMATION TECHNOLOGY	KAGA ELECTRONICS CO LTD	1,700	46,405
INFORMATION TECHNOLOGY	KAKAKU.COM INC	96,600	1,633,582
INFORMATION TECHNOLOGY	KEYENCE CORP	2,300	1,288,735
INFORMATION TECHNOLOGY	KING YUAN ELECTRONICS CO LTD	947,000	962,641
INFORMATION TECHNOLOGY	KINGBOARD LAMINATES HLDG LTD	301,000	468,983
INFORMATION TECHNOLOGY	KNOW IT AB	4,887	92,816
INFORMATION TECHNOLOGY	LAIRD PLC	307,891	572,687
INFORMATION TECHNOLOGY	LG DISPLAY CO LTD	44,500	1,242,866
INFORMATION TECHNOLOGY	LOGITECH INTERNATIONAL REG	30,142	1,014,944
INFORMATION TECHNOLOGY	LOTES CO LTD	32,000	217,215
INFORMATION TECHNOLOGY	MALAYSIAN PACIFIC INDUSTRIES	37,500	116,938
INFORMATION TECHNOLOGY	MAXELL HOLDINGS LTD	25,700	549,134
INFORMATION TECHNOLOGY	MERRY ELECTRONICS CO LTD	54,000	352,941
INFORMATION TECHNOLOGY	MICRO MECHANICS HOLDINGS LTD	17,400	27,472
INFORMATION TECHNOLOGY	MIXI INC	14,800	664,785
INFORMATION TECHNOLOGY	MULTIPOLAR TECHNOLOGY TBK PT	201,600	9,213
INFORMATION TECHNOLOGY	MY EG SERVICES BHD	536,900	295,846
INFORMATION TECHNOLOGY	NAVER CORP	6,816	5,539,134
INFORMATION TECHNOLOGY	NEXTDC LTD	62,361	292,654
INFORMATION TECHNOLOGY	OPTOTECH CORP	175,000	125,846
INFORMATION TECHNOLOGY	OXFORD INSTRUMENTS PLC	33,265	382,943
INFORMATION TECHNOLOGY	PAN JIT INTERNATIONAL INC	54,000	54,438
INFORMATION TECHNOLOGY	PAX GLOBAL TECHNOLOGY LTD	946,000	423,548
INFORMATION TECHNOLOGY	PEGATRON CORP	76,000	183,880
INFORMATION TECHNOLOGY	PROACT IT GROUP AB	1,470	32,407
INFORMATION TECHNOLOGY	RIGHTMOVE PLC	42,729	2,601,074
INFORMATION TECHNOLOGY	S.O.I.T.E.C.	3,582	255,710
INFORMATION TECHNOLOGY	SAMSUNG ELECTR GDR	5,600	6,708,800
INFORMATION TECHNOLOGY	SAMSUNG ELECTRONICS CO LTD	3,084	7,340,182
INFORMATION TECHNOLOGY	SAP SE	89,583	10,052,537
INFORMATION TECHNOLOGY	SHOPIFY INC CLASS A	7,452	752,652
INFORMATION TECHNOLOGY	SILERGY CORP	20,000	457,012
INFORMATION TECHNOLOGY	SIMPLO TECHNOLOGY CO LTD	19,800	110,782
INFORMATION TECHNOLOGY	SK HYNIX INC	28,888	2,064,296
INFORMATION TECHNOLOGY	SMS CO LTD	7,700	242,654
INFORMATION TECHNOLOGY	SOLUTIONS 30 SE	13,911	425,960
INFORMATION TECHNOLOGY	SQUARE ENIX HOLDINGS CO LTD	8,700	413,955

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
INFORMATION TECHNOLOGY	STMICROELECTRONICS NV	8,749	191,258
INFORMATION TECHNOLOGY	TAIWAN PCB TECHVEST CO LTD	25,000	26,757
INFORMATION TECHNOLOGY	TAIWAN SEMICONDUCTOR MANUFAC	565,000	4,357,326
INFORMATION TECHNOLOGY	TAIWAN SEMICONDUCTOR SP ADR	252,390	10,007,264
INFORMATION TECHNOLOGY	TEMENOS AG REG	4,776	612,622
INFORMATION TECHNOLOGY	TENCENT HOLDINGS LTD	99,800	5,183,222
INFORMATION TECHNOLOGY	TOPCON CORP	12,900	279,071
INFORMATION TECHNOLOGY	TRIPOD TECHNOLOGY CORP	318,000	993,800
INFORMATION TECHNOLOGY	U BLOX HOLDING AG	1,840	362,147
INFORMATION TECHNOLOGY	UBISOFT ENTERTAINMENT	14,394	1,108,616
INFORMATION TECHNOLOGY	UDE CORP	112,000	189,311
INFORMATION TECHNOLOGY	ULVAC INC	2,000	126,054
INFORMATION TECHNOLOGY	UNITED MICROELECTRONICS CORP	50,000	23,859
INFORMATION TECHNOLOGY	VAISALA OYJ A SHS	1,513	80,848
INFORMATION TECHNOLOGY	VENTURE CORP LTD	58,900	902,187
INFORMATION TECHNOLOGY	VTECH HOLDINGS LTD	78,100	1,023,044
INFORMATION TECHNOLOGY	WAH LEE INDUSTRIAL CORP	26,000	48,752
INFORMATION TECHNOLOGY	WORLDLINE SA	14,796	722,586
INFORMATION TECHNOLOGY	YAHOO JAPAN CORP	449,400	2,062,493
INFORMATION TECHNOLOGY	YANDEX NV A	54,054	1,770,269
MATERIALS	AECI LTD	16,964	137,027
MATERIALS	AIR LIQUIDE SA	23,344	2,944,707
MATERIALS	ALAMOS GOLD INC CLASS A	83,900	546,189
MATERIALS	AMCOR LIMITED	373,900	4,509,516
MATERIALS	AMG ADVANCED METALLURGICAL	5,555	279,592
MATERIALS	ARAKAWA CHEMICAL INDUSTRIES	1,000	20,577
MATERIALS	ARIZONA MINING INC	100,119	276,477
MATERIALS	ARKEMA	1,906	232,420
MATERIALS	BHP BILLITON PLC	196,957	4,056,451
MATERIALS	BIO PAPPEL SAB DE CV	11,301	13,227
MATERIALS	BUZZI UNICEM SPA	11,649	314,733
MATERIALS	CALTAGIRONE SPA	5,813	21,066
MATERIALS	CANFOR PULP PRODUCTS INC	6,949	74,041
MATERIALS	CASCADES INC	58,510	636,024
MATERIALS	CHINA PETROCHEMICAL DEV CORP	589,000	303,817
MATERIALS	CHINA RESOURCES CEMENT	824,000	541,793
MATERIALS	CHINA SYNTHETIC RUBBER	281,000	414,062
MATERIALS	CSC STEEL HOLDINGS BHD	74,400	28,311
MATERIALS	CSR LTD	29,278	109,003
MATERIALS	DAEHAN STEEL CO LTD	2,641	23,362
MATERIALS	DENKA CO LTD	14,200	569,134
MATERIALS	DONGYUE GROUP	422,000	294,746
MATERIALS	DOWA HOLDINGS CO LTD	28,000	1,143,364
MATERIALS	G J STEEL PCL NVDR	2,193,900	25,581
MATERIALS	GRAND PACIFIC PETROCHEMICAL	473,000	499,886
MATERIALS	GREATVIEW ASEPTIC PACKAGING	1,050,000	765,610
MATERIALS	H H INTERNATIONAL A/S B	1,899	44,409
MATERIALS	HARIMA CHEMICALS GROUP INC	3,100	25,180
MATERIALS	HOKKAN HOLDINGS LTD	6,000	24,234
MATERIALS	HUDBAY MINERALS INC	43,380	385,346
MATERIALS	HUHTAMAKI OYJ	35,039	1,472,619
MATERIALS	INTERFOR CORP	30,061	506,715
MATERIALS	JOHNSON MATTHEY PLC	41,458	1,724,531
MATERIALS	KG CHEMICAL CORP	10,050	229,999
MATERIALS	KH NEOCHEM CO LTD	12,300	315,007
MATERIALS	LABRADOR IRON ORE ROYALTY CO	6,900	149,790
MATERIALS	LOTTE FINE CHEMICAL CO LTD	2,833	171,745
MATERIALS	LUCARA DIAMOND CORP	30,200	67,730
MATERIALS	METALURGICA GERDAU SA PREF	37,500	65,456
MATERIALS	NIHON PARKERIZING CO LTD	59,300	1,000,704
MATERIALS	NIHON YAMAMURA GLASS CO LTD	14,000	23,737
MATERIALS	NIPPON SHOKUBAI CO LTD	4,100	276,973
MATERIALS	NORSK HYDRO ASA	248,747	1,896,162
MATERIALS	NORTHERN STAR RESOURCES LTD	66,547	317,503
MATERIALS	NOVOZYMES A/S B SHARES	43,131	2,465,960
MATERIALS	NSL LTD	1,500	1,560
MATERIALS	OZ MINERALS LTD	82,398	590,340
MATERIALS	PAPELES Y CARTONES DE EUROPA	115	1,563
MATERIALS	PLASTIVALOIRE	5,816	130,598

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
MATERIALS	POSCO	295	91,623
MATERIALS	RENO DE MEDICI SPA	42,615	25,867
MATERIALS	SAPPI LIMITED	66,049	477,495
MATERIALS	SEAH SPECIAL STEEL CO LTD	1,162	21,817
MATERIALS	SHIN ETSU CHEMICAL CO LTD	19,200	1,951,531
MATERIALS	SHIN ETSU POLYMER CO LTD	14,400	162,855
MATERIALS	SHINAGAWA REFRACTORIES CO	3,200	96,014
MATERIALS	SINON CORP	284,000	161,285
MATERIALS	SK MATERIALS CO LTD	493	82,892
MATERIALS	SOUTH32 LTD	570,681	1,557,790
MATERIALS	SSAB AB A SHARES	52,555	288,210
MATERIALS	SUZANO PAPEL E CELULOSE SA	29,000	163,399
MATERIALS	TAITA CHEMICAL	285,000	145,572
MATERIALS	TERNIUM SA SPONSORED ADR	4,487	141,744
MATERIALS	TOMOKU CO LTD	1,400	28,385
MATERIALS	TUNG HO STEEL ENTERPRISE COR	107,000	92,767
MATERIALS	UPM KYMMENE OYJ	29,459	916,550
MATERIALS	WESTERN FOREST PRODUCTS INC	25,200	49,276
MATERIALS	WOOD ONE CO LTD	1,600	22,597
MATERIALS	XIWANG SPECIAL STEEL CO LTD	253,000	48,546
MATERIALS	YFY INC	578,000	270,951
MATERIALS	YUSHIRO CHEMICAL INDUSTRY CO	1,900	28,487
MU38 TRANSITION ACCOUNT	MU38 TRANSITION ACCOUNT	95	11,170
REAL ESTATE	AKELIUS RESIDENTIAL AB PREF	2,098	84,817
REAL ESTATE	AUTOMOTIVE PROPERTIES REAL E	2,900	25,252
REAL ESTATE	CHINA AOYUAN PROPERTY GROUP	497,000	272,745
REAL ESTATE	CHINA SCE PROPERTY HOLDINGS	215,000	92,685
REAL ESTATE	DAIBIRU CORP	86,500	1,090,368
REAL ESTATE	DAIKYO INC	11,200	217,140
REAL ESTATE	DAITO TRUST CONSTRUCT CO LTD	10,600	2,161,873
REAL ESTATE	DAIWA HOUSE INDUSTRY CO LTD	164,637	6,323,873
REAL ESTATE	DREAM OFFICE REAL ESTATE INV	4,125	72,956
REAL ESTATE	FIRSTSERVICE CORP	7,830	549,497
REAL ESTATE	GALILEO JAPAN TRUST	3,487	218
REAL ESTATE	GRAND CITY PROPERTIES	42,867	1,011,478
REAL ESTATE	IMMOBILIARE GRANDE DISTRIBUZ	198,898	230,239
REAL ESTATE	IMMOBILIARIA COLONIAL SOCIMI	39,441	392,289
REAL ESTATE	K WAH INTL HOLDINGS	103,000	56,261
REAL ESTATE	LAND + GENERAL BHD	253,100	13,446
REAL ESTATE	LEOPALACE21 CORP	39,000	303,276
REAL ESTATE	LES NOUVEAUX CONSTRUCTEURS S	29	1,783
REAL ESTATE	MACQUARIE MEXICO REAL ESTATE	85,707	90,808
REAL ESTATE	MINMETALS LAND LTD	158,000	26,477
REAL ESTATE	MORGUARD CORP	200	28,649
REAL ESTATE	NISSHIN FUDOSAN CO LTD	10,400	85,582
REAL ESTATE	OVERSEAS CHINESE TOWN ASIA	168,000	68,985
REAL ESTATE	PAREF	20	1,735
REAL ESTATE	PEET LTD	26,641	29,381
REAL ESTATE	PROLOGIS PROPERTY MEXICO SA	213,025	370,076
REAL ESTATE	RAIMON LAND PUBLIC CO NVDR	80,000	2,357
REAL ESTATE	SELVAAG BOLIG ASA	18,140	75,183
REAL ESTATE	SOUNDWILL HOLDINGS LTD	15,500	32,359
REAL ESTATE	TATERU INC	35,000	520,107
REAL ESTATE	VISTA LAND + LIFESCAPES INC	4,100,800	492,063
REAL ESTATE	WHEELOCK + CO LTD	78,000	556,765
REAL ESTATE	YANLORD LAND GROUP LTD	99,000	120,009
REAL ESTATE	YUZHOU PROPERTIES CO	454,000	242,178
TELECOMMUNICATION SERVICES	BCE INC	11,951	573,768
TELECOMMUNICATION SERVICES	BT GROUP PLC	341,471	1,255,050
TELECOMMUNICATION SERVICES	KDDI CORP	72,114	1,795,328
TELECOMMUNICATION SERVICES	KT CORP SP ADR	67,213	1,049,195
TELECOMMUNICATION SERVICES	MASMOVIL IBERCOM SA	4,938	521,208
TELECOMMUNICATION SERVICES	NIPPON TELEGRAPH + TELEPHONE	30,000	1,411,718
TELECOMMUNICATION SERVICES	ROGERS COMMUNICATIONS INC B	2,200	112,463
TELECOMMUNICATION SERVICES	SOFTBANK GROUP CORP	16,000	1,266,933
TELECOMMUNICATION SERVICES	TELEKOMUNIK INDONESIA SP ADR	119,885	3,862,695
TELECOMMUNICATION SERVICES	TELENOR ASA	118,310	2,544,301
TELECOMMUNICATION SERVICES	TELKOM SA SOC LTD	66,752	259,459
TELECOMMUNICATION SERVICES	TURKCELL ILETISIM HIZMET AS	836,629	3,415,713

**International Equity
Security Holdings**

Sector	Security Name	Shares/Par Value	USD Market Value
UTILITIES	BUSAN CITY GAS CO LTD	628	21,147
UTILITIES	CIA DE GAS DE SAO PAULO PR A	3,588	64,900
UTILITIES	CIA SANEAMENTO BASICO DE SP	148,700	1,538,956
UTILITIES	ENEL CHILE SA ADR	16,199	92,010
UTILITIES	RED ELECTRICA CORPORACION SA	109,308	2,455,820
UTILITIES	RUBIS	13,945	987,629
UTILITIES	SHIZUOKA GAS CO LTD	10,100	85,803
UTILITIES	TENAGA NASIONAL BHD	100,400	378,578
UTILITIES	TOKYO ELECTRIC POWER COMPANY	120,300	476,288

**Private Equity
Security Holdings**

Manager	Sector	Vintage Year	Fund Name	Original Commitment	Market Value
Adams Street Partners, LLC	BUYOUT	1998	BRINSON PARTNERSHIP FUND TRUST	7,161,019	180,762
Adams Street Partners, LLC	BUYOUT	1999	BRINSON NON US 1999 PRIMARY FD	1,524,853	28,381
Adams Street Partners, LLC	BUYOUT	1999	BRINSON PARTNERSHIP FUND TRUST	8,346,761	300,056
Adams Street Partners, LLC	BUYOUT	2000	BRINSON NON U.S. TRUST 2000	1,815,207	213,574
Adams Street Partners, LLC	BUYOUT	2000	BRINSON PARTNERSHIP	20,064,960	654,514
Adams Street Partners, LLC	BUYOUT	2001	BRIN NON US TRUST 2001 PRIM	1,341,612	64,444
Adams Street Partners, LLC	BUYOUT	2001	BRINSON PARTNERSHIP FUND TRUST	15,496,322	1,695,478
Adams Street Partners, LLC	BUYOUT	2002	ADAMS ST PARTNERS FUND 2002 US	34,000,000	6,318,278
Adams Street Partners, LLC	BUYOUT	2002	BRINSON NON US TRUST 2002 SEC	637,308	21,259
Adams Street Partners, LLC	BUYOUT	2002	BRINSON NON US PARTNERSHIP FND	1,696,452	83,292
Adams Street Partners, LLC	BUYOUT	2002	BRINSON PARTNERSHIP FUND TR	16,297,079	492,313
Adams Street Partners, LLC	BUYOUT	2002	BRINSON PARTNERSHIP FUND TRUST	2,608,820	361,273
Adams Street Partners, LLC	BUYOUT	2002	ADAMS STREET PTNRSH FND	6,000,000	577,862
Adams Street Partners, LLC	BUYOUT	2003	ADAMS ST PART FUND 2003 US	20,000,000	5,022,999
Adams Street Partners, LLC	BUYOUT	2003	BRINSON NON US TRUST 2003 PRIM	1,896,438	79,193
Adams Street Partners, LLC	BUYOUT	2003	BRINSON PARTNERSHIP FUND TRUST	15,589,100	1,918,269
Adams Street Partners, LLC	BUYOUT	2003	BRINSON PARTNERSHIP FUND	1,151,151	144,417
Adams Street Partners, LLC	BUYOUT	2004	ADAMS ST PART FUND 2004 NON US	5,000,000	1,035,067
Adams Street Partners, LLC	BUYOUT	2004	ADAMS ST PART FUND 2004 US	15,000,000	3,959,757
Adams Street Partners, LLC	BUYOUT	2004	ADAMS STR GLOBAL OPPORTUNITES	25,000,000	4,368,766
Adams Street Partners, LLC	BUYOUT	2004	BRINSON PARTNERSHIP	8,832,269	1,833,471
Adams Street Partners, LLC	BUYOUT	2004	BRINSON NON US PARTNERSHIP TR	897,613	109,633
Adams Street Partners, LLC	BUYOUT	2005	ADAMS STREET PARTNERSHIP	5,000,000	1,368,352
Adams Street Partners, LLC	BUYOUT	2005	ADAMS STREET PARTNERSHIP FUND	25,000,000	8,471,786
Adams Street Partners, LLC	VENTURE CAPITAL	1998	BRINSON VEN CAP FUND IV	15,000,000	2,005,712
Adams Street Partners, LLC	VENTURE CAPITAL	2002	ADAMS STREET FUND V	40,000,000	10,422,029
Affinity Ventures	BUYOUT	2006	AFFINITY ASIA PACIFIC FUND III	15,000,000	4,172,296
Affinity Ventures	BUYOUT	2013	AFFINITY ASIA PACIFIC FUND IV	20,000,000	15,970,592
American Securities	BUYOUT	2011	AMERICAN SECURITIES PTRNS VI	35,000,000	20,983,876
American Securities	BUYOUT	2016	AMERICAN SECURITIES PRTRNS VII	20,000,000	10,880,584
Angeles Equity Partners	BUYOUT	2015	ANGELES EQUITY PARTNERS I, LP	20,000,000	1,422,577
Audax Group	BUYOUT	2012	AUDAX PRIVATE EQ FUND IV	25,000,000	25,062,321
Audax Group	BUYOUT	2015	AUDAX PRIVATE EQUITY V	20,000,000	11,649,808
Axiom Asia	BUYOUT	2008	AXIOM ASIA PRIVATE CAP FUND II	25,000,000	19,535,375
Axiom Asia	BUYOUT	2012	AXIOM ASIA PRIVATE CAP FND III	25,000,000	23,921,359
Axiom Asia	BUYOUT	2015	AXIOM ASIA IV LP	40,000,000	12,031,628
Black Diamond	DISTRESSED	2009	BDCM OPPORTUNITY FUND III LP	25,000,000	29,625,479
BRV Opportunites Fund, LP	VENTURE CAPITAL	2017	BRV VI, L.P.	20,000,000	1,937,814
Capital Partners	BUYOUT	2017	LEVINE LEICHTMAN CAPITAL VI LP	40,000,000	3,837,883
CapitalSpring Investment Partners V, LP	DEBT RELATED	2017	CAPITALSPRING INVESTMENT V	40,000,000	12,948,795
Carlyle Group	BUYOUT	2004	CARLYLE PARTNERS IV, L.P.	35,000,000	819,282
Carlyle Group	BUYOUT	2006	CARLYLE VENTURE PARTNERS III	25,000,000	1,628,050
Cartesian Capital Group	BUYOUT	2011	PANGAEA TWO LP	20,000,000	18,198,776
Catalyst Investments	DISTRESSED	2012	CATALYST FUND LP IV	15,000,000	11,481,692
Catalyst Investments	DISTRESSED	2014	CATALYST FUND IV PARALLEL LP	15,000,000	9,716,138
CCMP Capital Advisors	BUYOUT	2014	CCMP CAPITAL INVESTORS III, L	25,000,000	21,292,599
Centerbridge	DISTRESSED	2009	CENTERBRIDGE SPECIAL CREDIT PR	12,500,000	501,561
Centerbridge	DISTRESSED	2010	CENTERBRIDGE CAPITAL PTRNS II	25,000,000	15,250,708
Centerbridge	DISTRESSED	2012	CENTERBRIDGE SPECIAL CREDIT II	20,000,000	6,875,095
Centerbridge	DISTRESSED	2014	CENTERBRIDGE CAP PARTNERS III	20,000,000	9,998,976
Centerbridge	DISTRESSED	2016	CENTERBRIDGE SPEC CR III	35,000,000	5,400,201
DFW Capital Partners	BUYOUT	2016	DFW CAPITAL PARTNERS V, LP	20,000,000	6,634,855
Dover Street	BUYOUT	2008	DOVER STREET	20,000,000	4,055,121
ETF - IWM	ETF - IWM	N/A	ISHARES RUSSELL 2000 ETF	-	56,745,612
Eureka Growth Capital	BUYOUT	2012	EUREKA III, L.P	20,000,000	10,079,052
GI Partners	BUYOUT	2014	GI PARTNERS FUND IV LP	20,000,000	21,257,829
Gridiron Capital LLC	BUYOUT	2011	GRIDIRON CAPITAL FUND II	15,000,000	11,555,380
Gridiron Capital LLC	BUYOUT	2015	GRIDIRON CAPITAL FUND III	20,000,000	9,922,202
Guardian Capital Partners	BUYOUT	2014	GUARDIAN CAPITAL PART FD II	20,000,000	9,567,793
HarbourVest	BUYOUT	2007	HARBOURVEST 2007 DIRECT	20,000,000	3,832,559
HarbourVest	BUYOUT	2008	HARBOURVEST INTL PVT EQTY VI	19,366,145	16,432,554
HarbourVest	BUYOUT	2012	DOVER STREET VIII LP	25,000,000	15,031,728
HarbourVest	BUYOUT	2016	DOVER STREET IX	20,000,000	4,218,581
HCI Equity Partners	BUYOUT	2008	HCI EQUITY PARTNERS III LP	20,000,000	15,256,008
HCI Equity Partners	BUYOUT	2013	HCI EQUITY PARTNERS IV LP	25,000,000	33,704,330
Highway 12 Ventures	VENTURE CAPITAL	2006	HIGHWAY 12 VENTURE II	10,000,000	9,821,098
HKW Capital Partners	BUYOUT	2014	HKW CAPITAL PARTNERS IV, L.P	20,000,000	16,700,896
Industry Ventures	VENTURE CAPITAL	2005	INDUSTRY VENTURES FUND IV	10,000,000	1,756,280
J.C. Flowers & Co. LLC	BUYOUT	2006	JCF II LP	25,000,000	5,290,824

