

**New York State Common Retirement Fund  
Asset Listing as of March 31, 2017**

Domestic and International Equity	1	-	62
Commingled Stock Funds	63		
Global Fixed Income	64	-	84
Mortgage Holdings	85	-	89
Real Estate Investments	90	-	92
Short-Term Investments	93	-	94
Alternative Investments Assets:			
Private Equity Investments	95	-	99
Private Equity Investments / Fund of Funds Listing	100	-	109
Absolute Return Strategy / Fund of Funds Listing	110		
Opportunistic Funds	111		
Real Assets	112		

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2017**

Security Description	Shares	Cost	Fair Value
180 Degree Capital Corp.	960,396	\$1,986,291	\$1,392,574
1-800-Flowers.com, Inc. - Class A	22,800	222,660	232,560
1st Source Corp.	21,434	657,207	1,006,326
2U, Inc.	43,925	1,368,977	1,742,065
3D Systems Corp.	110,800	1,434,860	1,657,568
3M Company	1,705,000	120,381,155	326,217,650
77 Bank, Ltd./The	280,000	1,266,651	1,211,164
888 Holdings plc	30,937	103,808	103,289
8X8, Inc.	329,016	3,456,968	5,017,494
A10 Networks, Inc.	37,100	224,604	339,465
AA, Ltd.	2,603,082	11,942,240	8,645,343
AAC Holdings, Inc.	9,300	340,886	79,329
AAC Technologies Holdings, Inc.	1,578,900	13,719,169	18,477,894
AAON, Inc.	42,500	647,616	1,502,375
AAR Corp.	35,200	872,406	1,183,776
Aarons, Inc. - Class A	632,650	16,352,050	18,815,011
Abaxis, Inc.	449,982	10,145,225	21,824,127
Abbott Laboratories	5,065,101	111,231,159	224,941,135
AbbVie, Inc.	4,195,181	88,346,626	273,357,994
Abcam plc	313,330	3,109,536	3,234,338
Abercrombie Fitch Company - Class A	70,400	1,577,210	839,872
Abiomed, Inc.	232,670	23,100,826	29,130,284
ABM Industries, Inc.	117,421	3,441,387	5,119,556
ABN AMRO Group NV	671,287	14,089,884	16,333,931
Aboitiz Power Corp.	310,000	294,045	257,947
Abraxas Petroleum Corp.	126,600	355,741	255,732
Acacia Communications, Inc.	5,900	257,979	345,858
Acacia Research-Acacia Technologies	46,700	471,604	268,525
Acadia Healthcare Company, Inc.	321,741	17,972,998	14,027,908
Acadia Pharmaceuticals, Inc.	208,300	6,666,750	7,161,354
Acadia Realty Trust	102,695	2,986,412	3,087,012
Accelerate Diagnostics, Inc.	24,200	624,587	585,640
Acceleron Pharma, Inc.	30,700	1,001,991	812,629
Accenture plc - Class A	1,938,557	141,161,592	232,394,213
Access National Corp.	11,400	234,426	342,228
Acciona S.A.	10,850	1,283,965	871,855
Acco Brands Corp.	108,900	821,986	1,432,035
Accuray, Inc.	103,820	619,956	493,145
AcelRx Pharmaceuticals, Inc.	23,475	60,800	73,946
Acer, Inc.	706,000	287,449	335,055
Aceto Corp.	29,104	626,766	460,134
Achaogen, Inc.	12,752	183,658	321,733
Achillion Pharmaceuticals, Inc.	134,300	1,251,209	565,403
ACI Worldwide, Inc.	2,746,530	40,939,679	58,748,277
Ackermans & van Haaren NV	15,513	1,851,633	2,443,991
Aclaris Therapeutics, Inc.	12,783	263,933	381,189
ACNB Corp.	6,100	148,230	175,985
Acorda Therapeutics, Inc.	47,000	1,320,467	987,000
ACS Actividades de Construccion y Servicios S.A.	787,782	24,519,703	26,873,841
Actelion, Ltd.	45,419	5,417,932	12,806,884
Activision Blizzard, Inc.	1,545,685	58,802,125	77,067,854
Actua Corp.	75,192	1,073,111	1,056,448
Actuant Corp. - Class A	71,982	1,580,172	1,896,726
Acuity Brands, Inc.	357,959	49,675,686	73,023,636
Acushnet Holdings Corp.	15,300	283,021	264,384
Axiom Corp.	149,594	2,889,407	4,258,941
Adamas Pharmaceuticals, Inc.	18,100	360,499	316,750
Adams Resources & Energy, Inc.	2,000	88,902	74,700
Adaro Energy Tbk PT	24,594,500	1,778,453	3,229,926
Addus Homecare Corp.	15,235	434,854	487,520
Adecco S.A.	132,658	9,632,965	9,429,659
Adecoagro S.A.	132,220	1,499,227	1,515,241
Adeptus Health, Inc. - Class A	14,400	888,778	25,920
Adidas AG	197,396	9,577,657	37,643,567
Adient plc	306,050	16,513,900	22,240,654
Adobe Systems, Inc.	1,366,673	41,273,023	177,845,157
ADTRAN, Inc.	105,352	2,013,312	2,186,054
Aduro Biotech, Inc.	42,200	577,005	453,650
Advance Auto Parts, Inc.	203,288	16,457,023	30,139,479
Advance Residence Investment Corp.	550	1,266,126	1,502,961
Advanced Disposal Services, Inc.	11,900	277,457	268,940
Advanced Drainage Systems, Inc.	36,400	1,084,324	797,160

**DOMESTIC AND INTERNATIONAL EQUITY**  
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Security Description	Shares	Cost	Fair Value
Advanced Energy Industries, Inc.	550,627	14,562,385	37,750,987
Advanced Micro Devices, Inc.	826,680	2,824,333	12,028,194
Advanced Semiconductor Engineering, Inc. - ADR	194,054	1,282,697	1,257,470
AdvancePierre Food Holdings, Inc.	11,400	291,397	355,338
AdvanSix, Inc.	87,999	1,118,898	2,404,133
Advaxis, Inc.	34,200	606,411	279,414
Adverum Biotechnologies, Inc.	17,900	521,009	48,330
Advisory Board Company/The	65,725	3,327,258	3,075,930
AECOM	330,000	9,807,912	11,744,700
Aegean Airlines S.A.	130,259	1,033,439	1,033,743
Aegean Marine Petroleum Network, Inc.	403,870	4,416,441	4,866,633
Aegion Corp.	36,800	662,559	843,088
Aegon NV	471,744	2,754,423	2,407,226
Aena S.A.	9,186	1,442,028	1,457,031
AerCap Holdings NV	53,615	2,404,548	2,464,681
Aerie Pharmaceuticals, Inc.	41,385	925,991	1,876,810
Aerohive Networks, Inc.	42,363	249,114	178,348
Aerojet Rocketdyne Holdings, Inc.	62,100	958,937	1,347,570
AeroVironment, Inc.	50,910	1,357,120	1,427,007
AES Corp./The	2,854,493	35,855,306	31,913,232
AES Gener S.A.	2,870,705	963,146	1,156,121
Aetna, Inc.	1,053,751	46,306,691	134,405,940
Aevi Genomic Medicine, Inc.	15,500	115,630	28,830
Affiliated Managers Group, Inc.	151,605	28,836,676	24,854,124
Affin Holdings	240,800	145,296	156,706
Aflac, Inc.	1,299,902	51,545,461	94,138,903
Afren plc	2,109,033	5,337,947	1,589
African Rainbow Minerals, Ltd.	16,526	138,732	117,159
AG Mortgage Investment Trust, Inc.	29,000	522,856	523,450
AGCO Corp.	318,141	13,325,229	19,145,725
Agenus, Inc.	69,600	625,920	262,392
Aggreko plc	660,400	7,731,825	7,295,918
Agile Therapeutics, Inc.	9,400	100,580	30,127
Agilent Technologies, Inc.	802,542	32,388,828	42,430,395
Agilysys, Inc.	14,100	152,531	133,245
Agios Pharmaceuticals, Inc.	73,190	7,066,908	4,274,296
AGL Energy, Ltd.	72,120	1,454,919	1,450,791
AGNC Investment Corp.	723,700	13,738,132	14,394,393
Agree Realty Corp.	24,000	813,670	1,151,040
Agricultural Bank of China, Ltd.	6,816,000	3,093,495	3,139,842
AgroFresh Solutions, Inc.	22,500	106,875	98,325
AIA Group, Ltd.	9,791,775	47,278,179	61,738,014
Aimmune Therapeutics, Inc.	26,900	377,548	584,537
Ain Holdings, Inc.	15,106	980,484	1,018,093
Air France	240,050	1,932,137	1,822,379
Air Lease Company	430,792	15,051,742	16,693,190
Air Methods Corp.	37,600	1,586,862	1,616,800
Air New Zealand, Ltd.	114,600	175,078	197,073
Air Products & Chemicals, Inc.	535,400	31,129,479	72,434,266
Air Transport Services Group, Inc.	50,800	536,891	815,340
AirAsia Berhad	5,429,400	3,344,605	3,852,291
Airbus Group NV	612,087	40,349,942	46,696,729
Aircastle, Ltd.	57,700	1,312,776	1,392,301
Airgain, Inc.	143,255	2,943,172	2,171,746
Airports of Thailand PCL	731,900	656,061	836,001
AK Steel Holding Corp.	1,338,545	6,885,648	9,624,138
Akamai Technologies, Inc.	378,900	26,843,023	22,620,330
Akbank T.A.S.	570,552	1,592,336	1,336,429
Akebia Therapeutics, Inc.	48,100	440,463	442,520
Aker ASA - A Shares	18,364	554,242	709,852
Aker Solutions ASA	104,535	427,293	629,846
Akorn, Inc.	651,055	19,866,743	15,677,404
Akzo Nobel NV	323,221	20,391,943	26,871,340
Alamo Group, Inc.	10,200	547,704	777,138
Alarm.com Holdings, Inc.	22,750	576,485	699,335
Alaska Air Group, Inc.	294,790	8,089,539	27,185,534
Albany International Corp. - Class A	380,308	14,676,102	17,513,183
Albany Molecular Research, Inc.	109,751	1,928,414	1,539,806
Albaraka Turk Katilim Bankasi A.S.	3,559,181	1,228,643	1,221,692
Albemarle Corp.	378,836	19,295,501	40,020,235
Alcoa Corp.	321,540	8,252,449	11,060,976
Alder Biopharmaceuticals, Inc.	51,000	1,760,214	1,060,800

**DOMESTIC AND INTERNATIONAL EQUITY**  
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Security Description	Shares	Cost	Fair Value
Alere, Inc.	354,360	16,326,943	14,078,723
Alexander & Baldwin, Inc.	49,600	1,948,259	2,208,192
Alexander's, Inc.	2,400	959,994	1,036,464
Alexandria Real Estate Equities, Inc.	219,030	19,023,719	24,207,195
Alexion Pharmaceuticals, Inc.	577,133	66,183,349	69,971,605
Alfa S.A.	643,100	841,916	935,584
Alibaba Group Holding, Ltd. - Sponsored ADR	1,146,990	96,859,861	123,679,932
ALICO, Inc.	3,500	174,335	92,400
Align Technology, Inc.	265,280	17,073,821	30,430,269
Alimentation Couche-Tard, Inc. - Class B	153,300	6,166,522	6,906,058
ALJ Regional Holdings, Inc.	10,800	50,220	40,176
ALK-Abello A/S	740	135,511	107,071
Alkermes plc	329,700	22,086,359	19,287,450
All Nippon Airways Company, Ltd.	90,000	280,502	274,450
Alleghany Corp.	41,300	16,924,251	25,385,458
Allegheny Technologies, Inc.	1,085,435	16,475,885	19,494,413
Allegiance Bancshares, Inc.	11,200	268,473	416,640
Allegiant Travel Company	20,481	2,646,984	3,282,080
Allegion plc	475,283	29,612,357	35,978,923
Allergan plc	1,065,652	114,396,331	254,605,576
Allete, Inc.	92,411	4,868,486	6,257,149
Alliance Data Systems Corp.	160,766	45,543,697	40,030,734
Alliance Financial Group Berhad	81,900	71,318	75,506
Alliance Global Group, Inc.	1,968,200	607,408	497,395
Alliance One International, Inc.	8,600	131,666	110,510
Alliant Energy Corp.	561,330	12,004,316	22,234,281
Allianz AG	203,077	32,526,909	37,716,954
Allied Motion Technologies, Inc.	5,700	123,177	114,570
Allied World Assurance Company Holdings AG	194,000	8,033,746	10,301,400
Allison Transmission Holdings, Inc.	306,700	8,934,317	11,059,602
Allscripts Healthcare Solutions, Inc.	903,465	13,171,521	11,455,936
Allstate Corp./The	1,372,033	49,496,451	111,806,969
Ally Financial, Inc.	1,782,793	38,604,662	36,244,182
Almirall S.A.	18,310	354,860	298,060
Almost Family, Inc.	10,000	347,461	486,000
Alnylam Pharmaceuticals, Inc.	213,250	23,852,024	10,929,062
Alon USA Energy, Inc.	31,400	565,905	382,766
Alpek S.A.B. de C.V.	196,255	284,826	216,844
Alpha & Omega Semiconductor, Ltd.	38,671	520,131	664,754
Alphabet, Inc. - Class A	912,611	338,375,440	773,711,606
Alphabet, Inc. - Class C	960,343	363,086,152	796,662,139
Altice NV	751,106	12,938,812	17,034,939
Altisource Portfolio Solutions S.A.	12,900	350,418	474,720
Altisource Residential Corp.	54,300	958,030	828,075
Altra Industrial Motion Corp.	409,420	11,997,677	15,946,909
Altria Group, Inc.	5,460,900	102,596,679	390,017,478
Alumina, Ltd.	611,677	573,322	835,246
Amada Company	325,600	3,036,686	3,713,879
Amadeus IT Holding S.A.	141,711	6,111,643	7,208,526
AMAG Pharmaceuticals, Inc.	40,900	2,419,191	922,295
Amazon.com, Inc.	1,119,053	205,184,900	992,085,247
Ambac Financial Group, Inc.	47,200	1,069,939	890,192
Ambarella, Inc.	46,896	4,196,659	2,565,680
Amber Road, Inc.	16,000	109,951	123,520
AmBev S.A.	1,085,200	7,473,009	6,234,444
AMC Entertainment Holdings, Inc.	64,500	1,902,748	2,028,525
AMC Networks, Inc. - Class A	129,100	5,981,360	7,575,588
Amcor, Ltd.	193,246	2,070,426	2,220,111
Amdocs, Ltd.	527,300	29,317,801	32,160,027
AMEC plc	2,033,891	31,591,928	13,517,527
Amedisys, Inc.	75,790	3,312,704	3,872,111
AMERCO	36,801	12,320,264	14,028,173
Ameren Corp.	512,100	20,562,804	27,955,539
Ameresco, Inc. - Class A	18,300	126,813	119,865
America Movil S.A.B. de C.V. - ADR	804,490	15,325,867	11,399,623
American Airlines Group, Inc.	1,110,000	30,333,101	46,953,000
American Assets Trust, Inc.	36,600	1,296,772	1,531,344
American Axle & Manufacturing Holdings, Inc.	121,700	2,544,688	2,285,526
American Campus Communities, Inc.	348,055	14,848,416	16,563,937
American Eagle Outfitters, Inc.	184,600	3,043,011	2,589,938
American Electric Power Company, Inc.	1,486,200	49,716,046	99,768,606
American Electric Technologies, Inc.	259,536	1,525,632	558,002

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2017**

Security Description	Shares	Cost	Fair Value
American Equity Investment Life Holding Company	675,727	10,108,569	15,967,429
American Express Company	2,192,270	52,821,714	173,430,480
American Financial Group, Inc.	181,300	7,940,141	17,299,646
American Homes 4 Rent - Class A	625,029	11,600,622	14,350,666
American International Group, Inc.	3,598,841	300,358,522	224,675,644
American National Bankshares, Inc.	89,100	2,999,300	3,318,975
American National Insurance Company	37,256	4,131,006	4,397,326
American Public Education, Inc.	15,600	542,525	357,240
American Railcar Industries, Inc.	8,700	459,116	357,570
American Renal Associates Holdings, Inc.	8,900	250,357	150,232
American Software, Inc. - Class A	489,200	2,205,690	5,028,976
American States Water Company	65,567	2,154,748	2,904,618
American Superconductor Corp.	11,900	97,699	81,634
American Tower Corp.	1,159,149	61,814,043	140,882,969
American Vanguard Corp.	29,100	419,485	483,060
American Water Works Company	615,018	35,174,195	47,829,950
American Woodmark Corp.	36,983	2,052,963	3,395,039
America's Car-Mart, Inc.	8,800	451,716	320,760
Ameriprise Financial, Inc.	323,700	41,020,245	41,977,416
Ameris Bancorp	199,384	5,387,133	9,191,602
Amerisafe, Inc.	34,658	1,509,958	2,249,304
Amerisourcebergen Corp.	390,304	42,524,471	34,541,904
Ames National Corp.	8,500	208,713	260,100
AMETEK, Inc.	778,480	40,881,227	42,100,198
Amgen, Inc.	2,234,595	127,662,611	366,630,002
Amicus Therapeutics, Inc.	141,800	2,004,823	1,011,034
Amkor Technologies, Inc.	201,770	1,227,114	2,338,514
AMN Healthcare Services, Inc.	94,423	2,293,426	3,833,574
Ampco-Pittsburgh Corp.	8,800	104,544	123,640
Amphastar Pharmaceuticals, Inc.	42,720	735,940	619,440
Amphenol Corp. - Class A	910,792	50,119,364	64,821,067
Ampio Pharmaceuticals, Inc.	44,900	149,068	35,920
Amplify Snack Brands, Inc.	55,895	626,087	469,518
AmTrust Financial Services, Inc.	374,376	11,082,277	6,910,981
Anadarko Petroleum Corp.	1,494,900	54,448,757	92,683,800
Analog Devices, Inc.	970,200	57,648,793	79,507,890
Analogic Corp.	30,751	2,311,573	2,334,001
Anavex Life Sciences Corp.	33,500	153,095	192,290
Andersons, Inc./The	28,000	958,960	1,061,200
ANDRITZ AG	84,900	4,109,770	4,257,383
Angang New Steel Company, Ltd. - H Shares	566,000	361,160	402,751
Angie's List, Inc.	71,451	434,317	407,271
AngioDynamics, Inc.	41,200	697,150	714,820
Anglo American Platinum Corp.	3,629	93,478	82,839
Anheuser-Busch InBev NV	7,715	791,683	849,087
Anhui Conch Cement Company, Ltd. - H Shares	1,550,500	4,363,255	5,267,091
ANI Pharmaceuticals, Inc.	17,177	918,327	850,433
Anika Therapeutics, Inc.	15,400	549,476	668,976
Anixter International, Inc.	52,815	3,436,065	4,188,230
Annaly Capital Management, Inc.	2,236,300	21,979,686	24,845,293
Ansell, Ltd.	125,000	2,586,372	2,295,225
ANSYS, Inc.	1,057,591	66,372,050	113,024,750
ANTA Sports Products, Ltd.	237,000	678,535	655,665
Antero Resources Corp.	793,894	21,988,884	18,108,722
Anthem, Inc.	784,197	44,718,313	129,690,500
Anthera Pharmaceuticals, Inc.	38,000	376,585	16,169
Antofagasta Holdings plc	117,799	1,179,073	1,229,233
Anworth Mortgage Asset Corp.	95,700	487,130	531,135
AO Smith Corp.	348,010	10,080,110	17,804,192
AON plc	985,100	97,511,171	116,921,519
Apache Corp.	1,180,376	51,664,858	60,659,523
Apartment Investment & Management Company - Class A	337,700	13,430,041	14,976,995
Aperam S.A.	1,608	59,967	80,574
Apogee Enterprises, Inc.	102,847	4,914,705	6,130,710
Apollo Commercial Real Estate Finance, Inc.	157,356	2,834,905	2,959,866
AppFolio, Inc. - A Shares	4,500	78,830	122,400
Apple Hospitality REIT, Inc.	391,300	7,269,348	7,473,830
Apple, Inc.	15,562,892	461,708,552	2,235,765,065
Applied Genetic Technologies Corp.	10,000	163,815	69,000
Applied Industrial Technologies, Inc.	43,040	1,533,174	2,662,024
Applied Materials, Inc.	3,881,352	90,589,572	150,984,593
Applied Optoelectronics, Inc.	116,310	3,002,581	6,530,807

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Security Description	Shares	Cost	Fair Value
Apptio, Inc. - Class A	7,400	133,072	86,802
AptarGroup, Inc.	257,464	17,728,543	19,822,153
Aptevo Therapeutics, Inc.	33,350	92,066	68,701
Aqua America, Inc.	495,600	11,371,076	15,933,540
Aqua Metals, Inc.	11,000	121,000	214,940
AquaBounty Technologies, Inc.	1,782	59,519	19,745
AquaVenture Holdings, Ltd.	6,600	128,541	112,662
Aramark Corp.	659,844	21,823,976	24,328,448
Aratana Therapeutics, Inc.	29,100	411,879	154,230
ARC Document Solutions, Inc.	37,200	279,590	128,340
ArcBest Corp.	57,190	1,786,449	1,486,940
Arcelik A.S.	778,741	4,776,860	4,845,680
Arch Capital Group, Ltd.	384,100	26,346,032	36,401,157
Arch Coal, Inc.	95,104	7,177,805	6,556,470
Archer-Daniels-Midland Company	1,468,700	23,761,732	67,618,948
Archrock, Inc.	72,400	940,564	897,760
Arconic, Inc.	915,421	20,838,921	24,112,189
Arcs Company, Ltd.	8,600	196,479	205,526
Ardelyx, Inc.	32,800	498,236	414,920
Ardmore Shipping Corp.	21,400	226,894	172,270
Arena Pharmaceuticals, Inc.	220,800	973,310	322,368
Ares Commercial Real Estate Corp.	24,700	284,033	330,486
Argan, Inc.	14,900	568,911	985,635
Argo Group International Holdings	29,969	1,451,500	2,031,898
Argos Therapeutics, Inc.	1,500	8,295	678
Ariake Japan Company, Ltd.	20,047	1,128,614	1,261,146
Arista Networks, Inc.	168,755	14,506,294	22,321,224
Aristocrat Leisure, Ltd.	2,363,425	29,439,712	32,398,808
Arkema, Inc.	12,957	1,212,170	1,281,603
Arlington Asset Investment Corp. - Class A	21,800	444,425	308,034
Armada Hoffer Properties, Inc.	40,199	470,782	558,364
Armour Residential REIT, Inc.	37,175	851,436	844,244
Armstrong Flooring, Inc.	33,000	578,490	607,860
Armstrong World Industries, Inc.	265,681	11,350,083	12,234,610
Arqule, Inc.	98,999	208,680	104,939
Array BioPharma, Inc.	183,600	1,406,537	1,641,384
Arris International plc	1,232,060	32,381,419	32,587,987
Arrow Electronics, Inc.	431,230	20,136,611	31,656,594
Arrow Financial Corp.	13,904	360,399	471,346
Arrowhead Pharmaceuticals, Inc.	54,400	354,787	100,640
Artesian Resources Corp. - Class A	31,400	794,122	1,022,384
Arthur J. Gallagher & Company	380,600	13,723,533	21,519,124
Artisan Partners Asset Management, Inc.	134,805	5,222,276	3,720,618
Asahi Glass Company	143,000	885,924	1,157,552
Asahi Group Holdings, Ltd.	651,100	14,499,639	24,587,892
Asahi Intecc Company, Ltd.	64,400	2,810,830	2,678,758
Asahi Kasei Corp.	564,000	3,732,843	5,466,391
Asbury Automotive Group, Inc.	38,670	3,180,427	2,324,067
Ascena Retail Group, Inc.	381,797	3,990,526	1,626,455
Ascendas Real Estate Investment Trust	9,716,700	16,763,259	17,523,856
Ascent Media Corp. - Series A	12,200	489,754	172,386
Ashford Hospitality Prime, Inc.	25,118	383,324	266,502
Ashford Hospitality Trust	148,264	1,177,126	944,442
Ashland Global Holdings, Inc.	181,545	11,188,773	22,477,086
Ashtead Group plc	83,334	1,675,525	1,722,509
Asian Paints, Ltd.	1,197,319	18,379,009	19,793,978
ASICS Corp.	475,500	9,102,557	7,629,848
ASM Pacific Technology, Ltd.	187,300	2,037,521	2,547,463
ASML Holding NV - NY Registered	58,147	5,567,916	7,721,922
ASML Holding NV	462,078	29,960,632	61,480,410
ASOS plc	498,125	10,862,303	37,653,119
Aspen Aerogels, Inc.	304,145	1,334,324	1,262,202
Aspen Insurance Holdings, Ltd.	248,891	10,109,322	12,954,777
Aspen Technology, Inc.	265,362	11,863,742	15,635,129
ASR Nederland NV	24,769	728,131	707,990
ASSA Abloy AB - B Shares	1,690,860	25,404,828	34,903,117
Asseco Poland S.A.	70,941	976,658	972,273
Associated Banc-Corp	351,494	7,341,116	8,576,454
Associated British Foods plc	235,690	7,607,168	7,680,365
Associated Capital Group, Inc. - Class A	8,799	298,890	318,084
Assurant, Inc.	119,600	8,796,385	11,442,132
Assured Guaranty, Ltd.	519,737	14,246,713	19,287,440

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Security Description	Shares	Cost	Fair Value
Astaldi S.p.A.	52,133	369,202	349,050
Astec Industries, Inc.	50,079	2,253,809	3,079,608
Asterias Biotherapeutics, Inc.	9,600	52,416	32,640
Asterias Biotherapeutics, Inc. - Warrants	1,920	0	826
ASTM S.p.A.	12,577	169,103	189,131
Astoria Financial Corp.	741,210	12,121,158	15,202,217
AstraZeneca plc	842,064	48,534,794	51,726,606
Astronics Corp.	48,925	2,096,222	1,552,390
Astronics Corp. - Class B	2,579	144,726	82,373
AstroNova, Inc.	134,772	1,774,002	2,028,319
AsusTek Computer, Inc.	34,000	306,373	336,162
At Home Group, Inc.	209,165	3,268,955	3,170,941
AT&T, Inc.	16,983,547	357,749,476	705,666,378
Atara Biotherapeutics, Inc.	24,700	971,777	507,585
ATCO, Ltd.	21,200	827,507	821,994
Atea ASA	8,642	91,484	101,624
athenahealth, Inc.	151,077	17,760,545	17,024,867
Athersys, Inc.	77,600	154,036	132,696
Atkore International Group, Inc.	202,554	3,748,284	5,323,119
Atlantia S.p.A.	47,262	1,223,711	1,223,288
Atlantic Capital Bancshares	17,700	245,322	335,415
Atlantic Power Corp.	111,400	309,462	295,210
Atlantica Yield plc	61,700	1,870,417	1,293,232
Atlas Air Worldwide Holdings, Inc.	121,332	5,516,826	6,727,859
Atlas Copco AB	151,758	4,445,557	5,376,282
Atlas Copco AB - Series B	1,471,473	9,298,180	46,937,884
Atlas Financial Holdings, Inc.	9,500	179,105	129,675
Atlassian Corp. plc - Class A	289,948	7,278,104	8,683,943
Atmos Energy Corp.	222,300	8,076,273	17,559,477
ATN International, Inc.	11,800	696,641	830,956
Atos Origin S.A.	44,452	4,396,876	5,512,685
AtriCure, Inc.	33,100	691,795	633,865
Atrion Corp.	1,600	608,878	749,120
Attunity, Ltd.	7,009	70,830	55,511
Atwood Oceanics, Inc.	72,500	1,588,919	690,925
AU Optronics Corp.	47,203,000	19,583,145	18,434,722
Audentes Therapeutics, Inc.	4,100	67,023	69,864
AURELIUS Equity Opportunities SE & Company KGaA	20,786	1,357,966	905,051
Aurinia Pharmaceuticals, Inc.	27,234	220,117	199,898
Aurobindo Pharma, Ltd.	558,756	6,232,494	5,809,995
Austevoll Seafood ASA	41,969	399,690	307,845
Auto Trader Group plc	6,851,222	29,608,394	33,608,774
Autobyte, Inc.	16,076	207,416	201,432
Autodesk, Inc.	566,705	31,275,140	49,002,981
Autogrill S.p.A.	314,248	2,755,718	3,129,128
Autohome, Inc. - ADR	31,182	1,466,830	990,652
Autoliv, Inc.	44,743	4,329,706	4,575,419
Automatic Data Processing, Inc.	1,542,288	70,600,234	157,914,868
AutoNation, Inc.	141,300	9,275,382	5,975,577
AutoZone, Inc.	86,291	61,721,575	62,392,708
AV Homes, Inc.	11,300	177,514	185,885
AvalonBay Communities, Inc.	306,900	52,837,220	56,346,840
Avangrid, Inc.	371,189	15,336,942	15,864,618
Avanza Bank Holding AB	3,056	142,397	115,315
Avery Dennison Corp.	207,165	13,263,993	16,697,499
AveXis, Inc.	8,154	351,420	619,949
Avid Technology, Inc.	29,500	383,795	137,470
Avinger, Inc.	11,200	136,416	21,280
Avis Budget Group, Inc.	361,404	13,653,123	10,690,330
Avista Corp.	66,700	1,850,969	2,604,635
Aviva plc	2,918,963	20,522,659	19,418,091
Avnet, Inc.	990,160	36,448,884	45,309,722
Avon Products, Inc.	463,740	1,785,399	2,040,456
AVX Corp.	45,400	582,599	743,652
AXA S.A.	634,971	13,096,525	16,472,376
Axalta Coating Systems, Ltd.	687,477	19,387,651	22,136,759
Axcelis Technologies, Inc.	29,575	368,921	556,010
Axis Bank, Ltd.	1,214,041	8,589,660	9,176,120
Axis Capital Holdings, Ltd.	341,054	18,117,102	22,860,850
AxoGen, Inc.	24,800	154,752	259,160
Axovant Sciences, Ltd.	25,100	323,011	374,994
Axsome Therapeutics, Inc.	8,371	59,518	32,647

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Security Description	Shares	Cost	Fair Value
AXT, Inc.	182,180	654,732	1,056,644
Azimut Holding S.p.A.	25,719	583,982	449,202
AZZ, Inc.	27,600	974,258	1,642,200
B&G Foods, Inc. - Class A	103,269	3,385,811	4,156,577
B. Riley Financial, Inc.	10,400	101,192	156,000
Babcock & Wilcox Enterprises, Inc.	1,256,440	19,235,512	11,735,150
Badger Meter, Inc.	29,600	722,578	1,087,800
BAE Systems plc	4,159,292	27,755,556	33,416,338
Baic Motor Corp., Ltd.	320,000	317,884	363,585
Baidu, Inc. - Sponsored ADR	368,562	72,757,509	63,584,316
Bajaj Finserv, Ltd.	23,818	1,048,568	1,503,283
Baker Hughes, Inc.	1,111,916	51,236,368	66,514,815
Balchem Corp.	528,760	12,991,532	43,580,399
Baldwin & Lyons, Inc. - Class B	8,600	198,362	210,270
Ball Corp.	476,977	34,286,700	35,420,312
Ballantyne Strong, Inc.	331,711	1,847,423	1,990,266
Banc of California, Inc.	248,339	4,941,774	5,140,617
Banca IFIS S.p.A.	46,164	1,379,698	1,774,033
BancFirst Corp.	17,491	1,072,060	1,572,441
Banco Bradesco S.A.	195,500	1,585,972	1,973,504
Banco Bradesco S.A. - Preferred	1,223,820	8,639,720	12,481,233
Banco de Credito e Inversiones S.A. (BCI)	14,251	759,423	781,442
Banco do Brasil S.A.	1,068,000	14,762,008	11,359,662
Banco do Estado do Rio Grande do Sul S.A.	52,710	223,797	251,020
Banco Espirito Santo	118,987	17,085	15,272
Banco Latinoamericano de Comercio Exterior S.A.	32,900	985,448	912,646
Banco Macro S.A. - ADR	8,408	608,294	728,974
Banco Santander Chile - ADR	344,396	6,081,404	8,637,452
Banco Santander S.A.	2,253,083	14,954,402	13,844,214
Bancorp, Inc./The	37,500	358,902	191,250
BancorpSouth, Inc.	121,215	3,129,804	3,666,754
Bandai Namco Holdings, Inc.	396,400	11,612,612	11,846,110
Bangchak Petroleum PCL	284,600	285,121	273,315
Bangkok Bank PCL	1,810,600	10,322,910	9,563,446
Bank Central Asia Tbk PT	26,540,518	28,177,938	32,962,784
Bank Hapoalim, Ltd.	935,531	4,084,268	5,689,719
Bank Leumi Le-Israel	4,109,567	16,612,222	18,111,299
Bank Montreal Quebec	432,923	27,996,159	32,244,023
Bank Mutual Corp.	38,700	342,112	363,780
Bank Negara Indonesia PT	718,500	283,667	349,127
Bank of America Corp.	30,696,630	613,339,121	724,133,502
Bank of China, Ltd. - H Shares	35,485,000	14,595,246	17,624,924
Bank of Chongqing Company, Ltd. - H Shares	325,700	305,716	282,051
Bank of Communications, Ltd.	4,104,000	2,844,109	3,189,624
Bank of Hawaii Corp.	92,000	2,937,216	7,577,120
Bank of Ireland	32,179,463	11,204,760	8,002,079
Bank of Kyoto, Ltd./The	115,237	915,804	838,708
Bank of Marin Bancorp	6,200	306,623	398,970
Bank of N.T. Butterfield & Son, Ltd./The	5,300	164,479	169,123
Bank of New York Mellon Corp.	3,582,064	89,771,611	169,180,883
Bank of Nova Scotia	261,800	13,795,037	15,272,403
Bank of the Ozarks, Inc.	272,160	11,163,769	14,155,042
Bank Rakyat Indonesia	12,961,700	9,504,082	12,620,769
Bank Zachodni WBK S.A.	28,013	1,983,955	2,421,649
BankFinancial Corp.	16,800	198,615	243,936
Bankia S.A.	5,939,489	5,454,387	6,771,851
Bankrate, Inc.	391,195	4,233,886	3,775,032
BankUnited, Inc.	510,630	17,862,583	19,051,605
Bankwell Financial Group, Inc.	5,900	128,620	202,901
Banner Corp.	118,640	5,131,138	6,601,130
Banpu Public Company, Ltd.	2,977,600	1,645,145	1,715,722
Banque Cantonale Vaudoise (BCV)	950	632,172	655,827
Bapcor, Ltd.	174,065	685,939	774,139
Bar Harbor Bankshares	16,687	392,871	552,006
Barclays Africa Group, Ltd.	23,430	292,194	243,775
Barclays plc	12,559,000	39,612,457	35,350,607
Barnes & Noble Education, Inc.	41,761	412,791	400,488
Barnes & Noble, Inc.	65,400	786,220	604,950
Barnes Group, Inc.	53,400	1,655,061	2,741,556
Barracuda Networks, Inc.	166,520	3,942,480	3,848,277
Barratt Development plc	747,144	4,638,503	5,105,765
Barrett Business Services, Inc.	7,500	298,100	409,650



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Security Description	Shares	Cost	Fair Value
BASF AG	46,100	3,948,280	4,581,537
Basic Energy Services, Inc.	5,303	175,595	176,908
Bassett Furniture Industries, Inc.	13,422	448,102	361,052
Baxter International, Inc.	1,538,770	34,135,584	79,800,612
Bayer AG	120,300	9,396,066	13,902,455
Bayerische Motoren Werke AG	230,917	20,317,339	21,119,027
Bayerische Motoren Werke AG - Preferred	26,572	1,912,994	2,097,970
Bazaarvoice, Inc.	675,060	3,485,054	2,902,758
BB&T Corp.	2,114,000	68,974,956	94,495,800
BBA Aviation plc	282,159	767,507	1,074,354
BBMG Corp. - H Shares	3,136,000	1,036,305	1,303,388
BBVA Banco Frances S.A. - ADR	20,484	418,877	377,315
BE Aerospace, Inc.	225,000	7,912,929	14,424,750
BE Semiconductor Industries NV	5,028	203,585	205,616
Beacon Roofing Supply, Inc.	177,558	6,310,462	8,728,751
Bear State Financial, Inc.	12,200	108,336	114,680
Beazer Homes USA, Inc.	315,465	3,969,942	3,826,590
Bechtle AG	4,935	360,062	537,060
Becton Dickinson & Company	747,086	55,165,338	137,045,456
Bed Bath & Beyond, Inc.	727,970	41,260,523	28,725,696
Beijing Enterprises Water Group, Ltd.	1,218,050	393,751	902,782
Bel Fuse, Inc. - Class B	9,500	254,597	242,725
Belden, Inc.	107,451	8,315,279	7,434,535
Bellicum Pharmaceuticals, Inc.	21,400	383,246	264,076
Bellway plc	155,631	4,251,968	5,260,275
Belmond, Ltd. - Class A	318,476	4,128,696	3,853,560
Bemis Company, Inc.	354,800	16,148,075	17,335,528
Benchmark Electronics, Inc.	87,172	1,901,297	2,772,070
Beneficial Bancorp, Inc.	73,700	935,525	1,179,200
Benefitfocus, Inc.	189,883	6,483,561	5,307,230
Benesse Corp.	63,700	2,037,645	1,989,375
Berjaya Auto Berhad	1,773,046	803,465	801,286
Berkeley Group Holdings plc	68,685	2,465,623	2,754,401
Berkshire Hathaway, Inc. - Class B	5,469,344	521,247,584	911,630,258
Berkshire Hills Bancorp, Inc.	33,400	932,642	1,204,070
Berry Global Group, Inc.	501,508	20,500,778	24,358,244
Best Buy Company, Inc.	757,978	28,273,804	37,254,619
BGC Partners, Inc.	348,292	3,087,875	3,956,597
Bharat Petroleum Corp., Ltd.	2,467,867	19,074,367	24,697,673
BHP Billiton plc	1,134,239	20,170,492	17,501,934
BHP Billiton plc - ADR	166,860	5,561,764	5,197,689
Bidvest Corp., Ltd.	168,943	3,226,158	3,272,080
Bidvest Group, Ltd.	41,903	770,752	480,851
Big 5 Sporting Goods Corp.	16,700	273,520	252,170
Big Lots, Inc.	83,373	3,761,535	4,058,598
Biglari Holdings, Inc.	1,763	661,017	761,581
Bill Barrett Corp.	51,400	798,124	233,870
Bio Path Holdings, Inc.	85,300	183,395	70,552
BioCryst Pharmaceuticals, Inc.	69,300	904,424	582,120
Biogen, Inc.	600,198	53,438,920	164,106,137
BioMarin Pharmaceutical, Inc.	484,513	60,052,473	42,530,551
Bio-Rad Laboratories, Inc. - Class A	76,361	9,601,725	15,221,802
BioScrip, Inc.	116,700	364,097	198,390
BioSpecifics Technologies Corp.	15,837	714,256	867,868
Bio-Techne Corp.	473,939	32,643,141	48,175,899
BioTelemetry, Inc.	164,995	1,986,484	4,776,605
BioTime, Inc.	69,500	257,369	239,775
Bioverativ, Inc.	290,800	4,259,999	15,836,968
BJ's Restaurants, Inc.	58,932	2,527,018	2,380,853
Black Box Corp.	14,000	420,729	125,300
Black Diamond, Inc.	204,282	1,210,835	1,113,337
Black Hills Corp.	134,006	7,363,744	8,907,379
Black Knight Financial Services, Inc. - Class A	47,100	1,468,678	1,803,930
Blackbaud, Inc.	859,389	24,516,947	65,889,355
BlackBerry, Ltd.	999,195	7,525,919	7,743,761
Blackhawk Network Holdings, Inc.	61,855	2,217,338	2,511,313
BlackLine, Inc.	8,700	236,498	258,912
BlackRock, Inc.	326,200	66,239,727	125,100,962
Bloomin' Brands, Inc.	936,310	16,421,113	18,473,396
Blucora, Inc.	54,629	897,031	945,082
Blue Bird Corp.	4,600	59,984	78,890
Blue Buffalo Pet Products, Inc.	229,443	5,059,516	5,277,189

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Security Description	Shares	Cost	Fair Value
Blue Capital Reinsurance Holdings, Ltd.	6,100	108,397	117,730
Blue Hills Bancorp, Inc.	25,600	348,379	456,960
Blue Label Telecoms, Ltd.	161,060	161,809	214,046
Bluebird Bio, Inc.	129,708	7,351,324	11,790,457
Blueprint Medicines Corp.	22,382	577,399	895,056
BlueRock Residential Growth REIT, Inc.	20,200	261,654	248,662
BlueScope Steel, Ltd.	745,166	7,101,059	6,969,195
BM & F Bovespa S.A.	363,000	1,362,777	2,205,474
BMC Stock Holdings, Inc.	56,400	931,255	1,274,640
BNC Bancorp	42,900	899,857	1,503,645
BNP Paribas	1,186,638	65,335,996	79,234,199
Bob Evans Farms, Inc.	21,600	1,023,707	1,401,192
Bobst Group S.A.	5,091	436,234	470,725
BOC Hong Kong Holdings, Ltd.	1,134,500	3,772,790	4,634,932
Boeing Company/The	1,595,097	75,926,894	282,108,855
Bofi Holding, Inc.	89,130	1,967,322	2,328,967
Boingo Wireless, Inc.	63,639	541,136	826,671
Boise Cascade Company	103,798	2,949,324	2,771,407
Bojangles, Inc.	13,500	264,962	276,750
BOK Financial Corp.	55,800	3,726,961	4,367,466
Boliden AB	442,475	8,452,111	13,232,175
Bolsa de Valores de Colombia	50,852,538	423,867	427,012
Bolsa Mexicana de Valores S.A.B. de C.V.	528,845	849,483	871,293
Bonava AB	46,471	627,362	681,843
Boot Barn Holdings, Inc.	12,900	366,277	127,581
Booz Allen Hamilton Holding Corp.	506,857	14,214,050	17,937,669
BorgWarner, Inc.	717,318	32,955,034	29,976,719
Boston Beer Company, Inc./The - Class A	28,674	5,948,801	4,147,694
Boston Private Financial Holdings, Inc.	151,276	1,973,031	2,480,926
Boston Properties, Inc.	336,800	42,594,457	44,595,688
Boston Scientific Corp.	4,024,912	88,168,028	100,099,561
Bottomline Technologies, Inc.	44,600	1,076,918	1,054,790
Box, Inc. - Class A	50,500	601,836	823,655
Boyd Gaming Corp.	89,600	1,176,068	1,972,096
BP plc	24,463,066	164,417,832	139,963,812
BP plc - Sponsored ADR	597,678	23,431,723	20,631,845
Bradespar S.A. - Preferred	93,100	319,326	641,887
Brady Corp. - Class A	131,339	3,640,094	5,076,252
Brambles, Ltd.	3,690,534	26,491,384	26,323,277
Brandywine Realty Trust	376,100	5,251,327	6,104,103
Braskem S.A. - Preferred A	149,200	1,565,031	1,492,024
Bravo Brio Restaurant Group, Inc.	7,285	106,531	37,154
Brenntag AG	187,117	9,954,794	10,516,883
Bridge Bancorp, Inc.	19,300	503,972	675,500
Bridgepoint Education, Inc.	15,400	148,834	164,318
Briggs & Stratton Corp.	44,100	1,001,499	990,045
Bright Horizons Family Solutions, Inc.	174,692	9,765,587	12,663,423
Brightcove, Inc.	29,700	207,536	264,330
Brinker International, Inc.	289,408	12,206,908	12,722,376
Brink's Company/The	98,182	3,308,410	5,247,828
Bristol-Myers Squibb Company	4,482,600	130,254,208	243,763,788
Bristow Group, Inc.	35,900	1,656,192	546,039
British American Tobacco plc	190,016	10,667,974	12,593,091
Brixmor Property Group, Inc.	416,500	10,219,160	8,938,090
Broadcom, Ltd.	1,146,739	125,744,125	251,089,971
Broadridge Financial Solutions, Inc.	395,450	13,827,487	26,870,828
BroadSoft, Inc.	142,010	5,200,598	5,708,802
Brocade Communications Systems, Inc.	872,424	8,819,444	10,887,852
Brookdale Senior Living, Inc.	574,620	15,157,934	7,717,147
Brookline Bancorp, Inc.	208,274	2,196,049	3,259,488
Brooks Automation, Inc.	68,400	789,641	1,532,160
Brown & Brown, Inc.	561,970	18,297,558	23,445,388
Brown-Forman Corp. - Class A	289,482	15,522,042	13,625,918
Brown-Forman Corp. - Class B	935,100	46,135,858	43,182,918
BRP, Inc.	1,300	25,641	30,510
Bruker Corp.	406,037	6,664,593	9,472,843
Brunswick Corp.	220,751	10,525,827	13,509,961
Bryn Mawr Bank Corp.	40,716	1,280,139	1,608,282
BSB Bancorp, Inc.	7,400	158,952	209,050
BTG plc	122,143	999,657	895,783
Buckle, Inc./The	29,400	1,146,306	546,840
Buffalo Wild Wings, Inc.	25,499	3,948,906	3,894,972

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Security Description	Shares	Cost	Fair Value
Build-A-Bear Workshop, Inc.	19,129	317,745	169,292
Builders FirstSource, Inc.	85,900	1,018,855	1,279,910
Bumrungrad Hospital PCL	36,600	188,799	194,916
Bunge, Ltd.	574,107	47,643,800	45,503,721
Burberry Group plc	1,016,758	26,584,520	21,919,022
Bureau Veritas S.A.	83,130	1,921,121	1,758,229
Burlington Stores, Inc.	359,616	21,647,090	34,987,041
BUWOG AG	38,191	924,545	966,036
Buzzi Unicem S.p.A.	67,085	598,852	972,223
BWX Technologies, Inc.	527,624	18,540,538	25,114,902
C & F Financial Corp.	3,300	135,894	152,790
C.H. Robinson Worldwide, Inc.	475,668	31,218,534	36,764,380
C.R. Bard, Inc.	162,700	29,839,786	40,437,458
CA Immobilien Anlagen AG	39,651	765,140	873,408
CA, Inc.	903,200	27,318,938	28,649,504
Cabela's, Inc. - Class A	108,300	5,973,421	5,751,813
Cable One, Inc.	11,610	4,424,099	7,250,097
Cabot Corp.	298,940	12,305,990	17,909,495
Cabot Microelectronics Corp.	239,149	9,920,372	18,321,205
Cabot Oil & Gas Corp.	1,103,850	30,544,147	26,393,054
CACI International, Inc.	29,995	2,364,149	3,518,414
Cadence Design Systems, Inc.	691,443	11,338,309	21,711,310
Cadila Healthcare, Ltd.	81,099	535,635	552,025
Caesars Acquisition Company	50,700	433,992	780,780
Caesars Entertainment Corp.	54,800	357,380	523,340
Caesarstone Sdot-Yam, Ltd.	29,881	1,021,388	1,083,186
Cafe de Coral Holdings, Ltd.	4,466,000	10,471,665	14,625,195
CAI International, Inc.	15,800	341,429	248,692
CaixaBank	1,781,934	6,665,618	7,678,739
CalAmp Corp.	55,546	1,181,515	932,617
CalAtlantic Group, Inc.	166,338	6,149,004	6,229,358
Calavo Growers, Inc.	16,400	622,592	993,840
Calbee, Inc.	622,900	23,339,349	21,214,265
Caleres, Inc.	85,908	2,174,668	2,269,689
Calgon Carbon Corp.	50,500	835,604	737,300
California First National Bancorp	5,800	82,070	93,960
California Resources Corp.	32,770	451,898	492,861
California Water Service Group	64,172	1,696,958	2,300,566
Calix, Inc.	40,500	327,727	293,625
Callaway Golf Company	125,708	1,144,949	1,391,588
Callidus Software, Inc.	369,647	6,163,651	7,891,963
Callon Petroleum Company	616,068	7,316,910	8,107,455
Cal-Maine Foods, Inc.	34,300	1,207,911	1,262,240
Calpine Corp.	939,903	14,769,541	10,385,928
Caltex Australia, Ltd.	506,306	8,002,840	11,390,085
Cambium Learning Group, Inc.	11,800	59,590	57,820
Cambrex Corp.	165,508	6,116,159	9,111,215
Camden National Corp.	15,749	410,018	693,586
Camden Property Trust	206,954	11,831,889	16,651,519
Campbell Soup Company	430,695	21,880,709	24,652,982
Camping World Holdings, Inc. - Class A	10,800	339,409	348,192
Canada Goose Holdings, Inc.	81,555	1,182,919	1,301,618
Canadian Imperial Bank of Commerce	502,398	40,435,322	43,197,225
Canadian National Railway Company	147,813	9,532,494	10,879,409
Canadian Pacific Railway, Ltd.	48,200	7,154,097	7,081,544
Canadian Real Estate Investment Trust	13,400	467,679	487,108
Canfor Corp.	76,700	926,930	1,042,681
Canon Marketing Japan, Inc.	244,700	4,529,151	4,861,938
Canon, Inc.	1,297,700	40,212,396	40,422,837
Cantel Medical Corp.	908,253	9,679,196	72,751,065
Capella Education Company	14,600	814,295	1,241,365
Capgemini S.A.	17,381	1,510,742	1,609,137
Capita Group plc	3,459,391	52,204,476	24,419,115
Capital Bank Financial Corp. - Class A	208,242	5,376,091	9,037,703
Capital City Bank Group, Inc.	9,800	141,510	209,622
Capital One Financial Corp.	1,517,700	88,025,105	131,523,882
Capital Power Corp.	120,900	2,153,161	2,362,429
Capital Senior Living Corp.	29,200	734,002	410,552
Capital Southwest Corp.	91,839	1,334,367	1,552,997
Capitol Federal Financial, Inc.	131,100	1,596,910	1,917,993
CapStar Financial Holdings, Inc.	1,800	35,947	34,326
Capstead Mortgage Corp.	99,700	1,162,607	1,050,838

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Security Description	Shares	Cost	Fair Value
Cara Therapeutics, Inc.	25,000	364,117	459,750
CARBO Ceramics, Inc.	116,560	2,312,804	1,519,942
Carbonite, Inc.	23,530	317,539	477,659
Cardinal Financial Corp.	71,263	1,396,848	2,133,614
Cardinal Health, Inc.	1,033,607	50,221,747	84,290,651
Cardiovascular Systems, Inc.	99,221	2,709,827	2,805,474
Cardtronics plc	52,300	1,625,194	2,445,025
Care Capital Properties, Inc.	287,475	8,761,645	7,724,453
Care.com, Inc.	11,500	71,482	143,865
Career Education Corp.	64,900	380,375	564,630
Caretrust REIT, Inc.	53,300	575,874	896,506
Cargotec Corp.	32,018	1,240,366	1,588,961
Carl Zeiss Meditec AG	47,543	1,424,303	2,032,968
Carlisle Companies, Inc.	210,133	12,538,181	22,360,253
Carlsberg A/S - Class B	498,516	33,907,575	46,175,154
CarMax, Inc.	499,546	32,968,110	29,583,114
Carnival Corp.	1,038,732	39,501,807	61,191,702
Carnival plc	151,300	7,943,558	8,661,259
Carolina Financial Corp.	254,620	6,455,676	7,638,600
Carpenter Technology Corp.	48,700	1,828,037	1,816,510
Carrefour S.A.	589,698	18,029,760	13,938,724
Carriage Service, Inc. - Class A	14,900	365,388	404,088
Carrizo Oil & Gas, Inc.	155,291	5,615,567	4,450,640
Carrols Restaurant Group	35,400	384,977	500,910
Carter's, Inc.	241,982	17,991,611	21,729,984
Cascade Bancorp	28,200	140,058	217,422
Casella Waste Systems, Inc. - Class A	36,100	204,025	509,371
Casey's General Stores, Inc.	141,420	17,288,672	15,874,395
Cass Information Systems, Inc.	15,964	890,492	1,055,220
Castellum AB	49,447	666,351	657,942
Castlight Health, Inc. - B Shares	30,900	271,479	112,785
Catalent, Inc.	746,364	18,790,211	21,137,028
Catcher Technology Company, Ltd.	3,831,000	32,008,947	37,877,564
CatchMark Timber Trust, Inc. - Class A	36,100	410,197	415,872
Caterpillar, Inc.	1,535,800	50,337,136	142,460,808
Cathay Financial Holdings Company, Ltd.	5,600,594	7,661,044	8,989,006
Cathay General Bancorp	286,550	6,388,606	10,797,204
Cato Corp./The - Class A	26,300	766,956	577,548
Cavco Industries, Inc.	9,200	689,279	1,070,880
Cavium, Inc.	142,936	8,236,095	10,242,794
CBIZ, Inc.	110,108	1,012,223	1,491,963
CBL & Associates Properties, Inc.	650,688	8,453,149	6,207,564
CBOE Holdings, Inc.	431,869	25,185,854	35,011,620
CBRE Group, Inc.	1,049,479	35,122,793	36,511,374
CBS Corp. - Class B	1,096,816	30,191,952	76,075,158
CCL Industries, Inc. - Class B	8,036	1,750,481	1,748,259
CDK Global, Inc.	453,325	16,729,931	29,470,658
CDW Corp.	463,113	17,395,728	26,726,251
CEB, Inc.	53,887	4,358,198	4,235,518
CECO Environmental Corp.	312,340	4,260,972	3,282,693
Cedar Realty Trust, Inc.	77,700	506,162	390,054
Celadon Group, Inc.	26,400	571,234	172,920
Celanese Corp. - Series A	409,162	27,438,334	36,763,206
Celestica, Inc.	247,007	2,360,917	3,581,986
Celestica, Inc.	51,924	670,355	754,456
Celgene Corp.	2,149,062	91,807,435	267,407,785
Celldex Therapeutics, Inc.	117,002	3,002,950	422,377
Cellular Biomedicine Group, Inc.	11,406	288,023	134,591
Cemex S.A.B. de C.V. - Sponsored ADR	1,396,197	11,065,656	12,663,507
CEMIG S.A. - Sponsored ADR	656,018	4,821,138	2,158,299
Cempra, Inc.	46,900	1,420,602	175,875
Cencosud S.A.	1,275,297	3,487,572	3,905,796
Centene Corp.	813,871	28,048,573	57,996,447
CenterPoint Energy, Inc.	998,700	19,618,282	27,534,159
CenterState Banks, Inc.	134,570	2,383,056	3,485,363
Central European Media Enterprises - Class A	67,100	153,429	208,010
Central Garden & Pet Company	12,200	301,456	452,254
Central Garden & Pet Company - Class A	194,794	3,688,695	6,763,248
Central Pacific Financial Company	73,389	1,740,205	2,241,300
Central Valley Community Bancorp	11,437	155,373	234,459
Centrica plc	6,677,303	30,752,390	18,118,704
Century Aluminum Company	66,996	982,554	850,179

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Security Description	Shares	Cost	Fair Value
Century Bancorp, Inc. - Class A	3,200	125,371	194,640
Century Casino, Inc.	378,595	2,110,641	2,862,178
Century Communities, Inc.	16,400	334,919	416,560
CenturyLink, Inc.	1,180,321	35,433,341	27,820,166
Cerner Corp.	2,492,152	145,460,402	146,663,145
Cerus Corp.	207,514	1,143,568	923,437
Cerved Information Solutions S.p.A.	693,841	5,839,311	6,727,115
Cetip S.A.	277,800	4,030,672	4,331,123
CEVA, Inc.	45,548	1,026,790	1,616,954
CF Industries Holdings, Inc.	509,500	30,518,280	14,953,825
CGI Group, Inc.	278,800	11,909,550	13,320,688
Chailease Holding Company, Ltd.	1,067,000	2,403,361	2,493,212
ChannelAdvisor Corp.	41,097	502,547	458,232
Charles River Laboratories International, Inc.	203,766	12,827,991	18,328,752
Charoen Pokphand Foods PCL	7,913,200	4,892,512	6,390,434
Chart Industries, Inc.	55,077	1,708,757	1,924,390
Charter Communications, Inc. - Class A	557,745	122,099,166	182,561,093
Charter Financial Corp.	15,100	182,894	297,017
Chase Corp.	8,000	348,272	763,200
Chatham Lodging Trust	54,896	1,364,689	1,084,196
Check Point Software Technologies, Ltd.	140,861	11,518,865	14,460,790
Cheesecake Factory, Inc./The	73,138	3,810,523	4,634,024
Chefs' Warehouse, Inc.	19,300	364,802	268,270
Chegg, Inc.	77,300	596,437	652,412
Chemed Corp.	17,100	1,555,160	3,123,999
Chemical Financial Corp.	171,560	6,311,705	8,775,294
ChemoCentryx, Inc.	25,700	215,832	187,096
Chemours Company/The	195,810	1,956,990	7,538,685
Chemtura Corp.	66,900	1,961,555	2,234,460
Chemung Financial Corp.	3,400	101,354	134,300
Cheniere Energy, Inc.	523,883	31,752,999	24,763,949
Chennai Super Kings Cricket, Ltd.	2,371,192	125,406	1,257
Chesapeake Energy Corp.	1,333,176	14,570,603	7,919,065
Chesapeake Lodging Trust	62,500	1,872,607	1,497,500
Chesapeake Utilities Corp.	26,150	1,368,821	1,809,580
Cheung Kong Holdings, Ltd.	960,292	10,559,602	11,812,895
Cheung Kong Property Holdings, Ltd.	967,792	6,427,914	6,519,193
Chevron Corp.	5,398,846	233,429,458	579,674,067
Chicago Bridge & Iron Company NV	225,800	10,513,344	6,943,350
Chico's FAS, Inc.	140,400	2,202,773	1,993,680
Children's Place, Inc./The	44,124	3,654,256	5,297,086
Chimera Investment Corp.	724,866	11,430,312	14,627,796
Chimerix, Inc.	36,400	1,086,099	232,232
China Airlines, Ltd.	6,302,000	1,964,679	2,191,187
China Biologic Products, Inc.	12,996	1,293,208	1,301,289
China Cinda Asset Management Company, Ltd.	3,748,765	1,476,224	1,456,768
China CITIC Bank - H Shares	11,010,000	7,446,322	7,296,082
China Communications Services Corp., Ltd. - H Shares	2,884,000	1,697,332	1,888,897
China Construction Bank - H Shares	25,925,700	18,996,262	20,849,981
China Everbright Bank Company, Ltd.	2,857,000	1,399,667	1,396,976
China Everbright International, Ltd.	3,910,300	4,258,636	5,263,043
China Everbright, Ltd.	984,000	2,008,646	1,985,346
China Galaxy Securities Company	1,241,601	1,189,229	1,145,503
China Life Insurance Company, Ltd.	2,549,000	6,764,439	7,822,640
China Lodging Group - Sponsored ADR	64,883	2,598,239	4,025,990
China Longyuan Power Group Corp.	1,222,600	1,337,164	950,203
China Merchants Holdings International Company, Ltd.	940,200	3,093,524	2,752,307
China Minsheng Banking Corp., Ltd.	2,157,500	2,196,589	2,304,221
China Mobile, Ltd.	6,476,200	69,593,122	70,874,453
China Mobile, Ltd. - Sponsored ADR	92,000	5,236,423	5,081,160
China Motor Corp.	201,000	165,031	184,158
China National Building Material Company, Ltd. - H Shares	2,044,000	1,241,810	1,315,061
China Overseas Land & Investment, Ltd.	88,100	253,438	251,666
China Petroleum Chemical Corp. - H Shares	18,712,005	13,898,316	15,168,968
China Power International Development, Ltd.	819,000	411,782	304,563
China Railway Group, Ltd. - H Shares	5,828,000	5,017,621	5,211,941
China Railway Signal & Communication Corp., Ltd.	363,900	293,021	293,124
China Resources Cement Holdings, Ltd.	1,436,000	607,336	803,783
China Resources Gas Group, Ltd.	100,000	298,726	353,857
China Resources Power Holdings Company, Ltd.	146,000	368,509	263,388
China SCE Property Holdings, Ltd.	303,000	117,612	114,237
China Shengmu Organic Milk, Ltd.	3,131,525	806,299	789,782

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Security Description	Shares	Cost	Fair Value
China Shenhua Energy Company - H Shares	2,734,000	5,574,773	6,346,440
China State Construction International Holdings	2,328,600	3,802,011	4,164,903
China Steel Corp.	2,767,000	2,232,234	2,307,163
China Telecom Corp., Ltd. - H Shares	32,288,000	17,064,220	15,746,191
China Vanke Company, Ltd.	2,077,500	5,527,965	5,613,781
China Zhongwang Holdings, Ltd.	570,000	205,258	255,974
Chipotle Mexican Grill, Inc. - Class A	111,331	59,327,322	49,600,187
Choice Hotels International, Inc.	194,300	9,629,386	12,163,180
Christian Dior S.A.	39,181	7,536,430	9,127,135
ChromaDex Corp.	7,400	21,534	19,906
Chubb, Ltd.	1,496,872	106,312,107	203,948,810
Chugai Pharmaceutical Company, Ltd.	359,200	11,830,244	12,330,073
Church & Dwight Company, Inc.	913,900	32,722,303	45,576,193
Churchill Downs, Inc.	14,400	1,823,178	2,287,440
Chuys Holdings, Inc.	16,600	445,560	494,680
Ci:z Holdings Company, Ltd.	12,400	355,235	367,782
Cia de Saneamento Basico do Estado de Sao Paulo	222,730	1,974,907	2,286,263
Cia de Saneamento Basico do Estado de Sao Paulo - ADR	50,450	523,021	525,185
Cidara Therapeutics, Inc.	13,600	159,296	106,080
Cie de Saint-Gobain S.A.	1,122,458	46,254,517	57,787,268
Cie Financiere Richemont S.A.	607,586	45,214,372	48,075,140
CIECH S.A.	8,160	165,282	164,767
Cielo S.A.	24,240	217,118	216,140
Ciena Corp.	207,987	4,674,314	4,910,573
CIFI Holdings Group Company, Ltd.	100,000	29,906	38,860
Cigna Corp.	657,300	21,311,188	96,287,877
Cimarex Energy Company	313,278	34,057,350	37,433,588
Cimpress NV	38,215	3,177,454	3,293,751
Cincinnati Bell, Inc.	45,240	776,381	800,748
Cincinnati Financial Corp.	439,000	25,407,310	31,726,530
Cinemark Holdings, Inc.	301,333	9,125,572	13,361,105
Cintas Corp.	347,417	30,921,153	43,962,147
CIRCOR International, Inc.	21,605	988,808	1,284,201
Cirrus Logic, Inc.	125,564	4,930,804	7,620,479
Cisco Systems, Inc.	14,215,450	213,940,962	480,482,210
CIT Group, Inc.	526,021	23,848,499	22,582,082
Citi Trends, Inc.	17,500	447,855	297,500
CITIC 1616 Holdings, Ltd.	1,899,063	693,727	576,695
CITIC Envirotech, Ltd.	214,200	126,628	127,235
CITIC Pacific, Ltd.	1,050,000	1,921,545	1,497,008
Citigroup, Inc.	9,887,618	631,375,954	591,477,309
Citizens & Northern Corp.	23,100	461,406	537,768
Citizens Financial Group, Inc.	2,019,121	49,742,124	69,760,631
Citizens, Inc.	44,700	307,297	332,121
Citrix Systems, Inc.	456,013	26,354,804	38,026,924
City Holding Company	15,300	600,227	986,544
City Office REIT, Inc.	34,357	426,120	417,438
Civitas Solutions, Inc.	21,300	444,893	390,855
Clarion Company, Ltd.	16,000	62,456	65,907
Clayton Williams Energy, Inc.	6,300	356,183	832,104
Clean Energy Fuels Corp.	81,100	565,076	206,805
Clean Harbors, Inc.	256,811	11,581,297	14,283,828
Clear Channel Outdoor Holdings, Inc. - Class A	73,200	661,502	442,860
Clearfield, Inc.	10,300	161,682	169,435
Clearside Biomedical, Inc.	7,200	67,880	57,168
Clearwater Paper Corp.	17,800	709,136	996,800
Cliffs Natural Resources, Inc.	907,251	8,277,827	7,448,531
Clifton Bancorp, Inc.	24,800	343,600	401,512
Clinigen Group plc	24,251	220,576	241,081
Clorox Company/The	358,700	42,563,709	48,363,521
Cloud Peak Energy, Inc.	413,055	2,893,898	1,891,792
Clovis Oncology, Inc.	51,720	3,607,254	3,293,012
CLP Holdings, Ltd.	373,000	3,141,198	3,899,665
Clubcorp Holdings, Inc.	122,729	2,086,948	1,969,800
CME Group, Inc.	955,519	91,858,414	113,515,657
CMS Energy Corp.	583,900	20,379,270	26,123,686
CNA Financial Corp.	177,600	6,581,446	7,844,592
CNB Financial Corp.	15,100	275,436	360,739
CNH Industrial NV	1,774,600	14,376,949	17,158,131
CNO Financial Group, Inc.	574,272	10,148,342	11,772,576
CNOOC, Ltd.	9,647,100	12,777,199	11,519,666
CNOOC, Ltd. - ADR	26,187	3,107,829	3,137,203

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Security Description	Shares	Cost	Fair Value
Coach, Inc.	1,473,568	51,262,545	60,902,565
Cobalt International Energy, Inc.	385,400	705,282	205,572
CoBiz Financial, Inc.	35,600	453,422	598,080
Coca-Cola Bottling Company Consolidated	5,752	810,447	1,185,027
Coca-Cola Company/The	10,772,655	215,133,115	457,191,478
Coca-Cola Femsa S.A.B. de C.V.	327,500	2,165,937	2,338,422
Coca-Cola Icecek A.S.	82,849	821,843	810,824
Coca-Cola West Japan	177,100	3,201,669	5,705,726
Cochlear, Ltd.	549,562	35,176,447	56,692,927
Codexis, Inc.	34,400	143,792	165,120
Codorus Valley Bancorp, Inc.	8,294	158,376	214,898
Coeur Mining, Inc.	207,477	1,596,821	1,676,414
Cogeco Communications, Inc.	58,700	3,166,718	3,127,234
Cogent Communications Group, Inc.	44,500	1,383,474	1,915,725
Cogint, Inc.	7,629	36,543	35,475
Cognex Corp.	1,175,393	26,120,113	98,674,242
Cognizant Technology Solutions Corp. - Class A	1,790,400	55,255,131	106,564,608
Cohen & Steers, Inc.	22,000	796,732	879,340
Coherent, Inc.	142,065	7,791,008	29,214,247
Coherus Biosciences, Inc.	33,000	915,989	697,950
Cohu, Inc.	26,700	418,556	492,882
Colbun S.A.	1,653,324	357,762	366,096
Colfax Corp.	212,700	8,548,956	8,350,602
Colgate-Palmolive Company	2,712,539	93,415,533	198,530,729
Collectors Universe, Inc.	7,700	172,681	200,970
Collegium Pharmaceutical, Inc.	15,700	244,387	157,942
Colliers International Group, Inc.	1,143	56,753	53,950
Colony NorthStar, Inc. - Class A	1,230,105	23,465,078	15,880,656
Colony Starwood Homes	71,400	1,948,816	2,424,030
Columbia Banking System, Inc.	86,691	2,414,426	3,380,082
Columbia Property Trust, Inc.	259,200	6,387,312	5,767,200
Columbia Sportswear Company	35,498	2,048,871	2,085,508
Columbus McKinnon Corp.	19,400	464,244	481,508
Comcast Corp. - Class A	13,879,482	210,362,938	521,729,728
Comdirect Bank AG	6,576	68,750	66,325
Comerica, Inc.	438,009	22,018,390	30,038,657
Comfort Systems USA, Inc.	45,000	883,266	1,649,250
Commerce Bancshares, Inc.	322,879	12,735,752	18,132,885
CommerceHub, Inc. - Series A	27,989	360,830	433,270
CommerceHub, Inc. - Series C	50,579	652,959	785,492
Commercial Metals Company	258,959	4,774,466	4,953,886
Commerzbank AG	209,096	1,702,474	1,896,008
Commonwealth Bank of Australia	12,493	696,012	818,747
CommScope Holding Company, Inc.	271,000	8,385,959	11,303,410
Community Bank System, Inc.	46,400	1,458,980	2,551,072
Community Health Systems, Inc.	116,200	1,512,924	1,030,694
Community Healthcare Trust Inc.	12,900	256,194	308,310
Community Trust Bancorp, Inc.	15,700	531,244	718,275
Commvault Systems, Inc.	45,840	1,999,345	2,328,672
Compagnie d'Entreprises CFE	1,714	234,727	240,517
Companhia de Saneamento de Minas Gerais	66,200	1,044,069	921,602
Companhia Energetica de Minas Gerais (CEMIG)	222,654	1,556,125	723,725
Companhia Paranaense de Energia-Copel - Preferred	298,300	3,286,860	3,076,062
Compania Anonima Nacional Telefonos de Venezuela	2	0	1
Compania de Distribucion Integral Logista Holdings S.A.	17,645	389,526	410,376
Compania de Saneamento do Parana - Preferred	32,700	107,024	113,293
Compass Group plc	1,992,215	35,446,742	37,516,947
Compass Minerals International, Inc.	73,000	6,241,958	4,953,050
Computer Programs & Systems, Inc.	11,600	565,395	324,800
Computer Sciences Corp.	304,300	11,752,067	20,999,743
CompX International, Inc.	200	2,196	3,070
Comtech Telecommunications Corp.	21,100	575,257	311,014
Conagra Brands, Inc.	1,056,672	37,156,330	42,626,148
Concert Pharmaceuticals, Inc.	16,200	284,516	276,372
Concho Resources, Inc.	349,188	37,960,555	44,814,788
Conduent, Inc.	435,380	6,803,422	7,305,676
ConforMIS, Inc.	36,500	363,117	190,530
ConMed Corp.	46,100	1,840,990	2,047,301
Connecticut Water Service, Inc.	11,600	408,199	616,540
ConnectOne Bancorp, Inc.	197,750	3,518,425	4,795,438
Conn's, Inc.	18,600	693,152	162,750
ConocoPhillips Company	3,523,736	83,250,287	175,728,714

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Security Description	Shares	Cost	Fair Value
Consol Energy, Inc.	976,260	18,566,787	16,381,643
Consolidated Communications Holdings, Inc.	61,746	1,426,143	1,446,091
Consolidated Edison, Inc.	731,200	46,810,709	56,784,992
Consolidated Water Company, Ltd.	13,400	176,478	156,110
Consolidated-Tomoka Land Company	4,600	252,281	246,284
Constellation Brands, Inc. - Class A	446,908	68,120,468	72,430,380
Constellation Software, Inc.	16,000	6,617,201	7,840,138
Container Store Group, Inc./The	14,400	243,891	60,912
Contango Oil & Gas Company	115,839	2,258,392	847,941
Continental Building Products, Inc.	79,011	1,811,566	1,935,770
Continental Resources, Inc.	185,800	6,565,026	8,439,036
Control4 Corp.	19,000	168,159	300,010
Convergys Corp.	216,619	5,042,379	4,581,492
Cooper Companies, Inc./The	231,187	31,297,439	46,211,969
Cooper Tire & Rubber Company	157,613	6,289,605	6,990,137
Cooper-Standard Holding, Inc.	19,808	1,355,665	2,197,301
Copa Holdings S.A. - Class A	82,109	6,712,238	9,216,735
Copart, Inc.	442,880	16,435,218	27,427,558
Corcept Therapeutics, Inc.	76,400	461,525	837,344
Core Laboratories NV	101,907	6,003,314	11,772,297
Core Logic, Inc.	209,188	4,710,118	8,518,135
CoreCivic, Inc.	250,700	5,847,569	7,876,994
Core-Mark Holding Company, Inc.	78,877	2,684,909	2,460,174
CorEnergy Infrastructure Trust, Inc.	105,967	3,598,201	3,579,565
CoreSite Realty Corp.	143,111	10,020,241	12,887,146
Corindus Vascular Robotics, Inc.	20,500	75,645	26,855
Cornerstone OnDemand, Inc.	55,460	1,805,339	2,156,839
Corning, Inc.	2,513,700	39,821,668	67,869,900
Corporacion Financiera Alba S.A.	2,113	101,066	99,438
Corporate Office Properties Trust, Inc.	316,484	9,020,520	10,475,620
Corvel Corp.	15,475	469,985	673,163
Corvus Pharmaceuticals, Inc.	400	5,324	8,308
Cosan SA Industria e Comercio	505,720	6,165,558	6,189,792
Cosan, Ltd. - Class A	497,477	4,276,247	4,248,454
Costamare, Inc.	27,100	259,076	180,486
CoStar Group, Inc.	112,502	22,154,368	23,312,664
Costco Wholesale Corp.	1,334,083	92,385,996	223,712,378
Cotiviti Holdings, Inc.	19,923	639,185	829,394
Coty, Inc. - Class A	1,087,511	22,428,169	19,716,574
Country Garden Holdings Company	492,800	184,486	443,244
County Bancorp, Inc.	4,900	104,174	142,394
Coupa Software, Inc.	32,996	859,855	838,098
Cousins Properties, Inc.	352,987	2,671,443	2,919,202
Covanta Holding Corp.	389,286	8,060,867	6,111,790
Covenant Transport, Inc. - Class A	11,800	302,242	221,840
Covestro AG	14,069	1,071,793	1,085,828
Coway Company, Ltd.	24,100	784,500	2,073,165
Cowen, Inc. - Class A	290,468	4,709,210	4,342,497
CPI Aerostructures, Inc.	233,608	2,721,261	1,576,854
CPI Card Group, Inc.	12,000	110,424	50,400
CRA International, Inc.	8,300	232,209	293,239
Cracker Barrel Old Country Store, Inc.	20,600	1,835,284	3,280,550
Craft Brew Alliance, Inc.	145,435	2,600,059	1,941,557
Cramo Oyj	5,867	151,672	134,161
Crane Company	112,000	4,241,272	8,380,960
Cranswick plc	213,589	6,649,688	6,834,638
Crawford & Company - Class B	204,720	2,277,335	2,053,342
Cray, Inc.	41,500	1,290,483	908,850
Credicorp, Ltd.	17,900	2,853,530	2,923,070
Credit Acceptance Corp.	18,000	4,061,112	3,589,380
Credit Suisse Group AG	3,252,896	62,129,995	48,422,149
Cree, Inc.	244,718	7,733,336	6,541,312
Crest Nicholson Holdings plc	57,678	469,380	391,630
Cresud SACIF y A - Sponsored ADR	22,898	402,251	459,563
CRH plc	559,369	12,180,425	19,784,892
CRH plc	205,995	5,236,408	7,238,179
Criteo S.A. - Sponsored ADR	31,225	1,277,983	1,560,938
Crocs, Inc.	73,100	1,444,147	516,817
Cross Country Healthcare, Inc.	30,800	393,874	442,288
Crown Castle International Corp.	921,800	87,698,979	87,064,010
Crown Holdings, Inc.	282,800	14,851,867	14,974,260
CryoLife, Inc.	32,300	309,326	537,795



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Security Description	Shares	Cost	Fair Value
CSG Systems International, Inc.	58,511	1,719,469	2,212,301
CSL, Ltd.	591,316	42,653,091	56,534,533
CSPC Pharmaceutical Group, Ltd.	518,000	606,347	678,536
CSR, Ltd.	1,206,417	3,611,112	4,150,621
CSRA, Inc.	738,261	21,049,253	21,623,665
CSS Industries, Inc.	9,100	249,756	235,872
CST Brands, Inc.	161,600	5,167,820	7,771,344
CSW Industrials, Inc.	14,800	482,332	543,160
CSX Corp.	2,585,100	23,091,762	120,336,405
CTBC Financial Holding Company, Ltd.	4,580,633	2,665,924	2,830,580
Ctrip.com International, Ltd.	646,528	29,637,214	31,776,851
Ctrip.com International, Ltd. - ADR	67,237	2,957,832	3,304,699
CTS Corp.	32,300	479,949	687,990
CU Bancorp	17,212	386,459	682,456
CubeSmart	384,200	11,493,759	9,973,832
Cubic Corp.	235,168	10,833,529	12,416,870
Cullen/Frost Bankers, Inc.	131,100	7,440,814	11,663,967
Culp, Inc.	13,400	370,911	418,080
Cumberland Pharmaceuticals, Inc.	294,274	1,399,177	2,042,262
Cummins, Inc.	417,114	47,629,452	63,067,637
Curis, Inc.	101,500	355,250	282,170
Curtiss-Wright Corp.	46,100	2,377,541	4,207,086
Customers Bancorp, Inc.	28,000	736,630	882,840
CUTERA, Inc.	95,975	1,724,153	1,986,682
CVB Financial Corp.	106,500	1,528,651	2,352,585
CVR Energy, Inc.	29,978	532,714	601,958
CVS Health Corp.	3,465,806	147,876,730	272,065,771
CyberAgent, Inc.	133,932	2,756,255	3,960,387
CyberArk Software, Ltd.	15,705	787,111	798,913
Cyberdyne, Inc.	269,000	5,400,831	3,857,686
Cyfrowy Polsat S.A.	89,181	540,800	544,727
Cyient, Ltd.	111,960	821,556	806,057
Cypress Semiconductor Corp.	775,317	11,073,854	10,668,362
CyrusOne, Inc.	152,700	8,045,091	7,859,469
CYS Investments, Inc.	149,900	1,286,061	1,191,705
Cytokinetics, Inc.	39,790	312,220	511,301
CytomX Therapeutics, Inc.	20,900	233,995	360,943
Cytori Therapeutics, Inc.	3,067	61,221	4,907
CytRx Corp.	50,900	205,135	22,610
D.R. Horton, Inc.	817,505	23,237,571	27,231,092
Daibiru Corp.	8,700	77,617	76,358
Daiichi Sankyo Company, Ltd.	658,500	11,233,835	14,815,216
Daikin Industries, Ltd.	16,350	1,677,931	1,641,163
Daikyo, Inc.	1,018,000	2,050,987	2,019,007
Daily Journal Corp.	1,200	238,795	257,148
Daimler AG	756,478	48,001,407	55,989,099
Daito Trust Construction Company, Ltd.	302,950	29,490,828	41,583,238
Daiwa House Industry Company, Ltd.	725,300	10,123,735	20,802,825
Daktronics, Inc.	35,200	476,059	332,640
Dana, Inc.	829,220	16,068,647	16,012,238
Danaher Corp.	1,953,896	70,698,071	167,116,725
Danieli S.p.A. - Savings Share	85,838	1,661,510	1,425,779
Danieli S.p.A.	33,680	646,101	790,693
Danone S.A.	216,420	13,712,223	14,758,655
Danske Bank A/S	20,452	571,486	698,623
Darden Restaurants, Inc.	251,400	16,338,002	21,034,638
Darling Ingredients, Inc.	170,600	2,719,972	2,477,112
Dassault Aviation S.A.	867	1,019,105	1,105,249
Datang International Power Generation Company, Ltd.	692,000	204,941	208,361
Dave & Busters Entertainment, Inc.	151,983	6,752,624	9,284,641
DaVita, Inc.	346,200	27,382,338	23,531,214
Dawson Geophysical Company	20,500	148,625	113,980
DBS Group Holdings, Ltd.	2,320,975	27,581,239	32,224,229
DBV Technologies S.A. - Sponsored ADR	87,362	3,019,064	3,076,890
DCM Holdings Company, Ltd.	220,400	1,949,771	2,031,327
DCMI Holdings, Inc.	926,100	243,198	210,414
DCT Industrial Trust, Inc.	194,400	8,948,447	9,354,528
DDR Corp.	656,000	10,791,427	8,219,680
Dean Foods Company	520,376	10,026,446	10,230,592
Debenhams plc	2,581,107	2,449,591	1,755,785
Dechra Pharmaceuticals plc	44,890	875,172	939,661
Decker's Outdoor Corp.	35,400	2,533,542	2,114,442

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Security Description	Shares	Cost	Fair Value
Deere & Company	1,161,499	49,838,260	126,440,781
Del Frisco's Restaurant Group	35,737	626,716	645,053
Del Taco Restaurants, Inc.	23,600	203,196	312,936
Delek US Holdings, Inc.	106,476	3,160,966	2,584,172
Dell Technologies, Inc. - Class V	557,932	17,069,312	35,752,283
De'Longhi S.p.A.	58,403	1,241,803	1,702,794
Delphi Automotive plc	923,046	67,554,376	74,295,973
Delta Air Lines, Inc.	2,138,868	56,676,543	98,302,373
Delta Apparel, Inc.	7,300	154,687	128,699
Delta Electronics, Inc.	4,377,000	21,028,818	23,441,130
Delta Electronics (Thailand) PCL	98,000	238,234	249,545
Delta Natural Gas Company, Inc.	7,000	167,230	212,450
Deltic Timber Corp.	11,400	663,474	890,568
Deluxe Corp.	86,371	5,533,797	6,233,395
Denbury Resources, Inc.	365,300	1,570,790	942,474
Denny's Corp.	76,900	873,263	951,253
DENSO Corp.	598,200	30,109,410	26,289,019
DENTSPLY Sirona, Inc.	984,468	50,552,568	61,470,182
Depomed, Inc.	72,300	1,267,300	907,365
Dermira, Inc.	49,612	1,405,315	1,692,265
Descartes Systems Group, Inc./The	46,493	732,227	1,064,690
Descente, Ltd.	85,557	1,096,209	1,014,276
Destination XL Group, Inc.	32,800	164,544	93,480
Deutsche Boerse AG	142,797	11,235,428	13,123,777
Deutsche Lufthansa AG	1,861,862	31,019,369	30,268,588
Deutsche Telekom AG	2,254,376	32,467,683	39,603,431
Deutsche Wohnen AG	367,944	6,362,827	12,146,442
Devon Energy Corp.	1,410,200	51,041,560	58,833,544
DeVry Education Group, Inc.	562,388	16,353,847	19,936,655
DexCom, Inc.	511,753	28,246,860	43,360,832
DFDS A.S.	25,238	1,231,052	1,392,078
DHI Group, Inc.	271,581	2,343,124	1,072,745
DHT Holdings, Inc.	84,800	690,309	379,056
Diageo plc	500,500	13,989,544	14,291,289
Dialog Semiconductor plc	76,032	3,160,388	3,892,383
Diamond Hill Investment Group, Inc.	3,600	686,918	700,380
Diamond Offshore Drilling, Inc.	142,538	3,420,933	2,381,810
Diamondback Energy, Inc.	298,906	22,387,923	31,001,036
DiamondRock Hospitality Company	482,840	5,504,284	5,383,666
Dick's Sporting Goods, Inc.	343,902	14,475,539	16,734,271
Diebold Nixdorf, Inc.	82,954	2,649,500	2,546,688
Digi International, Inc.	24,900	282,804	296,310
Digimarc Corp.	10,700	325,115	288,900
Digital Realty Trust, Inc.	361,790	27,332,400	38,490,838
DigitalGlobe, Inc.	71,900	2,107,369	2,354,725
Dillard's, Inc. - Class A	39,200	4,033,288	2,047,808
Dime Community Bancshares, Inc.	156,119	2,463,001	3,169,216
Dimension Therapeutics, Inc.	6,700	68,074	11,725
Dine Equity, Inc.	25,196	1,846,820	1,371,166
Diodes, Inc.	543,582	12,122,989	13,073,147
Diplomat Pharmacy, Inc.	47,500	1,882,397	757,625
Direct Line Insurance Group plc	241,438	1,192,261	1,048,822
Discover Financial Services	1,117,790	20,785,835	76,445,658
Discovery Communications, Inc. - Series A	638,000	19,749,883	18,559,420
Discovery Communications, Inc. - Series C	484,400	15,591,547	13,713,364
DISH Network Corp. - Class A	956,513	60,984,426	60,729,010
Distribuidora Internacional de Alimentacion S.A.	3,466,261	16,238,711	20,097,487
DKSH Holding, Ltd.	74,983	4,681,608	5,805,667
DMC Global, Inc.	383,330	9,878,762	4,753,292
DNB ASA	1,463,854	23,332,260	23,196,280
Dolby Laboratories, Inc. - Class A	299,258	10,842,134	15,684,112
Dollar General Corp.	622,300	49,656,660	43,392,979
Dollar Tree, Inc.	499,369	40,718,602	39,180,492
Dollarama, Inc.	22,258	1,660,451	1,839,354
Dominion Energy, Inc.	1,586,900	49,084,609	123,095,833
Domino's Pizza, Inc.	134,662	11,247,359	24,818,207
Domtar Corp.	247,649	10,717,072	9,044,141
Donaldson Company, Inc.	734,712	21,316,728	33,444,090
Donegal Group, Inc. - Class A	7,800	114,912	173,436
Dongfeng Motor Group Company, Ltd. - H Shares	272,130	310,678	305,693
Donnelley Financial Solutions, Inc.	58,947	1,169,813	1,137,088
Dorian LPG, Ltd.	22,800	347,783	240,084

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Security Description	Shares	Cost	Fair Value
Dorman Products, Inc.	42,610	2,067,803	3,499,559
Douglas Dynamics, Inc.	24,100	521,165	738,665
Douglas Emmett, Inc.	303,500	8,866,165	11,654,400
Dover Corp.	350,400	23,082,062	28,154,640
Dover Motorsports, Inc.	271,370	668,813	597,014
Dow Chemical Company/The	2,805,327	75,829,599	178,250,478
Downer EDI, Ltd.	885,482	3,783,616	3,911,087
Downer EDI, Ltd. - Rights	354,192	0	3,242
DP World, Ltd.	520,667	9,016,401	11,194,341
Dr Pepper Snapple Group, Inc.	525,700	44,838,592	51,476,544
Draegerwerk AG & Company KGaA	915	66,592	71,441
Drax Group plc	265,071	1,222,380	1,078,564
Dril-Quip, Inc.	129,035	8,941,825	7,038,859
DS Norden	63,839	2,270,331	1,296,475
DS Smith plc	417,700	2,217,110	2,267,361
DSP Group, Inc.	20,400	296,638	244,800
DST Systems, Inc.	140,218	14,038,730	17,176,705
DSV A/S	471,330	20,842,109	24,472,350
DSW, Inc. - Class A	72,300	1,540,307	1,495,164
DTE Energy Company	459,920	36,969,391	46,962,431
Du Pont (E I) de Nemours & Company	2,235,600	71,709,859	179,585,748
Dubai Islamic Bank	3,183,981	4,937,977	4,854,422
Ducommun, Inc.	11,800	282,345	339,722
Duke Energy Corp.	1,709,500	71,260,516	140,196,095
Duke Realty Corp.	759,400	15,289,762	19,949,438
Duluth Holdings, Inc.	11,400	219,890	242,706
Dun & Bradstreet Corp./The	151,002	16,453,945	16,299,156
Dunkin' Brands Group, Inc.	379,414	19,454,035	20,746,358
Dupont Fabros Technology, Inc.	152,245	4,531,423	7,549,830
DURECT Corp.	172,582	400,406	181,211
Duskin Company, Ltd.	85,900	1,802,590	1,871,715
DXP Enterprises, Inc.	121,012	4,489,681	4,582,724
Dycom Industries, Inc.	58,834	2,661,574	5,468,620
Dynam Japan Holdings Company, Ltd.	180,000	291,455	319,629
Dynavax Technologies Corp.	40,500	909,793	240,975
Dynegy, Inc.	697,442	10,149,925	5,481,894
Dynex Capital, Inc.	39,600	296,604	280,764
E*Trade Financial Corp.	606,200	18,252,099	21,150,318
e.l.f. Beauty, Inc.	15,526	407,101	447,149
E.Sun Financial Holding Company, Ltd.	539,000	269,911	327,743
E.W. Scripps Company - Class A	302,737	5,262,380	7,096,155
Eagle Bancorp, Inc.	46,022	2,182,635	2,747,513
Eagle Materials, Inc.	164,008	13,134,515	15,931,737
Eagle Pharmaceuticals, Inc.	36,500	2,709,705	3,027,310
Earthstone Energy, Inc.	1,200	21,600	15,312
East Japan Railway Company	107,300	8,639,055	9,334,705
East West Bancorp, Inc.	345,879	8,913,592	17,850,815
Easterly Government Properties, Inc.	33,800	609,995	668,902
EastGroup Properties, Inc.	31,800	1,590,137	2,338,254
Eastman Chemical Company	368,471	28,131,741	29,772,457
Eastman Kodak Company	44,787	639,181	515,051
Eaton Corp. plc	1,395,592	48,064,813	103,483,147
Eaton Vance Corp.	515,700	12,964,009	23,185,872
Ebara Corp.	19,200	586,191	626,330
eBay, Inc.	3,829,121	57,776,097	128,543,592
EBIX, Inc.	40,598	1,457,388	2,486,628
Echo Global Logistics, Inc.	109,990	2,740,235	2,348,287
Echo Star Corp. - Class A	121,400	5,562,630	6,913,730
Eclipse Resources Corp.	44,000	252,765	111,760
Ecolab, Inc.	1,006,898	72,336,895	126,204,595
Edenred	912,751	19,164,065	21,623,557
Edge Therapeutics, Inc.	17,300	181,933	157,603
Edgewater Technology, Inc.	299,688	1,967,091	2,232,676
Edgewell Personal Care Company	131,300	5,752,831	9,603,282
Edion Corp.	56,200	530,006	515,953
Edison International	926,984	51,961,066	73,797,196
Editas Medicine, Inc.	6,500	232,561	145,080
EDP - Energias do Brasil S.A.	961,921	3,862,718	4,226,460
EDP Renovaveis S.A.	88,750	914,676	657,908
Education Realty Trust, Inc.	77,300	2,784,838	3,157,705
Edwards Lifesciences Corp.	461,400	36,361,266	43,403,898
Egalet Corp.	22,800	108,528	116,280

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eHealth, Inc.	22,300	295,826	268,492
Eicher Motors, Ltd.	3,899	1,340,006	1,536,393
Eiger BioPharmaceuticals, Inc.	5,400	96,714	61,830
E-L Financial Corp., Ltd.	100	54,072	61,410
El Paso Electric Company	48,208	1,521,926	2,434,504
El Pollo Loco Holdings, Inc.	20,800	355,840	248,560
Eldorado Resorts, Inc.	32,800	329,531	620,740
Electro Scientific Industries, Inc.	28,200	167,508	196,554
Electrolux AB - Series B	469,081	13,104,912	13,087,382
Electronic Arts, Inc.	835,836	61,829,948	74,824,039
Electronics for Imaging, Inc.	49,300	1,609,771	2,407,319
Eli Lilly & Company	2,956,990	139,722,009	248,712,429
Ellie Mae, Inc.	497,509	38,229,351	49,885,227
ElringKlinger AG	158,331	4,635,713	3,085,428
Emaar Properties	1,999,222	4,182,630	3,973,406
Embotelladora Andina S.A.	83,926	331,620	325,865
Embraer S.A.	4,793,780	34,019,606	26,256,739
Embraer S.A. - ADR	131,979	3,041,062	2,914,096
EMC Insurance Group, Inc.	10,750	265,200	301,645
EMCOR Group, Inc.	252,799	11,921,810	15,913,697
EMCORE Corp.	404,420	3,182,502	3,639,780
Emergent BioSolutions, Inc.	86,389	2,360,468	2,508,737
Emerson Electric Company	2,170,265	64,111,281	129,912,063
Emlak Konut Gayrimenkul Yatirim Ortakligi A.S.	2,587,405	2,442,510	2,060,460
Emmi AG	1,528	680,609	1,041,870
Empire Resorts, Inc.	2,800	74,168	67,900
Empire State Realty Trust, Inc. - Class A	255,400	4,545,503	5,271,456
Employers Holdings, Inc.	38,890	792,226	1,475,876
Enagas S.A.	38,479	1,131,605	1,002,129
Enanta Pharmaceuticals, Inc.	43,774	1,570,475	1,348,239
Enbridge, Inc.	221,100	9,629,833	9,235,917
Encana Corp.	142,508	1,586,735	1,664,811
Encore Capital Group, Inc.	42,585	1,280,081	1,311,618
Encore Wire Corp.	52,991	1,854,627	2,437,586
Endesa S.A.	52,732	1,106,612	1,242,481
Endo International plc	632,929	37,237,275	7,063,488
Endocyte, Inc.	72,922	379,435	187,410
Endologix, Inc.	1,339,274	13,717,586	9,696,344
Endurance International Group	211,326	2,361,865	1,658,909
Enel S.p.A.	7,748,012	34,152,264	36,578,315
Energen Corp.	211,900	11,907,109	11,535,836
Energizer Holdings, Inc.	174,450	4,408,002	9,725,588
Energous Corp.	14,900	185,909	232,440
Energy Development Corp.	500,000	88,996	59,990
Energy Recovery, Inc.	53,318	446,145	443,606
Energy Select Sector SPDR Fund - ETF	104,457	6,712,689	7,301,544
EnerNOC, Inc.	24,800	251,342	148,800
Enerplus Corp.	24,589	170,247	197,941
Enersis Chile S.A.	19,444,335	2,014,231	2,144,998
Enersis S.A. - Sponsored ADR	54,524	574,919	566,504
EnerSys	329,843	9,439,213	26,037,806
ENGIE S.A.	2,254,776	37,037,159	32,025,990
Engility Holdings, Inc.	20,900	503,407	604,846
Eni S.p.A.	527,142	12,856,431	8,654,402
Ennis, Inc.	25,100	429,391	426,700
Enova International, Inc.	25,800	497,016	383,130
EnPro Industries, Inc.	23,400	1,087,671	1,665,144
ENSCO plc - Sponsored ADR	1,730,500	30,588,857	15,487,975
Ensign Energy Services, Inc.	90,300	736,181	539,640
Ensign Group, Inc./The	51,900	806,811	975,720
Enstar Group, Ltd.	12,100	1,891,273	2,314,730
Entegris, Inc.	1,775,237	18,734,177	41,540,546
Entellus Medical, Inc.	10,400	217,054	143,520
Entercom Communications Corp. - Class A	62,029	724,746	887,015
Entergy Corp.	806,056	58,589,418	61,228,014
Enterprise Bancorp, Inc.	11,000	243,500	382,360
Enterprise Financial Services Corp.	28,558	819,227	1,210,859
Entravision Communications Corp. - Class A	158,300	1,199,160	981,460
Envestnet, Inc.	44,054	1,775,962	1,422,944
Envision Healthcare Corp.	442,608	37,499,567	27,140,723
Enzo Biochem, Inc.	40,600	235,886	339,822
EOG Resources, Inc.	1,715,655	61,388,185	167,362,145

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Security Description	Shares	Cost	Fair Value
EP Energy Corp. - Class A	30,000	179,700	142,500
EPAM Systems, Inc.	52,500	3,697,408	3,964,800
Epizyme, Inc.	41,400	724,122	710,010
ePlus, Inc.	12,140	1,102,212	1,639,507
EPR Properties	157,100	12,086,986	11,567,273
EQT Corp.	378,700	28,429,440	23,138,570
Equatorial Energia S.A.	45,900	735,281	849,922
Equifax, Inc.	341,500	36,652,806	46,696,710
Equinix, Inc.	150,663	41,535,873	60,320,945
Equity Bancshares, Inc. - Class A	6,900	164,739	219,213
Equity Commonwealth	262,200	7,095,084	8,185,884
Equity Lifestyle Properties, Inc.	166,100	9,602,457	12,799,666
Equity Residential	942,500	36,729,810	58,642,350
Era Group, Inc.	20,000	376,544	265,200
Erie Indemnity Company - Class A	189,908	18,192,456	23,301,712
Erin Energy Corp.	12,500	45,625	28,750
Eros International plc	29,400	671,237	302,820
Erste Group Bank AG	531,000	13,333,249	17,336,095
Escalade, Inc.	9,100	170,159	117,390
ESCO Technologies, Inc.	28,200	1,014,384	1,638,420
Esperion Therapeutics, Inc.	15,900	1,332,497	561,429
ESSA Bancorp, Inc.	8,400	110,544	122,472
Essendant, Inc.	57,751	1,950,791	874,928
Essent Group, Ltd.	97,650	2,465,630	3,532,001
Essex Property Trust, Inc.	142,600	32,054,223	33,016,178
Essilor International S.A.	62,673	7,021,475	7,634,934
Esso Thailand PCL	2,396,900	866,179	767,287
Estee Lauder Companies, Inc. - Class A	631,000	24,293,151	53,502,490
Esterline Technologies Corp.	41,884	3,960,836	3,604,118
Ethan Allen Interiors, Inc.	65,470	1,931,605	2,006,656
Etsy, Inc.	107,600	1,176,038	1,143,788
Eurofins Scientific	9,991	2,719,708	4,358,234
Euronet Worldwide, Inc.	192,205	12,156,168	16,437,372
EVA Airways Corp.	473,000	222,171	250,978
EverBank Financial Corp.	787,747	15,573,731	15,345,312
Everbridge, Inc.	38,960	654,616	799,849
Evercore Partners, Inc. - Class A	144,141	8,392,537	11,228,584
Everest Re Group, Ltd.	274,921	46,224,061	64,279,279
Eversource Energy	950,500	48,691,747	55,870,390
Evertec, Inc.	73,477	1,540,646	1,168,284
Evolent Health, Inc. - Class A	178,510	3,162,769	3,980,773
Evolution Petroleum Corp.	22,500	158,025	180,000
Evotec AG	43,859	339,715	429,174
EVRAZ plc	57,257	154,240	154,864
Exa Corp.	14,300	190,905	181,610
Exact Sciences Corp.	143,919	3,487,776	3,399,367
Exactech, Inc.	13,200	303,858	332,640
Exar Corp.	38,600	392,285	502,186
EXCO Resources, Inc.	143,600	253,211	89,018
Exelixis, Inc.	259,817	1,419,021	5,630,234
Exelon Corp.	2,716,751	74,779,560	97,748,701
ExiService Holdings, Inc.	33,600	1,054,680	1,591,296
ExOne Company/The	9,500	122,769	96,805
Exor NV	300,815	10,230,818	15,597,794
Expedia, Inc.	266,375	29,601,415	33,608,534
Expeditors International of Washington, Inc.	626,900	28,635,470	35,413,581
Experian Group, Ltd.	1,134,699	21,070,224	23,099,437
Exponent, Inc.	38,662	1,505,215	2,302,322
Express Scripts Holding Company	2,035,785	56,683,432	134,178,589
Express, Inc.	77,800	1,449,006	708,758
Extended Stay America, Inc.	152,400	2,710,073	2,429,256
Exterran Corp.	33,400	605,820	1,050,430
Extra Space Storage, Inc.	261,500	13,045,035	19,452,985
Extraction Oil & Gas, Inc.	24,400	426,145	452,620
Extreme Networks, Inc.	100,300	297,500	753,253
Exxaro Resources, Ltd.	485,517	3,426,980	4,268,675
Exxon Mobil Corp.	11,669,859	394,988,097	957,045,137
EZCORP, Inc. - Class A	47,300	668,581	385,495
F5 Networks, Inc.	148,200	17,354,433	21,128,874
Fabrinet	37,800	782,594	1,588,734
Facebook, Inc.	6,597,764	498,462,596	937,212,376
FactSet Research Systems, Inc.	140,200	18,787,133	23,120,382

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Security Description	Shares	Cost	Fair Value
Fair Isaac Corp.	33,864	3,074,154	4,366,763
Fairfax Financial Holdings, Ltd.	15,520	7,877,400	7,042,855
Fairmount Santrol Holdings, Inc.	967,042	9,617,133	7,088,418
FairPoint Communications, Inc.	23,400	429,462	388,440
FANUC, Ltd.	88,500	13,557,759	18,124,114
Far Eastern New Century Corp.	1,277,000	1,031,492	1,106,867
Farglory Developers Company, Ltd.	588,000	666,327	795,498
Farmer Brothers Company	35,860	1,196,540	1,267,651
Farmers Capital Bank Corp.	7,800	219,929	315,120
Farmers National Banc Corp.	25,400	225,044	364,490
Farmland Partners, Inc.	18,200	199,692	203,294
FARO Technologies, Inc.	22,950	860,871	820,463
Fast Retailing Company, Ltd.	40,700	12,955,594	12,754,590
Fastenal Company	898,800	38,641,037	46,288,200
Faurecia	6,529	289,015	311,341
FB Financial Corp.	7,300	188,230	258,128
FBL Financial Group, Inc. - Class A	10,500	609,215	687,225
FBR & Company	6,400	98,688	115,520
FCB Financial Holdings, Inc. - Class A	181,562	6,318,735	8,996,397
Federal Agricultural Mortgage Corp. - Class C	14,605	603,686	840,810
Federal Realty Investment Trust	154,800	14,763,788	20,665,800
Federal Signal Corp.	61,600	630,508	850,696
Federated Investors, Inc. - Class B	429,900	12,232,524	11,323,566
Federated National Holdings Company	13,800	340,614	240,534
FedEx Corp.	740,347	51,577,860	144,478,717
FelCor Lodging Trust, Inc.	521,825	4,111,533	3,918,906
Feng Tay Enterprise Company, Ltd.	77,000	327,890	307,061
Ferrari NV	36,691	2,208,723	2,737,189
Ferreycorp S.A.A.	1,292,469	804,296	811,148
Ferro Corp.	303,936	4,211,450	4,616,788
Ferroglobe plc	596,443	6,542,173	6,161,256
Fiat Chrysler Automobiles NV	1,329,844	13,947,625	14,555,738
Fibra Uno Administracion S.A.	11,868,020	17,284,542	20,214,668
Fibria Celulose S.A.	58,800	374,357	534,672
FibroGen, Inc.	54,600	1,265,546	1,345,890
Fidelity & Guaranty Life	14,700	330,971	408,660
Fidelity National Financial Ventures, Inc.	68,500	887,349	907,625
Fidelity National Financial, Inc.	657,143	24,672,938	25,589,148
Fidelity National Information Services, Inc.	867,521	56,182,430	69,072,022
Fidelity Southern Corp.	21,400	347,657	478,932
Fiesta Restaurant Group	36,706	1,490,628	888,285
Fifth Street Asset Management, Inc.	5,200	53,196	23,920
Fifth Third Bancorp	2,979,321	69,129,591	75,674,753
Financial Engines, Inc.	107,171	3,774,142	4,667,297
Financial Institutions, Inc.	28,900	686,407	952,255
Finisar Corp.	116,700	2,544,560	3,190,578
Finish Line, Inc./The - Class A	46,000	910,995	654,580
FireEye, Inc.	401,914	14,603,801	5,068,136
First American Financial Corp.	407,855	14,947,264	16,020,544
First Bancorp North Carolina	21,200	359,154	620,948
First BanCorp Puerto Rico	112,000	895,308	632,800
First Bancorp, Inc.	11,400	221,105	310,650
First Busey Corp.	31,700	622,487	931,980
First Business Financial Services, Inc.	8,000	179,862	207,680
First Citizens BancShares, Inc. - Class A	8,000	1,950,599	2,682,960
First Commonwealth Financial Corp.	93,900	844,518	1,245,114
First Community Bancshares, Inc.	17,800	344,920	444,466
First Community Financial Partners, Inc.	13,800	123,372	175,950
First Connecticut Bancorp, Inc.	14,700	222,429	364,560
First Data Corp. - Class A	867,360	11,297,467	13,444,080
First Defiance Financial Corp.	9,200	329,871	455,492
First Financial Bancorp	66,900	1,124,189	1,836,405
First Financial Bankshares, Inc.	82,600	2,060,476	3,312,260
First Financial Corp. Indiana	11,300	390,665	536,750
First Financial Holding Company	8,446,691	4,390,696	5,149,997
First Financial Northwest, Inc.	9,300	121,179	164,331
First Foundation, Inc.	27,000	277,965	418,770
First Hawaiian, Inc.	60,180	1,827,271	1,800,586
First Horizon National Corp.	732,462	9,550,200	13,550,547
First Industrial Realty Trust, Inc.	137,420	2,887,669	3,659,495
First International Bank of Israel, Ltd.	8,193	116,134	133,033
First Internet Bancorp	6,200	152,393	182,900

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Security Description	Shares	Cost	Fair Value
First Interstate BancSystem, Inc.	30,856	968,534	1,223,440
First Merchants Corp.	480,429	8,881,408	18,890,468
First Mid-Illinois Bancshares, Inc.	8,300	208,545	280,872
First Midwest Bancorp, Inc.	88,100	1,714,723	2,086,208
First NBC Bank Holding Company	14,700	506,942	58,800
First Northwest Bancorp	11,300	142,945	175,150
First of Long Island Corp./The	22,950	417,436	620,798
First Pacific Company, Ltd.	360,000	261,690	261,262
First Potomac Realty Trust	62,800	640,038	645,584
First Quantum Minerals, Ltd.	1,303,342	13,288,469	13,808,887
First Republic Bank/San Francisco CA	718,030	48,566,945	67,358,394
First Solar, Inc.	188,000	8,437,277	5,094,800
FirstCash, Inc.	455,663	13,332,515	22,395,836
FirstEnergy Corp.	932,743	32,135,320	29,679,882
FirstRand, Ltd.	962,642	3,899,256	3,328,281
Fischer (Georg) AG	1,477	885,007	1,344,270
Fiserv, Inc.	607,450	53,778,331	70,045,060
Fisher & Paykel	41,031	272,417	278,222
Fitbit, Inc. - Class A	369,082	6,033,217	2,184,965
Five Below, Inc.	158,901	6,363,332	6,882,002
Five Prime Therapeutics, Inc.	31,909	922,818	1,153,510
Five9, Inc.	87,431	1,227,067	1,439,114
Flagstar Bancorp, Inc.	21,500	401,369	606,085
FleetCor Technologies, Inc.	200,700	30,786,985	30,392,001
Flex Pharma, Inc.	10,300	150,327	45,320
Flex, Ltd.	323,440	4,182,980	5,433,792
Flexion Therapeutics, Inc.	30,408	625,063	818,279
Flexsteel Industries, Inc.	8,400	315,654	423,360
FLIR Systems, Inc.	849,062	17,077,922	30,803,969
Flotek Industries, Inc.	55,300	963,418	707,287
Flowers Foods, Inc.	371,200	4,773,671	7,204,992
Flowserve Corp.	359,087	17,475,269	17,386,993
Flughafen Wien AG	2,029	64,194	64,225
Fluidigm Corp.	42,628	754,053	242,553
Fluor Corp.	326,950	16,500,696	17,204,109
Flushing Financial Corp.	29,900	595,862	803,413
FMC Corp.	305,700	15,235,208	21,273,663
FNB Corp.	716,251	8,630,358	10,650,652
Fogo de Chao, Inc.	3,300	50,367	53,625
Folli Follie S.A.	17,006	365,158	326,488
Fomento Economico Mexicano S.A.B. de C.V.	29,672	2,605,303	2,626,565
Foot Locker, Inc.	508,999	19,448,892	38,078,215
Forbo Holdings AG	1,420	829,567	2,174,794
Ford Motor Company	10,409,268	115,305,886	121,163,880
Ford Otomotiv Sanayi A.S.	77,016	774,537	752,892
Forest City Realty Trust, Inc. - Class A	498,600	11,563,207	10,859,508
Forestar Group, Inc.	30,700	484,613	419,055
FormFactor, Inc.	404,877	2,889,495	4,797,792
Formosa Chemicals & Fibre Corp.	1,519,000	3,924,263	4,725,833
Formosa Petrochemical Corp.	2,093,000	6,060,833	7,311,790
Formosa Plastics Corp.	758,300	2,164,830	2,261,717
Formosa Taffeta Company, Ltd.	174,000	155,576	185,799
Forrester Research, Inc.	11,900	366,384	473,025
Forterra, Inc.	27,349	517,677	533,306
Fortescue Metals Group, Ltd.	2,409,652	11,046,287	11,452,004
Fortinet, Inc.	485,235	13,778,886	18,608,762
Fortis, Inc.	5,352	124,034	177,472
Fortive Corp.	776,350	13,669,061	46,751,797
Fortress Biotech, Inc.	9,439	23,881	34,924
Fortune Brands Home & Security, Inc.	439,859	10,783,426	26,765,420
Forum Energy Technologies, Inc.	104,346	1,806,513	2,159,962
Forward Air Corp.	31,900	1,339,874	1,517,483
Fossil Group, Inc.	43,400	1,206,954	757,330
Fosun International, Ltd.	577,500	941,184	867,941
Foundation Medicine, Inc.	15,000	472,205	483,750
Four Corners Property Trust, Inc.	66,024	1,275,089	1,507,328
Fox Factory Holding Corp.	22,900	387,387	657,230
Foxconn Technology Company, Ltd.	1,980,760	5,067,187	6,038,405
Franciscas Holdings Corp.	140,670	3,054,402	2,159,285
Franklin Covey Company	17,930	342,842	362,186
Franklin Electric Company, Inc.	590,622	15,483,431	25,426,277
Franklin Financial Network, Inc.	19,476	648,108	754,695

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Security Description	Shares	Cost	Fair Value
Franklin Resources, Inc.	1,301,000	35,952,813	54,824,140
Franklin Street Properties Corp.	151,648	1,877,934	1,841,007
Frank's International NV	75,900	1,282,743	802,263
Fraport AG	10,304	729,547	730,999
Fred's, Inc.	36,600	559,695	479,460
Freenet AG	44,751	1,212,001	1,459,356
Freeport-McMoRan, Inc.	3,140,447	46,422,251	41,956,372
FreightCar America, Inc.	12,500	277,209	156,625
Fresenius SE & Company KGaA	22,519	1,808,519	1,814,338
Fresh Del Monte Produce, Inc.	37,370	1,513,865	2,213,425
Freshpet, Inc.	19,000	351,656	209,000
Frontier Communications Corp.	2,489,800	12,516,793	5,328,172
Frontline, Ltd.	66,479	727,645	448,068
FRP Holdings, Inc.	17,300	551,904	692,000
Frutarom Industries, Ltd.	16,071	541,018	896,399
FTD Companies, Inc.	27,240	803,481	548,614
FTI Consulting, Inc.	43,800	1,739,129	1,803,246
Fubon Financial Holding Company, Ltd.	9,376,679	9,298,024	15,296,881
FuelCell Energy, Inc.	19,025	275,323	26,159
Fuji Seal International, Inc.	64,156	1,299,742	1,386,410
Fujitsu General, Ltd.	179,000	3,358,657	3,534,057
Fujitsu, Ltd.	2,985,000	16,136,323	18,240,030
Fulgent Genetics, Inc.	6,100	81,324	66,612
Fulton Financial Corp.	178,600	2,394,617	3,188,010
Furukawa Electric Company, Ltd.	51,000	1,442,465	1,830,746
FutureFuel Corp.	22,300	341,036	316,214
G4S plc	8,788,061	33,723,255	33,439,620
Gaia, Inc.	12,200	93,452	121,390
Gain Capital Holdings, Inc.	29,400	282,606	244,902
Galena Biopharma, Inc.	7,394	329,651	4,510
Galenica Holding AG	9,382	10,167,743	9,897,989
Galp Energia SGPS S.A. - B Shares	935,290	10,117,554	14,229,828
GAMCO Investors, Inc. - Class A	7,899	300,799	233,731
Gamesa Corporacion Tecnologica S.A.	57,500	1,103,519	1,364,051
GameStop Corp. - Class A	276,600	11,536,507	6,237,330
Gaming & Leisure Properties, Inc.	568,740	18,975,525	19,007,291
Gannett Company, Inc.	165,649	2,352,216	1,388,139
Gap, Inc./The	487,000	18,130,084	11,829,230
Garmin, Ltd.	241,900	10,331,538	12,363,509
Gartner, Inc.	310,262	21,872,415	33,505,193
Gas Natural SDG S.A.	279,662	4,995,637	6,143,770
GasLog, Ltd.	40,900	784,674	627,815
GATX Corp.	487,246	25,272,285	29,702,516
GCL-Poly Energy Holdings, Ltd.	5,643,800	1,806,749	748,004
GCP Applied Technologies, Inc.	200,580	4,428,940	6,548,937
GDF Suez	443,800	9,722,165	6,303,568
GEA Group	164,158	7,653,412	6,994,915
Geberit AG	3,731	1,532,843	1,609,517
Geely Automobile Holdings, Ltd.	6,200,000	3,124,474	9,493,663
Gemalto NV	169,382	10,451,482	9,489,293
Gencor Industries, Inc.	230,025	2,864,543	3,438,874
Gener8 Maritime, Inc.	40,100	309,742	227,367
Generac Holdings, Inc.	68,900	2,726,556	2,568,592
General Cable Corp.	294,097	4,757,850	5,279,041
General Communication, Inc. - Class A	47,094	672,096	979,555
General Dynamics Corp.	851,645	62,524,954	159,427,944
General Electric Company	23,968,500	414,836,584	714,261,300
General Interface Solution Holding, Ltd.	145,000	699,550	695,312
General Mills, Inc.	1,807,200	55,851,023	106,642,872
General Motors Company	4,374,266	149,884,642	154,674,046
Genesco, Inc.	21,500	1,106,800	1,192,175
Genesee & Wyoming, Inc. - Class A	205,292	14,625,304	13,931,115
Genesis Healthcare, Inc.	33,500	202,138	88,440
Genie Energy, Ltd. - Class B	11,500	123,855	83,260
Genmab A/S	174,981	7,775,404	33,799,501
GenMark Diagnostics, Inc.	379,007	4,322,255	4,858,870
Genomic Health, Inc.	20,900	563,862	658,141
Genpact, Ltd.	733,941	17,262,020	18,172,379
Gentex Corp.	614,500	5,945,273	13,107,285
Gentherm, Inc.	55,100	2,780,013	2,162,675
Genting Berhad	1,752,300	3,434,953	3,797,211
Genting Malaysia Berhad	18,378,600	21,998,463	22,633,232



**DOMESTIC AND INTERNATIONAL EQUITY**  
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Security Description	Shares	Cost	Fair Value
Genuine Parts Company	530,800	46,886,939	49,051,228
Genus plc	21,911	510,619	472,626
Genworth Financial, Inc. - Class A	525,500	1,652,951	2,165,060
Geo Group, Inc./The	79,100	2,144,894	3,667,867
Geospace Technologies Corp.	222,487	12,895,044	3,610,964
German American Bancorp, Inc.	14,900	443,863	705,366
Geron Corp.	144,400	567,020	327,788
Gerresheimer AG	71,655	4,358,478	5,689,650
Getty Realty Corp.	38,981	761,187	985,050
GGP, Inc.	1,267,600	34,283,647	29,382,968
Giant Manufacturing Company, Ltd.	30,000	259,021	177,474
Gibraltar Industries, Inc.	103,363	3,042,758	4,258,556
Gigamon, Inc.	47,931	1,624,984	1,703,947
GigPeak, Inc.	49,300	94,163	151,844
G-III Apparel Group, Ltd.	261,883	9,694,567	5,732,619
Gilead Sciences, Inc.	3,977,028	102,476,477	270,119,742
Glacier Bancorp, Inc.	81,500	1,909,963	2,765,295
Gladstone Commercial Corp.	23,400	405,490	483,678
GlassBridge Enterprises, Inc.	76,089	2,787,782	366,749
Glatfelter	46,900	952,225	1,019,606
Glaukos Corp.	93,373	3,245,586	4,790,035
GlaxoSmithKline plc	4,852,917	109,775,350	100,703,934
Glencore International plc	7,789,701	24,277,810	30,502,787
Global Blood Therapeutics, Inc.	19,487	569,201	718,096
Global Brass & Copper Holdings, Inc.	22,800	412,601	784,320
Global Eagle Entertainment, Inc.	42,300	575,262	134,937
Global Indemnity, Ltd.	8,600	236,437	331,014
Global Medical REIT, Inc.	10,400	84,868	94,432
Global Net Lease, Inc.	58,233	1,378,375	1,402,251
Global Payments, Inc.	766,693	19,346,109	61,856,791
Global Sources, Ltd.	500	4,305	4,125
Global Telecom Holding S.A.E.	4,616,589	1,960,992	1,736,656
Global Water Resources, Inc.	1,200	9,684	10,440
Global X MSCI Pakistan - ETF	114,197	2,037,823	1,939,065
Globalstar, Inc.	362,100	824,916	579,360
Globant S.A.	26,300	883,211	957,320
Globe Telecom, Inc.	12,000	470,403	485,979
Globus Medical, Inc. - A Shares	73,400	1,875,001	2,174,108
Glory, Ltd.	107,690	3,026,730	3,527,493
Glow Energy PCL	805,393	1,833,741	1,933,646
Glu Mobile, Inc.	80,600	528,355	182,962
GlycoMimetics, Inc.	8,974	62,100	48,729
GMS, Inc.	7,400	152,045	259,296
GN Store Nord A/S	19,410	438,751	454,768
GNC Holdings, Inc. - Class A	208,855	4,495,168	1,537,173
GoDaddy, Inc. - Class A	100,300	2,954,412	3,801,370
Godrej Consumer Products, Ltd.	12,500	235,281	321,745
Gogo, Inc.	326,317	5,832,488	3,589,487
Golar LNG, Ltd.	538,100	16,027,568	15,029,133
Gold Fields, Ltd.	194,688	572,225	679,076
Gold Fields, Ltd. - Sponsored ADR	693,670	3,327,126	2,448,655
Gold Resource Corp.	51,200	177,664	231,424
Golden Entertainment, Inc.	10,500	138,915	138,915
Goldman Sachs Group, Inc./The	1,068,528	120,361,535	245,462,252
Goodyear Tire & Rubber Company	639,320	19,844,328	23,015,520
GoPro, Inc. - Class A	104,500	1,126,510	909,150
Gorman-Rupp Company	19,100	546,243	599,740
Government Properties Income Trust	73,600	1,576,912	1,540,448
GP Strategies Corp.	12,700	400,924	321,310
Graco, Inc.	127,910	4,729,781	12,041,447
Graham Corp.	9,300	192,992	213,900
Graham Holdings Company	9,800	4,608,013	5,875,590
Grainger plc	115,612	318,902	355,779
Gramercy Property Trust	247,975	6,129,722	6,521,743
Grand Canyon Education, Inc.	58,032	2,589,897	4,155,672
Granite Construction, Inc.	41,700	1,542,800	2,092,923
Graphic Packaging Holding Company	1,142,426	15,972,995	14,703,023
Grasim Industries, Ltd.	19,400	289,101	313,400
Gray Television, Inc.	602,830	7,224,491	8,741,035
Great Ajax Corp.	13,300	179,384	173,565
Great Canadian Gaming Corp.	8,100	143,015	149,592
Great Eagle Holdings, Ltd.	101,000	271,777	475,011

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Security Description	Shares	Cost	Fair Value
Great Lakes Dredge & Dock Company	55,200	317,334	220,800
Great Plains Energy, Inc.	469,300	12,293,608	13,712,946
Great Southern Bancorp, Inc.	12,000	491,084	606,000
Great Western Bancorp, Inc.	158,050	4,361,864	6,702,901
GREE, Inc.	92,000	477,320	578,767
Green Bancorp, Inc.	59,244	938,999	1,054,543
Green Brick Partners, Inc.	16,300	189,993	162,185
Green Dot Corp. - Class A	53,350	1,058,517	1,779,756
Green Plains, Inc.	72,525	1,566,540	1,794,994
Greenbrier Companies, Inc.	28,800	1,606,594	1,241,280
Greencore Group plc	2,267,198	6,555,070	6,968,473
Greene County Bancorp, Inc.	5,400	86,454	126,090
Greene King plc	282,271	2,599,584	2,476,055
Greenhill & Company, Inc.	29,700	1,284,944	870,210
Greenlight Capital Re, Ltd. - Class A	28,900	852,515	638,690
Greggs plc	95,917	1,322,679	1,250,968
Greif, Inc. - Class A	110,870	5,504,260	6,107,828
Greif, Inc. - Class B	5,900	317,538	385,270
Griffin Industrial Realty, Inc.	100	2,722	3,095
Griffon Corp.	31,200	451,266	769,080
Grifols S.A.	230,868	4,524,018	4,345,878
Grifols S.A. - ADR	1,194,900	18,572,426	22,553,738
Grivalia Properties REIC AE	141,303	1,135,382	1,239,271
Group 1 Automotive, Inc.	27,646	1,772,631	2,048,016
Groupon, Inc.	787,000	3,906,622	3,092,910
Growthpoint Properties, Ltd.	1,096,706	2,249,340	2,118,369
GrubHub, Inc.	138,012	4,297,355	4,539,215
Grupa Lotos S.A.	150,726	1,594,352	2,078,310
Grupo Aeromexico S.A.B. de C.V.	141,551	293,006	290,330
Grupo Aeroportuario Del Pacifico S.A.B. de C.V. - B Shares	493,800	4,615,992	4,774,883
Grupo Aval Acciones y Valores S.A.	1,662,418	597,220	672,120
Grupo Bimbo S.A.B. de C.V. - Series A	105,090	267,684	259,961
Grupo Cementos de Chihuahua S.A.B. de C.V.	19,106	85,686	85,212
Grupo de Inversiones Suramericana S.A.	93,247	1,250,972	1,259,245
Grupo Financiero Banorte S.A.B. de C.V.	1,849,700	8,920,436	10,573,278
Grupo Financiero Galicia - ADR	12,090	368,381	457,727
Grupo Financiero Inbursa S.A.B. de C.V.	705,153	1,891,852	1,161,767
Grupo Mexico S.A.B. de C.V. - Series B	1,726,163	4,739,750	5,158,101
Grupo Simec S.A.B. de C.V.	52,692	246,396	227,284
Grupo Supervielle S.A. - ADR	28,055	425,061	476,935
Grupo Televisa S.A.	854,700	4,163,606	4,400,077
GS Home Shopping, Inc.	10,304	1,868,142	2,119,217
GSI Technology, Inc.	123,784	688,256	1,076,921
GTT Communications, Inc.	35,639	750,306	867,810
Guangdong Investment, Ltd.	11,029,500	16,691,623	15,725,003
Guangzhou Automobile Group Company, Ltd.	4,862,000	5,229,140	7,782,703
Guangzhou R&F Properties Company, Ltd. - H Shares	1,571,600	1,970,834	2,455,025
Guaranty Bancorp	78,128	1,392,205	1,902,417
Gudang Garam Tbk PT	433,600	2,094,643	2,132,126
Guess?, Inc.	62,200	1,239,641	693,530
Guggenheim China Technology - ETF	55,963	2,359,120	2,358,868
Guidance Software, Inc.	35,400	234,917	208,860
Guidewire Software, Inc.	1,036,724	55,717,980	58,398,663
Gulfport Energy Corp.	893,366	29,586,221	15,356,962
GW Pharmaceuticals plc - ADR	1,211	124,957	146,458
GZI Transport	315,740	173,169	244,174
H&E Equipment Services, Inc.	78,207	1,609,844	1,917,636
H&R Block, Inc.	480,100	15,271,609	11,162,325
H&R Real Estate Investment Trust	107,900	1,879,979	1,866,496
H. Lundbeck A/S	334,492	11,571,157	15,558,551
H.B. Fuller Company	72,745	2,570,635	3,750,732
Habit Restaurants, Inc.	11,800	381,543	208,860
Haci Omer Sabanci Holding A.S.	1,522,612	4,036,335	4,181,105
Hackett Group, Inc.	21,900	264,109	426,831
Haemonetics Corp.	59,627	2,011,700	2,419,067
Haier Electronics Group Company, Ltd.	6,219,300	15,471,243	14,244,810
Hain Celestial Group, Inc./The	299,991	13,813,228	11,159,665
Haitian International Holdings, Ltd.	654,000	1,364,359	1,521,498
Halliburton Company	2,519,342	62,028,793	123,976,820
Hallmark Financial Services, Inc.	12,900	146,244	142,545
Halma plc	288,000	3,524,743	3,687,727
Halozyne Therapeutics, Inc.	678,107	8,938,386	8,788,267

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Security Description	Shares	Cost	Fair Value
Halyard Health, Inc.	49,800	1,986,089	1,896,882
Hamamatsu Photonics K.K.	957,300	21,772,940	27,534,295
Hamburger Hafen und Logistik AG	10,435	190,583	195,815
Hana Financial Group, Inc.	420,333	14,025,646	13,888,317
Hancock Holding Company	223,825	6,242,548	10,195,229
Handy & Hartman, Ltd.	2,400	80,677	65,280
Hanergy Thin Film Power Group, Ltd.	6,100,000	1,806,483	3,069,034
Hanesbrands, Inc.	917,081	30,356,913	19,038,602
Hang Lung Development Company	116,000	453,587	494,808
Hankook Tire Company, Ltd.	83,606	4,211,841	4,074,512
Hanmi Financial Corp.	229,010	5,480,129	7,042,058
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	43,300	843,060	874,660
Hannover Rueckversicheru	39,100	3,521,769	4,522,769
Hanover Insurance Group, Inc.	132,679	8,032,547	11,949,071
Hanssem Company, Ltd.	9,121	1,650,312	1,794,349
Hanwa Company, Ltd.	166,000	1,043,827	1,178,372
Hanwha Chemical Corp.	84,383	1,826,000	1,992,052
Hanwha Corp.	10,506	336,206	337,267
Hanwha Corp. - Preferred	6,860	100,633	100,909
Hap Seng Consolidated Berhad	136,100	261,204	276,475
Hardinge, Inc.	90,539	1,196,706	1,017,658
Hargreaves Lansdown plc	4,064,357	58,334,794	66,120,398
Harley-Davidson, Inc.	406,120	22,451,984	24,570,260
Harmonic, Inc.	80,100	494,869	476,595
Harmony Gold Mining Company, Ltd. - Sponsored ADR	326,845	827,979	800,770
Harris Corp.	274,900	21,178,356	30,588,123
Harsco Corp.	555,756	6,011,461	7,085,889
Hartford Financial Services Group, Inc./The	1,031,130	48,650,751	49,566,419
Hasbro, Inc.	251,860	19,767,713	25,140,665
Haseko Corp.	177,261	1,910,175	1,915,303
Haversham Holdings plc	5,110,200	11,623,736	11,629,890
Haverty Furniture Companies, Inc.	58,900	1,316,357	1,434,215
Hawaiian Electric Industries, Inc.	232,600	5,302,132	7,747,906
Hawaiian Holdings, Inc.	458,007	18,447,711	21,274,425
Hawaiian Telcom Holdco, Inc.	7,300	183,420	167,243
Hawkins, Inc.	11,200	449,261	548,800
Haynes International, Inc.	14,900	722,946	567,988
Hays plc	1,244,756	2,444,460	2,443,713
Hazama Ando Corp.	194,800	1,289,046	1,309,389
HC2 Holdings, Inc.	24,800	190,642	153,760
HCA Healthcare, Inc.	1,091,349	79,521,681	97,119,148
HCI Group, Inc.	9,300	418,647	423,894
HCL Technologies, Ltd.	596,312	6,911,153	8,033,016
HCP, Inc.	1,042,700	35,459,366	32,615,656
HD Supply Holdings, Inc.	906,016	31,497,082	37,259,908
HDFC Bank, Ltd.	1,276,624	18,857,500	28,360,575
HDFC Bank, Ltd. - ADR	43,771	2,904,547	3,292,455
Headwaters, Inc.	79,400	1,328,157	1,864,312
Healthcare Realty Trust, Inc.	222,190	6,084,195	7,221,175
Healthcare Services Group, Inc.	73,700	1,662,722	3,175,733
Healthcare Trust of America, Inc.	291,600	7,557,224	9,173,736
HealthEquity, Inc.	151,654	4,744,292	6,437,712
HealthSouth Corp.	261,552	11,024,940	11,197,041
HealthStream, Inc.	26,000	750,598	629,980
Heartland Express, Inc.	65,000	1,315,385	1,303,250
Heartland Financial USA, Inc.	47,034	1,672,849	2,349,348
Hecla Mining Company	394,000	1,295,406	2,084,260
HEICO Corp.	91,732	6,503,019	7,999,030
HEICO Corp. - Class A	85,600	4,449,552	6,420,000
HeidelbergCement AG	143,967	11,076,654	13,513,276
Heidrick & Struggles International, Inc.	18,000	478,760	474,300
Heineken Holding NV - Class A	28,277	1,748,700	2,255,270
Heineken NV	83,310	7,360,754	7,110,516
Heiwa Corp.	7,000	188,762	173,885
Heiwado Company, Ltd.	5,000	121,360	121,242
Helen of Troy, Ltd.	36,310	2,339,260	3,420,402
Helix Energy Solutions Group, Inc.	134,800	1,808,263	1,047,396
Hellenic Petroleum S.A.	15,590	73,212	85,706
Hellenic Telecommunications Organization S.A.	57,408	549,649	540,326
Helmerich & Payne, Inc.	384,789	23,568,454	25,615,404
Hemfosa Fastigheter AB	167,374	1,692,656	1,499,717
Hemisphere Media Group, Inc.	7,200	88,715	84,600