**Private Equity
Security Holdings**

Manager	Sector	Vintage Year	Fund Name	Original Commitment	Market Value
JLL Partners	BUYOUT	2004	JLL PARTNERS FUND V LP	25,000,000	3,861,191
JLL Partners	BUYOUT	2015	JLL PARTNERS FD VII, LP	25,000,000	6,916,825
Kinderhook Industries LLC	BUYOUT	2014	KINDERHOOK CAPITAL FUND IV,LP	20,000,000	16,528,955
Kinderhook Industries LLC	BUYOUT	2016	KINDERHOOK CAPITAL FD V, LP	35,000,000	2,216,276
Lexington Partners	BUYOUT	2001	LEXINGTON CAPITAL PTRS V LP	50,000,000	2,378,128
Lexington Partners	BUYOUT	2005	LEXINGTON CAPITAL PARTNERS VIB	50,000,000	7,836,343
Lexington Partners	BUYOUT	2008	LEXINGTON MID MARKET II LP	10,000,000	4,532,667
Lexington Partners	BUYOUT	2009	LEXINGTON CAPITAL PTNRS VII LP	45,000,000	16,336,642
MatlinPatterson	DISTRESSED	2007	MATLIN PATTERSON GLB OPP	30,000,000	17,063,088
McCarthy Capital	BUYOUT	2016	MCCARTHY CAPITAL FUND VI, LP	25,000,000	4,922,860
MHR Institutional Partners	DISTRESSED	2006	MHR INSTITUTIONAL III	25,000,000	11,785,866
Neuberger Berman LLC	BUYOUT	2005	NB CO INVESTMENT PARTNERS LP	35,000,000	1,337,206
Neuberger Berman LLC	BUYOUT	2012	NB STRATEGIC CO INVEST II, LP	20,000,000	16,023,258
Neuberger Berman LLC	BUYOUT	2015	NB STRATEGIC CO INVEST III LP	20,000,000	8,374,712
Northgate Capital	VENTURE CAPITAL	2010	NORTHGATE V LP	30,000,000	37,336,181
Northgate Capital	VENTURE CAPITAL	2012	NORTHGATE VENTURE PTNRS VI	15,000,000	14,826,001
Oak Hill Capital Partners	BUYOUT	2004	OAK HILL CAPITAL PARTNERS II	25,000,000	999,310
Oak Hill Capital Partners	BUYOUT	2007	OAK HILL III	20,000,000	13,048,318
Oaktree Capital Group	DISTRESSED	2002	OCM OPPORTUNITIES FD IVB LP	75,000,000	390
Oaktree Capital Group	DISTRESSED	2007	OAKTREE CPTL MGMT OPPTY FD VII	35,000,000	2,730,805
Oaktree Capital Group	DISTRESSED	2009	OCM OPPORTUNITIES FUND VIII LP	10,000,000	1,725,549
OCP Asia	DEBT RELATED	2016	ORCHARD LANDMARK II LP	30,000,000	22,909,199
Odyssey Investment Partners	BUYOUT	2003	ODYSSEY INVT PARTN FD III	25,000,000	64,839
Odyssey Investment Partners	BUYOUT	2008	ODYSSEY INVESTMENT PTNRS IV	20,000,000	2,373,275
Odyssey Investment Partners	BUYOUT	2013	ODYSSEY INVESTMENT PART FD V	25,000,000	12,422,448
Opus Capital	VENTURE CAPITAL	2011	OPUS CAPITAL VENTURE VI	10,000,000	3,450,966
Performance Equity Management	VENTURE CAPITAL	2008	PERFORMANCE VENTURE CAPITAL II	25,000,000	28,387,179
Pine Brook	BUYOUT	2013	PINE BROOK FUND II, L.P	25,000,000	24,837,448
Portfolio Advisors LLC	BUYOUT	2006	PORTFOLIO ADVISORS IV (E)	15,000,000	4,162,304
Portfolio Advisors LLC	BUYOUT	2008	PORTFOLIO ADVISORS SECONDARY	15,000,000	4,240,160
Portfolio Advisors LLC	VENTURE CAPITAL	2006	PORTFOLIO ADVISORS IV (B)	30,000,000	14,513,554
Portfolio Advisors LLC	VENTURE CAPITAL	2007	PORTFOLIO ADVISORS FUND V(B)	10,000,000	6,348,156
RiverGlade Capital	BUYOUT	2017	RIVERGLADE CAPITAL, L.P.	25,000,000	5,016,174
Siguler Guff Advisers, LLC	BUYOUT	2006	SIGULER GUFF SM BUYOUT	25,000,000	11,523,028
Siguler Guff Advisers, LLC	BUYOUT	2011	SIGULER GUFF SBO FUND II LP	25,000,000	22,246,293
Southern Capital Group	BUYOUT	2013	SOUTHERN CAPITAL FUND III LP	15,000,000	14,363,243
Spire Capital	BUYOUT	2013	SPIRE CAPITAL PARTNERS III LP	15,000,000	10,038,361
Sterling Partners	BUYOUT	2011	STERLING CAPITAL PARTNERS IV	20,000,000	11,882,782
STIF	CASH EQUIVALENT	N/A	SHORT TERM INVESTMENT FUND		32,812,519
Tenaya Capital LLC	VENTURE CAPITAL	2012	TENAYA CAPITAL VI LP	20,000,000	17,919,255
Tenaya Capital LLC	VENTURE CAPITAL	2014	TENAYA CAPITAL VII LP	15,000,000	4,681,589
Tenex Capital Management	BUYOUT	2009	TENEX CAPITAL PARTNERS LP	20,000,000	9,738,594
Tenex Capital Management	BUYOUT	2016	TENEX CAPITAL PARTNERS II, LP	35,000,000	11,795,823
Terra Firma Capital Partners	BUYOUT	2005	TERRA FIRMA III LIMITED PART	27,460,997	6,122,807
Trilantic	BUYOUT	2006	TRILANTIC CAPITAL PARTNERS IV	11,098,351	2,549,784
Trilantic	BUYOUT	2013	TRILANTIC CAPITAL PARTNERS	20,000,000	15,131,709
Veritas Capital	BUYOUT	2009	VERITAS CAPITAL PARTNERS IV	25,000,000	28,779,261
Veritas Capital	BUYOUT	2014	VERITAS CAPITAL FUND V LP	20,000,000	22,374,301
Veritas Capital	BUYOUT	2017	VERITAS CAPITAL FD VI LP	25,000,000	946,131
Vida Capital Management	BUYOUT	2017	VIDA INSURANCE CRD OPP FD II	40,000,000	13,857,051
Welsh, Carson, Anderson & Stowe	BUYOUT	2004	WCAS CAPITAL PARTNERS FUND IV	25,000,000	1,729,168
Welsh, Carson, Anderson & Stowe	BUYOUT	2005	WCAS X LP	25,000,000	1,268,309

**Natural Resources
Security Holdings**

Manager	Sector	Vintage Year	Fund Name	Original Commitment	Market Value
Arclight	ENERGY	2006	ARCLIGHT ENERGY PTNRS FUND III	25,000,000	61,316
Arclight	ENERGY	2008	ARCLIGHT ENERGY PARTNERS FD V	20,000,000	12,429,842
Arclight	ENERGY	2015	ARCLIGHT ENERGY PART FD VI LP	20,000,000	15,018,398
Denham Capital	ENERGY	2017	DENHAM INTL POWER FUND LP	40,000,000	6,607,923
Energy Investors Fund	ENERGY	2011	EIF US POWER FUND IV LP	25,000,000	24,181,168
Kimmeridge Energy	ENERGY	2017	KIMMERIDGE ENERGY EXPLOR FD IV	25,000,000	14,243,852
Molpus Woodlands Group	TIMBER	2011	MOLPUS WOODLANDS FUND III LP	44,664,311	48,084,414
Mountain Capital	ENERGY	2017	MOUNTAIN CAPITAL PARTNERS, LP	25,000,000	13,542,041
ORM Timber	TIMBER	2012	ORM TIMBER FUND III LLC	30,000,000	30,182,880
ORM Timber	TIMBER	2016	ORM TIMBER FUND IV LLC	25,000,000	375,621
Quintana Capital Group	ENERGY	2006	QUINTANA ENERGY PARTNERS TE LP	15,000,000	4,820,072
Resource Management Services	TIMBER	2011	RMS FOREST GROWTH III LP	25,000,000	24,385,837
STIF	CASH EQUIVALENT	N/A	SHORT TERM INVESTMENT FUND	-	9,830,005
Trilantic	ENERGY	2014	TRILANTIC ENERGY PARTNERS II	20,000,000	17,486,109
Warwick Partners	ENERGY	2016	WARWICK PARTNERS III, L.P.	20,000,000	21,114,480
White Deer Energy	ENERGY	2013	WHITE DEER ENERGY II LP	25,000,000	17,620,733

**Real Estate
Security Holdings**

Manager	Sector	Vintage Year	Fund Name	Original Commitment	Market Value
ABR CHESAPEAKE	NON-CORE REAL ESTATE	2006	ABR CHESAPEAKE III	20,000,000	3,701,132
ABR CHESAPEAKE	NON-CORE REAL ESTATE	2010	ABR CHESAPEAKE FUND IV	30,000,000	19,514,048
ALMANAC REALTY	NON-CORE REAL ESTATE	2007	ALMANAC REALTY SECURITIES V	30,000,000	2,309,669
AMERICAN CORE REALTY	CORE REAL ESTATE	2017	AMERICAN CORE REALTY FUND LLC	40,000,000	36,000,000
ANGELO GORDON & CO	NON-CORE REAL ESTATE	2007	AG REALTY FUND VII LP	20,000,000	2,127,019
ANGELO GORDON & CO	NON-CORE REAL ESTATE	2007	AG CORE PLUS REALTY FD II	20,000,000	711,263
ANGELO GORDON & CO	NON-CORE REAL ESTATE	2011	AG REALTY REALTY FUND VIII	20,000,000	10,935,915
ANGELO GORDON & CO	NON-CORE REAL ESTATE	2011	AG CORE PLUS REALTY FD III	35,000,000	11,600,592
ANGELO GORDON & CO	NON-CORE REAL ESTATE	2015	AG REALTY REALTY FUND IX LP	20,000,000	13,391,617
ANGELO GORDON & CO	NON-CORE REAL ESTATE	2015	AG CORE PLUS REALTY FD IV LP	20,000,000	10,819,230
AREA PROPERTY PARTNERS	NON-CORE REAL ESTATE	2007	APOLLO REAL ESTATE FINANCE COR	10,000,000	3,222,837
BEACON CAPITAL PARTNERS	NON-CORE REAL ESTATE	2007	BEACON CAPITAL PARTNERS FUND V	23,750,000	194,696
BELL INSTITUTIONAL	NON-CORE REAL ESTATE	2017	BELL INSTITUTIONAL FUND VI, LP	20,000,000	3,369,242
CARLYLE	NON-CORE REAL ESTATE	2007	CARLYLE EUROPE R E P III L P	30,218,906	3,073,942
CASH EQUIVALENT	CASH EQUIVALENT	N/A	FIRST INTERSTATE BANK BILLINGS	-	20,000
CBRE STRATEGIC PARTNERS	NON-CORE REAL ESTATE	2012	CBRE STRAT PRNTS US VALUE 6	20,000,000	2,181,876
CBRE STRATEGIC PARTNERS	NON-CORE REAL ESTATE	2014	CBRE STRAT PRNTS US	25,000,000	22,604,078
CBRE STRATEGIC PARTNERS	NON-CORE REAL ESTATE	2017	CBRE STRATEGIC PART US VALUE 8	25,000,000	9,872,870
CIM FUND	NON-CORE REAL ESTATE	2007	CIM FUND III	25,000,000	12,393,394
DRA ADVISORS	NON-CORE REAL ESTATE	2007	DRA ADVISORS VI	23,215,319	3,707,521
DRA ADVISORS	NON-CORE REAL ESTATE	2011	DRA GROWTH AND INCOME FUND VII	30,000,000	19,073,515
DRA ADVISORS	NON-CORE REAL ESTATE	2014	DRA GROWTH AND INCOME VIII	25,000,000	22,703,419
DRA ADVISORS	NON-CORE REAL ESTATE	2017	DRA GROWTH AND INCOME IX,LLC	20,000,000	6,942,679
EQUUS CAPITAL PARTNERSHIP LTD	NON-CORE REAL ESTATE	2013	BPG INVESTMENT PARTNERSHIP IX	30,000,000	19,528,722
EQUUS CAPITAL PARTNERSHIP LTD	NON-CORE REAL ESTATE	2015	EQUUS INVT PARTNERSHIP X LP	20,000,000	16,158,981
ETF - VNQ	ETF - VNQ	N/A	VANGUARD REAL ESTATE ETF	-	41,996,178
GEM REALTY CAPITAL	NON-CORE REAL ESTATE	2010	GEM REALTY FUND IV LP	15,000,000	3,653,461
GEM REALTY CAPITAL	NON-CORE REAL ESTATE	2013	GEM REALTY FUND V, LP	20,000,000	17,216,179
GEM REALTY CAPITAL	NON-CORE REAL ESTATE	2016	GEM REALTY FUND VI LP	25,000,000	830,439
HARBERT US	NON-CORE REAL ESTATE	2014	HARBERT US RE FUND V, LP	20,000,000	15,418,663
HUDSON REALTY CAPITAL	NON-CORE REAL ESTATE	2007	HUDSON REALTY CAPITAL FUND IV	15,000,000	3,892,888
HUDSON REALTY CAPITAL	NON-CORE REAL ESTATE	2008	HUDSON REAL ESTATE FD IV CO IN	10,000,000	10,246
JP MORGAN	CORE REAL ESTATE	2007	552992935 JPM STRATEGIC PROPRT	120,000,000	103,015,143
LANDMARK PARTNERS	NON-CORE REAL ESTATE	2011	LANDMARK REP VI	20,000,000	3,801,366
LIQUID REALTY	NON-CORE REAL ESTATE	2007	LIQUID REALTY FUN IV	18,818,203	1,199,194
MACQUARIE GBL PROP	NON-CORE REAL ESTATE	2007	MACQUARIE GBL PROP III ASIA	26,143,978	330,828
MORGAN STANLEY	NON-CORE REAL ESTATE	2007	MORGAN STANLEY REAL ESTATE	25,000,000	1,006,666
OAK STREET REAL ESTATE CAPITAL	NON-CORE REAL ESTATE	2017	OAK STREET REAL ESTATE IV	25,000,000	1,209,395
O'CONNOR	NON-CORE REAL ESTATE	2008	OCONNOR NTH AMER PROP PTNRS II	15,000,000	4,159,095
PCCP	NON-CORE REAL ESTATE	2015	PCCP EQUITY VII	15,000,000	8,979,439
PRISA	CORE REAL ESTATE	2017	PRISA LP	80,000,000	80,938,160
RE - MONTANA	CORE REAL ESTATE	2011	BOZEMAN PROPERTY	-	2,100,000
RE - MONTANA	CORE REAL ESTATE	2011	MT COLONIAL DRIVE	-	9,345,000
RE - MONTANA	CORE REAL ESTATE	2011	NORTH PARK AVENUE	-	6,615,000
RE - MONTANA	CORE REAL ESTATE	2011	CALIFORNIA STREET PROP	-	222,692
RE - MONTANA	CORE REAL ESTATE	2011	NINTH AVENUE	-	440,000
STIF	CASH EQUIVALENT	N/A	SHORT TERM INVESTMENT FUND	-	29,768,660
STOCKBRIDGE LP	NON-CORE REAL ESTATE	2012	STOCKBRIDGE VALUE FUND LP	25,000,000	2,208,546
STOCKBRIDGE LP	NON-CORE REAL ESTATE	2013	STOCKBRIDGE VALUE FUND II	35,000,000	29,314,870
STOLTZ REAL ESTATE	NON-CORE REAL ESTATE	2014	STOLTZ REAL ESTATE FUND V	20,000,000	19,917,559
THE REALTY ASSOCIATES	NON-CORE REAL ESTATE	2007	TA ASSOCIATES REALTY FUND	20,000,000	5,532,239
THE REALTY ASSOCIATES	NON-CORE REAL ESTATE	2009	REALTY ASSOCIATES FUND IX	20,000,000	818,587
THE REALTY ASSOCIATES	NON-CORE REAL ESTATE	2012	THE REALTY ASSOCIATES FUND X	20,000,000	13,751,678
TIAA CREF ASSET MANAGEMENT	CORE REAL ESTATE	2013	TIAA CREF ASSET MANAGEMENT	40,000,000	30,770,997
UBS REALTY INVESTORS LLC	CORE REAL ESTATE	2010	UBS TRUMBULL PROPERTY FUND	50,000,000	80,498,801
VELOCIS	NON-CORE REAL ESTATE	2016	VELOCIS FUND II LP	20,000,000	10,581,572

TIPS**Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
SHORT TERM INVESTMENT FUND	2,909,015	1.27		2,909,015
TSY INFL IX N/B	5,546,090	0.38	7/15/2027	5,518,769
TSY INFL IX N/B	69,519,120	0.13	4/15/2020	69,387,591
TSY INFL IX N/B	53,078,760	0.13	4/15/2021	52,868,845
TSY INFL IX N/B	45,278,640	0.13	7/15/2026	44,258,323
TSY INFL IX N/B	89,029,120	0.13	7/15/2022	88,948,139
TSY INFL IX N/B	19,401,850	0.38	1/15/2027	19,270,851
TSY INFL IX N/B	96,612,120	0.13	7/15/2024	95,504,701
TSY INFL IX N/B	5,263,500	0.13	4/15/2019	5,252,491

**Broad Fixed Income
Manager Holdings**

Manager Name	Market Value
Reams Asset Management	243,505,375

**Broad Fixed Income
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
ABBOTT LABORATORIES	1,010,000	2.35	11/22/2019	1,010,384
AMER AIRLN PT TRS 11 1	476,507	5.25	7/31/2022	501,600
AMERICAN AIRLINES 2013 2	463,220	4.95	7/15/2024	488,386
AMERICAN EXPRESS CO	1,125,000	2.20	10/30/2020	1,116,405
AMERICAN EXPRESS CREDIT	1,225,000	2.60	9/14/2020	1,232,252
AMERICAN EXPRESS CREDIT	550,000	1.88	5/3/2019	547,734
AMERICAN EXPRESS CREDIT	880,000	1.70	10/30/2019	870,566
AMERICAN INTL GROUP	875,000	6.40	12/15/2020	969,343
AT+T INC	395,000	3.80	3/1/2024	404,302
AT+T INC	595,000	4.25	3/1/2027	607,477
AT+T INC	1,450,000	3.40	8/14/2024	1,456,989
BANK OF AMERICA CORP	705,000	3.50	4/19/2026	721,511
BANK OF AMERICA NA	1,675,000	1.75	6/5/2018	1,673,744
BANK OF AMERICA NA	440,000	2.05	12/7/2018	439,894
BURLINGTN NO SF 01 2 TR	257,687	6.46	1/15/2021	270,386
BURLINGTN NO SF 05 4 TR	374,433	4.97	4/1/2023	389,890
CAPITAL ONE NA	825,000	2.35	8/17/2018	826,023
CAPITAL ONE NA	985,000	1.65	2/5/2018	984,970
CFCRE COMMERCIAL MORTGAGE TRUS	1,620,000	3.87	1/10/2048	1,695,739
CITIGROUP INC	830,000	2.15	7/30/2018	830,390
CITIGROUP INC	1,810,000	1.80	2/5/2018	1,809,692
COMM MORTGAGE TRUST	1,275,000	3.83	7/10/2045	1,322,569
CREDIT SUISSE NEW YORK	1,155,000	1.75	1/29/2018	1,154,861
DAIMLER FINANCE NA LLC	1,480,000	2.00	8/3/2018	1,479,896
DAIMLER FINANCE NA LLC	860,000	1.75	10/30/2019	849,998
DAIMLER FINANCE NA LLC	1,275,000	2.30	1/6/2020	1,271,723
DELTA AIR LINES 2007 1 A	445,536	6.82	2/10/2024	504,966
ENERGY TRANSFER PARTNERS	645,000	4.05	3/15/2025	643,775
FANNIEMAE ACES	1,060,576	1.70	8/25/2018	1,058,859
FANNIEMAE ACES	631,573	2.95	8/25/2024	641,320
FANNIEMAE ACES	642,483	2.10	4/25/2025	638,176
FANNIEMAE ACES	826,440	2.13	1/25/2023	816,689
FANNIEMAE ACES	1,255,000	2.26	2/25/2023	1,245,700
FANNIEMAE ACES	2,975,000	2.16	10/25/2023	2,923,643
FANNIEMAE ACES	1,390,000	2.40	5/25/2026	1,341,919
FANNIEMAE ACES	372,319	2.33	7/25/2023	372,286
FANNIEMAE ACES	274,005	1.55	4/25/2018	274,005
FED HM LN PC POOL G14074	158,003	4.50	8/1/2018	158,660
FED HM LN PC POOL G14075	246,875	4.50	8/1/2018	247,903
FED HM LN PC POOL G14660	2,364,055	2.00	1/1/2028	2,333,688
FED HM LN PC POOL G15226	1,306,374	4.50	8/1/2020	1,312,997
FHLMC MULTIFAMILY STRUCTURED P	2,457,230	2.04	2/25/2023	2,467,974
FHLMC MULTIFAMILY STRUCTURED P	1,460,319	1.79	3/25/2023	1,464,892
FNMA POOL 465468	419,370	3.33	7/1/2020	425,759
FNMA POOL 466284	1,668,075	3.33	10/1/2020	1,706,742
FNMA POOL 466319	1,662,623	3.23	11/1/2020	1,697,881
FNMA POOL 468763	1,644,000	3.17	8/1/2018	1,643,725
FNMA POOL AA4328	323,966	4.00	4/1/2024	335,387
FNMA POOL AB2822	289,597	2.50	3/1/2026	290,625
FNMA POOL AB6090	462,065	2.50	9/1/2022	464,733
FNMA POOL AB8744	188,454	2.00	3/1/2023	187,782
FNMA POOL AB8874	185,216	2.00	4/1/2023	184,505
FNMA POOL AB9180	523,411	2.00	5/1/2023	521,403
FNMA POOL AL8539	128,649	4.50	1/1/2027	129,445
FNMA POOL AL9550	554,170	2.50	7/1/2025	557,932
FNMA POOL AM1671	925,724	2.10	12/1/2027	892,685
FNMA POOL AM2182	3,065,367	2.16	1/1/2023	3,023,613
FNMA POOL MA1313	450,193	2.00	1/1/2023	447,572
FNMA POOL MA1500	306,835	2.00	7/1/2023	305,657
FNMA TBA 30 YR 2.5	2,175,000	2.50	2/13/2048	2,096,450
FNMA TBA 30 YR 3	25,295,000	3.00	2/13/2048	25,258,828
FNMA TBA 30 YR 3.5	11,920,000	3.50	2/13/2048	12,220,265
FORD MOTOR CREDIT CO LLC	2,015,000	5.00	5/15/2018	2,037,004
FORD MOTOR CREDIT CO LLC	875,000	2.55	10/5/2018	877,231
FREDDIE MAC	151,490	1.75	3/15/2025	151,148
FREDDIE MAC	110,015	4.00	12/15/2024	111,163
GNMA POOL AB2583	850,527	2.14	8/15/2023	827,304
GNMA POOL AD0091	3,320,411	2.73	6/15/2032	3,187,281
GS MORTGAGE SECURITIES TRUST	1,797,656	3.38	5/10/2045	1,838,747

Broad Fixed Income

Security Holdings

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
GS MORTGAGE SECURITIES TRUST	720,000	3.82	8/10/2046	747,621
HERTZ VEHICLE FINANCING LLC	1,300,000	2.02	9/25/2019	1,297,322
JPMORGAN CHASE + CO	880,000	3.25	9/23/2022	899,782
JPMORGAN CHASE + CO	2,310,000	2.09	3/9/2021	2,315,798
JPMORGAN CHASE + CO	660,000	2.75	6/23/2020	665,762
JPMORGAN CHASE + CO	815,000	2.55	3/1/2021	815,253
MASSMUTUAL GLOBAL FUNDIN	1,765,000	1.95	9/22/2020	1,744,932
MCDONALD S CORP	655,000	2.10	12/7/2018	655,773
MERCEDES BENZ AUTO RECEIVABLES	389,110	1.11	3/15/2019	388,824
MET LIFE GLOB FUNDING I	2,380,000	1.35	9/14/2018	2,369,718
MORGAN STANLEY BAML TRUST	1,235,000	3.21	10/15/2048	1,251,576
NEW YORK LIFE GLOBAL FDG	2,265,000	1.48	4/12/2019	2,265,612
NORTHWEST AIR 2007 1 A	668,192	7.03	5/1/2021	716,395
PHILIP MORRIS INTL INC	1,690,000	2.00	2/21/2020	1,679,218
RELIANCE STAND LIFE II	730,000	2.50	1/15/2020	729,328
RESIDENTIAL FUNDING MORTGAGE S	12,311	1.83	8/25/2033	12,311
SHERWIN WILLIAMS CO	560,000	2.25	5/15/2020	558,359
SHORT TERM INVESTMENT FUND	25,347,330	2.54		25,347,330
TOYOTA MOTOR CREDIT CORP	2,825,000	1.82	12/24/2018	2,826,215
UBS AG LONDON	825,000	2.45	12/1/2020	822,665
UBS AG STAMFORD CT	1,660,000	1.80	3/26/2018	1,659,834
UNITEDHEALTH GROUP INC	840,000	1.90	7/16/2018	840,076
US AIRWAYS 2011 1A PTT	390,456	7.13	4/22/2025	449,617
US AIRWAYS 2012 1A PTT	719,589	5.90	4/1/2026	798,478
US TREASURY N/B	13,230,000	2.75	8/15/2047	13,248,511
US TREASURY N/B	11,255,000	2.25	11/15/2027	11,098,259
US TREASURY N/B	17,555,000	1.38	9/30/2020	17,288,765
US TREASURY N/B	30,720,000	1.25	10/31/2021	29,764,545
US TREASURY N/B	16,780,000	1.63	10/31/2023	16,202,219
US TREASURY N/B	10,370,000	2.25	8/15/2027	10,225,608
US TREASURY N/B	5,270,000	0.75	12/31/2017	5,270,000
US TREASURY N/B	10,365,000	1.50	10/31/2019	10,294,364
US TREASURY N/B	2,805,000	0.88	4/15/2019	2,770,278
US TREASURY N/B	7,675,000	0.88	3/31/2018	7,665,106
USAA AUTO OWNER TRUST	105,103	1.07	3/15/2019	105,077
VETERAN MORTGAGE LOANS	4,683,502	-		4,360,628
WELLS FARGO + COMPANY	2,105,000	2.61	10/31/2023	2,158,867
WELLS FARGO + COMPANY	1,330,000	2.60	7/22/2020	1,336,743