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Security Description	Shares	Cost	Fair Value
Henderson Group plc	544,800	2,315,565	1,587,982
Hengan International Group Company, Ltd.	184,500	1,422,198	1,372,206
Hennes & Mauritz AB - B Shares	159,000	6,586,840	4,078,156
Hennessy Advisors, Inc.	4,500	102,270	75,645
Henry Schein, Inc.	319,739	44,705,890	54,346,038
Herbalife, Ltd.	163,800	8,505,320	9,523,332
Herc Holdings, Inc.	50,152	2,799,168	2,451,931
Hercules Technology Growth	53,562	766,815	810,393
Heritage Commerce Corp.	60,956	564,409	859,480
Heritage Financial Corp.	56,658	972,525	1,402,286
Heritage Insurance Holdings, Inc.	29,500	652,793	376,715
Heritage Oaks Bancorp	91,142	761,692	1,216,746
Heritage-Crystal Clean, Inc.	11,500	177,870	157,550
Herman Miller, Inc.	64,800	1,855,112	2,044,440
Hermes International S.A.	7,413	2,899,675	3,521,080
Hero Honda Motors, Ltd.	143,076	6,942,984	7,099,156
Heron Therapeutics, Inc.	40,700	996,231	610,500
Hersha Hospitality Trust	43,600	1,108,229	819,244
Hershey Company/The	394,600	36,150,643	43,110,050
Hertz Global Holdings, Inc.	217,021	12,155,881	3,806,548
Heska Corp.	9,071	381,434	952,274
Hess Corp.	645,110	39,500,619	31,100,753
Hewlett Packard Enterprise Company	4,787,420	43,797,292	113,461,854
Hexagon AB - Series B	383,384	13,933,776	15,458,513
Hexcel Corp.	1,011,630	29,770,601	55,184,417
HFF, Inc. - Class A	38,100	1,038,497	1,054,227
Hibbett Sports, Inc.	198,190	6,787,150	5,846,605
High Tech Computer Corp.	520,000	1,552,578	1,328,170
Highwealth Construction Corp.	1,888,000	2,941,770	3,316,483
Highwoods Properties, Inc.	272,345	13,623,668	13,380,310
Hill International, Inc.	16,700	89,285	69,305
Hillenbrand, Inc.	113,311	3,107,909	4,062,199
Hill-Rom Holdings, Inc.	162,172	5,757,136	11,449,343
Hilltop Holdings, Inc.	107,109	2,393,847	2,942,284
Hilton Grand Vacations, Inc.	117,180	3,083,179	3,358,379
Hilton Worldwide Holdings, Inc.	417,580	23,331,579	24,411,727
Hindalco Industries, Ltd.	1,074,117	1,846,713	3,226,404
Hindustan Petroleum Corp.	2,303,457	15,096,088	18,646,526
Hindustan Zinc, Ltd.	85,000	169,046	378,040
Hingham Institution For Savings	1,400	160,709	247,590
Hisense Kelon Electrical Holdings Company, Ltd.	417,000	354,347	611,697
Hitachi, Ltd.	1,156,000	7,009,370	6,250,471
HKT Trust & HKT, Ltd.	195,000	279,694	251,419
HMS Holdings Corp.	126,087	2,115,341	2,363,349
HNI Corp.	48,200	2,340,224	2,221,538
Hochtief AG	113,081	9,815,682	18,740,549
Holcim, Ltd.	197,800	11,037,927	11,698,646
Holdsport, Ltd.	135,210	611,578	605,023
HollyFrontier Corp.	638,990	21,892,236	18,108,977
Hologic, Inc.	689,777	18,175,823	29,350,011
Home Bancorp, Inc.	5,900	158,710	199,125
Home Bancshares, Inc.	168,686	2,517,037	4,566,330
Home Depot, Inc./The	3,516,353	140,306,713	516,306,111
Home Product Center Public Company, Ltd.	918,400	259,192	257,914
HomeServe plc	105,879	617,187	748,040
HomeStreet, Inc.	26,800	627,737	749,060
HomeTrust Bancshares, Inc.	18,400	289,753	432,400
Hon Hai Precision Industry Company, Ltd.	16,947,709	37,926,324	50,827,767
Hon Hai Precision Industry Company, Ltd. - GDR	3,912,678	21,584,591	23,984,716
Honda Motor Company, Ltd.	2,093,700	71,101,615	62,963,194
Honeywell International, Inc.	2,096,700	83,618,276	261,814,929
Hong Kong & China Gas Company, Ltd.	3,507,240	6,548,920	7,013,126
Hong Kong Exchanges & Clearing, Ltd.	83,200	1,823,969	2,094,051
Hong Leong Bank Berhad	73,900	219,698	229,774
Hongkong and Shanghai Hotels, Ltd./The	162,000	179,881	190,110
Hooker Furniture Corp.	11,900	314,567	369,495
Hope Bancorp, Inc.	158,139	2,092,472	3,031,525
Horace Mann Educators Corp.	398,325	11,738,201	16,351,241
Horiba, Ltd.	52,953	2,155,053	2,837,022
Horizon Bancorp	20,100	328,037	527,022
Horizon Global Corp.	23,920	387,340	332,010
Horizon Pharma plc	343,754	7,510,819	5,080,684

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Security Description	Shares	Cost	Fair Value
Hormel Foods Corp.	1,039,000	40,306,583	35,980,570
Hornbach Holding AG & Company KGaA	3,260	235,017	242,328
Hornbeck Offshore Services, Inc.	31,500	878,679	139,545
Hortonworks, Inc.	502,965	4,819,500	4,934,087
Hoshizaki Electric Corp., Ltd.	256,700	20,042,581	20,180,311
Hospitality Properties Trust	840,097	23,852,273	26,488,258
Host Hotels & Resorts, Inc.	2,248,348	44,920,772	41,954,174
Hostess Brands, Inc.	129,665	2,051,721	2,057,784
Houghton Mifflin Harcourt Company	1,199,920	19,051,451	12,179,188
Houlihan Lokey, Inc.	12,400	285,113	427,180
Housing Development Finance Corp.	211,245	4,125,067	4,886,596
Hovnanian Enterprises, Inc. - Class A	108,800	343,392	246,976
Howard Hughes Corp./The	132,778	16,968,278	15,568,221
Hoya Corp.	345,500	7,084,875	16,606,820
HP, Inc.	5,257,054	47,787,473	93,996,126
HRG Group, Inc.	123,400	1,627,441	2,384,088
HSBC Holdings plc	4,510,682	42,841,157	36,729,437
HSN, Inc.	33,000	2,227,382	1,224,300
Hua Nan Financial Holdings Company, Ltd.	636,669	286,733	355,658
Huadian Power International Corp., Ltd. - H Shares	2,256,000	1,925,461	960,865
Huaneng Power International, Inc. - H Shares	9,350,000	7,623,943	6,244,161
Huaneng Renewables Corp., Ltd.	1,300,000	536,475	449,977
Hub Group, Inc. - Class A	45,830	1,623,724	2,126,512
Hubbell, Inc.	208,900	18,288,830	25,078,445
HubSpot, Inc.	92,805	4,136,414	5,619,343
Hudbay Minerals, Inc.	236,375	1,681,564	1,548,256
Hudson Pacific Properties, Inc.	335,855	10,944,290	11,634,017
Hudson Technologies, Inc.	510,530	3,102,716	3,369,498
Humana, Inc.	384,900	16,426,987	79,343,286
Huntington Bankshares, Inc.	2,345,328	26,197,137	31,403,942
Huntington Ingalls Industries, Inc.	119,608	7,938,860	23,950,306
Huntsman Corp.	707,036	12,805,757	17,350,663
Hurco Companies, Inc.	7,200	240,597	223,920
Huron Consulting Group, Inc.	64,329	3,567,331	2,708,251
Hyatt Hotels Corp. - Class A	70,400	4,036,294	3,800,192
Hyosung Corp.	6,149	744,899	745,050
Hypermarcas S.A.	800,500	6,214,024	7,311,769
Hyprop Investments, Ltd.	262,745	2,428,864	2,404,311
Hyster-Yale Materials Handling, Inc.	14,676	1,006,064	827,580
Hyundai Marine & Fire Insurance Company	58,469	1,686,774	1,829,934
Hyundai Mipo Dockyard Company, Ltd.	19,581	2,087,403	1,551,352
Hyundai Mobis	137,592	30,635,259	29,590,339
Hyundai Motor Company, Ltd.	223,559	32,590,890	31,485,775
Hyundai Steel Company, Ltd.	157,919	9,039,938	8,260,987
IAC/InterActiveCorp	232,520	17,126,309	17,141,374
Iberdrola S.A.	6,225,615	25,959,619	44,645,956
IBERIABANK Corp.	204,217	14,309,614	16,153,565
ICF International, Inc.	19,800	706,150	817,740
ICICI Bank, Ltd.	4,008,784	17,207,987	17,091,428
ICON plc	437,957	27,391,462	34,913,932
Iconix Brand Group, Inc.	38,200	806,041	287,264
ICU Medical, Inc.	67,455	8,365,758	10,300,379
IDACORP, Inc.	57,419	3,373,318	4,763,480
Idera Pharmaceuticals, Inc.	78,200	280,802	193,154
IDEX Corp.	296,595	15,387,944	27,734,598
IDEXX Laboratories, Inc.	290,085	14,824,949	44,850,042
IDT Corp. - Class B	27,225	399,496	346,302
IES Holdings, Inc.	8,400	95,928	152,040
IG Group Holdings plc	72,677	806,015	451,941
Igniya, Inc.	24,400	332,978	209,840
IHI Corp.	1,297,000	6,047,103	4,085,498
IHS Markit, Ltd.	891,498	28,685,276	37,398,341
II-VI, Inc.	219,240	4,524,946	7,903,602
ILG, Inc.	288,443	4,427,965	6,045,765
Illinois Tool Works, Inc.	873,800	42,108,508	115,752,286
illumina, Inc.	440,189	62,738,619	75,113,851
Iluka Resources, Ltd.	729,370	3,567,243	4,239,767
Imagination Technologies Group plc	3,687,800	19,596,119	12,370,106
IMAX Corp.	320,730	10,811,030	10,904,820
Imerys S.A.	72,897	5,247,186	6,203,833
Immersion Corp.	25,600	301,747	221,696
Immune Design Corp.	10,300	244,482	70,040

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Security Description	Shares	Cost	Fair Value
ImmunoGen, Inc.	84,300	1,253,251	326,241
Immunomedics, Inc.	104,000	545,373	672,880
Impac Mortgage Holdings, Inc.	7,900	161,950	98,434
Impax Laboratories, Inc.	79,500	2,562,559	1,005,675
Imperial Holdings, Ltd.	9,280	115,167	114,194
Imperial Tobacco Group plc	172,876	5,603,936	8,359,402
Imperva, Inc.	34,006	1,983,136	1,395,946
Impinj, Inc.	44,565	1,320,470	1,348,983
Implenia AG	3,834	290,153	269,274
INC Research Holdings, Inc.	45,200	1,733,672	2,072,420
Inchcape plc	136,127	1,437,461	1,432,401
Incyte Corp.	688,070	52,909,829	91,974,317
Independence Contract Drilling, Inc.	360,230	2,509,127	1,984,867
Independence Holding Company	6,400	77,394	119,040
Independence Realty Trust, Inc.	41,865	347,477	392,275
Independent Bank Corp.	21,000	284,562	434,700
Independent Bank Corp. of Rockland Massachusetts	32,200	1,164,175	2,093,000
Independent Bank Group, Inc.	17,786	772,611	1,143,640
Indiabulls Housing Finance, Ltd.	251,447	2,549,547	3,863,575
Indian Bank	101,769	384,800	436,086
Indivior Group plc	850,669	2,781,387	3,426,239
Indo Tambangraya Megah Tbk PT	401,100	504,678	608,024
Indofood Sukses Makmur Tbk PT	3,162,800	1,435,382	1,898,796
Indorama Ventures PCL	344,610	316,266	353,510
Indra Sistemas S.A.	85,943	917,509	1,100,286
Indraprastha Gas, Ltd.	71,898	924,315	1,123,783
Industria de Diseno Textil S.A.	1,610,272	51,463,804	56,903,681
Industrial & Commercial Bank of China, Ltd. - H Shares	18,209,200	11,801,174	11,902,816
Industrial Alliance Insurance and Financial Services, Inc.	43,300	1,607,503	1,871,090
Industrial Bank of Korea	92,086	1,068,337	1,004,604
Industrias Bachoco S.A. de C.V.	56,404	280,607	254,466
Industrias Bachoco S.A. de C.V. - ADR	15,886	841,640	859,115
Industrias CH S.A.B. de C.V.	9,964	61,955	58,692
Industrias Penoles S.A.B. de C.V.	239,370	4,336,714	6,138,748
Industries Qatar QSC	35,347	1,101,732	1,070,768
Infineon Technologies AG	1,208,417	20,651,583	24,744,192
Infinera Corp.	377,824	5,190,441	3,865,140
Infinity Pharmaceuticals, Inc.	44,800	534,112	144,704
Infinity Property & Casualty Corp.	21,146	1,444,769	2,019,443
Informa plc	110,100	890,731	897,638
Information Services Group, Inc.	31,700	119,509	99,855
Infosys Technologies - Sponsored ADR	559,499	8,643,553	8,840,084
Infosys Technologies, Ltd.	36,995	570,355	582,400
InfraREIT, Inc.	40,800	991,562	734,400
Infratil, Ltd.	911,700	1,733,718	1,854,612
ING Groep NV	2,811,293	35,970,461	42,606,616
Ingersoll-Rand plc	1,019,953	66,637,321	82,942,578
Ingevity Corp.	74,759	3,141,056	4,549,085
Ingles Markets, Inc. - Class A	25,863	1,141,677	1,115,988
Ingredion, Inc.	268,131	20,813,292	32,291,016
Inmarsat plc	551,600	4,709,117	5,866,308
InnerWorkings, Inc.	33,800	215,992	336,648
innogy SE	321,060	11,401,161	12,150,845
InnoLux Corp.	36,774,828	18,168,495	15,210,483
Innophos Holdings, Inc.	24,280	1,219,376	1,310,392
Innospec, Inc.	64,680	3,771,082	4,188,030
Innoviva, Inc.	81,300	1,430,263	1,124,379
Inogen, Inc.	219,427	10,905,834	17,018,758
Inotek Pharmaceuticals Corp.	17,900	130,133	35,800
Inovalon Holdings, Inc. - A Shares	111,700	2,377,820	1,407,420
Inovio Pharmaceuticals, Inc.	248,482	2,154,179	1,644,951
Inphi Corp.	83,143	2,828,601	4,059,041
Insight Enterprises, Inc.	90,264	2,749,685	3,708,948
InsMed, Inc.	67,100	1,522,664	1,174,921
Insperty, Inc.	27,180	1,420,358	2,409,507
Installed Building Products, Inc.	22,800	590,817	1,202,700
Insteel Industries, Inc.	66,240	2,142,871	2,393,914
Instructure, Inc.	10,800	186,310	252,720
Insulet Corp.	61,400	1,885,139	2,645,726
INSYS Therapeutics, Inc.	22,700	744,061	238,577
Intact Financial Corp.	75,518	5,407,296	5,355,597
Integer Holdings Corp.	33,800	1,111,066	1,358,760

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Security Description	Shares	Cost	Fair Value
Integra LifeSciences Holdings Corp.	130,366	3,934,443	5,492,320
Integrated Device Technology, Inc.	175,116	4,037,988	4,144,996
Intel Corp.	13,637,950	221,419,427	491,920,857
Intellia Therapeutics, Inc.	7,200	178,884	101,448
Intelsat S.A.	25,700	269,027	106,655
Inter Parfums, Inc.	91,381	3,055,620	3,339,976
Interactive Brokers Group, Inc. - Class A	175,601	7,609,854	6,096,867
Intercept Pharmaceuticals, Inc.	35,500	9,134,340	4,015,050
Intercontinental Exchange, Inc.	1,547,337	76,626,581	92,639,066
Intercontinental Hotels Group plc	63,000	3,005,348	3,078,658
InterCorp Financial Services, Inc.	9,605	313,298	316,965
InterDigital, Inc.	145,760	7,485,543	12,579,088
Interface, Inc.	177,551	3,169,740	3,382,347
International Bancshares Corp.	58,600	1,569,763	2,074,440
International Business Machines Corp.	2,421,600	171,503,491	421,697,424
International Consolidated Airlines Group S.A.	249,184	1,661,027	1,648,322
International Flavors & Fragrances, Inc.	303,500	35,782,701	40,222,855
International Game Technology plc	998,336	23,165,913	23,660,563
International Paper Company	1,003,985	48,797,950	50,982,358
International Seaways, Inc.	11,746	151,000	224,584
International Speedway Corp. - Class A	27,700	1,009,321	1,023,515
Internet Initiative Japan, Inc.	76,803	1,463,178	1,384,701
Interpublic Group of Companies, Inc./The	1,085,674	20,838,092	26,675,010
Intersect ENT, Inc.	28,600	629,457	490,490
Intertek Group plc	631,656	18,028,032	31,072,865
InterXion Holding NV	90,700	3,091,140	3,588,092
Intesa Sanpaolo S.p.A. - Savings Share	656,003	1,717,266	1,672,681
Intesa Sanpaolo S.p.A.	3,949,106	9,920,533	10,753,709
INTL FCStone, Inc.	23,931	868,393	908,421
Intra-Cellular Therapies, Inc.	35,700	1,246,339	580,125
Intrawest Resorts Holdings, Inc.	16,500	205,022	412,665
Intrexon Corp.	264,940	10,362,933	5,251,111
Intrum Justitia AB	36,300	1,359,591	1,359,985
Intuit, Inc.	793,118	83,949,651	91,993,757
Intuitive Surgical, Inc.	108,967	57,608,987	83,519,936
Invacare Corp.	30,500	803,271	362,950
InvenSense, Inc.	79,200	1,154,261	1,000,296
Inventec Company, Ltd.	441,000	271,386	330,650
Inventure Foods, Inc.	17,900	172,614	79,118
Invesco Mortgage Capital, Inc.	211,791	3,238,500	3,265,817
Invesco, Ltd.	936,884	34,889,475	28,696,757
Investec plc	565,228	4,745,326	3,851,282
Investec, Ltd.	121,433	788,130	828,285
Investment Technology Group, Inc.	34,900	972,118	706,725
Investor AB - Class B	677,935	15,311,667	28,641,184
Investors Bancorp, Inc.	473,460	6,072,883	6,808,355
Investors Real Estate Trust	116,900	827,278	693,217
Investors Title Company	1,497	147,482	236,751
Invitae Corp.	23,500	229,310	259,910
InVivo Therapeutics Holdings Corp.	24,200	403,898	98,010
IOI Properties Group Berhad	2,612,000	1,357,520	1,221,747
Ionis Pharmaceuticals, Inc.	386,252	18,930,427	15,527,330
IPG Photonics Corp.	96,745	9,136,427	11,677,122
Ipsen S.A.	56,102	3,473,764	5,625,965
Ipsos	63,326	1,806,599	1,970,952
IRadimed Corp.	5,400	109,878	48,060
iRhythm Technologies, Inc.	3,000	110,187	112,800
IRIDEX Corp.	7,600	110,582	90,212
Iridium Communications, Inc.	81,000	789,031	781,650
Irish Continental Group plc	1,460,670	7,626,573	7,733,185
iRobot Corp.	29,300	890,923	1,937,902
Iron Mountain, Inc.	556,100	18,339,207	19,836,087
Ironwood Pharmaceuticals, Inc.	986,953	16,381,728	16,837,418
iShares Currency Hedged MSCI Germany - ETF	272,963	6,657,702	7,596,560
iShares Currency Hedged MSCI Japan - ETF	273,512	7,933,134	7,666,541
iShares Europe Developed Real Estate - ETF	104,163	3,808,020	3,545,709
iShares Global Energy - ETF	150,588	4,632,825	4,999,522
iShares MSCI Australia - ETF	287,332	6,300,932	6,496,577
iShares MSCI Brazil Capped - ETF	41,672	1,544,006	1,561,033
iShares MSCI Brazil Small-Cap - ETF	256,742	3,513,874	3,501,961
iShares MSCI Canada - ETF	510,711	13,619,079	13,727,912
iShares MSCI Chile Capped - ETF	48,560	2,135,183	2,115,274

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Security Description	Shares	Cost	Fair Value
iShares MSCI Emerging Markets - ETF	1,197,500	46,768,560	47,169,525
iShares MSCI Israel Capped - ETF	85,305	4,060,945	4,371,881
iShares MSCI Japan - ETF	147,781	7,508,848	7,610,722
iShares MSCI Russia Capped - ETF	149,616	5,044,258	4,805,666
iShares MSCI South Africa - ETF	55,946	3,123,728	3,087,660
iShares MSCI Spain Capped - ETF	94,559	2,540,546	2,875,539
iShares MSCI Taiwan Capped - ETF	132,642	4,039,245	4,407,694
iShares U.S. Healthcare Providers - ETF	51,320	5,751,855	6,881,499
iShares U.S. Medical Devices - ETF	124,357	16,533,389	18,830,137
iShares U.S. Technology - ETF	112,126	13,914,332	15,156,071
Isle of Capri Casinos, Inc.	25,900	417,517	682,724
Israel Discount Bank, Ltd. - Class A	173,594	372,551	406,910
Isramco, Inc.	1,200	136,876	140,580
ISS A/S	435,382	14,413,227	16,512,924
iStar, Inc.	74,700	1,075,981	881,460
IT Holdings Corp.	92,400	1,540,702	2,348,351
Italmobiliare S.p.A.	862	47,401	48,080
Itau Unibanco Holdings S.A. - Preferred	2,421,180	28,398,509	28,902,100
Itausa Investimentos Itau S.A. - Preferred	116,650	230,861	349,037
Itron, Inc.	48,342	2,074,671	2,934,359
ITT Corp.	229,632	5,245,613	9,419,505
Ituran Location & Control, Ltd.	4,730	106,561	145,921
IWG plc	584,307	2,300,713	2,330,763
Ixia	63,400	980,144	1,245,810
IXYS Corp.	22,700	302,577	330,285
J&J Snack Foods Corp.	16,146	1,226,829	2,188,752
J. Alexander's Holdings, Inc.	12,625	157,870	126,881
J.B. Hunt Transport Services, Inc.	249,600	12,651,506	22,898,304
J2 Global, Inc.	59,537	3,044,528	4,995,750
Jabil Circuit, Inc.	391,700	8,204,090	11,327,964
Jack Henry & Associates, Inc.	312,600	22,406,802	29,103,060
Jack In The Box, Inc.	47,699	2,865,116	4,851,942
Jacobs Engineering Group, Inc.	369,366	16,270,827	20,418,552
JAFCO Company, Ltd.	127,500	5,301,257	4,279,368
JAKKS Pacific, Inc.	8,500	68,445	46,750
Jamba, Inc.	12,700	195,156	114,935
James Hardie Industries plc	1,204,750	14,686,358	18,904,725
James River Group Holdings, Ltd.	38,771	1,024,100	1,661,725
Janus Capital Group, Inc.	148,100	2,615,928	1,954,920
Japan Airlines Company, Ltd.	674,600	16,560,394	21,346,492
Japan Display, Inc.	82,100	241,516	191,564
Japan Exchange Group, Inc.	2,640,100	39,451,332	37,553,249
Japfa, Ltd.	243,300	169,357	141,909
Jardine Lloyd Thompson Group plc	145,444	2,051,722	2,058,773
Jardine Matheson Holdings, Ltd.	602,400	19,886,565	38,704,200
Jardine Strategic Holdings, Ltd.	844,500	26,965,716	35,469,000
Jazz Pharmaceuticals plc	15,110	2,106,742	2,192,914
JBS S.A.	3,385,600	11,797,837	10,887,408
JC Decaux S.A.	134,648	4,413,724	4,750,981
JC Penney Company, Inc.	1,289,882	12,457,690	7,945,673
JD Sports Fashion plc	98,975	377,712	476,860
JD.com, Inc. - ADR	1,628,862	46,497,219	50,673,897
Jeronimo Martins SGPS S.A.	1,413,024	17,302,301	25,344,497
JetBlue Airways Corp.	900,074	15,381,298	18,550,525
JG Summit Holdings, Inc.	748,010	1,119,008	1,212,768
Jiangsu Express Company, Ltd. - H Shares	474,800	605,242	681,821
Jive Software	82,884	404,901	356,401
John Bean Technologies Corp.	211,883	8,621,518	18,635,110
John Wood Group plc	1,544,802	11,232,921	14,690,560
Johnson & Johnson	8,076,644	390,045,733	1,005,946,010
Johnson Controls International plc	2,199,133	86,057,599	92,627,482
Johnson Electric Holdings, Ltd.	52,000	139,724	155,234
Johnson Matthey plc	747,722	29,134,768	28,797,659
Johnson Outdoors, Inc.	4,600	101,318	167,900
Joint-Stock Financial Corp. Sistema - Sponsored GDR	121,449	1,048,743	1,086,969
Jones Energy, Inc.	1,299,226	5,805,584	3,313,026
Jones Lang Lasalle, Inc.	424,019	41,798,654	47,256,918
Joy Global, Inc.	105,400	2,232,461	2,977,550
JPMorgan Chase & Company	11,024,405	399,443,607	968,383,735
JSE, Ltd.	126,030	1,374,392	1,211,166
JSW Steel, Ltd.	410,880	957,393	1,190,846
Julius Baer Group, Ltd.	523,281	23,859,640	26,139,218



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Security Description	Shares	Cost	Fair Value
Jumbo S.A.	134,837	1,630,131	2,131,496
Juniper Networks, Inc.	982,123	26,020,139	27,332,483
Juno Therapeutics	126,700	5,321,498	2,811,473
Jupiter Fund Management plc	3,643,030	21,716,969	19,406,118
Just Eat plc	2,241,831	16,121,247	15,866,664
K Wah International Holdings, Ltd.	968,000	534,385	642,718
K12, Inc.	197,165	2,214,076	3,775,710
K2M Group Holdings, Inc.	34,758	710,302	712,887
Kadant, Inc.	22,524	1,131,477	1,336,799
Kadmon Holdings, Inc.	6,200	36,251	22,444
Kaiser Aluminum Corp.	37,111	2,705,685	2,965,169
Kakaku.com, Inc.	1,676,500	29,859,216	22,793,660
Kaman Corp.	49,278	1,967,022	2,371,750
Kansai Electric Power Company, Inc./The	88,100	982,242	1,080,792
Kansai Paint Company, Ltd.	236,700	4,176,345	5,019,493
Kansas City Southern, Inc.	233,900	21,453,568	20,059,264
Kao Corp.	778,000	19,043,986	42,617,895
Kapstone Paper & Packaging Corp.	637,145	12,891,402	14,718,050
KAR Auction Services, Inc.	323,691	12,360,106	14,135,586
Karyopharm Therapeutics, Inc.	21,100	589,731	270,924
Kasikornbank Public Company, Ltd.	2,101,100	10,049,558	11,556,432
Kasikornbank Public Company, Ltd. - NVDR	526,500	2,320,848	2,895,846
Kate Spade & Company	289,220	10,149,687	6,718,581
Kato Sangyo Company, Ltd.	55,163	1,158,445	1,413,852
KB Financial Group, Inc.	114,009	3,668,902	4,995,476
KB Financial Group, Inc. - ADR	197,627	10,188,492	8,689,659
KB Home	119,847	1,808,190	2,382,558
KBC Groep NV	58,072	3,588,274	3,862,677
KBR, Inc.	943,200	17,866,198	14,176,296
KCG Holdings, Inc. - Class A	98,359	1,377,861	1,753,741
KDDI Corp.	1,616,158	42,999,025	42,380,092
Keane Group, Inc.	350,530	6,973,476	5,012,579
Kearny Financial Corp.	90,800	1,035,514	1,366,540
Kellogg Company	533,200	35,052,270	38,715,652
Kelly Services, Inc. - Class A	29,600	415,502	647,056
Kemper Corp.	41,700	1,460,327	1,663,830
Kennametal, Inc.	352,109	10,130,704	13,813,236
Kennedy Wilson Holdings, Inc.	158,040	3,752,558	3,508,488
Kerry Logistics Network, Ltd.	854,713	1,188,306	1,198,787
Keryx Biopharmaceuticals, Inc.	140,577	1,416,190	865,954
Kesko Oyj - B Shares	32,916	1,365,067	1,573,677
KeyCorp	2,517,232	36,957,881	44,756,385
Keyence Corp.	181,965	40,002,209	72,799,064
Keysight Technologies, Inc.	583,874	17,467,255	21,101,206
KEYW Holding Corp./The	36,100	341,874	340,784
Kforce, Inc.	41,521	928,486	986,124
KGHM Polska Miedz S.A.	96,216	1,720,432	2,812,204
Kia Motors Corp.	255,611	9,913,944	8,468,557
Kiatnakin Bank Public Company, Ltd.	269,500	386,770	545,078
Kilroy Realty Corp.	209,200	12,122,545	15,079,136
Kimball Electronics, Inc.	28,300	449,711	479,685
Kimball International, Inc. - Class B	36,800	467,414	607,200
Kimberly-Clark Corp.	968,225	52,067,353	127,447,457
Kimberly-Clark de Mexico S.A.B. de C.V.	569,200	1,264,140	1,227,908
Kimco Realty Corp.	915,300	22,850,690	20,218,977
Kinden Corp.	361,900	4,366,375	5,047,048
Kinder Morgan, Inc.	4,926,900	164,210,966	107,110,806
Kindred Biosciences, Inc.	280,843	1,551,198	1,979,943
Kindred Healthcare, Inc.	82,300	1,342,903	687,205
Kingboard Chemicals Holdings, Ltd.	703,000	1,675,647	2,596,165
Kingfisher plc	11,500,233	55,370,134	46,894,699
Kingsoft Corp., Ltd.	281,000	611,357	773,776
Kingspan Group plc	516,422	3,590,481	16,512,728
Kinross Gold Corp.	1,105,170	4,200,860	3,879,147
Kinsale Capital Group, Inc.	707	19,621	22,652
KION Group AG	35,691	2,322,733	2,337,352
Kirby Corp.	134,760	6,084,255	9,507,318
Kirin Holdings Company, Ltd.	2,505,400	34,074,089	47,227,791
Kirklands, Inc.	17,000	333,801	210,800
Kissei Pharmaceutical Company, Ltd.	7,500	178,248	196,401
Kite Pharma, Inc.	45,904	2,872,785	3,603,005
Kite Realty Group Trust	87,800	2,335,268	1,887,700

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Security Description	Shares	Cost	Fair Value
Klabin S.A.	138,900	759,387	662,793
KLA-Tencor Corp.	353,500	19,539,141	33,607,245
Kloeckner & Company SE	39,217	486,175	425,108
KLX, Inc.	59,072	2,446,611	2,640,518
KMG Chemicals, Inc.	10,800	350,125	497,556
Knight Therapeutics, Inc.	134,400	1,054,825	1,047,063
Knight Transportation, Inc.	95,900	2,504,268	3,006,465
Knoll, Inc.	50,000	1,189,376	1,190,500
Knowles Corp.	854,027	20,451,283	16,183,812
KOC Holdings A.S.	1,574,965	6,588,871	6,638,670
Kohl's Corp.	400,400	24,796,570	15,939,924
Komeri Company, Ltd.	32,900	805,223	812,830
Kona Grill, Inc.	7,700	155,078	48,510
Konami Corp.	314,400	9,289,156	13,331,598
Kone Oyj	608,612	11,140,013	26,792,730
Konica Minolta Holdings, Inc.	1,143,600	11,214,560	10,221,894
Koninklijke Ahold Delhaize NV	2,238,488	34,148,187	48,027,146
Koninklijke DSM NV	174,095	9,900,512	11,807,151
Koninklijke KPN NV	321,170	1,043,659	969,721
Kopin Corp.	60,700	247,416	248,870
Koppers Holdings, Inc.	46,951	1,638,904	1,988,375
Korea Electric Power Corp.	153,113	6,599,001	6,359,741
Korea Life Insurance Company, Ltd.	11,222	64,641	60,611
Korn/Ferry International	62,600	1,464,491	1,971,274
Kosmos Energy, Ltd.	319,400	2,290,367	2,127,204
Kraft Heinz Company/The	1,705,937	50,764,145	154,916,139
Kraton Corp.	33,100	832,823	1,023,452
Kratos Defense & Security Solutions, Inc.	52,600	340,682	409,228
Kroger Company/The	2,463,652	25,678,775	72,653,097
Kronos Worldwide, Inc.	19,100	221,632	313,813
Kroton Educacional S.A.	290,700	1,209,327	1,215,923
Krung Thai Bank PCL	3,816,600	2,121,392	2,265,803
Krung Thai Bank PCL - NVDR	1,167,900	595,385	693,348
KT & G Corp.	89,173	6,366,433	7,774,629
KT Corp.	214,352	5,028,368	6,114,485
Kuala Lumpur Kepong Berhad	122,400	661,387	682,597
Kubota Corp.	445,000	5,750,761	6,673,203
Kulicke & Soffa Industries, Inc.	186,460	2,416,099	3,788,867
Kumba Iron Ore, Ltd.	17,580	293,078	266,032
Kurita Water Industries, Ltd.	24,300	583,687	587,274
KVH Industries, Inc.	14,700	190,554	123,480
Kyocera Corp.	121,300	6,070,685	6,751,347
Kyushu Financial Group, Inc.	137,089	831,496	837,814
Kyushu Railway Company	422,300	11,019,080	12,980,144
L Brands, Inc.	977,667	72,116,592	46,048,116
L3 Technologies, Inc.	226,015	30,962,773	37,358,019
La Jolla Pharmaceutical Company	15,100	453,713	450,735
La Quinta Holdings, Inc.	156,249	2,992,935	2,112,486
Laboratory Corp. of America Holdings	399,276	50,310,547	57,284,128
Labrador Iron Ore Royalty Corp.	84,200	2,402,215	1,176,837
Ladder Capital Corp. REIT	42,690	643,568	616,444
Ladenburg Thalmann Financial	143,853	538,451	356,755
Lakeland Bancorp, Inc.	43,300	495,916	848,680
Lakeland Financial Corp.	32,650	928,546	1,407,868
Lam Research Corp.	405,006	32,600,560	51,986,570
Lamar Advertising Company - Class A	182,780	9,102,144	13,660,977
Lamb Weston Holdings, Inc.	306,966	9,767,235	12,910,990
Lancaster Colony Corp.	23,120	2,227,595	2,978,781
Landauer, Inc.	9,800	454,593	477,750
Landec Corp.	150,500	1,881,695	1,806,000
Lands' End, Inc.	16,500	393,596	353,925
Landstar System, Inc.	191,000	11,722,116	16,359,150
Lannett Company, Inc.	31,400	1,365,884	701,790
Lanxess AG	106,845	5,345,079	7,186,822
Laredo Petroleum Holdings, Inc.	1,113,883	16,607,175	16,262,692
Largan Precision Company, Ltd.	150,827	13,620,735	23,760,503
Las Vegas Sands Corp.	1,021,095	55,201,039	58,273,892
LaSalle Hotel Properties	494,659	15,101,744	14,320,378
Lattice Semiconductor Corp.	112,500	710,887	778,500
Lawson Products, Inc.	6,500	148,347	145,925
Layne Christensen Company	12,400	132,256	109,616
Lazard, Ltd. - Class A	369,239	19,577,120	16,981,302

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Security Description	Shares	Cost	Fair Value
La-Z-Boy, Inc.	53,500	1,041,240	1,444,500
LCI Industries	43,966	2,678,855	4,387,807
LCNB Corp.	9,100	143,976	217,035
Lear Corp.	335,425	30,030,734	47,489,472
Lee & Man Paper Manufacturing, Ltd.	50,000	34,144	38,217
LegacyTexas Financial Group, Inc.	172,235	4,864,594	6,872,177
Legg Mason, Inc.	231,400	10,792,871	8,355,854
Leggett & Platt, Inc.	291,800	14,735,245	14,683,376
Legrand S.A.	751,298	29,679,311	45,416,689
Leidos Holdings, Inc.	293,607	13,697,603	15,015,062
LeMaitre Vascular, Inc.	15,000	195,242	369,450
Lending Tree, Inc.	13,301	897,024	1,667,280
LendingClub Corp.	340,100	1,550,521	1,867,149
Lennar Corp. - Class A	466,600	23,497,640	23,885,254
Lennar Corp. - Class B	18,404	796,011	769,287
Lennox International, Inc.	87,200	3,704,161	14,588,560
Lenovo Group, Ltd.	848,470	595,710	558,987
Lenzing AG	6,253	824,460	1,054,347
Leonardo S.p.A.	72,523	1,012,447	1,030,865
Leopalace21 Corp.	431,870	5,173,908	2,228,531
Leucadia National Corp.	1,505,952	35,250,423	39,154,752
Level 3 Communications, Inc.	651,200	34,537,149	37,261,664
Lexicon Pharmaceuticals, Inc.	62,235	588,647	892,450
Lexington Realty Trust	278,740	2,749,765	2,781,825
LG Display Company, Ltd.	647,596	17,904,854	17,517,463
LG Electronics, Inc.	306,219	16,120,092	18,592,748
LG Electronics, Inc. - Preferred	345	7,511	8,947
LG Household & Health Care, Ltd.	2,272	1,651,595	1,647,672
LG Uplus Corp.	605,844	6,140,753	7,747,089
LGI Homes, Inc.	39,733	800,372	1,347,346
LHC Group, Inc.	16,100	517,846	867,790
Libbey, Inc.	21,200	838,210	309,096
Liberty Braves Group - Series A	14,950	229,333	357,903
Liberty Braves Group - Series C	33,270	503,375	786,836
Liberty Broadband Corp. - Class A	55,100	3,009,484	4,688,459
Liberty Broadband Corp. - Class C	226,700	12,698,254	19,586,880
Liberty Expedia Holdings, Inc. - Series A	115,720	4,220,847	5,262,946
Liberty Global plc - Class A	248,844	9,317,600	8,926,034
Liberty Global plc - Class C	1,364,050	43,826,330	47,796,312
Liberty Global plc LiLAC - Class C	108,495	4,386,738	2,499,725
Liberty Holdings, Ltd.	70,161	844,648	566,416
Liberty Interactive Corp. QVC Group - Series A	972,156	27,668,107	19,462,563
Liberty Media Corp.-Liberty Formula One - Series A	23,640	432,612	773,028
Liberty Media Corp.-Liberty Formula One - Series C	50,775	966,498	1,733,966
Liberty Media Corp.-Liberty SiriusXM - Series A	195,500	5,609,479	7,608,860
Liberty Media Corp.-Liberty SiriusXM - Series C	399,300	11,514,075	15,484,854
Liberty Property Trust	316,800	10,574,540	12,212,640
Liberty Tax, Inc.	5,500	130,623	78,375
Liberty TripAdvisor Holdings	97,900	2,937,437	1,380,390
Liberty Ventures - Series A	173,580	6,331,270	7,720,838
Liechtensteinische Landesbank AG	1,138	45,218	56,391
Life Healthcare Group Holdings, Ltd.	1,119,023	2,914,839	2,419,351
Life Healthcare Group Holdings, Ltd. - Rights	382,891	0	128,499
Life Storage, Inc.	99,300	10,253,593	8,154,516
LifePoint Health, Inc.	82,300	3,434,189	5,390,650
Lifetime Brands, Inc.	9,800	143,164	196,980
LifeVantage Corp.	14,400	147,491	77,328
Lifeway Foods, Inc.	4,300	76,815	46,139
Ligand Pharmaceuticals - Class B	51,378	4,661,074	5,437,848
Light S.A.	201,100	1,605,135	1,251,590
Limelight Networks, Inc.	55,300	227,791	142,674
Limoneira Company	10,500	226,980	219,555
Linamar Corp.	66,900	3,123,792	3,034,365
Lincoln Electric Holdings, Inc.	174,108	8,745,060	15,123,021
Lincoln National Corp.	737,979	38,550,642	48,300,726
Lindblad Expeditions Holding, Inc.	15,300	143,483	137,088
Linde AG	22,300	4,000,401	3,723,136
Lindsay Corp.	11,200	655,205	986,944
LINE Corp.	34,300	1,513,460	1,315,916
Link REIT	1,056,944	5,104,746	7,405,340
Lintec Corp.	58,076	1,290,544	1,236,780
Lion Biotechnologies, Inc.	51,000	487,982	379,950

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Security Description	Shares	Cost	Fair Value
Lion Corp.	421,015	6,885,937	7,564,139
Lions Gate Entertainment Corp. - Class A	100,600	3,748,072	2,671,936
Lions Gate Entertainment Corp. - Class B	224,542	7,667,127	5,474,334
Lipocine, Inc.	17,100	51,816	66,690
Liquidity Services, Inc.	36,028	540,574	288,224
LSI (Link Solutions For Industry)	49,937	1,344,632	1,810,603
Lite-On Technology Corp.	5,226,808	7,731,775	9,009,213
Lithia Motors, Inc.	86,422	7,748,554	7,402,044
Littelfuse, Inc.	191,169	12,956,028	30,569,835
LivaNova plc	160,510	8,010,139	7,866,595
Live Nation Entertainment, Inc.	299,325	7,300,058	9,090,500
Live Oak Bancshares, Inc.	25,693	412,290	556,253
LivePerson, Inc.	57,513	627,253	393,964
LKQ Corp.	1,262,996	23,780,381	36,967,893
Lloyds TSB Group	101,370,597	93,906,022	84,066,475
Localiza Rent a Car S.A.	337,800	4,285,470	4,433,495
L'Occitane International S.A.	842,979	1,878,079	1,716,004
Lockheed Martin Corp.	738,900	64,442,896	197,729,640
Loews Corp.	613,900	23,958,806	28,712,103
Logitech International S.A.	116,175	2,567,808	3,696,662
LogMeIn, Inc.	89,301	7,604,678	8,706,848
Lojas Renner S.A.	1,335,800	9,901,635	11,696,323
Longfor Properties Company, Ltd.	517,700	712,351	851,342
Lonza Group AG	168,997	18,440,428	31,977,653
Loomis AB - B Shares	88,834	2,459,846	2,821,738
Loral Space & Communications, Inc.	13,700	864,513	539,780
L'Oreal S.A.	135,444	22,568,163	26,097,273
Lotte Chemical Corp.	27,654	6,442,381	9,161,949
Lotte Shopping Company	8,530	1,878,243	1,659,014
Louisiana-Pacific Corp.	277,405	5,668,569	6,885,192
Lowe's Companies, Inc.	2,634,184	54,885,196	216,556,267
Loxo Oncology, Inc.	15,700	332,796	660,656
LPL Financial Holdings, Inc.	185,900	8,282,640	7,404,397
LSB Industries, Inc.	18,000	573,426	168,840
LSC Communications, Inc.	58,947	1,521,045	1,483,107
LSI Industries, Inc.	19,700	187,999	198,773
LTC Properties, Inc.	36,500	1,257,121	1,748,350
Luby's, Inc.	20,000	101,176	62,200
Lucara Diamond Corp.	19,500	62,725	45,181
Lululemon Athletica, Inc.	212,700	13,231,822	11,032,749
Lumber Liquidators Holdings, Inc.	26,000	616,642	545,740
Lumentum Holdings, Inc.	89,788	2,924,109	4,790,190
Luminex Corp.	43,600	814,419	800,932
Lumos Networks Corp.	20,700	267,391	366,390
Luxottica Group S.p.A.	92,861	4,714,671	5,139,783
LVMH Moet Hennessy Louis Vuitton S.A.	172,385	29,892,439	37,953,465
Lydall, Inc.	21,450	549,990	1,149,720
LyondellBasell Industries NV - Class A	1,372,467	88,385,327	125,155,266
M B T Financial Corp.	15,845	150,599	179,841
M Dias Branco S.A.	7,700	299,728	309,945
M&T Bank Corp.	325,400	42,058,894	50,349,142
M/I Homes, Inc.	32,390	756,789	793,555
Macatawa Bank Corp.	7,700	68,808	76,076
Macerich Company/The	348,400	27,327,002	22,436,960
Mack-Cali Realty Corp.	573,708	12,404,653	15,455,694
MACOM Technology Solutions Holdings, Inc.	51,259	2,101,179	2,475,810
Macquarie Infrastructure Corp.	193,468	15,574,290	15,589,651
MacroGenics, Inc.	33,831	1,062,137	629,257
Macy's, Inc.	670,400	46,408,849	19,870,656
Madison Square Garden Company/The - Class A	43,633	7,617,961	8,713,946
Magellan Health, Inc.	40,748	2,346,017	2,813,649
Magna International, Inc. - Class A	672,500	19,757,463	28,939,208
Magnit - Sponsored GDR	99,173	5,380,927	3,788,409
Mahindra & Mahindra - GDR	1,409,541	27,368,679	28,049,866
Maiden Holdings, Ltd.	118,608	1,747,162	1,660,512
MainSource Financial Group, Inc.	56,700	1,183,914	1,867,131
Majesco	8,978	46,534	46,326
MakeMyTrip, Ltd.	332,005	10,845,815	11,487,373
Makita Corp.	33,400	1,156,406	1,168,985
Malayan Banking Berhad	832,400	1,640,287	1,677,778
Malaysia Airports Holdings Berhad	882,700	1,316,732	1,386,231
Malibu Boats, Inc.	20,200	406,769	453,490

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Security Description	Shares	Cost	Fair Value
Mallinckrodt plc	240,100	28,717,501	10,701,257
Mammoth Energy Services, Inc.	6,400	120,091	137,664
Mando Corp.	940	220,208	218,126
Manhattan Associates, Inc.	1,075,478	25,679,944	55,978,630
Manitowoc Company, Inc./The	134,200	743,468	764,940
Manning & Napier, Inc.	15,400	146,023	87,780
MannKind Corp.	67,059	1,760,123	99,247
Manpower, Inc.	336,051	23,436,378	34,468,751
ManTech International Corp.	380,141	11,063,227	13,164,283
Manulife Financial Corp.	749,306	13,183,874	13,253,949
Maple Leaf Foods, Inc.	119,800	2,694,860	2,899,669
Marathon Oil Corp.	1,901,758	39,668,410	30,047,776
Marathon Petroleum Corp.	1,903,477	77,686,341	96,201,728
Marchex, Inc. - Class B	29,600	141,198	80,512
Marcus & Millichap, Inc.	23,866	910,972	586,626
Marcus Corp./The	20,100	374,435	645,210
Marine Harvest ASA	60,369	839,929	920,060
Marine Products Corp.	9,800	62,989	106,526
MarineMax, Inc.	25,000	490,839	541,250
Markel Corp.	34,659	29,841,641	33,822,332
MarketAxess Holdings, Inc.	102,806	15,071,631	19,275,097
Marks & Spencer Group plc	4,248,521	20,403,448	17,903,337
Marlin Business Services, Inc.	13,900	260,414	357,925
Marriott International, Inc. - Class A	976,600	68,256,682	91,976,188
Marriott Vacations Worldwide Corp.	36,632	2,123,549	3,660,636
Marsh & McLennan Companies, Inc.	1,567,900	56,021,453	115,852,131
Marten Transport, Ltd.	93,760	2,056,030	2,198,672
Martin Marietta Materials, Inc.	199,385	31,952,061	43,515,776
Maruha Nichiro Corp.	2,600	74,210	78,632
Maruti Udyog, Ltd.	239,835	15,950,037	22,218,764
Marvell Technology Group, Ltd.	1,123,575	14,517,820	17,145,755
Masco Corp.	878,396	21,846,336	29,856,680
Masimo Corp.	75,920	2,809,904	7,080,299
Masonite International Corp.	108,105	7,269,812	8,567,321
Masraf Al Rayan	72,297	827,710	836,923
MasTec, Inc.	132,505	3,220,199	5,306,825
MasterCard, Inc. - Class A	3,206,168	153,606,681	360,597,715
Matador Resources Company	108,526	2,776,260	2,581,834
Match Group, Inc.	214,986	3,303,710	3,510,721
Materials Select Sector SPDR Trust - ETF	91,391	4,347,616	4,789,802
Materion Corp.	40,082	1,353,970	1,344,751
Matrix Service Company	27,000	543,962	445,500
Matson, Inc.	70,486	2,373,849	2,238,635
Mattel, Inc.	745,000	19,242,961	19,079,450
Matthews International Corp. - Class A	61,658	2,995,044	4,171,164
Maxim Integrated Products, Inc.	609,400	19,624,732	27,398,624
Maximus, Inc.	78,516	4,871,816	4,883,695
Maxis Berhad	416,300	599,755	605,801
MaxLinear, Inc.	331,727	6,298,356	9,304,942
Maxwell Technologies, Inc.	23,900	123,217	138,859
MB Financial, Inc.	163,254	5,472,807	6,990,536
MBIA, Inc.	133,900	776,620	1,134,133
MCBC Holdings, Inc.	5,800	78,721	93,786
McCormick & Company, Inc.	385,100	33,110,448	37,566,505
McDermott International, Inc.	354,500	1,947,243	2,392,875
McDonald's Corp.	2,499,221	99,094,620	323,924,034
McGrath Rentcorp	33,690	1,063,390	1,130,973
McKesson Corp.	773,783	70,586,788	114,721,068
MDC Holdings, Inc.	44,204	1,169,009	1,328,330
MDC Partners, Inc. - Class A	116,963	2,350,149	1,099,452
MDU Resources Group, Inc.	444,194	8,599,344	12,157,590
Mead Johnson Nutrition Company	479,000	40,886,327	42,669,320
MedEquities Realty Trust, Inc.	10,900	126,007	122,189
Mediaset Espana Comunicacion S.A.	63,310	811,116	818,314
MediaTek, Inc.	1,439,000	19,554,962	10,196,424
Medical Properties Trust, Inc.	310,100	3,857,054	3,997,189
Medicines Company	186,175	6,723,767	9,103,958
MediciNova, Inc.	19,342	140,414	115,859
Medidata Solutions, Inc.	1,025,224	21,753,785	59,145,173
Medifast, Inc.	13,093	372,287	580,936
MediPal Holdings Corp.	532,300	6,977,101	8,340,625
Medley Management, Inc.	5,400	63,612	44,820

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Security Description	Shares	Cost	Fair Value
MEDNAX, Inc.	632,594	28,399,466	43,889,372
Medpace Holdings, Inc.	5,600	179,143	167,160
Medtronic plc	3,952,311	151,226,688	318,398,174
MeetMe, Inc.	35,700	233,978	210,273
Mega Financial Holding Company, Ltd.	390,700	324,001	315,470
Meggitt plc	1,463,099	11,600,948	8,146,906
Meiji Holdings Company, Ltd.	33,700	2,869,992	2,803,545
MercadoLibre, Inc.	100,285	11,737,834	21,207,269
Mercantile Bank Corp.	16,200	337,185	557,280
Merchants Bancshares, Inc.	6,900	213,505	336,030
Merck & Company, Inc.	8,256,829	243,685,365	524,638,915
Merck KGaA	416,044	32,410,547	47,523,848
Mercury General Corp.	60,300	3,238,534	3,677,697
Mercury Systems, Inc.	206,630	4,127,526	8,068,902
Meredith Corp.	100,501	5,618,572	6,492,365
Meridian Bancorp, Inc.	56,580	774,689	1,035,414
Meridian Bioscience, Inc.	1,059,987	20,964,835	14,627,821
Merit Medical Systems, Inc.	44,500	743,714	1,286,050
Meritage Home Corp.	440,397	14,132,664	16,206,610
Meritor, Inc.	86,500	1,154,231	1,481,745
Merlin Properties Socimi S.A.	309,955	3,560,327	3,474,250
Merrimack Pharmaceuticals, Inc.	260,057	2,477,997	800,976
Mesa Laboratories, Inc.	3,400	319,139	417,180
Mesoblast, Ltd.	2,007,208	11,674,574	3,491,133
Meta Financial Group, Inc.	9,100	391,394	805,350
Metaldyne Performance Group, Inc.	17,200	313,879	393,020
Methanex Corp.	95,800	4,300,101	4,475,910
Methode Electronics, Inc.	113,650	4,351,939	5,182,440
MetLife, Inc.	2,588,602	96,396,459	136,729,958
Metro AG	217,150	8,159,975	6,962,938
Metro Pacific Investments Corp.	3,290,100	373,248	394,746
Mettler-Toledo International, Inc.	156,114	42,834,334	74,764,556
Mexichem S.A.B. de C.V.	521,582	1,198,198	1,413,195
MFA Mortgage Investments, Inc.	1,082,240	8,243,978	8,744,499
MGE Energy, Inc.	35,100	1,342,477	2,281,500
MGIC Investment Corp.	517,793	5,381,304	5,245,243
MGM China Holdings, Ltd.	806,603	1,675,999	1,681,396
MGM Resorts International	1,115,684	22,123,079	30,569,742
MGP Ingredients, Inc.	14,200	333,118	770,066
Michael Kors Holdings, Ltd.	499,685	20,472,624	19,042,995
Michael Page International	387,500	2,581,158	2,073,387
Michaels Companies, Inc./The	429,092	11,086,583	9,607,370
Michelin - Class B	163,290	12,675,053	19,883,540
Micro Focus International plc	651,671	13,788,322	18,563,011
Micro Strategy, Inc.	11,450	1,622,965	2,150,310
Microchip Technology, Inc.	505,364	23,872,456	37,285,756
Micron Technology, Inc.	2,417,255	35,449,286	69,858,670
MicroPort Scientific Corp.	165,000	124,148	117,410
Microsemi Corp.	230,161	7,789,248	11,860,196
Microsoft Corp.	24,893,404	657,570,955	1,639,479,587
Micro-Star International Company, Ltd.	212,000	410,132	493,275
Mid-America Apartment Communities, Inc.	276,098	20,536,760	28,090,211
Middleburg Financial Corp.	1,500	52,611	60,060
Middleby Corp./The	266,421	30,802,758	36,353,145
Middlesex Water Company	16,900	389,482	624,455
Midland States Bancorp, Inc.	145,780	3,695,243	5,013,374
MidWestOne Financial Group, Inc.	10,800	312,944	370,332
Milacron Holdings Corp.	152,624	2,504,663	2,840,333
Miller Industries, Inc.	11,400	236,593	300,390
MiMedx Group, Inc.	104,000	1,064,329	991,120
MINDBODY, Inc. - Class A	184,283	4,671,256	5,058,568
Minerals Technologies, Inc.	36,700	2,430,661	2,811,220
Minerva Neurosciences, Inc.	17,300	221,940	140,130
Miraca Holdings, Inc.	5,900	283,064	271,094
Mirati Therapeutics, Inc.	11,900	402,679	61,880
MISTRAS Group, Inc.	50,063	1,021,458	1,070,347
Mitcham Industries, Inc.	149,600	2,532,787	733,040
Mitek Systems, Inc.	22,500	182,814	149,625
Mitsubishi Electric Corp.	1,625,000	16,289,265	23,289,285
Mitsubishi Gas Chemical Company, Inc.	121,200	2,166,662	2,514,712
Mitsubishi Shokuhin Company, Ltd.	6,600	192,488	204,344
Mitsubishi UFJ Financial Group, Inc.	487,200	3,114,477	3,059,264

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Mitsui Fudosan Company, Ltd.	301,000	7,366,612	6,412,761
Mix Telematics, Ltd. - Sponsored ADR	14,085	97,042	88,736
Mixi, Inc.	91,800	3,219,764	4,415,759
MKS Instruments, Inc.	90,864	3,452,088	6,246,900
MMC Norilsk Nickel PJSC - ADR	177,382	2,714,414	2,788,445
MMI Holdings, Ltd.	379,977	815,650	648,657
Mobile Mini, Inc.	46,400	1,475,834	1,415,200
Mobile Telesystems OJSC - Sponsored ADR	252,200	2,948,779	2,781,766
Mobileiron, Inc.	35,500	209,170	154,425
Mochida Pharmaceutical Company, Ltd.	4,300	298,630	318,747
Model N, Inc.	209,962	2,271,055	2,194,103
Modern Times Group - B Shares	89,878	2,640,748	3,017,979
Modine Manufacturing Company	77,257	969,909	942,535
Moelis & Company - Class A	31,696	912,535	1,220,296
Mohawk Industries, Inc.	167,493	31,205,129	38,437,969
MOL Hungarian Oil & Gas plc	95,415	5,888,931	6,543,009
Molina Healthcare, Inc.	431,388	19,652,489	19,671,293
Molson Coors Brewing Company - Class B	376,600	30,176,531	36,044,386
Momenta Pharmaceuticals, Inc.	261,737	3,790,799	3,494,189
Monarch Casino & Resort, Inc.	11,200	194,417	330,848
Moncler S.p.A.	67,336	1,500,137	1,478,555
Mondelez International, Inc.	4,543,600	82,655,878	195,738,288
Mondi plc	811,514	9,656,026	19,554,380
Mondi, Ltd.	43,374	976,847	1,036,803
MoneyGram International, Inc.	26,800	264,486	450,508
MoneySuperMarket.com Group plc	70,724	331,394	292,018
Monmouth Real Estate Investment Corp.	103,650	1,136,621	1,479,086
Monogram Residential Trust, Inc.	163,900	1,544,742	1,634,083
Monolithic Power Systems, Inc.	57,933	2,434,688	5,335,629
Monotype Imaging Holdings, Inc.	83,730	1,770,698	1,682,973
Monro Muffler Brake, Inc.	56,563	2,985,574	2,946,932
Monsanto Company	1,158,278	30,094,063	131,117,070
Monster Beverage Corp.	1,074,100	54,922,387	49,591,197
Moody's Corp.	484,412	51,728,111	54,273,520
Moog, Inc. - Class A	247,544	8,100,952	16,672,088
Morgan Stanley	4,485,652	120,284,903	192,165,332
Morinaga Milk Industry Company, Ltd.	76,000	607,847	563,367
Morningstar, Inc.	143,869	11,741,248	11,308,103
Mosaic Company/The	725,800	32,138,867	21,178,844
Motorcar Parts of America, Inc.	21,200	654,538	651,476
Motorola Solutions, Inc.	532,006	33,722,437	45,869,557
Movado Group, Inc.	30,869	741,909	770,182
MRC Global, Inc.	291,784	4,599,311	5,348,401
MRF, Ltd.	585	436,425	549,139
MRV Engenharia e Participacoes S.A.	310,900	893,947	1,406,171
MS&AD Insurance Group Holdings	1,683,048	34,329,544	53,468,455
MSA Safety, Inc.	62,438	3,037,655	4,413,742
MSC Industrial Direct Company - Class A	144,300	8,350,521	14,828,268
MSCI, Inc.	197,400	7,134,604	19,185,306
MSG Networks, Inc.	62,400	993,408	1,457,040
MTGE Investment Corp.	50,300	839,329	842,525
MTN Group, Ltd.	85,367	1,600,722	776,715
MTR Corp.	177,000	883,260	994,152
MTS Systems Corp.	17,800	926,268	979,890
MTU Aero Engines Holding AG	63,189	5,691,795	8,241,844
Mueller Industries, Inc.	63,440	1,649,830	2,171,551
Mueller Water Products, Inc.	1,715,081	16,276,018	20,272,257
MuleSoft, Inc. - Class A	26,350	638,697	641,096
Mullen Group, Ltd.	29,300	366,257	371,289
Multi Packaging Solutions International, Ltd.	24,700	362,894	443,365
Multi-Color Corp.	14,300	863,176	1,015,300
Murata Manufacturing Company, Ltd.	222,072	22,397,645	31,558,020
Murphy Oil Corp.	430,666	15,511,751	12,312,741
Murphy USA, Inc.	144,787	7,841,797	10,630,262
MutualFirst Financial, Inc.	3,995	110,944	126,042
Myers Industries, Inc.	22,300	316,617	353,455
Mylan NV	1,229,416	34,328,242	47,934,930
MyoKardia, Inc.	11,693	148,777	153,763
Myovant Sciences, Ltd.	11,100	124,480	130,314
MYR Group, Inc./Delaware	35,491	1,047,481	1,455,131
Myriad Genetics, Inc.	233,078	6,597,057	4,475,098
Nabors Industries, Ltd.	1,755,530	22,921,085	22,944,777