US Treasury & Agency

Security Holdings

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
AID ISRAEL	5,000,000	5.50	4/26/2024	5,882,900
FANNIE MAE	22,000,000	1.88	9/24/2026	20,753,920
FEDERAL FARM CREDIT BANK	15,000,000	1.50	12/19/2019	14,841,600
FEDERAL HOME LOAN BANK	12,000,000	2.88	9/13/2024	12,308,880
FEDERAL HOME LOAN BANK	5,000,000	2.75	12/13/2024	5,080,150
FEDERAL HOME LOAN BANK	12,000,000	2.25	12/8/2023	11,881,680
FEDERAL HOME LOAN BANK	5,000,000	2.63	9/12/2025	5,010,550
FEDERAL HOME LOAN BANK	15,000,000	1.95	11/5/2020	14,872,350
FEDERAL HOME LOAN BANK	5,000,000	1.75	12/14/2018	4,995,700
FEDERAL HOME LOAN BANK	20,000,000	1.88	3/13/2020	19,945,000
FEDERAL HOME LOAN BANK	10,000,000	2.50	12/10/2027	9,764,300
FNMA POOL 466675	10,041,256	3.43	12/1/2020	10,304,964
FNMA POOL 469739	6,412,719	3.64	12/1/2021	6,648,498
FNMA POOL 471456	11,314,614	2.79	5/1/2022	11,463,088
FNMA POOL AM1785	4,168,156	2.71	12/1/2027	4,134,309
FNMA POOL AM1928	6,250,000	2.19	1/1/2023	6,170,455
FNMA POOL AM3455	4,179,275	2.36	7/1/2023	4,150,012
FNMA POOL AM9704	6,477,332	2.85	9/1/2022	6,551,119
FNMA POOL AN4415	10,000,000	2.86	1/1/2024	10,138,074
FRESB MULTIFAMILY MORTGAGE PAS	10,000,000	3.00	10/25/2027	10,004,411
SHORT TERM INVESTMENT FUND	24,231,405	1.27		24,231,405
TENN VALLEY AUTHORITY	5,000,000	1.88	8/15/2022	4,914,500
US TREASURY N/B	10,000,000	1.50	8/15/2026	9,303,807
US TREASURY N/B	12,000,000	1.13	8/31/2021	11,592,976
US TREASURY N/B	40,000,000	0.88	9/15/2019	39,332,718
US TREASURY N/B	10,000,000	1.50	7/15/2020	9,893,322
US TREASURY N/B	27,500,000	2.25	8/15/2027	27,117,089
US TREASURY N/B	13,000,000	1.88	9/30/2022	12,812,518
US TREASURY N/B	30,000,000	2.13	9/30/2024	29,624,727
US TREASURY N/B	5,000,000	1.25	11/30/2018	4,975,541
US TREASURY N/B	8,000,000	1.50	12/31/2018	7,975,097
US TREASURY N/B	34,000,000	2.38	12/31/2020	34,386,117
US TREASURY N/B	31,000,000	2.38	8/15/2024	31,104,467
US TREASURY N/B	55,000,000	1.63	8/31/2019	54,777,857
US TREASURY N/B	20,000,000	2.25	11/15/2024	19,897,680
US TREASURY N/B	10,000,000	1.88	11/30/2021	9,919,430
US TREASURY N/B	40,000,000	2.00	11/30/2022	39,638,586
US TREASURY N/B	8,000,000	3.63	2/15/2020	8,286,015
US TREASURY N/B	7,500,000	1.63	2/15/2026	7,082,517
US TREASURY N/B	20,000,000	1.38	5/31/2021	19,551,653
US TREASURY N/B	15,000,000	2.13	8/15/2021	15,020,791
US TREASURY N/B	20,000,000	1.38	9/30/2018	19,948,677
US TREASURY N/B	45,000,000	1.63	8/15/2022	43,949,543
US TREASURY N/B	7,000,000	1.00	8/31/2019	6,901,055
US TREASURY N/B	7,000,000	1.00	9/30/2019	6,896,641
US TREASURY N/B	10,000,000	2.13	11/30/2023	9,919,398
US TREASURY N/B	10,000,000	1.38	1/15/2020	9,897,217
US TREASURY N/B	35,000,000	1.38	5/31/2020	34,552,468
US TREASURY N/B	8,000,000	2.50	8/15/2023	8,111,117
US TREASURY N/B	12,000,000	1.88	2/28/2022	11,870,720
US TREASURY N/B	10,000,000	1.50	5/31/2019	9,949,916
US TREASURY N/B	10,000,000	2.13	6/30/2021	10,020,504
US TREASURY N/B	30,000,000	1.75	4/30/2022	29,482,252
US TREASURY N/B	530,000	1.50	5/31/2020	524,800
US TREASURY N/B	16,000,000	2.13	6/30/2022	15,970,620
US TREASURY N/B	40,530,000	1.63	6/30/2020	40,231,970
US TREASURY N/B	17,000,000	1.63	7/31/2020	16,869,870
US TREASURY N/B	25,000,000	2.25	11/15/2025	24,781,257
US TREASURY N/B	25,000,000	0.75	4/30/2018	24,947,266
US TREASURY N/B	21,000,000	1.88	8/31/2022	20,705,579
US TREASURY N/B	10,000,000	1.38	4/30/2020	9,876,142
US TREASURY N/B	5,000,000	1.63	4/30/2019	4,984,758
US TREASURY N/B	5,130,000	2.13	5/15/2025	5,051,873
US TREASURY N/B	20,000,000	2.00	2/15/2025	19,551,233
US TREASURY N/B	20,000,000	1.38	6/30/2018	19,984,375
US TREASURY N/B	10,000,000	1.38	7/31/2018	9,987,269
US TREASURY N/B	20,000,000	1.75	11/30/2021	19,723,469
US TREASURY N/B	9,000,000	2.13	2/29/2024	8,911,949
US TREASURY N/B	13,000,000	1.63	4/30/2023	12,603,999

US Treasury & Agency**Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
US TREASURY N/B	6,000,000	1.25	7/31/2023	5,685,709

Investment Grade Credit

Security Holdings

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
AFLAC INC	5,000,000	3.25	3/17/2025	5,081,100
AIR LIQUIDE FINANCE	2,500,000	1.75	9/27/2021	2,425,450
ALTRIA GROUP INC	6,000,000	2.85	8/9/2022	6,040,080
AMAZON.COM INC	2,000,000	2.80	8/22/2024	1,994,360
AMERICAN EXPRESS CREDIT	5,000,000	2.13	3/18/2019	4,999,650
ANHEUSER BUSCH INBEV FIN	6,000,000	3.65	2/1/2026	6,190,800
APPLE INC	3,000,000	3.00	2/9/2024	3,038,250
APPLE INC	5,000,000	3.35	2/9/2027	5,116,950
AT+T INC	3,000,000	3.40	5/15/2025	2,953,380
AT+T INC	2,000,000	3.60	2/17/2023	2,048,240
BANK OF AMERICA CORP	5,000,000	3.30	1/11/2023	5,116,100
BANK OF AMERICA CORP	5,000,000	2.35	9/15/2026	4,794,300
BANK OF NY MELLON CORP	8,000,000	3.44	2/7/2028	8,174,960
BANK OF NY MELLON CORP	2,000,000	2.66	5/16/2023	1,994,500
BARCLAYS PLC	5,000,000	3.65	3/16/2025	5,004,500
BARCLAYS PLC	4,000,000	4.38	1/12/2026	4,167,080
BERKSHIRE HATHAWAY INC	5,000,000	3.13	3/15/2026	5,051,150
BLACKROCK INC	3,000,000	3.20	3/15/2027	3,036,540
BOSTON PROPERTIES LP	5,000,000	4.13	5/15/2021	5,228,900
BOSTON PROPERTIES LP	1,000,000	3.20	1/15/2025	997,000
BRANCH BANKING + TRUST	5,000,000	2.85	4/1/2021	5,067,350
BURLINGTN NORTH SANTA FE	3,000,000	3.60	9/1/2020	3,092,190
BURLINGTN NORTH SANTA FE	5,000,000	3.05	9/1/2022	5,096,400
CANTOR FITZGERALD LP	5,000,000	7.88	10/15/2019	5,402,750
CAPITAL ONE FINANCIAL CO	5,000,000	3.50	6/15/2023	5,089,050
CAPITAL ONE NA	2,000,000	2.40	9/5/2019	1,998,860
CARDINAL HEALTH INC	3,077,000	3.20	6/15/2022	3,092,754
CARDINAL HEALTH INC	3,000,000	2.36	6/15/2022	3,005,070
CITIGROUP INC	5,000,000	4.60	3/9/2026	5,330,900
CNA FINANCIAL CORP	5,000,000	5.88	8/15/2020	5,384,500
COMCAST CORP	7,000,000	3.38	2/15/2025	7,186,130
CONOCOPHILLIPS COMPANY	3,000,000	2.88	11/15/2021	3,065,880
CRED SUIS GP FUN LTD	5,000,000	3.45	4/16/2021	5,104,800
CREDIT SUISSE GROUP AG	2,000,000	3.00	12/14/2023	1,976,660
CVS HEALTH CORP	5,000,000	4.13	5/15/2021	5,192,950
CVS PASS THROUGH TRUST	1,969,985	6.04	12/10/2028	2,180,478
DISCOVER BANK	5,000,000	4.20	8/8/2023	5,249,850
DISCOVER BANK	3,000,000	3.10	6/4/2020	3,032,160
EXELON GENERATION CO LLC	7,000,000	5.20	10/1/2019	7,327,250
EXXON MOBIL CORPORATION	8,000,000	3.04	3/1/2026	8,119,840
FEDEX CORP	6,950,000	4.00	1/15/2024	7,392,437
FIRST HORIZON NATIONAL	2,000,000	3.50	12/15/2020	2,041,020
FIRST TENNESSEE BANK	5,000,000	2.95	12/1/2019	5,020,900
FLORIDA POWER + LIGHT CO	5,000,000	3.25	6/1/2024	5,143,400
FORD MOTOR COMPANY	3,000,000	4.35	12/8/2026	3,133,860
GATX CORP	4,000,000	2.38	7/30/2018	4,004,760
GENERAL MILLS INC	5,000,000	3.15	12/15/2021	5,096,250
GILEAD SCIENCES INC	6,100,000	3.70	4/1/2024	6,377,245
GOLDMAN SACHS GROUP INC	2,360,000	4.00	3/3/2024	2,476,041
GOLDMAN SACHS GROUP INC	5,000,000	3.50	1/23/2025	5,072,600
HCP INC	5,000,000	4.00	6/1/2025	5,146,950
HOME DEPOT INC	7,000,000	2.00	4/1/2021	6,935,810
HUNTINGTON NATIONAL BANK	4,000,000	2.88	8/20/2020	4,031,000
INTEL CORP	4,000,000	2.88	5/11/2024	4,035,200
JOHN DEERE CAPITAL CORP	5,000,000	2.25	4/17/2019	5,007,000
JPMORGAN CHASE + CO	5,000,000	3.63	5/13/2024	5,196,400
JPMORGAN CHASE + CO	3,000,000	2.75	6/23/2020	3,026,190
KCT INTERMODAL TRANS	369,067	6.88	8/1/2018	378,109
KEYCORP	3,000,000	2.90	9/15/2020	3,029,520
LIBERTY MUTUAL GROUP INC	5,000,000	4.95	5/1/2022	5,400,900
LOCKHEED MARTIN CORP	3,000,000	3.35	9/15/2021	3,085,410
MET LIFE GLOB FUNDING I	5,000,000	3.88	4/11/2022	5,234,800
MICROSOFT CORP	5,000,000	3.30	2/6/2027	5,161,550
MORGAN STANLEY	5,240,000	5.63	9/23/2019	5,522,436
ORACLE CORP	5,000,000	2.50	10/15/2022	4,994,550
PEPSICO INC	5,000,000	1.70	10/6/2021	4,880,450
PNC BANK NA	5,000,000	2.40	10/18/2019	5,006,000
POTASH CORP SASKATCHEWAN	5,000,000	3.63	3/15/2024	5,122,850
PRINCIPAL FINANCIAL GROU	5,500,000	3.40	5/15/2025	5,583,765

Investment Grade Credit**Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
SHELL INTERNATIONAL FIN	5,400,000	3.25	5/11/2025	5,545,746
SHORT TERM INVESTMENT FUND	5,125,723	1.27		5,125,723
SVENSKA HANDELSBANKEN AB	5,000,000	2.45	3/30/2021	4,996,100
SWEDBANK AB	5,000,000	2.38	2/27/2019	5,008,100
SYNCHRONY FINANCIAL	5,000,000	3.00	8/15/2019	5,039,300
TOYOTA MOTOR CREDIT CORP	6,000,000	1.61	4/17/2020	6,011,280
TRI STATE 2003 SERIES A	309,200	6.04	1/31/2018	310,397
US TREASURY N/B	1,500,000	2.00	2/15/2025	1,466,342
US TREASURY N/B	4,000,000	1.75	9/30/2022	3,919,982
VALERO ENERGY CORP	6,000,000	3.65	3/15/2025	6,183,420
VENTAS REALTY LP/CAP CRP	5,000,000	3.25	8/15/2022	5,058,750
VENTAS REALTY LP/CAP CRP	2,700,000	2.70	4/1/2020	2,710,044
VERIZON COMMUNICATIONS	3,000,000	3.50	11/1/2021	3,088,590
VERIZON COMMUNICATIONS	5,000,000	3.50	11/1/2024	5,087,450
WESTROCK CO	5,000,000	3.00	9/15/2024	4,948,700
WESTROCK MWV LLC	1,326,000	7.65	3/15/2027	1,359,866

**Mortgage-Backed
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
AMERICA WEST AIR 1999 1	964,819	7.93	7/2/2020	1,006,692
COMM MORTGAGE TRUST	8,520,487	3.39	5/15/2045	8,734,623
COMM MORTGAGE TRUST	7,400,000	2.82	10/15/2045	7,428,079
COMM MORTGAGE TRUST	10,000,000	2.85	10/15/2045	10,037,195
CONTL AIRLINES 1999 1	1,597,475	6.55	8/2/2020	1,635,878
FANNIE MAE	12,821	9.50	3/25/2020	13,279
FANNIE MAE	2,440,351	3.50	10/25/2025	2,501,895
FANNIE MAE	2,565,889	2.00	3/25/2039	2,532,817
FANNIE MAE	5,181,720	2.70	3/25/2043	5,122,530
FANNIE MAE	3,681,063	2.50	6/25/2044	3,624,742
FANNIE MAE	5,000,000	4.50	5/25/2040	5,398,314
FANNIE MAE	5,359,230	2.00	6/25/2029	5,242,030
FED HM LN PC POOL A95085	4,329,774	4.00	11/1/2040	4,558,956
FED HM LN PC POOL C91782	13,908,650	3.50	8/1/2034	14,446,820
FED HM LN PC POOL C91856	14,521,101	3.50	11/1/2035	15,069,652
FED HM LN PC POOL G08732	13,903,737	3.00	11/1/2046	13,909,739
FED HM LN PC POOL G08733	7,078,858	3.50	11/1/2046	7,272,244
FED HM LN PC POOL G08737	9,339,915	3.00	12/1/2046	9,343,946
FED HM LN PC POOL G16019	11,965,169	3.50	12/1/2030	12,367,893
FED HM LN PC POOL G18590	4,205,520	2.50	3/1/2031	4,199,615
FED HM LN PC POOL J34696	5,923,539	3.00	6/1/2031	6,048,453
FED HM LN PC POOL K91176	8,360,951	3.50	10/1/2033	8,683,333
FED HM LN PC POOL K93542	9,038,065	3.00	6/1/2036	9,180,796
FED HM LN PC POOL Q05201	1,083,772	4.00	12/1/2041	1,142,399
FED HM LN PC POOL Q22726	2,336,782	4.00	11/1/2043	2,465,177
FED HM LN PC POOL Q24133	7,584,985	4.00	1/1/2044	7,974,770
FED HM LN PC POOL U89026	4,265,826	3.50	12/1/2033	4,438,926
FED HM LN PC POOL U89049	3,848,857	3.50	12/1/2033	4,005,037
FNMA POOL 890291	4,453,067	4.50	8/1/2041	4,771,937
FNMA POOL 931841	4,947,715	4.50	8/1/2039	5,305,153
FNMA POOL AA7666	1,254,273	4.50	6/1/2039	1,350,871
FNMA POOL AB6415	7,190,277	3.50	9/1/2042	7,422,538
FNMA POOL AB6972	7,980,696	3.00	10/1/2042	8,031,135
FNMA POOL AB7101	2,890,263	3.00	10/1/2042	2,908,529
FNMA POOL AB9919	1,672,223	4.00	7/1/2033	1,775,758
FNMA POOL AE9949	2,310,721	4.00	11/1/2040	2,444,198
FNMA POOL AE9966	2,460,998	4.00	7/1/2041	2,611,645
FNMA POOL AH4409	4,625,386	4.50	1/1/2041	4,990,396
FNMA POOL AJ2850	1,799,060	4.00	1/1/2042	1,903,466
FNMA POOL AJ7546	2,057,062	4.00	12/1/2041	2,176,440
FNMA POOL AJ8075	7,519,143	3.50	12/1/2041	7,764,085
FNMA POOL AL5528	11,541,203	4.00	5/1/2044	12,144,182
FNMA POOL AL9992	9,338,085	3.00	2/1/2037	9,499,753
FNMA POOL AR9198	11,730,917	3.00	3/1/2043	11,795,970
FNMA POOL AS7388	12,441,347	3.50	6/1/2046	12,779,093
FNMA POOL AS8073	5,633,807	2.50	10/1/2046	5,438,801
FNMA POOL AT6308	6,302,079	3.50	6/1/2043	6,508,086
FNMA POOL AT8381	5,080,201	3.50	6/1/2043	5,243,862
FNMA POOL AT9147	7,527,480	3.50	7/1/2043	7,773,544
FNMA POOL AU9332	2,627,275	4.00	10/1/2033	2,789,942
FNMA POOL AV1455	2,920,856	4.00	10/1/2043	3,107,227
FNMA POOL AV2381	2,458,507	4.00	1/1/2034	2,611,919
FNMA POOL AV5984	2,281,364	4.00	12/1/2043	2,406,460
FNMA POOL AX2366	5,793,396	4.00	8/1/2044	6,069,108
FNMA POOL AZ0995	7,162,284	4.00	9/1/2045	7,572,116
FNMA POOL BC8664	4,677,778	3.00	5/1/2046	4,681,439
FNMA POOL MA0878	3,261,816	4.00	10/1/2031	3,428,616
FNMA POOL MA1438	5,044,418	2.50	5/1/2028	5,063,142
FNMA POOL MA2730	12,170,775	2.50	8/1/2046	11,749,503
FNMA POOL MA3099	13,265,790	4.00	8/1/2037	14,018,563
FORD CREDIT AUTO OWNER TRUST/F	5,000,000	2.36	3/15/2029	4,950,026
FREDDIE MAC	2,349	9.30	11/15/2020	2,427
FREDDIE MAC	4,673,469	1.50	5/15/2042	4,453,408
FREDDIE MAC	6,898,872	3.00	5/15/2040	6,944,395
GNMA II POOL 001254	2,103	9.50	9/20/2019	2,123
GNMA POOL 694406	774,184	4.00	5/15/2034	813,312
GNMA POOL 706854	1,683,171	4.50	9/15/2040	1,798,194
GOVERNMENT NATIONAL MORTGAGE A	3,596,135	3.00	10/16/2042	3,629,508
HERTZ VEHICLE FINANCING LLC	5,000,000	2.67	9/25/2021	4,953,097

**Mortgage-Backed
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
HERTZ VEHICLE FINANCING LLC	5,000,000	1.83	8/25/2019	4,992,046
IMPAC CMB TRUST	1,081,794	2.01	10/25/2035	1,093,396
JP MORGAN CHASE COMMERCIAL MOR	4,000,000	4.17	12/15/2046	4,273,001
MLCC MORTGAGE INVESTORS INC	974,608	2.31	12/25/2029	951,579
MMAF EQUIPMENT FINANCE LLC	4,250,000	2.49	2/19/2036	4,254,109
NEW RESIDENTIAL MORTGAGE LOAN	7,532,151	4.75	5/25/2054	7,569,304
NEW RESIDENTIAL MORTGAGE LOAN	5,956,273	5.25	5/25/2054	6,023,728
NEW RESIDENTIAL MORTGAGE LOAN	8,386,687	5.25	11/25/2054	8,891,687
SEQUOIA MORTGAGE TRUST	6,247,141	3.67	9/25/2043	6,322,548
SHORT TERM INVESTMENT FUND	18,335,203	1.27		18,335,203
WF RBS COMMERCIAL MORTGAGE TRU	5,000,000	4.10	3/15/2047	5,318,913

**High Yield
Manager Holdings**

Manager Name	Market Value
Neuberger Berman	112,931,636
Oaktree Capital Mgmt	49,946,183
Post Advisory Group	105,304,316
Shenkman Capital Mgmt	49,894,947

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
1011778 BC / NEW RED FIN	50,000	4.25	5/15/2024	49,950
1011778 BC / NEW RED FIN	1,210,000	5.00	10/15/2025	1,228,961
A SCHULMAN INC	200,000	6.88	6/1/2023	207,946
ABC SUPPLY CO INC	190,000	5.75	12/15/2023	200,593
ACADIA HEALTHCARE CO INC	475,000	5.63	2/15/2023	482,325
ACADIA HEALTHCARE CO INC	385,000	6.50	3/1/2024	400,400
ACCO BRANDS CORP	240,000	5.25	12/15/2024	248,537
ACOSTA INC	790,000	7.75	10/1/2022	577,695
ACRISURE LLC / FIN INC	2,125,000	7.00	11/15/2025	2,049,308
ACTUANT CORPORATION	125,000	5.63	6/15/2022	127,450
ADT CORP	350,000	4.88	7/15/2032	333,158
ADVANCED MICRO DEVICES	25,000	7.50	8/15/2022	27,557
ADVANCED MICRO DEVICES	150,000	7.00	7/1/2024	155,262
ADVANTAGE SALES + MARKETING I	536,231	-	7/25/2022	496,684
AECOM	150,000	5.13	3/15/2027	152,484
AECOM	100,000	5.75	10/15/2022	104,350
AES CORP/THE	275,000	6.00	5/15/2026	298,708
AES CORP/THE	320,000	5.13	9/1/2027	337,437
AES CORP/THE	100,000	8.00	6/1/2020	112,178
AIRCASTLE LTD	330,000	6.25	12/1/2019	349,071
AIRCASTLE LTD	275,000	4.63	12/15/2018	280,143
AIRCASTLE LTD	335,000	5.13	3/15/2021	352,169
AIRCASTLE LTD	425,000	5.50	2/15/2022	455,052
AIRCASTLE LTD	130,000	5.00	4/1/2023	136,949
AK STEEL CORP	75,000	7.00	3/15/2027	76,398
AK STEEL CORP	50,000	6.38	10/15/2025	49,772
ALBERTSONS COS LLC/SAFEW	690,000	6.63	6/15/2024	655,990
ALBERTSONS COS LLC/SAFEW	845,000	5.75	3/15/2025	762,874
ALERIS INTL INC	750,000	9.50	4/1/2021	793,763
ALERIS INTL INC	697,000	7.88	11/1/2020	691,933
ALLIANT HOLD / CO ISSUER	2,150,000	8.25	8/1/2023	2,262,725
ALLISON TRANSMISSION INC	320,000	4.75	10/1/2027	321,866
ALLY FINANCIAL INC	790,000	8.00	3/15/2020	873,464
ALLY FINANCIAL INC	175,000	7.50	9/15/2020	194,210
ALLY FINANCIAL INC	100,000	3.75	11/18/2019	101,390
ALLY FINANCIAL INC	425,000	3.25	11/5/2018	426,224
ALLY FINANCIAL INC	75,000	8.00	11/1/2031	97,968
ALLY FINANCIAL INC	780,000	3.60	5/21/2018	782,847
ALLY FINANCIAL INC	100,000	5.13	9/30/2024	108,903
ALTICE FINANCING SA	200,000	7.50	5/15/2026	212,980
ALTICE FINANCING SA	625,000	6.63	2/15/2023	652,038
ALTICE FRANCE SA	1,975,000	7.38	5/1/2026	2,021,057
ALTICE FRANCE SA	1,520,000	6.00	5/15/2022	1,539,106
ALTICE FRANCE SA	775,000	6.25	5/15/2024	775,000
ALTICE LUXEMBOURG SA	130,000	7.75	5/15/2022	128,064
ALTICE LUXEMBOURG SA	255,000	7.63	2/15/2025	243,224
ALTICE US FINANCE I CORP	195,000	5.38	7/15/2023	199,557
ALTICE US FINANCE I CORP	515,000	5.50	5/15/2026	525,491
AMC ENTERTAINMENT HOLDIN	395,000	5.75	6/15/2025	391,137
AMC ENTERTAINMENT HOLDIN	1,150,000	5.88	11/15/2026	1,136,177
AMC ENTERTAINMENT HOLDIN	915,000	6.13	5/15/2027	910,361
AMC NETWORKS INC	103,000	4.75	12/15/2022	105,396
AMC NETWORKS INC	725,000	5.00	4/1/2024	732,830
AMC NETWORKS INC	300,000	4.75	8/1/2025	297,354
AMERICAN AXLE + MFG INC	50,000	7.75	11/15/2019	54,373
AMERICAN AXLE + MFG INC	75,000	6.63	10/15/2022	77,816
AMERICAN AXLE + MFG INC	50,000	6.50	4/1/2027	52,806
AMERICAN TIRE DISTRIBUTO	75,000	10.25	3/1/2022	77,315
AMERIGAS PART/FIN CORP	270,000	5.63	5/20/2024	279,558
AMERIGAS PART/FIN CORP	270,000	5.50	5/20/2025	273,289
AMERIGAS PART/FIN CORP	125,000	5.75	5/20/2027	125,868
AMKOR TECHNOLOGY INC	230,000	6.38	10/1/2022	237,296
ANDEAVOR LOGIS LP/CORP	100,000	5.50	10/15/2019	104,202
ANIXTER INC	125,000	5.63	5/1/2019	129,094
ANTERO MIDSTREAM PART/FI	610,000	5.38	9/15/2024	628,855
ANTERO RESOURCES CORP	325,000	5.38	11/1/2021	332,930
ANTERO RESOURCES CORP	1,050,000	5.13	12/1/2022	1,072,575
ANTERO RESOURCES CORP	145,000	5.63	6/1/2023	150,888
ANTERO RESOURCES CORP	590,000	5.00	3/1/2025	604,201

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
APEX TOOL GROUP	155,000	7.00	2/1/2021	149,031
ARAMARK SERVICES INC	495,000	5.13	1/15/2024	519,681
ARCELORMITTAL	40,000	7.50	10/15/2039	51,244
ARCELORMITTAL	120,000	7.25	3/1/2041	150,840
ARCHROCK PARTNERS LP/FIN	110,000	6.00	4/1/2021	109,226
ARCHROCK PARTNERS LP/FIN	75,000	6.00	10/1/2022	75,107
ARCONIC INC	185,000	5.13	10/1/2024	197,650
ARD FINANCE SA	485,000	7.13	9/15/2023	508,033
ARDAGH PKG FIN/HLDGS USA	235,000	6.00	2/15/2025	247,732
ASBURY AUTOMOTIVE GROUP	125,000	6.00	12/15/2024	130,125
ASCEND LEARNING LLC	575,000	6.88	8/1/2025	592,940
ASCENT RESOURCES/ARU FIN	590,000	10.00	4/1/2022	633,129
ASHTREAD CAPITAL INC	125,000	4.13	8/15/2025	126,689
ASP AMC MERGER SUB	825,000	8.00	5/15/2025	794,005
ASSUREDPARTNERS INC	1,375,000	7.00	8/15/2025	1,363,574
ASURION LLC	1,675,000	-	8/4/2025	1,719,488
AVANOS MEDICAL INC	100,000	6.25	10/15/2022	103,288
AVIS BUDGET CAR/FINANCE	100,000	5.13	6/1/2022	101,328
AVIS BUDGET CAR/FINANCE	195,000	5.25	3/15/2025	193,122
B+G FOODS INC	315,000	5.25	4/1/2025	320,604
BALL CORP	210,000	5.00	3/15/2022	223,856
BALL CORP	155,000	4.38	12/15/2020	160,586
BASS PRO GROUP LLC	124,688	-	9/25/2024	124,220
BAYTEX ENERGY CORP	180,000	5.13	6/1/2021	170,037
BAYTEX ENERGY CORP	75,000	5.63	6/1/2024	69,923
BCD ACQUISITION INC	75,000	9.63	9/15/2023	82,546
BEACON ROOFING SUPPLY IN	170,000	4.88	11/1/2025	170,904
BERRY GLOBAL INC	455,000	5.13	7/15/2023	473,359
BERRY GLOBAL INC	175,000	6.00	10/15/2022	183,391
BIG RIVER STEEL/BRS FIN	260,000	7.25	9/1/2025	274,227
BJS WHOLESALE CLUB INC	207,706	-	2/3/2024	204,202
BLUESCOPE STEEL LTD/FIN	83,000	6.50	5/15/2021	86,540
BMC EAST LLC	145,000	5.50	10/1/2024	150,403
BOMBARDIER INC	100,000	7.75	3/15/2020	107,528
BOMBARDIER INC	50,000	6.13	1/15/2023	49,027
BOMBARDIER INC	50,000	6.00	10/15/2022	48,994
BOMBARDIER INC	200,000	7.50	3/15/2025	201,558
BOOZ ALLEN HAMILTON INC	150,000	5.13	5/1/2025	150,344
BOYD GAMING CORP	255,000	6.88	5/15/2023	270,369
BOYD GAMING CORP	710,000	6.38	4/1/2026	766,800
BRAND INDUSTRIAL SERVICE	75,000	8.50	7/15/2025	78,663
BRINK S CO/THE	100,000	4.63	10/15/2027	98,118
BRINKER INTERNATIONAL IN	395,000	5.00	10/1/2024	399,665
BWAY HOLDING CO	750,000	5.50	4/15/2024	780,878
BWAY HOLDING CO	125,000	7.25	4/15/2025	129,183
CABLEVISION SYSTEMS CORP	400,000	8.00	4/15/2020	429,568
CAESARS RESORT / FINCO	1,075,000	5.25	10/15/2025	1,084,589
CALATLANTIC GROUP INC	85,000	8.38	5/15/2018	86,865
CALATLANTIC GROUP INC	215,000	5.38	10/1/2022	229,872
CALATLANTIC GROUP INC	150,000	8.38	1/15/2021	172,605
CALATLANTIC GROUP INC	130,000	5.25	6/1/2026	137,406
CALATLANTIC GROUP INC	75,000	5.88	11/15/2024	83,279
CALATLANTIC GROUP INC	50,000	5.00	6/15/2027	51,716
CALLON PETROLEUM CO	675,000	6.13	10/1/2024	696,641
CALPINE CORP	355,000	6.00	1/15/2022	366,293
CALPINE CORP	945,000	5.38	1/15/2023	922,736
CALPINE CORP	125,000	5.75	1/15/2025	118,436
CALPINE CORP	40,000	5.25	6/1/2026	39,196
CALPINE CORPORATION	220,882	-	1/15/2023	220,606
CAMELOT FINANCE SA	75,000	7.88	10/15/2024	80,018
CANADIAN DOLLAR	73	-		58
CARDTRONICS INC / USA	245,000	5.50	5/1/2025	221,392
CARLSON TRAVEL INC	200,000	6.75	12/15/2023	182,508
CARRIZO OIL + GAS INC	470,000	6.25	4/15/2023	485,430
CASCADES INC	167,000	5.50	7/15/2022	171,215
CCO HLDGS LLC/CAP CORP	630,000	5.25	9/30/2022	645,782
CCO HLDGS LLC/CAP CORP	75,000	5.25	3/15/2021	76,277
CCO HLDGS LLC/CAP CORP	1,965,000	5.13	5/1/2023	2,004,831
CCO HLDGS LLC/CAP CORP	910,000	5.75	2/15/2026	943,661

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
CCO HLDGS LLC/CAP CORP	615,000	5.88	4/1/2024	641,593
CCO HLDGS LLC/CAP CORP	385,000	5.13	5/1/2027	379,102
CCO HLDGS LLC/CAP CORP	880,000	5.00	2/1/2028	856,583
CCO HLDGS LLC/CAP CORP	310,000	5.88	5/1/2027	318,916
CDK GLOBAL INC	75,000	4.88	6/1/2027	75,899
CDW LLC/CDW FINANCE	420,000	5.00	9/1/2023	435,481
CDW LLC/CDW FINANCE	300,000	5.00	9/1/2025	310,851
CEDAR FAIR/CAN/MAGNUM/MI	400,000	5.38	4/15/2027	421,340
CENTENE CORP	215,000	4.75	5/15/2022	223,591
CENTENE CORP	100,000	5.63	2/15/2021	103,088
CENTENE CORP	100,000	6.13	2/15/2024	106,335
CENTENE CORP	320,000	4.75	1/15/2025	325,053
CENTRAL GARDEN + PET CO	135,000	5.13	2/1/2028	135,059
CENTURYLINK ESCROW LLC	215,000	-	1/31/2025	207,140
CENTURYLINK INC	412,000	6.45	6/15/2021	417,109
CENTURYLINK INC	310,000	5.80	3/15/2022	303,605
CENTURYLINK INC	500,000	5.63	4/1/2020	505,395
CENTURYLINK INC	115,000	6.75	12/1/2023	112,870
CENTURYLINK INC	75,000	7.50	4/1/2024	74,859
CEQUEL COM HLDG I/CAP CP	200,000	7.75	7/15/2025	212,784
CEQUEL COM HLDG I/CAP CP	562,000	5.13	12/15/2021	562,736
CEQUEL COM HLDG I/CAP CP	416,000	6.38	9/15/2020	421,899
CF INDUSTRIES INC	155,000	5.38	3/15/2044	152,376
CHANGE HEALTH / FIN INC	870,000	5.75	3/1/2025	870,696
CHEMOURS CO	240,000	5.38	5/15/2027	249,223
CHENIERE CORP CHRISTI HD	295,000	5.88	3/31/2025	320,175
CHENIERE CORP CHRISTI HD	125,000	7.00	6/30/2024	142,194
CHENIERE CORP CHRISTI HD	395,000	5.13	6/30/2027	407,020
CHENIERE ENERGY PARTNERS	970,000	5.25	10/1/2025	989,555
CHESAPEAKE ENERGY CORP	190,000	6.13	2/15/2021	192,761
CHESAPEAKE ENERGY CORP	265,000	5.75	3/15/2023	245,295
CHESAPEAKE ENERGY CORP	220,000	8.00	12/15/2022	237,050
CHESAPEAKE ENERGY CORP	230,000	8.00	1/15/2025	232,289
CHESAPEAKE ENERGY CORP	355,000	8.00	6/15/2027	340,850
CHESAPEAKE ENERGY CORP	150,000	5.38	6/15/2021	144,866
CHS/COMMUNITY HEALTH SYS	135,000	5.13	8/1/2021	121,931
CHS/COMMUNITY HEALTH SYS	310,000	6.25	3/31/2023	279,177
CHS/COMMUNITY HEALTH SYS	130,000	7.13	7/15/2020	97,015
CHS/COMMUNITY HEALTH SYS	745,000	6.88	2/1/2022	428,092
CHS/COMMUNITY HEALTH SYS	102,000	8.00	11/15/2019	86,069
CHURCHILL DOWNS INC	225,000	4.75	1/15/2028	223,769
CINEMARK USA INC	600,000	4.88	6/1/2023	609,120
CIT GROUP INC	100,000	5.00	8/1/2023	106,870
CIT GROUP INC	325,000	3.88	2/19/2019	328,842
CIT GROUP INC	196,000	5.50	2/15/2019	202,399
CITGO PETROLEUM CORP	370,000	6.25	8/15/2022	369,534
CLARKE AMERN CORP	116,129	-	11/3/2023	116,515
CLARKE AMERN CORP	0	-	2/9/2022	0
CLEAN HARBORS INC	50,000	5.25	8/1/2020	50,612
CLEAN HARBORS INC	125,000	5.13	6/1/2021	126,386
CLEAR CHANNEL WORLDWIDE	50,000	6.50	11/15/2022	50,841
CLEAR CHANNEL WORLDWIDE	85,000	7.63	3/15/2020	83,472
CNH INDUSTRIAL CAP LLC	290,000	4.38	4/5/2022	300,762
CNH INDUSTRIAL CAPITAL L	115,000	3.38	7/15/2019	116,022
CNH INDUSTRIAL CAPITAL L	135,000	4.88	4/1/2021	141,904
COMMERCIAL METALS CO	125,000	5.38	7/15/2027	127,725
COMMSCOPE TECH LLC	1,190,000	6.00	6/15/2025	1,266,493
COMMSCOPE TECH LLC	345,000	5.00	3/15/2027	345,086
CONSOLIDATED ENERGY FIN	150,000	6.88	6/15/2025	159,335
CONSTELLIUM NV	250,000	6.63	3/1/2025	262,585
CONTINENTAL RESOURCES	125,000	5.00	9/15/2022	127,044
CONTINENTAL RESOURCES	115,000	4.50	4/15/2023	117,091
CONTINENTAL RESOURCES	280,000	3.80	6/1/2024	276,452
CONTINENTAL RESOURCES	240,000	4.90	6/1/2044	230,849
CONTINENTAL RESOURCES	50,000	4.38	1/15/2028	49,352
CORE + MAIN LP	75,000	6.13	8/15/2025	76,163
CORECIVIC INC	265,000	4.63	5/1/2023	268,882
CORECIVIC INC	100,000	5.00	10/15/2022	104,594
COTT HOLDINGS INC	50,000	5.50	4/1/2025	51,302

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
COVANTA HOLDING CORP	100,000	6.38	10/1/2022	102,394
COVANTA HOLDING CORP	295,000	5.88	3/1/2024	298,151
COVANTA HOLDING CORP	225,000	5.88	7/1/2025	226,321
COWLITZ TRIBAL GAMINGAUTHORITY	295,000	-	12/6/2021	328,925
CRESTWOOD MID PARTNER LP	95,000	5.75	4/1/2025	98,090
CRESTWOOD MIDSTREAM PART	255,000	6.25	4/1/2023	264,950
CROWNROCK LP/CROWNROCK F	675,000	5.63	10/15/2025	677,417
CSC HOLDINGS LLC	245,000	7.63	7/15/2018	250,669
CSC HOLDINGS LLC	50,000	6.75	11/15/2021	53,628
CSC HOLDINGS LLC	575,000	5.25	6/1/2024	566,105
CSC HOLDINGS LLC	805,000	5.50	4/15/2027	820,029
CSC HOLDINGS LLC	598,000	10.88	10/15/2025	709,838
CYRUSONE LP/CYRUSONE FIN	415,000	5.38	3/15/2027	435,103
DAE FUNDING LLC	350,000	4.50	8/1/2022	344,183
DAE FUNDING LLC	1,125,000	5.00	8/1/2024	1,105,819
DAE FUNDING LLC	125,000	4.00	8/1/2020	125,666
DANA FINANCING LUX SARL	75,000	6.50	6/1/2026	81,260
DANA FINANCING LUX SARL	235,000	5.75	4/15/2025	247,847
DANA INC	50,000	6.00	9/15/2023	52,288
DARLING INGREDIENTS INC	100,000	5.38	1/15/2022	102,623
DAVITA INC	545,000	5.75	8/15/2022	560,614
DAVITA INC	2,765,000	5.13	7/15/2024	2,806,973
DAVITA INC	1,500,000	5.00	5/1/2025	1,499,070
DBP HOLDING CORP	320,000	7.75	10/15/2020	171,200
DCP MIDSTREAM OPERATING	265,000	6.75	9/15/2037	288,455
DCP MIDSTREAM OPERATING	85,000	9.75	3/15/2019	91,747
DCP MIDSTREAM OPERATING	255,000	5.85	5/21/2043	237,675
DCP MIDSTREAM OPERATING	265,000	5.60	4/1/2044	263,709
DCP MIDSTREAM OPERATING	125,000	8.13	8/16/2030	146,468
DCP MIDSTREAM OPERATING	145,000	6.45	11/3/2036	156,306
DELL INT LLC / EMC CORP	410,000	6.02	6/15/2026	451,849
DELL INT LLC / EMC CORP	540,000	5.88	6/15/2021	560,461
DELL INT LLC / EMC CORP	30,000	7.13	6/15/2024	32,750
DISH DBS CORP	175,000	7.88	9/1/2019	187,117
DISH DBS CORP	325,000	6.75	6/1/2021	343,655
DISH DBS CORP	805,000	5.00	3/15/2023	766,569
DISH DBS CORP	450,000	5.13	5/1/2020	459,495
DISH DBS CORP	385,000	5.88	11/15/2024	374,844
DISH DBS CORP	445,000	7.75	7/1/2026	469,720
DOLLAR TREE INC	385,000	5.75	3/1/2023	403,730
EAGLE HOLDING CO II LLC	650,000	7.63	5/15/2022	658,086
EDGEWELL PERSONAL CARE	290,000	4.70	5/24/2022	298,636
ELDORADO RESORTS INC	305,000	6.00	4/1/2025	319,631
EMBARQ CORP	1,180,000	8.00	6/1/2036	1,149,674
EMC CORP	120,000	2.65	6/1/2020	118,656
EMC CORP	660,000	1.88	6/1/2018	656,456
ENCOMPASS HEALTH CORP	450,000	5.75	11/1/2024	461,102
ENCOMPASS HEALTH CORP	415,000	5.13	3/15/2023	425,213
ENCOMPASS HEALTH CORP	800,000	5.75	9/15/2025	833,232
ENDEAVOR ENERGY RESOURCE	175,000	5.50	1/30/2026	178,169
ENDEAVOR ENERGY RESOURCE	100,000	7.00	8/15/2021	103,578
ENDO DAC/FIN LLC/FINCO	145,000	5.88	10/15/2024	147,372
ENDO DAC/FIN LLC/FINCO	200,000	6.00	2/1/2025	154,672
ENDO FIN LLC/ENDO FINCO	75,000	7.25	1/15/2022	65,297
ENDO FIN LLC/ENDO FINCO	900,000	5.38	1/15/2023	698,823
ENERGIZER HOLDINGS INC	340,000	5.50	6/15/2025	353,709
ENERGY TRANSFER EQUITY	685,000	7.50	10/15/2020	754,418
ENERGY TRANSFER EQUITY	390,000	5.88	1/15/2024	410,050
ENSCO PLC	50,000	8.00	1/31/2024	50,130
ENVISION HEALTHCARE CORP	380,000	5.63	7/15/2022	385,141
ENVISION HEALTHCARE CORP	736,000	5.13	7/1/2022	717,041
ENVISION HEALTHCARE CORP	232,712	-	12/1/2023	233,196
ENVISION HEALTHCARE CORP	405,000	6.25	12/1/2024	418,997
EP ENER/EVEREST ACQ FIN	200,000	7.75	9/1/2022	114,750
EP ENER/EVEREST ACQ FIN	780,000	6.38	6/15/2023	420,225
EP ENER/EVEREST ACQ FIN	711,000	9.38	5/1/2020	600,617
EQUINIX INC	1,200,000	5.38	4/1/2023	1,240,488
EQUINIX INC	75,000	5.38	1/1/2022	78,053
EQUINIX INC	190,000	5.88	1/15/2026	204,334

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
EQUINIX INC	100,000	5.38	5/15/2027	106,919
ESH HOSPITALITY INC	1,235,000	5.25	5/1/2025	1,252,549
EURO CURRENCY	1,000	-		1,201
EXTRACTION OIL + GAS INC	1,115,000	7.38	5/15/2024	1,187,475
EXTRACTION OIL+GAS INC/ FELCOR LODGING LP	1,100,000	7.88	7/15/2021	1,162,007
FELCOR LODGING LP	50,000	6.00	6/1/2025	52,797
FELCOR LODGING LP	50,000	5.63	3/1/2023	51,549
FERRELLGAS LP/FERRELLGAS	75,000	6.50	5/1/2021	70,854
FERRELLGAS LP/FERRELLGAS	75,000	6.75	6/15/2023	68,571
FIRST DATA CORP	536,214	-	7/8/2022	536,509
FIRST DATA CORPORATION	75,000	5.38	8/15/2023	78,156
FIRST DATA CORPORATION	285,000	7.00	12/1/2023	301,479
FIRST DATA CORPORATION	650,000	5.00	1/15/2024	669,435
FIRST DATA CORPORATION	695,000	5.75	1/15/2024	719,429
FIRST QUALITY FINANCE CO	170,000	5.00	7/1/2025	173,803
FIRST QUANTUM MINERALS L	120,000	7.25	4/1/2023	128,243
FIRST QUANTUM MINERALS L	445,000	7.00	2/15/2021	460,909
FIRSTCASH INC	260,000	5.38	6/1/2024	270,852
FLEX ACQUISITION CO INC	245,000	6.88	1/15/2025	253,622
FLEX LTD	120,000	5.00	2/15/2023	128,689
FLEXI VAN LEASNG	250,000	7.88	8/15/2018	248,828
FMG RESOURCES AUG 2006	125,000	9.75	3/1/2022	138,790
FMG RESOURCES AUG 2006	140,000	4.75	5/15/2022	141,858
FMG RESOURCES AUG 2006	240,000	5.13	5/15/2024	245,388
FREEMPORT MCMORAN INC	165,000	3.55	3/1/2022	163,200
FREEMPORT MCMORAN INC	615,000	3.88	3/15/2023	612,429
FREEMPORT MCMORAN INC	340,000	5.45	3/15/2043	338,708
FREEMPORT MCMORAN INC	240,000	4.00	11/14/2021	242,354
FREEMPORT MCMORAN INC	600,000	5.40	11/14/2034	611,964
FREEMPORT MCMORAN INC	270,000	2.38	3/15/2018	270,008
FREEMPORT MCMORAN INC	50,000	6.75	2/1/2022	51,750
FRESENIUS MED CARE II	555,000	6.50	9/15/2018	570,629
FRESENIUS MED CARE II	155,000	5.88	1/31/2022	170,526
FRONTIER COMMUNICATIONS	770,000	9.00	8/15/2031	501,463
FRONTIER COMMUNICATIONS	100,000	8.13	10/1/2018	99,689
FRONTIER COMMUNICATIONS	525,000	7.13	1/15/2023	343,875
FRONTIER COMMUNICATIONS	175,000	7.63	4/15/2024	115,287
FRONTIER COMMUNICATIONS	1,540,000	11.00	9/15/2025	1,132,685
FRONTIER COMMUNICATIONS	235,000	6.25	9/15/2021	163,525
FTI CONSULTING INC	75,000	6.00	11/15/2022	77,297
GARDA WORLD SECURITY	125,000	8.75	5/15/2025	133,946
GARDA WORLD SECURITY COR	75,000	7.25	11/15/2021	76,511
GARTNER INC	190,000	5.13	4/1/2025	197,906
GCI LLC	100,000	6.75	6/1/2021	101,629
GCI LLC	75,000	6.88	4/15/2025	80,159
GENERAL NUTRITION CTRS INC	288,683	-	3/4/2019	236,238
GENESIS ENERGY LP/FIN	100,000	6.50	10/1/2025	101,707
GENESIS ENERGY LP/GENESI	83,000	6.75	8/1/2022	85,913
GENESYS/GREENEDEN LUX/US	1,575,000	10.00	11/30/2024	1,720,766
GEO GROUP INC/THE	295,000	5.13	4/1/2023	294,971
GEO GROUP INC/THE	100,000	5.88	1/15/2022	102,641
GEO GROUP INC/THE	125,000	5.88	10/15/2024	128,988
GFL ENVIRONMENTAL INC	50,000	5.63	5/1/2022	51,433
GFL ENVIRONMENTAL INC	165,000	9.88	2/1/2021	174,440
GLOBAL PART/GLP FINANCE	75,000	7.00	6/15/2023	76,862
GLP CAPITAL LP / FIN II	60,000	4.38	11/1/2018	60,445
GLP CAPITAL LP / FIN II	845,000	4.88	11/1/2020	878,910
GLP CAPITAL LP / FIN II	560,000	5.38	11/1/2023	601,311
GLP CAPITAL LP / FIN II	130,000	5.38	4/15/2026	139,199
GOEASY LTD	240,000	7.88	11/1/2022	250,150
GOLDEN NUGGET INC	460,000	6.75	10/15/2024	468,855
GOODYEAR TIRE + RUBBER	50,000	8.75	8/15/2020	57,053
GOODYEAR TIRE + RUBBER	100,000	5.00	5/31/2026	102,808
GRAY TELEVISION INC	80,000	5.88	7/15/2026	81,988
GRAY TELEVISION INC	190,000	5.13	10/15/2024	189,276
GREAT WST PTRLM/GRT FNCE	245,000	9.00	9/30/2021	254,388
GREIF INC	150,000	7.75	8/1/2019	160,623
GREYSTAR REAL ESTATE PAR	110,000	5.75	12/1/2025	113,248
GRIFFON CORPORATION	195,000	5.25	3/1/2022	197,913

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
GRIFFON CORPORATION	125,000	5.25	3/1/2022	126,479
GRINDING MED/MOLY COP	380,000	7.38	12/15/2023	408,242
GROUP 1 AUTOMOTIVE INC	100,000	5.25	12/15/2023	102,988
GULFPORT ENERGY CORP	50,000	6.63	5/1/2023	51,044
GULFPORT ENERGY CORP	920,000	6.00	10/15/2024	920,948
GULFPORT ENERGY CORP	175,000	6.38	5/15/2025	175,999
H+E EQUIPMENT SERVICES	260,000	5.63	9/1/2025	272,350
HANESBRANDS INC	570,000	4.63	5/15/2024	583,475
HANESBRANDS INC	95,000	4.88	5/15/2026	97,506
HARLAND CLARKE HOLDINGS	365,000	8.38	8/15/2022	379,826
HCA INC	265,000	7.69	6/15/2025	299,286
HCA INC	650,000	5.00	3/15/2024	679,816
HCA INC	320,000	5.25	4/15/2025	339,648
HCA INC	775,000	5.88	2/15/2026	819,865
HCA INC	100,000	4.50	2/15/2027	101,251
HCA INC	150,000	5.50	6/15/2047	150,461
HCA INC	100,000	6.50	2/15/2020	106,533
HCA INC	125,000	7.50	2/15/2022	141,248
HCA INC	220,000	5.88	3/15/2022	236,258
HCA INC	365,000	4.75	5/1/2023	377,881
HCA INC	890,000	5.88	5/1/2023	954,703
HD SUPPLY INC	225,000	5.75	4/15/2024	239,056
HERC RENTALS INC	100,000	7.50	6/1/2022	108,068
HERC RENTALS INC	50,000	7.75	6/1/2024	55,044
HERTZ CORP	215,000	5.88	10/15/2020	215,032
HERTZ CORP	810,000	5.50	10/15/2024	731,552
HERTZ CORP	260,000	7.63	6/1/2022	273,874
HESS INF PART / FIN CORP	950,000	5.63	2/15/2026	980,875
HILL ROM HOLDINGS INC	100,000	5.75	9/1/2023	104,908
HILL ROM HOLDINGS INC	75,000	5.00	2/15/2025	76,430
HILTON DOMESTIC OPERATIN	75,000	4.25	9/1/2024	75,911
HILTON WORLDWIDE FIN LLC	370,000	4.63	4/1/2025	380,897
HOLLY ENERGY PARTNERS LP	400,000	6.00	8/1/2024	418,720
HOLOGIC INC	135,000	4.38	10/15/2025	136,868
HOLOGIC INC	335,000	5.25	7/15/2022	348,541
HRG GROUP INC	2,522,000	7.75	1/15/2022	2,620,812
HUB INTERNATIONAL LTD	1,175,000	7.88	10/1/2021	1,224,526
HUDBAY MINERALS INC	75,000	7.25	1/15/2023	79,691
HUDBAY MINERALS INC	205,000	7.63	1/15/2025	223,452
HUGHES SATELLITE SYSTEMS	1,100,000	7.63	6/15/2021	1,212,519
HUGHES SATELLITE SYSTEMS	256,000	6.50	6/15/2019	268,178
HUGHES SATELLITE SYSTEMS	50,000	5.25	8/1/2026	51,042
HUGHES SATELLITE SYSTEMS	75,000	6.63	8/1/2026	78,794
HUNTSMAN INTERNATIONAL L	75,000	4.88	11/15/2020	78,002
ICAHN ENTERPRISES/FIN	420,000	4.88	3/15/2019	420,239
ICAHN ENTERPRISES/FIN	175,000	6.38	12/15/2025	175,095
IHS MARKIT LTD	215,000	5.00	11/1/2022	232,791
INFOR SOFTWARE PARENT	400,000	7.13	5/1/2021	408,308
INFOR US INC	1,900,000	6.50	5/15/2022	1,971,345
INFORMATICA LLC	950,000	7.13	7/15/2023	973,969
INGLES MARKETS INC	475,000	5.75	6/15/2023	482,030
INMARSAT FINANCE PLC	175,000	4.88	5/15/2022	174,780
INMARSAT FINANCE PLC	190,000	6.50	10/1/2024	193,295
INTELSAT JACKSON HLDG	260,000	7.50	4/1/2021	236,777
INTELSAT JACKSON HLDG	525,000	5.50	8/1/2023	428,621
INTELSAT JACKSON HLDG	520,000	8.00	2/15/2024	548,023
INTELSAT LUXEMBOURG SA	183,000	8.13	6/1/2023	95,389
INTERNATIONAL GAME TECH	220,000	5.63	2/15/2020	229,095
INTERNATIONAL GAME TECH	265,000	6.25	2/15/2022	285,742
IRON MOUNTAIN INC	485,000	5.75	8/15/2024	490,185
IRON MOUNTAIN INC	690,000	6.00	8/15/2023	721,105
IRON MOUNTAIN INC	585,000	4.88	9/15/2027	586,176
IRON MOUNTAIN INC	500,000	5.25	3/15/2028	498,795
IRON MOUNTAIN US HLDNGS	235,000	5.38	6/1/2026	243,587
J2 CLOUD LLC/GLOBAL INC	260,000	6.00	7/15/2025	273,294
JAGUAR HL / PPD	815,000	6.38	8/1/2023	823,036
JAMES HARDIE INTL FIN	195,000	4.75	1/15/2025	196,365
JBS USA LLC/JBS USA FINA	250,000	5.88	7/15/2024	245,708
JELD WEN INC	80,000	4.63	12/15/2025	80,594