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Security Description	Shares	Cost	Fair Value
Nabtesco Corp.	78,974	1,962,359	2,090,759
NACCO Industries, Inc. - Class A	4,900	276,884	342,020
Nan Ya Plastics Corp.	140,000	281,355	331,746
Nano String Technologies, Inc.	27,773	414,817	551,850
Nanometrics, Inc.	29,666	534,328	903,626
NantHealth, Inc.	2,300	25,726	11,408
NantKwest, Inc.	17,800	172,785	63,190
NASDAQ, Inc.	261,864	13,993,602	18,186,455
Naspers, Ltd. - N Shares	411,931	58,871,015	71,119,252
Natera, Inc.	27,000	286,968	239,490
Nathan's Famous, Inc.	2,800	152,067	175,420
National Aluminium Company, Ltd.	140,846	163,539	165,931
National Bank Holdings Corp. - Class A	33,020	690,227	1,073,150
National Bank of Abu Dhabi	151,757	438,570	423,498
National Bankshares, Inc.	7,200	215,772	270,360
National Beverage Corp.	13,300	390,612	1,124,249
National CineMedia, Inc.	89,469	1,433,206	1,129,993
National Commerce Corp.	9,800	235,514	358,680
National Fuel Gas Company	160,800	5,503,934	9,586,896
National General Holdings Corp.	64,318	1,345,293	1,528,196
National Grid plc	2,290,873	26,345,219	29,032,944
National Health Investors, Inc.	37,900	2,427,572	2,752,677
National HealthCare Corp.	11,800	747,017	841,340
National Instruments Corp.	723,168	19,414,093	23,546,350
National Oilwell Varco, Inc.	825,100	35,108,012	33,078,259
National Presto Industries, Inc.	5,800	441,225	592,760
National Research Corp. - Class A	9,000	121,640	177,300
National Retail Properties, Inc.	395,851	13,772,543	17,267,021
National Storage Affiliates	66,877	1,107,996	1,598,360
National Western Life Group, Inc. - Class A	2,900	678,091	882,064
Nationstar Mortgage Holdings, Inc.	37,100	649,834	584,696
Natural Gas Services Group, Inc.	13,400	308,598	349,070
Natural Grocers by Vitamin Cottage, Inc.	12,990	279,380	134,966
Natural Health Trends Corp.	8,100	248,445	234,090
Natures Sunshine Products, Inc.	9,700	124,315	97,000
Natus Medical, Inc.	76,446	2,720,924	3,000,506
Nautilus, Inc.	32,500	686,663	593,125
NAVER Corp.	22,174	14,269,808	16,953,206
Navient Corp.	1,441,697	23,235,165	21,279,448
Navigant Consulting, Inc.	47,500	578,324	1,085,850
Navigators Group, Inc./The	30,842	1,087,463	1,674,721
Navios Maritime Acquisition Corp.	75,000	256,530	129,000
Navistar International Corp.	54,000	1,036,987	1,329,480
NBT Bancorp, Inc.	44,300	1,051,678	1,642,201
NCI Building Systems, Inc.	45,030	683,509	772,265
NCI, Inc. - Class A	3,450	43,807	51,923
NCR Corp.	296,782	7,283,655	13,557,002
Nedbank Group, Ltd.	358,831	6,251,275	6,462,771
Neenah Paper, Inc.	17,700	800,508	1,322,190
Neff Corp. - Class A	9,600	95,630	186,720
Nektar Therapeutics, Inc.	200,827	2,597,884	4,713,410
Nelnet, Inc. - Class A	21,900	907,795	960,534
Neogen Corp.	842,247	17,358,157	55,209,291
Neogenomics, Inc.	579,645	3,220,760	4,573,399
NeoPhotonics Corp.	47,730	515,138	430,047
Neos Therapeutics, Inc.	10,400	125,333	74,880
Neste Oil Oyj	575,989	11,710,069	22,522,752
Nestle S.A.	1,211,410	74,684,673	93,008,500
NetApp, Inc.	745,127	23,580,411	31,183,565
NetEase, Inc. - ADR	73,887	18,087,970	20,983,908
Netflix, Inc.	1,054,800	36,357,285	155,909,988
NETGEAR, Inc.	37,347	1,145,759	1,850,544
NetScout Systems, Inc.	1,194,965	21,771,155	45,348,922
Neurocrine Biosciences, Inc.	190,395	8,405,619	8,244,104
Neustar, Inc. - Class A	57,100	1,610,452	1,892,865
Nevro Corp.	101,466	5,939,215	9,507,364
New Clicks Holdings	2,447,763	18,407,985	23,384,614
New Europe Property Investment plc	52,303	600,380	542,972
New Home Company, Inc./The	8,100	123,918	84,726
New Jersey Resources Corp.	127,575	3,073,047	5,051,970
New Media Investment Group, Inc.	42,700	787,722	606,767
New Oriental Education & Technology Group, Inc.	404,294	13,913,164	24,411,272



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New Relic, Inc.	55,905	1,688,782	2,072,398
New Residential Investment Corp.	255,500	4,014,866	4,338,390
New Senior Investment Group	75,200	938,952	767,040
New York Community Bancorp, Inc.	1,030,000	15,787,115	14,389,100
New York Mortgage Trust, Inc.	106,700	809,117	658,339
New York Times Company/The - Class A	196,152	2,834,318	2,824,589
Newcrest Mining, Ltd.	217,763	3,116,646	3,699,504
Newell Brands, Inc.	1,476,281	58,765,534	69,636,175
Newfield Exploration Company	681,339	24,060,080	25,148,222
NewLink Genetics Corp.	26,890	1,026,453	648,049
Newmarket Corp.	18,300	3,787,382	8,294,109
Newmont Mining Corp.	1,160,300	26,931,135	38,243,488
Newpark Resources, Inc.	76,700	815,624	621,270
News Corp. - Class A	796,100	11,497,110	10,349,300
News Corp. - Class B	248,600	3,515,812	3,356,100
NewStar Financial, Inc.	22,000	231,044	232,760
Nexans S.A.	11,051	638,569	574,373
Nexen Tire Corp.	10,569	116,607	132,313
Nexity	43,586	2,144,191	2,148,363
NexPoint Residential Trust, Inc.	17,644	239,542	426,279
Nexstar Media Group, Inc. - Class A	154,898	7,741,806	10,866,095
NEXT plc	155,513	7,547,960	8,400,725
NextEra Energy, Inc.	1,427,600	78,987,493	183,261,012
NGK Insulators, Ltd.	124,000	2,968,173	2,804,272
NHK Spring Company, Ltd.	164,300	1,604,131	1,812,122
NIBE Industrier AB - B Shares	67,968	599,505	545,446
NIC, Inc.	1,299,474	13,195,807	26,249,375
NICE Systems, Ltd.	20,865	1,121,435	1,398,854
NICE, Ltd. - Sponsored ADR	69,443	4,426,639	4,720,735
NICHIAS Corp.	72,000	621,509	723,037
Nicolet Bankshares, Inc.	38,265	1,765,790	1,811,465
Nidec Corp.	77,600	6,683,492	7,378,372
Nielsen Holdings plc	795,000	36,659,819	32,841,450
Nien Made Enterprise Company, Ltd.	57,000	595,961	531,631
Nifco, Inc.	36,000	1,882,006	1,805,977
Nihon M&A Center, Inc.	18,514	337,411	601,460
Nihon Unisys, Ltd.	180,600	2,308,147	2,463,538
NII Holdings, Inc.	55,300	154,575	71,890
Nike, Inc. - Class B	4,470,139	110,390,637	249,120,846
Nikon Corp.	160,000	2,452,312	2,317,509
Nimble Storage, Inc.	65,100	1,465,424	813,750
Nine Dragons Paper Holdings, Ltd.	3,161,450	3,100,200	3,396,784
Nintendo Company, Ltd.	115,744	24,454,857	26,835,199
Nippon Flour Mills Company, Ltd.	24,000	357,702	354,088
Nippon Light Metal Holdings Company, Ltd.	47,700	105,941	104,878
Nippon Meat Packers, Inc.	10,000	276,335	268,240
Nippon Steel & Sumikin Bussan Corp.	13,000	522,200	545,993
Nippon Suisan Kaisha, Ltd.	83,800	416,413	417,383
Nippon Telegraph & Telephone Corp.	356,195	13,791,468	15,190,152
Nippon Yusen Kabushiki Kaisha	138,830	361,318	292,785
Nipro Corp.	55,400	792,284	780,562
NiSource, Inc.	822,400	15,176,940	19,564,896
Nissan Motor Company, Ltd.	4,339,368	44,046,127	41,804,824
Nitori Company, Ltd.	13,157	1,582,348	1,661,303
NL Industries, Inc.	6,200	45,044	39,990
NMDC, Ltd.	385,258	711,182	789,680
NMI Holdings, Inc. - Class A	524,870	3,558,777	5,983,518
NN Group NV	95,953	2,987,728	3,128,570
NN, Inc.	25,900	605,575	652,680
Nobilis Health Corp.	29,200	195,640	49,640
Noble Corp. plc	1,048,689	10,953,662	6,491,385
Noble Energy, Inc.	1,974,708	88,652,748	67,811,473
Nokia Oyj	2,647,656	14,570,518	14,243,956
Nomad Foods, Ltd.	206,400	2,243,163	2,363,280
Nomura Holdings, Inc.	293,734	1,891,002	1,823,876
Noodles & Company	11,500	186,299	66,125
Norbord, Inc.	8,100	233,174	229,884
Nordea AB	76,742	833,055	879,306
Nordex AG	28,000	755,972	392,011
Nordic American Tankers, Ltd.	95,900	1,284,206	784,462
Nordson Corp.	185,437	8,479,954	22,779,081
Nordstrom, Inc.	554,121	37,188,860	25,805,415

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Security Description	Shares	Cost	Fair Value
Norfolk Southern Corp.	773,400	20,404,999	86,597,598
Norsk Hydro ASA	2,672,483	14,721,404	15,514,210
North Pacific Bank, Ltd.	91,900	371,638	348,037
North West Company, Inc./The	39,500	906,888	939,186
Northern Oil & Gas, Inc.	46,000	452,055	119,600
Northern Trust Corp.	455,300	35,552,467	39,419,874
Northfield Bancorp, Inc.	55,358	825,871	997,551
Northrim BanCorp, Inc.	3,692	106,674	110,945
Northrop Grumman Corp.	491,400	40,572,865	116,874,576
NorthStar Realty Europe Corp.	115,250	1,111,010	1,335,748
Northwest Bancshares, Inc.	93,600	1,160,157	1,576,224
Northwest Natural Gas Company	28,500	1,232,852	1,684,350
NorthWestern Corp.	52,000	2,303,023	3,052,400
Norwegian Cruise Line Holdings, Ltd.	349,400	19,272,854	17,725,062
Nova Measuring Instruments, Ltd.	275,015	4,118,192	5,112,529
Novan, Inc.	5,100	95,308	32,538
Novanta, Inc.	33,600	511,114	892,080
Novartis AG	1,093,564	77,571,931	81,229,316
Novatek OAO - Sponsored GDR	28,752	3,083,694	3,579,624
Novavax, Inc.	333,200	2,999,238	426,496
Novo Nordisk A/S - B Shares	2,023,730	54,651,459	69,711,026
Novocure, Ltd.	52,600	570,023	426,060
Novozymes A/S - B Shares	1,284,209	37,068,580	51,052,514
NOW, Inc.	203,900	4,666,986	3,458,144
NRG Energy, Inc.	880,830	17,166,313	16,471,521
NRG Yield, Inc. - Class A	39,100	928,904	679,949
NRG Yield, Inc. - Class C	67,800	1,343,178	1,200,060
NTPC, Ltd.	386,183	912,117	987,239
NTT Data Corp.	37,600	1,854,839	1,781,639
NTT Docomo, Inc.	467,663	9,029,110	10,880,520
Nu Skin Enterprises, Inc.	339,219	15,035,706	18,840,223
Nuance Communications, Inc.	1,042,716	18,885,012	18,049,414
Nucor Corp.	715,904	31,724,848	42,753,787
Numerex Corp. - Class A	14,300	106,486	68,211
Nutanix, Inc. - Class A	28,200	861,011	529,314
Nutraceutical International Corp.	7,700	169,202	239,855
NutriSystem, Inc.	69,353	1,450,342	3,849,092
NuVasive, Inc.	140,505	6,848,013	10,492,913
NV5 Global, Inc.	8,300	210,892	312,080
NVE Corp.	4,900	339,792	405,671
Nvidia Corp.	1,173,777	27,238,244	127,859,529
NVR, Inc.	12,910	17,624,920	27,199,821
NXP Semiconductors NV	128,190	10,356,446	13,267,665
NxStage Medical, Inc.	68,600	1,146,506	1,840,538
O2 Czech Republic A.S.	14,443	143,679	161,772
Oasis Petroleum, Inc.	512,857	5,331,230	7,313,341
Obalon Therapeutics, Inc.	5,700	51,712	60,933
OC Oerlikon Corp. AG	137,191	1,162,585	1,466,550
Ocado Group plc	7,053,238	31,899,895	21,255,528
Occidental Petroleum Corp.	2,191,800	67,597,674	138,872,448
Oceaneering International, Inc.	490,235	15,345,928	13,275,564
OceanFirst Financial Corp.	23,000	420,770	648,025
Oclaro, Inc.	149,690	781,404	1,469,956
Ocular Therapeutix, Inc.	12,800	303,156	118,784
Ocwen Financial Corp.	98,000	1,024,100	536,060
Office Depot, Inc.	739,710	2,538,794	3,450,747
OFG Bancorp	43,000	633,685	507,400
OGE Energy Corp.	412,500	6,619,309	14,429,250
OHL Mexico S.A.B. de C.V.	233,700	268,391	328,076
OHR Pharmaceutical, Inc.	40,926	235,943	33,985
Oil India, Ltd.	268,654	1,270,849	1,381,023
Oil States International, Inc.	219,166	7,226,409	7,265,353
Oil-Dri Corp. of America	4,700	146,991	175,169
Okasan Securities Group, Inc.	367,000	2,254,065	2,236,319
Olav Thon Eiendomsselskap ASA	711	13,687	13,328
Old Dominion Freight Line, Inc.	291,925	17,493,741	24,980,022
Old Line Bancshares, Inc.	4,500	127,447	128,160
Old Mutual plc	465,282	1,272,610	1,167,115
Old National Bancorp	138,583	1,806,264	2,404,415
Old Republic International Corp.	525,100	7,348,149	10,754,048
Old Second Bancorp, Inc.	26,800	175,004	301,500
Olin Corp.	389,912	8,583,563	12,816,407

**DOMESTIC AND INTERNATIONAL EQUITY**  
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Security Description	Shares	Cost	Fair Value
Ollie's Bargain Outlet Holdings	278,214	7,145,034	9,320,169
Olympic Steel, Inc.	20,771	550,029	385,510
Olympus Optical Company	846,000	22,822,890	32,494,660
OM Asset Management plc	284,931	4,424,676	4,308,157
Omega Flex, Inc.	3,600	136,066	172,044
Omega Healthcare Investors, Inc.	573,590	16,671,586	18,922,734
Omega Protein Corp.	55,100	953,347	1,104,755
Omeros Corp.	109,893	2,005,785	1,661,582
Omnicell, Inc.	37,500	1,068,109	1,524,375
Omnicom Group, Inc.	570,800	42,679,328	49,208,668
OMNOVA Solutions, Inc.	42,900	337,599	424,710
Omron Corp.	345,000	11,787,752	15,124,518
On Assignment, Inc.	71,090	2,041,662	3,449,998
ON Semiconductor Corp.	1,139,666	13,424,325	17,653,426
OncoMed Pharmaceuticals, Inc.	26,600	487,244	244,986
OnDeck Capital, Inc.	41,700	271,579	210,168
One Gas, Inc.	78,154	3,955,637	5,283,210
One Liberty Properties, Inc.	15,600	351,397	364,416
OneBeacon Insurance Group, Ltd.	20,700	299,116	331,200
OneMain Holdings, Inc.	125,459	5,999,814	3,117,656
ONEOK, Inc.	651,561	23,981,327	36,122,542
Ooredoo Q.S.C.	53,624	1,207,122	1,422,669
Opera Software ASA	204,437	976,006	959,239
Ophthotech Corp.	16,900	866,284	61,854
OPKO Health, Inc.	869,093	11,625,540	6,952,744
Oppenheimer Holdings, Inc. - Class A	9,400	251,257	160,740
Opus Bank	21,947	725,646	442,232
Oracle Corp.	10,701,402	234,069,201	477,389,543
Oracle Corp. Japan	89,800	3,797,782	5,125,442
Orange Belgium	19,622	449,328	420,574
OraSure Technologies, Inc.	51,400	291,595	664,602
ORBCOMM, Inc.	538,556	3,982,093	5,143,210
Orbital ATK, Inc.	203,890	13,548,670	19,981,220
Orbotech, Ltd.	240,247	5,540,505	7,747,966
Orchid Island Capital, Inc.	16,700	143,954	166,833
Orchids Paper Products Company	9,000	204,641	216,000
O'Reilly Automotive, Inc.	267,200	65,759,531	72,101,248
Organovo Holdings, Inc.	85,900	413,778	273,162
Orient Overseas International, Ltd.	158,000	871,018	843,724
Oriflame Cosmetics S.A.	94,648	2,976,867	3,801,482
Orion Energy Systems, Inc.	512,430	2,119,561	1,014,611
Orion Group Holdings, Inc.	25,500	237,139	190,485
Orion Oyj - Class B	213,326	7,944,062	11,150,317
Oritani Financial Corp.	43,747	616,480	743,699
ORIX Corp.	338,700	5,171,796	5,007,702
Ormat Technologies, Inc.	79,317	3,306,884	4,516,773
Orora, Ltd.	1,740,045	2,166,488	3,929,084
Orrstown Financial Services, Inc.	7,600	136,605	169,860
Orthofix International NV	18,700	628,616	713,405
Osaka Gas Company, Ltd.	38,000	146,069	144,252
OSG Corp.	43,398	764,491	886,810
Oshkosh Corp.	243,150	10,815,778	16,677,659
OSI Systems, Inc.	269,718	19,077,319	19,686,717
Osram Licht AG	173,683	9,749,513	10,913,556
Otonomy, Inc.	24,800	515,313	303,800
OTP Bank plc	116,557	3,296,992	3,266,958
Otsuka Holdings Company, Ltd.	41,200	1,250,440	1,856,829
Otter Tail Corp.	45,500	1,247,391	1,724,450
OUTFRONT Media, Inc.	299,300	7,405,677	7,946,415
Outokumpu Oyj	226,040	1,714,916	2,209,696
Outotec Oyj	170,730	853,406	1,038,105
OvaScience, Inc.	48,174	1,056,651	90,085
Overseas Shipholding Group, Inc. - Class A	35,244	237,312	136,042
Overstock.com, Inc.	20,294	407,158	349,057
Owens & Minor, Inc.	70,900	2,380,668	2,453,140
Owens Corning, Inc.	787,988	39,200,457	48,358,824
Owens Realty Mortgage, Inc.	5,800	94,483	103,240
Owens-Illinois, Inc.	349,970	7,675,162	7,132,389
Oxford Immunotec Global plc	22,300	312,111	345,427
Oxford Industries, Inc.	35,721	2,148,971	2,045,384
OZ Minerals, Ltd.	186,112	874,440	1,111,668
P.A.M. Transportation Services, Inc.	3,400	194,115	55,386

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Security Description	Shares	Cost	Fair Value
PACCAR, Inc.	775,200	49,533,299	52,093,440
Pacific Biosciences of California, Inc.	74,400	530,376	384,648
Pacific Continental Corp.	60,100	905,986	1,472,450
Pacific Ethanol, Inc.	22,500	241,252	154,125
Pacific Mercantile Bancorp	8,148	55,799	61,517
Pacific Premier Bancorp, Inc.	37,604	714,624	1,449,634
Pacira Pharmaceuticals, Inc.	57,775	3,896,097	2,634,540
Packaging Corp. of America	253,935	10,596,562	23,265,525
PacWest Bancorp	425,760	19,264,582	22,675,978
Palfinger AG	32,332	969,594	1,199,950
Palo Alto Networks, Inc.	191,200	33,709,220	21,544,416
Paltac Corp.	14,600	297,378	406,174
Pampa Energia S.A. - ADR	11,820	325,366	640,880
Panasonic Corp.	1,154,500	10,863,833	13,033,842
Pandora A/S	144,215	17,915,843	16,012,942
Pandora Media, Inc.	891,732	15,435,944	10,531,355
Panera Bread Company - Class A	71,100	10,151,244	18,618,957
Panhandle Oil & Gas, Inc. - Class A	16,500	322,120	316,800
Papa John's International, Inc.	45,709	2,215,728	3,658,548
Par Pacific Holdings, Inc.	56,670	913,860	934,488
Paragn Commercial Corp.	1,000	38,991	53,490
Paramount Bed Holdings Company, Ltd.	3,600	132,782	144,090
Paramount Group, Inc.	379,300	6,680,546	6,148,453
Paratek Pharmaceuticals, Inc.	32,907	626,255	633,460
PAREXEL International Corp.	86,146	4,262,473	5,436,674
Paris Orleans S.A.	61,669	1,552,737	1,771,964
Park - Ohio Holdings Corp.	9,100	429,598	327,145
Park City Group, Inc.	13,300	176,309	164,255
Park Electrochemical Corp.	18,600	450,823	332,196
Park Hotels & Resorts, Inc.	272,686	7,710,607	6,999,850
Park National Corp.	13,100	1,130,532	1,378,120
Park Sterling Corp.	82,735	609,701	1,018,468
Parker Drilling Company	111,600	396,756	195,300
Parker Hannifin Corp.	310,129	35,555,413	49,719,881
Parkway, Inc.	44,122	981,787	877,587
Parsley Energy, Inc. - Class A	471,263	12,789,800	15,320,760
Partners Group	66,085	22,512,370	35,552,997
Party City Holdco, Inc.	41,400	769,036	581,670
Patheon NV	148,280	4,138,776	3,905,695
Patrick Industries, Inc.	29,926	1,282,796	2,121,753
Patriot National, Inc.	7,500	136,575	21,150
Patriot Transportation Holdings	3,000	73,723	68,250
Patrizia Immobilien AG	60,850	1,056,373	1,080,363
Pattern Energy Group, Inc.	69,700	1,862,075	1,403,061
Patterson Companies, Inc.	395,885	17,648,712	17,905,879
Patterson-UTI Energy, Inc.	1,293,207	24,023,652	31,386,134
PAX Global Technology, Ltd.	11,778,000	9,822,194	7,517,066
Paychex, Inc.	922,100	46,228,185	54,311,690
Paycom Software, Inc.	467,079	21,527,523	26,861,713
Paylocity Holding Corp.	151,011	5,314,785	5,833,555
PayPal Holdings, Inc.	3,633,763	75,180,946	156,324,484
Paysafe Group plc	140,056	736,850	818,922
PBB Group Berhad	278,500	1,102,213	1,053,461
PBF Energy, Inc.	263,500	7,875,597	5,841,795
PC Connection, Inc.	14,100	341,620	420,039
PCTEL, Inc.	300,900	2,779,873	2,142,408
PDC Energy, Inc.	395,271	23,011,584	24,645,147
PDF Solutions, Inc.	47,225	848,540	1,068,230
PDL BioPharma, Inc.	155,100	973,610	352,077
pdvWireless, Inc.	11,400	407,057	249,090
Peapack-Gladstone Financial Corp.	16,500	335,289	488,235
Pearson plc	2,258,388	33,178,937	19,273,808
Pebblebrook Hotel Trust	86,571	3,390,261	2,528,739
Pegasystems, Inc.	38,400	862,186	1,683,840
Pegatron Corp.	2,995,000	5,676,989	8,863,838
Pendrell Corp.	261,115	4,496,893	1,697,248
Penn National Gaming, Inc.	386,610	5,834,435	7,125,222
Penn Real Estate Investment Trust	77,100	1,507,766	1,167,294
Penns Woods Bancorp, Inc.	4,700	202,250	204,215
PennyMac Financial Services, Inc. - A Shares	12,100	216,832	206,305
PennyMac Mortgage Investment Trust	69,000	1,235,201	1,224,750
Penske Automotive Group, Inc.	149,740	7,610,292	7,009,329

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Security Description	Shares	Cost	Fair Value
Pentair plc	537,762	32,440,748	33,760,698
Penumbra, Inc.	61,614	4,146,342	5,141,688
Peoples Bancorp, Inc.	18,800	435,277	595,208
Peoples Financial Services Corp.	7,900	300,597	330,220
People's United Financial, Inc.	787,300	12,699,585	14,328,860
People's Utah Bancorp	13,400	222,557	354,430
PepsiCo, Inc.	4,598,052	214,082,549	514,338,097
Pepsi-Cola Products Philippines, Inc.	8,302,696	617,553	615,566
Perceptron, Inc.	279,387	2,784,309	2,330,088
Perficient, Inc.	35,900	652,122	623,224
Performance Food Group, Inc.	38,900	962,667	925,820
PerkinElmer, Inc.	259,701	13,724,353	15,078,240
Pernod Ricard S.A.	248,192	22,239,623	29,438,821
Perpetual Trustees Australia	25,735	838,096	1,023,806
Perrigo Company plc	326,260	56,532,653	21,660,401
Perry Ellis International, Inc.	23,706	482,798	509,205
Persimmon plc	202,000	4,341,999	5,289,253
Petkim	3,066,518	4,143,041	4,269,286
PetMed Express, Inc.	20,700	303,884	416,898
Petra Diamonds, Ltd.	4,227,589	7,498,066	7,046,756
Petrofac, Ltd.	823,514	9,827,996	9,463,522
Petronas Chemicals Group Berhad	437,100	706,823	760,517
Petronet LNG, Ltd.	533,395	3,001,428	3,311,592
Peugeot S.A.	403,662	6,387,552	8,149,030
Pfenex, Inc.	16,400	354,439	95,284
Pfizer, Inc.	19,573,068	389,505,210	669,594,656
PFSweb, Inc.	11,000	144,980	71,830
PG&E Corp.	1,312,700	39,969,062	87,110,772
PGT Innovations, Inc.	45,000	493,746	483,750
PharmAthene, Inc.	51,786	158,009	42,024
Pharmerica Corp.	48,854	1,248,084	1,143,184
PHH Corp.	56,500	1,340,838	719,245
PHI, Inc.	17,460	517,161	209,171
Phibro Animal Health Corp. - Class A	21,300	670,463	598,530
Philip Morris International, Inc.	4,295,900	133,558,576	485,007,110
Phillips 66	1,165,590	21,187,979	92,338,040
PhosAgro PJSC - GDR	22,318	337,072	325,843
Photonics, Inc.	92,788	944,625	992,832
Physicians Realty Trust	180,948	3,275,473	3,595,437
PICO Holdings, Inc.	21,000	334,350	294,000
Piedmont Office REIT - Class A	565,257	10,923,409	12,085,195
Pier 1 Imports, Inc.	387,175	3,085,007	2,772,173
Pigeon Corp.	1,089,797	22,998,199	34,768,270
Pilgrims Pride Corp.	752,274	16,877,825	16,929,926
Pinault-Printemps-Redoute S.A.	41,063	8,162,232	10,648,145
Ping An Insurance Company of China, Ltd. - H Shares	2,322,500	11,700,193	12,999,903
Pinnacle Entertainment, Inc.	410,706	4,373,814	8,016,981
Pinnacle Financial Partners, Inc.	168,277	8,441,962	11,182,007
Pinnacle Foods, Inc.	530,049	24,197,760	30,673,936
Pinnacle West Capital Corp.	232,400	14,361,255	19,377,512
Pioneer Energy Services Corp.	730,339	3,392,544	2,921,356
Pioneer Foods Group, Ltd.	30,365	384,729	399,945
Pioneer Natural Resources Company	569,776	88,322,499	106,109,384
Piper Jaffray Companies, Inc.	28,838	1,267,627	1,841,306
Pitney Bowes, Inc.	478,652	9,829,010	6,275,128
PJT Partners, Inc. - Class A	18,300	407,609	642,147
Plains GP Holdings LP - Class A	113,286	3,207,725	3,541,320
Planet Fitness, Inc. - Class A	303,102	6,340,802	5,840,776
Planet Payment, Inc.	43,700	180,988	173,926
Plantronics, Inc.	39,200	2,174,050	2,121,112
Platform Specialty Products Corp.	432,997	7,833,263	5,637,621
Plexus Corp.	40,745	1,380,413	2,355,061
Plug Power, Inc.	158,600	433,784	218,868
Ply Gem Holdings, Inc.	21,500	258,473	423,550
PNC Financial Services Group, Inc.	1,520,502	126,613,822	182,825,160
PNM Resources, Inc.	136,683	4,055,889	5,057,271
Point, Inc.	61,700	1,534,922	1,535,440
Points International, Ltd.	12,289	116,122	94,748
Pola Orbis Holdings, Inc.	6,800	153,688	163,974
Polaris Industries, Inc.	131,200	7,836,547	10,994,560
Polski Koncern Naftowy Orlen S.A.	405,258	7,941,983	10,228,751
Polskie Gornictwo Naftowe I Gazownictwo S.A.	1,213,628	1,852,874	1,813,420

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Security Description	Shares	Cost	Fair Value
PolyOne Corp.	225,290	8,151,206	7,680,136
Pool Corp.	109,138	9,854,367	13,023,438
Popular, Inc.	514,902	17,764,621	20,971,958
Portland General Electric Company	105,275	3,696,400	4,676,316
Portola Pharmaceuticals, Inc.	74,821	2,968,404	2,932,235
POSCO	23,433	5,255,812	6,097,651
POSCO - ADR	18,099	1,119,558	1,167,386
Post Holdings, Inc.	282,770	22,555,066	24,748,030
PostNL NV	1,405,393	6,350,658	6,655,895
Potbelly Corp.	35,610	482,161	494,979
Potlatch Corp.	41,260	1,495,107	1,885,582
Pou Chen Corp.	516,000	682,828	714,246
Powell Industries, Inc.	10,900	391,651	375,396
Power Assets Holdings, Ltd.	741,655	6,952,726	6,393,989
Power Finance Corp.	2,645,539	4,937,989	5,944,162
Power Integrations, Inc.	94,740	5,065,547	6,229,155
Power Solutions International, Inc.	4,200	223,398	42,378
PowerShares International BuyBack Achievers Portfolio - ETF	351,609	9,563,612	10,854,170
PowerShares KBW Bank Portfolio - ETF	284,724	13,621,850	13,527,237
Powertech Technology, Inc.	952,000	2,166,982	2,770,424
PPG Industries, Inc.	709,000	21,347,572	74,501,720
PPL Corp.	1,587,540	50,695,290	59,358,121
PRA Group, Inc.	48,800	1,754,554	1,617,720
PRA Health Sciences, Inc.	47,085	2,115,331	3,071,355
Praxair, Inc.	916,294	45,838,443	108,672,468
Precision Drilling Corp.	1,358,180	6,416,728	6,410,610
Preferred Apartment Communities, Inc. - Class A	23,000	260,853	303,830
Preferred Bank Los Angeles	78,195	2,996,146	4,195,944
Preformed Line Products Company	2,400	94,200	125,160
Premier Financial Bancorp, Inc.	2,649	44,604	55,708
Premier, Inc. - Class A	419,050	13,751,684	13,338,362
Premium Brands Holdings Corp.	13,300	845,420	849,170
Press Metal Berhad	98,840	36,461	59,186
Prestige Brands Holdings, Inc.	147,589	6,395,641	8,200,045
Price Smart, Inc.	56,880	5,075,794	5,244,336
Priceline Group, Inc./The	140,198	57,839,098	249,548,234
Prima Meat Packers, Ltd.	29,000	126,888	128,045
Primerica, Inc.	62,316	2,973,681	5,122,375
Primo Water Corp.	22,996	278,007	312,286
Primoris Services Corp.	49,443	989,155	1,148,066
Principal Financial Group, Inc.	773,600	39,041,879	48,821,896
PrivateBancorp, Inc.	84,300	2,567,500	5,004,891
ProAssurance Corp.	290,916	14,381,216	17,527,689
Procter & Gamble Company/The	7,146,749	250,317,057	642,135,398
Progenics Pharmaceuticals, Inc.	215,801	1,426,101	2,037,161
Progress Software Corp.	69,397	1,696,811	2,015,983
Progressive Corp./The	1,581,500	49,387,374	61,963,170
Prologis, Inc.	1,175,500	47,812,918	60,984,940
Promotora y Operadora de Infraestructura S.A.B. de C.V.	22,855	222,818	245,561
Proofpoint, Inc.	217,475	13,282,209	16,171,441
PROS Holdings, Inc.	849,895	9,961,275	20,558,960
ProSiebenSat.1 Media AG	66,775	3,176,014	2,964,254
Prosperity Bancshares, Inc.	75,706	4,223,099	5,277,465
Protagonist Therapeutics, Inc.	7,600	146,068	97,356
Proteostasis Therapeutics, Inc.	8,100	100,216	63,342
Prothena Corp. plc	37,100	1,684,209	2,069,809
Proto Labs, Inc.	633,334	43,177,497	32,363,367
Providence Service Corp.	14,300	656,812	635,492
Provident Bancorp, Inc.	6,500	100,036	136,175
Provident Financial Holdings, Inc.	5,400	102,197	100,710
Provident Financial Services, Inc.	61,700	985,046	1,594,945
Prudential Corp.	2,157,790	35,716,257	45,491,794
Prudential Financial, Inc.	1,276,057	59,364,115	136,129,761
PS Business Parks, Inc.	23,332	1,673,791	2,677,580
PT Astra International Tbk	12,225,100	7,355,594	7,912,760
PT Bank Pembangunan Daerah Jawa Timur Tbk	17,773,538	841,304	920,321
PT Bank Tabungan Negara Persero Tbk	2,034,100	302,382	346,509
PT Chandra Asri Petrochemical Tbk	256,100	395,024	460,771
PT Matahari Department Store Tbk	194,800	243,551	192,600
PT Tiga Pilar Sejahtera Food Tbk	3,662,978	588,256	601,998
PT Vale Indonesia Tbk	5,889,400	1,004,466	1,056,296
PTC Therapeutics, Inc.	32,400	1,682,386	318,816

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Security Description	Shares	Cost	Fair Value
PTC, Inc.	269,540	6,280,016	14,164,327
PTT Exploration and Production Public Company, Ltd. - NVDR	686,400	1,683,757	1,857,700
PTT Exploration and Production Public Company, Ltd.	1,636,700	3,865,329	4,429,628
PTT PCL	437,300	4,210,919	4,924,994
PTT Public Company, Ltd.	809,800	7,699,528	9,120,192
Public Bank Berhad	5,620,900	26,797,882	25,275,316
Public Service Enterprise Group, Inc.	1,427,433	59,886,619	63,306,654
Public Storage, Inc.	449,900	64,719,355	98,487,609
Publicis Groupe S.A.	178,461	12,016,762	12,504,088
Pulte Group, Inc.	748,900	15,241,619	17,636,595
Puma Biotechnology, Inc.	30,800	985,023	1,145,760
Pure Storage, Inc. - Class A	95,221	1,199,932	936,022
Puregold Price Club, Inc.	11,031,200	9,212,406	9,607,642
PVH Corp.	277,863	30,630,690	28,750,485
Pzena Investment Management, Inc. - Class A	11,400	104,563	112,176
Q2 Holdings, Inc.	337,995	8,738,769	11,779,126
QAD, Inc. - Class A	9,300	238,927	259,005
Qantas Airways, Ltd.	5,651,526	10,449,403	16,770,827
Qatar Electricity & Water Company	3,680	193,219	222,350
Qatar Fuel QSC	33,140	1,254,087	1,237,824
Qatar National Bank	5,830	224,744	233,930
Qatar Navigation	10,800	287,147	226,909
QBE Insurance Group, Ltd.	2,383,116	35,597,130	23,433,504
QCR Holdings, Inc.	14,300	337,448	605,605
QEP Resources, Inc.	506,600	8,086,238	6,438,886
Qiagen NV	929,324	22,862,306	26,975,069
QinetiQ plc	464,216	1,351,049	1,619,536
Qisda Corp.	318,000	187,557	184,454
Qorvo, Inc.	281,500	15,969,208	19,299,640
QTS Realty Trust, Inc. - Class A	73,341	3,359,235	3,575,374
Quad Graphics, Inc.	239,744	4,403,207	6,051,139
Quaker Chemical Corp.	14,970	877,238	1,970,950
Qualcomm, Inc.	4,251,801	146,310,579	243,798,269
Qualicorp S.A.	611,300	3,542,614	3,975,919
Quality Care Properties, Inc.	206,640	3,632,922	3,897,230
Quality Systems, Inc.	1,544,034	24,835,338	23,531,078
Qualys, Inc.	28,200	1,110,381	1,068,780
Quanex Building Products Corp.	34,400	544,345	696,600
Quanta Services, Inc.	735,403	19,394,843	27,290,805
Quantenna Communications, Inc.	7,200	149,759	149,976
Quebecor, Inc. - Class B	199,600	4,762,969	6,137,739
Quest Diagnostics, Inc.	393,660	28,972,484	38,653,475
Quidel Corp.	890,655	23,122,812	20,164,429
QuinStreet, Inc.	32,300	238,580	125,970
Quintiles IMS Holdings, Inc.	392,153	29,265,607	31,580,081
Quorum Health Corp.	31,149	342,639	169,451
Quotient Technology, Inc.	189,459	2,304,808	1,809,333
Ra Pharmaceuticals, Inc.	7,400	116,442	157,546
Radian Group, Inc.	472,713	6,698,935	8,489,925
Radiant Logistics, Inc.	24,800	181,784	124,000
Radio One, Inc. - Class D	5,000	16,350	16,500
Radisys Corp.	36,800	169,372	147,200
Radius Health, Inc.	88,882	4,878,225	3,435,289
RadNet, Inc.	86,535	655,430	510,557
Raffles Medical Group, Ltd.	485,900	490,214	492,055
RAIT Financial Trust	75,600	482,448	241,920
Rajesh Exports, Ltd.	173,837	1,547,808	1,622,184
Rakuten, Inc.	2,818,100	27,336,241	28,198,703
Ralph Lauren Corp.	126,700	15,288,483	10,341,254
Rambus, Inc.	127,400	1,862,717	1,674,036
Ramco-Gershenson Properties Trust	279,510	4,920,106	3,918,730
Randstad Holding NV	100,353	5,912,349	5,806,691
Range Resources Corp.	477,500	20,896,814	13,895,250
Rapid7, Inc.	30,846	449,882	462,073
Rathbone Brothers plc	5,974	145,992	178,911
Rational AG	2,400	409,381	1,120,589
Raven Industries, Inc.	73,928	1,537,701	2,147,608
Raymond James Financial, Inc.	646,455	17,319,051	49,298,658
Rayonier Advanced Materials, Inc.	47,600	1,044,736	640,220
Rayonier, Inc.	263,400	4,580,036	7,464,756
Raytheon Company	891,200	54,249,715	135,908,000
RBC Bearings, Inc.	37,005	2,949,711	3,592,815

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Security Description	Shares	Cost	Fair Value
RE/MAX Holdings, Inc. - Class A	33,092	1,162,083	1,967,319
REA Group, Ltd.	185,368	6,548,176	8,389,735
Reading International, Inc. - Class A	15,100	207,245	234,654
Real Industry, Inc.	41,488	374,219	118,241
RealNetworks, Inc.	663,211	4,608,032	3,209,941
Realogy Holdings Corp.	373,680	16,190,154	11,131,927
RealPage, Inc.	57,585	1,136,159	2,009,717
Realtek Semiconductor Corp.	83,000	296,024	296,795
Realty Income Corp.	565,000	28,128,914	33,634,450
Reata Pharmaceuticals, Inc. - Class A	7,026	149,212	159,139
Reckitt Benckiser Group plc	591,837	51,672,845	53,920,958
Recordati S.p.A.	179,135	4,397,378	6,086,936
Recruit Holdings Company, Ltd.	432,305	17,551,805	22,036,188
Red Electrica Corporacion S.A.	63,130	1,306,013	1,215,372
Red Hat, Inc.	399,200	32,063,993	34,530,800
Red Lion Hotels Corp.	14,600	101,606	102,930
Red Robin Gourmet Burgers, Inc.	20,788	1,250,005	1,215,059
Red Rock Resorts, Inc. - Class A	330,553	6,868,402	7,331,666
Redrow plc	30,991	189,812	197,639
Redwood Trust, Inc.	76,500	1,210,302	1,270,665
Regal Beloit Corp.	113,306	6,119,056	8,571,599
Regal Entertainment Group	354,500	7,111,712	8,004,610
Regency Centers Corp.	319,444	19,067,552	21,207,887
Regeneron Pharmaceuticals, Inc.	228,466	73,118,014	88,532,860
REGENXBIO, Inc.	20,900	214,140	403,370
Regional Management Corp.	136,743	2,945,995	2,656,916
Regions Financial Corp.	2,987,647	30,874,220	43,410,511
Regis Corp.	39,302	615,077	460,619
Regulus Therapeutics, Inc.	25,800	270,197	42,570
Reinsurance Group of America, Inc.	516,291	32,337,160	65,558,631
Reis, Inc.	11,800	254,143	211,220
Reliance Industries, Ltd.	184,886	2,890,366	3,760,929
Reliance Steel & Aluminum Company	245,127	13,211,968	19,615,063
RELX plc	239,925	4,529,100	4,692,222
RenaissanceRe Holdings, Ltd.	159,800	17,422,830	23,115,070
Renasant Corp.	43,675	1,362,898	1,733,461
Renewable Energy Group, Inc.	49,110	564,521	513,200
Rent-A-Center, Inc.	51,800	1,598,400	459,466
RepliGen Corp.	55,601	1,583,316	1,957,155
Republic Bancorp, Inc. - Class A	9,100	227,181	312,949
Republic First Bancorp, Inc.	43,500	335,488	361,050
Republic Services, Inc.	608,249	25,375,007	38,204,120
Resilient REIT, Ltd.	70,339	626,210	611,340
ResMed, Inc.	439,933	19,321,171	31,661,978
Resolute Energy Corp.	53,343	2,254,471	2,155,057
Resource Capital Corp.	31,775	516,676	310,442
Resources Connection, Inc.	37,100	521,224	621,425
Retail Opportunity Investments Corp.	112,300	1,877,221	2,361,669
Retail Properties of America, Inc.	503,200	7,337,192	7,256,144
RetailMeNot, Inc.	75,555	1,044,710	611,996
Retrophin, Inc.	40,900	1,240,600	755,014
REV Group, Inc.	91,380	2,480,170	2,519,347
Revance Therapeutics, Inc.	23,300	683,717	484,640
Revlon, Inc. - Class A	23,018	765,212	641,051
Rex Stores Corp.	14,439	889,252	1,306,585
Rexel S.A.	98,179	1,430,823	1,787,225
Rexford Industrial Realty, Inc.	97,743	1,577,016	2,201,172
Rexnord Corp.	291,752	6,735,070	6,733,636
Reynolds American, Inc.	2,215,000	33,549,739	139,589,300
RH	43,000	3,396,214	1,989,180
Rheinmetall AG	87,869	6,811,779	7,389,670
Rice Energy, Inc.	639,224	13,631,129	15,149,609
Richardson Electronics, Ltd.	102,945	569,091	619,729
Richter Gedeon Nyrt	157,281	3,123,256	3,578,799
Rigel Pharmaceuticals, Inc.	144,400	487,569	477,964
Rightmove plc	822,626	21,288,077	41,022,668
Rightside Group, Ltd.	4,800	52,337	47,616
RigNet, Inc.	11,900	422,049	255,255
Ring Energy, Inc.	117,528	1,147,292	1,271,653
RingCentral, Inc. - Class A	60,600	1,091,302	1,714,980
Rinnai Corp.	140,400	11,252,191	11,163,457
Rio Tinto plc	652,806	29,145,239	26,199,188



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Security Description	Shares	Cost	Fair Value
Ritchie Bros Auctioneers, Inc.	58,676	1,481,944	1,930,440
Rite Aid Corp.	2,325,600	19,932,639	9,883,800
RLI Corp.	39,800	1,607,966	2,388,796
RLJ Lodging Trust	244,348	6,419,311	5,744,621
RMR Group, Inc./The - Class A	10,444	205,716	516,978
Roadrunner Transportation Systems, Inc.	48,470	836,873	332,989
Robert Half International, Inc.	381,500	19,204,689	18,628,645
Roche Holding AG - Genusschein	429,135	82,576,546	109,668,548
Rockwell Automation, Inc.	295,700	36,036,472	46,043,447
Rockwell Collins, Inc.	548,028	48,295,768	53,246,400
Rockwell Medical, Inc.	40,600	502,873	254,156
Rockwool International A.S.	3,000	366,131	533,746
Rogers Communications, Inc.	212,700	9,047,141	9,377,843
Rogers Corp.	19,800	1,097,893	1,700,226
Rohm Company, Ltd.	54,200	3,465,036	3,599,390
Rohto Pharmaceutical Company, Ltd.	7,200	136,841	134,786
Rollins, Inc.	553,178	14,820,305	20,539,499
Rolls-Royce Holdings plc	194,169	2,469,352	1,830,702
Roper Technologies, Inc.	308,230	54,339,191	63,646,413
Rosetta Stone, Inc.	320,766	3,787,517	3,127,468
Rosneft OJSC - GDR	1,217,357	6,497,186	6,926,761
Ross Stores, Inc.	1,331,982	69,872,428	87,737,654
Rostelecom - Sponsored ADR	82,529	1,124,549	675,087
Rowan Companies plc	1,514,513	31,848,568	23,596,113
Royal Bank of Canada	468,200	31,230,943	34,014,845
Royal Bank of Scotland Group plc	198,321	434,383	600,385
Royal Caribbean Cruises, Ltd.	535,743	41,064,953	52,561,746
Royal Dutch Shell plc - A Shares	1,193,664	33,068,447	31,425,560
Royal Dutch Shell plc - B Shares	1,808,455	39,769,756	49,399,900
Royal Gold, Inc.	144,300	10,641,559	10,108,215
RPC Group plc	635,787	6,831,253	6,213,080
RPC, Inc.	236,310	3,665,088	4,326,836
RPM International, Inc.	286,700	6,226,574	15,777,101
RPX Corp.	80,021	1,227,491	960,252
RR Donnelley & Sons Company	146,366	2,682,429	1,772,492
RSP Permian, Inc.	221,606	8,113,212	9,181,137
RTI Surgical, Inc.	52,200	342,054	208,800
Rubicon Project, Inc./The	79,805	917,193	470,051
Rubicon Technology, Inc.	505,790	2,871,303	421,323
Rubis SCA	37,475	3,333,528	3,682,277
Ruby Tuesday, Inc.	56,700	409,609	159,327
Rudolph Technologies, Inc.	42,750	597,970	957,600
Rural Electrification Corp., Ltd.	2,579,304	4,724,675	7,189,559
Rush Enterprises, Inc. - Class A	60,606	1,658,037	2,004,846
Rush Enterprises, Inc. - Class B	6,800	141,654	212,024
RusHydro PJSC - ADR	661,933	851,112	1,072,331
Russel Metals, Inc.	38,400	745,664	749,198
Ruth's Hospitality Group, Inc.	34,300	441,917	687,715
Ryanair Holdings plc - ADR	168,194	12,813,191	13,956,738
Ryder System, Inc.	116,500	10,433,680	8,788,760
Ryerson Holding Corp.	10,000	88,059	126,000
Ryman Hospitality Properties, Inc.	47,300	2,557,172	2,924,559
Ryohin Keikaku Company, Ltd.	76,500	11,602,750	16,744,458
S & T Bancorp, Inc.	36,100	953,234	1,249,060
S&P Global, Inc.	852,825	88,447,865	111,498,341
Sabra Health Care REIT, Inc.	219,568	5,548,936	6,132,534
Sabre Corp.	722,598	18,978,862	15,311,852
Safeguard Scientifics, Inc.	83,124	1,161,847	1,055,675
Safestore Holdings plc	162,462	784,068	769,941
Safety Insurance Group, Inc.	16,000	837,204	1,121,600
Safran S.A.	220,306	15,443,120	16,501,048
Saga Communications, Inc. - Class A	5,600	218,417	285,880
Sage Therapeutics, Inc.	38,282	2,118,671	2,720,702
Saia, Inc.	27,300	994,199	1,209,390
Sainsbury (J) plc	5,614,888	24,779,441	18,556,864
Saizeriya Company, Ltd.	25,300	568,381	635,281
Salem Media Group, Inc.	10,840	83,860	80,758
Salesforce.com, Inc.	2,115,254	76,511,414	174,487,302
Salini Impregilo S.p.A.	55,796	194,536	186,191
Sally Beauty Company, Inc.	497,000	14,316,246	10,158,680
SalMar ASA	54,445	1,469,092	1,173,982
Salzgitter AG	39,393	1,310,467	1,429,776

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Security Description	Shares	Cost	Fair Value
Sampo Oyj - A Shares	89,463	2,398,158	4,254,162
Samsonite International S.A.	706,300	2,359,857	2,571,999
Samsung Electronics Company, Ltd.	145,634	166,603,835	268,269,731
Samsung Electronics Company, Ltd. - GDR	6,149	3,378,876	5,641,708
Samsung Electronics Company, Ltd. - Preferred	7,192	4,769,292	10,309,198
Samsung Fire & Marine Insurance Company, Ltd.	128,470	34,155,836	30,787,767
Samsung SDI Company, Ltd.	49,495	5,753,925	6,107,762
Sanchez Energy Corp.	365,169	4,266,366	3,483,712
Sanderson Farms, Inc.	127,161	10,741,835	13,204,398
Sands China, Ltd.	1,323,600	5,439,323	6,131,326
Sandy Spring Bancorp, Inc.	25,000	670,227	1,024,750
Sanfilippo John B. & Son, Inc.	9,000	470,399	658,710
Sangamo Therapeutics, Inc.	63,500	781,321	330,200
San-In Godo Bank, Ltd.	44,289	376,648	354,535
Sankyo Company, Ltd.	62,573	2,341,793	2,088,949
Sanlam, Ltd.	327,518	1,537,005	1,645,559
Sanmina Corp.	446,372	7,772,630	18,122,703
Sanofi-Aventis S.A.	1,352,015	108,931,845	122,364,549
Sanoma Oyj	41,528	376,329	348,446
Sanrio Company, Ltd.	31,854	814,145	584,595
Santander Consumer USA Holdings	822,800	13,450,722	10,959,696
Santen Pharmaceutical Company, Ltd.	34,700	462,957	501,987
SAP AG	863,581	62,648,054	84,956,687
SAP AG - Sponsored ADR	18,970	1,489,596	1,862,285
Sapiens International Corp.	21,700	200,147	279,496
Sappi, Ltd.	1,291,573	7,168,324	8,777,928
Saras Raffinerie Sarde S.p.A.	2,238,246	4,616,980	4,287,503
Sarepta Therapeutics, Inc.	52,900	1,514,313	1,565,840
Sasol, Ltd.	369,221	11,331,343	10,755,218
Saul Centers, Inc.	10,700	491,797	659,334
Savills plc	179,759	2,065,682	2,070,220
SBA Communications Corp.	328,540	38,009,053	39,546,360
Sberbank of Russia - ADR	1,444,792	12,436,070	16,672,900
Sberbank of Russia - Sponsored ADR	170,223	1,127,190	1,964,373
SBI Holdings, Inc.	17,000	224,103	236,776
SBM Offshore NV	755,024	12,107,144	12,415,865
SCANA Corp.	324,800	17,821,602	21,225,680
ScanSource, Inc.	27,300	906,965	1,071,525
Schaeffler AG	329,543	5,432,438	5,808,585
Schibsted ASA - B Shares	45,545	1,559,708	1,041,995
Schibsted ASA - Class A	58,752	2,172,949	1,511,741
Schindler Holding AG	37,959	5,136,928	7,201,573
Schindler Holding, Ltd.	245,080	23,302,981	47,451,425
Schlumberger, Ltd.	3,758,102	158,408,674	293,507,766
Schneider Electric S.A.	544,095	33,125,834	39,938,322
Schnitzer Steel Industries, Inc.	62,636	1,062,357	1,293,433
Schoeller Bleckmann Oilfield Equipment AG	7,831	602,739	546,930
Scholastic Corp.	28,700	1,065,108	1,221,759
Schouw & Company	9,230	819,377	848,957
Schroders plc	12,188	526,973	461,787
Schulman (A), Inc.	39,178	1,198,731	1,232,148
Schwab (Charles) Corp./The	3,809,503	66,271,826	155,465,817
Schweiter Technologies AG	944	744,719	1,047,789
Schweitzer-Mauduit International, Inc.	32,600	965,812	1,350,292
SciClone Pharmaceuticals, Inc.	51,300	507,781	502,740
Science Applications International Corp.	65,656	3,423,423	4,884,806
Scientific Games Corp.	248,214	3,388,590	5,870,261
Scorpio Bulkera, Inc.	56,900	749,582	523,480
Scorpio Tankers, Inc.	151,700	1,483,134	673,548
Scotts Miracle-Gro Company/The - Class A	333,454	14,712,994	31,141,269
Scripps Networks Interactive, Inc. - Class A	192,200	12,630,468	15,062,714
Seaboard Corp.	304	1,019,550	1,267,516
SeaChange International, Inc.	461,888	2,718,047	1,145,482
Seacoast Banking Corp. of Florida	31,000	490,076	743,380
SEACOR Holdings, Inc.	17,100	1,103,411	1,183,149
Seadrill, Ltd.	1,264,491	12,837,227	2,018,454
Sealed Air Corp.	717,225	34,760,532	31,256,665
Sears Holdings Corp.	11,600	156,484	133,284
Sears Hometown & Outlet Stores, Inc.	2,119	13,665	8,264
SeaSpine Holdings Corp.	8,507	85,381	66,780
Seattle Genetics, Inc.	292,245	13,440,248	18,370,521
SeaWorld Entertainment, Inc.	359,051	6,696,695	6,559,862

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Security Description	Shares	Cost	Fair Value
Second Sight Medical Products, Inc.	10,800	150,240	13,068
SecureWorks Corp. - Class A	80,333	993,371	763,164
SEEK, Ltd.	2,592,911	20,887,267	31,489,793
Sega Sammy Holdings, Inc.	182,800	2,305,264	2,447,614
SEI Investments Company	515,371	20,405,784	25,995,313
Sekisui Chemical Company, Ltd.	392,900	6,521,717	6,597,109
Select Comfort Corp.	47,700	1,092,980	1,182,483
Select Income REIT	71,064	1,638,474	1,832,741
Select Medical Holdings Corp.	145,503	2,019,740	1,942,465
Selecta Biosciences, Inc.	4,400	85,486	63,008
Selective Insurance Group, Inc.	72,345	1,970,194	3,411,067
Sembcorp Industries, Ltd.	332,800	1,314,619	757,392
Semen Gresik (Persero) Tbk PT	1,191,360	785,468	804,641
SemGroup Corp. - Class A	277,547	15,364,478	9,991,692
Sempra Energy	524,700	54,756,142	57,979,350
Semtech Corp.	238,929	6,109,668	8,075,800
Seneca Foods Corp. - Class A	7,400	198,553	267,140
Senior Housing Properties Trust	515,100	10,980,642	10,430,775
Senior plc	438,080	1,295,875	1,129,010
Sensata Technologies Holding NV	471,070	17,374,891	20,571,627
Senseonics Holdings, Inc.	6,500	19,769	11,635
Sensient Technologies Corp.	54,333	3,608,330	4,306,434
Sequential Brands Group, Inc.	40,551	380,771	157,743
Seres Therapeutics, Inc.	14,600	444,855	164,542
Seria Company, Ltd.	29,202	608,792	1,257,916
Seritage Growth Properties	32,672	1,557,647	1,409,797
Service Corp. International	407,400	6,762,962	12,580,512
ServiceMaster Global Holdings, Inc.	298,900	11,357,802	12,479,075
ServiceNow, Inc.	345,800	27,188,320	30,247,126
ServiceSource International, Inc.	53,800	246,911	208,744
ServisFirst Bancshares, Inc.	50,000	999,402	1,819,000
SES S.A.	540,137	12,484,335	12,596,825
Severstal - GDR	149,461	1,769,248	2,153,733
SGS Societe Generale de Surveillance Holding S.A.	1,400	2,774,578	2,988,960
Shaftesbury plc	225,200	3,123,758	2,576,652
Shake Shack, Inc. - Class A	16,200	806,610	541,080
Shandong Weigao Group Medical Polymer Company, Ltd.	716,000	433,132	512,251
Shanghai Commercial & Savings Bank, Ltd./The	170,220	162,779	173,348
Shanghai Industrial Holdings, Ltd.	235,000	722,334	690,954
Shanghai Pharmaceuticals Holding Company, Ltd.	654,200	1,644,722	1,713,050
Shangri-La Asia, Ltd.	148,000	212,299	215,577
Shenandoah Telecommunications Company	48,900	823,227	1,371,645
Shenzhen Expressway Company, Ltd.	214,900	98,040	194,672
Sherwin-Williams Company/The	243,211	68,342,298	75,441,620
Shiga Bank, Ltd.	183,972	1,001,621	942,726
Shimano, Inc.	288,700	20,689,388	42,101,544
Shin-Etsu Chemical Company, Ltd.	112,000	7,436,612	9,693,332
Shinhan Financial Group, Ltd.	107,425	3,865,397	4,476,442
Shionogi & Company, Ltd.	26,300	1,277,833	1,356,658
Ship Finance International, Ltd.	64,800	1,101,496	952,560
Shire Pharmaceuticals Group plc - ADR	38,456	6,600,887	6,700,189
Shire plc	536,069	31,026,112	31,243,963
Shiseido, Ltd.	1,144,653	19,839,319	30,098,118
Sho-Bond Holdings Company, Ltd.	20,304	791,164	891,933
Shoe Carnival, Inc.	15,200	423,197	373,464
Shopify, Inc. - Class A	3,234	127,472	220,203
ShopRite Holdings, Ltd.	550,018	7,289,193	7,941,343
Shore Bancshares, Inc.	9,800	161,796	163,758
ShoreTel, Inc.	99,661	705,375	612,915
Shun Tak Holdings, Ltd.	308,000	108,586	108,988
Shutterfly, Inc.	63,469	2,996,929	3,064,918
Shutterstock, Inc.	57,980	2,943,115	2,397,473
SI Financial Group, Inc.	11,500	152,146	161,575
Siam Cement Public Company, Ltd. - NVDR	186,400	2,764,301	2,929,240
Siam Cement Public Company, Ltd.	115,300	1,588,738	1,811,917
Siam Commercial Bank Public Company, Ltd.	1,036,400	3,907,333	4,916,208
Siegfried Holding AG	631	164,897	166,268
Siemens AG	458,216	54,797,219	62,926,903
Sierra Bancorp	12,000	218,216	329,160
SIG plc	589,035	929,233	819,790
Sigma Designs, Inc.	32,400	355,752	202,500
Signature Bank	116,100	8,819,462	17,228,079

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Security Description	Shares	Cost	Fair Value
Signet Jewelers, Ltd.	289,720	19,114,573	20,068,904
Silgan Holdings, Inc.	88,870	2,982,068	5,275,323
Silicom, Ltd.	5,800	160,088	288,086
Silicon Laboratories, Inc.	67,943	4,029,708	4,997,208
Silicon Motion Technology Corp. - ADR	15,240	451,880	712,470
Siltronic AG	18,647	888,351	1,245,297
Silver Bay Realty Trust Corp.	36,000	558,145	772,920
Silver Spring Networks, Inc.	124,080	1,450,152	1,400,863
Silver Wheaton Corp.	509,900	12,032,555	10,594,481
SimCorp A/S	14,936	815,904	902,250
Sime Darby Berhad	487,700	991,022	1,022,677
Simmons First National Corp. - Class A	31,000	1,177,700	1,709,650
Simon Property Group, Inc.	857,396	64,899,968	147,497,834
Simpson Manufacturing Company, Inc.	60,011	2,181,380	2,585,874
SINA Corp.	13,100	893,727	944,772
Sinclair Broadcast Group, Inc. - Class A	288,802	9,531,700	11,696,481
Singapore Airlines, Ltd.	394,800	3,489,545	2,845,227
Singapore Telecommunications, Ltd.	16,474,800	40,609,079	46,218,576
Sino Biopharmaceutical, Ltd.	9,642,000	7,878,566	7,940,398
Sinopec Engineering (Group) Company, Ltd. - H Shares	828,813	860,007	851,049
Sinopharm Group Company, Ltd.	2,742,000	7,756,409	12,719,436
Sinotrans Shipping, Ltd.	2,784,030	852,277	673,483
Sinotruk Hong Kong, Ltd.	233,000	175,273	174,791
Sirius XM Holdings, Inc.	3,899,900	15,130,955	20,084,485
SiteOne Landscape Supply, Inc.	39,110	1,408,270	1,893,315
Sivercrest Asset Management Group, Inc.	8,200	96,225	109,060
Six Flags Entertainment Corp.	162,548	7,734,074	9,669,981
SJVN, Ltd.	565,732	214,769	293,168
SJW Group	17,500	554,205	843,850
SK Holdings Company, Ltd.	13,916	2,682,057	3,030,087
SK hynix, Inc.	829,307	31,892,037	37,449,704
SK Innovation Company, Ltd.	38,543	4,905,879	5,738,540
SK Telecom, Ltd.	73,665	16,017,518	16,599,821
Skandinaviska Enskilda Banken AB	53,516	547,756	597,599
Skechers USA, Inc. - Class A	307,273	11,601,546	8,434,644
Sky plc	743,580	10,327,110	9,074,942
Skylark Company, Ltd.	32,500	477,952	475,702
SkyWest, Inc.	370,885	8,641,187	12,702,811
Skyworks Solutions, Inc.	462,400	44,508,654	45,305,952
SL Green Realty Corp.	212,000	24,297,426	22,603,440
SLM Corp.	1,947,110	16,536,639	23,560,031
SM Energy Company	890,540	30,220,888	21,390,771
Smart & Final Stores, Inc.	111,825	1,753,245	1,353,083
Smart Sand, Inc.	12,000	223,217	195,000
SMC Corp.	228,400	48,127,401	67,476,694
Smith & Nephew plc	116,151	1,970,294	1,766,131
Smiths Group plc	51,959	758,217	1,051,899
Smucker (J M) Company/The	367,300	44,111,683	48,145,684
Snap, Inc. - Class A	165,900	3,271,197	3,737,727
Snap-On, Inc.	416,549	43,801,110	70,259,320
SNS REAAL NV	34,218	213,243	30,779
Snyders-Lance, Inc.	96,770	2,667,331	3,900,799
Sociedad Quimica y Minera de Chile S.A. - Sponsored ADR	24,577	819,397	844,711
Societe Generale	629,214	26,566,787	32,000,000
Soda Sanayii A.S.	158,722	123,494	265,434
SodaStream International, Ltd.	83,890	2,062,209	4,062,793
Sodexo S.A.	152,540	16,811,433	17,987,194
Softbank Corp.	459,823	20,120,495	32,443,044
Software AG	163,952	4,804,865	6,499,528
S-Oil Corp.	27,808	1,928,588	2,499,065
Sol Melia S.A.	136,860	1,570,877	1,888,284
Sonic Automotive, Inc.	28,000	583,426	561,400
Sonic Corp.	55,766	1,362,374	1,414,226
Sonoco Products Company	317,700	12,160,987	16,812,684
Sonova Holding AG	44,248	6,080,170	6,140,214
Sonus Networks, Inc.	79,746	583,322	525,526
Sony Corp.	38,300	1,040,325	1,294,425
Sorrento Therapeutics, Inc.	25,900	621,082	102,305
Sotheby's	61,242	2,743,733	2,785,286
South Jersey Industries, Inc.	573,942	13,430,147	20,461,032
South State Corp.	47,299	3,342,590	4,226,166
South32, Ltd.	6,006,567	11,471,401	12,646,622

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Security Description	Shares	Cost	Fair Value
Southern Company	2,511,800	64,133,719	125,037,404
Southern Copper Corp.	478,028	13,320,042	17,156,425
Southern First Bancshares, Inc.	3,192	96,426	104,219
Southern Missouri Bancorp, Inc.	3,600	121,954	127,872
Southern National Bancorp of Virginia, Inc.	800	13,700	13,544
Southside Bancshares, Inc.	26,104	687,963	876,311
Southwest Airlines Company	1,957,261	74,129,732	105,222,351
Southwest Bancorp, Inc.	96,867	1,632,579	2,533,072
Southwest Gas Holdings, Inc.	51,100	2,322,499	4,236,701
Southwestern Energy Company	1,234,690	22,706,893	10,087,417
SP Plus Corp.	19,400	482,891	654,750
SPAR Group, Ltd.	439,665	5,905,678	5,713,883
Sparebank 1 SR-Bank ASA	533,600	3,658,736	3,991,640
Spark Energy, Inc. - Class A	5,800	140,160	185,310
Spark New Zealand, Ltd.	17,044	40,548	41,701
Spark Therapeutics, Inc.	20,900	1,201,403	1,114,806
Spartan Motors, Inc.	671,324	5,101,236	5,370,592
SpartanNash Company	40,500	1,102,179	1,417,095
Sparton Corp.	9,000	250,681	188,910
SPDR EURO STOXX 50 - ETF	247,950	8,461,723	9,012,983
SPDR KBW Regional Banking - ETF	109,771	6,142,192	5,994,594
SPDR S&P 500 - ETF	90,000	17,713,815	21,216,600
SPDR S&P Insurance - ETF	39,064	2,925,921	3,357,160
Spectranetics Corp./The	51,322	1,363,843	1,494,753
Spectris plc	377,187	10,461,773	11,781,904
Spectrum Brands Holdings, Inc.	66,531	7,129,247	9,248,474
Spectrum Pharmaceuticals, Inc.	67,400	643,090	438,100
Speedway Motorsports, Inc.	12,479	266,698	235,104
Spirax-Sarco Engineering plc	74,564	2,273,333	4,446,546
Spire, Inc.	79,576	4,073,042	5,371,380
Spirit AeroSystems Holdings, Inc. - Class A	608,206	30,861,311	35,227,292
Spirit Airlines, Inc.	205,257	11,723,428	10,892,989
Spirit Realty Capital, Inc.	1,021,300	10,631,412	10,345,769
Splunk, Inc.	645,174	40,928,747	40,187,888
Spok Holdings, Inc.	19,900	279,597	378,100
Sportsman's Warehouse Holdings, Inc.	26,800	283,081	128,104
Sprint Corp.	2,027,400	8,058,837	17,597,832
Sprouts Farmers Market, Inc.	295,000	7,518,079	6,820,400
SPS Commerce, Inc.	18,000	1,194,755	1,052,820
SFX Corp.	43,200	640,224	1,047,600
SPX Flow, Inc.	208,876	6,336,523	7,250,086
Square, Inc. - A Shares	116,512	1,230,766	2,013,327
SRC Energy, Inc.	191,800	1,803,899	1,618,792
SS&C Technologies Holdings, Inc.	596,051	19,006,229	21,100,205
SSE plc	237,117	5,179,160	4,376,383
SSP Group plc	73,768	355,850	384,377
St. James Place plc	151,715	2,008,245	2,014,742
St. Joe Company/The	54,600	849,628	930,930
STAAR Surgical Company	35,500	355,902	347,900
Stada Arzneimittel AG	166,801	7,269,514	10,238,491
STAG Industrial, Inc.	136,040	2,857,300	3,403,721
Stage Stores, Inc.	12,900	230,625	33,411
Stamps.com, Inc.	48,869	3,688,090	5,783,646
Standard Bank Group, Ltd.	1,315,860	14,646,394	14,106,824
Standard Chartered plc	1,861,704	23,098,343	17,762,393
Standard Motor Products, Inc.	39,011	1,296,251	1,917,001
Standex International Corp.	13,400	737,482	1,342,010
Stanley Black & Decker, Inc.	419,960	43,351,140	55,800,085
Stanley Electric Company, Ltd.	149,900	3,128,725	4,271,134
Staples, Inc.	1,389,500	20,523,055	12,185,915
Star Petroleum Refining PCL	5,173,200	1,652,125	1,972,177
Starbucks Corp.	4,594,416	98,739,273	268,267,950
Starts Corp., Inc.	25,900	549,685	540,174
Starwood Property Trust, Inc.	541,000	11,761,804	12,215,780
State Auto Financial Corp.	208,200	5,056,429	5,715,090
State Bank Financial Corp.	65,930	1,350,375	1,722,092
State National Companies, Inc.	28,400	307,856	408,960
State Street Corp.	1,448,926	71,091,912	115,348,999
Steel Dynamics, Inc.	679,176	12,241,462	23,608,158
Steelcase, Inc. - Class A	205,743	3,507,751	3,446,195
Stein Mart, Inc.	26,800	328,493	80,668
Steinhardt International Holdings NV	709,308	4,051,994	3,394,522

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Security Description	Shares	Cost	Fair Value
Stemline Therapeutics, Inc.	35,915	507,471	307,073
Stepan Company	29,929	1,333,158	2,358,704
Stericycle, Inc.	311,004	36,227,950	25,779,122
STERIS plc	140,236	9,622,935	9,740,793
Sterling Bancorp	399,923	7,135,720	9,478,175
Steven Madden, Ltd.	75,050	2,338,497	2,893,178
Stewart Information Services Corp.	25,600	845,750	1,131,008
Stifel Financial Corp.	556,875	23,742,613	27,949,556
Stillwater Mining Company	125,000	1,666,875	2,158,750
STMicroelectronics NV - NY Registered	307,125	4,231,384	4,748,153
STMicroelectronics NV	939,132	7,642,321	14,393,749
Stock Yards Bancorp, Inc.	38,550	908,105	1,567,058
Stonegate Bank	14,000	420,966	659,260
Stoneridge, Inc.	28,000	356,490	507,920
Stora Enso Oyj - R Shares	1,008,706	7,533,647	11,953,785
Store Capital Corp.	462,877	12,632,181	11,053,503
Straight Path Communications, Inc. - B Shares	9,500	295,392	341,715
Stratasys, Ltd.	62,658	1,906,274	1,283,862
Strattec Security Corp.	3,700	258,698	102,860
Stratus Properties, Inc.	5,775	124,300	158,235
Straumann Holding AG - Registered	1,093	344,552	507,490
Strayer Education, Inc.	14,704	766,747	1,183,525
Stryker Corp.	1,185,169	81,087,245	156,027,499
Subsea 7 S.A.	102,480	1,220,008	1,584,527
Sucampo Pharmaceuticals, Inc. - Class A	95,774	1,324,658	1,053,514
Suedzucker AG	51,712	1,343,551	1,300,858
Suffolk Bancorp	11,600	287,299	468,756
Sugi Holdings Company, Ltd.	245,800	10,264,858	11,271,991
SulAmerica S.A.	207,525	1,110,111	1,090,912
Sumitomo Bakelite Company, Ltd.	85,000	499,224	511,083
Sumitomo Electric Industries, Ltd.	309,200	4,271,749	5,122,348
Sumitomo Metal Mining Company, Ltd.	982,000	11,141,023	13,954,922
Summit Financial Group, Inc.	6,083	119,879	131,025
Summit Hotel Properties, Inc.	93,500	1,229,408	1,494,130
Summit Materials, Inc. - Class A	352,111	7,215,920	8,700,663
Sun Art Retail Group, Ltd.	2,458,500	1,731,556	2,303,015
Sun Bancorp, Inc.	12,217	242,373	298,095
Sun Communities, Inc.	154,903	11,437,794	12,443,358
Sun Hydraulics Corp.	701,197	14,432,268	25,320,224
Sun International, Ltd.	139,562	842,398	791,029
SunCoke Energy, Inc.	61,900	908,063	554,624
Suncor Energy, Inc.	632,669	17,040,662	19,369,306
SunOpta, Inc.	24,825	176,183	172,534
SunPower Corp.	110,100	2,748,464	671,610
Sunrun, Inc.	65,200	403,426	352,080
Sunstone Hotel Investors, Inc.	232,429	3,358,356	3,563,137
Suntory Beverage & Food	346,600	11,481,769	14,588,118
SunTrust Banks, Inc.	1,823,910	76,178,722	100,862,223
Super Group, Ltd.	74,530	216,716	197,820
Super Micro Computer, Inc.	41,400	984,918	1,049,490
Superior Energy Services, Inc.	841,750	19,607,193	12,003,355
Superior Industries International, Inc.	25,700	508,497	651,495
Superior Plus Corp.	43,700	416,825	422,697
Superior Uniform Group, Inc.	6,800	127,228	126,480
Supernus Pharmaceuticals, Inc.	300,629	4,726,617	9,409,688
SuperValu, Inc.	271,300	2,160,336	1,047,218
Supreme Industries, Inc. - Class A	14,500	217,528	293,770
Surgery Partners, Inc.	18,800	320,866	366,600
Surgutneftegas OJSC - Sponsored ADR	849,739	5,508,425	4,350,664
Surgutneftegas OJSC - Sponsored ADR Preferred	326,960	1,842,812	1,830,976
SurModics, Inc.	15,300	446,805	367,965
Suruga Bank, Ltd.	1,017,700	22,100,687	21,407,958
Suzano Papel e Celulose S.A.	1,357,800	4,952,848	5,670,775
Suzuken Company, Ltd.	294,579	8,699,985	9,649,227
SVB Financial Group	163,148	14,382,892	30,360,211
Svenska Handelsbanken AB - Class A	3,743,346	35,917,245	51,527,975
Swatch Group AG	65,165	23,612,993	23,352,501
Swedbank AB - A Shares	200,907	4,806,237	4,671,471
Swift Transportation Company	334,050	7,275,317	6,861,387
Swire Pacific, Ltd. - A Shares	466,000	6,352,799	4,653,104
Swire Properties, Ltd.	2,085,700	5,835,624	6,682,613
Swiss Life Holding AG	58,850	6,838,044	19,002,268

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Security Description	Shares	Cost	Fair Value
Swiss RE, Ltd.	203,772	7,127,793	18,311,895
Swisscom AG	1,943	963,740	897,008
Sykes Enterprises, Inc.	38,300	820,596	1,126,020
Symantec Corp.	1,454,013	33,834,737	44,609,119
Symrise AG	60,000	3,987,556	4,000,545
Synaptics, Inc.	38,200	2,222,080	1,891,282
Synchronoss Technologies, Inc.	64,863	2,433,012	1,582,657
Synchrony Financial	1,964,564	60,160,323	67,384,545
Syndax Pharmaceuticals, Inc.	1,800	17,357	24,696
Synergy Pharmaceuticals, Inc.	202,800	972,999	945,048
Syneron Medical, Ltd.	167,395	1,562,313	1,766,017
Syngenta AG	118,500	39,424,415	52,339,128
SYNNEX Corp.	42,845	3,107,151	4,796,069
Synopsys, Inc.	504,100	20,083,165	36,360,733
Synovus Financial Corp.	301,075	9,767,274	12,350,097
Syntel, Inc.	91,276	2,790,138	1,536,175
Synthetic Biologics, Inc.	34,000	61,985	21,444
Synutra International, Inc.	19,500	144,891	116,025
Syros Pharmaceuticals, Inc.	5,000	70,155	79,650
Sysco Corp.	1,673,300	80,721,796	86,877,736
Systemx Corp.	110,500	2,536,102	6,693,664
Systemax, Inc.	10,200	87,610	113,118
T Rowe Price Group, Inc.	698,100	52,639,278	47,575,515
T2 Biosystems, Inc.	8,300	149,078	43,658
Tableau Software, Inc. - Class A	120,440	13,806,023	5,967,802
Tabula Rasa Healthcare, Inc.	2,800	38,493	37,744
Tactile Systems Technology, Inc.	4,200	79,585	79,590
Tag Immobilien AG	881,188	10,645,838	11,889,317
Tahoe Resources, Inc.	671,513	7,716,869	5,392,249
Tailored Brands, Inc.	139,341	3,451,091	2,081,755
Taishin Financial Holding Company, Ltd.	9,418,143	2,233,589	3,926,490
Taiwan Business Bank	1,569,000	405,921	434,361
Taiwan Semiconductor Manufacturing Company, Ltd.	14,396,100	70,247,960	89,671,678
Taiwan Semiconductor Manufacturing Company, Ltd. - ADR	3,313,263	79,618,440	108,807,557
Takeda Pharmaceutical Company, Ltd.	892,000	40,469,785	41,858,279
Take-Two Interactive Software, Inc.	278,330	8,511,349	16,496,619
Talaat Moustafa Group (TMG)	847,947	1,038,925	431,255
Tallgrass Energy GP, LP	18,734	422,379	538,790
Tandem Diabetes Care, Inc.	16,100	179,846	19,320
Tanger Factory Outlet Centers, Inc.	217,560	7,387,451	7,129,441
Targa Resources Corp.	385,600	19,927,121	23,097,440
Target Corp.	1,570,500	39,410,329	86,675,895
Taser International, Inc.	308,758	5,789,562	7,036,595
Tata Consultancy Services, Ltd.	231,776	7,948,196	8,679,955
Tata Motors, Ltd. - Sponsored ADR	41,370	1,506,291	1,474,841
Tate & Lyle plc	32,060	301,004	306,484
Tatneft PJSC - Sponsored ADR	119,733	4,229,708	4,412,161
Taubman Centers, Inc.	126,900	7,428,720	8,377,938
Taylor Morrison Home Corp. - Class A	50,840	1,016,489	1,083,909
Taylor Wimpey plc	2,299,976	4,365,633	5,553,565
TCF Financial Corp.	339,000	5,796,593	5,769,780
TD Ameritrade Holding Corp.	1,230,375	42,578,442	47,812,373
Team, Inc.	80,681	2,859,085	2,182,421
Tecan Group AG	4,757	622,687	760,873
Tech Data Corp.	40,652	2,408,534	3,817,223
Tech Mahindra, Ltd.	508,560	3,742,305	3,595,986
TechnipFMC plc	185,500	6,773,329	6,028,750
TechTarget	18,000	165,300	162,540
Teekay Corp.	41,000	305,396	375,150
Teekay Tankers, Ltd. - Class A	121,000	625,620	248,050
TEGNA, Inc.	498,800	15,590,433	12,779,256
Teijin, Ltd.	53,000	894,823	998,358
Tejon Ranch Company	13,700	345,903	299,893
Teladoc, Inc.	39,014	725,330	975,350
Telecom Italia - Risparmio Shares	18,535,965	14,774,493	13,560,396
Teledyne Technologies, Inc.	293,139	20,614,214	37,070,358
Teleflex, Inc.	105,190	8,075,751	20,378,459
Telefonaktiebolaget LM Ericsson - B Shares	6,888,660	63,350,522	46,138,892
Telefonica Brasil S.A.	397,500	6,980,627	5,853,045
Telefonica S.A.	4,120,696	59,816,880	46,210,439
Telekomunikasi Indonesia Persero Tbk PT	62,951,872	17,526,346	19,510,805
Telekomunikasi Indonesia Persero Tbk PT - Sponsored ADR	137,612	2,656,928	4,289,366

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Security Description	Shares	Cost	Fair Value
Telenav, Inc.	269,405	1,721,720	2,330,353
Telenor ASA	772,990	12,172,170	12,860,817
Teleperformance S.A.	458	13,060	49,598
Telephone & Data Systems, Inc.	206,000	6,717,836	5,461,060
TeleTech Holdings, Inc.	25,659	600,222	759,506
Television Broadcasts, Ltd.	72,500	277,814	292,929
Television Francaise 1 S.A.	108,779	1,142,221	1,303,059
TeliaSonera AB	9,714,212	58,270,164	40,898,853
Teligent, Inc.	37,700	245,607	294,437
Telkom South Africa, Ltd.	870,657	4,375,223	4,871,848
Temenos Group AG	198,167	13,733,677	15,759,122
Temp Holdings Company, Ltd.	702,100	10,903,532	13,067,894
Tempur Sealy International, Inc.	118,600	6,194,200	5,510,156
Tenaga Nasional Berhad	8,660,200	26,739,640	26,848,479
Tenaris S.A.	479,467	6,190,935	8,240,920
Tencent Holdings, Ltd.	4,009,018	71,771,782	114,933,952
Tenet Healthcare Corp.	165,000	9,304,598	2,922,150
Tennant Company	18,700	946,633	1,358,555
Tenneco, Inc.	99,835	5,438,221	6,231,701
Teradata Corp.	414,910	14,046,986	12,911,999
Teradyne, Inc.	567,188	10,056,841	17,639,547
Terex Corp.	254,455	4,746,560	7,989,887
Terna S.p.A.	157,125	783,949	781,447
Ternium S.A. - Sponsored ADR	47,542	913,886	1,241,797
TerraForm Global, Inc. - Class A	82,100	352,819	394,080
TerraForm Power, Inc. - Class A	90,400	784,672	1,118,248
TerraVia Holdings, Inc.	73,200	225,036	53,033
Terreno Realty Corp.	46,800	986,820	1,310,400
Territorial Bancorp, Inc.	7,800	179,952	243,126
TESARO, Inc.	33,820	2,407,485	5,203,883
Tesco Corp./The	44,800	626,629	360,640
Tesco plc	32,318,136	133,414,879	75,005,065
Tesla, Inc.	422,284	98,607,762	117,521,637
Tesoro Corp.	530,029	45,424,076	42,964,151
Tetra Tech, Inc.	157,712	3,887,370	6,442,535
Tetra Technologies, Inc.	202,892	1,529,335	825,770
Tetraphase Pharmaceuticals, Inc.	33,000	1,430,124	303,270
Teva Pharmaceutical Industries, Ltd. - Sponsored ADR	593,720	26,698,199	19,052,475
Texas Capital Bancshares, Inc.	186,690	9,665,016	15,579,280
Texas Instruments, Inc.	2,973,064	75,622,470	239,510,036
Texas Roadhouse, Inc. - Class A	70,800	1,849,876	3,152,724
Textainer Group Holdings, Ltd.	165,090	2,630,416	2,525,877
Textron, Inc.	637,989	27,783,903	30,361,896
TFI International, Inc.	10,968	227,852	255,357
TFS Financial Corp.	118,800	1,988,171	1,974,456
TG Therapeutics, Inc.	232,651	3,460,111	2,710,384
TGS NOPEC Geophysical Company ASA	33,549	741,986	710,908
Thai Beverage PCL	25,260,200	14,273,586	16,993,193
Thai Oil PCL - NVDR	309,700	594,911	680,461
Thai Oil Public Company, Ltd.	3,581,900	5,561,994	7,870,017
Thai Union Group Public Company, Ltd.	442,700	264,617	275,701
Thales S.A.	90,087	5,125,480	8,735,322
Thanachart Capital Public Company, Ltd.	2,227,800	3,434,365	3,128,159
The Hyakugo Bank, Ltd.	17,000	75,557	67,738
The Hyakujushi Bank, Ltd.	29,000	101,118	97,855
TherapeuticsMD, Inc.	486,403	3,067,045	3,502,102
Theravance Biopharma, Inc.	42,400	812,896	1,561,168
Thermo Fisher Scientific, Inc.	1,368,779	104,128,847	210,244,454
Thermon Group Holdings, Inc.	35,800	815,145	746,072
Third Point Reinsurance, Ltd.	111,394	1,497,740	1,347,867
THK Company, Ltd.	32,200	682,326	809,985
Thomas Cook Group plc	8,583,710	14,437,407	9,177,142
Thomson Reuters Corp.	823,600	31,643,645	35,601,718
Thor Industries, Inc.	128,924	6,112,687	12,393,464
Tidewater, Inc.	45,300	935,470	52,095
TIER REIT, Inc.	37,871	584,423	657,441
Tieto Oyj	27,484	626,838	750,467
Tiffany & Company	252,550	22,860,265	24,068,015
Tiger Brands, Ltd.	118,283	3,239,085	3,532,501
Tile Shop Holdings, Inc.	62,381	965,853	1,200,834
Tilly's, Inc. - Class A	10,200	103,224	92,004
Tim Participacoes S.A.	1,475,600	3,756,315	4,694,109



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Security Description	Shares	Cost	Fair Value
Tim Participacoes S.A. - ADR	746,938	11,842,418	11,936,069
Time Warner, Inc.	2,027,800	110,340,755	198,136,338
Time, Inc.	156,753	3,248,183	3,033,170
Timken Company/The	682,440	20,395,706	30,846,288
TimkenSteel Corp.	320,658	4,013,788	6,063,643
Tipco Asphalt Public Company, Ltd.	19,400	13,829	14,538
Tiptree, Inc. - Class A	22,813	151,825	166,535
Tisco Financial Group PCL	61,800	108,217	129,040
Titan Industries, Ltd.	190,017	1,266,572	1,354,129
Titan International, Inc.	103,977	1,308,822	1,075,122
Titan Machinery, Inc.	15,800	231,964	242,372
Titan Pharmaceuticals, Inc.	19,400	111,226	64,020
Tivity Health, Inc.	32,200	819,851	937,020
TiVo Corp.	123,137	1,974,891	2,308,819
TJX Companies, Inc./The	2,258,824	76,186,754	178,627,802
TLG Immobilien AG	3,071	56,677	59,993
T-Mobile US, Inc.	764,800	29,318,906	49,398,432
TMX Group, Ltd.	3,400	160,518	171,855
Toho Holdings Company, Ltd.	116,700	1,988,145	2,440,196
Tokai Pharmaceuticals, Inc.	8,600	105,132	7,185
Tokio Marine Holdings, Inc.	728,500	19,599,421	30,701,212
Tokyo Broadcasting System Holdings, Inc.	43,900	742,736	783,211
Tokyo Electric Power Company, Inc.	2,011,700	10,924,673	7,871,320
Tokyo Electron, Ltd.	16,300	1,772,591	1,778,036
Tokyo Gas Company, Ltd.	627,000	3,068,009	2,850,563
Tokyo Steel Manufacturing Company, Ltd.	194,000	1,223,936	1,627,838
Toll Brothers, Inc.	371,000	8,954,210	13,396,810
Tompkins Financial Corp.	17,683	902,248	1,424,366
Tomra Systems ASA	125,013	1,210,642	1,368,187
Tootsie Roll Industries, Inc.	20,120	613,341	751,483
TopBuild Corp.	186,695	6,154,394	8,774,665
Toppan Forms Company, Ltd.	62,000	671,750	606,479
Torchmark Corp.	478,715	27,257,051	36,880,204
Toro Company/The	365,260	14,897,013	22,814,140
Toronto-Dominion Bank Financial Group	331,800	16,821,634	16,571,963
Total S.A.	758,382	32,382,395	38,459,608
Total Systems Services, Inc.	624,726	27,320,651	33,397,852
Tower International, Inc.	46,342	1,161,804	1,255,868
Tower Semiconductor, Ltd.	41,987	917,632	967,800
TowneBank	52,000	919,814	1,684,800
Townsquare Media, Inc.	6,300	83,032	76,734
Toyo Seikan Kaisha, Ltd.	64,000	1,149,992	1,038,428
Toyota Motor Corp.	328,500	18,337,386	17,812,052
Toyota Motor Corp. - Sponsored ADR	15,330	1,777,184	1,665,145
TPI Composites, Inc.	11,797	205,948	224,261
Tractor Supply Company	289,500	27,056,728	19,966,815
Trade Desk, Inc./The - Class A	5,400	194,904	201,150
TransAlta Corp.	84,900	473,152	497,820
Transcontinental, Inc. - Class A	3,100	53,057	57,135
TransDigm Group, Inc.	143,100	32,854,316	31,504,896
TransEnterix, Inc.	31,700	111,761	38,357
Transocean, Ltd.	773,412	9,309,389	9,628,979
TransUnion	135,967	3,929,520	5,214,334
Travelers Companies/The	1,071,479	60,459,591	129,156,079
Travelport Worldwide, Ltd.	118,100	1,653,947	1,390,037
TravelSky Technology, Ltd. - H Shares	506,000	1,048,728	1,195,414
Travis Perkins plc	223,597	5,165,956	4,233,096
TRC Companies, Inc.	15,700	164,536	273,965
Treasury Wine Estates, Ltd.	3,240,482	17,690,850	30,232,580
Trecora Resources	18,400	259,016	204,240
Tredegar Corp.	32,609	608,448	572,288
TreeHouse Foods, Inc.	119,800	11,767,738	10,142,268
Trend Micro, Inc.	5,500	213,998	244,324
Trevena, Inc.	51,890	369,083	190,436
Trevi Finanziaria Industriale S.p.A.	709,969	2,421,680	715,305
Trex Company, Inc.	34,108	1,656,691	2,366,754
TRI Pointe Group, Inc.	155,200	2,233,900	1,946,208
Tribune Media Company - A Shares	168,200	8,302,442	6,268,814
TriCo Bancshares	43,584	1,065,650	1,548,539
TriMas Corp.	46,000	1,028,723	954,500
Trimble, Inc.	812,954	18,231,485	26,022,658
TriNet Group, Inc.	54,635	1,476,011	1,578,952

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Security Description	Shares	Cost	Fair Value
Trinity Industries, Inc.	424,700	7,306,541	11,275,785
Trinity Place Holdings, Inc.	10,300	97,486	75,293
Trinseo S.A.	260,470	14,884,911	17,477,537
TripAdvisor, Inc.	275,801	23,833,397	11,903,571
Triple-S Management Corp. - Class B	23,700	564,286	416,409
Tripod Technology Corp.	147,000	301,083	414,221
TriState Capital Holdings, Inc.	23,400	318,494	546,390
Triton International, Ltd. of Bermuda	42,000	1,187,355	1,083,180
Triumph Bancorp, Inc.	13,600	174,042	350,880
Triumph Group, Inc.	54,300	1,960,773	1,398,225
tronc, Inc.	26,500	400,224	368,880
Tronox, Ltd. - Class A	172,380	3,057,205	3,180,411
Trovagene, Inc.	22,300	207,836	25,645
TrueBlue, Inc.	74,362	1,857,401	2,033,801
TrueCar, Inc.	57,100	652,065	883,337
Trupanion, Inc.	14,900	120,808	211,878
TrustCo Bank Corp. NY	86,800	673,629	681,380
Trustmark Corp.	467,983	9,828,075	14,877,180
TS TECH Company, Ltd.	36,663	848,154	984,436
Tsingtao Brewery Company - H Shares	6,926,000	34,721,020	31,905,141
TTM Technologies, Inc.	360,625	4,388,971	5,816,881
Tuesday Morning Corp.	56,600	588,800	212,250
TUI AG	699,655	7,791,165	9,699,365
Tullow Oil plc	2,164,354	19,047,553	6,333,014
Tupperware Brands Corp.	145,900	5,742,411	9,150,848
Tupras Turkiye Petrol Rafinerileri A.S.	77,452	1,757,368	1,918,408
Turk Sise ve Cam Fabrikalari A.S.	1,151,703	1,244,053	1,318,798
Turkcell Iletisim Hizmet A.S.	342,521	1,105,443	1,125,857
Turkiye Garanti Bankasi A.S.	1,145,172	3,118,938	2,786,161
Turkiye Halk Bankasi A.S.	1,494,046	4,538,821	4,254,461
Turkiye Is Bankasi A.S. - Class C	11,356,776	22,507,818	20,676,184
Turkiye Vakiflar Bankasi T.A.O. - D Shares	3,389,935	5,917,729	4,989,511
Turning Point Brands, Inc.	5,200	53,320	81,120
Tutor Perini Corp.	286,913	6,392,934	9,123,833
TV Asahi Holdings Corp.	84,400	1,675,537	1,593,625
Twenty-First Century Fox, Inc. - Class A	3,295,325	57,262,154	106,735,577
Twenty-First Century Fox, Inc. - Class B	2,058,761	67,474,819	65,427,425
Twilio, Inc. - Class A	40,700	1,194,954	1,175,009
Twitter, Inc.	1,388,200	45,006,304	20,753,590
Two Harbors Investment Corp.	757,200	7,618,038	7,261,548
Tyler Technologies, Inc.	471,569	29,703,200	72,885,705
Tyson Foods, Inc. - Class A	751,900	35,072,598	46,399,749
U.S. Bancorp	4,361,000	104,768,406	224,591,500
U.S. Concrete, Inc.	51,867	2,929,440	3,348,015
U.S. Physical Therapy, Inc.	13,200	649,186	861,960
U.S. Silica Holdings, Inc.	184,650	7,045,526	8,861,353
Ube Industries, Ltd.	2,255,000	4,397,258	5,079,467
Ubiquiti Networks, Inc.	27,700	878,721	1,392,202
Ubisoft Entertainment S.A.	78,340	1,757,738	3,355,312
UBM plc	1,590,283	14,943,499	15,202,612
UBS AG	4,165,230	64,336,671	66,705,267
UCB S.A.	211,518	16,263,997	16,449,116
UCP, Inc. - Class A	5,000	38,932	50,750
UDR, Inc.	577,300	13,433,573	20,932,898
UFP Technologies, Inc.	1,000	23,292	25,900
UGI Corp.	413,578	8,793,239	20,430,753
Ultra Beauty, Inc.	129,300	22,025,870	36,880,239
Ultimate Software Group, Inc./The	207,405	34,711,165	40,487,530
Ultra Clean Holdings, Inc.	236,330	3,235,258	3,986,887
Ultragenyx Pharmaceutical, Inc.	65,048	6,586,855	4,408,953
Ultrapar Participacoes S.A.	14,700	271,147	331,600
Ultratech, Inc.	24,400	486,422	722,728
ULVAC, Inc.	37,900	1,602,411	1,765,243
UMB Financial Corp.	77,749	4,492,579	5,855,277
UMH Properties, Inc.	25,200	253,894	383,292
Umicore S.A.	63,284	3,007,065	3,614,400
Umpqua Holdings Corp.	234,400	4,181,081	4,158,256
Under Armour, Inc. - Class A	392,900	17,009,487	7,771,562
Under Armour, Inc. - Class C	394,876	16,169,818	7,226,231
Unicredit S.p.A.	290,524	3,841,275	4,490,048
UniFi, Inc.	21,545	662,054	611,662
UniFirst Corp.	62,708	6,909,388	8,870,047

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Unilever NV	2,057,860	89,690,878	102,499,831
Unilever plc	1,266,364	39,609,060	62,382,960
Unilever plc - Sponsored ADR	69,598	3,040,076	3,433,965
Union Bankshares Corp.	58,489	1,344,988	2,057,643
Union Bankshares, Inc.	4,000	140,857	171,800
Union Pacific Corp.	2,372,017	65,777,259	251,244,041
Unipetrol A.S.	91,038	830,937	827,282
Uni-President Enterprises Corp.	1,976,240	3,819,195	3,705,959
Unique Fabricating, Inc.	7,500	96,496	90,225
Unisys Corp.	61,511	1,158,104	858,078
Unit Corp.	55,500	1,208,318	1,340,880
United Bankshares, Inc.	395,069	11,877,700	16,691,665
United Community Banks, Inc.	486,384	9,131,618	13,467,973
United Community Financial Corp.	44,800	242,519	373,632
United Continental Holdings, Inc.	1,096,883	65,474,672	77,483,815
United Financial Bancorp, Inc.	48,500	627,066	824,985
United Fire Group, Inc.	346,625	9,123,903	14,825,151
United Insurance Holdings Company	27,567	540,565	439,694
United Internet AG	270,944	12,567,946	12,020,412
United Microelectronics Corp.	22,695,000	8,065,415	9,125,122
United Mizrahi Bank, Ltd.	117,522	1,616,490	1,988,859
United Natural Foods, Inc.	374,572	19,038,245	16,192,747
United Overseas Bank, Ltd.	5,177,244	69,114,649	81,921,466
United Parcel Service, Inc. - Class B	1,932,980	132,796,798	207,408,754
United Phosphorus, Ltd.	1,462,714	15,092,520	16,374,017
United Rentals, Inc.	310,873	24,861,316	38,874,669
United States Cellular Corp.	27,400	988,766	1,022,842
United States Lime & Minerals, Inc.	2,400	138,594	189,552
United States Steel Corp.	341,620	8,399,756	11,550,172
United Technologies Corp.	2,279,720	105,955,281	255,807,381
United Therapeutics Corp.	205,729	17,349,356	27,851,592
United Tractors Tbk PT	1,206,500	2,024,699	2,399,328
UnitedHealth Group, Inc.	2,855,149	131,002,275	468,272,987
Uniti Group, Inc.	264,400	7,408,187	6,834,740
Unitil Corp.	15,700	536,477	706,971
Univar, Inc.	309,235	8,061,533	9,481,145
Universal American Corp.	59,700	575,843	595,209
Universal Corp.	24,000	1,174,129	1,698,000
Universal Display Corp.	62,000	3,504,807	5,338,200
Universal Electronics, Inc.	32,082	1,505,857	2,197,617
Universal Forest Products, Inc.	20,700	1,037,161	2,039,778
Universal Health Realty Income Trust	13,600	595,971	877,200
Universal Health Services, Inc. - Class B	243,609	33,143,398	30,317,140
Universal Insurance Holdings, Inc.	63,291	1,419,984	1,550,630
Universal Logistics Holding	13,600	323,179	195,160
Univest Corp. of Pennsylvania	25,669	492,978	664,827
Unum Group	783,760	27,679,479	36,750,506
UPM-Kymmene Oy	238,313	5,216,758	5,612,626
Urban Edge Properties	94,600	2,112,142	2,487,980
Urban Outfitters, Inc.	205,340	7,230,158	4,878,878
Urstadt Biddle Properties, Inc. - Class A	29,100	533,836	598,296
US Ecology, Inc.	23,000	1,038,180	1,077,550
US Foods Holding Corp.	90,900	2,177,984	2,543,382
USA Technologies, Inc.	16,900	73,930	71,825
USA Truck, Inc.	9,000	207,352	66,150
USANA Health Sciences, Inc.	32,163	1,949,331	1,852,589
USG Corp.	189,500	5,009,800	6,026,100
Utah Medical Products, Inc.	4,000	218,206	249,200
Vail Resorts, Inc.	111,857	15,796,523	21,465,358
Vale S.A.	121,400	1,180,258	1,139,075
Vale S.A. - ADR	99,934	1,011,547	949,373
Valero Energy Corp.	1,597,460	52,820,268	105,895,623
Valhi, Inc.	17,400	75,516	57,072
Validus Holdings, Ltd.	201,783	9,671,184	11,378,543
Valley National Bancorp	248,800	2,501,486	2,935,840
Valmet Corp.	47,754	693,140	744,167
Valmont Industries, Inc.	48,100	4,377,460	7,479,550
Valspar Corp./The	437,100	13,569,080	48,491,874
Value Line, Inc.	2,965	49,235	51,028
Value Partners Group, Ltd.	810,841	780,814	772,080
Valvoline, Inc.	72,800	1,694,790	1,787,240
Vanda Pharmaceuticals, Inc.	46,570	619,660	651,980

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VanEck Vectors Russia - ETF	44,600	965,375	921,882
Vanguard Telecommunication Services - ETF	18,009	1,487,582	1,708,514
Vantiv, Inc.	370,285	16,096,276	23,742,674
Varex Imaging Corp.	131,625	3,389,565	4,422,600
Varian Medical Systems, Inc.	542,317	37,472,980	49,421,348
Varonis Systems, Inc.	12,000	279,822	381,600
Vasco Data Security International, Inc.	160,048	2,588,382	2,160,648
VCA, Inc.	181,404	5,714,042	16,598,466
Vector Group, Ltd.	89,700	1,811,617	1,865,760
Vectren Corp.	206,921	6,194,047	12,127,640
Vectrus, Inc.	10,900	265,546	243,615
Vedanta, Ltd	600,896	1,269,560	2,544,334
Veeco Instruments, Inc.	442,450	11,302,972	13,207,133
Ventas, Inc.	768,954	44,374,875	50,012,768
Venture Corp., Ltd.	48,000	280,480	394,017
Vera Bradley, Inc.	69,117	831,782	643,479
Veracyte, Inc.	12,300	140,234	112,914
Verastem, Inc.	64,566	467,713	133,652
VEREIT, Inc.	2,095,500	18,198,095	17,790,795
VeriFone Systems, Inc.	586,136	14,648,368	10,978,327
Verint Systems, Inc.	79,838	4,648,623	3,462,973
VeriSign, Inc.	409,226	27,818,669	35,647,677
Verisk Analytics, Inc.	476,378	35,943,579	38,653,311
Veritex Holdings, Inc.	9,200	246,154	258,704
Veritiv Corp.	15,212	647,013	787,982
Verizon Communications, Inc.	11,749,140	420,255,806	572,770,575
Versar, Inc.	343,452	830,284	573,565
Versartis, Inc.	67,415	1,297,671	1,439,310
Versum Materials, Inc.	638,942	12,830,991	19,551,625
Vertex Pharmaceuticals, Inc.	751,200	61,014,604	82,143,720
Vestas Wind Systems A/S	99,300	2,283,239	8,097,961
Veva Systems, Inc. - Class A	1,637,502	46,183,407	83,971,102
VF Corp.	1,059,800	32,912,984	58,257,206
Viacom, Inc. - Class A	22,309	1,024,851	1,087,564
Viacom, Inc. - Class B	862,150	35,190,351	40,193,433
Viad Corp.	23,100	628,221	1,044,120
ViaSat, Inc.	56,100	2,941,524	3,580,302
Viavi Solutions, Inc.	248,100	1,664,751	2,659,632
Vical, Inc.	71,201	940,473	158,778
Vicor Corp.	15,000	215,218	241,500
Victrex plc	18,800	515,789	446,661
Vidrala S.A.	71,024	4,111,350	3,700,193
ViewRay, Inc.	1,932	7,835	16,441
Village Super Market - Class A	10,100	295,802	267,650
Vilmorin & Cie S.A.	2,560	169,565	176,796
Vince Holding Corp.	14,100	170,724	21,855
Vinci S.A.	109,312	7,581,371	8,686,758
VirnetX Holding Corp.	41,400	196,036	95,220
Virtu Financial, Inc.	26,000	561,537	442,000
Virtus Investment Partners, Inc.	5,900	647,741	624,810
Virtusa Corp.	29,200	958,859	882,424
Visa, Inc. - Class A	5,720,387	200,937,841	508,370,793
Vishay Intertechnology, Inc.	291,095	3,547,902	4,788,513
Vishay Precision Group, Inc.	11,500	158,223	181,700
Vista Outdoor, Inc.	363,710	11,157,739	7,488,789
Visteon Corp.	396,256	29,210,076	38,813,275
Vital Therapies, Inc.	15,300	322,472	61,200
Vitamin Shoppe, Inc.	25,800	958,254	519,870
Vitasoy International Holdings, Ltd.	706,090	1,070,693	1,402,822
Vitro S.A.B. de C.V.	12,635	49,482	49,375
Vivint Solar, Inc.	18,800	256,316	52,640
VMware, Inc. - Class A	362,113	27,765,122	33,365,092
Vocera Communications, Inc.	800,415	16,739,810	19,874,304
Vodacom Group, Ltd.	23,500	263,231	266,393
Vodafone Group plc	15,511,963	45,826,871	40,365,019
Volkswagen AG - Preferred	90,073	16,298,627	13,159,713
Volvo AB - B Shares	84,664	888,377	1,254,555
Vonage Holdings Corp.	328,866	1,846,195	2,078,433
Vontobel Holding AG	24,571	1,313,621	1,406,582
Vornado Realty Trust	427,569	41,550,921	42,889,446
Voya Financial, Inc.	963,589	39,381,719	36,577,838
Voyager Therapeutics, Inc.	12,100	138,397	160,204

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VSE Corp.	9,000	248,436	367,200
VTB Bank OJSC - GDR	988,714	2,108,335	2,263,166
vTv Therapeutics, Inc. - Class A	4,300	29,722	28,165
Vulcan Materials Company	291,100	27,336,396	35,071,728
VWR Corp.	1,434,593	39,437,333	40,455,523
W&T Offshore, Inc.	32,100	169,323	88,917
W.P. Carey, Inc.	224,400	13,540,500	13,962,168
W.W. Grainger, Inc.	18,689	4,562,154	4,350,052
Wabash National Corp.	221,984	3,498,308	4,592,849
WABCO Holdings, Inc.	116,600	14,067,296	13,691,172
Wabtec Corp.	355,553	18,884,039	27,733,134
Wacker Neuson SE	18,865	353,710	424,122
Waddell & Reed Financial, Inc. - Class A	116,531	2,355,012	1,981,027
WageWorks, Inc.	85,308	5,343,068	6,167,768
Walgreens Boots Alliance, Inc.	2,404,087	60,741,967	199,659,425
Walker & Dunlop, Inc.	49,206	1,266,390	2,051,398
Wal-Mart de Mexico S.A.B. de C.V.	5,688,900	14,557,711	13,036,581
Wal-Mart Stores, Inc.	5,023,421	189,142,809	362,088,186
Walt Disney Company/The	4,628,010	192,291,139	524,770,054
Walter Investment Management Corp.	15,000	301,850	16,200
Warsaw Stock Exchange	85,060	968,773	953,019
Washington Federal, Inc.	260,525	5,931,297	8,623,378
Washington Prime Group, Inc.	298,105	3,305,645	2,590,532
Washington Real Estate Investment Trust	72,800	1,872,641	2,277,184
Washington Trust Bancorp	34,000	1,305,263	1,676,200
WashingtonFirst Bankshares, Inc.	5,250	122,524	147,000
Waste Connections, Inc.	75,354	5,705,482	6,647,730
Waste Management, Inc.	1,173,518	45,057,948	85,572,932
Waters Corp.	362,840	42,392,562	56,715,520
Waterstone Financial, Inc.	27,600	360,501	503,700
Watsco, Inc.	82,640	7,715,494	11,832,395
Watts Water Technologies, Inc. - Class A	28,300	1,211,412	1,764,505
Wave Life Sciences, Ltd.	7,700	154,457	211,750
Wayfair, Inc. - Class A	35,100	1,266,660	1,421,199
WD-40 Company	14,700	888,358	1,601,565
Weatherford International plc	3,290,958	26,501,915	21,884,871
Web.com Group, Inc.	260,516	5,213,041	5,027,959
WebMD Health Corp.	42,707	2,017,774	2,249,805
Webster Financial Corp.	332,975	14,142,585	16,662,069
WEC Energy Group, Inc.	705,843	34,704,658	42,795,261
Weibo Corp. - Sponsored ADR	31,800	1,468,503	1,659,324
Weichai Power Company, Ltd.	2,288,000	3,580,001	4,039,292
Weight Watchers International, Inc.	28,600	191,497	445,302
Weingarten Realty Investors	252,800	7,415,988	8,440,992
Weir Group plc/The	431,165	14,747,996	10,335,510
Weis Markets, Inc.	11,500	514,549	685,975
Welbilt, Inc.	274,200	3,890,709	5,382,546
WellCare Health Plans, Inc.	126,919	12,968,316	17,795,313
Wells Fargo & Company	13,762,381	470,592,837	766,014,126
Welltower, Inc.	825,400	56,236,423	58,454,828
Wendy's Company/The	552,785	3,733,098	7,523,404
Werner Enterprises, Inc.	76,600	2,275,708	2,006,920
WesBanco, Inc.	453,726	14,722,409	17,291,498
Wesco Aircraft Holdings, Inc.	154,192	2,076,082	1,757,789
WESCO International, Inc.	188,500	10,405,325	13,110,175
Wessanen NV	94,606	1,281,565	1,281,013
West Bancorp	14,600	269,453	335,070
West Corp.	44,300	1,333,634	1,081,806
West Fraser Timber Company, Ltd.	83,000	3,289,913	3,461,523
West Marine, Inc.	16,400	161,903	156,456
West Pharmaceutical Services, Inc.	175,017	13,076,924	14,283,137
Westamerica Bancorporation	26,400	1,273,871	1,473,912
Westar Energy, Inc.	306,800	8,166,538	16,650,036
Western Alliance Bancorp	375,960	11,661,344	18,455,876
Western Asset Mortgage Capital Corp.	38,300	577,029	374,191
Western Digital Corp.	1,512,387	95,505,265	124,817,299
Western Refining, Inc.	128,932	4,889,440	4,521,645
Western Union Company	1,338,960	25,399,967	27,247,836
Westlake Chemical Corp.	230,179	13,038,914	15,203,323
Westmoreland Coal Company	39,111	839,664	567,892
Westports Holdings Berhad	1,186,700	1,272,005	1,086,009
WestRock Company	524,466	21,979,134	27,287,966

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2017**

Security Description	Shares	Cost	Fair Value
Westshore Terminals Investment Corp.	4,300	85,821	85,313
Westwood Holdings Group, Inc.	8,200	463,071	437,962
WEX, Inc.	83,800	5,774,851	8,673,300
Weyco Group, Inc.	6,000	168,722	168,480
Weyerhaeuser Company	1,628,580	47,631,372	55,339,148
WGL Holdings, Inc.	342,436	13,480,455	28,261,243
Wheelock and Company, Ltd.	147,000	964,226	1,162,343
Whirlpool Corp.	160,700	27,171,865	27,532,731
White Mountains Insurance Group, Ltd.	10,692	7,272,097	9,407,677
Whitestone REIT	24,600	335,276	340,464
Whitewave Foods Company/The	385,500	9,252,967	21,645,825
Whiting Petroleum Corp.	637,305	12,692,069	6,028,905
Whole Foods Market, Inc.	693,200	28,608,879	20,601,904
Wienerberger AG	15,973	245,434	339,628
Wiley (John) & Sons, Inc. - Class A	96,100	4,022,513	5,170,180
Willbros Group, Inc.	44,600	114,778	122,204
William Lyon Homes	25,600	534,505	527,872
William Morrison Supermarkets plc	5,650,966	18,891,530	16,959,000
Williams Companies, Inc./The	1,635,900	36,215,114	48,406,281
Williams-Sonoma, Inc.	301,506	13,768,744	16,166,752
Willis Lease Finance Corp.	2,900	76,289	64,815
Willis Towers Watson plc	41,196	4,745,068	5,392,144
Windstream Holdings, Inc.	197,837	1,304,686	1,078,212
Wingstop, Inc.	25,043	685,217	708,216
Winmark Corp.	2,500	256,620	282,500
Winnebago Industries, Inc.	41,429	993,263	1,211,798
Wins Finance Holdings, Inc.	1,530	29,993	221,835
Wintrust Financial Corp.	85,695	4,194,469	5,923,238
WisdomTree Emerging Markets High Dividend Fund - ETF	205,330	8,183,386	8,387,731
WisdomTree India Earnings Fund - ETF	2,103,597	2,163,074	2,499,796
WisdomTree Investments, Inc.	201,005	3,457,920	1,825,125
WisdomTree Japan Hedged Capital Goods Fund - ETF	265,832	6,701,625	6,659,092
WisdomTree Japan Hedged Financials Fund - ETF	264,158	6,648,857	6,228,846
Wistron Corp.	864,277	639,596	791,856
Wix.com, Ltd.	33,860	882,913	2,299,094
WMIH Corp.	209,600	475,729	303,920
WNS Holdings, Ltd. - ADR	29,316	779,144	838,731
Wolseley plc	16,151	880,995	1,013,840
Wolverine World Wide, Inc.	130,396	2,789,277	3,255,988
Woodward, Inc.	87,101	3,889,968	5,915,900
Woori Bank	484,162	4,254,493	5,628,280
Workday, Inc. - Class A	257,700	21,416,631	21,461,256
Workhorse Group, Inc.	13,382	91,642	35,195
Workiva, Inc.	21,400	325,321	334,910
World Acceptance Corp.	6,900	372,074	357,282
World Fuel Services Corp.	181,700	7,599,505	6,586,625
World Wrestling Entertainment, Inc.	32,500	520,872	722,150
Worldpay Group plc	3,273,271	13,365,182	12,090,904
WorleyParsons, Ltd.	738,414	5,654,020	6,201,923
Worthington Industries, Inc.	88,534	3,018,428	3,991,998
WPP plc	187,715	4,076,640	4,112,438
WPX Energy, Inc.	1,227,738	16,196,228	16,439,412
WR Berkley Corp.	451,600	19,987,650	31,896,508
WR Grace & Company	290,150	22,256,603	20,226,356
Wright Medical Group NV	347,800	8,466,729	10,823,536
WSFS Financial Corp.	150,723	5,862,495	6,925,722
WW Grainger, Inc.	192,400	41,467,706	44,783,024
Wyndham Worldwide Corp.	438,827	35,144,667	36,988,728
Wynn Macau, Ltd.	1,230,000	1,978,815	2,503,841
Wynn Resorts, Ltd.	177,000	17,993,875	20,285,970
Xactly Corp.	24,000	327,146	285,600
XBiotech, Inc.	18,100	282,671	298,469
Xcel Energy, Inc.	1,068,500	37,083,596	47,494,825
Xcerra Corp.	49,700	382,649	441,833
Xencor, Inc.	64,341	1,345,605	1,539,037
Xenia Hotels & Resorts, Inc.	105,700	2,295,784	1,804,299
Xenith Bankshares, Inc.	7,820	170,517	198,393
Xerox Corp.	2,263,400	16,696,147	16,613,356
Xilinx, Inc.	714,800	31,595,778	41,379,772
Xinjiang Goldwind Science & Technology Company, Ltd.	188,150	264,147	283,260
XL Group, Ltd.	749,270	27,157,315	29,865,902
XO Group, Inc.	138,146	1,869,660	2,377,493

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2017**

Security Description	Shares	Cost	Fair Value
Xperi Corp.	271,707	8,691,351	9,224,453
XPO Logistics, Inc.	123,860	5,227,069	5,931,655
Xylem, Inc.	556,222	19,972,521	27,933,469
Ya Hsin Industrial Company, Ltd.	198,446	190,187	38,980
Yahoo!, Inc.	2,540,765	119,923,179	117,916,904
Yandex NV - Class A	115,463	1,354,659	2,532,104
Yanlord Land Group, Ltd.	350,300	439,951	455,016
Yapi ve Kredi Bankasi A.S.	29,265	39,749	30,538
Yara International ASA	291,860	11,338,352	11,234,141
Yelp, Inc.	311,780	11,637,854	10,210,795
York Water Company/The	13,100	295,798	459,155
YPF Sociedad Anonima - Sponsored ADR	25,789	486,233	626,157
YRC Worldwide, Inc.	45,529	632,148	501,274
Yuanta Financial Holding Company, Ltd.	2,242,000	834,227	945,789
Yum China Holdings, Inc.	895,900	3,910,083	24,368,480
Yum! Brands, Inc.	1,121,251	21,584,875	71,647,939
YY, Inc. - ADR	19,100	818,388	880,701
Zafgen, Inc.	16,000	565,120	74,560
Zagg, Inc.	45,005	382,824	324,036
Zalando SE	919,850	33,153,197	37,311,584
Zayo Group Holdings, Inc.	413,116	11,077,989	13,591,516
Zebra Technologies Corp. - Class A	115,000	5,539,608	10,493,750
ZELTIQ Aesthetics, Inc.	39,100	1,155,417	2,174,351
Zendesk, Inc.	100,180	2,445,641	2,809,047
Zenkoku Hoshu Company, Ltd.	113,300	3,716,028	3,853,603
Zensho Holdings Company, Ltd.	52,600	919,584	880,364
ZEON Corp.	33,000	353,214	376,407
Zhejiang Expressway Company, Ltd.	2,067,800	2,286,126	2,703,320
Zhongsheng Group Holdings, Ltd.	330,000	328,780	490,870
Zhuzhou CRRC Times Electric Company, Ltd.	47,000	295,119	249,772
Zillow Group, Inc. - Class A	122,632	3,443,547	4,146,188
Zillow Group, Inc. - Class C	247,764	7,536,084	8,342,214
Zimmer Biomet Holdings, Inc.	448,715	49,814,983	54,792,589
Zions Bancorp	605,345	18,574,587	25,424,490
ZIOPHARM Oncology, Inc.	142,790	1,280,551	905,289
Zix Corp.	89,964	402,129	432,727
Zodiac S.A.	274,970	5,368,145	6,896,508
Zoe's Kitchen, Inc.	516,730	12,079,019	9,559,505
Zoetis, Inc.	1,655,831	80,697,099	88,371,700
Zogenix, Inc.	24,164	355,151	262,179
Zumiez, Inc.	63,443	1,353,463	1,161,007
Zurich Insurance Group AG	219,670	40,859,408	58,684,008
Zynga, Inc. - Class A	1,574,800	4,275,786	4,488,180
<b>Total Cost Domestic and International Equity</b>		<b>\$55,377,396,131</b>	
<b>Total Fair Value Domestic and International Equity</b>			<b>\$86,251,270,680</b>

**COMMINGLED STOCK FUNDS**  
**As of March 31, 2017**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Fair Value</b>
Baring International Investment Full Active/Passive Fund	38,344,857	\$351,584,470	\$930,936,437
BlackRock ACWI Ex-US Superfund	806,755,016	9,153,847,307	10,042,561,615
BlackRock MSCI Europe Currency Hedged Fund	392,531,176	3,910,696,140	4,627,780,786
Consilium Investment Management Frontier Equity Fund	13,831,453	13,831,453	16,780,067
Genesis Investment Management Emerging Markets Fund	712,277	578,456,668	671,631,045
Morgan Stanley Investment Management Galaxy Fund	1,497,897	150,000,000	162,986,212
Morgan Stanley Investment Management Emerging Markets Fund	13,690,900	209,938,523	984,416,761
<b>Total Cost Commingled Stock Funds</b>		<b>\$14,368,354,561</b>	
<b>Total Fair Value Commingled Stock Funds</b>			<b>\$17,437,092,923</b>



**GLOBAL FIXED INCOME**  
**As of March 31, 2017**

<b>Security Description</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Par</b>	<b>Fair Value</b>
21st Century Fox America, Inc.	3.0000	9/15/22	4,785,000	\$4,780,985
Abbott Laboratories	2.9000	11/30/21	5,290,000	5,313,144
AbbVie, Inc.	2.5000	5/14/20	2,950,000	2,970,113
AbbVie, Inc.	4.5000	5/14/35	20,000,000	19,862,120
AbbVie, Inc.	2.3000	5/14/21	21,000,000	20,736,324
AbbVie, Inc.	4.3000	5/14/36	41,000,000	39,734,658
AbbVie, Inc.	4.4500	5/14/46	31,000,000	29,581,223
Abu Dhabi National Energy Company PJSC	3.8750	5/6/24	25,000,000	25,292,500
ACAR 2015-3 C	4.8400	10/12/21	800,000	824,132
ACE 2004-FM2 M2	2.2460	6/25/34	546,824	468,442
ACER 2015-1A A3	1.6100	10/13/20	1,780,831	1,781,422
ACER 2015-1A B	2.2600	6/10/21	11,000,000	11,052,833
ACER 2015-1A C	2.6900	10/12/21	4,000,000	4,005,567
ACER 2015-2A B	2.6200	12/10/19	23,800,000	23,964,627
ACER 2016-1A A3	1.9200	12/10/19	5,800,000	5,795,912
AEPTC 2012-1 A3	2.8449	12/1/24	78,266,000	78,652,266
AEPWV 2013-1 A1	2.0076	2/1/24	10,833,574	10,783,953
Aflac, Inc.	3.6250	11/15/24	29,000,000	29,880,150
Aflac, Inc.	3.2500	3/17/25	35,000,000	35,089,285
Agricultural Bank of China	2.0000	5/21/18	50,000,000	49,995,673
Ala Group, Ltd.	3.2000	3/11/25	20,000,000	19,606,176
Air Canada 2013-1A PTT	4.1250	5/15/25	7,905,059	8,161,499
Air Canada 2015-1A PTT	3.6000	3/15/27	40,894,362	41,098,834
Air Canada 2015-1A PTT	3.6000	3/15/27	8,931,908	8,708,611
Air Canada 2015-2AA PTT	3.7500	6/15/29	24,397,233	24,641,206
Air Lease Corp.	3.8750	4/1/21	16,218,000	16,812,390
Air Lease Corp.	4.2500	9/15/24	29,000,000	30,021,206
Air Lease Corp.	3.7500	2/1/22	39,625,000	40,812,363
Air Lease Corp.	2.1250	1/15/20	18,000,000	17,864,010
Albemarle Corp.	4.1500	12/1/24	25,507,000	26,517,332
Alibaba Group Holding, Ltd.	3.1250	11/28/21	42,878,000	43,305,108
Alibaba Group Holding, Ltd.	3.6000	11/28/24	18,000,000	18,129,060
Allstate Corp.	6.5000	5/15/57	37,125,000	42,322,500
ALLYA 2014-A A	0.6300	4/15/19	26,389,650	26,318,791
ALLYA 2016-2 A4	1.6000	1/15/21	52,000,000	51,768,642
ALM 2013-7R2A A2R	3.1584	10/15/27	25,000,000	25,188,625
ALM 2013-7R2A BR	3.9084	10/15/27	25,000,000	25,149,650
ALM 2013-8A A1R	2.6484	10/15/28	25,000,000	25,098,275
ALM 2015-12A A1	2.7084	4/16/27	60,750,000	60,754,981
ALM 2015-16A A2	3.3584	7/15/27	82,200,000	82,327,903
ALM 2015-16A B	4.0584	7/15/27	15,000,000	15,025,380
Alphabet, Inc.	1.9980	8/15/26	82,000,000	75,694,036
Amazon.com, Inc.	2.5000	11/29/22	44,680,000	44,500,252
American Airlines 14-1 A PTT	3.7000	10/1/26	23,451,419	23,568,676
American Airlines 14-1 B PTT	4.3750	10/1/22	18,070,003	18,160,353
American Airlines 15-1 A PTT	3.3750	5/1/27	46,461,338	45,532,111
American Airlines 15-1 B PTT	3.7000	5/1/23	21,437,122	20,954,787
American Airlines, Inc.	3.5750	1/15/28	34,114,808	34,029,521
American Express Company	1.7000	10/30/19	5,110,000	5,078,875
American Express Company	2.6500	12/2/22	16,651,000	16,494,647
American Express Company	1.5500	5/22/18	28,000,000	27,963,684
American Express Credit Corp.	2.2000	3/3/20	1,060,000	1,061,605
American Express Credit Corp.	2.2500	8/15/19	52,000,000	52,409,968
American Express Credit Corp.	1.8750	11/5/18	15,000,000	15,025,635
American Municipal Power, Inc.	6.0530	2/15/43	11,400,000	13,567,140
American Tower Corp.	2.8000	6/1/20	35,000,000	35,252,070
American Tower Corp.	4.0000	6/1/25	40,000,000	40,471,680
American Tower Corp.	2.2500	1/15/22	40,000,000	38,601,600
American Water Capital Corp.	3.4000	3/1/25	27,000,000	27,699,381
Amgen, Inc.	4.1000	6/15/21	16,769,000	17,730,635
Amgen, Inc.	3.8750	11/15/21	17,086,000	17,982,673
Amgen, Inc.	2.6000	8/19/26	50,000,000	46,348,000
AMSI 2003-13 AF5	6.4600	1/25/34	1,705,566	1,755,278
AMT 2002-2 M2	6.3200	3/25/33	263,390	238,502
AMXCA 2014-2 A	1.2600	1/15/20	15,000,000	15,002,804
Anadarko Petroleum Corp.	6.4500	9/15/36	48,400,000	57,126,036
Anadarko Petroleum Corp.	4.5000	7/15/44	50,565,000	47,697,661
Analog Devices, Inc.	3.9000	12/15/25	20,000,000	20,486,480
Anheuser-Busch Companies	5.7500	4/1/36	7,350,000	8,873,302
Anheuser-Busch InBev Finance, Inc.	2.6250	1/17/23	16,000,000	15,781,520
Anheuser-Busch InBev Finance, Inc.	4.7000	2/1/36	40,000,000	42,318,360
Anheuser-Busch InBev Finance, Inc.	4.9000	2/1/46	35,000,000	37,825,340
Anheuser-Busch InBev Finance, Inc.	3.6500	2/1/26	25,000,000	25,280,000

**GLOBAL FIXED INCOME**  
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<b>Security Description</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Par</b>	<b>Fair Value</b>
Anheuser-Busch InBev Worldwide, Inc.	3.7500	7/15/42	20,000,000	18,316,220
Apache Corp.	2.6250	1/15/23	25,000,000	24,071,825
APF 2015-A A	2.6100	4/15/20	4,335,783	4,339,850
Apollo Management Holdings, LP	4.4000	5/27/26	40,000,000	40,659,880
Apollo Management Holdings, LP	4.0000	5/30/24	70,808,000	71,001,943
Apple, Inc.	2.1000	5/6/19	5,295,000	5,352,477
Apple, Inc.	3.8500	5/4/43	13,943,000	13,358,049
Apple, Inc.	2.5000	2/9/25	36,000,000	34,827,840
Apple, Inc.	3.4500	2/9/45	72,000,000	64,176,696
Apple, Inc.	3.2000	5/13/25	20,000,000	20,205,140
Apple, Inc.	4.3750	5/13/45	25,000,000	25,612,725
Apple, Inc.	4.5000	2/23/36	14,000,000	15,125,502
Apple, Inc.	3.8500	8/4/46	29,000,000	27,664,144
Applied Materials, Inc.	4.3000	6/15/21	15,760,000	16,942,016
Ares Capital Corp.	3.8750	1/15/20	40,000,000	40,799,000
Ares Capital Corp.	3.6250	1/19/22	50,000,000	49,572,850
Ares Finance Company, LLC	4.0000	10/8/24	46,060,000	43,134,499
AT&T, Inc.	3.4000	5/15/25	2,370,000	2,289,245
AT&T, Inc.	3.4000	5/15/25	10,000,000	9,659,260
AT&T, Inc.	3.8000	3/15/22	30,000,000	31,030,980
AT&T, Inc.	3.9500	1/15/25	26,500,000	26,723,554
AT&T, Inc.	5.2500	3/1/37	39,000,000	39,758,706
Australia & New Zealand Banking Group	1.4500	5/15/18	45,000,000	44,911,440
Australia & New Zealand Banking Group	2.0000	11/16/18	45,000,000	45,167,400
Automatic Data Processing, Inc.	2.2500	9/15/20	5,570,000	5,633,960
Aviation Capital Group Corp.	2.8750	1/20/22	25,000,000	24,827,175
AXIS 2016-1A A	2.2100	11/20/21	26,434,740	26,286,380
BACM 2007-4 A1A	5.7740	2/10/51	357,029	359,392
BACM 2007-4 A4	6.0358	2/10/51	787,363	792,438
BACM 2007-4 A4	6.0358	2/10/51	13,523,842	13,611,016
BAFC 2009-R5 5A3	5.5000	5/26/37	545,209	350,248
BALTA 2004-12 2A2	2.8587	1/25/35	237,613	177,817
Bank of America Corp.	2.6000	1/15/19	2,560,000	2,586,655
Bank of America Corp.	3.2480	10/21/27	3,820,000	3,636,021
Bank of America Corp.	5.0000	5/13/21	50,000,000	54,288,700
Bank of America Corp.	4.2000	8/26/24	50,000,000	50,915,850
Bank of America Corp.	4.0000	1/22/25	40,000,000	39,957,880
Bank of America Corp.	2.5030	10/21/22	25,000,000	24,369,875
Bank of America Corp.	2.1510	11/9/20	16,880,000	16,727,692
Bank of Montreal	2.5500	11/6/22	73,063,000	72,514,370
Bank of Montreal	1.9000	8/27/21	40,000,000	38,962,480
Bank of New York Mellon Corp.	4.6250	9/20/26	45,000,000	43,200,000
Bank of Nova Scotia	1.4500	4/25/18	10,000,000	9,983,400
Bank of Nova Scotia	4.5000	12/16/25	75,000,000	78,354,975
Bank of Tokyo-Mitsubishi UFJ, Ltd.	2.3000	3/10/19	12,000,000	12,034,812
Bank One Corp.	8.0000	4/29/27	30,000,000	39,196,890
Barclays plc	3.6500	3/16/25	31,000,000	30,181,259
BATLN 2015-8A A1	2.6884	4/18/27	12,000,000	12,000,588
BATLN 2015-8A A2	3.5084	4/18/27	2,500,000	2,500,523
BATLN 2015-9A A	2.7084	7/15/28	17,500,000	17,625,510
BATLN 2015-9A B	3.1584	7/15/28	54,000,000	54,022,626
BATLN 2015-9A C	4.1584	7/15/28	27,000,000	27,040,284
BATLN 2016-10A B	3.9532	1/24/29	22,000,000	22,120,890
BATLN 2016-10A C	5.4032	1/24/29	26,000,000	26,303,550
BAYC 2006-2A M1	0.7458	7/25/36	767,264	652,029
BAYC 2006-SP2 M1	0.7630	1/25/37	1,196,965	997,978
BAYC 2007-5A A4	1.9533	10/25/37	4,000,000	2,203,494
BAYC 2008-2 A3	5.8860	4/25/38	852,112	803,810
BAYV 2005-A A1	1.4385	2/28/40	1,967,254	1,690,269
BAYV 2007-B 1A4	8.0480	8/28/47	3,337,000	984,068
BB&T Corp.	2.0500	5/10/21	5,320,000	5,238,029
BBIRD 2016-1AAA	2.4870	12/16/41	19,583,333	19,343,810
BCAP 2009-RR10 15A2	5.5000	3/26/36	2,340,131	1,676,479
BCAP 2011-R11 8A5	0.6021	7/26/36	285,187	269,637
Becton Dickinson & Company	6.7000	8/1/28	25,000,000	31,301,525
Becton Dickinson & Company	3.2500	11/12/20	12,836,000	13,230,117
Berkshire Hathaway Finance Corp.	1.3000	8/15/19	8,590,000	8,507,777
Berkshire Hathaway Finance Corp.	4.3000	5/15/43	6,635,000	6,812,659
Berkshire Hathaway Finance Corp.	4.5000	2/11/43	11,801,000	12,644,217
Berkshire Hathaway Finance Corp.	2.7500	3/15/23	20,000,000	20,004,960
Berkshire Hathaway Finance Corp.	3.1250	3/15/26	20,000,000	19,980,860
Biogen, Inc.	4.0500	9/15/25	20,000,000	20,724,820
BlackRock Fixed Income Opportunities Nero Fund			1,964,791,886	2,230,950,219