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
JELD WEN INC	80,000	4.88	12/15/2027	80,800
KAR AUCTION SERVICES INC	740,000	5.13	6/1/2025	758,537
KENNEDY WILSON INC	415,000	5.88	4/1/2024	427,977
KFC HLD/PIZZA HUT/TACO	440,000	5.25	6/1/2026	464,222
KFC HLD/PIZZA HUT/TACO	125,000	4.75	6/1/2027	127,695
KINROSS GOLD CORP	100,000	4.50	7/15/2027	100,455
KRATON POLYMERS LLC/CAP	275,000	7.00	4/15/2025	296,087
KRONOS ACQUISITION HOLDI	285,000	9.00	8/15/2023	267,991
LADDER CAP FIN LLLP/CORP	20,000	5.88	8/1/2021	20,610
LADDER CAP FIN LLLP/CORP	900,000	5.25	10/1/2025	895,410
LAMAR MEDIA CORP	105,000	5.00	5/1/2023	108,172
LAMAR MEDIA CORP	405,000	5.75	2/1/2026	433,998
LAREDO PETROLEUM INC	170,000	6.25	3/15/2023	176,894
LENNAR CORP	405,000	4.75	11/15/2022	424,359
LENNAR CORP	150,000	4.50	11/15/2019	153,647
LENNAR CORP	250,000	4.75	5/30/2025	259,615
LENNAR CORP	265,000	4.88	12/15/2023	276,276
LENNAR CORP	45,000	6.95	6/1/2018	45,830
LEVEL 3 FINANCING INC	520,000	5.63	2/1/2023	525,320
LEVEL 3 FINANCING INC	650,000	5.38	8/15/2022	658,236
LEVEL 3 FINANCING INC	720,000	5.13	5/1/2023	721,080
LEVEL 3 FINANCING INC	205,000	5.38	1/15/2024	204,772
LEVEL 3 PARENT LLC	75,000	5.75	12/1/2022	75,417
LIBERTY INTERACTIVE LLC	195,000	8.50	7/15/2029	215,315
LIFEPOINT HEALTH INC	215,000	5.88	12/1/2023	217,498
LIFEPOINT HEALTH INC	355,000	5.38	5/1/2024	351,581
LINCOLN FINANCE LTD	375,000	7.38	4/15/2021	392,471
LIVE NATION ENTERTAINMEN	240,000	4.88	11/1/2024	246,614
LKQ CORP	1,075,000	4.75	5/15/2023	1,094,436
LOANCORE CAP/JLC FIN COR	225,000	6.88	6/1/2020	232,236
LPL HOLDINGS INC	360,000	5.75	9/15/2025	366,872
MALLINCKRODT FIN/SB	50,000	4.88	4/15/2020	48,288
MALLINCKRODT FIN/SB	125,000	5.50	4/15/2025	102,229
MALLINCKRODT FIN/SB	100,000	5.63	10/15/2023	85,308
MASONITE INTERNATIONAL C	125,000	5.63	3/15/2023	130,679
MATCH GROUP INC	75,000	5.00	12/15/2027	75,878
MATTEL INC	55,000	6.75	12/31/2025	55,681
MATTHEWS INTERNATIONAL C	55,000	5.25	12/1/2025	55,623
MCAFFEE LLC	180,761	-	9/30/2024	180,050
MDC PARTNERS INC	420,000	6.50	5/1/2024	421,772
MEDIACOM BRDBND LLC/CORP	100,000	6.38	4/1/2023	102,858
MEDNAX INC	295,000	5.25	12/1/2023	300,767
MERCER INTL INC	250,000	5.50	1/15/2026	253,638
MERITAGE HOMES CORP	110,000	6.00	6/1/2025	118,480
MERITOR INC	100,000	6.25	2/15/2024	105,268
MGM RESORTS INTL	440,000	8.63	2/1/2019	467,900
MGM RESORTS INTL	50,000	7.75	3/15/2022	57,096
MGM RESORTS INTL	150,000	6.75	10/1/2020	162,056
MGM RESORTS INTL	115,000	6.63	12/15/2021	126,199
MGM RESORTS INTL	125,000	5.25	3/31/2020	130,188
MICRON TECHNOLOGY INC	200,000	5.50	2/1/2025	209,464
MICRON TECHNOLOGY INC	155,000	5.63	1/15/2026	162,699
MIDCONTINENT COMM + FIN	450,000	6.88	8/15/2023	478,593
MOLINA HEALTHCARE INC	50,000	5.38	11/15/2022	52,260
MOMENTIVE PERFORMANCE	100,000	3.88	10/24/2021	104,342
MPH ACQUISITION HOLDINGS	1,270,000	7.13	6/1/2024	1,357,313
MPT OPER PARTNERSP/FINL	435,000	5.50	5/1/2024	451,708
MPT OPER PARTNERSP/FINL	685,000	6.38	3/1/2024	726,285
MPT OPER PARTNERSP/FINL	710,000	5.25	8/1/2026	742,071
MPT OPER PARTNERSP/FINL	550,000	5.00	10/15/2027	561,556
MSCI INC	405,000	5.25	11/15/2024	428,239
MSCI INC	335,000	5.75	8/15/2025	358,953
MULTI COLOR CORP	275,000	4.88	11/1/2025	276,059
MURPHY OIL CORP	75,000	4.70	12/1/2022	75,286
MURPHY OIL CORP	100,000	5.88	12/1/2042	98,302
MURPHY OIL CORP	50,000	5.75	8/15/2025	51,370
NABORS INDUSTRIES INC	150,000	5.50	1/15/2023	145,671
NATIONSTAR MORT/CAP CORP	35,000	9.63	5/1/2019	35,936
NATIONSTAR MORT/CAP CORP	110,000	7.88	10/1/2020	112,464

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
NATIONSTAR MORT/CAP CORP	100,000	6.50	7/1/2021	101,500
NATURAL RESRCE PART LP	165,000	10.50	3/15/2022	176,138
NAVIENT CORP	125,000	5.00	10/26/2020	126,240
NAVIENT CORP	385,000	5.88	10/25/2024	384,530
NAVIENT CORP	220,000	5.88	3/25/2021	227,825
NAVIENT CORP	210,000	6.63	7/26/2021	221,800
NAVIENT CORP	175,000	7.25	9/25/2023	187,019
NAVIENT CORP	240,000	6.50	6/15/2022	252,043
NAVIENT CORP	195,000	6.75	6/25/2025	201,371
NAVIENT CORP	180,000	8.00	3/25/2020	194,274
NAVIENT CORP	145,000	5.50	1/15/2019	147,857
NAVIENT CORP	850,000	4.88	6/17/2019	863,626
NAVIENT CORP	605,000	6.13	3/25/2024	611,298
NAVISTAR INTL CORP	50,000	6.63	11/1/2025	52,160
NCL CORP LTD	390,000	4.75	12/15/2021	403,241
NCR CORP	100,000	5.00	7/15/2022	101,550
NCR CORP	100,000	6.38	12/15/2023	104,458
NEIMAN MARCUS GROUP LTD	300,000	8.00	10/15/2021	172,875
NETFLIX INC	325,000	5.50	2/15/2022	342,326
NETFLIX INC	50,000	5.88	2/15/2025	53,330
NETFLIX INC	135,000	4.38	11/15/2026	132,386
NETFLIX INC	150,000	4.88	4/15/2028	146,637
NEWFIELD EXPLORATION CO	200,000	5.38	1/1/2026	212,166
NEXSTAR BROADCASTING INC	100,000	6.13	2/15/2022	103,513
NFP CORP	1,725,000	6.88	7/15/2025	1,739,128
NGL ENRGY PART LP/FIN CO	100,000	5.13	7/15/2019	101,852
NGL ENRGY PART LP/FIN CO	75,000	7.50	11/1/2023	77,130
NIELSEN FINANCE LLC/CO	295,000	4.50	10/1/2020	298,304
NIELSEN FINANCE LLC/CO	2,030,000	5.00	4/15/2022	2,090,596
NOVA CHEMICALS CORP	125,000	5.25	8/1/2023	128,734
NOVA CHEMICALS CORP	235,000	5.00	5/1/2025	235,945
NOVA CHEMICALS CORP	220,000	4.88	6/1/2024	220,968
NOVA CHEMICALS CORP	390,000	5.25	6/1/2027	388,296
NOVELIS CORP	630,000	6.25	8/15/2024	660,215
NOVELIS CORP	570,000	5.88	9/30/2026	582,956
NRG ENERGY INC	370,000	6.25	7/15/2022	385,155
NRG ENERGY INC	615,000	7.25	5/15/2026	669,557
NRG ENERGY INC	880,000	6.63	1/15/2027	932,800
NRG YIELD OPERATING LLC	195,000	5.00	9/15/2026	199,118
NUANCE COMMUNICATIONS	180,000	5.38	8/15/2020	182,412
NUANCE COMMUNICATIONS	625,000	6.00	7/1/2024	665,706
NUANCE COMMUNICATIONS	75,000	5.63	12/15/2026	78,227
NUSTAR LOGISTICS LP	210,000	4.80	9/1/2020	213,954
NUSTAR LOGISTICS LP	55,000	4.75	2/1/2022	55,879
NUSTAR LOGISTICS LP	150,000	6.75	2/1/2021	159,924
NUSTAR LOGISTICS LP	35,000	8.40	4/15/2018	35,599
NVA HLDGS INC	825,000	-	8/14/2022	829,125
OASIS PETROLEUM INC	270,000	6.88	1/15/2023	275,435
OASIS PETROLEUM INC	240,000	6.88	3/15/2022	246,600
OASIS PETROLEUM INC	200,000	6.50	11/1/2021	204,408
OI EUROPEAN GROUP BV	15,000	4.00	3/15/2023	15,020
OLIN CORP	235,000	5.13	9/15/2027	247,368
ONEMAIN FIN HOLDINGS INC	555,000	7.25	12/15/2021	576,040
ONEMAIN FIN HOLDINGS INC	100,000	6.75	12/15/2019	103,438
OPEN TEXT CORP	600,000	5.88	6/1/2026	643,800
OUTFRONT MEDIA CAP LLC/C	180,000	5.88	3/15/2025	189,918
OXFORD FIN LLC/CO ISS II	950,000	6.38	12/15/2022	980,077
PARK AEROSPACE HOLDINGS	1,675,000	5.25	8/15/2022	1,665,821
PARK AEROSPACE HOLDINGS	740,000	5.50	2/15/2024	738,860
PARK AEROSPACE HOLDINGS	155,000	4.50	3/15/2023	148,265
PARSLEY ENERGY LLC/FINAN	250,000	5.63	10/15/2027	253,978
PARSLEY ENERGY LLC/FINAN	150,000	5.25	8/15/2025	150,683
PDC ENERGY INC	240,000	6.13	9/15/2024	248,064
PDC ENERGY INC	225,000	5.75	5/15/2026	230,420
PEABODY ENERGY CORP	100,000	6.38	3/31/2025	104,003
PENSKO AUTO GROUP INC	75,000	5.75	10/1/2022	77,268
PENSKO AUTOMOTIVE GROUP	75,000	5.50	5/15/2026	76,109
PERFORMANCE FOOD GROUP I	385,000	5.50	6/1/2024	398,098
PETSMART INC	135,000	7.13	3/15/2023	79,958

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
PETSMART INC	275,000	5.88	6/1/2025	209,646
PHI INC	200,000	5.25	3/15/2019	199,242
PILGRIM S PRIDE CORP	240,000	5.75	3/15/2025	247,620
PINN FOODS FIN LLC/CORP	800,000	5.88	1/15/2024	847,920
PINNACLE ENTERTAINMENT I	35,000	5.63	5/1/2024	37,570
PLANTRONICS INC	285,000	5.50	5/31/2023	295,593
PLASTIPAK HOLDINGS INC	265,000	6.25	10/15/2025	272,947
PLATFORM SPECIALTY PROD	100,000	6.50	2/1/2022	103,196
PLATFORM SPECIALTY PROD	90,000	5.88	12/1/2025	89,140
PLY GEM INDUSTRIES INC	100,000	6.50	2/1/2022	103,472
POLARIS INTERMEDIATE	350,000	8.50	12/1/2022	362,383
POST HOLDINGS INC	525,000	5.00	8/15/2026	517,356
POST HOLDINGS INC	865,000	5.50	3/1/2025	897,896
POST HOLDINGS INC	280,000	5.75	3/1/2027	284,984
POST HOLDINGS INC	1,310,000	5.63	1/15/2028	1,315,751
POUND STERLING	1,000	-		1,353
PQ CORP	200,000	6.75	11/15/2022	214,566
PQ CORP	195,000	5.75	12/15/2025	198,196
PRECISION DRILLING CORP	232,000	6.50	12/15/2021	236,415
PRECISION DRILLING CORP	190,000	7.75	12/15/2023	199,019
PRECISION DRILLING CORP	280,000	5.25	11/15/2024	264,236
PRESIDIO INC	164,689	-	2/2/2022	165,032
PRESTIGE BRANDS INC	60,000	5.38	12/15/2021	61,239
PRESTIGE BRANDS INC	100,000	6.38	3/1/2024	104,228
PRIDE INTERNATIONAL LLC	75,000	7.88	8/15/2040	64,035
PRIDE INTERNATIONAL LLC	50,000	8.50	6/15/2019	52,906
PRIME SECSRVC BRW/FINANC	600,000	9.25	5/15/2023	664,770
PROVIDENT FDG/PFG FIN	675,000	6.38	6/15/2025	708,305
PTC INC	760,000	6.00	5/15/2024	806,482
PULTEGROUP INC	285,000	4.25	3/1/2021	294,251
QEP RESOURCES INC	75,000	6.88	3/1/2021	81,128
QEP RESOURCES INC	75,000	5.25	5/1/2023	75,875
QTS LP/FINANCE	195,000	4.75	11/15/2025	196,860
QUEBECOR MEDIA INC	500,000	5.75	1/15/2023	530,590
QUICKEN LOANS INC	560,000	5.25	1/15/2028	552,916
QUINTILES IMS INC	200,000	5.00	10/15/2026	205,350
QUINTILES IMS INC	200,000	4.88	5/15/2023	206,906
QVC INC	130,000	5.45	8/15/2034	130,251
QWEST CORP	446,000	6.88	9/15/2033	427,924
R.R. DONNELLEY + SONS	313,000	7.63	6/15/2020	332,127
RACKSPACE HOSTIN	450,000	8.63	11/15/2024	479,880
RACKSPACE HOSTING INC	93,953	-	11/3/2023	93,849
RADIATE HOLDCO / FINANCE	125,000	6.63	2/15/2025	119,614
RANGE RESOURCES CORP	390,000	5.00	8/15/2022	389,072
RANGE RESOURCES CORP	255,000	5.00	3/15/2023	252,965
RAYONIER AM PROD INC	125,000	5.50	6/1/2024	124,151
RBS GLOBAL + REXNORD LLC	270,000	4.88	12/15/2025	272,989
REALOGY GROUP/CO ISSUER	150,000	4.50	4/15/2019	152,109
REALOGY GROUP/CO ISSUER	125,000	4.88	6/1/2023	123,858
REGAL ENTERTAINMENT GRP	827,000	5.75	3/15/2022	851,793
REGIONALCARE HOSPITAL PR	1,900,000	8.25	5/1/2023	2,009,516
RELIANCE INTERMEDIATE	700,000	6.50	4/1/2023	740,257
RENT A CENTER INC	180,000	6.63	11/15/2020	172,269
REYNOLDS GROUP HLDGS INC	224,611	-	2/5/2023	225,543
REYNOLDS GRP ISS/REYNOLD	139,349	6.88	2/15/2021	141,491
REYNOLDS GRP ISS/REYNOLD	460,000	5.75	10/15/2020	467,342
REYNOLDS GRP ISS/REYNOLD	1,360,000	5.13	7/15/2023	1,408,457
REYNOLDS GRP ISS/REYNOLD	400,000	7.00	7/15/2024	429,352
RHP HOTEL PPTY/RHP FINAN	50,000	5.00	4/15/2021	50,655
RHP HOTEL PPTY/RHP FINAN	180,000	5.00	4/15/2023	183,802
RITCHIE BROS AUCTIONEERS	240,000	5.38	1/15/2025	246,967
RITE AID CORP	400,000	6.13	4/1/2023	360,768
RITE AID CORP	50,000	6.75	6/15/2021	49,718
RIVERBED TECHNOLOGY INC	200,000	8.88	3/1/2023	188,866
ROCKIES EXPRESS PIPELINE	45,000	6.85	7/15/2018	45,906
ROCKIES EXPRESS PIPELINE	345,000	5.63	4/15/2020	362,329
ROCKIES EXPRESS PIPELINE	145,000	6.88	4/15/2040	162,364
ROCKIES EXPRESS PIPELINE	125,000	6.00	1/15/2019	128,994
ROCKIES EXPRESS PIPELINE	70,000	7.50	7/15/2038	81,157

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
ROWAN COMPANIES INC	75,000	7.88	8/1/2019	80,444
ROWAN COMPANIES INC	50,000	7.38	6/15/2025	51,007
ROYAL BK SCOTLND GRP PLC	150,000	5.13	5/28/2024	159,023
RR DONNELLEY + SONS CO	105,000	6.50	11/15/2023	100,828
RR DONNELLEY + SONS CO	475,000	7.88	3/15/2021	495,606
RR DONNELLEY + SONS CO	155,000	6.00	4/1/2024	144,401
RSP PERMIAN INC	100,000	6.63	10/1/2022	104,893
SABRA HEALTH/CAPTL CORP	175,000	5.38	6/1/2023	180,474
SABRA HEALTH/CAPTL CORP	535,000	5.50	2/1/2021	547,262
SABRE GLBL INC	215,000	5.25	11/15/2023	219,777
SALLY HOLDINGS/SALLY CAP	125,000	5.63	12/1/2025	124,304
SANCHEZ ENERGY CORP	245,000	7.75	6/15/2021	232,138
SANCHEZ ENERGY CORP	435,000	6.13	1/15/2023	366,488
SBA COMMUNICATIONS CORP	335,000	4.88	9/1/2024	344,464
SBA COMMUNICATIONS CORP	100,000	4.00	10/1/2022	99,606
SCIENTIFIC GAMES INTERNA	125,000	6.63	5/15/2021	128,833
SCIENTIFIC GAMES INTERNA	200,000	10.00	12/1/2022	219,512
SCIENTIFIC GAMES INTERNA	245,000	5.00	10/15/2025	246,178
SCIENTIFIC GAMES INTERNA	665,000	7.00	1/1/2022	700,724
SCOTTS MIRACLE GRO CO	285,000	5.25	12/15/2026	300,381
SEAGATE HDD CAYMAN	100,000	4.88	3/1/2024	100,304
SEALED AIR CORP	135,000	5.50	9/15/2025	147,959
SEALED AIR CORP	100,000	5.25	4/1/2023	107,022
SELECT MEDICAL CORP	250,000	6.38	6/1/2021	256,370
SEMGROUP CORP	150,000	7.25	3/15/2026	152,666
SEMGROUP CORP	125,000	6.38	3/15/2025	122,689
SEMGROUP/ROSE ROCK FIN	125,000	5.63	7/15/2022	123,565
SEMGROUP/ROSE ROCK FIN	500,000	5.63	11/15/2023	489,575
SENSATA TECH UK FIN CO	225,000	6.25	2/15/2026	244,737
SENSATA TECHNOLOGIES BV	100,000	5.63	11/1/2024	110,240
SERVICE CORP INTL	273,000	5.38	1/15/2022	279,749
SERVICE CORP INTL	375,000	5.38	5/15/2024	394,654
SERVICE CORP INTL	25,000	4.63	12/15/2027	25,385
SERVICE CORP INTL	110,000	7.63	10/1/2018	114,232
SERVICEMASTER CO LLC	222,787	-	11/8/2023	223,456
SERVICEMASTER COMPANY LL	250,000	5.13	11/15/2024	252,868
SESI LLC	50,000	7.13	12/15/2021	51,313
SESI LLC	240,000	7.75	9/15/2024	254,434
SHEA HOMES LP/FNDG CP	125,000	5.88	4/1/2023	129,445
SHORT TERM INVESTMENT FUND	10,459,306	1.27		10,459,306
SIGNODE INDUSTRIAL GROUP	200,000	6.38	5/1/2022	208,508
SINCLAIR TELEVISION GROU	230,000	5.38	4/1/2021	233,889
SINCLAIR TELEVISION GROU	230,000	5.13	2/15/2027	228,220
SIRIUS XM RADIO INC	45,000	4.63	5/15/2023	45,938
SIRIUS XM RADIO INC	690,000	6.00	7/15/2024	729,365
SIRIUS XM RADIO INC	125,000	5.38	4/15/2025	130,178
SIRIUS XM RADIO INC	365,000	5.38	7/15/2026	377,414
SIRIUS XM RADIO INC	1,405,000	5.00	8/1/2027	1,408,288
SIX FLAGS ENTERTAINMENT	765,000	4.88	7/31/2024	776,230
SM ENERGY CO	125,000	6.50	1/1/2023	127,459
SM ENERGY CO	155,000	5.00	1/15/2024	149,501
SM ENERGY CO	235,000	6.13	11/15/2022	239,181
SM ENERGY CO	190,000	6.75	9/15/2026	195,679
SOFTBANK GROUP CORP	530,000	4.50	4/15/2020	540,483
SONIC AUTOMOTIVE INC	125,000	6.13	3/15/2027	124,379
SOPHIA LP/FIN INC	1,550,000	9.00	9/30/2023	1,620,231
SOTERA HEALTH TOPCO INC	150,000	8.13	11/1/2021	152,415
SOTHEBY S	145,000	4.88	12/15/2025	142,297
SOUTHWESTERN ENERGY CO	100,000	7.75	10/1/2027	106,584
SOUTHWESTERN ENERGY CO	115,000	7.50	4/1/2026	121,985
SPCM SA	195,000	4.88	9/15/2025	196,502
SPECTRUM BRANDS INC	470,000	5.75	7/15/2025	494,384
SPRINGLEAF FINANCE CORP	390,000	7.75	10/1/2021	429,858
SPRINGLEAF FINANCE CORP	75,000	5.25	12/15/2019	77,000
SPRINGLEAF FINANCE CORP	195,000	8.25	12/15/2020	215,327
SPRINGLEAF FINANCE CORP	330,000	6.13	5/15/2022	342,576
SPRINGLEAF FINANCE CORP	50,000	5.63	3/15/2023	50,113
SPRINT CAPITAL CORP	620,000	6.88	11/15/2028	623,887
SPRINT CAPITAL CORP	225,000	6.90	5/1/2019	234,918

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
SPRINT COMMUNICATIONS	150,000	9.00	11/15/2018	158,009
SPRINT COMMUNICATIONS	920,000	6.00	11/15/2022	919,972
SPRINT CORP	250,000	7.25	9/15/2021	264,723
SPRINT CORP	370,000	7.88	9/15/2023	393,665
SPRINT CORP	2,535,000	7.13	6/15/2024	2,588,489
SPRINT CORP	375,000	7.63	2/15/2025	391,894
SRC ENERGY INC	670,000	6.25	12/1/2025	686,790
SS+C TECH HOLDINGS INC	1,600,000	5.88	7/15/2023	1,690,144
STANDARD INDUSTRIES INC	150,000	5.38	11/15/2024	156,867
STANDARD INDUSTRIES INC	320,000	6.00	10/15/2025	341,693
STARWOOD PROPERTY TRUST	125,000	5.00	12/15/2021	129,970
STATION CASINOS LLC	1,000,000	5.00	10/1/2025	1,004,140
STEEL DYNAMICS INC	100,000	5.25	4/15/2023	103,068
STEEL DYNAMICS INC	175,000	5.50	10/1/2024	185,369
SUBURBAN PROPANE PARTNRS	50,000	5.50	6/1/2024	49,578
SUBURBAN PROPANE PARTNRS	300,000	5.75	3/1/2025	295,479
SUBURBAN PROPANE PARTNRS	50,000	5.88	3/1/2027	48,888
SUMMIT MATERIALS LLC/FIN	75,000	6.13	7/15/2023	77,897
SUMMIT MATERIALS LLC/FIN	100,000	8.50	4/15/2022	110,825
SUMMIT MATERIALS LLC/FIN	295,000	5.13	6/1/2025	299,726
SUMMIT MID HLDS LLC / FI	455,000	5.75	4/15/2025	459,368
SUNCOKE ENRGY PART LP/FI	385,000	7.50	6/15/2025	402,598
SUNOCO LP/FINANCE CORP	125,000	6.25	4/15/2021	130,145
SURGERY CENTER HOLDINGS	1,350,000	8.88	4/15/2021	1,402,799
SW ACQUISITIONS CO INC	133,988	-	3/31/2024	132,145
SYMANTEC CORP	180,000	5.00	4/15/2025	187,389
T MOBILE USA INC	175,000	6.50	1/15/2024	185,582
T MOBILE USA INC	925,000	6.00	3/1/2023	967,707
T MOBILE USA INC	75,000	6.38	3/1/2025	80,250
T MOBILE USA INC	1,400,000	6.00	4/15/2024	1,485,330
T MOBILE USA INC	150,000	5.38	4/15/2027	159,876
T MOBILE USA INC	235,000	6.13	1/15/2022	242,344
TALEN ENERGY SUPPLY LLC	740,000	4.60	12/15/2021	680,800
TALEN ENERGY SUPPLY LLC	235,000	6.50	6/1/2025	189,020
TALEN ENERGY SUPPLY LLC	460,000	9.50	7/15/2022	472,682
TALLGRASS NRG PRTNR/FIN	50,000	5.50	9/15/2024	51,243
TALLGRASS NRG PRTNR/FIN	75,000	5.50	1/15/2028	75,690
TARGA RESOURCES PARTNERS	170,000	4.25	11/15/2023	168,336
TARGA RESOURCES PARTNERS	85,000	4.13	11/15/2019	85,666
TARGA RESOURCES PARTNERS	355,000	6.75	3/15/2024	380,095
TARGA RESOURCES PARTNERS	555,000	5.13	2/1/2025	568,043
TARGA RESOURCES PARTNERS	325,000	5.00	1/15/2028	324,571
TAYLOR MORR COMM/HLDGS	219,000	5.63	3/1/2024	229,096
TEAM HEALTH HOLDINGS INC	1,350,000	6.38	2/1/2025	1,200,785
TEAM HEALTH INC DEL	327,525	-	2/6/2024	318,724
TECK RESOURCES LIMITED	135,000	4.75	1/15/2022	141,039
TECK RESOURCES LIMITED	380,000	6.25	7/15/2041	432,668
TEGNA INC	345,000	5.13	7/15/2020	353,277
TEGNA INC	212,000	5.13	10/15/2019	214,936
TEGNA INC	150,000	6.38	10/15/2023	156,557
TELECOM ITALIA CAPITAL	305,000	6.00	9/30/2034	341,091
TELECOM ITALIA SPA	200,000	5.30	5/30/2024	214,390
TEMPO ACQUISITION LLC/FI	125,000	6.75	6/1/2025	126,335
TEMPUR SEALY INTL INC	355,000	5.63	10/15/2023	370,510
TENET HEALTHCARE CORP	1,050,000	6.00	10/1/2020	1,108,391
TENET HEALTHCARE CORP	1,510,000	5.13	5/1/2025	1,483,530
TENET HEALTHCARE CORP	570,000	7.00	8/1/2025	539,254
TENET HEALTHCARE CORP	130,000	6.88	11/15/2031	106,818
TENET HEALTHCARE CORP	430,000	8.13	4/1/2022	439,138
TENET HEALTHCARE CORP	725,000	6.75	6/15/2023	700,053
TENET HEALTHCARE CORP	505,000	7.50	1/1/2022	532,775
TENET HEALTHCARE CORP	435,000	4.63	7/15/2024	424,938
TENNANT CO	240,000	5.63	5/1/2025	252,338
TENNECO INC	315,000	5.00	7/15/2026	324,554
TEREX CORP	100,000	5.63	2/1/2025	104,160
TERRAFORM POWER OPERATIN	100,000	4.25	1/31/2023	99,111
TERRAFORM POWER OPERATIN	125,000	5.00	1/31/2028	123,674
TESLA INC	150,000	5.30	8/15/2025	144,407
TEXAS COMPETITIVE ELEC HLDGS	79,212	-	12/14/2023	79,750

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
TMS INTERNATIONAL CORP	145,000	7.25	8/15/2025	152,051
TOLL BROS FINANCE CORP	195,000	4.38	4/15/2023	201,969
TOLL BROS FINANCE CORP	190,000	4.00	12/31/2018	192,084
TOLL BROS FINANCE CORP	25,000	4.88	11/15/2025	26,085
TRANSDIGM INC	1,150,000	6.00	7/15/2022	1,173,449
TRANSDIGM INC	195,000	6.50	7/15/2024	199,832
TRANSDIGM INC	725,000	6.50	5/15/2025	741,798
TRANSDIGM INC	625,000	6.38	6/15/2026	630,281
TRANSOCEAN INC	50,000	6.80	3/15/2038	40,063
TRANSOCEAN INC	75,000	7.50	1/15/2026	76,583
TREEHOUSE FOODS INC	43,000	4.88	3/15/2022	43,569
TREEHOUSE FOODS INC	415,000	6.00	2/15/2024	431,264
TRI POINTE GROUP / HOMES	50,000	4.38	6/15/2019	50,845
TRI POINTE GROUP / HOMES	75,000	5.88	6/15/2024	80,336
TRI POINTE GROUP INC	50,000	4.88	7/1/2021	51,952
TRIBUNE MEDIA CO	1,160,000	5.88	7/15/2022	1,191,900
TRIMAS CORP	220,000	4.88	10/15/2025	221,135
TRINSEO OP / TRINSEO FIN	125,000	5.38	9/1/2025	129,208
TRIUMPH GROUP INC	50,000	5.25	6/1/2022	48,969
TRIUMPH GROUP INC	75,000	7.75	8/15/2025	80,012
TRONOX FINANCE LLC	225,000	7.50	3/15/2022	234,614
TRONOX FINANCE PLC	145,000	5.75	10/1/2025	148,905
ULTRA RESOURCES INC	825,000	6.88	4/15/2022	827,063
ULTRA RESOURCES INC	125,000	7.13	4/15/2025	124,764
UNIT CORP	125,000	6.63	5/15/2021	126,406
UNITED RENTALS NORTH AM	385,000	5.75	11/15/2024	404,269
UNITED RENTALS NORTH AM	270,000	4.63	7/15/2023	278,780
UNITED RENTALS NORTH AM	470,000	5.50	5/15/2027	494,774
UNITI GROUP/CSL CAPITAL	280,000	7.13	12/15/2024	253,837
UNITYMEDIA GMBH	1,000,000	6.13	1/15/2025	1,056,840
UNIVERSAL HEALTH SVCS	100,000	4.75	8/1/2022	102,400
UNIVISION COMMUNICATIONS	175,000	6.75	9/15/2022	181,734
UNIVISION COMMUNICATIONS	1,025,000	5.13	5/15/2023	1,025,092
UNIVISION COMMUNICATIONS	100,000	5.13	2/15/2025	97,602
UNIVISION COMMUNICATIONS	388,122	-	3/15/2024	386,612
UPC HOLDING BV	950,000	5.50	1/15/2028	928,141
UPCB FINANCE IV LTD	800,000	5.38	1/15/2025	803,336
US FOODS INC	960,000	5.88	6/15/2024	1,006,666
USG CORP	185,000	5.50	3/1/2025	196,596
USG CORP	100,000	4.88	6/1/2027	103,630
USIS MERGER SUB INC	900,000	6.88	5/1/2025	908,973
VALEANT PHARMACEUTICALS	415,000	5.88	5/15/2023	385,701
VALEANT PHARMACEUTICALS	100,000	5.63	12/1/2021	98,037
VALEANT PHARMACEUTICALS	1,385,000	5.50	3/1/2023	1,274,726
VALEANT PHARMACEUTICALS	140,000	6.50	3/15/2022	147,302
VALEANT PHARMACEUTICALS	500,000	5.50	11/1/2025	510,370
VALEANT PHARMACEUTICALS	125,000	7.50	7/15/2021	127,630
VALEANT PHARMACEUTICALS	410,000	9.00	12/15/2025	427,511
VALEANT PHARMACEUTICALS	135,000	5.38	3/15/2020	135,332
VECTOR GROUP LTD	350,000	6.13	2/1/2025	362,292
VFH PARENT LLC/ORCHESTRA	125,000	6.75	6/15/2022	131,370
VIASAT INC	1,645,000	5.63	9/15/2025	1,659,361
VIKING CRUISES LTD	75,000	6.25	5/15/2025	77,570
VIKING CRUISES LTD	75,000	5.88	9/15/2027	76,123
VIRGIN MEDIA FINANCE PLC	800,000	6.00	10/15/2024	821,488
VIRGIN MEDIA SECURED FIN	200,000	5.25	1/15/2021	210,464
VIRGIN MEDIA SECURED FIN	460,000	5.25	1/15/2026	467,981
VIRGIN MEDIA SECURED FIN	375,000	5.50	8/15/2026	383,843
VISTA OUTDOOR INC	150,000	5.88	10/1/2023	144,644
VISTRA ENERGY CORP	285,000	5.88	6/1/2023	289,076
VISTRA ENERGY CORP	150,000	7.38	11/1/2022	158,403
VISTRA ENERGY CORP	475,000	7.63	11/1/2024	511,338
VISTRA ENERGY CORP	100,000	8.00	1/15/2025	108,389
VISTRA ENERGY CORP	475,000	8.13	1/30/2026	519,346
WATCO COS LLC/FINANCE CO	240,000	6.38	4/1/2023	249,432
WEATHERFORD BERMUDA	185,000	6.50	8/1/2036	154,142
WEATHERFORD BERMUDA	125,000	7.75	6/15/2021	127,151
WEATHERFORD BERMUDA	275,000	8.25	6/15/2023	276,537
WEATHERFORD BERMUDA	50,000	5.13	9/15/2020	49,759

**High Yield
Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
WELBILT INC	160,000	9.50	2/15/2024	182,038
WELLCARE HEALTH PLANS	150,000	5.25	4/1/2025	159,036
WESCO DISTRIBUTION INC	125,000	5.38	6/15/2024	128,796
WEST CORP	475,000	8.50	10/15/2025	467,699
WESTERN DIGITAL CORP	505,000	10.50	4/1/2024	585,330
WHITING PETROLEUM CORP	325,000	5.75	3/15/2021	334,649
WHITING PETROLEUM CORP	395,000	6.25	4/1/2023	405,681
WHITING PETROLEUM CORP	610,000	6.63	1/15/2026	622,206
WHITING PETROLEUM CORP	125,000	5.00	3/15/2019	127,961
WIDOPENWEST FIN LLC	136,321	-	8/18/2023	134,915
WILDHORSE RESOURCE DEVEL	125,000	6.88	2/1/2025	127,029
WILLIAMS COMPANIES INC	210,000	5.75	6/24/2044	223,950
WILLIAMS COMPANIES INC	235,000	7.50	1/15/2031	288,820
WIND TRE SPA	895,000	5.00	1/20/2026	856,372
WMG ACQUISITION CORP	125,000	6.75	4/15/2022	130,680
WPX ENERGY INC	225,000	5.25	9/15/2024	224,341
WPX ENERGY INC	150,000	8.25	8/1/2023	170,423
WR GRACE + CO CONN	85,000	5.13	10/1/2021	89,224
WR GRACE + CO CONN	65,000	5.63	10/1/2024	70,049
WRANGLER BUYER CORP	100,000	6.00	10/1/2025	102,997
WYNN LAS VEGAS LLC/CORP	245,000	5.25	5/15/2027	248,628
WYNN LAS VEGAS LLC/CORP	430,000	5.50	3/1/2025	446,030
XPO LOGISTICS INC	200,000	6.50	6/15/2022	208,644
ZAYO GROUP LLC/ZAYO CAP	340,000	6.38	5/15/2025	360,210
ZAYO GROUP LLC/ZAYO CAP	610,000	6.00	4/1/2023	636,023
ZAYO GROUP LLC/ZAYO CAP	700,000	5.75	1/15/2027	717,024
ZEKELMAN INDUSTRIES INC	125,000	9.88	6/15/2023	140,658
ZF NA CAPITAL	150,000	4.00	4/29/2020	155,403
ZIGGO BOND FINANCE BV	500,000	6.00	1/15/2027	488,320
ZIGGO BOND FINANCE BV	200,000	5.88	1/15/2025	197,436
ZIGGO BV	1,510,000	5.50	1/15/2027	1,503,477

**Cash Equivalents
Security Holdings**

Security Name	Market Value
SHORT TERM INVESTMENT POOL	153,131,330
SHORT TERM INVESTMENT FUND	23,583,948

Short Term Investment Pool

Security Holdings

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
ALPINE SECURITIZATON	30,000,000	1.56	3/5/2018	29,918,100
ALPINE SECURITIZATON	30,000,000	1.50	1/12/2018	29,986,250
ALPINE SECURITIZATON	30,000,000	1.47	1/31/2018	29,963,250
AMERICAN HONDA FINAN	38,750,000	1.48	2/6/2018	38,691,688
AMERICAN HONDA FINANCE	15,000,000	1.51	1/22/2019	15,000,000
ANGLESEA FDG PLC & ANG	30,000,000	1.39	1/2/2018	29,998,842
ANGLESEA FDG PLC & ANG	30,000,000	1.47	1/9/2018	29,990,200
ANGLESEA FDG PLC & ANG	30,000,000	1.38	1/3/2018	29,997,700
ARCHER DANIELS MIDLA	30,000,000	1.44	1/2/2018	29,998,800
AUST & NEW ZEA	25,000,000	1.34	2/5/2018	24,967,431
AUST + NZ BANKING GROUP	25,000,000	1.91	2/12/2018	25,000,000
BANK OF MONTREAL-	50,000,000	1.69	7/12/2019	50,000,000
BANK OF NOVA SCOTIA	50,000,000	1.69	2/28/2019	49,982,336
BANK OF NOVA SCOTIA	30,000,000	1.73	3/20/2018	30,000,000
BANK TOKYO MIT UFJ NY	30,000,000	1.37	1/3/2018	29,997,717
BANK TOKYO MIT UFJ NY	44,000,000	1.57	1/22/2018	43,959,534
BLACKROCK FEDFUND	40,000,000	1.17		40,000,000
BNK OF TKYO-MTBSHI L	25,000,000	1.67	10/17/2018	25,000,000
CANADIAN IMPERIAL BK	50,000,000	1.81	5/31/2019	50,000,000
COCA-COLA COMPANY	30,000,000	1.36	4/11/2018	29,886,667
COLLATERALIZED COM L	50,000,000	1.65	3/14/2018	49,835,000
COMMONWEALTH BANK AUST	20,000,000	1.90	10/18/2018	20,033,029
COMMONWEALTH BANK AUST	50,000,000	1.95	5/23/2018	50,000,000
CONCORD MIN CPTL CO	10,000,000	1.48	1/3/2018	9,999,178
CONCORD MIN CPTL CO	25,000,000	1.45	1/16/2018	24,984,896
CONCORD MIN CPTL CO	30,000,000	1.60	2/16/2018	29,938,667
CONCORD MIN CPTL CO	30,000,000	1.50	2/13/2018	29,946,250
COOPERAT RABOBANK UA/NY	27,650,000	1.70	3/19/2018	27,657,202
CREDIT SUISSE NY	25,000,000	1.50	1/4/2018	25,000,229
CREDIT SUISSE NY	50,000,000	2.82	3/8/2018	50,000,000
CROWN POINT CAP CO.	30,000,000	1.37	1/8/2018	29,992,008
CROWN POINT CAP CO.	30,000,000	1.43	1/31/2018	29,964,250
CROWN POINT CAP CO.	30,000,000	1.53	3/1/2018	29,924,775
EXXON MOBIL CORP	15,000,000	1.40	1/24/2018	14,986,583
FED HOME LN DISCOUNT NT	60,000,000	1.20	1/10/2018	59,982,675
FED HOME LN DISCOUNT NT	90,000,000	1.25	1/19/2018	89,944,125
FED HOME LN DISCOUNT NT	30,000,000	1.25	1/23/2018	29,977,175
FED HOME LN DISCOUNT NT	9,145,000	1.28	1/26/2018	9,136,871
FED HOME LN DISCOUNT NT	30,000,000	1.25	1/24/2018	29,976,042
FED HOME LN DISCOUNT NT	30,000,000	1.26	1/31/2018	29,968,625
FED HOME LN DISCOUNT NT	56,000,000	1.25	1/11/2018	55,980,814
FED HOME LN DISCOUNT NT	40,000,000	1.24	1/18/2018	39,976,507
FED HOME LN DISCOUNT NT	30,000,000	1.28	2/8/2018	29,959,467
FED HOME LN DISCOUNT NT	30,000,000	1.28	1/29/2018	29,970,133
FED HOME LN DISCOUNT NT	30,000,000	1.23	1/17/2018	29,983,600
FEDERAL FARM CREDIT BANK	25,000,000	1.42	2/2/2018	24,998,014
FEDERAL HOME LOAN BANK	25,000,000	1.66	3/29/2018	25,000,000
FIDELITY GOVERNMENT MMF	60,000,000	1.20		60,000,000
GOLDEN FUNDING CORP	13,288,000	1.34	1/3/2018	13,287,011
GOLDEN FUNDING CORP	6,397,000	1.50	1/16/2018	6,393,002
GOLDEN FUNDING CORP	12,420,000	1.44	2/5/2018	12,402,612
GOLDEN FUNDING CORP	16,607,000	1.60	2/2/2018	16,583,381
GOLDEN FUNDING CORP	17,390,000	1.75	1/17/2018	17,376,474
GOLDEN FUNDING CORP	23,518,000	1.35	1/10/2018	23,510,063
GOLDEN FUNDING CORP	8,888,000	1.75	1/23/2018	8,878,495
GOTHAM FDG CORP	25,000,000	1.34	1/2/2018	24,999,069
GOTHAM FDG CORP	30,000,000	1.63	3/2/2018	29,918,500
GOTHAM FDG CORP	30,000,000	1.63	3/13/2018	29,903,558
GOTHAM FDG CORP	13,265,000	1.64	1/30/2018	13,247,475
HSBC USA INC	50,000,000	1.53	3/27/2018	49,819,375
IBM CORP	37,330,000	1.78	2/12/2019	37,488,032
ING US FUNDING LLC	25,000,000	1.62	7/9/2018	25,000,000
ING US FUNDING LLC	25,000,000	1.52	5/25/2018	24,848,000
INSTITUTIONAL SECURED	25,000,000	1.40	1/10/2018	24,991,250
INSTITUTIONAL SECURED	35,000,000	1.42	1/5/2018	34,994,056
INSTITUTIONAL SECURED	35,000,000	1.51	2/1/2018	34,954,490
JOHN DEERE CAPITAL C	30,000,000	1.25	1/8/2018	29,992,708
LEXINGTN PKR CAP CO LL	30,000,000	1.43	1/12/2018	29,986,892
LEXINGTN PKR CAP CO LL	30,000,000	1.47	2/7/2018	29,954,675

Short Term Investment Pool

Security Holdings

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
METLIFE SHORT TERM FDG	30,000,000	1.47	2/26/2018	29,931,400
METLIFE SHORT TERM FDG	30,000,000	1.30	1/4/2018	29,996,750
METLIFE SHORT TERM FDG	25,000,000	1.51	1/26/2018	24,973,785
METLIFE SHORT TERM FDG	10,000,000	1.47	1/5/2018	9,998,367
MITSUBISHI INT'L CO	30,000,000	1.60	3/19/2018	29,897,333
MITSUBISHI INT'L CO	30,000,000	1.51	1/26/2018	29,968,542
NATIONAL BK OF CANAD	50,000,000	1.90	2/9/2018	50,000,000
NATIONAL BK OF CANAD	15,000,000	1.55	1/8/2018	14,995,479
NATIONAL BK OF CANAD	25,000,000	1.50	2/28/2018	24,939,583
NIEUW AMSTERDAM RECV	30,000,000	1.35	1/4/2018	29,996,625
NIEUW AMSTERDAM RECV	28,000,000	1.35	1/9/2018	27,991,600
NIEUW AMSTERDAM RECV	30,000,000	1.42	1/23/2018	29,973,967
NORDEA BANK FLD PLC	25,000,000	1.84	11/7/2018	25,000,000
OLD LINE FUNDING LLC	25,000,000	1.45	2/7/2018	25,000,000
OLD LINE FUNDING LLC	25,500,000	1.47	2/12/2018	25,456,268
OLD LINE FUNDING LLC	25,000,000	1.45	3/5/2018	25,000,000
ROYAL BK OF CANADA	50,000,000	1.80	2/15/2019	50,000,000
ROYAL BK OF CANADA	30,000,000	1.54	1/22/2018	29,973,050
SHEFFIELD RECEIVABLE	25,000,000	1.41	2/1/2018	24,969,646
SHEFFIELD RECEIVABLE	30,000,000	1.78	3/26/2018	29,875,400
SHEFFIELD RECEIVABLE	30,000,000	1.75	3/21/2018	29,884,792
SSC GOVERNMENT GVMXX EL	27,784,864	1.21		27,784,864
SWEDBANK	30,000,000	1.51	3/21/2018	29,900,592
TORONTO DOMINION BANK	25,000,000	1.90	7/23/2018	25,025,691
TORONTO DOMINION BANK	50,000,000	1.77	1/18/2019	50,000,000
TORONTO DOMINION BANK	15,860,000	1.75	3/22/2018	15,798,322
TOYOTA MOTOR CREDIT CORP	24,780,000	1.20	4/6/2018	24,772,611
TOYOTA MOTOR CREDIT CORP	25,000,000	1.65	7/25/2019	25,000,000
TREASURY BILL	15,000,000	1.32	3/15/2018	14,960,002
TREASURY BILL	25,000,000	1.08	1/11/2018	24,992,535
TREASURY BILL	20,000,000	1.08	1/18/2018	19,989,847
TREASURY BILL	20,000,000	1.09	1/25/2018	19,985,527
TREASURY BILL	20,000,000	1.18	2/8/2018	19,975,142
TREASURY BILL	20,000,000	1.29	2/22/2018	19,962,878
TREASURY BILL	15,000,000	0.01	3/8/2018	14,964,498
TREASURY BILL	15,000,000	1.35	3/22/2018	14,955,000
TREASURY BILL	20,000,000	1.10	2/1/2018	19,981,133
TREASURY BILL	20,000,000	1.25	3/1/2018	19,959,011
TREASURY BILL	20,000,000	1.05	1/4/2018	19,998,258
TREASURY BILL	20,000,000	1.24	2/15/2018	19,969,125
TREASURY BILL	20,000,000	1.44	3/29/2018	19,930,593
US TREASURY N/B	10,000,000	0.88	1/15/2018	9,999,502
VICTORY RECEIVABLES	30,000,000	1.46	2/2/2018	29,961,067
VICTORY RECEIVABLES	25,000,000	1.42	1/17/2018	24,984,222
VICTORY RECEIVABLES	30,000,000	1.40	1/5/2018	29,995,333
WELLS FARGO BANK NA	25,000,000	1.68	7/13/2018	25,000,000
WELLS FARGO BANK NA	25,000,000	1.60	9/7/2018	25,000,000
WELLS FARGO BANK NA	25,000,000	1.63	10/9/2018	25,000,000
WESTPAC BANKING CORP.	30,000,000	1.58	9/6/2018	30,000,000

Trust Funds Investment Pool**Manager Holdings**

Security Name	Market Value
AMERICAN CORE REALTY FUND LLC	35,790,200
POST TRADITIONAL HIGH YIELD FD	104,589,362
PRISA LP	30,324,827
TIAA CREF ASSET MANAGEMENT	47,650,609
UBS TRUMBULL PROPERTY FUND	40,192,329

Trust Funds Investment Pool
Fixed Income Security Holdings

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
ABBVIE INC	5,000,000	3.60	5/14/2025	5,130,150
ABBVIE INC	5,000,000	2.85	5/14/2023	4,991,000
AGRIUM INC	10,000,000	4.13	3/15/2035	10,305,800
AMAZON.COM INC	5,000,000	2.80	8/22/2024	4,985,900
AMERICA WEST AIR 1999 1	643,213	7.93	7/2/2020	671,128
AMERICAN INTL GROUP	4,000,000	4.88	6/1/2022	4,347,840
AMGEN INC	5,000,000	2.13	5/1/2020	4,974,400
ANADARKO HOLDING CO	6,000,000	7.05	5/15/2018	6,097,380
ANHEUSER BUSCH INBEV FIN	5,000,000	3.65	2/1/2026	5,159,000
ANHEUSER BUSCH INBEV WOR	5,000,000	2.50	7/15/2022	4,962,500
ANHEUSER BUSCH INBEV WOR	3,000,000	5.00	4/15/2020	3,183,900
APPLE INC	4,000,000	3.00	2/9/2024	4,051,000
APPLE INC	5,000,000	3.35	2/9/2027	5,116,950
AT+T INC	3,409,000	4.35	6/15/2045	3,148,655
AT+T INC	6,877,000	5.15	11/15/2046	7,014,678
AT+T INC	13,000,000	3.40	8/14/2024	13,062,660
AVIS BUDGET RENTAL CAR FUNDING	5,000,000	2.10	3/20/2019	4,999,963
BANK OF AMERICA CORP	10,000,000	2.25	4/21/2020	10,001,700
BANK OF AMERICA CORP	5,426,000	3.00	12/20/2023	5,438,154
BANK OF AMERICA CORP	5,000,000	6.88	4/25/2018	5,075,000
BANK OF NY MELLON CORP	8,000,000	3.44	2/7/2028	8,174,960
BANK OF NY MELLON CORP	3,000,000	2.66	5/16/2023	2,991,750
BARCLAYS PLC	3,000,000	4.38	1/12/2026	3,125,310
BARCLAYS PLC	4,750,000	3.68	1/10/2023	4,821,583
BLACKROCK INC	4,000,000	3.20	3/15/2027	4,048,720
BOSTON PROPERTIES LP	5,000,000	3.13	9/1/2023	5,044,000
BOSTON PROPERTIES LP	4,000,000	3.20	1/15/2025	3,988,000
BURLINGTN NORTH SANTA FE	5,000,000	3.05	3/15/2022	5,104,600
BURLINGTN NORTH SANTA FE	5,000,000	3.65	9/1/2025	5,251,450
CANTOR FITZGERALD LP	10,000,000	7.88	10/15/2019	10,805,500
CAPITAL ONE FINANCIAL CO	5,000,000	3.75	4/24/2024	5,146,500
CAPITAL ONE FINANCIAL CO	5,000,000	3.05	3/9/2022	5,030,100
CAPITAL ONE NA	5,000,000	2.65	8/8/2022	4,947,900
CAPITAL ONE NA	6,000,000	1.50	3/22/2018	5,994,180
CARDINAL HEALTH INC	4,000,000	3.08	6/15/2024	3,938,520
CARMAX AUTO OWNER TRUST	7,000,000	1.83	6/15/2021	6,953,749
CARMAX AUTO OWNER TRUST	5,000,000	2.33	5/15/2023	4,973,566
CFCRE COMMERCIAL MORTGAGE TRUS	4,000,000	3.87	1/10/2048	4,187,010
CHEVRON CORP	8,000,000	2.50	3/3/2022	8,014,880
CISCO SYSTEMS INC	4,000,000	5.50	1/15/2040	5,291,960
CITIGROUP INC	5,000,000	3.38	3/1/2023	5,090,550
CITIGROUP INC	10,000,000	3.89	1/10/2028	10,324,800
CITIGROUP INC	15,000,000	2.88	7/24/2023	14,915,400
CNA FINANCIAL CORP	5,000,000	5.88	8/15/2020	5,384,500
COCA COLA CO/THE	1,500,000	2.50	4/1/2023	1,496,925
COMCAST CORP	2,000,000	7.05	3/15/2033	2,765,420
COMCAST CORP	2,000,000	6.45	3/15/2037	2,711,520
COMM MORTGAGE TRUST	4,733,604	3.39	5/15/2045	4,852,568
COMM MORTGAGE TRUST	2,902,202	2.37	10/15/2045	2,895,046
COMM MORTGAGE TRUST	9,000,000	2.82	10/15/2045	9,034,150
COMM MORTGAGE TRUST	4,000,000	2.94	1/10/2046	4,036,684
CONOCOPHILLIPS COMPANY	4,000,000	2.88	11/15/2021	4,087,840
CONTL AIRLINES 1999 1	1,397,791	6.55	8/2/2020	1,431,394
CRED SUIS GP FUN LTD	10,000,000	3.80	6/9/2023	10,306,900
CREDIT SUISSE GROUP AG	3,000,000	3.00	12/14/2023	2,964,990
CSAIL COMMERCIAL MORTGAGE TRUS	3,537,079	2.01	11/15/2048	3,516,874
CVS HEALTH CORP	5,000,000	4.13	5/15/2021	5,192,950
CVS HEALTH CORP	10,000,000	3.50	7/20/2022	10,193,300
CVS PASS THROUGH TR 2014	2,706,342	4.16	8/11/2036	2,721,741
CVS PASS THROUGH TRUST	8,391,482	6.04	12/10/2028	9,288,112
CVS PASS THROUGH TRUST	6,120,061	5.93	1/10/2034	6,962,304
ENTERPRISE FLEET FINANCING LLC	5,000,000	1.74	9/20/2020	4,993,628
ENTERPRISE FLEET FINANCING LLC	6,350,000	2.36	5/20/2023	6,319,305
EXELON GENERATION CO LLC	9,500,000	5.20	10/1/2019	9,944,125
EXELON GENERATION CO LLC	5,000,000	4.25	6/15/2022	5,251,750
EXXON MOBIL CORPORATION	15,000,000	2.73	3/1/2023	15,101,850
FANNIE MAE	18,000,000	1.88	9/24/2026	16,980,480
FANNIE MAE	7,000,000	2.63	9/6/2024	7,092,050
FANNIE MAE	5,000,000	3.50	8/25/2026	5,165,168