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BlackRock, Inc.	3.3750	6/1/22	3,278,000	3,407,937
BlackRock, Inc.	3.5000	3/18/24	87,400,000	91,230,130
BLUEM 2015-2A A1	2.5884	7/18/27	10,000,000	10,020,380
BLUEM 2015-2A B	3.0084	7/18/27	25,750,000	25,831,808
BLUEM 2015-2A C	3.8584	7/18/27	19,125,000	19,192,569
BLX 2004-A B	1.8420	2/25/31	146,775	111,312
BMW US Capital, LLC	2.2500	9/15/23	56,000,000	53,801,216
BNSF Funding Trust I	6.6130	12/15/55	17,230,000	19,814,500
BNSF Railway Company 2015-1 PTT	3.4420	6/16/28	70,768,553	71,162,733
BOAMS 2004-4 1A12	5.5000	5/25/34	103,000	104,438
BOAMS 2004-7 5A16	5.5000	8/25/34	73,000	74,022
Boeing Company	7.9500	8/15/24	22,720,000	30,058,492
Boeing Company	7.2500	6/15/25	48,750,000	62,947,560
Boston Scientific Corp.	2.8500	5/15/20	15,000,000	15,208,170
Boston Scientific Corp.	3.3750	5/15/22	25,000,000	25,472,150
Boston Scientific Corp.	3.8500	5/15/25	25,000,000	25,382,175
BP Capital Markets plc	2.5000	11/6/22	7,000,000	6,863,150
BP Capital Markets plc	2.7500	5/10/23	15,000,000	14,812,320
BP Capital Markets plc	1.3750	5/10/18	12,000,000	11,967,108
BP Capital Markets plc	2.3150	2/13/20	40,000,000	40,334,080
BP Capital Markets plc	3.0620	3/17/22	15,000,000	15,206,790
Brookfield Finance, Inc.	4.2500	6/2/26	30,000,000	30,146,070
Brookfield Finance, LLC	4.0000	4/1/24	35,000,000	35,207,305
BSABS 2003-AC3 A1	4.5000	7/25/33	468,599	471,162
BSCMS 2005-PW10 AJ	5.5900	12/11/40	5,273,054	5,736,230
BSCMS 2005-PW10 C	5.7929	12/11/40	3,926,686	3,728,167
BSCMS 2006-PW13 AJ	5.6110	9/11/41	1,270,340	1,269,181
BSCMS 2006-PW14 AJ	5.2730	12/11/38	5,086,401	5,098,561
BSCMS 2007-PW15 AM	5.3630	2/11/44	5,840,816	5,849,227
BSCMS 2007-PW17 A4	5.6940	6/11/50	39,097,089	39,374,972
BSCMS 2007-T26 AJ	5.5660	1/12/45	20,000,000	19,170,676
BSCMS 2007-T28 A4	5.7420	9/11/42	4,990,976	5,032,581
BSCMS 2007-T28 A4	5.7420	9/11/42	18,977,095	19,135,289
Burlington Northern Santa Fe Corp.	4.1250	6/15/47	10,000,000	9,971,810
Burlington Northern Santa Fe Corp.	4.1500	4/1/45	10,000,000	9,986,820
Burlington Northern Santa Fe Corp.	3.9000	8/1/46	20,000,000	19,196,440
BWAY 2013-1515 C	3.4462	3/10/33	35,150,000	34,777,129
BWAY 2015-1740 C	3.3424	1/13/35	15,643,000	14,744,022
BXGNT 2010-A B	7.5000	3/2/26	154,382	154,382
Cadence Design Systems, Inc.	4.3750	10/15/24	45,000,000	45,135,450
Canadian Natural Resources	6.4500	6/30/33	5,000,000	5,664,030
Canadian Natural Resources	3.9000	2/1/25	30,000,000	30,243,780
Capital One Financial Corp.	4.7500	7/15/21	5,120,000	5,506,540
Capital One Financial Corp.	3.7500	7/28/26	30,000,000	29,051,340
CARMX 2014-1 A4	1.3200	7/15/19	15,000,000	14,981,864
CARMX 2014-2 A4	1.6100	10/15/19	30,000,000	30,034,050
CARMX 2016- 2 B	2.1600	12/15/21	3,240,000	3,226,997
CARMX 2017- 1 B	2.5400	9/15/22	2,420,000	2,420,135
Caterpillar Financial Services Corp.	2.0000	3/5/20	10,000,000	9,973,040
CAZ 2015-1A A	2.0000	12/10/23	18,073,170	17,948,917
CBAC 2006-2A A	5.5400	1/25/39	3,431,095	2,573,131
CBS Corp.	3.5000	1/15/25	17,000,000	16,924,333
CCART 2014-AA A4	1.3100	5/15/19	10,428,788	10,425,555
CCART 2016-AA A4	1.9600	1/18/22	17,000,000	17,024,463
CCCIT 2008-A1 A1	5.3500	2/7/20	25,000,000	25,815,048
CCCIT 2014-A4 A4	1.2300	4/24/19	25,000,000	25,001,490
CD 2006-CD2 AJ	5.6426	1/15/46	8,318,989	7,805,684
CD 2007-CD5 A4	5.8860	11/15/44	10,248,280	10,314,585
CD 2016-CD2 A2	3.0370	11/10/49	6,108,000	6,239,311
CD 2016-CD2 A4	3.5260	11/10/49	28,000,000	28,636,300
CD 2017-CD3 A4	3.6310	1/10/27	40,793,000	41,968,654
CDGJ 2014-BXCH A	2.3939	12/15/16	18,921,004	18,956,600
CDGJ 2014-BXCH B	2.8439	12/15/16	20,000,000	20,012,500
CDGJ 2014-BXCH C	3.4939	12/15/27	10,000,000	10,042,131
CDGJ 2014-BXCH DPB	4.3539	12/15/27	2,499,000	2,514,663
CGCC 2014-FL2 B	3.2439	11/15/16	20,000,000	20,036,944
CGCMT 2006-C5 AJ	5.4820	10/15/49	20,434,085	19,310,210
CGCMT 2007-C6 A4	5.9220	12/10/49	43,995,916	44,047,092
CGCMT 2012-GC8 A4	3.0240	9/10/45	6,000,000	6,106,296
CGCMT 2013-GC17 A2	2.9620	11/10/46	7,750,000	7,853,435
CGCMT 2014-GC23 A4	3.6220	7/10/47	10,000,000	10,341,918
CGCMT 2016-P5 A4	2.9410	10/10/49	28,000,000	27,219,920
CGCMT 2016-P6 A5	3.7200	12/10/49	21,976,000	22,732,930

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CGCMT 2016-SMPL A	2.2280	9/10/31	30,000,000	29,446,566
CHAIT 2013-A1 A1	1.3000	2/18/20	19,000,000	18,994,140
CHAIT 2014-A2 A2	2.7700	3/15/23	20,000,000	20,421,054
Charles Schwab Corp.	0.0000		400,000	10,312,000
Charter Communications Operating, LLC/Charter Communications Operating Capital Corp.	3.5790	7/23/20	35,000,000	36,002,330
Charter Communications Operating, LLC/Charter Communications Operating Capital Corp.	4.4640	7/23/22	75,000,000	79,089,825
Chevron Corp.	2.3550	12/5/22	22,000,000	21,757,054
Chevron Corp.	2.1930	11/15/19	15,000,000	15,132,225
Chevron Corp.	1.9610	3/3/20	35,000,000	34,974,240
Chevron Corp.	2.4110	3/3/22	50,000,000	49,910,800
Chevron Corp.	1.7900	11/16/18	25,000,000	25,070,050
Chevron Phillips Chemical Company	1.7000	5/1/18	50,000,000	50,013,000
Cisco Systems, Inc.	1.6000	2/28/19	20,000,000	20,027,840
Cisco Systems, Inc.	2.2000	2/28/21	20,000,000	20,008,640
Citigroup, Inc.	4.0000	8/5/24	30,000,000	30,329,910
Citigroup, Inc.	4.6000	3/9/26	25,000,000	25,673,050
Citigroup, Inc.	4.1250	7/25/28	40,000,000	39,333,960
Citigroup, Inc.	2.9000	12/8/21	14,000,000	14,053,396
Citigroup, Inc.	2.7000	3/30/21	5,090,000	5,096,067
Citizens Bank	2.3000	12/3/18	20,000,000	20,099,800
CLAST 2015-1A A	4.7030	12/14/40	42,628,296	43,502,666
CME Group, Inc.	3.0000	3/15/25	15,000,000	15,005,835
CMLT 2008-LS1 A4B	6.3096	12/10/49	19,654,874	19,849,900
CMLTI 2005-12 2A3	6.0000	8/25/35	804,980	581,901
CMLTI 2009-5 8A1	6.0000	6/25/36	282,138	283,917
CMPT-BEAR STEARNS 88A #70	6.7900	2/1/18	82	86
CMPT-BEAR STEARNS 88B #76	3.4800	10/1/18	15,759	16,884
CMPT-BEAR STEARNS 89A #78	4.0000	2/1/19	565	607
CMPT-BEMAC 88A #77	3.9300	10/1/18	7,272	7,792
CMPT-BEMAC 89A #79	4.2700	3/1/19	46,229	49,661
CMPT-RFC 88A #72	3.6300	2/1/18	21,192	22,103
CMPT-RFC 90A #81	6.3600	1/1/20	127,915	145,077
CNH 2014-A A4	1.5000	5/15/20	16,000,000	16,008,194
CNH 2014-B A4	1.6100	5/17/21	36,000,000	36,045,788
CNH 2015-A A3	1.3000	4/15/20	28,901,557	28,887,337
CNH 2016-A A2A	1.2200	7/15/19	17,106,681	17,100,767
CNL 2003-1A A1	0.0565	5/15/31	406,239	369,129
CNOOC Finance 2015 AU	2.6250	5/5/20	50,000,000	49,798,257
CNOOC Finance 2015 US	3.5000	5/5/25	75,000,000	74,224,425
CNP 2005-A A4	5.1700	8/1/19	319,634	323,610
CNP 2009-1 A2	3.4600	8/15/19	2,291,211	2,320,854
CNP 2012-A A1	0.9012	4/15/18	1,945,145	1,944,800
COLT 2016-1 A2	4.0000	5/25/46	2,142,474	2,146,449
Comcast Corp.	4.2500	1/15/33	32,000,000	32,946,368
Comcast Corp.	4.2000	8/15/34	42,825,342	42,825,342
Comcast Corp.	3.3750	8/15/25	23,000,000	23,206,609
Comcast Corp.	4.4000	8/15/35	20,000,000	20,730,400
Comcast Corp.	3.2000	7/15/36	41,000,000	36,386,393
Comcast Corp.	1.6250	1/15/22	15,000,000	14,384,145
Comcast Corp.	3.0000	2/1/24	5,700,000	5,697,532
COMET 2007-A7 A7	5.7500	7/15/20	9,828,000	10,023,799
COMM 2000-C1 G	6.8500	8/15/33	286,336	280,133
COMM 2012-CR1 A3	3.3910	5/15/45	14,309,699	14,864,714
COMM 2012-CR4 A3	2.8530	10/15/45	20,000,000	20,104,008
COMM 2013-CR9 A4	4.3735	7/10/45	15,000,000	16,176,512
COMM 2013-LC13 A1	1.3090	7/10/18	1,977,375	1,974,944
COMM 2013-LC6 A4	2.9410	1/10/46	18,000,000	18,218,722
COMM 2014-277P A	3.7317	8/10/49	39,495,000	40,929,972
COMM 2014-277P B	3.7317	8/10/49	8,000,000	8,169,841
COMM 2014-CR14 A1	1.3300	2/10/47	2,480,729	2,477,537
COMM 2014-CR14 A4	4.2360	2/10/47	10,190,000	10,898,914
COMM 2014-CR15 A2	2.9280	2/10/47	7,000,000	7,122,090
COMM 2014-CR18 A5	3.8280	7/15/47	5,730,000	5,983,373
COMM 2014-CR20 A4	3.5900	11/10/47	5,000,000	5,143,813
COMM 2014-FL 5 B	2.6882	10/15/31	2,776,000	2,757,575
COMM 2014-FL4 D	2.9882	7/13/31	2,650,000	2,591,421
COMM 2014-FL5 C	2.5430	10/15/31	2,450,000	2,338,157
COMM 2014-UBS2 A2	2.8200	3/10/47	12,343,000	12,454,323
COMM 2014-UBS5 D	3.4950	9/10/47	4,315,000	3,160,956
COMM 2014-UBS6 A5	3.6440	12/10/47	40,000,000	41,102,744
Commonwealth Bank of Australia	2.2500	3/13/19	10,000,000	10,064,320
Commonwealth Bank of Australia	1.7500	11/2/18	30,000,000	29,953,980
Commonwealth Edison Company	4.0000	8/1/20	12,206,000	12,847,535

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Commonwealth Edison Company	3.1000	11/1/24	4,780,000	4,788,312
Compass Bank	3.8750	4/10/25	42,075,000	41,302,419
CONN 2016-B A	3.7300	10/15/18	1,240,616	1,244,062
Conoco, Inc.	6.9500	4/15/29	10,000,000	12,921,430
ConocoPhillips Company	3.3500	11/15/24	51,000,000	51,411,774
ConocoPhillips Company	2.8750	11/15/21	25,000,000	25,212,525
Consolidated Edison Company of New York, Inc.	7.1250	12/1/18	21,000,000	22,830,843
Consolidated Edison Company of New York, Inc.	4.6250	12/1/54	41,000,000	43,624,697
Continental Airlines 2012-1 A	4.1500	4/11/24	2,957,495	3,096,257
Continental Airlines 2012-2 A	4.0000	10/29/24	13,987,272	14,529,279
Corning, Inc.	2.9000	5/15/22	15,000,000	15,054,405
CRNN 2014-2A A	3.2700	11/18/29	18,518,518	18,079,196
CSFB 2003-1 DB1	6.7399	2/25/33	498,565	506,572
CSFB 2003-AR26 2A1	2.7907	11/25/33	500,043	493,743
CSFB 2004-AR6 7A1	3.0008	10/25/34	2,004,950	2,025,099
CSH 2016-2A E	4.3439	12/17/33	1,760,000	1,799,428
CSMC 2006-C2 AJ	5.9084	3/15/39	11,900,748	8,211,516
CSMC 2007-C3 A4	5.8288	6/15/39	2,231,409	2,230,240
CSMC 2007-C3 AM	5.8288	6/15/39	26,000,000	26,196,126
CSMC 2007-C5 A4	5.6950	9/15/40	39,438,202	39,610,464
CSMC 2009-12R 15A1	6.0000	5/27/36	180,135	180,874
CSMC 2009-12R 19A1	6.2500	12/27/36	180,008	180,150
CSMC 2010-UD1 B	5.9504	12/16/49	1,700,000	1,698,764
CSMC 2012-3R 1A1	2.3894	7/27/37	9,114	9,112
CSX Corp.	4.2500	11/1/66	29,000,000	26,315,760
CVS Pass-Through Trust Certificates	7.5070	1/10/32	6,101,156	7,500,627
CVS Pass-Through Trust Certificates	5.7730	1/10/33	2,934,409	3,290,855
CWHL 2004-R1 2A	6.5000	11/25/34	314,781	314,779
CWL 2004-ECC1 M3	2.4379	9/25/34	427,107	412,662
CWL 2004-SD1 A1	1.1679	6/25/33	651,009	635,368
Dai-ichi Life Insurance Company, Ltd.	5.1000	10/28/24	30,000,000	31,645,800
Daimler Finance North America, LLC	2.8500	1/6/22	60,000,000	60,084,900
DBUBS 2011-LC2A A1	3.5270	7/10/44	4,491,909	4,624,105
DBWF 2016-85T A	3.7910	12/10/36	16,001,000	16,617,890
DBWF 2016-85T B	3.9350	12/10/36	23,849,000	24,516,116
DCAL 2015-1A A1	4.2130	2/15/40	23,833,333	23,743,958
DEFT 2015-1 A3	1.3000	3/23/20	4,612,550	4,614,563
DEFT 2016-1 A3	1.6500	7/22/21	30,000,000	29,915,037
Dell International, LLC (Diamond 1 Fin)	3.4800	6/1/19	28,000,000	28,691,936
Dell International, LLC (Diamond 1 Fin)	4.4200	6/15/21	35,750,000	37,385,384
Dell International, LLC (Diamond 1 Fin)	5.4500	6/15/23	41,000,000	44,239,533
Delta Air Lines 2002-1G1	6.7180	7/2/24	1,766,294	1,969,417
Delta Air Lines 2010-1 A	6.2000	7/2/18	3,486,854	3,665,555
Depository Trust & Clearing Corp.	4.8750	12/31/49	17,500,000	17,915,625
DHAL 2015-1 A	3.8100	11/14/21	30,370,774	30,328,558
Diageo plc	1.1250	4/29/18	38,966,000	38,832,502
Diageo plc	2.8750	5/11/22	30,000,000	30,543,000
Dignity Health	3.8120	11/1/24	20,000,000	20,079,520
DMSI 2004-3 2MR1	1.3389	5/25/34	839,831	701,197
DNKN 2015-1A A2I	3.2620	2/20/45	24,500,000	24,628,674
Dollar General Corp.	3.8750	4/15/27	20,000,000	20,015,260
Dominion Gas Holdings, LLC	3.6000	12/15/24	20,000,000	20,215,820
Dominion Gas Holdings, LLC	4.6000	12/15/44	10,000,000	10,027,310
Dominion Resources, Inc.	5.2500	8/1/33	26,488,000	28,857,590
Dominion Resources, Inc.	2.7500	9/15/22	25,500,000	25,050,843
Dominion Resources, Inc.	3.6250	12/1/24	25,000,000	25,123,450
Doosan Heavy Industries & Construction Company, Ltd.	2.1250	4/27/20	30,000,000	29,467,205
Dr Pepper Snapple Group, Inc.	3.1300	12/15/23	25,500,000	25,596,390
DTAOT 2015-3A D	4.5300	10/17/22	860,000	880,079
eBay, Inc.	3.4500	8/1/24	40,000,000	40,022,320
ECAF 2015-1A A1	3.4730	6/15/40	29,837,349	29,538,975
EGLE 2014-1A A1	2.5700	12/15/39	12,906,250	12,811,287
EGLE 2014-1A A2	4.3100	12/15/39	4,437,500	4,440,837
EMC Corp.	1.8750	6/1/18	48,145,000	47,682,375
EMD Finance, LLC	2.9500	3/19/22	50,000,000	50,139,850
EMD Finance, LLC	3.2500	3/19/25	65,000,000	64,233,585
Enbridge, Inc.	3.5000	6/10/24	7,000,000	6,871,963
Energy Transfer Partners	4.0500	3/15/25	30,000,000	29,663,430
Energy Transfer Partners	4.9000	3/15/35	15,000,000	14,354,745
Energy Transfer Partners	5.1500	3/15/45	20,000,000	18,930,720
Energy Transfer Partners	4.7500	1/15/26	30,000,000	30,903,330
ENGS 2016-1A A2	2.6300	2/22/22	11,471,000	11,447,080
EnLink Midstream Partner	5.6000	4/1/44	10,000,000	10,044,490

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<b>Security Description</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Par</b>	<b>Fair Value</b>
EnLink Midstream Partner	5.0500	4/1/45	21,330,000	20,085,992
EnLink Midstream Partner	4.1500	6/1/25	20,000,000	19,759,380
Entergy Arkansas, Inc.	3.0500	6/1/23	4,678,000	4,693,877
Entergy Texas, Inc.	5.1500	6/1/45	55,000,000	56,371,040
Enterprise Products Operating, LLC	3.7500	2/15/25	15,000,000	15,085,560
Enterprise Products Operating, LLC	3.7000	2/15/26	20,000,000	20,005,400
EQABS 2004-1 AV2	1.1253	4/25/34	453,551	384,941
EQABS 2004-2 AV1	0.9065	7/25/34	7,027,651	5,155,369
EQABS 2004-3 AV2	0.8644	7/25/34	770,912	645,927
EQT Midstream Partners, LP	4.0000	8/1/24	12,000,000	11,956,596
ERL 2015-1A A1	2.7070	2/19/45	16,816,857	16,437,444
Exelon Generation Company, LLC	3.4000	3/15/22	1,965,000	1,981,007
Export Development Canada	1.0000	11/1/18	35,000,000	34,795,355
Export-Import Bank China	2.5000	7/31/19	35,000,000	35,270,718
Export-Import Bank China	3.6250	7/31/24	40,000,000	41,299,125
Exxon Mobil Corp.	2.7090	3/6/25	81,658,000	80,523,934
Exxon Mobil Corp.	2.3970	3/6/22	50,500,000	50,509,191
Exxon Mobil Corp.	3.5670	3/6/45	36,000,000	33,853,500
Fairfax (US), Inc.	4.8750	8/13/24	50,000,000	50,919,500
FCHE 1998-2 A1	6.9900	1/25/29	1,255,029	1,284,674
Federal Home Loan Bank	2.8750	9/13/24	185,970,000	191,031,731
Federal Home Loan Bank	2.7500	12/13/24	128,790,000	131,059,924
Federal Home Loan Bank	2.3750	3/14/25	20,745,000	20,445,504
Federal Home Loan Bank	2.8750	6/13/25	101,945,000	103,954,846
Federal Home Loan Bank	2.6250	12/12/25	18,750,000	18,669,019
Federal Home Loan Bank	2.1250	6/9/23	10,000,000	9,931,290
Federal Home Loan Bank	3.2500	6/9/23	14,500,000	15,312,450
Federal National Mortgage Association	1.5000	6/22/20	25,000,000	24,890,550
Federal National Mortgage Association	1.5000	11/30/20	150,000,000	148,753,500
Federal National Mortgage Association	2.6250	9/6/24	45,000,000	45,687,420
Federative Republic of Brazil	5.0000	1/27/45	10,000,000	8,900,000
FedEx Corp.	3.9000	2/1/35	20,000,000	19,223,040
FedEx Corp.	3.2000	2/1/25	7,000,000	7,004,718
FedEx Corp.	4.5000	2/1/65	35,000,000	31,976,770
FFML 2004-FF5 M6	2.8460	8/25/34	591,477	415,852
FGCI	3.0000	7/1/30	4,664,999	4,788,957
FGLMC	3.5000	9/1/45	7,928,898	8,114,566
FGLMC	3.5000	12/1/45	6,536,705	6,689,773
FGLMC	4.0000	2/1/46	5,384,769	5,652,530
FGLMC	3.5000	1/1/46	8,298,922	8,493,254
FGLMC APR 17 (TBA)	3.0000	10/15/46	14,500,000	14,370,293
FGLMC APR 17 (TBA)	3.5000	6/15/46	9,000,000	9,205,664
FHAMS 2004-AA7 1A1	2.6121	2/25/35	404,641	347,027
FHLMC	5.0000	1/1/35	573,216	631,083
FHLMC	4.0000	9/1/43	1,919,923	2,015,527
FHLMC	4.0000	10/1/43	2,415,837	2,535,965
FHLMC	4.0000	3/1/46	4,166,300	4,373,471
FHLMC	4.0000	5/1/46	4,525,801	4,750,849
FHLMC	3.5000	2/1/26	1,528,616	1,593,496
FHLMC	3.7500	3/27/19	3,000,000	3,141,210
FHLMC	6.0000	2/1/24	748,571	846,818
FHLMC	6.0000	1/1/24	302,486	341,472
FHLMC	6.5000	3/1/26	184,295	205,221
FHLMC	6.0000	7/1/36	2,156,388	2,438,069
FHLMC	6.0000	7/1/36	835,646	952,487
FHLMC	6.0000	7/1/36	533,454	608,042
FHLMC	5.5000	1/1/37	3,851,128	4,269,200
FHLMC	5.5000	1/1/37	810,892	898,676
FHLMC	5.5000	2/1/37	5,785,931	6,418,236
FHLMC	5.5000	3/1/37	2,124,351	2,355,956
FHLMC	5.5000	7/1/21	2,772,178	2,921,289
FHLMC	5.5000	6/1/21	2,679,917	2,823,888
FHLMC	5.5000	8/1/21	1,598,010	1,677,372
FHLMC	6.0000	2/1/37	2,561,864	2,902,943
FHLMC	6.0000	11/1/36	2,210,050	2,511,863
FHLMC	5.0000	11/1/36	6,484,977	7,089,949
FHLMC	5.0000	3/1/38	10,717,432	11,709,787
FHLMC	5.0000	12/1/38	9,257,477	10,090,016
FHLMC	5.5000	1/1/39	5,227,027	5,796,816
FHLMC	5.0000	1/1/39	24,128,209	26,257,698
FHLMC	5.0000	2/1/39	10,254,289	11,156,645
FHLMC	4.5000	1/1/44	9,157,300	9,830,017
FHLMC	5.0000	2/1/38	11,384,999	12,431,487

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FHLMC	5.0000	1/1/39	7,722,625	8,402,200
FHLMC	4.5000	5/1/39	9,825,425	10,555,973
FHLMC	4.5000	7/1/39	14,586,092	15,674,066
FHLMC	4.5000	9/1/41	7,820,276	8,404,300
FHLMC	5.0000	7/1/41	11,619,155	12,658,752
FHLMC	5.0000	7/1/41	10,023,023	10,907,918
FHLMC	5.0000	5/1/41	5,528,378	6,014,864
FHLMC	5.0000	10/1/41	6,654,241	7,248,263
FHLMC	4.5000	6/1/41	12,480,261	13,412,125
FHLMC	4.5000	7/1/41	12,605,594	13,539,627
FHLMC	4.5000	5/1/41	16,954,934	18,226,226
FHLMC	4.5000	8/1/41	13,499,306	14,498,730
FHLMC	5.5000	5/1/42	10,996,773	12,184,074
FHLMC	3.5000	12/1/42	70,422,434	72,340,177
FHLMC	5.0000	2/1/39	13,497,706	14,795,404
FHLMC	5.5000	3/1/22	4,707,189	4,990,702
FHLMC	5.0000	4/1/23	1,102,103	1,181,475
FHLMC	5.5000	7/1/23	2,403,619	2,552,133
FHLMC	5.5000	7/1/23	2,276,847	2,422,048
FHLMC	3.5000	4/1/26	24,066,032	25,103,413
FHLMC	3.5000	4/1/26	18,095,745	18,877,242
FHLMC	3.5000	4/1/27	16,360,571	17,065,728
FHLMC	3.5000	4/1/27	12,058,634	12,578,580
FHLMC	4.0000	1/1/29	7,078,001	7,346,600
FHLMC	4.0000	4/1/29	5,635,250	5,830,927
FHLMC	6.0000	7/1/36	2,634,425	2,995,964
FHLMC	5.5000	12/1/36	1,631,679	1,809,152
FHLMC	5.0000	4/1/38	12,483,372	13,598,226
FHLMC	4.5000	5/1/39	12,099,588	12,999,853
FHLMC	4.5000	5/1/41	14,081,641	15,124,237
FHLMC	3.0000	8/1/43	39,940,522	39,740,528
FHLMC	3.0000	9/1/43	18,750,391	18,656,537
FHLMC	4.0000	11/1/43	42,865,083	44,996,574
FHLMC	4.0000	1/1/44	24,085,735	25,292,422
FHLMC	3.5000	3/1/46	42,819,254	43,821,936
FHLMC	3.5000	3/1/46	70,225,784	71,870,233
FHLMC	3.5000	6/1/46	104,571,895	107,020,613
FHLMC	3.5000	9/1/46	34,047,660	34,844,940
FHLMC	5.0000	6/1/23	4,221,921	4,522,348
FHLMC	2.5000	1/1/28	46,516,198	47,101,942
FHLMC	3.0000	12/1/28	27,771,812	28,509,759
FHLMC	3.0000	1/1/29	14,616,579	15,004,968
FHLMC	5.0000	6/1/23	792,011	845,242
FHLMC	5.0000	6/1/23	1,028,661	1,097,767
FHLMC	5.5000	8/1/23	358,543	381,230
FHLMC	4.0000	3/1/26	13,659,581	14,386,371
FHLMC	4.0000	4/1/26	8,297,697	8,739,563
FHLMC	4.0000	4/1/26	21,762,711	22,922,395
FHLMC	4.0000	4/1/26	18,423,534	19,402,975
FHLMC	6.0000	12/1/23	250,396	283,290
FHLMC	6.0000	10/1/23	727,675	821,461
FHLMC	6.0000	11/1/23	362,992	410,703
FHLMC	6.5000	1/1/24	288,680	321,459
FHLMC	6.5000	2/1/26	248,050	276,215
FHLMC	4.5000	9/1/40	10,865,087	11,677,674
FHLMC	3.5000	6/1/42	26,245,175	26,960,569
FHLMC	3.0000	2/1/43	145,559,896	145,131,886
FHLMC	3.5000	8/1/42	43,335,708	44,516,999
FHLMC	4.5000	1/1/39	8,255,698	8,862,911
FHLMC	4.0000	8/1/39	22,719,044	23,878,353
FHLMC	4.5000	12/1/39	13,680,078	14,687,069
FHLMC	4.5000	9/1/40	6,365,903	6,830,726
FHLMC	4.0000	9/1/40	15,251,090	16,061,150
FHLMC	4.0000	11/1/40	12,400,610	13,060,741
FHLMC	4.0000	2/1/41	13,869,974	14,608,410
FHLMC	4.0000	2/1/41	12,051,187	12,692,133
FHLMC	4.0000	2/1/41	16,354,167	17,225,196
FHLMC	4.0000	9/1/24	2,424,042	2,551,959
FHLMC	3.0000	4/1/27	19,252,181	19,763,745
FHLMC	2.5000	10/1/27	16,901,814	17,114,455
FHLMC	3.0000	11/1/28	13,957,707	14,328,588
FHLMC	4.5000	5/1/41	8,528,994	9,173,735
FHLMC	4.5000	5/1/41	5,814,637	6,240,063

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FHLMC	4.5000	5/1/41	14,398,447	15,487,677
FHLMC	4.0000	9/1/41	22,139,415	23,320,848
FHLMC	4.0000	10/1/41	25,337,590	26,649,000
FHLMC	3.5000	6/1/42	28,359,740	29,132,766
FHLMC	3.5000	7/1/42	17,313,187	17,785,124
FHLMC	3.5000	9/1/42	15,928,173	16,362,322
FHLMC	3.5000	11/1/42	51,814,372	53,225,880
FHLMC	3.0000	11/1/42	18,810,952	18,755,643
FHLMC	3.0000	1/1/43	56,329,678	56,164,105
FHLMC	3.5000	11/1/43	16,293,638	16,737,747
FHLMC	3.0000	8/1/43	19,093,684	18,990,183
FHLMC	4.0000	12/1/43	12,559,781	13,190,801
FHLMC	3.5000	2/1/46	40,959,427	41,918,557
FHLMC	3.5000	3/1/46	42,324,135	43,315,222
FHLMC	3.5000	1/1/46	89,484,321	91,834,954
FHLMC	6.5000	2/1/26	612,037	681,531
FHLMC	6.5000	3/1/26	365,303	406,782
FHLMC	1.2500	10/2/19	100,000,000	99,442,300
FHLMC	3.0000	6/1/46	4,060,556	4,025,939
FHLMC	3.5000	6/1/46	3,974,992	4,068,072
FHLMC	4.0000	10/1/46	2,892,386	3,053,066
FHLMC Multifamily Structured K011 A1	2.9170	12/25/48	3,734,410	3,797,603
FHLMC Zero Coupon Bond	0.0000	12/17/29	11,391,000	7,470,468
FHMS K010 A1	3.3200	7/25/20	6,217,022	6,272,032
Fidelity National Information Services	3.8750	6/5/24	12,000,000	12,330,360
Fidelity National Information Services	5.0000	10/25/25	30,000,000	32,628,630
Fidelity National Information Services	3.0000	8/15/26	35,000,000	32,976,685
Fifth Third Bancorp	2.8750	7/27/20	2,535,000	2,575,332
Fifth Third Bancorp	2.8750	10/1/21	15,000,000	15,181,170
Five Corners Funding Trust	4.4190	11/15/23	12,500,000	13,288,925
FKL 2015-SFR1 E	4.7966	3/9/47	3,600,000	3,377,884
FMC Corp.	4.1000	2/1/24	40,820,000	41,535,697
FNCI APR 17 (TBA)	2.5000	2/20/46	8,000,000	8,003,750
FNCL APR 17 (TBA)	3.5000	6/25/46	10,800,000	11,048,063
FNCL APR 17 (TBA)	3.0000	11/1/46	35,060,000	34,753,225
FNGT 2002-T7 A1	0.6660	7/25/32	880,431	840,904
FNGT 2004-T5 AB4	1.0846	5/28/35	263,695	235,579
FNMA	5.0000	5/1/33	2,267,686	2,492,453
FNMA	4.5000	5/1/41	2,830,939	3,047,202
FNMA	6.0000	7/1/41	497,568	565,448
FNMA	4.5000	11/1/41	1,829,667	1,967,646
FNMA	5.0000	11/1/44	7,635,208	8,352,675
FNMA	4.5000	10/1/45	3,864,403	4,158,806
FNMA	3.5000	8/1/45	8,408,446	8,605,961
FNMA	6.0000	8/1/34	1,165,612	1,329,277
FNMA	5.5000	9/1/34	2,533,816	2,836,559
FNMA	5.0000	6/1/35	1,211,595	1,325,767
FNMA	5.5000	12/1/35	1,561,389	1,748,416
FNMA	4.5000	12/1/40	1,396,444	1,503,144
FNMA	7.5000	9/1/22	192,058	213,406
FNMA	6.5000	7/1/23	203,824	227,536
FNMA	6.5000	12/1/23	234,401	261,670
FNMA	6.0000	1/1/24	348,228	394,256
FNMA	6.0000	2/1/24	284,427	322,022
FNMA	7.0000	2/1/23	221,273	234,340
FNMA	7.0000	3/1/23	360,070	383,596
FNMA	6.5000	9/1/23	192,935	215,379
FNMA	6.0000	11/1/23	416,915	472,021
FNMA	6.5000	3/1/24	219,782	245,351
FNMA	6.5000	11/1/23	293,341	327,466
FNMA	5.0000	9/1/33	2,578,813	2,827,560
FNMA	6.5000	9/1/25	384,210	428,906
FNMA	6.0000	9/1/25	643,793	728,888
FNMA	6.0000	10/1/25	469,061	531,060
FNMA	6.0000	11/1/25	394,220	446,327
FNMA	7.0000	5/1/25	246,520	263,137
FNMA	4.0000	11/1/41	13,170,638	13,868,755
FNMA	3.5000	4/1/27	19,680,315	20,499,817
FNMA	3.0000	4/1/27	28,475,301	29,299,248
FNMA	3.5000	7/1/35	48,367,456	50,274,473
FNMA	3.0000	5/1/27	34,344,391	35,337,195
FNMA	3.5000	5/1/42	26,139,586	26,866,176
FNMA	3.5000	7/1/42	37,388,747	38,428,041



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FNMA	3.5000	8/1/42	49,993,213	51,380,652
FNMA	2.5000	8/1/27	38,182,697	38,627,445
FNMA	3.5000	11/1/43	25,345,292	26,033,491
FNMA	3.0000	1/1/43	34,875,050	34,766,997
FNMA	3.0000	6/1/43	19,197,085	19,133,654
FNMA	3.5000	11/1/35	44,447,381	46,116,385
FNMA	3.0000	7/1/35	44,808,920	45,446,726
FNMA	3.5000	10/1/45	42,424,524	43,421,081
FNMA	3.5000	5/1/46	74,872,602	76,631,370
FNMA	3.5000	5/1/46	138,836,382	142,097,667
FNMA	3.5000	12/1/45	41,991,537	42,977,924
FNMA	3.5000	5/1/46	73,933,176	75,669,876
FNMA	3.5000	6/1/46	46,928,820	48,031,184
FNMA	3.5000	6/1/46	55,409,787	56,711,370
FNMA	3.5000	8/1/35	35,869,187	36,881,336
FNMA	5.0000	11/1/33	11,950,944	13,105,959
FNMA	5.0000	4/1/35	1,994,539	2,182,202
FNMA	5.0000	10/1/35	5,637,182	6,167,737
FNMA	5.0000	10/1/35	3,832,774	4,192,558
FNMA	5.0000	7/1/36	2,693,663	2,946,366
FNMA	6.0000	6/1/36	1,296,817	1,464,184
FNMA	3.5000	11/1/45	77,459,041	79,419,319
FNMA	3.5000	12/1/45	29,141,292	29,825,825
FNMA	3.5000	4/1/46	92,227,767	94,394,209
FNMA	3.0000	7/1/46	73,118,578	72,619,751
FNMA	3.5000	2/1/46	110,851,512	113,455,428
FNMA	3.5000	6/1/46	30,122,849	30,830,438
FNMA	5.0000	11/1/35	8,703,018	9,525,572
FNMA	5.0000	12/1/36	17,396,569	19,031,214
FNMA	5.5000	6/1/38	7,417,757	8,237,320
FNMA	6.0000	6/1/36	1,730,644	1,954,758
FNMA	3.5000	8/1/26	7,293,396	7,598,634
FNMA	3.0000	3/1/27	25,512,772	26,251,022
FNMA	3.5000	8/1/42	9,476,277	9,739,243
FNMA	3.0000	12/1/42	17,196,589	17,143,310
FNMA	3.5000	6/1/35	31,247,724	32,478,916
FNMA	3.5000	7/1/35	38,349,374	39,860,815
FNMA	3.5000	10/1/35	43,524,385	45,159,538
FNMA	3.5000	11/1/35	37,419,148	38,825,656
FNMA	3.5000	2/1/36	34,002,476	35,282,902
FNMA	3.5000	12/1/46	7,458,128	7,632,772
FNMA	4.0000	10/1/45	2,865,523	3,037,603
FNMA	3.5000	5/1/46	3,330,336	3,408,566
FNMA	3.0000	7/1/46	4,077,715	4,044,838
FNMA	3.5000	1/1/47	3,468,325	3,549,797
FNMA	3.5000	2/1/47	2,983,252	3,053,342
FNMA Strips (Sub-Debt)	0.0000	10/9/19	197,384,000	188,399,080
FNR 2007-101 A2	0.0460	6/27/36	382,476	372,464
FNW 2004-W10 A6	5.7500	8/25/34	2,000,000	2,248,962
FNW 2004-W3 3A1	6.0000	5/25/34	2,325,635	2,579,452
Ford Motor Company	4.3460	12/8/26	28,000,000	28,552,244
Ford Motor Credit Company, LLC	3.0960	5/4/23	44,250,000	43,172,645
Ford Motor Credit Company, LLC	3.3390	3/28/22	26,200,000	26,291,779
Ford Motor Credit Company, LLC	3.1570	8/4/20	40,000,000	40,652,680
Ford Motor Credit Company, LLC	3.2000	1/15/21	35,000,000	35,374,850
FORDO 2013-A D	1.8600	8/15/19	2,900,000	2,900,427
FORDO 2014-B A4	1.4200	8/15/19	6,500,000	6,501,217
FORDO 2016-B B	1.8500	9/15/21	3,510,000	3,476,244
Fort Knox Military Housing	5.8150	2/15/52	28,005,340	27,931,966
Franklin Resources, Inc.	2.8000	9/15/22	18,895,000	18,970,221
FREMF 2013-KFO2 C	4.4373	12/25/45	2,579,887	2,605,810
Froedtert Health, Inc.	4.6860	4/1/45	20,000,000	19,864,860
GAAFT 2016-T1 DT1	4.0575	10/15/48	910,000	902,966
GALXY 2012-14A DR	5.3390	11/15/26	12,500,000	12,597,475
GALXY 2014-18A D1	4.8584	10/15/26	3,500,000	3,496,077
GALXY 2015-20A A	2.6062	7/20/27	35,000,000	35,010,045
GALXY 2015-20A B	3.1062	7/20/27	15,000,000	15,006,450
GCAR 2016-1A C	6.9000	10/15/21	490,000	506,338
GCCFC 2007-GG11 A4	5.7360	12/10/49	6,063,863	6,095,534
GE Capital International Funding	2.3420	11/15/20	3,578,000	3,593,478
GEBL 2006-1A D	1.4305	5/15/34	280,605	246,868
GEMNT 2013-1 A	1.3500	3/15/21	4,500,000	4,494,561
General Dynamics Corp.	2.2500	11/15/22	30,000,000	29,532,420

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General Electric Capital Corp.	4.6500	10/17/21	1,260,000	1,383,060
General Electric Company	5.0000	12/31/49	74,222,000	78,304,210
General Mills, Inc.	3.1500	12/15/21	17,234,000	17,642,756
General Motors Financial Company, Inc.	3.2000	7/13/20	27,000,000	27,464,940
General Motors Financial Company, Inc.	3.7000	11/24/20	50,000,000	51,480,200
General Motors Financial Company, Inc.	4.2000	3/1/21	13,963,000	14,575,068
General Motors Financial Company, Inc.	3.7000	5/9/23	54,137,000	54,341,096
General Motors Financial Company, Inc.	3.2000	7/6/21	46,000,000	46,174,524
General Motors Financial Company, Inc.	4.0000	1/15/25	18,000,000	18,090,252
GFORT 2016-1 A1	1.9600	5/17/21	35,000,000	35,057,460
GFORT 2017-1 A1	2.2200	1/18/22	28,000,000	28,050,459
Gilead Sciences, Inc.	4.0000	9/1/36	21,000,000	19,958,820
Gilead Sciences, Inc.	2.5000	9/1/23	20,000,000	19,350,100
GMALT 2015-1 A3	1.5300	9/20/18	18,009,703	18,023,547
GMALT 2015-1 A4	1.7300	6/20/19	7,000,000	7,014,811
GMALT 2015-1 B	2.1400	6/20/19	7,000,000	7,023,068
GMALT 2015-1 C	2.5000	6/20/19	8,000,000	8,029,505
GMALT 2016-1 A3	1.6400	7/20/19	65,000,000	65,041,210
GMALT 2016-2 A4	1.7600	3/20/20	17,550,000	17,522,189
GNMA	4.5000	4/15/41	18,996,542	20,320,104
GNMA	6.5000	2/15/24	349,418	396,299
GNMA	6.5000	3/15/24	316,161	358,580
GNMA	6.5000	3/15/24	592,831	672,371
GNMA	7.0000	4/15/24	458,491	488,898
GNMA	4.0000	7/15/41	19,594,588	20,715,360
GNMA	4.0000	3/15/41	23,925,279	25,297,606
GNMA	4.5000	3/15/41	15,544,391	16,628,793
GNMA	8.5000	11/15/24	340,664	389,821
GNMA	5.5000	11/15/38	2,182,858	2,436,276
GNMA	5.0000	11/15/41	9,523,834	10,498,146
GNMA	5.0000	7/15/41	15,567,471	17,126,868
GNMA	4.0000	2/15/42	23,556,864	24,944,127
GNMA	4.0000	8/15/40	22,285,719	23,535,462
GNMA	4.0000	10/15/40	52,671,973	55,778,310
GNMA	5.0000	12/15/40	13,145,565	14,490,389
GNMA II	3.5000	5/20/45	2,100,167	2,180,071
GNMA II	3.5000	5/20/46	6,614,468	6,866,125
GNMA II	5.0000	10/20/39	2,492,865	2,758,681
GNMA II	5.0000	6/20/41	1,164,026	1,277,026
GNMA II	4.5000	2/20/46	1,719,332	1,837,495
GNMA II	4.0000	5/20/42	34,168,711	36,261,568
GNMA II	4.0000	6/20/42	32,231,010	34,207,107
GNMA II	4.0000	10/20/45	9,412,065	9,844,507
GNMA II	5.5000	5/20/37	1,091,470	1,206,678
GNMA II	5.5000	9/20/38	1,255,304	1,387,830
GNMA II	5.5000	1/20/39	7,170,276	7,924,386
GNMA II	5.0000	10/20/39	2,550,132	2,822,054
GNMA II	5.0000	2/20/41	2,800,132	3,073,436
GNMA II	4.5000	3/20/41	46,394,213	50,087,616
GNMA II	4.5000	4/20/41	53,362,192	57,610,375
GNMA II	5.0000	4/20/41	20,317,535	22,289,872
GNMA II	5.0000	6/20/41	11,574,725	12,698,360
GNMA II	4.5000	8/20/41	6,205,746	6,699,806
GNMA II	4.5000	7/20/41	27,453,945	29,639,657
GNMA II	4.5000	9/20/41	11,396,414	12,304,666
GNMA II	4.5000	11/20/41	8,850,110	9,555,052
GNMA II	5.0000	10/20/41	5,567,380	6,128,461
GNMA II	5.5000	10/20/38	2,414,460	2,647,056
GNSF APR 17 (TBA)	4.0000	2/20/46	18,500,000	19,539,180
Goldman Sachs Group, Inc.	3.8500	7/8/24	17,000,000	17,413,627
Goldman Sachs Group, Inc.	5.7500	1/24/22	4,500,000	5,061,960
Goldman Sachs Group, Inc.	3.8500	1/26/27	32,000,000	32,156,064
Goldman Sachs Group, Inc.	3.0000	4/26/22	51,000,000	51,124,899
Goldman Sachs Group, Inc.	2.3500	11/15/21	37,680,000	36,903,151
Goldman Sachs Group, Inc.	2.3000	12/13/19	40,000,000	40,024,400
Goldman Sachs Group, Inc.	3.7500	2/25/26	2,955,000	2,973,956
GSAMP 2007-SEA1 M1	5.5000	12/25/36	1,820,000	1,644,693
GSFI 2015-1 B1	2.7400	1/18/30	5,246,639	5,246,639
GSMS 2010-C2 A1	3.8490	12/10/43	2,144,435	2,207,604
GSMS 2011-GC5 A4	3.7070	8/10/44	10,000,000	10,481,866
GSMS 2012-GCJ7 A4	3.3770	5/10/45	25,000,000	25,931,712
GSMS 2013-GC10 A5	2.9430	2/10/46	10,000,000	10,099,777
GSMS 2013-GC12 A4	3.1350	6/10/46	19,000,000	19,331,558

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GSMS 2014-GC20 A3	3.6800	4/10/47	11,270,403	11,568,367
GSMS 2016-GS2 A4	3.0500	5/10/49	1,620,000	1,599,640
GSMS 2016-RENT D	4.2020	2/10/29	2,000,000	2,033,572
GSMS 2017-485L A	3.7210	2/10/37	30,000,000	30,926,388
GSMS 2017-485L B	3.8710	2/10/37	10,000,000	10,324,677
GSR 2004-10F 6A1	5.0000	9/25/34	849,658	848,117
Halliburton Company	8.7500	2/15/21	21,999,250	26,651,805
HANA 2015-AA2	5.1622	7/15/18	50,000,000	49,945,300
Harman International Industries, Inc.	4.1500	5/15/25	41,701,000	42,472,844
HAROT 2014-2 A4	1.1800	5/18/20	10,000,000	10,001,471
HART 2014-B A4	1.4600	11/15/19	13,500,000	13,504,930
HART 2014-B B	1.7200	11/15/19	10,040,000	10,039,810
HART 2014-B C	2.1000	11/15/19	2,215,000	2,218,837
Hawaiian Airlines 13-1A	3.9000	1/15/26	10,219,261	10,347,002
HDMOT 2014-1 A4	1.5500	10/15/21	14,500,000	14,502,620
HFMT 2016-1A A2	1.8100	3/15/21	10,000,000	9,991,007
HILT 2016-SFPA	2.8284	11/5/23	30,000,000	29,479,449
HLA 2014-1A D	4.6584	4/18/26	7,500,000	7,290,413
HLA 2015-1A A	2.6062	4/20/27	25,000,000	25,033,325
HLA 2015-1A B1	3.3762	4/20/27	25,000,000	25,002,075
HLA 2015-1A C	4.2962	4/20/27	17,000,000	17,002,380
HLA 2015-1A D	4.9562	4/20/27	30,000,000	29,658,060
HLA 2015-2A A	2.5462	7/25/27	75,000,000	74,892,150
HLA 2015-2A B	3.2562	7/25/27	28,000,000	28,012,544
HLA 2015-2A C	4.3062	7/25/27	10,000,000	10,015,090
HLA 2015-2A D1	4.8062	7/25/27	10,000,000	9,826,620
HLA 2015-3A A1	2.7084	10/18/27	107,400,000	107,810,053
HLA 2015-3A A2	3.4084	10/18/27	50,000,000	50,066,800
HLA 2015-3A B	4.4084	10/18/27	27,300,000	27,394,840
HLA 2015-3A C	5.0584	10/18/27	34,000,000	33,919,250
HLDN 2015-4A A1A	2.6532	7/23/27	41,500,000	41,619,728
HLDN 2015-4A A2	3.4032	7/23/27	21,850,000	21,886,227
HLDN 2015-4A B	4.2532	7/23/27	6,500,000	6,510,121
HMBT 2005-4 M2	0.9360	10/25/35	1,330,000	871,938
HSBC Holdings plc	2.9500	5/25/21	25,000,000	25,122,800
HSBC Holdings plc	3.2620	3/13/23	40,000,000	40,222,720
Humana, Inc.	2.6250	10/1/19	2,630,000	2,658,838
Hydro-Quebec	9.4000	2/1/21	28,850,000	35,659,119
Hyundai Capital America	2.4500	6/15/21	50,000,000	49,164,750
Hyundai Capital America	2.8750	8/9/18	20,500,000	20,716,624
IBM Corp.	2.8750	11/9/22	75,000,000	75,873,150
IBM Corp.	3.4500	2/19/26	30,000,000	30,719,370
ICBCIL Finance Company, Ltd.	2.6000	11/13/18	100,000,000	100,287,681
IHSFR 2014-SFR3 E	5.0080	12/17/31	2,080,000	2,083,480
IMCHE 1996-2 A7	7.9500	7/25/26	446,834	448,533
IMCHE 1998-3 A7	6.7200	8/20/29	1,059,702	1,071,923
Industrial Bank of Korea	2.0000	4/23/20	60,000,000	59,236,384
INHEL 2004-B M4	2.2129	11/25/34	395,249	374,204
Intel Corp.	4.0000	12/15/32	37,000,000	38,806,747
Intel Corp.	4.2500	12/15/42	35,000,000	35,674,170
Intel Corp.	4.1000	5/19/46	42,000,000	41,884,500
International Paper Company	3.0000	2/15/27	5,460,000	5,104,543
INTOW 2016-1A A	2.8830	11/15/46	25,000,000	24,534,030
Ironshore Holdings (U.S.), Inc.	8.5000	5/15/20	22,340,000	25,492,911
IRWHE 2002-A 2M1	7.0000	5/25/32	70,183	70,692
Jackson National Life Global Funding	2.6000	12/9/20	30,000,000	30,104,400
Japan Finance Organization for Municipalities	2.1250	3/6/19	50,000,000	49,849,700
JDOT 2014-AA42	1.4500	7/15/20	29,000,000	29,021,376
JDOT 2015-A A3	1.3200	6/17/19	7,186,527	7,184,660
Johnson & Johnson	3.5500	3/1/36	30,000,000	29,765,940
Johnson & Johnson	3.6250	3/3/37	22,500,000	22,312,687
Johnson & Johnson	3.7500	3/3/47	24,790,000	24,462,524
Johnson (S.C.) & Son, Inc.	4.7500	10/15/46	24,000,000	26,334,984
JPMS 2006-R1 4A1	2.7086	9/28/44	2,705,355	2,103,406
JPMS 2006-R1 6A1	5.1216	9/28/44	982,713	829,588
JPMCC 2006-CIBC14 AJ	5.7465	12/12/44	4,722,016	4,598,459
JPMCC 2007-CB20 A4	5.7940	2/12/51	1,821,882	1,836,144
JPMCC 2007-LD11 A4	6.0040	6/15/49	9,356,202	9,359,266
JPMCC 2007-LD12 AJ	6.2649	2/15/51	2,460,000	2,337,094
JPMCC 2013-C10 A3	3.1425	12/15/47	16,000,000	16,276,634
JPMCC 2013-C13 A4	3.9936	1/15/46	10,000,000	10,633,865
JPMCC 2013-C13 D	4.0535	1/15/46	2,940,000	2,718,396
JPMCC 2013-C16 A2	3.0700	12/15/46	9,811,209	9,975,537

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JPMCC 2014-C19 A3	3.6694	4/15/47	15,000,000	15,551,192
JPMCC 2014-FL5 D	4.0382	7/15/31	1,230,000	1,212,429
JPMCC 2014-FRR1 A702	3.6676	4/27/44	3,430,000	3,367,818
JPMCC 2016-NINE A	2.9492	10/6/38	87,724,000	84,951,079
JPMDB 2016-C2 A4	3.1439	6/15/49	15,710,000	15,578,449
JPMorgan Chase & Company	2.9500	10/1/26	36,000,000	34,227,504
JPMorgan Chase & Company	3.3000	4/1/26	5,040,000	4,931,459
JPMorgan Chase & Company	7.9000	4/29/49	70,575,000	73,133,344
JPMorgan Chase & Company	3.8750	9/10/24	20,000,000	20,271,640
JPMorgan Chase & Company	4.1250	12/15/26	50,000,000	50,945,250
JPMorgan Chase & Company	5.3000	12/29/49	50,000,000	51,812,500
JPMorgan Chase & Company	6.1000	10/1/24	13,000,000	13,737,750
JPMRR 2009-7 5A1	6.0000	2/27/37	118,097	118,003
KABB 2017- 1 A	4.5710	3/15/22	2,800,000	2,846,775
Kellogg Company	2.6500	12/1/23	40,000,000	39,069,960
Key Bank	6.9500	2/1/28	20,000,000	25,008,060
KFW	1.1250	11/16/18	100,000,000	99,544,800
Kimberly-Clark de Mexico	3.2500	3/12/25	50,000,000	47,822,948
Kinder Morgan Energy Partners, LP	4.3000	5/1/24	20,000,000	20,329,660
Kinder Morgan Energy Partners, LP	3.4500	2/15/23	17,000,000	16,777,980
Kinder Morgan Energy Partners, LP	5.0000	3/1/43	10,000,000	9,491,980
Kinder Morgan Energy Partners, LP	3.5000	9/1/23	10,000,000	9,842,150
Kinder Morgan Energy Partners, LP	5.5000	3/1/44	10,000,000	9,985,290
Kinder Morgan, Inc.	7.7500	1/15/32	72,980,000	91,030,654
Kinder Morgan, Inc.	5.3000	12/1/34	25,320,000	25,410,468
Kinder Morgan, Inc.	5.0500	2/15/46	19,000,000	18,443,680
KKR 11 A	2.6784	4/15/27	50,000,000	50,360,300
KKR 11 B	3.3084	4/15/27	40,000,000	40,022,400
KKR 11 C	4.2584	4/15/27	12,000,000	12,018,228
KKR 11 D	5.2084	4/15/27	6,750,000	6,753,496
KKR Group Finance Company	6.3750	9/29/20	10,000,000	11,244,940
KKR Group Finance Company III	5.1250	6/1/44	95,000,000	94,682,225
Kommunalbanken A.S.	2.1250	4/23/25	75,000,000	71,821,950
Korea Development Bank	2.2500	5/18/20	60,000,000	59,669,400
Korea East-West Power Company	2.5000	6/2/20	23,000,000	22,933,714
Korea Exchange Bank	2.5000	6/12/19	50,000,000	50,174,850
Kroger Company/The	1.5000	9/30/19	1,780,000	1,753,483
Lam Research Corp.	2.7500	3/15/20	15,000,000	15,174,285
Lam Research Corp.	3.8000	3/15/25	25,000,000	25,095,975
Latam Airlines 2015-1 PTT A	4.2000	8/15/29	68,937,561	68,334,357
LCM 19A B	3.1584	7/15/27	10,000,000	10,044,300
LCM 19A D	4.6084	7/15/27	17,500,000	17,476,778
LCM 24A B	2.9159	3/20/30	6,000,000	6,003,546
LCMLT 2005-HE1 M8	3.6765	12/25/32	2,025,847	1,987,073
LNSTR 2017-5 A4	3.3900	3/10/26	5,000,000	5,005,646
LNSTR 2017-5 A5	3.5490	11/10/26	24,011,000	24,045,446
Lockheed Martin Corp.	4.0700	12/15/42	30,312,000	29,756,169
Lockheed Martin Corp.	3.8000	3/1/45	11,000,000	10,330,276
Lockheed Martin Corp.	4.5000	5/15/36	6,000,000	6,372,192
Lockheed Martin Corp.	3.1000	1/15/23	3,500,000	3,547,880
LRF 2015-1 A4	2.0300	7/16/18	12,000,000	11,986,482
LTRAN 2015-1AA1	2.9800	1/15/45	13,983,576	13,676,291
Lubrizol Corp.	7.2500	6/15/25	20,000,000	25,226,800
LXS 2006-14N 2A	0.7920	9/25/46	1,483,603	1,275,266
Macquarie Bank, Ltd.	2.3500	1/15/19	40,000,000	40,180,360
MAD 2015-11MD B	3.6733	9/10/25	20,558,000	20,915,368
Magellan Midstream Partners	3.2000	3/15/25	10,000,000	9,675,330
Magellan Midstream Partners	3.2000	3/15/45	15,000,000	13,609,365
Magna International, Inc.	3.6250	6/15/24	39,000,000	39,790,569
MAGNE 2015-12AAR	2.4884	4/15/27	104,810,000	104,957,572
MAGNE 2015-12A BR	2.9584	4/15/27	18,000,000	18,028,080
MAGNE 2015-12A CR	3.7084	4/15/27	10,000,000	10,011,600
MAGNE 2015-14A A	2.5484	7/18/28	100,000,000	100,627,000
MAGNE 2015-14A B	3.0584	7/18/28	25,500,000	26,006,456
MAGNE 2015-14A C	3.9584	7/18/28	15,000,000	15,074,940
MAGNE 2015-14A D	4.5584	7/18/28	9,000,000	8,970,471
Marathon Oil Corp.	6.8000	3/15/32	6,885,000	7,867,765
Marathon Oil Corp.	2.8000	11/1/22	87,135,000	83,720,789
Marathon Petroleum Corp.	3.6250	9/15/24	25,000,000	24,613,125
MARM 2005-2 3A1	3.0355	3/25/35	353,689	300,471
Marriott International, Inc.	3.7500	3/15/25	60,000,000	60,977,220
MASD 2005-2 M5	2.4358	7/25/35	744,748	629,500
MassMutual Global Funding, LLC	2.5000	10/17/22	8,686,000	8,522,191

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MassMutual Global Funding, LLC	3.6000	4/9/24	23,000,000	23,899,622
MassMutual Life Insurance Company	4.5000	4/15/65	16,994,000	16,481,682
MBART 2014-1 A4	1.3100	11/16/20	14,000,000	13,997,707
MCLO 2014-7A C	4.8390	10/28/25	3,000,000	2,961,882
MCLO 2015-8A A1B	2.6484	7/18/27	84,500,000	84,914,473
MCLO 2015-8A A2	3.1584	7/18/27	55,000,000	55,015,345
MCLO 2015-8A B	4.1084	7/18/27	10,000,000	10,008,180
MCLO 2017-9A A2	2.9013	4/15/29	25,000,000	24,750,000
MDC-GMTN B.V.	3.2500	4/28/22	30,000,000	30,420,000
Metlife, Inc.	5.7000	6/15/35	28,700,000	34,441,980
Metlife, Inc.	3.0000	3/1/25	4,420,000	4,355,804
Microsoft Corp.	2.3750	2/12/22	16,000,000	16,043,216
Microsoft Corp.	3.7500	2/12/45	40,000,000	37,945,440
Microsoft Corp.	4.0000	2/12/55	40,000,000	37,770,520
Microsoft Corp.	3.7000	8/8/46	28,500,000	26,753,235
Microsoft Corp.	3.9500	8/8/56	48,500,000	45,326,451
Microsoft Corp.	4.1000	2/6/37	36,750,000	37,927,874
Microsoft Corp.	4.2500	2/6/47	50,500,000	51,765,025
Microsoft Corp.	4.5000	2/6/57	36,500,000	37,576,203
Mitsubishi UFJ Financial Group, Inc.	2.5270	9/13/23	10,000,000	9,660,020
MLCFC 2007-9 A4	5.7000	9/12/49	1,879,255	1,896,520
MMAF 2016-AA A4	1.7600	1/17/23	14,000,000	13,844,215
Morgan Stanley	3.6250	1/20/27	33,550,000	33,304,951
Morgan Stanley	4.3500	9/8/26	15,000,000	15,364,125
Morgan Stanley	3.8750	4/29/24	15,000,000	15,437,040
Morgan Stanley	2.6250	11/17/21	4,300,000	4,271,663
Morgan Stanley	3.9500	4/23/27	25,000,000	24,759,725
MPLX, LP	4.0000	2/15/25	29,000,000	28,739,029
MPLX, LP	4.8750	6/1/25	14,815,000	15,518,416
MPLX, LP	4.1250	3/1/27	4,560,000	4,540,232
MRLN 2016-1 A	4.5000	12/15/23	26,480,769	25,880,821
MSAC 2004-HE1 M3	2.6139	1/25/34	1,031,250	883,341
MSAC 2005-HE1 A1MZ	1.0589	12/25/34	343,224	319,704
MSAC 2005-HE1 A2MZ	1.0389	12/25/34	385,489	358,001
MSBAM 2012-C5 A4	3.1760	8/15/45	10,000,000	10,259,966
MSBAM 2013-C10 A4	4.2192	7/15/46	15,000,000	16,071,026
MSBAM 2013-C11 A2	3.0850	8/15/46	27,051,603	27,461,086
MSBAM 2013-C12 A1	1.3130	10/15/46	4,611,245	4,602,616
MSBAM 2013-C13 A1	1.1160	11/15/46	1,219,299	1,216,952
MSBAM 2013-C13 A3	3.7660	11/15/46	15,000,000	15,783,720
MSBAM 2013-C7 A4	2.9180	2/15/46	20,000,000	20,200,498
MSBAM 2016-C29 A4	3.3250	5/15/49	4,500,000	4,522,771
MSBAM 2016-C31 A5	3.1020	10/15/26	25,000,000	24,617,395
MSBAM 2016-C32 A2	3.2970	12/15/49	6,800,000	6,957,210
MSBAM 2016-C32 A4	3.7200	12/15/49	24,730,000	25,589,073
MSC 2006-IQ11 AJ	6.3745	10/15/42	4,405,371	4,415,301
MSC 2006-IQ12 AJ	5.3990	12/15/43	11,865,306	9,492,566
MSC 2007-HQ13 A3	5.5690	12/15/44	16,072,047	16,233,783
MSC 2007-T27 A4	5.8706	6/11/42	8,963,236	8,974,780
MSC 2007-T27 AM	5.8706	6/11/42	20,000,000	20,136,440
MSC 2008-T29 A4	6.4950	1/11/43	18,716,717	19,175,015
MSC 2014-CPT AM	3.5164	7/13/29	4,000,000	4,086,420
MSC 2014-MP A	3.4690	8/11/29	45,000,000	46,722,235
MSC 2014-MP B	3.6930	8/11/29	6,000,000	6,187,543
MSC 2015-XLF1 B	2.7439	8/14/31	9,250,000	9,260,101
MSC 2016-UB11 ASB	2.6060	8/15/49	16,400,000	16,129,751
MSC 2016-UB12 A4	3.5960	12/15/49	40,000,000	40,982,848
MSC BAMLL 2015-200P A	3.2180	4/14/33	14,500,000	14,583,269
MSC BAMLL 2015-200P B	3.4900	4/14/33	20,000,000	20,160,864
MSC BAMLL 2015-200P C	3.7157	4/14/33	20,000,000	19,911,372
MSC CGCMT 2015-SSHP A	2.1439	9/15/17	10,156,000	10,130,333
MSC CGCMT 2015-SSHP B	2.6439	9/15/17	5,000,000	4,975,984
Mutual of Omaha Insurance Company	4.2970	7/15/54	30,800,000	29,876,000
MVW 2015-10A A1	2.6551	10/13/27	16,630,000	16,717,324
MVW 2015-10A B1	3.3551	10/13/27	10,000,000	10,010,430
MVW 2015-10A D	4.8051	10/13/27	17,500,000	17,274,145
MVW 2015-9A A1A	2.6184	7/15/27	83,900,000	83,960,995
MVW 2015-9A A2	3.2584	7/15/27	37,750,000	37,771,178
MVW 2015-9A B	4.2084	7/15/27	11,000,000	11,014,531
MVW 2015-9A C	4.8084	7/15/27	8,900,000	8,797,988
NAROT 2013-C A3	0.6700	8/15/18	246,881	246,781
NAROT 2014-AA A4	1.3400	8/17/20	20,000,000	19,994,210
National Archives Facility Trust	8.5000	9/1/19	2,653,169	2,900,906