**Trust Funds Investment Pool
Fixed Income Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
FANNIE MAE	7,321,076	4.00	10/25/2041	7,720,701
FANNIE MAE	10,698,000	4.00	3/25/2042	11,309,740
FANNIE MAE	5,000,000	3.50	2/25/2043	5,087,817
FANNIE MAE	4,625,083	2.50	4/25/2042	4,551,563
FANNIE MAE	5,181,720	2.70	3/25/2043	5,122,530
FANNIE MAE	4,509,000	3.50	2/25/2043	4,603,261
FANNIE MAE	6,568,743	2.00	6/25/2029	6,425,092
FANNIE MAE	3,721,202	3.00	9/25/2034	3,672,435
FANNIE MAE	3,427,500	3.00	9/25/2034	3,382,710
FANNIE MAE	15,000,000	3.00	12/25/2044	14,170,876
FANNIE MAE	385,261	4.50	3/25/2049	400,664
FANNIE MAE	3,296,348	3.50	3/25/2021	3,345,310
FANNIE MAE	10,611,400	4.50	9/25/2040	11,460,116
FANNIE MAE	5,000,000	1.38	10/7/2021	4,862,050
FANNIEMAE WHOLE LOAN	6,556,703	5.85	8/25/2043	7,416,775
FED HM LN PC POOL 1J0477	889,903	3.84	7/1/2037	951,343
FED HM LN PC POOL A82927	447,620	5.50	11/1/2038	493,112
FED HM LN PC POOL A89148	2,521,837	4.00	10/1/2039	2,660,584
FED HM LN PC POOL A94799	1,832,432	4.00	11/1/2040	1,929,426
FED HM LN PC POOL A95282	2,034,627	4.50	12/1/2040	2,180,008
FED HM LN PC POOL A97720	2,995,898	4.00	3/1/2041	3,154,622
FED HM LN PC POOL C01614	570,684	4.50	8/1/2033	611,062
FED HM LN PC POOL G04332	1,665,386	5.00	3/1/2038	1,810,813
FED HM LN PC POOL G08269	385,058	5.50	5/1/2038	424,191
FED HM LN PC POOL G08706	14,627,693	3.50	5/1/2046	15,027,303
FED HM LN PC POOL G08732	13,903,737	3.00	11/1/2046	13,909,739
FED HM LN PC POOL G08737	9,339,915	3.00	12/1/2046	9,343,946
FED HM LN PC POOL J08376	366,041	5.50	7/1/2023	384,700
FED HM LN PC POOL J13342	1,771,798	3.50	10/1/2025	1,833,512
FED HM LN PC POOL K93542	10,122,633	3.00	6/1/2036	10,282,491
FEDERAL FARM CREDIT BANK	15,000,000	1.50	12/19/2019	14,841,600
FEDERAL HOME LOAN BANK	10,000,000	3.00	3/12/2027	10,108,700
FEDERAL HOME LOAN BANK	10,000,000	2.75	12/13/2024	10,160,300
FEDERAL HOME LOAN BANK	15,000,000	2.38	9/10/2027	14,523,000
FEDERAL HOME LOAN BANK	10,740,000	1.95	11/5/2020	10,648,603
FEDERAL HOME LOAN BANK	15,000,000	2.25	3/11/2022	15,022,800
FEDERAL HOME LOAN BANK	5,000,000	1.25	3/29/2019	4,956,550
FEDEX CORP	5,000,000	4.00	1/15/2024	5,318,300
FHLMC MULTIFAMILY STRUCTURED P	6,000,000	2.73	6/25/2022	6,072,602
FIRST TENNESSEE BANK	2,000,000	2.95	12/1/2019	2,008,360
FNMA POOL 190375	251,466	5.50	11/1/2036	278,036
FNMA POOL 254476	814,335	5.50	9/1/2032	904,399
FNMA POOL 255731	128,719	5.00	6/1/2025	138,409
FNMA POOL 256600	717,610	5.50	2/1/2027	786,449
FNMA POOL 256895	110,184	5.50	9/1/2037	121,724
FNMA POOL 384526	2,866,426	6.56	12/1/2031	2,861,985
FNMA POOL 386755	3,427,456	5.54	12/1/2028	3,517,667
FNMA POOL 466319	8,704,833	3.23	11/1/2020	8,889,431
FNMA POOL 466675	4,395,962	3.43	12/1/2020	4,511,411
FNMA POOL 469739	6,295,797	3.64	12/1/2021	6,527,277
FNMA POOL 471678	7,647,763	3.26	6/1/2027	7,884,650
FNMA POOL 646203	412,400	6.50	7/1/2032	468,959
FNMA POOL 723551	70,915	4.50	8/1/2023	75,678
FNMA POOL 725773	1,992,201	5.50	9/1/2034	2,204,038
FNMA POOL 725946	112,197	5.50	11/1/2034	124,128
FNMA POOL 735141	595,455	5.50	1/1/2035	658,771
FNMA POOL 780956	162,697	4.50	5/1/2019	164,583
FNMA POOL 827606	1,370,908	3.57	10/1/2034	1,489,168
FNMA POOL 890315	11,631,883	4.50	2/1/2041	12,470,773
FNMA POOL 902163	749,240	6.00	11/1/2036	839,978
FNMA POOL 924089	1,729,740	6.00	5/1/2037	1,929,673
FNMA POOL 929842	1,027,000	6.00	8/1/2038	1,145,812
FNMA POOL 930678	2,703,925	5.00	3/1/2039	2,938,913
FNMA POOL 933853	1,555,627	6.00	5/1/2038	1,758,098
FNMA POOL 936499	1,870,927	6.00	6/1/2037	2,107,124
FNMA POOL 944622	332,647	5.50	7/1/2037	367,489
FNMA POOL 962533	356,382	5.50	4/1/2038	393,325
FNMA POOL 972562	551,380	6.00	3/1/2038	617,130
FNMA POOL 985023	185,995	5.50	6/1/2038	205,275

**Trust Funds Investment Pool
Fixed Income Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
FNMA POOL AB2099	3,308,189	4.50	1/1/2041	3,570,067
FNMA POOL AB3875	2,933,590	4.00	11/1/2041	3,088,778
FNMA POOL AC5445	1,940,805	5.00	11/1/2039	2,113,944
FNMA POOL AE1288	1,865,050	4.00	1/1/2042	1,979,217
FNMA POOL AH1271	5,098,309	4.50	1/1/2041	5,500,640
FNMA POOL AK3070	8,411,535	3.50	2/1/2042	8,685,547
FNMA POOL AL2546	646,435	3.39	10/1/2042	681,636
FNMA POOL AM6110	4,591,668	3.35	8/1/2026	4,767,607
FNMA POOL AM6744	3,188,627	3.36	9/1/2026	3,085,290
FNMA POOL AM7259	2,785,292	3.57	11/1/2029	2,929,026
FNMA POOL AN4048	14,756,524	3.01	12/1/2026	14,959,235
FNMA POOL AN4415	15,000,000	2.86	1/1/2024	15,207,110
FNMA POOL AN4502	5,875,000	3.06	2/1/2027	5,933,546
FNMA POOL AO9021	4,978,212	4.00	7/1/2042	5,276,608
FNMA POOL AS7388	12,441,347	3.50	6/1/2046	12,779,093
FNMA POOL AS8073	18,779,356	2.50	10/1/2046	18,129,338
FNMA POOL AT6308	5,304,221	3.50	6/1/2043	5,477,610
FNMA POOL AT9147	4,144,178	3.50	7/1/2043	4,279,646
FNMA POOL AV4193	3,453,926	4.50	12/1/2043	3,687,995
FNMA POOL AZ7909	8,339,080	3.50	5/1/2026	8,640,454
FNMA POOL BC8664	7,484,445	3.00	5/1/2046	7,490,302
FNMA POOL MA1438	3,023,956	2.50	5/1/2028	3,035,180
FORD CREDIT AUTO OWNER TRUST/F	15,000,000	2.36	3/15/2029	14,850,079
FORD CREDIT AUTO OWNER TRUST/F	4,000,000	2.26	11/15/2025	4,007,265
FORD MOTOR COMPANY	10,000,000	4.35	12/8/2026	10,446,200
FORD MOTOR CREDIT CO LLC	10,000,000	2.98	8/3/2022	9,949,300
FREDDIE MAC	2,036	9.15	10/15/2020	2,116
FREDDIE MAC	2,968,074	4.00	11/15/2030	3,127,526
FREDDIE MAC	5,756,571	4.00	12/15/2039	5,977,126
FREDDIE MAC	3,368,000	3.50	12/15/2025	3,480,261
FREDDIE MAC	4,816,082	3.50	2/15/2026	4,958,316
FREDDIE MAC	4,361,144	5.00	12/15/2023	4,535,028
FREDDIE MAC	10,669,651	3.50	4/15/2033	10,952,500
FREDDIE MAC	12,525,280	4.00	6/15/2037	12,951,817
FRESB MULTIFAMILY MORTGAGE PAS	7,996,382	2.97	9/25/2027	7,996,678
FRESB MULTIFAMILY MORTGAGE PAS	19,978,044	2.95	8/25/2027	19,944,375
FRESB MULTIFAMILY MORTGAGE PAS	20,000,000	3.00	10/25/2027	20,008,822
FRESB MULTIFAMILY MORTGAGE PAS	7,695,705	2.94	9/25/2027	7,677,234
GENERAL ELECTRIC CO	5,000,000	1.77	5/5/2026	4,804,450
GENERAL MILLS INC	10,000,000	3.15	12/15/2021	10,192,500
GILEAD SCIENCES INC	10,000,000	4.60	9/1/2035	11,218,800
GNMA II POOL 004285	175,183	6.00	11/20/2038	192,935
GNMA II POOL 004483	2,653,090	4.00	7/20/2039	2,688,001
GNMA II POOL 082158	1,776,267	2.75	9/20/2038	1,852,252
GNMA II POOL 711745	7,290,203	3.50	4/20/2043	7,578,149
GNMA POOL 568140	140,536	5.50	1/15/2039	149,757
GNMA POOL 636460	511,994	5.00	2/15/2030	556,450
GNMA POOL 673009	636,896	6.00	8/15/2038	716,136
GNMA POOL 688143	843,568	6.00	12/15/2038	950,803
GNMA POOL 697855	1,403,351	5.50	2/15/2039	1,554,179
GNMA POOL 701864	2,140,016	5.00	4/15/2039	2,321,696
GNMA POOL 732878	1,307,085	4.00	2/15/2041	1,384,642
GNMA POOL AC3667	4,623,406	1.66	8/15/2026	4,432,349
GOLDMAN SACHS GROUP INC	5,000,000	3.50	1/23/2025	5,072,600
GOLDMAN SACHS GROUP INC	5,000,000	2.63	1/31/2019	5,021,350
GOVERNMENT NATIONAL MORTGAGE A	7,394,634	4.00	12/20/2038	7,615,677
GOVERNMENT NATIONAL MORTGAGE A	4,539,188	4.00	11/16/2023	4,665,620
GOVERNMENT NATIONAL MORTGAGE A	14,300,000	2.60	12/16/2047	13,586,752
GOVERNMENT NATIONAL MORTGAGE A	3,000,000	3.40	12/16/2049	3,062,342
GOVERNMENT NATIONAL MORTGAGE A	3,565,805	2.50	3/16/2056	3,535,264
GREAT AMERICA LEASING RECEIVAB	4,000,000	2.02	6/21/2021	4,000,513
GS MORTGAGE SECURITIES TRUST	9,486,310	3.38	5/10/2045	9,703,152
HCP INC	5,000,000	4.00	6/1/2025	5,146,950
HERTZ VEHICLE FINANCING LLC	5,000,000	1.83	8/25/2019	4,992,046
HOME DEPOT INC	7,000,000	2.00	4/1/2021	6,935,810
HUNTINGTON NATIONAL BANK	4,000,000	2.88	8/20/2020	4,031,000
HYUNDAI AUTO LEASE SECURITIZAT	3,500,000	1.68	4/15/2020	3,485,989
HYUNDAI AUTO RECEIVABLES TRUST	3,000,000	1.73	5/16/2022	2,973,397
HYUNDAI FLOORPLAN MASTER OWNER	3,000,000	1.81	3/15/2021	2,990,201

**Trust Funds Investment Pool
Fixed Income Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
IMPAC SECURED ASSETS CORP.	2,866,133	1.90	5/25/2036	2,715,312
INTEL CORP	5,000,000	2.88	5/11/2024	5,044,000
JP MORGAN CHASE COMMERCIAL MOR	15,000,000	4.17	12/15/2046	16,023,753
JPMORGAN CHASE + CO	10,000,000	4.95	3/25/2020	10,558,000
JPMORGAN CHASE + CO	5,000,000	5.50	10/15/2040	6,319,200
JPMORGAN CHASE + CO	4,000,000	2.75	6/23/2020	4,034,920
JUNIPER NETWORKS INC	5,000,000	4.60	3/15/2021	5,243,450
KCT INTERMODAL TRANS	184,533	6.88	8/1/2018	189,054
KEYCORP	2,500,000	5.10	3/24/2021	2,692,075
MERCEDES BENZ AUTO RECEIVABLES	5,000,000	1.75	12/15/2021	4,981,587
METLIFE INC	2,000,000	5.88	2/6/2041	2,613,720
MICROSOFT CORP	8,000,000	4.20	11/3/2035	9,039,920
MICROSOFT CORP	10,000,000	3.30	2/6/2027	10,323,100
MMAF EQUIPMENT FINANCE LLC	5,000,000	2.49	2/19/2036	5,004,835
MONTANA ST BRD OF HSG	780,000	8.45	8/1/2039	783,526
MORGAN STANLEY	5,000,000	5.63	9/23/2019	5,269,500
MORGAN STANLEY	5,000,000	5.50	1/26/2020	5,303,700
MORGAN STANLEY	5,000,000	2.65	4/25/2018	5,016,400
MORGAN STANLEY BAML TRUST	5,000,000	3.10	5/15/2046	5,076,022
NATIONWIDE BLDG SOCIETY	5,000,000	6.25	2/25/2020	5,390,650
NEW VALLEY GENERATION V	3,377,144	4.93	1/15/2021	3,521,348
NISSAN MASTER OWNER TRUST RECE	5,000,000	1.44	1/15/2020	4,998,748
ONTARIO (PROVINCE OF)	5,000,000	2.00	1/30/2019	4,999,150
ONTARIO (PROVINCE OF)	5,000,000	3.20	5/16/2024	5,157,300
PEPSICO INC	5,000,000	1.70	10/6/2021	4,880,450
PHILLIPS 66	10,000,000	4.65	11/15/2034	11,010,700
PNC BANK NA	5,000,000	2.25	7/2/2019	5,003,100
POST TRADITIONAL HIGH YIELD FD	96,000,000	6.48	12/31/2099	104,589,362
POTASH CORP SASKATCHEWAN	2,000,000	6.50	5/15/2019	2,102,000
POTASH CORP SASKATCHEWAN	6,000,000	4.88	3/30/2020	6,279,600
PPL ELECTRIC UTILITIES	2,000,000	6.45	8/15/2037	2,739,760
PROTECTIVE LIFE CORP	5,000,000	7.38	10/15/2019	5,423,250
PROVINCE OF QUEBEC	5,000,000	2.75	8/25/2021	5,057,600
PROVINCE OF QUEBEC	10,000,000	2.63	2/13/2023	10,017,400
REINAUER MARITIME CO LLC	9,064,000	6.50	6/30/2028	10,469,110
SAN DIEGO G + E	1,000,000	6.13	9/15/2037	1,308,270
SEQUOIA MORTGAGE TRUST	6,363,272	3.87	11/25/2044	6,437,052
SHELL INTERNATIONAL FIN	5,000,000	3.25	5/11/2025	5,134,950
SHORT TERM INVESTMENT POOL	26,764,285	1.00		26,764,285
SMALL BUSINESS ADMINISTRATION	602,224	6.22	12/1/2028	653,081
STRIP PRINC	25,000,000	-	5/15/2041	13,280,273
STRIP PRINC	5,000,000	-	8/15/2045	2,322,852
STRIPS	20,000,000	-	5/15/2040	10,809,375
SUNCOR ENERGY INC	5,000,000	6.80	5/15/2038	6,900,800
SUNCOR ENERGY INC	2,000,000	6.50	6/15/2038	2,699,360
SUNTRUST BANK	5,000,000	2.75	5/1/2023	4,952,400
TENN VAL AUTH CPN STRIP	7,125,000	-	1/15/2027	5,293,234
TENN VALLEY AUTHORITY	10,000,000	5.25	9/15/2039	13,532,400
TOYOTA MOTOR CREDIT CORP	7,000,000	1.61	4/17/2020	7,013,160
TRI STATE 2003 SERIES A	270,550	6.04	1/31/2018	271,597
TSY INFL IX N/B	5,109,250	0.88	2/15/2047	5,314,608
TSY INFL IX N/B	15,435,900	0.13	7/15/2026	15,088,065
TSY INFL IX N/B	16,029,750	0.13	1/15/2023	15,909,589
TSY INFL IX N/B	15,317,250	0.38	1/15/2027	15,213,830
TSY INFL IX N/B	10,142,800	0.13	4/15/2022	10,073,437
TTX CO	4,000,000	3.05	11/15/2022	3,974,040
US TREASURY N/B	10,000,000	3.13	2/15/2042	10,752,424
US TREASURY N/B	8,000,000	3.00	5/15/2042	8,423,991
US TREASURY N/B	15,000,000	2.75	8/15/2042	15,108,043
US TREASURY N/B	10,000,000	3.38	5/15/2044	11,222,299
US TREASURY N/B	5,000,000	3.00	11/15/2044	5,253,743
US TREASURY N/B	15,000,000	2.50	2/15/2045	14,304,053
US TREASURY N/B	6,000,000	3.00	5/15/2045	6,302,408
US TREASURY N/B	5,000,000	2.50	2/15/2046	4,759,330
US TREASURY N/B	4,000,000	2.50	5/15/2046	3,806,107
US TREASURY N/B	9,500,000	2.25	8/15/2046	8,569,594
US TREASURY N/B	4,000,000	2.88	11/15/2046	4,104,117
US TREASURY N/B	10,000,000	1.50	8/15/2026	9,303,807
US TREASURY N/B	10,000,000	2.13	9/30/2024	9,874,909

**Trust Funds Investment Pool
Fixed Income Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
US TREASURY N/B	15,000,000	2.25	11/15/2027	14,791,105
US TREASURY N/B	10,000,000	2.13	1/31/2021	10,035,155
US TREASURY N/B	10,000,000	2.00	2/28/2021	9,994,726
US TREASURY N/B	15,000,000	2.38	8/15/2024	15,050,549
US TREASURY N/B	20,000,000	2.00	10/31/2021	19,919,512
US TREASURY N/B	5,000,000	1.88	11/30/2021	4,959,715
US TREASURY N/B	10,000,000	1.38	3/31/2020	9,883,016
US TREASURY N/B	10,000,000	1.38	4/30/2020	9,876,142
US TREASURY N/B	8,000,000	1.88	8/31/2022	7,887,840
US TREASURY N/B	5,000,000	2.25	11/15/2025	4,956,251
US TREASURY N/B	18,000,000	2.00	11/30/2022	17,837,364
US TREASURY N/B	15,000,000	1.63	11/30/2020	14,850,493
US TREASURY N/B	8,000,000	3.63	2/15/2020	8,286,015
US TREASURY N/B	15,000,000	3.50	5/15/2020	15,546,933
US TREASURY N/B	15,000,000	2.63	8/15/2020	15,262,247
US TREASURY N/B	10,000,000	1.50	2/28/2023	9,650,060
US TREASURY N/B	8,000,000	3.63	2/15/2021	8,389,871
US TREASURY N/B	10,000,000	1.50	3/31/2023	9,640,557
US TREASURY N/B	25,000,000	2.13	8/15/2021	25,034,651
US TREASURY N/B	5,000,000	2.00	2/15/2022	4,976,360
US TREASURY N/B	18,000,000	1.75	5/15/2022	17,708,563
US TREASURY N/B	10,000,000	1.88	1/31/2022	9,897,915
US TREASURY N/B	5,000,000	1.38	5/31/2020	4,936,067
US TREASURY N/B	8,000,000	2.50	8/15/2023	8,111,117
US TREASURY N/B	15,000,000	2.00	9/30/2020	15,020,841
US TREASURY N/B	10,000,000	2.25	4/30/2021	10,066,326
US TREASURY N/B	5,000,000	2.13	6/30/2021	5,010,252
US TREASURY N/B	15,000,000	2.25	7/31/2021	15,088,992
US TREASURY N/B	21,000,000	1.50	11/30/2019	20,847,344
US TREASURY N/B	5,000,000	1.63	12/31/2019	4,973,993
VALERO ENERGY CORP	5,200,000	6.13	2/1/2020	5,579,184
VALERO ENERGY CORP	13,000,000	3.40	9/15/2026	13,031,720
VENTAS REALTY LP	6,000,000	4.13	1/15/2026	6,252,240
VENTAS REALTY LP/CAP CRP	5,000,000	4.00	4/30/2019	5,092,400
VERIZON COMMUNICATIONS	6,000,000	4.27	1/15/2036	5,973,000
VERIZON COMMUNICATIONS	10,000,000	5.25	3/16/2037	10,999,000
VERIZON COMMUNICATIONS	10,000,000	4.13	3/16/2027	10,450,000
WALMART INC	3,500,000	5.63	4/15/2041	4,777,185
WALMART INC	7,000,000	4.25	4/15/2021	7,431,620
WELLS FARGO + COMPANY	5,000,000	5.38	2/7/2035	6,115,650
WESTROCK CO	11,000,000	3.00	9/15/2024	10,887,140
WESTROCK MWV LLC	909,000	7.65	3/15/2027	932,216
WF RBS COMMERCIAL MORTGAGE TRU	14,000,000	4.10	3/15/2047	14,892,956
WINWATER MORTGAGE LOAN TRUST	2,582,389	3.50	3/20/2045	2,619,111

**Montana State Fund
Manager Holdings**

Security Name	Market Value
AMERICAN CORE REALTY FUND LLC	30,486,205
MSCI ACWI EX U.S. INDEX FUND	41,497,598
PRISA LP	15,164,183
S&P 500 INDEX FUND	147,231,049
TIAA CREF ASSET MANAGEMENT	26,623,746
UBS TRUMBULL PROPERTY FUND	25,073,973

Montana State Fund
Fixed Income Security Holdings

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
ABBVIE INC	5,000,000	3.60	5/14/2025	5,130,150
ABBVIE INC	5,000,000	2.85	5/14/2023	4,991,000
AFLAC INC	3,000,000	4.00	2/15/2022	3,148,710
AFLAC INC	5,000,000	3.25	3/17/2025	5,081,100
ALLY AUTO RECEIVABLES TRUST	6,250,000	1.72	4/15/2021	6,202,744
AMAZON.COM INC	3,000,000	2.80	8/22/2024	2,991,540
AMERICAN EXPRESS CO	3,000,000	7.00	3/19/2018	3,031,800
AMERICAN EXPRESS CREDIT	5,000,000	2.13	3/18/2019	4,999,650
AMERICAN HONDA FINANCE	5,000,000	3.80	9/20/2021	5,229,450
ANHEUSER BUSCH INBEV FIN	5,000,000	3.65	2/1/2026	5,159,000
APPLE INC	6,050,000	2.15	2/9/2022	5,974,980
APPLE INC	3,000,000	3.00	2/9/2024	3,038,250
AT+T INC	5,000,000	5.80	2/15/2019	5,189,450
AT+T INC	7,000,000	3.40	5/15/2025	6,891,220
AT+T INC	7,000,000	3.40	8/14/2024	7,033,740
AVIS BUDGET RENTAL CAR FUNDING	5,000,000	2.10	3/20/2019	4,999,963
BANK OF AMERICA CORP	8,000,000	2.25	4/21/2020	8,001,360
BANK OF AMERICA CORP	2,211,000	3.00	12/20/2023	2,215,953
BANK OF NY MELLON CORP	3,000,000	2.50	4/15/2021	3,006,510
BARCLAYS PLC	5,000,000	3.65	3/16/2025	5,004,500
BEMIS COMPANY INC	2,500,000	4.50	10/15/2021	2,634,125
BERKSHIRE HATHAWAY INC	3,000,000	2.10	8/14/2019	3,001,890
BERKSHIRE HATHAWAY INC	4,000,000	2.75	3/15/2023	4,025,000
BLACK HILLS CORP	5,000,000	5.88	7/15/2020	5,371,100
BLACKROCK INC	3,000,000	3.20	3/15/2027	3,036,540
BOEING CAPITAL CORP	2,000,000	2.90	8/15/2018	2,010,480
BOSTON PROPERTIES LP	5,000,000	3.13	9/1/2023	5,044,000
BOSTON PROPERTIES LP	2,000,000	3.20	1/15/2025	1,994,000
BURLINGTN NO SF 99 1 TR	1,005,784	7.16	1/2/2020	1,045,231
BURLINGTN NORTH SANTA FE	5,000,000	3.05	3/15/2022	5,104,600
BURLINGTN NORTH SANTA FE	5,000,000	3.75	4/1/2024	5,296,700
CAPITAL ONE BANK USA NA	3,000,000	2.30	6/5/2019	2,996,220
CAPITAL ONE FINANCIAL CO	5,000,000	3.05	3/9/2022	5,030,100
CAPITAL ONE NA	5,000,000	2.40	9/5/2019	4,997,150
CAPITAL ONE NA	5,000,000	2.65	8/8/2022	4,947,900
CARDINAL HEALTH INC	2,000,000	2.40	11/15/2019	1,995,560
CARDINAL HEALTH INC	3,000,000	3.08	6/15/2024	2,953,890
CATERPILLAR FINANCIAL SE	5,000,000	3.75	11/24/2023	5,258,550
CHEVRON CORP	5,000,000	2.57	5/16/2023	4,989,850
CHEVRON CORP	7,000,000	2.50	3/3/2022	7,013,020
CISCO SYSTEMS INC	2,000,000	2.90	3/4/2021	2,034,580
CISCO SYSTEMS INC	5,000,000	2.20	2/28/2021	4,981,250
CITIGROUP INC	5,000,000	3.88	10/25/2023	5,246,050
CITIGROUP INC	7,000,000	3.75	6/16/2024	7,260,610
CITIGROUP INC	15,000,000	2.88	7/24/2023	14,915,400
CNA FINANCIAL CORP	5,000,000	5.88	8/15/2020	5,384,500
COCA COLA CO/THE	1,500,000	2.50	4/1/2023	1,496,925
COMCAST CORP	3,000,000	2.75	3/1/2023	3,008,310
COOPERAT RABOBANK UA/NY	4,000,000	2.50	1/19/2021	4,014,120
CRED SUIS GP FUN LTD	5,000,000	3.45	4/16/2021	5,104,800
CRED SUIS GP FUN LTD	10,000,000	3.80	6/9/2023	10,306,900
CREDIT SUISSE NEW YORK	3,000,000	2.30	5/28/2019	3,003,000
CVS HEALTH CORP	5,000,000	4.13	5/15/2021	5,192,950
DISCOVER BANK	3,000,000	2.60	11/13/2018	3,010,080
EMERSON ELECTRIC CO	4,790,000	2.63	2/15/2023	4,762,649
ENTERGY CORP	3,000,000	4.00	7/15/2022	3,136,110
EXELON CORP	5,000,000	3.95	6/15/2025	5,207,850
EXXON MOBIL CORPORATION	5,000,000	2.73	3/1/2023	5,033,950
FANNIE MAE	5,000,000	2.13	4/24/2026	4,839,050
FANNIE MAE	15,000,000	1.88	9/24/2026	14,150,400
FANNIE MAE	10,000,000	2.63	9/6/2024	10,131,500
FANNIE MAE	5,000,000	1.63	11/27/2018	4,992,000
FED HM LN PC POOL G12310	173,488	5.50	8/1/2021	179,572
FED HM LN PC POOL G13081	322,419	5.00	4/1/2023	337,489
FED HM LN PC POOL G18244	323,614	4.50	2/1/2023	336,190
FED HM LN PC POOL J08160	305,681	5.00	12/1/2022	317,595
FEDERAL FARM CREDIT BANK	5,000,000	3.88	1/12/2021	5,253,300
FEDERAL FARM CREDIT BANK	5,000,000	2.26	9/29/2020	5,002,550
FEDERAL FARM CREDIT BANK	5,000,000	1.88	3/29/2019	4,998,750

Montana State Fund
Fixed Income Security Holdings

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
FEDERAL FARM CREDIT BANK	4,500,000	5.50	8/16/2021	5,001,930
FEDERAL FARM CREDIT BANK	5,000,000	1.90	9/18/2019	4,990,700
FEDERAL FARM CREDIT BANK	5,000,000	2.35	7/28/2025	4,910,250
FEDERAL HOME LOAN BANK	10,000,000	3.38	12/8/2023	10,502,900
FEDERAL HOME LOAN BANK	5,000,000	2.38	12/13/2019	5,039,750
FEDERAL HOME LOAN BANK	15,000,000	3.25	3/8/2024	15,718,650
FEDERAL HOME LOAN BANK	5,000,000	2.88	6/14/2024	5,118,050
FEDERAL HOME LOAN BANK	5,000,000	1.95	11/5/2020	4,957,450
FEDERAL HOME LOAN BANK	5,000,000	2.78	11/4/2021	5,089,450
FEDERAL HOME LOAN BANK	5,000,000	2.63	12/10/2021	5,086,200
FEDERAL HOME LOAN BANK	5,000,000	2.25	3/11/2022	5,007,600
FEDERAL HOME LOAN BANK	20,000,000	1.63	6/14/2019	19,923,000
FEDERAL HOME LOAN BANK	5,000,000	1.88	6/11/2021	4,960,050
FEDERAL HOME LOAN BANK	5,000,000	1.38	9/13/2019	4,953,600
FEDERAL HOME LOAN BANK	3,080,000	5.38	9/30/2022	3,492,504
FIFTH THIRD BANK	5,000,000	2.30	3/15/2019	5,006,800
FLUOR CORP	4,000,000	3.38	9/15/2021	4,095,960
FNMA POOL 844915	158,899	4.50	11/1/2020	162,251
FNMA POOL 888932	125,793	4.50	11/1/2022	128,368
FNMA POOL 962078	411,376	4.50	3/1/2023	426,924
FNMA POOL AN2098	5,489,761	2.55	7/1/2026	5,409,769
FNMA POOL AN2235	5,400,000	2.52	9/1/2026	5,285,950
FNMA POOL AN3300	10,000,000	1.93	11/1/2021	9,807,637
FNMA POOL AN4048	9,837,683	3.01	12/1/2026	9,972,823
FNMA POOL AN4502	8,000,000	3.06	2/1/2027	8,079,722
FORD CREDIT AUTO OWNER TRUST/F	5,000,000	2.36	3/15/2029	4,950,026
FORD CREDIT AUTO OWNER TRUST/F	3,000,000	2.26	11/15/2025	3,005,449
FORD CREDIT AUTO OWNER TRUST/F	9,600,000	2.31	8/15/2027	9,568,175
FORD MOTOR CREDIT CO LLC	3,000,000	3.34	3/18/2021	3,048,480
FORD MOTOR CREDIT CO LLC	5,000,000	2.98	8/3/2022	4,974,650
FRANKLIN RESOURCES INC	5,000,000	4.63	5/20/2020	5,254,900
FREDDIE MAC	20,000,000	2.38	1/13/2022	20,160,400
FRESB MULTIFAMILY MORTGAGE PAS	10,000,000	3.00	10/25/2027	10,004,411
FRESB MULTIFAMILY MORTGAGE PAS	6,996,096	2.94	9/25/2027	6,979,304
GENERAL MILLS INC	7,000,000	3.15	12/15/2021	7,134,750
GILEAD SCIENCES INC	5,000,000	3.65	3/1/2026	5,188,950
GOLDMAN SACHS GROUP INC	5,000,000	5.75	1/24/2022	5,540,750
GOLDMAN SACHS GROUP INC	5,000,000	4.00	3/3/2024	5,245,850
HARTFORD FINL SVCS GRP	5,000,000	6.30	3/15/2018	5,040,600
HUNTINGTON BANCSHARES	3,000,000	3.15	3/14/2021	3,048,030
HYUNDAI AUTO LEASE SECURITIZAT	3,000,000	1.68	4/15/2020	2,987,991
HYUNDAI AUTO RECEIVABLES TRUST	3,000,000	1.73	5/16/2022	2,973,397
HYUNDAI FLOORPLAN MASTER OWNER	3,000,000	1.81	3/15/2021	2,990,201
ILLINOIS TOOL WORKS INC	5,000,000	3.38	9/15/2021	5,147,050
INTEL CORP	5,000,000	2.88	5/11/2024	5,044,000
JACKSON NATL LIFE GLOBAL	5,000,000	2.30	4/16/2019	5,005,650
JOHN DEERE CAPITAL CORP	6,000,000	2.65	6/10/2026	5,859,840
JOHN DEERE CAPITAL CORP	5,000,000	2.25	4/17/2019	5,007,000
JOHNSON CONTROLS INTL PL	5,000,000	3.63	7/2/2024	5,182,250
JPMORGAN CHASE + CO	5,000,000	4.95	3/25/2020	5,279,000
JPMORGAN CHASE + CO	5,000,000	4.50	1/24/2022	5,349,700
JPMORGAN CHASE + CO	7,000,000	3.63	5/13/2024	7,274,960
KCT INTERMODAL TRANS	369,067	6.88	8/1/2018	378,109
KEY BANK NA	5,000,000	2.25	3/16/2020	4,986,900
LIBERTY MUTUAL GROUP INC	5,000,000	4.95	5/1/2022	5,400,900
LINCOLN NATIONAL CORP	5,000,000	4.85	6/24/2021	5,338,650
LOCKHEED MARTIN CORP	5,000,000	3.55	1/15/2026	5,195,450
MANITOBA (PROVINCE OF)	5,000,000	1.13	6/1/2018	4,987,600
MASSMUTUAL GLOBAL FUNDIN	2,000,000	3.60	4/9/2024	2,076,800
MERCK + CO INC	3,000,000	1.30	5/18/2018	2,994,900
MERCK SHARP + DOHME CORP	2,000,000	5.00	6/30/2019	2,085,180
MET LIFE GLOB FUNDING I	5,000,000	2.00	4/14/2020	4,962,450
MET LIFE GLOB FUNDING I	5,000,000	1.88	6/22/2018	4,998,550
METLIFE INC	2,000,000	4.75	2/8/2021	2,136,700
MICROSOFT CORP	10,000,000	3.30	2/6/2027	10,323,100
MORGAN STANLEY	5,000,000	2.38	7/23/2019	5,002,850
MORGAN STANLEY	5,000,000	5.63	9/23/2019	5,269,500
NIAGARA MOHAWK POWER	8,000,000	4.88	8/15/2019	8,292,640
NISSAN MASTER OWNER TRUST RECE	3,000,000	1.44	1/15/2020	2,999,249

**Montana State Fund
Fixed Income Security Holdings**

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
NORFOLK SOUTHERN CORP	5,000,000	3.00	4/1/2022	5,070,000
NOVARTIS SECS INVEST LTD	5,000,000	5.13	2/10/2019	5,160,950
ONTARIO (PROVINCE OF)	5,000,000	2.50	9/10/2021	5,010,600
ONTARIO (PROVINCE OF)	5,000,000	3.20	5/16/2024	5,157,300
ONTARIO (PROVINCE OF)	7,000,000	1.20	2/14/2018	6,996,150
PEPSICO INC	5,000,000	2.38	10/6/2026	4,762,300
PFIZER INC	3,000,000	1.50	6/15/2018	2,995,560
PHILLIPS 66	5,000,000	4.30	4/1/2022	5,311,150
PNC BANK NA	7,000,000	2.40	10/18/2019	7,008,400
PNC BANK NA	3,000,000	2.45	11/5/2020	3,005,520
POTASH CORP SASKATCHEWAN	2,500,000	3.00	4/1/2025	2,442,800
PRIVATE EXPORT FUNDING	5,000,000	2.25	3/15/2020	5,007,500
PROVINCE OF QUEBEC	4,000,000	2.63	2/13/2023	4,006,960
REGIONS BANK	3,000,000	2.25	9/14/2018	3,003,150
RELIANCE STAND LIFE II	7,000,000	2.38	5/4/2020	6,982,010
S+P GLOBAL INC	4,000,000	3.30	8/14/2020	4,073,520
SHELL INTERNATIONAL FIN	5,000,000	3.25	5/11/2025	5,134,950
SHELL INTERNATIONAL FIN	10,000,000	1.75	9/12/2021	9,758,800
SHORT TERM INVESTMENT POOL	42,709,200	1.00		42,709,200
SUNTRUST BANKS INC	5,000,000	2.50	5/1/2019	5,017,450
SWEDBANK AB	5,000,000	2.38	2/27/2019	5,008,100
TENN VALLEY AUTHORITY	5,000,000	1.88	8/15/2022	4,914,500
TEXAS INSTRUMENTS INC	3,000,000	1.65	8/3/2019	2,982,570
TOTAL CAPITAL INTL SA	10,000,000	2.75	6/19/2021	10,125,300
TOYOTA MOTOR CREDIT CORP	7,000,000	1.61	4/17/2020	7,013,160
TRANSCANADA PIPELINES	5,000,000	7.13	1/15/2019	5,243,700
TSY INFL IX N/B	10,290,600	0.13	7/15/2026	10,058,710
TSY INFL IX N/B	10,686,500	0.13	1/15/2023	10,606,393
TSY INFL IX N/B	16,338,400	0.38	1/15/2027	16,228,085
TSY INFL IX N/B	5,071,400	0.13	4/15/2022	5,036,718
UNION PACIFIC CORP	5,000,000	3.75	3/15/2024	5,285,100
UNITED PARCEL SERVICE	5,000,000	5.50	1/15/2018	5,008,300
US TREASURY N/B	15,000,000	2.13	9/30/2024	14,812,363
US TREASURY N/B	5,000,000	2.25	3/31/2021	5,033,340
US TREASURY N/B	10,000,000	2.38	8/15/2024	10,033,699
US TREASURY N/B	5,000,000	1.50	11/30/2019	4,963,653
US TREASURY N/B	5,000,000	4.00	8/15/2018	5,071,730
US TREASURY N/B	10,000,000	2.00	8/15/2025	9,749,061
US TREASURY N/B	15,000,000	1.75	9/30/2022	14,699,934
US TREASURY N/B	15,000,000	2.25	11/15/2025	14,868,754
US TREASURY N/B	5,000,000	3.63	2/15/2020	5,178,759
US TREASURY N/B	5,000,000	2.13	12/31/2022	4,979,297
US TREASURY N/B	5,000,000	2.63	8/15/2020	5,087,416
US TREASURY N/B	25,000,000	2.63	11/15/2020	25,451,321
US TREASURY N/B	10,000,000	1.63	5/15/2026	9,420,544
US TREASURY N/B	10,000,000	2.13	8/15/2021	10,013,860
US TREASURY N/B	20,000,000	1.63	8/15/2022	19,533,130
US TREASURY N/B	11,000,000	2.00	12/31/2021	10,945,882
US TREASURY N/B	10,000,000	1.13	4/30/2020	9,822,190
US TREASURY N/B	5,000,000	2.13	8/31/2020	5,023,537
US TREASURY N/B	15,000,000	2.50	5/15/2024	15,170,994
US TREASURY N/B	5,000,000	2.00	5/31/2021	4,991,977
US TREASURY N/B	5,000,000	1.63	2/15/2026	4,721,678
US TREASURY N/B	5,000,000	1.50	8/15/2026	4,651,904
VERIZON COMMUNICATIONS	10,000,000	4.13	3/16/2027	10,450,000
VERIZON COMMUNICATIONS	5,000,000	2.45	11/1/2022	4,924,950
VERIZON COMMUNICATIONS	3,000,000	5.15	9/15/2023	3,335,850
WELLS FARGO + COMPANY	10,000,000	2.15	1/30/2020	9,976,200
WELLTOWER INC	5,000,000	4.50	1/15/2024	5,337,050
WESTROCK CO	5,000,000	3.00	9/15/2024	4,948,700
WILMINGTON TRUST CORP	2,000,000	8.50	4/2/2018	2,028,860
WISC ELEC POWER	5,000,000	1.70	6/15/2018	4,993,500

All Other Funds
Aggregated Equity Holdings

Security Name	Market Value
MSCI ACWI EX U.S. INDEX FUND	768,117
U.S. TOTAL STOCK MARKET INDEX FUND	1,931,055
BBG U.S. AGGREGATE BOND INDEX	1,198,398

All Other Funds
Aggregated Fixed Income Security Holdings

Security Name	Shares/Par Value	Coupon	Maturity Date	Market Value
AMERICAN EXPRESS CREDIT	500,000	2.13	3/18/2019	499,965
BBG U.S. AGGREGATE BOND INDEX	17,000	-		1,198,398
COAL TRUST LOANS	150,058,488	-		150,058,488
EXXON MOBIL CORPORATION	500,000	1.91	3/6/2020	497,725
FANNIE MAE	1,000,000	1.50	11/30/2020	984,470
FANNIE MAE	5,000,000	1.30	4/29/2019	4,961,950
FANNIE MAE	2,000,000	1.25	5/6/2021	1,946,380
FANNIE MAE	1,000,000	1.75	3/6/2020	993,690
FANNIE MAE	5,500,000	1.63	11/27/2018	5,491,200
FANNIE MAE	7,000,000	1.88	2/19/2019	7,001,680
FANNIE MAE	5,000,000	1.33	10/24/2019	4,942,000
FANNIE MAE	10,000,000	0.88	5/21/2018	9,973,400
FANNIE MAE	10,000,000	1.05	5/25/2018	9,979,700
FARMER MAC	8,000,000	1.64	4/17/2020	7,918,320
FEDERAL FARM CREDIT BANK	3,000,000	1.90	9/18/2019	2,994,420
FEDERAL FARM CREDIT BANK	10,000,000	1.03	5/11/2018	9,974,800
FEDERAL HOME LOAN BANK	750,000	1.70	10/19/2020	741,398
FEDERAL HOME LOAN BANK	2,500,000	1.20	4/6/2020	2,451,075
FEDERAL HOME LOAN BANK	8,500,000	0.88	8/5/2019	8,361,790
FEDERAL HOME LOAN BANK	1,000,000	1.38	9/13/2019	990,720
FEDERAL HOME LOAN BANK	5,000,000	1.00	4/16/2018	4,990,050
FREDDIE MAC	1,350,000	1.13	11/15/2018	1,341,495
FREDDIE MAC	1,000,000	1.08	12/17/2018	992,800
FREDDIE MAC	1,500,000	1.60	3/29/2021	1,473,510
FREDDIE MAC	10,000,000	1.25	6/22/2018	9,974,400
JPMORGAN CHASE + CO	500,000	1.63	5/15/2018	499,605
PFIZER INC	500,000	1.50	6/15/2018	499,260
SHORT TERM INVESTMENT POOL	2,909,508,766	1.00		2,909,508,766
TREASURY BILL	5,000,000	-	6/28/2018	4,963,105
TREASURY BILL	5,000,000	-	3/15/2018	4,987,050
TREASURY BILL	5,000,000	-	1/11/2018	4,998,528
TREASURY BILL	5,000,000	0.01	2/22/2018	4,991,040
TREASURY BILL	5,000,000	-	3/22/2018	4,985,133
TREASURY BILL	5,000,000	-	2/1/2018	4,994,727
TREASURY BILL	5,000,000	-	2/15/2018	4,992,438
TREASURY BILL	5,000,000	-	5/3/2018	4,976,500
TREASURY BILL	5,000,000	0.01	4/19/2018	4,979,269
TREASURY BILL	5,000,000	-	4/12/2018	4,980,694
TRUST FUNDS INVESTMENT POOL	2,197,657,512	1.00		2,346,562,477
US BANCORP	500,000	1.95	11/15/2018	500,050
US TREASURY N/B	3,500,000	0.75	2/15/2019	3,457,800
US TREASURY N/B	3,500,000	1.13	2/28/2021	3,403,760
US TREASURY N/B	1,000,000	1.38	9/30/2018	997,434
US TREASURY N/B	500,000	1.38	1/15/2020	494,861
US TREASURY N/B	500,000	1.50	5/31/2019	497,496
US TREASURY N/B	2,000,000	0.63	4/30/2018	1,994,868
US TREASURY N/B	1,000,000	0.75	2/28/2018	999,074
US TREASURY N/B	500,000	0.75	4/30/2018	498,945
VETERAN MORTGAGE LOANS	34,387,398	-		34,387,398
WELLS FARGO BANK NA	2,200,000	2.10	1/22/2018	2,200,550

End Notes

Negative market values indicate a net short position.

Aggregated holdings do not include look through securities in commingled funds.

Original commitment is an amount mutually agreed upon at the onset of a private closed-end fund and does not change during the life of the fund. Market values of a private closed-end fund can fluctuate and will increase as fund investments are purchased and will decrease as fund investments are sold. Accordingly, the market value of a private closed-end fund represents the remaining value of the undistributed and unrealized value of the investments.

Please refer to the glossary for definitions.

Glossary

All Other Funds: Holds all uncategorized accounts and funds.

Broad Fixed Income: A broad investment class including Investment Grade, structured bonds, Government and Agency bonds, international bonds, and High Yield.

Buyout: A fund strategy that acquires a controlling interest in a company. Under a buyout, the previous ownership loses control over the company in exchange for compensation. If borrowed funds are used to acquire the company, the deal is called a 'leveraged buyout'.

Capital Commitment: The amount of capital an LP is contractually obligated to pay into a blind pool fund or portfolio to finance underlying investments and their associated fees and expenses.

Cash Equivalents: Assets that retain value and have a high degree of liquidity and are generally short-term commitments with minimal risk of loss.

Commingled Fund: Represents a pool of assets for multiple clients and are managed in a similar fashion by the same entity. Each client has a pro-rata share of the overall portfolio. Custody of the underlying securities are at the investment manager's custodian.

Consolidated Asset Pension Pool (CAPP): The Consolidated Asset Pension Pool invests directly in the 13 Asset Classes.

Core Real Estate: Lower risk compared to non-core real estate; considered the best quality holdings such as prime commercial property in major metropolitan cities that have lower levels of vacancy compared to non-core real estate.

Coupon: The interest rate paid on a bond. This can either be a fixed or floating rate. A floating interest rate is typically tied to a benchmark such as U.S. Treasury Bills. Payments can be monthly, semi-annual, or annual.

Credit Rating: An assessment of creditworthiness of a borrower. An investment grade rating (between AAA and BBB-) given by one of the three main credit rating agencies indicates a low risk of default making it a safer and more attractive investment.

Debt Related: A fund strategy that provides debt financing in the form of a secured or unsecured loan for working capital or capital expenditures. Also called term loans, which often requires the borrower to adhere to certain rules regarding financial performance called covenants.

Distressed. An investment strategy whereby the private investment manager purchases a distressed asset at a significant discount with the intention of turning around or improving the asset prior to selling.

Domestic Equity: Equity from the United State including stocks, or other public equity-related investments.

Exchange Traded Fund (ETF): An investment fund traded on stock exchanges, much like stocks. Most ETFs track an index, such as a stock index or bond index.

Fund Name: The name of an institutional investment fund which invests in multiple securities much like a mutual fund invests in multiple stocks.

General Partner (GP): The team/firm that oversees the investment of a specific private fund.

High Yield: A non-investment grade bond that is at a higher risk of default or some other adverse event. However, these pay higher yields than better quality bonds to make them attractive to investors.

International Equity: Equity outside of the United States. Examples include stocks or equity investments in China, Germany, or Canada.

Investment Grade Credit: Used to describe high quality bonds. An investment grade rating (between AAA and BBB-) given by one of the three main credit rating agencies indicates a low risk of default making it a safer and more attractive investment.

Manager Name/Manager: The organization that is managing a specific investment on the behalf of the Montana Board of Investments.

Market Value: The quoted price in which an asset or fund may be bought or sold, multiplied by the number of shares at a specific point in time.

Maturity Date: The day in which a bond or another debt instrument becomes due and is repaid to the investors.

Mortgage-Backed: A structured bond investment that is backed by a mortgage-pool or collection of mortgages as collateral.

Natural Resources: Natural Resource investments are investments managed by external advisors who invest in timber, gas and oil related companies, as well as other natural resources.

Non-Core Real Estate: Non-core real estate includes value-add and opportunistic properties. Value-Add properties have moderate risk compared to core real estate and already have some form of in-place cash flow which investors are seeking to increase by making improvements or repositioning the property. Opportunistic properties are comparatively higher risk and tend to need more significant alterations and rehabilitation to realize their full earning potential.

Original Commitment: The original investment amount contractually allocated to a closed end private investment fund.

Private Equity: An asset class that includes private funds that invest in operating companies that are not publicly traded.

Real Estate: Real Estate investments are managed by external advisors who invest in real estate properties throughout the world.

Sector: An area of the economy in which businesses share the same or related product or services, e.g. an economic sector. This can also refer to a group of securities that exhibit similar characteristics.

Security Name: The name of the security invested in.

Separately Managed Account: Represents a portfolio of assets specifically constructed according to the client's investment policy. Custody of the underlying securities are at the client's custodian.

Share/Par Value: Signifies either the number of shares invested in a security or the par value of a bond.

Short Position: A negative share or market value indicates a short position or sale of a borrowed security.

Short Term Investment Pool (STIP): Used by state and local agencies and the retirement systems as an alternative to idle cash. STIP investments are highly liquid and among the safest obtainable as it is structured like a money market fund.

Treasury-Inflation Protected Securities (TIPS): A type of treasury bond that has its coupon or interest payment indexed to inflation in order to protect investors from the negative effects of inflation.

Trust Fund Investment Pool (TFIP): TFIP is managed with the goal of generating income.

US Treasury & Agency: A form of government bonds dispersed either by the US Treasury or an approved government agency.

USD Market Value: The market value of a security expressed in US Dollars. See market value.

Venture Capital: Money that is provided to seed early-stage, emerging growth companies. Venture capital funds invest in companies in exchange for equity in the companies they invest in.

Vintage Year: The first year in which capital is drawn to fund an investment.