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<b>Security Description</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Par</b>	<b>Fair Value</b>
National Australia Bank	3.0000	1/20/23	30,000,000	30,122,220
National City Corp.	6.8750	5/15/19	33,000,000	36,243,174
National Oilwell Varco, Inc.	2.6000	12/1/22	18,060,000	17,284,865
National Oilwell Varco, Inc.	2.6000	12/1/22	3,905,000	3,737,397
National Rural Utilities Cooperative Finance Corp.	2.8500	1/27/25	11,250,000	11,105,224
Nationwide Mutual Insurance Company	4.9500	4/22/44	12,000,000	12,525,744
NCHET 2004-2 A2	1.1860	8/25/34	966,220	925,743
NEUB 2014-18A A2R	2.8862	11/14/27	32,500,000	32,530,875
NEUB 2014-18A BR	3.5862	11/14/27	12,500,000	12,485,375
NEUB 2014-18A CR	5.2862	11/14/27	14,000,000	14,000,280
NEUB 2015-19A A2	2.9584	7/15/27	39,000,000	38,999,766
NEUB 2015-19A B	3.7584	7/15/27	13,600,000	13,603,332
NEUB 2015-19A C	4.7084	7/15/27	22,400,000	22,295,571
NEUB 2017-24A A	0.0000	4/19/30	28,000,000	28,000,000
NEUB 2017-24A D	0.0000	4/19/30	20,000,000	20,000,000
Neuberger Berman Fixed Income Opportunites Fund			1,000,000,000	1,133,944,640
Neuberger Berman Group, LLC	4.5000	3/15/27	20,000,000	20,321,100
NextEra Energy Capital Holdings, Inc.	4.5000	6/1/21	30,100,000	32,107,971
Nippon Life Insurance Company	5.1000	10/16/44	50,000,000	52,812,500
Nippon Life Insurance Company	4.7000	1/20/46	30,000,000	31,050,000
Nissan Motor Acceptance Corp.	2.8000	1/13/22	40,000,000	40,144,480
Noble Energy, Inc.	4.1500	12/15/21	4,000,000	4,197,016
Noble Energy, Inc.	5.2500	11/15/43	40,218,000	41,822,296
Noble Energy, Inc.	3.9000	11/15/24	15,000,000	15,204,030
Noble Energy, Inc.	5.6250	5/1/21	5,000,000	5,151,290
Northwell Healthcare, Inc.	3.9790	11/1/46	40,000,000	36,745,720
NYC General Obligation Build America Bond	4.5890	10/1/22	18,695,000	20,146,667
NYC General Obligation Build America Bond	5.2060	10/1/31	10,000,000	11,590,400
NYC General Obligation Build America Bond	4.7870	12/1/18	6,350,000	6,690,614
NYS FHLMC	6.5000	2/1/24	668,248	744,125
NYS FHLMC	6.0000	2/1/24	241,930	273,111
NYS FHLMC	6.5000	4/1/24	385,730	429,528
NYS FHLMC	5.5000	9/1/34	637,181	709,217
NYS FHLMC	5.0000	11/1/34	1,237,392	1,365,493
NYS FHLMC	6.5000	3/1/28	263,428	293,339
NYS FHLMC	6.0000	12/1/28	337,933	381,487
NYS FHLMC	6.0000	1/1/29	179,013	202,085
NYS FHLMC	7.0000	9/1/29	249,415	266,949
NYS FHLMC	6.5000	3/1/31	483,864	538,805
NYS FHLMC	6.0000	2/1/32	132,355	149,413
NYS FHLMC	6.0000	1/1/32	302,199	342,073
NYS FHLMC	6.5000	1/1/32	295,716	329,293
NYS FHLMC	6.0000	3/1/32	368,731	416,884
NYS FHLMC	6.0000	9/1/32	735,361	841,326
NYS FHLMC	5.5000	12/1/32	750,515	834,480
NYS FHLMC	5.5000	1/1/33	446,924	498,555
NYS FHLMC	5.5000	2/1/33	324,545	360,854
NYS FHLMC	5.5000	12/1/33	1,166,633	1,300,730
NYS FHLMC	5.0000	9/1/33	2,470,538	2,704,334
NYS FHLMC	5.5000	11/1/33	2,721,720	3,066,676
NYS FHLMC	5.5000	11/1/33	4,229,663	4,747,614
NYS FHLMC	6.0000	9/1/32	381,314	431,365
NYS FHLMC	6.0000	11/1/36	3,252,217	3,706,948
NYS FHLMC	5.5000	1/1/37	475,515	530,411
NYS FHLMC	6.0000	1/1/37	1,988,061	2,266,035
NYS FHLMC	5.5000	2/1/37	957,164	1,064,784
NYS FHLMC	6.0000	2/1/37	1,489,150	1,697,366
NYS FHLMC	5.5000	3/1/37	795,472	884,110
NYS FHLMC	5.5000	5/1/37	386,895	428,585
NYS FHLMC	6.0000	6/1/37	178,939	203,958
NYS FHLMC	5.5000	6/1/37	921,816	1,036,872
NYS FHLMC	6.0000	7/1/37	1,202,569	1,370,714
NYS FHLMC	6.0000	8/1/37	452,704	516,002
NYS FHLMC	6.0000	9/1/37	1,249,502	1,424,210
NYS FHLMC	5.5000	1/1/34	731,906	813,615
NYS FHLMC	5.5000	10/1/34	1,309,629	1,472,506
NYS FNMA	6.5000	1/1/28	332,571	371,260
NYS FNMA	6.0000	12/1/28	68,752	77,839
NYS FNMA	6.0000	11/1/28	662,509	750,078
NYS FNMA	5.5000	1/1/29	401,773	445,844
NYS FNMA	6.0000	1/1/29	361,190	408,930
NYS FNMA	6.0000	3/1/29	84,639	95,826
NYS FNMA	6.0000	6/1/29	381,707	432,160

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NYS FNMA	6.5000	8/1/29	537,940	600,521
NYS FNMA	6.0000	8/1/29	331,770	375,623
NYS FNMA	7.0000	8/1/29	568,575	634,872
NYS FNMA	7.0000	9/1/29	318,056	355,142
NYS FNMA	6.5000	3/1/31	578,448	645,741
NYS FNMA	6.5000	6/1/31	255,435	285,150
NYS FNMA	6.5000	7/1/31	486,933	543,580
NYS FNMA	6.5000	8/1/31	534,277	596,432
NYS FNMA	6.0000	8/1/31	224,035	253,647
NYS FNMA	6.5000	11/1/31	317,907	354,891
NYS FNMA	6.0000	12/1/31	265,999	301,158
NYS FNMA	6.0000	1/1/32	267,079	302,381
NYS FNMA	6.0000	1/1/32	1,675,735	1,912,164
NYS FNMA	6.5000	3/1/32	471,743	526,622
NYS FNMA	6.0000	2/1/32	612,560	693,526
NYS FNMA	6.5000	3/1/32	593,976	663,076
NYS FNMA	6.0000	3/1/32	525,906	595,419
NYS FNMA	6.0000	6/1/32	632,948	716,609
NYS FNMA	6.0000	7/1/32	890,965	1,008,730
NYS FNMA	6.0000	9/1/32	1,338,019	1,514,875
NYS FNMA	5.5000	1/1/33	477,492	529,870
NYS FNMA	5.5000	11/1/32	1,784,418	1,980,157
NYS FNMA	5.5000	2/1/33	1,379,783	1,531,136
NYS FNMA	5.0000	9/1/33	4,417,058	4,878,384
NYS FNMA	5.0000	9/1/33	4,956,322	5,473,970
NYS FNMA	5.5000	11/1/33	4,593,779	5,097,684
NYS FNMA	5.5000	11/1/33	4,120,532	4,572,525
NYS FNMA	5.0000	12/1/33	2,768,547	3,064,169
NYS FNMA	5.0000	12/1/33	574,071	632,626
NYS FNMA	5.5000	1/1/34	290,100	321,838
NYS FNMA	5.5000	1/1/34	284,312	315,456
NYS FNMA	5.0000	2/1/34	1,303,278	1,442,292
NYS FNMA	5.0000	4/1/34	1,075,390	1,177,334
NYS FNMA	5.0000	6/1/34	1,931,333	2,133,045
NYS FNMA	5.0000	5/1/34	884,585	979,027
NYS FNMA	5.5000	7/1/34	6,113,922	6,784,576
NYS FNMA	5.5000	5/1/34	1,028,912	1,151,912
NYS FNMA	5.5000	7/1/34	4,414,398	4,898,626
NYS FNMA	5.5000	9/1/34	2,687,947	2,982,796
NYS FNMA	6.0000	8/1/34	1,074,934	1,217,016
NYS FNMA	5.5000	9/1/34	646,018	716,882
NYS FNMA	5.5000	10/1/34	1,573,994	1,746,650
NYS FNMA	5.0000	11/1/34	724,386	800,042
NYS FNMA	5.5000	11/1/34	1,128,395	1,252,172
NYS FNMA	6.0000	11/1/36	1,460,902	1,654,000
NYS FNMA	6.0000	12/1/36	285,786	323,560
NYS FNMA	5.5000	12/1/36	1,437,918	1,595,647
NYS FNMA	5.5000	2/1/37	2,369,859	2,629,816
NYS FNMA	5.5000	2/1/37	2,825,279	3,135,192
NYS FNMA	5.5000	6/1/35	216,077	239,779
NYS FNMA	5.0000	7/1/35	2,337,724	2,581,880
NYS FNMA	5.5000	8/1/35	3,285,894	3,646,334
NYS FNMA	5.0000	6/1/35	1,818,099	2,007,985
NYS FNMA	5.0000	8/1/35	2,238,681	2,472,494
NYS FNMA	5.0000	9/1/35	5,584,349	6,167,590
NYS FNMA	5.0000	9/1/35	4,212,868	4,652,868
NYS FNMA	5.0000	11/1/35	4,557,043	5,032,989
NYS FNMA	5.5000	10/1/35	2,973,546	3,299,724
NYS FNMA	5.5000	9/1/35	140,635	156,062
NYS FNMA	5.0000	11/1/35	2,458,331	2,715,084
NYS FNMA	5.5000	11/1/35	3,699,601	4,105,421
NYS FNMA	5.0000	12/1/35	380,560	420,307
NYS FNMA	5.5000	12/1/35	5,192,884	5,762,507
NYS FNMA	5.5000	2/1/36	2,809,810	3,118,026
NYS FNMA	6.0000	2/1/36	1,843,593	2,087,273
NYS FNMA	6.0000	2/1/36	1,982,065	2,244,049
NYS FNMA	5.5000	2/1/36	2,804,037	3,111,621
NYS FNMA	5.0000	1/1/36	601,114	663,895
NYS FNMA	5.0000	2/1/36	745,621	823,495
NYS FNMA	5.5000	3/1/36	2,872,991	3,188,138
NYS FNMA	6.0000	8/1/36	3,381,103	3,828,007
NYS FNMA	6.5000	9/1/36	598,799	668,459
NYS FNMA	6.0000	7/1/36	2,225,921	2,520,136

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NYS FNMA	6.0000	9/1/36	838,801	949,672
NYS FNMA	6.0000	10/1/36	2,308,244	2,613,341
NYS FNMA	6.0000	9/1/38	2,611,341	2,956,500
NYS FNMA	5.5000	10/1/38	5,953,649	6,606,723
NYS FNMA	5.5000	11/1/38	4,616,780	5,123,209
NYS FNMA	6.0000	2/1/37	519,339	587,984
NYS FNMA	5.5000	3/1/37	5,236,448	5,810,850
NYS FNMA	6.0000	3/1/37	664,252	752,051
NYS FNMA	5.5000	4/1/37	4,386,766	4,867,964
NYS FNMA	5.5000	5/1/37	3,915,303	4,344,784
NYS FNMA	5.5000	6/1/37	6,001,815	6,660,172
NYS FNMA	6.0000	7/1/37	1,114,200	1,261,472
NYS FNMA	5.5000	7/1/37	1,429,591	1,586,408
NYS FNMA	6.0000	8/1/37	3,212,330	3,636,926
NYS FNMA	5.5000	8/1/37	615,766	683,311
NYS FNMA	6.0000	9/1/37	1,160,484	1,313,873
NYS FNMA	6.0000	10/1/37	1,797,860	2,035,495
NYS FNMA	5.5000	9/1/37	401,502	445,544
NYS FNMA	5.5000	12/1/37	1,541,464	1,710,552
NYS FNMA	5.5000	12/1/37	2,963,426	3,306,717
NYS FNMA	5.5000	1/1/38	1,115,388	1,237,738
NYS FNMA	5.5000	7/1/38	697,971	774,533
NYS FNMA	5.5000	7/1/38	7,584,208	8,416,143
NYS FNMA	5.5000	9/1/38	6,388,779	7,089,584
NYS FNMA	6.0000	7/1/38	523,655	592,870
NYS FNMA	5.5000	12/1/38	7,455,323	8,273,120
NYS FNMA	5.0000	12/1/38	715,557	790,291
NYS FNMA	5.5000	12/1/38	1,910,867	2,120,476
NYS FNMA	6.5000	7/1/36	820,907	916,406
NYS FNMA	6.0000	7/1/36	104,130	117,894
NYS FNMA	6.0000	9/1/36	2,408,928	2,727,333
NYS FNMA	5.5000	9/1/36	523,861	581,325
NYS FNMA	6.0000	11/1/36	730,631	827,203
NYS FNMA	6.0000	11/1/37	1,020,594	1,155,493
NYS FNMA	6.0000	1/1/37	355,583	402,583
NYS FNMA	6.0000	2/1/37	1,468,325	1,662,403
NYS FNMA	5.5000	3/1/37	392,769	435,731
NYS FNMA	5.5000	4/1/37	986,751	1,094,990
NYS FNMA	5.5000	5/1/37	745,236	826,983
NYS FNMA	5.5000	6/1/37	1,263,237	1,401,805
NYS FNMA	6.0000	7/1/37	353,472	400,193
NYS FNMA	6.0000	8/1/37	324,944	367,894
NYS FNMA	6.0000	9/1/37	992,608	1,123,808
NYS FNMA	5.5000	7/1/38	1,343,481	1,490,852
NYS FNMA	5.5000	5/1/38	1,620,380	1,798,125
NYS FNMA	5.0000	6/1/38	481,006	531,243
NYS FNMA	5.5000	6/1/38	3,841,095	4,262,436
NYS FNMA	4.5000	3/1/39	6,661,553	7,210,445
NYS FNMA	5.5000	8/1/38	939,545	1,042,607
NYS FNMA	6.0000	8/1/38	614,982	696,269
NYS FNMA	5.5000	9/1/38	1,100,084	1,220,756
NYS FNMA	5.5000	10/1/38	1,183,901	1,313,767
NYS FNMA	5.5000	11/1/38	1,908,476	2,117,823
NYS FNMA	6.0000	11/1/38	1,457,853	1,650,548
NYS FNMA	4.0000	2/1/39	2,044,085	2,162,074
NYS FNMA	4.5000	2/1/39	2,406,517	2,604,807
NYS FNMA	4.0000	3/1/39	4,743,358	5,017,367
NYS FNMA	4.5000	1/1/40	4,976,467	5,386,513
NYS FNMA	4.0000	8/1/39	2,113,696	2,233,300
NYS FNMA	4.5000	11/1/39	5,451,950	5,901,175
NYS FNMA	4.5000	3/1/40	11,190,834	12,095,220
NYS FNMA	3.5000	12/1/40	15,205,640	15,646,948
NYS FNMA	4.0000	3/1/39	15,572,653	16,451,917
NYS FNMA	4.0000	2/1/39	4,529,918	4,790,449
NYS FNMA	4.5000	2/1/39	787,825	852,740
NYS FNMA	4.5000	3/1/39	3,771,659	4,082,432
NYS FNMA	4.5000	7/1/39	16,474,913	17,832,396
NYS FNMA	4.0000	7/1/39	14,192,311	14,994,585
NYS FNMA	4.0000	9/1/39	9,597,716	10,140,468
NYS FNMA	4.5000	8/1/39	17,041,930	18,414,693
NYS FNMA	4.0000	9/1/39	11,947,176	12,622,585
NYS FNMA	4.5000	9/1/39	12,242,152	13,250,869
NYS FNMA	4.0000	11/1/39	11,758,150	12,423,013



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NYS FNMA	4.0000	11/1/39	1,848,703	1,947,570
NYS FNMA	4.5000	11/1/39	5,135,798	5,558,972
NYS FNMA	4.0000	12/1/39	10,341,568	10,928,115
NYS FNMA	4.0000	1/1/40	6,090,208	6,435,715
NYS FNMA	4.5000	1/1/40	17,262,591	18,684,977
NYS FNMA	4.0000	2/1/40	7,160,313	7,565,944
NYS FNMA	4.5000	2/1/40	8,368,161	9,057,672
NYS FNMA	4.5000	5/1/40	14,768,731	15,961,493
NYS FNMA	3.5000	12/1/40	15,457,215	15,905,819
NYS FNMA	4.0000	12/1/40	2,458,032	2,596,956
OAKC 2014-10A BR	2.7062	7/20/26	10,000,000	10,000,000
OAKCL 2014-1A A2A	3.0837	2/13/25	11,270,000	11,246,739
OAKCL 2014-1A C	4.7837	2/13/25	3,500,000	3,451,178
OAKCL 2014-2A A2AR	2.8062	10/20/26	31,000,000	31,015,500
OAKTA 2015-B1A A	2.5890	2/15/26	75,000,000	75,015,900
OAKTA 2015-B1A B	3.3390	2/15/26	10,000,000	10,008,730
OAKTA 2015-B1A C	4.1390	2/15/26	5,500,000	5,502,426
Oceaneering International, Inc.	4.6500	11/15/24	30,000,000	30,200,940
OCP 2014-6AA1A	2.6084	7/17/26	50,000,000	50,022,950
OCP 2015-9A A2	3.1584	7/15/27	55,500,000	55,504,329
OCP 2015-9A B	4.0584	7/15/27	17,000,000	17,009,928
OCP 2016-12AA1	2.7284	10/18/28	17,000,000	17,113,135
OCP 2016-12A A2	3.1584	10/18/28	16,500,000	16,537,323
OCP 2016-12A B	4.0584	10/18/28	10,500,000	10,526,618
OCT23 2015-1A B	3.1584	7/15/27	33,300,000	33,313,953
OCT23 2015-1A D	4.9084	7/15/27	23,200,000	23,208,143
OHALF 2015-1A AR	2.4490	8/15/29	54,000,000	54,356,724
OHALF 2015-1A BR	2.8390	8/15/29	21,700,000	21,724,130
OHALF 2015-1A DR	5.2390	8/15/29	21,700,000	21,974,245
Oklahoma Gas & Electric Company	6.5000	4/15/28	20,000,000	24,007,000
OOMLT 2007-HL1 2A2	0.6830	2/25/38	2,315,865	1,873,692
OPMAC 2005-2 M6	1.1330	4/25/35	2,000,000	1,413,151
Oracle Corp.	2.5000	10/15/22	27,705,000	27,565,034
Oracle Corp.	3.4000	7/8/24	25,000,000	25,665,475
Oracle Corp.	3.9000	5/15/35	31,258,000	30,867,588
Oracle Corp.	3.8500	7/15/36	35,000,000	34,197,765
Oracle Corp.	4.0000	7/15/46	53,500,000	51,040,016
Oracle Corp.	1.9000	9/15/21	5,220,000	5,129,276
Orange County CA Sanitation District Revenue	5.5800	2/1/40	27,780,000	33,529,349
OZLM 2015-12A A2	3.0390	4/30/27	27,500,000	27,572,683
OZLM 2015-13A A2	3.1390	7/30/27	45,900,000	46,108,937
OZLM 2015-14A A2A	3.4084	1/15/29	20,500,000	20,555,924
PartnerRe Finance B, LLC	5.5000	6/1/20	12,281,000	13,419,645
PBHET 2000-2 A1	1.0279	8/25/31	1,275,883	994,089
PCT 2016-PLSD B	3.3565	4/13/33	25,000,000	24,966,485
Pennsylvania Electric Company	6.6250	4/1/19	20,000,000	21,416,600
Penske Truck Leasing, LP / PTL Finance Corp.	4.8750	7/11/22	82,723,000	89,300,554
Penske Truck Leasing, LP / PTL Finance Corp.	3.0500	1/9/20	50,000,000	50,797,350
Penske Truck Leasing, LP / PTL Finance Corp.	3.3000	4/1/21	16,000,000	16,218,112
Peoples United Financial, Inc.	3.6500	12/6/22	38,636,000	39,332,375
Pershing Road Development Company, LLC	0.6336	9/1/26	19,076,221	16,977,836
Petroleos Mexicanos	4.8750	1/24/22	6,385,000	6,568,250
Petroleos Mexicanos	5.6250	1/23/46	47,000,000	42,022,700
PHHMC 2008-CIM1 21A1	6.0000	5/25/38	609,008	632,199
Phillips 66 Partners, LP	4.6500	11/15/34	45,000,000	45,562,590
Phillips 66 Partners, LP	2.6460	2/15/20	9,000,000	9,049,059
Phillips 66 Partners, LP	3.6050	2/15/25	15,000,000	14,607,180
Phillips 66 Partners, LP	3.6050	2/15/25	6,000,000	5,545,158
Phillips 66 Partners, LP	3.5500	10/1/26	11,000,000	10,506,661
PILOT 2015-1 A4	1.4300	2/21/18	14,000,000	13,997,186
Plains All American Pipeline	3.6000	11/1/24	36,250,000	35,088,840
Plains All American Pipeline	2.6000	12/15/19	13,000,000	12,991,004
PNC Bank, N.A.	1.8000	11/5/18	25,000,000	25,025,575
PNC Bank, N.A.	2.1500	4/29/21	4,195,000	4,153,788
President & Fellows of Harvard College	5.6250	10/1/38	25,000,000	32,363,700
Priceline Group, Inc./The	3.6000	6/1/26	50,000,000	49,672,850
Principal Financial Global Funding	1.5379	1/10/31	12,000,000	10,214,316
Principal Life Global Funding II	2.6250	11/19/20	20,000,000	20,177,200
PROG 2016-SFR2 C	2.7400	1/17/34	1,340,000	1,345,928
Progress Energy Corp.	3.1500	4/1/22	2,200,000	2,223,450
Province of New Brunswick	2.7500	6/15/18	15,725,000	15,964,492
Province of Ontario	3.0000	7/16/18	20,000,000	20,391,660
Province of Quebec	2.5000	4/20/26	100,000,000	97,735,800

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Prudential Insurance Company	8.3000	7/1/25	34,111,000	44,490,125
Public Storage - 6% Preferred	0.0000		400,000	10,696,000
Quest Diagnostics, Inc.	3.5000	3/30/25	15,000,000	14,852,250
RAMC 2003-1 A	1.8417	6/25/33	624,651	600,649
RAST 1999-A3 A1	7.0000	5/25/29	692,958	712,696
RAST 2003-A5 A2	5.5000	6/25/33	87,415	88,544
RAST 2006-A10 A4	6.5000	9/25/36	724,804	525,531
RBSCF 2009-RR1 JPA	6.0680	9/17/39	1,620,339	1,622,844
RBSCF 2010-RR4 CSCB	5.6950	9/16/40	265,000	265,022
Reliance Standard Life II	2.5000	4/24/19	32,000,000	32,211,872
Reliance Standard Life II	3.0500	1/20/21	30,000,000	30,249,510
RenaissanceRe Holdings, Ltd.	3.7000	4/1/25	50,000,000	48,204,600
Republic of Finland	6.9500	2/15/26	27,000,000	34,618,590
Republic Services, Inc.	2.9000	7/1/26	1,760,000	1,700,334
RFMS2 2003-HI4 AI5	6.2600	2/25/29	272,792	277,953
RFMSI 2004-S9 1A23	5.5000	12/25/34	852,665	855,201
Royal Bank of Canada	2.0000	10/1/18	28,169,000	28,306,746
Royal Bank of Canada	4.6500	1/27/26	50,000,000	52,901,300
Royal Bank of Canada	2.2000	7/27/18	50,000,000	50,348,150
Royal Bank of Canada	2.0000	12/10/18	50,000,000	50,173,500
Ryder System, Inc.	2.6500	3/2/20	15,000,000	15,103,050
SACO 2005-1 M2	1.4960	3/25/35	171,380	154,499
SAMI 2006-AR3 24A1	2.5890	5/25/36	978,383	694,125
Santander Holdings USA	2.6500	4/17/20	15,000,000	14,930,220
Santander UK plc	5.0000	11/7/23	40,000,000	41,678,400
SARM 2004-12 1A3	2.8210	9/25/34	295,774	283,267
SARST 2016-1A B	6.8400	1/18/22	1,000,000	1,022,238
SASC 2003-31A 2A1	2.8932	10/25/33	2,841,248	2,863,014
SASC 2005-GEL2 M2	1.1889	4/25/35	1,761,726	1,498,344
Saudi International Bond	2.3750	10/26/21	55,000,000	54,037,500
SBA Tower Trust	2.8770	7/15/21	5,000,000	4,970,550
SCFET 2017-1A A	3.7700	1/20/23	14,640,545	14,608,022
Scripps Networks Interactive	2.7500	11/15/19	10,000,000	10,119,460
Scripps Networks Interactive	3.9000	11/15/24	20,000,000	20,301,300
Scripps Networks Interactive	3.5000	6/15/22	25,000,000	25,469,075
Scripps Networks Interactive	3.9500	6/15/25	12,000,000	12,199,848
Shell International Finance	3.4000	8/12/23	37,510,000	38,583,649
SHNTN 2015-1A A	4.7500	11/15/27	105,150,701	107,112,655
Sinopec Group Overseas 2014	4.3750	4/10/24	20,000,000	21,120,780
Sinopec Group Overseas 2015	2.5000	4/28/20	50,000,000	49,775,062
SLMA 2004-B C	1.5039	9/15/33	409,616	403,459
SLMA 2005-B C	1.3339	6/15/39	463,631	450,055
Southern California Edison	3.5000	10/1/23	1,485,000	1,546,374
Southwestern Energy Company	6.7000	1/23/25	25,500,000	25,117,500
SP PowerAssets, Ltd.	3.2500	11/24/25	65,000,000	65,414,843
Spectra Energy Partners	3.5000	3/15/25	30,000,000	29,213,520
Spirit Airlines 2015-1 PTT A	4.1000	10/1/29	30,913,687	31,531,961
Sprint Spectrum Company, LLC/Sprint Spectrum Company II, LLC/Sprint Spectrum Company	3.3600	9/20/21	53,180,000	53,047,050
Standard Chartered plc	1.7000	4/17/18	30,000,000	29,912,160
Standard Chartered plc	3.0500	1/15/21	25,000,000	25,065,075
State Grid Overseas Investment, Ltd.	2.7500	5/7/19	40,000,000	40,479,151
State Grid Overseas Investment, Ltd.	4.1250	5/7/24	75,000,000	79,386,962
State of California Build America Bond	4.9880	4/1/39	11,000,000	11,602,910
State of Connecticut General Obligation Bond	5.1000	12/1/21	25,000,000	28,101,250
State of Israel	7.2500	12/15/28	20,000,000	26,410,000
State of Israel	1.8100	11/1/17	10,000,000	10,000,000
State of Israel	2.9500	8/1/19	20,000,000	20,000,000
State of Israel 7th Institutional Bond	2.2700	2/1/19	25,000,000	25,000,000
State of Israel 7th Institutional Bond	2.6700	2/1/20	35,000,000	35,000,000
State of Israel Institutional Bond	3.0100	1/1/20	50,000,000	49,099,000
State Street Corp.	1.9500	5/19/21	4,255,000	4,180,499
Stryker Corp.	1.3000	4/1/18	4,840,000	4,818,414
STWRT 2015-1A D	4.6084	4/15/26	16,000,000	16,000,208
Sumitomo Mitsui Banking	2.4500	1/16/20	15,000,000	15,060,075
SunTust Banks, Inc.	2.3500	11/1/18	6,005,000	6,043,648
SWAY 2014-1 E	4.7290	1/17/32	3,250,000	3,249,984
Symetra Financial Corp.	4.2500	7/15/24	20,300,000	20,371,557
Synchrony Financial	4.2500	8/15/24	19,500,000	19,972,953
Synchrony Financial	2.7000	2/3/20	13,000,000	13,052,130
SYNCT 2016-1 A	2.0400	3/15/22	22,000,000	22,080,806
Sysco Corp.	6.5000	8/1/28	30,000,000	36,362,430
TAL 2014-3A A	3.2700	11/21/39	24,096,333	23,333,812
TAOT 2014-A A4	1.1800	6/17/19	18,905,389	18,899,655

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TAOT 2014-B A4	1.3100	9/16/19	33,000,000	32,996,235
TD Ameritrade Holding Company	2.9500	4/1/22	2,040,000	2,065,180
TD Ameritrade Holding Company	5.6000	12/1/19	9,200,000	10,028,322
Teachers Insurance & Annuity Association	4.9000	9/15/44	20,500,000	22,169,479
Tencent Holdings, Ltd.	3.3750	5/2/19	31,975,000	32,688,872
Tencent Holdings, Ltd.	3.8000	2/11/25	43,726,000	44,686,395
Tennessee Valley Authority	1.7500	10/15/18	77,722,000	78,322,480
Thermo Fisher Scientific, Inc.	2.9500	9/19/26	23,570,000	22,441,445
Three Gorges Finance I Cayman	3.7000	6/10/25	15,000,000	15,293,592
Toronto Dominion Bank	3.6250	9/15/31	25,000,000	24,481,250
Toyota Motor Credit Corp.	1.9000	4/8/21	50,000,000	49,252,550
TransCanada PipeLines, Ltd.	7.7000	6/15/29	25,000,000	33,663,100
TransCanada Trust	5.6250	5/20/75	15,000,000	15,450,000
Treasury Inflation Index	3.6250	4/15/28	337,500,000	673,426,003
Treasury Inflation Index	3.8750	4/15/29	618,700,000	1,263,573,262
Treasury Inflation Index	3.3750	4/15/32	91,500,000	175,771,405
Treasury Inflation Index	2.3750	1/15/25	586,500,000	871,289,008
Treasury Inflation Index	2.0000	1/15/26	270,000,000	374,720,903
Treasury Inflation Index	2.5000	1/15/29	94,000,000	129,958,750
Treasury Inflation Index	0.7500	2/15/42	558,000,000	576,350,215
Treasury Inflation Index	0.7500	2/15/45	115,000,000	112,870,817
Treasury Inflation Index	1.0000	2/15/46	818,000,000	850,936,167
Treasury Inflation Index	1.3750	7/15/18	575,000,000	669,616,431
Treasury Inflation Index	2.1250	1/15/19	575,000,000	684,012,151
Treasury Inflation Index	1.8750	7/15/19	517,100,000	624,606,083
Treasury Inflation Index	0.6250	1/15/26	390,000,000	405,734,000
Treasury Inflation Index	1.1250	1/15/21	108,000,000	126,209,082
Treasury Inflation Index	3.6250	4/15/28	3,930,000	7,841,672
Treasury Inflation Index	1.7500	1/15/28	12,620,000	16,538,076
Treasury Inflation Index	2.5000	1/15/29	9,500,000	13,134,129
Treasury Inflation Index	2.1250	2/15/41	6,500,000	9,134,926
Treasury Inflation Index	0.7500	2/15/42	11,000,000	11,361,743
Treasury Inflation Index	0.6250	2/15/43	10,000,000	9,817,784
Treasury Inflation Index	1.3750	2/15/44	4,750,000	5,455,853
Treasury Inflation Index	0.6250	1/15/24	17,000,000	18,108,709
Treasury Inflation Index	0.1250	4/15/19	16,000,000	16,822,000
Treasury Inflation Index	0.2500	1/15/25	8,175,000	8,308,748
Treasury Inflation Index	1.3750	7/15/18	8,365,000	9,741,463
Treasury Inflation Index	0.1250	4/15/20	22,765,000	23,954,231
Treasury Inflation Index	1.3750	1/15/20	7,500,000	8,870,689
Treasury Inflation Index	0.6250	1/15/26	15,000,000	15,605,154
Treasury Inflation Index	1.1250	1/15/21	8,075,000	9,436,466
Treasury Inflation Index	0.1250	4/15/21	7,500,000	7,762,379
Treasury Inflation Index	0.6250	7/15/21	7,500,000	8,380,211
Treasury Inflation Index	0.3750	7/15/23	14,600,000	15,475,179
Treasury Inflation Index	0.1250	7/15/24	17,500,000	17,727,130
Treasury Inflation Index	0.3750	7/15/25	15,000,000	15,396,704
Treasury Inflation Index	0.1250	7/15/26	340,000,000	335,991,247
Trinity Health Corp.	4.1250	12/1/45	8,000,000	7,749,328
Turkish Airlines 2015-1 A PTT	4.2000	3/15/27	39,197,604	36,845,748
U.S. Bancorp	5.1250	1/15/21	43,000,000	45,042,500
U.S. Bancorp	3.6000	9/11/24	25,000,000	25,744,950
U.S. Treasury Bonds	9.1250	5/15/18	140,000,000	152,534,340
U.S. Treasury Bonds	8.1250	8/15/19	135,770,000	157,105,984
U.S. Treasury Bonds	8.7500	8/15/20	47,000,000	57,947,710
U.S. Treasury Bonds	7.8750	2/15/21	150,000,000	184,242,150
U.S. Treasury Bonds	8.0000	11/15/21	63,600,000	80,734,730
U.S. Treasury Bonds	7.1250	2/15/23	48,000,000	61,428,768
U.S. Treasury Bonds	6.2500	8/15/23	50,000,000	62,306,650
U.S. Treasury Bonds	6.7500	8/15/26	83,240,000	113,937,996
U.S. Treasury Bonds	5.2500	2/15/29	117,292,000	150,376,554
U.S. Treasury Bonds	6.1250	8/15/29	70,000,000	96,950,000
U.S. Treasury Bonds	6.2500	5/15/30	82,200,000	116,508,883
U.S. Treasury Bonds	4.7500	2/15/37	104,000,000	135,789,056
U.S. Treasury Bonds	3.1250	11/15/41	146,920,000	150,346,174
U.S. Treasury Bonds	3.0000	11/15/44	125,000,000	124,428,750
U.S. Treasury Bonds	2.8750	8/15/45	457,500,000	443,685,788
U.S. Treasury Bonds	1.5000	8/15/26	200,000,000	185,062,400
U.S. Treasury Bonds	1.3750	8/31/23	100,000,000	95,289,100
U.S. Treasury Bonds	1.3750	9/30/20	200,000,000	198,000,000
U.S. Treasury Bonds	0.8750	10/15/18	100,000,000	99,535,200
U.S. Treasury Bonds	1.2500	12/15/18	425,000,000	425,232,475
U.S. Treasury Bonds	1.1250	1/15/19	200,000,000	199,617,200

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U.S. Treasury Bonds	1.6250	5/15/26	200,000,000	187,601,600
U.S. Treasury Bonds	2.1250	11/30/23	400,000,000	398,624,800
U.S. Treasury Bonds	1.7500	11/30/21	725,000,000	720,270,825
U.S. Treasury Bonds	1.3750	12/15/19	565,000,000	563,940,625
U.S. Treasury Bonds	4.5000	5/15/38	2,645,000	3,354,810
U.S. Treasury Bonds	1.6250	5/15/26	5,655,000	5,304,435
U.S. Treasury Bonds	1.3750	11/30/18	22,445,000	22,508,115
U.S. Treasury Bonds	1.3750	5/31/20	3,390,000	3,368,284
U.S. Treasury Bonds	1.6250	6/30/19	42,135,000	42,409,847
U.S. Treasury Bonds	1.7500	5/15/23	1,560,000	1,526,179
U.S. Treasury Notes	2.0000	10/31/21	20,880,000	20,975,422
U.S. Treasury Notes	0.7500	3/31/18	700,000	697,703
U.S. Treasury Notes	2.7500	11/15/23	18,865,000	19,531,915
U.S. Treasury Notes	2.1250	6/30/21	41,460,000	41,955,571
UBSBB 2012-C3 A4	3.0910	8/10/49	10,000,000	10,218,482
UBSBB 2012-C4 A5	2.8502	12/10/45	20,000,000	20,154,748
UBSBB 2013-C5 A4	3.1847	3/10/46	16,000,000	16,320,723
UBSCM 2012-C1 A3	3.4000	5/10/45	14,722,325	15,319,658
Union Pacific Corp.	3.8750	2/1/55	44,390,000	41,369,660
United Airlines 2013-1 A PTT	4.3000	8/15/25	4,017,759	4,183,492
United Airlines 2014-1 A PTT	4.0000	4/11/26	30,280,798	31,378,477
United Airlines 2014-2 A PTT	3.7500	9/3/26	42,304,673	42,942,628
United Airlines 2015-1 A PTT	3.7000	12/1/22	7,000,000	7,105,000
United Airlines 2015-1 AA PTT	3.4500	12/1/27	24,395,635	24,243,162
United Airlines 2016-2 AA PTT	2.8750	4/7/30	50,000,000	48,316,000
United Parcel Service, Inc.	8.3750	4/1/30	36,150,000	51,465,887
United Technologies Corp.	3.1000	6/1/22	2,940,000	3,025,845
UnitedHealth Group, Inc.	3.1000	3/15/26	4,175,000	4,143,600
UnitedHealth Group, Inc.	2.8750	3/15/22	31,000,000	31,622,449
US Airways 2012-2A PTT	4.6250	6/3/25	3,415,349	3,586,116
US Airways 2013-1A PTT	3.9500	5/15/27	8,038,287	8,224,615
USAOT 2014-1 A4	0.9400	5/15/19	5,493,021	5,492,161
Valero Energy Corp.	3.6500	3/15/25	31,320,000	31,080,715
Valero Energy Corp.	4.9000	3/15/45	30,000,000	29,975,130
Valero Energy Corp.	3.4000	9/15/26	10,000,000	9,552,950
VCC 2016-1 M2	5.4973	4/25/46	1,688,000	1,755,520
VCC 2016-1 M3	6.8072	4/25/46	1,586,000	1,602,431
VENTR 2015-21A B	3.0584	7/15/27	51,000,000	51,021,420
VENTR 2015-21A C	3.9584	7/15/27	55,500,000	55,546,620
VENTR 2016-23AA	2.6748	7/19/28	50,000,000	50,197,900
VENTR 2016-24A A1D	2.5762	10/20/28	27,000,000	27,067,473
VENTR 2016-24A B	3.2062	10/20/28	11,000,000	11,042,218
Verisk Analytics, Inc.	4.0000	6/15/25	35,000,000	35,574,070
Verizon Communications, Inc.	2.6250	8/15/26	5,255,000	4,798,566
Verizon Communications, Inc.	4.1250	8/15/46	29,460,000	25,419,944
Verizon Communications, Inc.	5.2500	3/16/37	25,500,000	26,363,685
Verizon Communications, Inc.	5.5000	3/16/47	25,500,000	26,727,698
Verizon Communications, Inc.	3.8500	11/1/42	33,000,000	27,629,613
Verizon Communications, Inc.	4.8620	8/21/46	31,403,000	30,190,813
Verizon Communications, Inc.	4.4000	11/1/34	78,738,000	74,509,139
VERUS 2017-1A A3	3.7160	1/25/47	1,615,718	1,616,600
VFET 2014-1A A3	0.8200	4/16/18	332,411	332,262
VFET 2015-1A A3	1.5100	6/17/19	8,516,698	8,516,585
Visa, Inc.	2.8000	12/14/22	5,130,000	5,174,605
Volkswagen Group America	2.1250	5/23/19	30,000,000	29,911,530
Volkswagen Group America	2.4500	11/20/19	15,000,000	15,020,175
Volkswagen Group America	1.6500	5/22/18	50,000,000	49,854,950
VOLT 2015-NPL5 A1	3.5000	3/25/55	413,194	414,732
VOLT 2016-NP10 A1	3.5000	9/25/46	818,716	823,840
VOLT 2016-NPL2 A1	4.2500	3/26/46	2,292,994	2,310,235
VOLT 2016-NPL3 A1	4.2500	3/26/46	1,661,092	1,669,017
VOLT 2016-NPL4 A1	4.2500	4/25/46	2,400,935	2,425,109
VOYA 2015-1A A1	2.6384	4/18/27	40,000,000	40,246,800
VOYA 2015-1A A2	3.2584	4/18/27	10,000,000	10,011,200
VOYA 2015-1A B	4.1584	4/18/27	4,000,000	4,000,968
VOYA 2015-1A C	4.5584	4/18/27	6,000,000	5,914,698
Walgreens Boots Alliance, Inc.	3.3000	11/18/21	15,500,000	15,901,667
Walgreens Boots Alliance, Inc.	3.8000	11/18/24	27,000,000	27,498,177
Walgreens Boots Alliance, Inc.	3.1000	6/1/23	11,500,000	11,484,107
WAMMS 2005-RA1 3A	2.4153	1/25/35	3,881,031	3,882,962
WAMU 2004-RS1 A3	5.5000	11/25/33	142,000	143,866
WBCMT 2006-C26 AJ	6.3085	6/15/45	22,000,000	16,071,345
Wells Fargo & Company	6.7500	12/15/27	20,000,000	23,342,980

**GLOBAL FIXED INCOME**  
**As of March 31, 2017**

<b>Security Description</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Par</b>	<b>Fair Value</b>
Wells Fargo & Company	3.0000	10/23/26	15,000,000	14,361,795
Wells Fargo & Company	4.1000	6/3/26	20,000,000	20,419,780
Wells Fargo & Company	3.3000	9/9/24	11,000,000	11,016,885
WEN 2015-1A A2I	3.3710	6/15/45	152,675,000	153,384,023
WEN 2015-1A A2II	4.0800	6/15/45	29,550,000	29,747,424
Westar Energy, Inc.	3.2500	12/1/25	5,500,000	5,468,006
Western Gas Partners, LP	4.0000	7/1/22	5,302,000	5,444,809
Western Gas Partners, LP	3.9500	6/1/25	37,000,000	36,627,225
Westpac Banking Corp.	1.6500	5/13/19	20,000,000	19,839,740
Westpac Banking Corp.	2.0000	8/19/21	30,000,000	29,288,280
WESTR 2015-2A A	3.2000	3/20/19	37,006,895	37,144,435
WFCM 2016-C35 A4	2.9310	7/15/48	4,000,000	3,884,594
WFCM 2016-C36 A1	1.4530	11/15/59	1,234,302	1,220,545
WFHET 2004-2 A33	1.7561	10/25/34	1,350,177	1,333,829
WFMBS 2005-AR10 2A1	3.0920	6/25/35	680,845	692,531
WFMBS 2005-AR16 2A1	2.8523	2/25/34	1,820,295	1,849,200
WFMBS 2005-AR3 1A1	3.0550	3/25/35	2,373,674	2,420,823
WFRBS 2011-C3 A4	4.3750	3/15/44	20,000,000	21,320,830
WFRBS 2011-C4 A4	4.9020	6/15/44	10,000,000	10,910,475
WFRBS 2012-C6 A4	3.4400	4/15/45	20,000,000	20,746,404
WFRBS 2012-C8 A3	3.0010	8/15/45	17,000,000	17,307,358
WFRBS 2013-C11 A5	3.0710	3/15/45	14,580,000	14,810,871
WFRBS 2013-C12 AS	3.5600	3/15/48	2,000,000	2,050,923
WFRBS 2013-C15 A4	4.1530	8/15/46	10,000,000	10,677,439
WFRBS 2013-UBS1 A2	2.9270	3/15/46	11,000,000	11,169,055
Whole Foods Market, Inc.	5.2000	12/3/25	42,000,000	44,635,962
Williams Partners, LP	3.6000	3/15/22	85,000,000	86,222,130
Williams Partners, LP	4.0000	9/15/25	25,000,000	25,105,300
WINDR 2015-2A A1	2.7084	10/15/27	73,880,000	74,484,117
WINDR 2015-2A B	3.4084	10/15/27	27,000,000	27,064,530
Wisconsin Electric Power Company	6.5000	6/1/28	28,000,000	34,247,388
WOART 2014-A A4	1.5300	6/15/20	16,000,000	16,007,765
WOART 2016-B B	1.7300	7/15/23	3,550,000	3,484,083
<b>Total Par Global Fixed Income</b>			<b>41,031,083,213</b>	
<b>Total Fair Value Global Fixed Income</b>				<b>\$44,002,645,700</b>

**MORTGAGE HOLDINGS**  
**As of March 31, 2017**

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
<b>Garden Apartments</b>					
102-104 Morton Ave. et al	Albany, NY	\$1,184,528	\$1,069,314	6.140	03/01/40
109 State St.	Albany, NY	537,914	416,203	6.660	11/01/38
147-149 & 151-155 Henry Johnson Blvd. & 224 2nd St	Albany, NY	571,382	571,382	4.550	12/01/46
23-25 North Pearl St.	Albany, NY	648,906	592,221	6.880	03/01/40
31-33 North Pearl St.	Albany, NY	484,144	434,707	6.640	07/01/39
141 Woodrow Rd.	Amsterdam, NY	3,150,000	3,124,468	5.270	08/01/46
555 East Main St.	Batavia, NY	3,987,833	3,611,159	5.930	07/01/40
7289 South Lake Rd.	Bergen, NY	1,655,809	1,340,250	6.740	08/01/34
163 Schubert St. et al	Binghamton, NY	767,562	383,132	5.720	02/01/40
286-290 Front St.	Binghamton, NY	1,356,658	681,642	6.920	07/01/22
408-410 Roosevelt Ave.	Binghamton, NY	549,443	221,562	5.910	04/01/41
88 Second Ave.	Brentwood, NY	2,200,000	1,744,626	8.340	04/20/31
829 Adees Ave.	Bronx, NY	360,200	322,021	6.860	10/01/36
921-941 Tiffany St.	Bronx, NY	876,676	794,400	6.660	12/01/39
404 McChesney Ave. Ext.	Brunswick, NY	7,541,921	6,814,558	5.620	10/01/40
1219-1233 Main St.	Buffalo, NY	573,120	522,284	7.060	11/01/39
1325 Main St.	Buffalo, NY	449,789	412,059	6.580	08/01/40
136 Broadway	Buffalo, NY	329,455	297,083	6.980	06/01/39
1603 Seneca St.	Buffalo, NY	9,111,816	5,173,581	6.590	10/01/23
1738 Elmwood Ave.	Buffalo, NY	7,350,000	7,053,092	4.150	07/01/45
1807 Elmwood Ave.	Buffalo, NY	5,270,082	5,095,904	4.320	09/01/45
238 Ontario St.	Buffalo, NY	2,972,753	2,871,578	4.350	01/01/45
250 & 253 Virginia St.	Buffalo, NY	1,037,930	993,571	4.830	04/01/45
334 Connecticut St.	Buffalo, NY	306,348	271,887	6.630	10/01/38
351 Linwood Ave. & 857 Delaware Ave.	Buffalo, NY	458,437	401,950	5.340	07/01/39
362 Oak St.	Buffalo, NY	1,096,785	907,943	6.140	07/01/36
391 Washington St.	Buffalo, NY	11,033,709	10,049,665	5.500	02/01/43
492 South Division St. & 234 Jefferson Ave.	Buffalo, NY	1,347,727	1,146,098	6.880	10/01/36
546 Dodge St.	Buffalo, NY	992,313	885,337	5.950	07/01/42
618-622 Tacoma Ave.	Buffalo, NY	897,395	758,552	6.190	04/01/37
937 Broadway	Buffalo, NY	998,818	917,930	5.090	01/01/42
Conifer Dr.	Canandaigua, NY	1,347,748	1,183,718	7.230	12/01/37
142 & 202 Route 52	Carmel, NY	2,238,000	2,141,145	5.930	11/01/43
73 Seaman Ave.	Castleton, NY	787,544	343,723	6.120	11/01/21
15 Poplar St.	Central Islip, NY	414,463	53,982	5.950	06/01/18
54 Carol Ann's Way et al	Claverack, NY	1,745,091	1,028,047	6.220	03/01/24
651 County Route 6	Clermont, NY	662,147	367,665	5.620	01/01/23
579 Waite Rd.	Clifton Park, NY	2,094,071	1,931,282	6.320	03/01/41
1100 & 2100 Waterside Way	Cohoes, NY	11,751,152	10,068,879	5.480	01/01/40
514 Old Loudon Rd.	Cohoes, NY	3,732,469	3,148,749	6.270	02/01/37
15 Mount Airy Rd.	Croton-on-Hudson, NY	595,000	537,878	4.880	06/01/41
High Meadows Mobile Home Park	Dover Plains, NY	2,953,968	2,823,166	4.850	01/01/44
10-44 Keats Way & 4 T.S. Elliot Drive	Dryden, NY	1,852,000	1,751,649	4.270	12/17/43
28 Hampton Ave.	East Greenbush, NY	514,163	440,863	7.060	12/01/36
Rockrose Dr.	East Greenbush, NY	1,726,096	1,546,044	5.350	07/01/40
19 Healthy Way	Ellenville, NY	498,831	457,903	5.160	11/01/41
Ellenville Senior Housing	Ellenville, NY	447,661	404,409	6.790	07/01/39
Ellenville Senior Housing	Ellenville, NY	323,436	297,156	6.230	12/01/40
The Views at Rocky Glen	Fishkill, NY	5,134,862	4,762,666	7.090	01/01/41
1 Depan Ave.	Floral Park, NY	750,000	498,987	8.250	07/01/28
290 South Ocean Ave.	Freeport, NY	408,410	305,055	4.570	03/01/27
1100 Emery St.	Fulton, NY	1,500,000	1,235,186	6.770	09/01/35
150 Northern Pines Rd.	Ganesvoort, NY	397,697	337,038	6.260	02/01/37
38 Bridge St.	Garnerville, NY	1,391,334	661,367	6.420	05/01/22
150 Lyceum St.	Geneva, NY	495,826	475,775	5.110	12/01/43
35 Hudson Ave.	Glens Falls, NY	2,800,000	2,556,351	7.570	09/01/39
215 Sacandaga Rd.	Glenville, NY	1,197,554	1,084,404	5.890	08/01/40

**MORTGAGE HOLDINGS**  
**As of March 31, 2017**

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
118 North Main St.	Gloversville, NY	322,395	212,874	6.950	08/01/26
1 GBC Parkway	Greece, NY	1,587,518	1,579,938	5.070	11/01/46
45 & 53 Route 9W South	Haverstraw, NY	299,115	278,272	6.090	11/01/41
69 Broadway	Haverstraw, NY	299,675	263,845	5.560	08/01/39
151 South Franklin St.	Hempstead, NY	1,147,907	873,286	6.480	05/01/33
42 Mayer Dr.	Highland, NY	483,231	290,212	5.620	01/01/24
81 Biltmore Dr.	Horseheads, NY	1,113,240	1,102,126	5.020	01/01/46
100 Harry Howard Ave.	Hudson, NY	2,438,139	2,185,910	7.010	02/01/39
414 Gretna Rd.	Hyde Park, NY	611,500	459,628	4.760	04/01/27
2 Main St.	Irvington, NY	500,000	389,938	8.310	11/01/31
318-320 Third St.	Ithaca, NY	2,485,134	2,259,286	7.200	09/01/39
621-623 East 2nd St.	Jamestown, NY	537,698	512,126	5.680	07/01/43
55 Melroy Ave.	Lackawanna, NY	747,854	633,103	6.250	02/01/37
387, 389-391 Manchester Rd.	LaGrange, NY	2,379,721	1,843,674	3.540	11/01/27
217-04 137th Ave.	Laurelton, NY	1,249,368	786,059	4.460	01/01/28
250 Smith Ridge Rd.	Lewisboro, NY	848,436	184,099	5.370	07/01/18
5,10,20,36,56 & 74 Liberty Commons Way	Liberty, NY	797,302	750,350	6.900	12/01/41
36 Mountain View Terrace	Livingston, NY	604,212	431,537	4.320	08/01/26
Argent Dr.	Lloyde, NY	250,000	224,205	7.030	04/01/39
109 Fawn Lane	Long Island, NY	1,092,538	346,413	6.190	07/01/20
66 Malden Ave.	Lynbrook, NY	1,456,114	465,514	7.110	10/01/19
3300 Belgium Rd.	Lysander, NY	1,795,617	1,702,543	4.940	09/01/43
8278 Riverknoll Crossings	Lysander, NY	1,295,532	1,289,482	5.280	07/01/46
3258 Pine Terrace	Macedon, NY	636,892	474,296	7.460	04/01/31
26 Rock Rose Way	Malta, NY	6,742,993	6,068,059	5.780	06/01/40
3 Ellen St.	Massapequa, NY	324,800	237,818	7.210	01/01/30
4 West Loines Ave.	Merrick, NY	986,142	647,336	6.000	04/01/25
76 Uhlig Reard Rd.	Middletown, NY	2,568,811	2,297,349	7.050	12/01/38
112 Millwood Rd.	Millwood, NY	642,776	324,780	7.090	10/01/22
1 Hamaspik Way	Monroe, NY	4,963,350	3,747,174	5.450	01/01/40
43 Hillside Terrace	Monroe, NY	733,378	640,321	5.470	04/01/39
Mountain Rd.	Monroe, NY	1,600,000	1,236,551	7.290	01/01/32
15 Elyon Rd.	Monsey, NY	1,163,964	855,761	7.510	04/01/30
9, 11, 13, 15 Weiner Dr.	Monsey, NY	2,850,000	2,620,436	5.880	03/01/41
239 Ward St.	Montgomery, NY	2,396,100	2,129,337	7.060	08/01/38
Dollard Dr.	Monticello, NY	265,000	220,544	7.710	02/01/35
2 Stone Hill Dr.	Moreau, NY	3,363,739	3,251,598	4.720	12/01/44
116, 118, 120, 122 W First St.	Mount Vernon, NY	1,525,904	1,472,080	4.420	11/01/44
600 Bedford Rd.	Mt Kisco, NY	2,067,759	517,936	5.520	08/01/19
159-161 South 11th St.	Mt Vernon, NY	1,424,000	1,187,135	6.420	07/01/36
2 Lorraine Ave.	Mt Vernon, NY	1,020,000	856,023	6.830	05/01/36
3 East Third St.	Mt Vernon, NY	638,000	500,123	6.990	10/01/33
60 West First St.	Mt Vernon, NY	2,717,292	2,545,507	6.000	06/01/42
129 South Fourth Ave. et al	Mt Vernon, NY	746,244	743,388	4.810	07/01/46
3 Hyenga Way	Nanuet, NY	2,739,888	2,569,744	6.230	05/01/42
Nanuet	Nanuet, NY	3,188,403	518,840	5.380	11/01/18
508, 512-14 Union Ave.	New Cassel, NY	904,528	844,470	7.660	09/01/40
735-765 & 816-822 Prospect Ave.	New Cassel, NY	3,609,951	3,319,220	5.500	07/01/41
35 Highland Ave.	New Rochelle, NY	449,126	399,618	6.140	07/01/39
36 Maple Ave.	New Rochelle, NY	1,200,000	832,528	4.350	06/01/44
459 Webster Ave.	New Rochelle, NY	1,298,703	1,172,887	5.990	05/01/40
555 Main St.	New Rochelle, NY	344,970	288,693	6.750	10/01/35
565 Main St.	New Rochelle, NY	528,244	487,855	6.990	08/01/40
701 Blooming Grove Turnpike	New Windsor, NY	2,735,925	2,594,776	4.690	09/01/43
Route 32	New Windsor, NY	3,086,359	2,816,477	5.510	03/01/41
87 St. Marks Place	New York, NY	650,000	506,418	6.730	11/01/33
175 Robinson Ave.	Newburgh, NY	254,750	238,222	6.090	04/01/42

**MORTGAGE HOLDINGS**  
**As of March 31, 2017**

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
20 East Parmenter St., et al	Newburgh, NY	406,449	402,538	4.350	06/01/46
97-99 Liberty St.	Newburgh, NY	376,000	294,466	6.490	04/01/34
501-507 Third St.	Niagara Falls, NY	328,821	291,662	6.610	11/01/38
9370 Niagara Falls Blvd.	Niagara Falls, NY	4,478,855	3,429,167	5.320	02/01/30
104 Singleton Ave.	North Syracuse, NY	664,584	549,840	6.110	03/01/42
40-42 South Franklin St.	Nyack, NY	479,931	359,691	5.860	05/01/33
6 Prospect St.	Nyack, NY	423,052	372,406	5.290	09/01/39
19 Narragansett Ave.	Ossining, NY	2,745,496	2,429,815	7.020	06/01/38
317 West First St.	Oswego, NY	2,746,163	2,559,025	5.420	05/01/43
88 Devans Gate Dr.	Otisville, NY	313,978	280,248	5.590	02/01/40
201 South Division St.	Peekskill, NY	414,144	361,715	6.910	05/01/37
801-817 Central Ave., 802-804 & 812-816 South St.	Peekskill, NY	2,554,315	2,540,267	4.460	04/01/46
120 & 130 Water St.	Penn Yan, NY	1,292,301	1,199,423	4.930	01/01/45
3666 Route 9	Philipstown, NY	1,144,921	1,047,954	5.490	05/01/41
68 Cherry St.	Phoenix, NY	976,372	837,531	6.420	06/01/37
Boniface Dr.	Pinebush, NY	1,747,100	1,494,496	6.960	12/01/36
30-50 Ampersand Dr.	Plattsburgh, NY	4,942,695	4,925,549	5.290	09/01/46
7673 Route 9 North	Plattsburgh, NY	381,928	331,495	7.090	08/01/36
104 Tompkins Ave.	Pleasantville, NY	1,662,171	1,331,965	6.200	08/12/34
19-23 Front St.	Port Jervis, NY	447,655	418,648	4.590	01/01/43
214 East Main St.	Port Jervis, NY	1,000,000	809,424	6.500	05/01/35
East Main St.	Port Jervis, NY	650,000	510,346	6.880	12/01/33
2 Bay Green Lane	Port Washington, NY	10,135,620	9,442,325	5.140	09/01/42
121 Market St.	Potsdam, NY	364,485	76,891	5.980	05/01/19
1 Hammersley Ave. & 18 Balding Ave.	Poughkeepsie, NY	318,634	259,900	6.140	01/01/31
126 Hudson Ave.	Poughkeepsie, NY	793,790	758,120	4.650	12/01/43
1-3,5,9-11&13-15 Commons Lane	Poughkeepsie, NY	2,891,541	2,711,096	6.150	04/01/42
1-39 Summersweet Dr.	Poughkeepsie, NY	399,679	327,279	7.100	02/01/35
144 North Clinton St.	Poughkeepsie, NY	252,258	210,219	6.140	05/01/31
146-148 Mansion St.	Poughkeepsie, NY	319,633	310,325	5.250	01/01/45
20 Caldwell Rd.	Poughkeepsie, NY	603,670	474,817	3.430	01/01/28
219 Mill St.	Poughkeepsie, NY	575,000	499,643	6.560	02/01/38
26 Cooper Rd.	Poughkeepsie, NY	2,996,886	2,754,423	5.780	07/01/41
26, 28, 30 North Hamilton St.	Poughkeepsie, NY	447,767	440,848	4.860	10/01/45
32 North White St. & 12 Noxon St.	Poughkeepsie, NY	413,667	368,906	5.640	01/01/40
328-330 Main St.	Poughkeepsie, NY	632,379	590,115	4.560	08/01/42
400 Main St.	Poughkeepsie, NY	1,340,000	1,196,609	6.970	01/01/39
46 South Clinton St. & 15 Conklin St.	Poughkeepsie, NY	347,090	304,661	4.370	06/01/33
509-511, 513-515 Main St.	Poughkeepsie, NY	580,000	148,925	6.050	11/01/19
54-56 Talmage St. & 442-444 Main St.	Poughkeepsie, NY	521,731	517,721	4.850	02/01/46
56 Dutchess Ave.	Poughkeepsie, NY	397,323	371,937	5.460	06/01/42
5-7 North Hamilton St.	Poughkeepsie, NY	271,904	252,780	4.200	09/01/42
60 & 62 Montgomery St.	Poughkeepsie, NY	492,880	415,233	6.110	10/01/31
641 Main St.	Poughkeepsie, NY	457,876	444,913	5.250	11/01/44
7 Franklin St. & 56 Noxon St.	Poughkeepsie, NY	661,990	508,542	5.640	01/01/30
82 Carroll St.	Poughkeepsie, NY	748,113	731,451	4.760	07/01/45
9-11 Liberty St.	Poughkeepsie, NY	550,311	518,182	5.900	12/01/41
99 Livingston St.	Poughkeepsie, NY	1,562,000	1,442,952	6.220	07/01/41
Red Hook Commons, Phase 2	Red Hook, NY	869,294	780,512	7.050	03/01/39
13-15 Lower Hook Rd.	Rhinebeck, NY	606,861	439,782	4.860	09/01/26
1400 South Plymouth Ave. et al	Rochester, NY	3,458,970	3,194,857	6.710	01/01/41
146 Route 104	Rochester, NY	1,026,733	918,389	5.710	02/01/40
1786 St. Paul St.	Rochester, NY	300,000	249,025	6.740	01/01/36
200 Seth Green Dr.	Rochester, NY	4,200,000	792,148	5.980	11/01/18
200, 208-214&218-226 Clifford Ave.	Rochester, NY	926,499	555,101	6.120	09/01/23
33 Litchfield St.	Rochester, NY	1,986,835	1,938,722	4.590	07/01/45
3400 East River Rd.	Rochester, NY	774,248	711,907	6.130	04/01/41



**MORTGAGE HOLDINGS**  
**As of March 31, 2017**

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
355 Clifford Ave.	Rochester, NY	342,724	283,955	3.360	06/01/28
435-445 State St.	Rochester, NY	2,922,548	2,756,411	5.750	09/01/42
556 Broadway	Rochester, NY	1,559,963	1,143,950	4.640	12/01/26
810-832 University Ave.	Rochester, NY	5,928,144	5,664,402	6.000	08/01/43
200 N Levitt St.	Rome, NY	2,993,577	2,855,516	5.630	09/01/43
23 Woodcreek Dr.	Rome, NY	8,261,476	7,727,807	4.180	07/01/43
838-840 Erie St.	Ronkonkoma, NY	538,490	404,605	6.470	10/01/30
136 River Rd.	Rosendale, NY	743,876	682,982	5.230	07/01/41
133 Lawrence St.	Saratoga, NY	4,869,000	3,575,557	6.000	05/01/41
108 Main St.	Saugerties, NY	1,200,000	1,066,207	7.680	04/01/35
Route 9W & Glasco Turnpike North	Saugerties, NY	950,000	818,476	6.680	08/01/37
245 Broadway	Schenectady, NY	2,245,900	2,142,382	4.850	01/01/45
2055 East Schodack Rd.	Schodack, NY	4,450,000	3,865,787	5.070	07/01/39
162-176 Miller Rd.	Selkirk, NY	434,648	372,379	7.060	12/01/36
Balsley Rd.	Seneca Falls, NY	2,814,575	2,625,599	6.160	01/01/42
120 Valley St.	Sleepy Hollow, NY	2,400,000	2,172,397	7.030	09/01/39
1565 New Scotland Rd.	Slingerlands, NY	1,064,428	957,722	6.990	05/01/37
24-26 Clayton Blvd.	Somers, NY	2,991,081	2,832,262	6.050	12/01/42
201 North Main St.	Spring Valley, NY	797,015	693,678	6.380	03/01/38
65-68 North Main St.	Spring Valley, NY	1,804,000	1,667,897	7.310	09/01/40
109 & 115 Otisco St.	Syracuse, NY	1,768,139	1,309,857	5.220	07/01/41
112-116 Blossom Rd.	Syracuse, NY	419,539	387,625	5.480	01/01/42
113 Elmwood et al	Syracuse, NY	598,101	528,435	5.720	07/01/39
12-14 Warren Ave.	Syracuse, NY	379,117	331,008	5.200	07/01/39
200 Erickson St. & 203 Luddington St.	Syracuse, NY	434,490	403,462	5.140	07/01/42
200-208 Walton St.	Syracuse, NY	1,666,528	1,453,297	6.600	05/01/37
209-211 Robert Dr. et al	Syracuse, NY	728,249	677,105	7.160	01/01/41
230 West Willow St.	Syracuse, NY	3,896,391	3,329,761	6.380	07/01/37
233 North Clinton St.	Syracuse, NY	452,845	384,116	6.570	04/01/36
233-35 Robert Dr, et al	Syracuse, NY	1,495,239	1,433,029	7.210	01/01/43
300 Lowell Ave.	Syracuse, NY	2,240,000	2,062,898	4.880	05/01/44
301 Columbus Ave. et al	Syracuse, NY	1,494,921	1,366,658	6.880	03/01/40
314-316 Oak St.	Syracuse, NY	400,426	302,063	7.280	01/01/32
315-319 South Clinton St.	Syracuse, NY	1,710,658	1,601,880	5.590	07/01/42
420-428 Lodi St.	Syracuse, NY	449,016	391,666	5.520	03/01/39
Rock Ridge Drive	Thompson, NY	2,772,189	2,772,189	4.900	06/01/46
1035 Broadway	Thornwood, NY	253,590	235,011	4.260	10/01/42
284 Main St.	Tonawanda, NY	250,000	193,844	5.970	03/01/42
13 Gurley Ave.	Troy, NY	835,000	624,680	6.240	03/01/33
1101-2350 Ulster Gardens Ct.	Ulster, NY	499,319	485,164	4.310	05/01/45
Lawrenceville St.	Ulster, NY	649,443	540,000	6.770	01/01/36
700 Cornelia St.	Utica, NY	3,612,613	3,120,554	5.140	07/01/43
1374 Old Post Rd.	Valatie, NY	609,145	467,423	4.650	07/01/27
281 Maple Rd. et al	Valley Cottage, NY	628,565	341,842	6.220	06/01/23
544 E Main St.	Wallkill, NY	2,617,819	2,523,583	4.300	11/01/44
7 Fortune Rd. West	Wallkill, NY	2,312,030	2,215,130	4.720	12/01/43
110 Market St.	Wappingers Falls, NY	293,451	291,879	4.550	06/01/46
1548 Route 9	Wappingers Falls, NY	1,696,515	1,498,725	5.860	07/01/39
2649 East Main St.	Wappingers Falls, NY	325,969	292,639	6.380	08/01/39
Franklindale, Creek Rd. & Liberty Green	Wappingers Falls, NY	5,697,981	5,616,503	4.240	11/01/45
13, 15, 17 & 13I Birch Glen Dr.	Warwick, NY	2,593,442	2,373,101	6.900	04/01/40
101-108, 110, 112 & 201-204 Creekwood Dr.	Watertown, NY	1,106,843	1,062,410	4.820	05/01/44
205-211 Creekwood Dr.	Watertown, NY	2,192,726	1,923,828	5.680	03/01/44
433 Clover St.	Watertown, NY	2,320,554	2,240,586	3.980	03/01/46
433 Clover St.	Watertown, NY	3,342,920	2,462,046	6.560	02/01/39
Beaver Meadows Apartments-Phase 1 Arsenal St.	Watertown, NY	14,974,697	14,168,879	4.590	07/01/44
16th St. & Early Dr.	Watervliet, NY	2,869,560	2,488,719	6.100	01/01/42

**MORTGAGE HOLDINGS**  
**As of March 31, 2017**

<b>Address</b>	<b>City,State</b>	<b>Original Amount</b>	<b>Principal Balance</b>	<b>Interest Rate</b>	<b>Maturity Date</b>
840 Hard Rd.	Webster, NY	1,100,926	1,087,285	5.500	02/01/46
2129 Stannards Rd.	Wellsville, NY	1,417,806	1,109,390	6.770	02/01/28
1020 Prospect Ave.	Westbury, NY	1,448,063	1,386,503	4.420	07/01/44
7210 Williams Rd.	Wheatfield, NY	349,379	299,307	6.610	05/01/37
22 Tarrytown Rd.	White Plains, NY	646,786	624,577	4.880	08/01/44
Wilton Common Drive	Wilton, NY	254,056	153,071	8.080	09/01/32
1 Leslie Way	Woodstock, NY	745,965	714,905	5.640	10/01/43
614 Cooper Hill Rd.	Wynantskill, NY	3,956,576	3,308,473	4.290	03/01/43
110-126 Ashburton Ave.	Yonkers, NY	4,695,523	4,397,924	6.230	04/01/42
1159 & 1141 Yonkers Ave.	Yonkers, NY	4,800,000	3,622,948	6.160	07/01/33
117 Convent Rd.	Yonkers, NY	261,165	45,164	5.480	12/01/18
144 Linden St.	Yonkers, NY	638,393	626,778	4.770	10/01/45
16-18 Warburton Ave.	Yonkers, NY	2,494,817	2,306,622	5.800	10/01/41
185 Riverdale Ave.	Yonkers, NY	5,090,070	4,574,539	6.130	01/01/40
21 Park Hill Ave.	Yonkers, NY	310,000	306,445	4.770	05/01/46
21-23 Park Ave.	Yonkers, NY	584,442	319,194	8.600	10/01/24
26 North Broadway	Yonkers, NY	640,000	545,633	6.890	12/01/36
312 Woodworth Ave.	Yonkers, NY	353,679	203,087	7.470	07/01/26
39 St. Joseph's Ave.	Yonkers, NY	367,000	269,876	7.490	06/01/31
421 North Broadway Apartment 5 & 9	Yonkers, NY	1,040,316	725,411	4.860	03/01/26
47 North Broadway	Yonkers, NY	598,072	540,604	5.640	05/01/40
71 Jackson St.	Yonkers, NY	477,374	434,199	5.550	12/01/40
81 School St.	Yonkers, NY	464,170	385,976	6.580	03/01/36
86 School St.	Yonkers, NY	306,403	283,743	4.620	07/01/42
240-250 Underhill Ave.	Yorktown, NY	4,160,000	3,948,372	4.650	02/01/44
<b>High Rise Apartments</b>					
129 Lockwood Ave.	New Rochelle, NY	1,518,908	1,296,856	7.190	07/01/36
<b>Office</b>					
75-20 Astoria Blvd.	Astoria, NY	8,000,000	7,281,198	6.860	07/01/20
75-20 Astoria Blvd.	Astoria, NY	65,000,000	41,365,485	6.860	07/01/20
<b>Retail</b>					
73-01 25th Ave.	Jackson Heights, NY	3,500,000	2,322,338	6.079	04/01/27
NEC Boody St. & 25th Ave.	Jackson Heights, NY	15,000,000	11,480,285	6.079	04/01/27
754 Fifth Ave.	New York, NY	300,000,000	300,000,000	4.670	09/01/23
<b>Total Fair Value Mortgage Holdings</b>		<b>\$800,286,753</b>			

**REAL ESTATE INVESTMENTS**  
as of March 31, 2017

	Cost	Fair Value
<b>DIRECT REAL ESTATE</b>		
<b>Office</b>		
390 Madison Ave, New York, NY	\$625,991,633	\$914,056,018
Boston Properties Joint Venture, Various Locations, U.S.	4,927,752	114,983,909
Liberty Joint Venture, Washington, D.C.	164,390,272	117,642,671
MetLife Core Plus Partners, Various Locations, U.S.	380,587,464	431,838,123
MetLife Properties Joint Venture, Various Locations, U.S.	560,903,364	685,413,995
	<b>\$1,736,800,485</b>	<b>\$2,263,934,716</b>
<b>Residential</b>		
Fairfield/CRF Fund, Apartment Complexes, Various Locations, U.S.	\$44,322,364	\$79,168,058
Post Properties Joint Venture, Various Locations, U.S.	15,457,613	51,758,915
Saratoga 17, Apartment Complexes, Various Locations, U.S.	168,083,965	190,113,187
Simpson Housing Fund I	170,987,340	226,471,356
Simpson Housing Fund II	106,390,950	115,818,607
	<b>\$505,242,232</b>	<b>\$663,330,123</b>
<b>Retail</b>		
Equity One	\$118,334,824	\$137,235,338
GGP/Homart II, Various Locations, U.S.	551,809,354	1,715,176,713
KIMCO Income Operating Partnership, Various Locations, U.S.	326,213,300	789,583,826
	<b>\$996,357,478</b>	<b>\$2,641,995,877</b>
<b>Industrial</b>		
LaSalle CAVA Industrial Fund, Various Locations, U.S.	\$137,071,445	\$155,223,932
Liberty Joint Ventures, Chicago, IL	124,137,073	177,673,175
Comref So. CA. Industrial, Various Locations, California	320,780,936	575,846,095
	<b>\$581,989,454</b>	<b>\$908,743,202</b>
<b>Self-Storage</b>		
Shurgard Joint Venture, Europe	\$981,426,667	\$954,240,073
	<b>\$981,426,667</b>	<b>\$954,240,073</b>
<b>SUBTOTAL DIRECT REAL ESTATE</b>	<b>\$4,801,816,316</b>	<b>\$7,432,243,991</b>
Residual Amounts: Sold/Converted Properties	\$ -	\$ -
<b>TOTAL DIRECT REAL ESTATE</b>	<b>\$4,801,816,316</b>	<b>\$7,432,243,991</b>
<b>PRIVATE EQUITY REAL ESTATE INVESTMENTS</b>		
73 LIC CI	\$24,951,566	\$27,790,388
AEPEP II N Strategic Investments	19,410,300	18,334,323
Aetos Capital Asia TE II	6,414,613	5,839,267
Apollo Real Estate Investment Fund III	273,810	273,810
Apollo Real Estate Investment Fund IV	2,133,928	2,221,981
Apollo Real Estate Investment Fund V	18,048,134	21,013,064
Ares European Property Enhancement Partners II	82,976,961	86,028,346
Ares European Real Estate Fund II	10,089,539	6,770,506
Ares European Real Estate Fund III	39,788,706	24,386,105
AREA European Property Enhancement Program	49,729,760	64,270,731
Beacon Capital Strategic Partners IV	9,252,416	3,325,714
Beacon Capital Strategic Partners V	41,856,192	3,099,022
Beacon Capital Strategic Partners VI	64,206,178	69,291,329
Blackstone Property Partners	511,186,007	545,097,927
Blackstone Real Estate Debt Strategies III	3,606,053	3,990,993
Blackstone Real Estate Partners Asia	108,068,736	145,091,940
Blackstone Real Estate Partners International II	32,028,227	9,452,898

**REAL ESTATE INVESTMENTS**  
as of March 31, 2017

	Cost	Fair Value
Blackstone Real Estate Partners IV	47,153,992	19,348,866
Blackstone Real Estate Partners V	74,740,733	131,354,601
Blackstone Real Estate Partners VI	124,391,121	230,538,117
Blackstone Real Estate Partners VIII	99,988,343	125,456,014
Brookfield Strategic Real Estate Partners II-B	175,364,611	190,615,000
Cayuga Lake Fund	261,083,154	351,775,865
Carlyle Europe Real Estate Partners II	39,447,985	0
Carlyle Europe Real Estate Partners III	43,600,021	37,376,644
Carlyle Realty Halley Co-Investment Fund IV-A	27,622,816	44,478,316
Carlyle Realty Partners IV-A	38,216,564	70,977,156
Carlyle Realty Partners V-B	34,794,954	63,000,531
CB Richard Ellis Strategic Partners Europe Fund III	2,484,889	2,192,170
Cherokee Investment Partners IV	32,660,199	26,465,772
CIM Fund III	135,027,166	195,579,251
CIM Fund VIII	124,598,296	149,190,503
City Investment Fund	18,572,507	481,307
Clarion Gables Multifamily Trust	219,331,671	241,535,866
Colony Investors III	766,305	5,175,300
Colony Investors VII	35,989,682	29,852,000
Colony Investors VIII	66,050,543	39,623,500
Cypress Grove International Partners	11,720,574	9,409,882
Excelsior II	41,436,328	24,780,295
Gadol 45CI-4	24,946,384	32,184,291
Genesis Workforce Housing Fund II	199,500	197,992
JPMCB Strategic Property Fund	359,092,881	377,553,280
Kimex Retail Land and Development Fund I	3,984,866	4,360,000
LAI Strategic Realty Investors	243,469	257,852
Lake Hempstead Fund	46,887,978	100,927,730
Lake Montauk Fund of Funds, L.P. Various Locations, U.S.	290,406,807	301,665,880
Lake Success Fund	53,996,043	91,432,408
Landmark Real Estate Trust IV	197,791	197,791
Lone Star Fund V	7,198,631	22,752,079
Lone Star Fund VI	23,455,131	21,666,825
Lone Star Real Estate Fund	5,259,650	6,031,584
Metropolitan Workforce Housing Fund	5,165,463	8,254,528
Morningside Investment Partners	111,634,441	92,002,794
MSREF IV - Special International	2,681,251	1,099,955
MSREF V - Special US	4,587,658	4,545,958
MSREF V US CIP-II Co-Investment Partnership-F	-355,453	-363,951
MSREF VI - Special International	52,450,034	61,480,942
Niam Nordic VI	33,352,429	34,963,015
Noble Hospitality Fund	21,773,280	17,917,318
North Haven Real Estate Fund V - Special International	12,733,500	13,402,696
NYSCEF Frontier Mach I	214,621,033	225,023,096
NYSCEF Frontier Mach II	233,452,727	258,939,336
Praedium Fund VI	583,647	339,545
Praedium Fund VII	1,336,565	1,250,693
Pramerica Real Estate Capital VI	53,452,474	60,796,308
Redwood Grove International	38,859,797	41,749,190
RGI Co-Investment Fund	23,664,510	30,395,293
Rockpoint Real Estate Fund II	8,868,132	11,739,863
Rockpoint Real Estate Fund III	16,538,612	23,123,663
Rockpoint Real Estate Fund IV	29,832,660	35,882,731
Seneca Lake Fund	9,582,583	564,296
Star Lake Fund I	60,075,282	56,877,309
Star Lake Fund II	102,096,521	145,951,852
Stockbridge Real Estate Fund II - D	45,065,237	46,949,915
Stockbridge Real Estate Fund III - A	270,146,599	196,501,615
Warburg Pincus Real Estate I	3,358,999	35,113,919
Westbrook Real Estate Fund VI	17,226,271	18,796,089
Westbrook Real Estate Fund VII	33,158,757	35,698,947
Westbrook Real Estate Fund VIII	13,296,093	18,092,276

**REAL ESTATE INVESTMENTS**  
as of March 31, 2017

	<b>Cost</b>	<b>Fair Value</b>
Westbrook Real Estate Fund X	29,103,204	32,436,244
Westbrook Real Estate Partners (Fund V)	3,017,557	10,969,641
<b>SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS</b>	<b>\$4,946,292,574</b>	<b>\$5,505,208,088</b>
<b>TOTAL COST REAL ESTATE</b>	<b>\$9,748,108,890</b>	
<b>TOTAL FAIR VALUE REAL ESTATE</b>		<b>\$12,937,452,079</b>

**SHORT-TERM INVESTMENTS**  
**As of March 31, 2017**

Security Description	Maturity Date	Original Amount
Albion Capital, LLC	4/18/17	\$79,185,589
Albion Capital, LLC	4/20/17	93,304,152
Albion Capital, LLC	4/25/17	187,355,520
Alibaba Group Holding, Ltd.	11/28/17	13,931,665
American Express Credit Corp.	6/5/17	73,964,215
American Express Credit Corp.	9/22/17	17,555,861
American Honda Finance Corp.	9/11/17	12,811,209
Anglesea Funding, LLC	4/4/17	89,992,500
Anglesea Funding, LLC	4/7/17	76,198,823
Anglesea Funding, LLC	4/28/17	124,905,500
Anheuser-Busch InBev Finance, Inc.	7/15/17	40,166,319
Anheuser-Busch InBev Finance, Inc.	1/17/18	59,631,618
Atlantic Asset Securitization, LLC	4/5/17	99,992,000
Baidu, Inc.	11/28/17	41,160,048
Berkshire Hathaway Energy Company	5/15/17	38,342,795
BMWLT 2016-1 A2A	1/22/18	11,602,539
BNP Paribas	9/14/17	38,616,711
BP Capital Markets plc	11/6/17	33,774,622
BP Capital Markets plc	2/13/18	10,014,308
Canadian Natural Resources	1/15/18	20,011,594
Caterpillar Financial Services Corp.	6/1/17	11,286,441
CHAIT 2015-A2 A2	2/18/20	20,043,333
Chesham Finance, LLC	4/3/17	136,701,861
Chevron Corp.	12/5/17	15,352,258
Chevron Corp.	11/9/17	11,461,881
Commonwealth Bank of Australia	3/12/18	35,040,829
Concord Minutemen Capital Company, LLC	4/10/17	15,296,213
Concord Minutemen Capital Company, LLC	4/12/17	96,749,387
Concord Minutemen Capital Company, LLC	4/17/17	132,723,166
Concord Minutemen Capital Company, LLC	4/28/17	99,927,250
Crown Point Capital Company, LLC	5/19/17	200,000,000
Daimler Finance North America, LLC	1/11/18	5,006,985
Daimler Finance North America, LLC	8/1/17	29,877,060
Daimler Finance North America, LLC	3/2/18	8,201,320
DCENT 2014-A3 A3	10/15/19	76,041,869
DEFT 2016-1 A1	7/24/17	1,435,966
EFF 2017-1 A1	2/20/18	23,512,870
FORDF 2012-5 A	9/15/19	50,055,267
FORDF 2014-4 A1	8/15/19	50,579,764
Gotham Funding Corp.	4/3/17	70,646,703
Gotham Funding Corp.	4/11/17	76,983,103
Gotham Funding Corp.	4/24/17	64,061,602
Gotham Funding Corp.	4/28/17	234,720,463
HALST 2015-A A4	8/15/19	12,016,403
Hydro-Quebec	6/19/17	45,040,876
Hyundai Capital America	3/19/18	10,003,270
ING Bank NV	3/16/18	35,036,280
JPMorgan Chase & Company	8/15/17	18,189,128
Lexington Parker Capital Company, LLC	4/4/17	49,996,500
Lexington Parker Capital Company, LLC	4/6/17	49,994,306
Liberty Street Funding, LLC	5/18/17	45,440,193
LRF 2015-1 A3	10/16/17	7,440,579
Manhattan Asset Funding Company, LLC	4/21/17	25,074,922
Manhattan Asset Funding Company, LLC	4/24/17	49,973,486
Manhattan Asset Funding Company, LLC	4/26/17	28,979,660
Manhattan Asset Funding Company, LLC	4/28/17	158,728,860
Mizuho Bank, Ltd.	3/26/18	40,009,726
Morgan Stanley	8/28/17	32,200,933
Nissan Motor Corp.	9/12/17	3,007,359
Old Line Funding, LLC	5/3/17	49,956,444
Royal Bank of Canada	1/16/18	17,425,332
Samsung Electronics America, Inc.	4/10/17	15,000,850
Toronto Dominion Holding (USA)	6/30/17	352,830,687
Toyota Motor Credit Corp.	5/22/17	6,657,801
Toyota Motor Credit Corp.	1/10/18	18,132,011
Toyota Motor Credit Corp.	1/31/19	50,063,309
U.S. Bank NA/Cincinnati OH	1/26/18	65,140,721
U.S. Bank NA/Cincinnati OH	1/29/18	42,384,012
U.S. Treasury Bonds	5/15/17	250,207,265
U.S. Treasury Bonds	8/15/17	168,235,316
U.S. Treasury Bonds	1/31/18	299,351,444
UnitedHealth Group, Inc.	10/15/17	26,624,126

**SHORT-TERM INVESTMENTS**  
**As of March 31, 2017**

<b>Security Description</b>	<b>Maturity Date</b>	<b>Original Amount</b>
UnitedHealth Group, Inc.	12/15/17	13,611,864
UnitedHealth Group, Inc.	7/17/17	21,902,650
Victory Receivables Corp.	4/3/17	74,996,583
Victory Receivables Corp.	4/5/17	22,905,887
Victory Receivables Corp.	4/10/17	71,113,241
Victory Receivables Corp.	4/13/17	48,312,502
Victory Receivables Corp.	4/18/17	124,810,804
Victory Receivables Corp.	4/28/17	149,905,500
Global Advisor Currency		18,222,981
Cash - Global Advisors		40,852,206
Global Manager STIF		466,436,392
<b>Total Cost Short-term Investments</b>		<b>\$5,654,435,588</b>
<b>Total Fair Value Short-term Investments</b>		<b>\$5,653,335,266</b>

**PRIVATE EQUITY INVESTMENTS**  
As of March 31, 2017

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
57 Stars Emerging Europe Fund (NYSCRF), LP	03/13/09	\$ 115,000,000	\$ 84,326,635	\$ 6,310,422	\$ 76,951,662	\$ 83,262,084
Access/NY European Middle Market Buyout Fund II, LP	05/04/11	232,772,187	149,985,066	46,537,153	120,486,367	167,023,520
Access/NY European Middle Market Buyout Fund, LP	03/28/05	495,350,616	472,874,558	500,321,417	106,334,001	606,655,418
Acon Equity Partners III, LP	01/11/12	120,000,000	136,654,391	51,849,068	119,152,477	171,001,545
ACON Equity Partners IV, LP	10/05/15	200,000,000	20,308,060	49,306	16,167,766	16,217,072
Affinity Asia Pacific Fund IV, LP	10/04/13	150,000,000	86,095,158	36,168,827	86,061,261	122,230,088
Aisling Capital II, LP	12/21/05	35,000,000	47,867,859	35,983,865	11,320,309	47,304,174
Aisling Capital III, LP	10/17/08	45,000,000	54,082,587	56,654,130	33,152,064	89,806,194
APA Excelsior V, LP	05/01/98	45,000,000	44,232,718	28,105,951	0	28,105,951
Apax Europe V, LP	02/05/01	174,782,230	177,979,610	382,081,292	529,033	382,610,325
Apax Excelsior VI, LP	06/07/00	75,000,000	73,089,165	121,774,993	117,426	121,892,419
Apollo Investment Fund IV, LP	04/22/98	200,000,000	204,836,389	338,136,509	377,942	338,514,451
Apollo Investment Fund V, LP	10/26/00	300,000,000	473,205,843	937,482,827	5,883,513	943,366,340
Apollo Investment Fund VI, LP	08/19/05	350,000,000	479,700,342	559,555,291	107,066,284	666,621,575
Apollo Investment Fund VII, LP	08/28/07	350,000,000	452,751,974	657,497,409	100,319,485	757,816,894
Apollo Investment Fund VIII, LP	07/26/13	400,000,000	265,510,385	37,348,315	274,491,527	311,839,842
Apollo Natural Resources Partners II, LP	08/21/15	400,000,000	117,995,928	25,332,346	136,588,713	161,921,059
Apollo Natural Resources Partners, LP	12/10/12	200,000,000	176,062,028	36,314,519	197,002,458	233,316,977
Ares Corporate Opportunities Fund II, LP	01/31/06	100,000,000	112,456,296	179,470,095	9,203,261	188,673,356
Ares Corporate Opportunities Fund III, LP	09/16/08	100,000,000	122,791,637	141,741,746	84,690,478	226,432,224
Ares Corporate Opportunities Fund IV, LP	07/06/12	150,000,000	135,146,219	36,629,824	147,769,236	184,399,060
Ares Corporate Opportunities Fund V, LP	04/21/16	300,000,000	0	0	0	0
Ares Corporate Opportunities Fund, LP	01/06/04	50,000,000	65,039,098	94,934,580	3,539,736	98,474,316
Ascend Ventures NY II, LP	10/22/04	25,500,000	25,281,205	4,554,400	11,336,618	15,891,018
Ascend Ventures NY, LP	04/26/01	5,000,000	5,923,213	5,741,970	43,945	5,785,915
Ascent Biomedical Ventures NY I, LP	12/16/05	15,000,000	15,000,000	8,725,000	4,276,608	13,001,608
Ascent Biomedical Ventures NY II, LP	10/14/08	25,000,000	19,974,563	19,974,563	14,007,863	14,007,863
ASF Miller Direct B, LP	01/01/14	40,000,000	36,457,310	39,433,665	14,075,310	53,508,975
Asia Alternatives Capital Partners II, LP	09/15/08	50,000,000	48,443,448	31,895,313	72,595,368	104,490,681
Asia Alternatives Capital Partners III, LP	05/19/11	50,000,000	53,498,667	21,965,036	48,633,508	70,598,544
Asia Alternatives Capital Partners IV, LP	09/19/14	48,946,860	16,475,185	624,496	17,562,546	18,187,042
Avenue Asia Special Situations Fund IV, LP	06/30/06	50,000,000	39,647,166	38,150,895	3,856,555	42,007,450
Avenue Europe Special Situations Fund II, LP	11/04/11	132,396,183	146,378,128	95,034,201	53,927,997	148,962,198
Avenue Special Situations Fund IV, LP	11/09/05	50,000,000	62,948,986	81,765,004	445,544	82,210,548
Avenue Special Situations Fund V, LP	06/04/07	150,000,000	177,397,340	218,665,038	1,761,212	220,426,250
Beacon Group Energy Investment Fund II, LP	03/19/98	55,418,649	59,067,950	82,492,734	2,651,416	85,144,150
Beacon Group III - Focus Value Fund, LP	06/28/96	50,000,000	49,653,795	14,747,604	50,348	14,797,952
Big Apple Investors, Ltd	04/17/15	6,000,000	2,018,591	8,107	1,583,551	1,591,658
Blackstone Capital Partners IV, LP	11/05/01	300,000,000	339,790,229	795,019,442	42,610,028	837,629,470
Blackstone Capital Partners V, LP	10/14/05	675,000,000	679,637,161	1,045,483,611	109,519,840	1,155,003,451
Blackstone Capital Partners VI, LP	08/17/10	300,000,000	282,136,973	122,051,305	278,727,021	400,778,326
Blackstone Capital Partners VII, LP	10/15/15	500,000,000	42,731,448	65,843	45,007,220	45,073,063
Blackstone Communications Partners I, LP	06/29/00	50,000,000	51,177,336	66,753,629	509,789	67,263,418
Blackstone Core Equity Partners, LP	09/15/16	300,000,000	46,685,805	0	46,681,292	46,681,292
Blackstone/GSO Capital Solutions Fund, LP	07/09/10	50,000,000	65,311,015	78,970,037	11,292,269	90,262,306
Blackstone Mezzanine Partners, LP	12/17/99	100,000,000	68,261,571	98,634,688	0	98,634,688
Blum Strategic Partners II, LP	06/29/01	100,000,000	160,508,626	244,414,580	268,646	244,683,226
Brait IV, LP	12/21/05	40,000,000	43,934,269	12,950,012	15,019,127	27,969,139
Brazos Equity Fund II, LP	10/14/05	50,000,000	59,737,684	68,497,896	42,159	68,540,055
Bridgepoint Europe I A, LP	12/10/98	90,736,256	96,139,925	166,630,559	766,717	167,397,276
Bridgepoint Europe II A, LP	05/02/01	89,496,343	142,475,865	248,744,417	2,282,736	251,027,153
Bridgepoint Europe III A, LP	04/25/05	134,574,864	128,015,211	83,639,634	58,521,231	142,160,865
Bridgepoint Europe IV, LP	11/14/08	132,428,167	124,584,826	125,591,448	60,629,248	186,220,696
Bridgepoint Europe V, LP	07/20/15	163,150,375	77,031,545	15,530,708	68,517,005	84,047,713
Brookfield Capital Partners IV, LP	12/08/15	400,000,000	130,929,392	9,834,319	148,291,560	158,125,879
C/R Energy Co-Investment II, LP	01/01/11	1,200,000	69,084	563,203	8,647	571,850
Capital Alliance Private Equity IV, Ltd.	03/24/15	85,000,000	32,884,815	122,158	22,104,260	22,226,418
Carlyle Europe Partners II, LP	09/05/03	125,471,552	185,075,510	295,397,622	3,118,566	298,516,188
Carlyle Partners IV, LP	04/01/05	70,000,000	72,060,844	142,518,011	1,960,023	144,478,034
Carlyle Partners V, LP	09/07/07	150,000,000	160,243,726	223,516,757	55,411,439	278,928,196
Carlyle/Riverstone Global Energy and Power Fund II, LP	11/21/03	150,000,000	226,400,939	391,808,754	9,644,662	401,453,416
Carlyle/Riverstone Global Energy and Power Fund III, LP	10/28/05	350,000,000	371,315,079	433,554,881	57,717,453	491,272,334
CCMP Capital Investors III, LP	07/28/14	150,000,000	84,006,670	2,917,933	104,123,840	107,041,773
Centerbridge Capital Partners II, LP	02/18/11	150,000,000	212,035,314	118,952,267	113,028,469	231,980,736
Centerbridge Capital Partners III, LP	10/24/14	200,000,000	56,333,313	2,697,877	66,290,934	68,988,811
Centerbridge Special Credit Partners II, LP	03/01/12	72,800,000	65,740,000	34,087,236	37,559,801	71,647,037
Cerberus Institutional Partners, LP	05/04/07	50,000,000	46,172,144	64,854,503	12,763,209	77,617,712
Charterhouse Capital Partners VII, LP	07/30/02	82,156,907	89,587,810	171,430,476	117,894	171,548,370
Charterhouse Capital Partners VIII, LP	02/24/06	154,076,726	153,742,364	145,138,940	179,151	145,318,091



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Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
Clearlake Capital Partners III, LP	12/07/12	27,500,000	33,112,455	29,015,822	33,745,911	62,761,733
Clearlake Capital Partners IV, LP	08/13/15	87,000,000	46,327,853	1,040,533	67,487,400	68,527,933
Clearwater Capital Partners Fund III, LP	12/22/06	50,000,000	55,000,000	48,540,576	19,042,810	67,583,386
Clearwater Capital Partners Fund IV, LP	05/18/12	75,000,000	75,000,000	24,750,000	86,596,535	111,346,535
Clessidra Capital Partners	01/05/05	110,085,760	109,540,734	108,466,669	652,671	109,119,340
Contour Opportunity Fund, LP	07/28/15	15,000,000	4,650,000	0	5,849,468	5,849,468
Contour Venture Partners II-A, LP	09/20/11	10,000,000	8,700,000	295,660	14,974,917	15,270,577
Contour Venture Partners III-A, LP	06/09/14	15,000,000	4,050,000	0	4,498,303	4,498,303
CVC Capital Partners Asia Pacific Fund III, LP	02/20/08	100,000,000	105,829,613	139,909,969	29,170,226	169,080,195
CVC Capital Partners Asia Pacific Fund IV, LP	12/20/13	150,000,000	53,597,308	7,565,246	49,051,841	56,617,087
CVC Capital Partners VI (B), LP	07/26/13	274,484,894	157,663,723	4,459,167	163,192,862	167,652,029
CVC European Equity Partners II, LP	06/03/98	150,000,000	176,465,342	369,728,381	1,681,228	371,409,609
CVC European Equity Partners III, LP	12/15/00	150,000,000	203,249,393	476,201,928	4,059,162	480,261,090
CVC European Equity Partners IV (A), LP	07/18/05	162,524,366	177,626,149	309,685,309	17,924,080	327,609,389
CVC European Equity Partners Tandem Fund (B), LP	12/11/06	85,637,230	90,504,806	116,440,635	2,080,470	118,521,105
CVC European Equity Partners V, LP	05/02/08	201,765,746	228,837,609	278,512,025	83,408,508	361,920,533
CVC Growth Partners Co-Investment, LP	04/15/15	31,250,000	8,550,441	0	10,345,457	10,345,457
CVC Growth Partners, LP	04/15/15	125,000,000	41,690,493	11,753	42,004,056	42,015,809
Cypress Merchant Banking Partners II, LP	12/01/98	200,000,000	215,760,234	228,672,275	336,815	229,009,090
DeltaPoint Capital III, LP	08/30/02	21,939,569	26,116,573	20,096,696	1,944,596	22,041,292
DeltaPoint Capital IV, LP	11/06/09	25,000,000	23,816,230	853,839	10,892,097	11,745,936
DFJ Gotham Fund II, LP	03/12/09	25,000,000	24,059,243	3,447,464	13,348,806	16,796,270
Dyal Capital Partners III, LP	12/18/15	285,000,000	168,292,025	111,042,209	75,854,462	186,896,671
Dyal III Third Avenue Co Investment Fund LLC	07/25/16	215,000,000	0	0	0	0
Easton Hunt New York, LP	12/09/03	30,000,000	31,376,092	4,750,349	3,674,146	8,424,495
EQT Credit II, LP	10/23/13	116,529,974	89,262,681	36,170,798	67,687,126	103,857,924
EQT V (No. 2), LP	12/12/06	117,352,341	166,561,675	204,137,741	21,298,579	225,436,320
EQT VII, LP	07/31/15	217,409,336	80,285,151	1,230,044	80,636,304	81,866,348
Ethos U.S. Dollar Fund V-B, LP	12/09/05	40,000,000	54,167,249	57,228,797	4,098,739	61,327,536
FA Technology Ventures, LP	10/20/00	50,000,000	50,233,071	79,992,938	6,212,430	86,205,368
Fairview Capital, LP	09/28/94	20,000,000	20,000,000	9,345,790	0	9,345,790
Fairview Capital II, LP	12/23/97	31,038,461	30,895,275	12,765,087	224,514	12,989,601
Fairview Capital III, LP	06/05/01	25,000,000	24,797,020	13,786,474	6,345,052	20,131,526
Fairview Ventures Fund I, LP	10/14/99	288,857,244	20,000,000	9,345,790	35,001,023	44,346,813
Fairview Ventures Fund II - NY, LP	10/14/02	100,000,000	96,139,436	111,554,075	39,294,700	150,848,775
Falcon Strategic Partners III, LP	07/03/09	50,000,000	60,150,018	57,417,066	24,047,249	81,464,315
Fifth Cinven Fund, LP (The)	06/12/12	178,422,160	185,156,191	77,058,575	160,477,393	237,535,968
FIMI Opportunity 6, LP	03/31/16	50,000,000	3,499,999	0	3,677,000	3,677,000
Founders Equity NY, LP	12/23/03	44,000,000	42,926,539	19,851,074	44,931,834	64,782,908
FountainVest China Growth Capital Fund II, LP	08/31/12	75,000,000	62,484,154	24,558,750	61,550,613	86,109,363
Francisco Partners IV, LP	02/06/15	75,000,000	36,750,000	0	42,486,256	42,486,256
FS Equity Partners IV, LP	12/18/97	85,000,000	89,235,284	150,935,256	280,023	151,215,279
FS Equity Partners V, LP	12/18/03	50,000,000	43,547,404	84,295,265	3,920,286	88,215,551
FS Equity Partners VI, LP	04/20/11	80,000,000	85,500,321	75,037,942	88,518,355	163,556,297
FS Equity Partners VII, LP	06/04/14	125,000,000	57,907,338	959,971	62,408,976	63,368,947
GCM Grosvenor - NYSCRIF New York Co-Investment Program Fund 2005, LP	05/19/05	225,000,000	164,455,594	144,352,247	51,815,376	196,167,623
GenNx360 Capital Partners II, LP	02/16/12	125,000,000	86,906,136	7,626,933	104,478,416	112,105,349
GenNx360 Capital Partners, LP	09/30/08	60,000,000	81,917,400	52,808,045	31,803,877	84,611,922
Gilde Buyout Fund IV C.V.	06/29/10	24,808,328	25,695,563	14,273,232	13,893,090	28,166,322
Graycliff Private Equity Partners III (NYS), LP	10/28/14	50,000,000	15,899,596	2,570,046	14,121,700	16,691,746
Green Equity Investors IV, LP	08/30/02	75,000,000	81,582,776	149,305,479	5,267,384	154,572,863
Green Equity Investors V, LP	02/28/07	125,000,000	138,903,698	182,982,140	82,041,252	265,023,392
Green Equity Investors VI, LP	02/15/12	200,000,000	234,279,366	54,338,779	230,022,383	284,361,162
Green Equity Investors VII, LP	06/06/16	182,000,000	0	0	0	0
GS Capital Partners 2000, LP	07/31/00	50,000,000	52,248,311	114,388,150	102,317	114,490,467
GSO Capital Solutions Fund II, LP	12/28/12	100,000,000	61,506,006	23,783,217	56,063,587	79,846,804
Hamilton Lane Co-Investment Fund, LP	10/19/05	100,000,000	117,021,046	95,660,492	22,651,851	118,312,343
HarbourVest International Private Equity Partners III-Partnership Fund, LP	12/19/97	200,000,000	197,000,000	304,144,150	1,744,394	305,888,544
HarbourVest International Private Equity Partners IV-Partnership Fund, LP	01/26/01	150,000,000	145,500,000	248,893,523	11,557,571	260,451,094
HarbourVest Partners VII-Venture Partnership Fund, LP	07/25/02	150,000,000	147,375,000	173,633,625	59,054,082	232,687,707
HarbourVest Partners VI-Partnership Fund, LP	05/07/99	300,000,000	294,000,000	353,393,840	25,901,969	379,295,809
Helios Investors III, LP	12/24/14	100,000,000	55,192,187	1,118	50,965,384	50,966,502
Hellman & Friedman Capital Partners V, LP	08/01/04	100,000,000	91,364,508	241,366,770	2,004,052	243,370,822
Hellman & Friedman Capital Partners VI, LP	10/31/06	275,000,000	282,319,844	448,241,262	60,593,656	508,834,918
Hellman & Friedman Capital Partners VII, LP	06/23/11	200,000,000	191,382,482	86,285,010	236,264,624	322,549,634
Hellman & Friedman Capital Partners VIII, LP	09/19/14	300,000,000	6,186,083	4,829,492	17,006,553	21,836,045
High Peaks Seed Ventures NY, LP	08/02/10	15,000,000	12,894,434	3,678,129	11,374,791	15,052,920
High Peaks Ventures NY, LP	12/09/03	27,409,091	27,502,512	24,778,827	10,959,902	35,738,729
Hony Capital Fund V, LP	12/30/11	100,000,000	105,350,285	12,106,301	143,928,027	156,034,328
Hony Capital Fund VIII (Cayman), LP	04/06/16	200,000,000	59,289,327	0	56,670,912	56,670,912
Horsley Bridge International II, LP	12/28/00	50,000,000	50,000,000	68,856,372	7,552,809	76,409,181

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Hudson Clean Energy Partners, LP	10/30/09	100,000,000	125,132,221	40,018,834	42,840,205	82,859,039
Hudson River Co-Investment Fund II, LP	07/01/11	100,000,000	106,305,475	61,308,801	100,770,591	162,079,392
Hudson River Co-Investment Fund III, LP	05/25/16	150,000,000	11,518,179	0	11,338,419	11,338,419
Hudson River Co-Investment Fund, LP	02/15/01	180,897,257	167,177,420	283,348,751	25,531,350	308,880,101
Hudson River Fund II, LP	08/22/01	850,000,000	931,119,808	1,140,259,212	299,945,048	1,440,204,260
Hudson River Fund, LP	01/20/98	400,000,000	487,509,976	702,281,338	16,096,496	718,377,834
IK VIII Fund, LP	08/01/16	188,611,166	31,284,545	79,962	31,920,597	32,000,559
Institutional Venture Partners XIII, LP	06/17/10	45,000,000	42,750,000	32,064,356	42,558,465	74,622,821
InterMedia Partners VII, LP	12/20/05	65,000,000	80,990,950	76,227,288	6,086,815	82,314,103
Irving Place Capital Partners III, LP	02/14/06	100,000,000	96,235,182	110,157,006	0	110,157,006
J.P. Morgan Partners Global Investors, LP	10/29/01	163,849,863	203,756,470	320,469,457	1,191,446	321,660,903
JMI Equity Fund VII, LP	11/22/10	40,000,000	39,120,000	19,211,535	34,894,684	54,106,219
Kelso Investment Associates VIII, LP	07/06/07	250,000,000	262,385,564	193,773,573	154,319,999	348,093,572
KKR 2006 Fund, LP	07/26/06	600,000,000	716,891,831	846,559,546	295,150,925	1,141,710,471
KKR Americas Fund XII, L.P.	03/03/16	600,000,000	0	0	0	0
KKR Asian Fund II, LP	06/28/13	150,000,000	121,026,660	22,567,429	145,591,874	168,159,303
KKR Asian Fund III, LP	03/31/17	285,000,000	0	0	0	0
KKR Asian Fund, LP	04/06/07	50,000,000	59,475,022	94,177,026	12,110,497	106,287,523
KKR China Growth Fund, LP	12/10/10	125,000,000	130,336,823	64,070,465	112,706,995	176,777,460
KKR European Fund II, LP	09/19/05	66,206,749	75,421,954	97,582,822	736,599	98,319,421
KKR Millennium Fund, LP	08/03/01	250,000,000	333,472,783	584,892,670	24,067,058	608,959,728
KSL Capital Partners III, LP	03/18/11	115,000,000	121,205,404	103,538,672	43,549,303	147,087,975
KSL Capital Partners IV, LP	04/17/15	225,000,000	39,606,148	0	30,159,577	30,159,577
Levine Leichtman Capital Partners IV, LP	05/22/08	50,000,000	57,962,974	82,422,820	13,576,553	95,999,373
Lexington Capital Partners II, LP	03/25/98	50,000,000	49,602,500	65,748,352	134,473	65,882,825
Lexington Capital Partners III, LP	12/31/98	100,000,000	101,664,599	126,941,467	514,000	127,455,467
Lexington Capital Partners V, LP	11/05/01	75,000,000	80,665,543	127,827,690	3,884,492	131,712,182
Lindsay Goldberg & Bessemer II, LP	07/14/06	100,000,000	98,062,667	125,518,748	20,327,063	145,845,811
Lindsay Goldberg & Bessemer, LP	08/28/02	60,000,000	68,546,547	150,616,975	76,636	150,693,611
Lindsay Goldberg III, LP	07/30/08	250,000,000	247,470,286	186,058,738	135,608,480	321,667,218
Lindsay Goldberg IV, LP	06/13/14	250,000,000	49,790,191	5,428,913	48,954,867	54,383,780
Lion Capital Fund I, LP	10/04/04	76,922,571	113,041,060	185,581,251	158,394	185,739,645
Lion Capital Fund II, LP	03/19/07	172,633,475	215,401,492	139,499,085	22,507,831	162,006,916
M2 NY Pioneer Fund, LP	03/02/11	200,000,000	111,056,482	26,182,519	95,086,981	121,269,500
Madison Dearborn Capital Partners IV, LP	02/15/01	200,000,000	228,368,560	394,533,520	18,555,002	413,088,522
Madison Dearborn Capital Partners V, LP	05/12/06	75,000,000	82,320,145	113,230,250	14,764,256	127,994,506
Markstone Capital Partners, LP	02/02/04	250,000,000	244,392,125	95,750,136	0	95,750,136
Meritech Capital Partners II, LP	09/08/00	37,500,000	35,187,500	54,821,925	3,358,242	58,180,167
Milestone Venture Partners III New York, LP	04/20/07	15,000,000	14,758,729	788,785	14,680,664	15,469,449
Mohawk River Fund II, LP	06/29/00	100,000,000	97,813,742	90,080,855	17,255,355	107,336,210
Mohawk River Fund III, LP	06/21/01	300,000,000	301,201,846	265,517,564	144,712,348	410,229,912
Mohawk River Fund, LP	01/20/98	300,000,000	291,547,320	229,650,339	12,100,963	241,751,302
New Century Holdings XI, LP	12/31/06	80,000,000	80,000,000	0	39,367,817	39,367,817
New Mountain Partners III, LP	08/30/07	100,000,000	106,739,171	116,530,035	70,535,547	187,065,582
New York Balanced Pool Asia Investors II, LP	02/24/15	194,067,200	59,577,018	3,450,202	57,015,176	60,465,378
New York Balanced Pool Asia Investors, LP	06/13/11	75,000,000	84,297,537	24,990,044	93,041,773	118,031,817
New York Co-Investment Pool Asia Investors II, LP	02/24/15	150,000,000	42,026,403	0	45,186,277	45,186,277
New York Co-Investment Pool Asia Investors, LP	06/20/11	125,000,000	110,303,041	26,004,208	111,307,251	137,311,459
NY Credit Co-Investment Fund II, LP	05/12/16	200,000,000	68,224,677	746,780	42,413,731	43,160,511
New York Credit Co-Investment Fund, LP	04/28/14	50,000,000	51,921,432	13,938,740	51,681,433	65,620,173
New York Credit SBIC Fund, LP	05/06/14	50,000,000	12,793,045	0	13,479,381	13,479,381
New York CRF Investment Fund, LP	07/31/98	50,000,000	48,087,052	19,313,920	0	19,313,920
New York Legacy Emerging Fund, LP	12/22/04	462,920,625	493,864,817	553,632,455	130,925,425	684,557,880
New York Legacy Venture Capital Fund, LP	10/05/04	502,500,000	492,050,932	408,658,522	311,013,950	719,672,472
Nordic Capital Fund VIII, LP	12/19/13	116,215,288	71,596,677	61,660	85,540,176	85,601,836
NYS Business Development Loans	01/01/87	N/A	66,856,808	N/A	66,856,808	66,856,808
NYSCRF NB Co-Investment Fund, LLC	09/01/15	400,000,000	284,118,007	5,420,990	290,719,454	296,140,444
NYSCRF Pioneer Co-Investment Fund, LP	12/11/12	250,000,000	126,173,277	30,812,388	148,946,239	179,758,627
NYSCRF Pioneer Opportunities Fund A, LP	01/21/09	125,000,000	34,035,932	49,601,339	7,357,935	56,959,274
NYSCRF Pioneer Partnership Fund A, LP	01/21/09	200,000,000	196,254,020	123,321,177	152,564,947	275,886,124
NYSCRF Pioneer Partnership Fund A-II, LP	12/31/14	150,000,000	11,148,515	1,225,932	9,042,203	10,268,135
NYSCRF Pioneer Partnership Fund B, LP	01/21/09	100,000,000	85,438,753	27,590,048	62,870,556	90,460,604
Oaktree Opportunities Fund VIII, LP	10/27/10	100,000,000	100,000,000	108,369,829	31,599,051	139,968,880
Oaktree Opportunities Fund VIIIb, LP	10/07/10	100,000,000	100,000,000	52,256,163	65,872,246	118,128,409
Oaktree Opportunities Fund, Xb, LP	02/14/17	500,000,000	0	0	0	0
OCM Opportunities Fund III, LP	09/23/99	100,000,000	105,000,000	154,256,685	1,404,201	155,660,886
OCM Opportunities Fund IV, LP	10/30/01	125,000,000	134,375,000	215,484,463	384,840	215,869,303
OCM Opportunities Fund VIIb, LP	03/07/07	200,000,000	180,000,000	293,687,856	16,066,224	309,754,080
OCM Principal Opportunities Fund II, LP	06/28/01	50,000,000	50,000,000	87,660,113	96,809	87,756,922
Paladin (NY), LP	05/04/04	45,000,000	40,756,710	15,778,633	23,997,707	39,776,340
Palladium Equity Partners III, LP	02/15/08	70,000,000	88,040,648	118,717,667	43,193,322	161,910,989
Palladium Equity Partners IV, LP	01/16/13	100,000,000	100,449,203	40,930,747	72,714,278	113,645,025

**PRIVATE EQUITY INVESTMENTS**  
**As of March 31, 2017**

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
Patria-Brazilian Private Equity Fund IV, LP	08/15/11	75,000,000	57,893,507	5,684,709	68,882,291	74,567,000
PEG Direct Corporate Finance Institutional Investors, LLC	12/07/98	40,000,000	37,561,699	62,474,954	150,306	62,625,260
PEG Pooled Corporate Finance Institutional Investors, LLC	12/07/98	160,000,000	158,704,669	271,274,346	8,165,519	279,439,865
PEG Pooled Venture Capital Institutional Investors II, LLC	08/23/00	288,000,000	292,283,007	352,048,855	98,815,467	450,864,322
PEG Pooled Venture Capital Institutional Investors III, LLC	06/27/06	98,800,000	99,624,593	75,779,431	85,090,628	160,870,059
PEG Pooled Venture Capital Institutional Investors, LLC	12/07/98	184,800,000	178,717,375	121,483,633	12,087,566	133,571,199
Performance Direct Investments I, LP	03/29/01	100,000,000	129,121,746	210,290,133	2,541,785	212,831,918
Performance Venture Capital II, LP	03/26/08	75,000,000	81,453,697	42,918,757	87,587,210	130,505,967
Performance Venture Capital, LP	06/21/06	40,000,000	45,272,569	44,058,702	26,416,145	70,474,847
Perseus-Soros BioPharmaceutical Fund, LP	04/13/01	35,000,000	44,192,029	62,680,936	85,087	62,766,023
Pine Brook Capital Partners II, LP	01/28/14	150,000,000	121,656,328	18,706,262	121,773,460	140,479,722
Platinum Equity Capital Partners III, LP	08/07/13	200,000,000	182,924,497	146,653,195	156,953,635	303,606,830
Providence Equity Partners IV, LP	10/13/00	154,915,620	224,081,263	423,222,198	1,058,215	424,280,413
Providence Equity Partners V, LP	09/15/04	150,000,000	189,986,979	207,897,203	25,470,464	233,367,667
Providence Equity Partners VI, LP	12/04/06	350,000,000	473,932,583	435,060,652	183,704,760	618,765,412
Providence Equity Partners VII, LP	06/27/13	100,000,000	80,006,378	21,088,832	88,168,067	109,256,899
PVP Fund I-A, LP	03/15/15	30,000,000	10,264,807	0	10,595,449	10,595,449
Quadrangle Capital Partners II, LP	03/17/05	139,855,736	140,745,875	157,113,771	34,711,916	191,825,687
Riverstone Energy Co-Investment Fund III, LP	01/01/11	4,295,633	109,357	3,720,557	302,989	4,023,546
RRJ Capital Master Fund II, LP	01/18/13	300,000,000	301,553,798	142,441,682	214,595,733	357,037,415
RRJ Capital Master Fund III, LP	09/24/15	400,000,000	111,409,779	1,119,756	112,303,740	113,423,496
SAIF Partners III, LP	03/20/07	50,000,000	71,167,779	44,822,897	81,513,008	126,335,905
SAIF Partners IV, LP	12/18/09	100,000,000	119,546,686	27,705,831	141,290,387	168,996,218
Searchlight Capital II, LP	11/10/15	225,000,000	74,317,571	8,347,211	77,181,126	85,528,337
Searchlight Capital, LP	12/29/11	150,000,000	137,935,108	55,279,107	128,236,758	183,515,865
Sentaku Investors, LLC	07/17/15	1,053,540	351,889	1,413	313,710	315,123
SKM Equity Fund III, LP	06/26/00	46,738,794	67,744,340	131,483,226	8,083,646	139,566,872
Snow Phipps II, LP	07/08/11	100,000,000	109,485,966	62,460,728	97,984,851	160,445,579
Snow Phipps III, LP	07/08/16	200,000,000	45,974,296	29,961	44,825,816	44,855,777
Softbank Capital Technology New York Fund II, LP	05/07/13	50,000,000	44,250,000	305,338	43,594,986	43,900,324
Softbank Capital Technology New York Fund, LP	06/21/05	50,000,000	53,090,052	87,957,517	49,497,486	137,455,003
Strategic Co-Investment Partners, LP	10/03/06	380,577,880	376,123,936	458,143,032	78,234,688	536,377,720
Summer Street Capital III, LP	08/14/12	10,000,000	7,600,249	0	8,392,935	8,392,935
Summer Street Capital NYS Fund II, LP	12/31/06	25,000,000	24,563,391	6,039,000	15,525,868	21,564,868
Summer Street Capital NYS Fund III, LP	08/14/12	40,000,000	14,224,946	0	23,292,136	23,292,136
Syndicated Communications Venture Partners IV, LP	03/17/00	20,388,969	23,026,526	16,914,048	389,665	17,303,713
TA Subordinated Debt IV, LP	02/19/16	150,000,000	33,375,000	0	34,527,809	34,527,809
TA X, LP	03/23/06	100,000,000	96,500,000	125,368,525	3,917,603	129,286,128
TA XI, LP	07/16/09	100,000,000	98,306,670	80,321,017	99,640,362	179,961,379
TA XII-A, LP	01/05/16	200,000,000	49,500,000	4,500,000	49,900,839	54,400,839
Thoma Bravo Fund XII, LP	04/27/16	400,000,000	149,020,603	3,354,059	140,780,328	144,134,387
Third Cinven Fund U.S. (No. 3), LP	08/02/01	93,672,246	108,245,595	218,823,829	502,057	219,325,886
The Sixth Cinven Fund	04/28/16	241,558,860	0	0	0	0
Thomas H. Lee Equity Fund VI, LP	04/20/07	100,000,000	119,330,720	122,227,064	63,931,899	186,158,963
TPG Asia V, LP	08/01/07	45,000,000	44,331,023	38,566,969	19,810,745	58,377,714
TPG Growth II, LP	08/05/11	200,000,000	195,998,537	39,936,116	367,663,053	407,599,169
TPG Growth III (A), LP	03/20/15	300,000,000	109,551,094	27,001,292	94,317,374	121,318,666
TPG Partners III, LP	12/15/99	261,000,000	249,349,242	603,324,349	2,377,903	605,702,252
TPG Partners IV, LP	12/10/03	75,000,000	83,619,486	155,673,860	7,711,245	163,385,105
TPG Partners V, LP	03/28/06	275,000,000	297,929,898	310,272,593	95,024,644	405,297,237
TPG Partners VI, LP	06/09/08	270,000,000	298,284,456	274,493,981	168,576,229	443,070,210
TPG Partners VII, LP	03/30/15	250,000,000	67,746,590	2,962,676	67,303,598	70,266,274
Tribeca Prime Fund New York, LP	03/08/06	25,000,000	24,928,319	2,391,021	6,650,092	9,041,113
Tribeca Venture Fund I (NY), LP	12/17/13	10,000,000	9,750,000	100,613	14,741,852	14,842,465
Tribeca Venture Fund II (NY), LP	12/04/15	25,000,000	5,375,000	0	3,664,791	3,664,791
Trillium Lakefront Partners III NY, LP	05/04/04	25,000,000	26,117,477	21,754,216	9,405,218	31,159,434
VCFA Private Equity Partners IV, LP	04/14/05	40,000,000	38,800,888	41,160,000	4,213,803	45,373,803
VCFA Venture Partners V, LP	09/19/06	25,000,000	23,250,000	33,810,000	6,108,392	39,918,392
Vestar Capital Partners III, LP	11/26/96	30,000,000	29,398,090	33,446,735	204,579	33,651,314
Vestar Capital Partners IV, LP	12/15/99	75,000,000	74,010,752	129,806,329	1,319,495	131,125,824
Vista Credit Opportunities Fund II, LP	03/24/16	200,000,000	254,808,165	146,540,106	117,293,076	263,833,182
Vista Equity Partners Fund III, LP	08/01/07	100,000,000	133,589,690	255,075,087	43,509,541	298,584,628
Vista Equity Partners Fund IV, LP	09/02/11	300,000,000	317,694,180	192,028,236	383,777,981	575,806,217
Vista Equity Partners Fund V, LP	07/18/14	400,000,000	399,506,014	74,106,576	391,718,824	465,825,400
Vista Equity Partners VI, LP	03/11/16	500,000,000	187,719,367	126,296	183,886,954	184,613,250
Vista Foundation Fund I, LP	12/20/10	50,000,000	52,707,666	118,296,378	40,687,756	158,984,134
Vista Foundation Fund II, LP	10/31/13	75,000,000	67,539,906	0	77,834,259	77,834,259
Vista Foundation Fund III, LP	05/19/16	400,000,000	54,786,784	10,577,186	37,011,517	47,588,703
Warburg Pincus Energy Fund, LP	10/24/14	200,000,000	72,400,000	6,877,917	66,151,508	73,029,425
Warburg Pincus Equity Partners, LP	06/11/98	250,000,000	250,000,000	412,780,556	977,416	413,757,972
Warburg Pincus International Partners, LP	06/20/00	75,000,000	75,000,000	130,060,549	11,798,007	141,858,556

**PRIVATE EQUITY INVESTMENTS**  
**As of March 31, 2017**

<b>Security Description</b>	<b>Inception Date</b>	<b>Capital Committed</b>	<b>Capital Contributed</b>	<b>Cumulative Distributions</b>	<b>Fair Value</b>	<b>Total Value</b>
Warburg Pincus Private Equity IX, LP	06/15/05	300,000,000	300,000,000	495,469,156	37,213,951	532,683,107
Warburg Pincus Private Equity VIII, LP	07/31/01	300,000,000	313,200,000	662,278,522	42,839,258	705,117,780
Warburg Pincus Private Equity X, LP	05/22/07	350,000,000	350,000,000	341,189,510	184,336,055	525,525,565
Warburg Pincus Private Equity XI, LP	06/07/13	100,000,000	96,150,000	27,594,167	101,278,358	128,872,525
Warburg Pincus Private Equity XII, LP	03/01/16	245,000,000	56,554,167	327,058	56,231,830	56,558,888
Welsh, Carson, Anderson & Stowe VIII, LP	06/30/98	150,000,000	150,000,000	193,243,288	0	193,243,288
Wheatley New York Partners, LP	07/30/02	50,000,000	45,754,289	55,089,286	2,159,000	57,248,286
Wigmore Street Co-Investment No. 3, LP	07/20/15	53,914,815	0	0	16,403,131	16,403,131
Yucaipa Corporate Initiatives Fund I, LP	08/30/02	200,000,000	235,144,387	112,282,517	50,772,778	163,055,295
<b>Total Private Equity Investments</b>		<b>\$43,204,168,702</b>	<b>\$34,972,879,985</b>	<b>\$35,246,185,990</b>	<b>\$15,348,491,770</b>	<b>\$50,594,677,760</b>

**PRIVATE EQUITY / FUND OF FUNDS LISTING**  
**As of March 31, 2017**

Captive fund-of-funds are discretionary accounts that allow CRF to access smaller and specialized private equity funds and to provide diversification for the private equity portfolio.

Due to confidentiality provisions and to protect the investment relationship between CRF and the underlying funds, some of the underlying partnerships are not named and are listed as Partnership # or Investment #.

The sum of commitments to the underlying funds contained in a fund-of-funds may not equal CRF's commitment to that fund-of-funds. Differences may result from payment of fees, or because the fund-of-funds may contain uncommitted capital.

**57 Stars Emerging Europe Fund (NYSCRF), LP**

57 Stars, LLC manages a captive fund-of-funds for CRF with a mandate to invest in Emerging European small and mid-market buyout funds.

Fund:	Vintage Year	Capital Committed		Country Focus
			In US \$	
Abris CEE Middle Market Fund II	2012	\$	13,600,000	Central Europe
Actera Partners II	2012		15,000,000	Turkey
Baring Vostok V	2012		11,250,000	Russia
Crescent Capital III	2013		14,906,239	UK / Northern Ireland
Fortissimo Capital Fund III	2012		10,000,000	Israel
Bank of Ireland Kernel Capital Growth Fund (NI)	2016		7,000,000	UK / Northern Ireland
Tene Growth Capital III	2013		12,500,000	Israel
Turkven Private Equity Fund III	2012		15,000,000	Turkey
KEG Co-Investment	2016		5,000,000	Kenya
Ab-Pol Co-Investment	2017		5,000,000	Poland
<b>Total</b>		<b>\$</b>	<b>109,256,239</b>	

**Access/NY European Middle Market Buyout Fund, LP**

Access Capital Partners, LLC manages a captive fund-of-funds for CRF with a mandate to invest in European small and mid-market buyout funds.

Fund:	Vintage Year	Capital Committed		Country Focus
			In Euros (€)	
21 Centrale III	2006	€	11,000,000	France
AAC 2005	2004		15,000,000	France
Accent 2008	2007		10,000,000	Nordic
Capvis III	2007		10,000,000	Germany, Austria, Switzerland
Carlyle EPT II	2007		20,000,000	Pan-European
Change Capital II	2008		10,000,000	Pan-European
Chequers XV	2006		9,000,000	France
Consilium PE Fund	2007		7,200,000	Italy
Endless Turnaround II	2008		9,800,000	United Kingdom
Gilde Buy-out III CV	2005		20,000,000	Benelux, Germany, France
Gresham 4	2006		15,200,000	United Kingdom
HitecVision V	2008		3,400,000	Norway, United Kingdom
I2	2007		20,000,000	Italy
InvestIndustrial IV	2008		10,000,000	Italy, Spain, Portugal
ISIS IV	2007		16,400,000	United Kingdom
L Capital 2	2006		25,000,000	Pan-European
Litorina III	2007		10,000,000	Sweden
Mercapital III	2007		15,000,000	Spain
N+1 Private Equity Fund II	2008		10,000,000	Spain
Quadriga III	2006		20,000,000	Germany, Austria, Switzerland
Reiten VII	2007		15,000,000	Germany
Rutland II	2007		14,200,000	United Kingdom
Segulah IV	2007		6,200,000	Sweden
Sovereign II	2005		14,800,000	United Kingdom
Star I (sec)	2005		9,700,000	Pan-European
Star II	2006		15,000,000	Pan-European
White Knight VII	2006		20,000,000	France
White Knight VIII	2008		12,500,000	France
<b>Total</b>		<b>€</b>	<b>374,400,000</b>	

**PRIVATE EQUITY / FUND OF FUNDS LISTING**  
**As of March 31, 2017**

**Access/NY European Middle Market Buyout Fund II, LP**

Access Capital Partners, LLC manages a captive fund-of-funds for CRF with a mandate to invest in European small and mid-market buyout funds.

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In Euros (€)</b>	<b>Country Focus</b>
Accent 2012	2011	€ 10,269,000	Nordic
Augur FIS Financial Opportunity II	2011	10,000,000	Pan-European
Capvis IV	2013	15,000,000	Germany, Austria, Switzerland
CETP III	2014	20,000,000	Pan-European
Corpfin IV	2015	15,000,000	Spain
Endless Fund III	2011	9,604,000	United Kingdom
Endless Fund IV	2014	13,100,000	United Kingdom
Initiative and Finance	2011	10,000,000	France
Invision V	2013	13,000,000	Germany, Austria, Switzerland
Living Bridge Fund I	2013	10,607,000	United Kingdom
Litorina IV	2010	9,632,000	Sweden
NIBC II	2013	10,000,000	Germany, Benelux
Palatine PEF II	2012	10,470,000	United Kingdom
Palatine PEF III	2015	10,605,000	United Kingdom
Quadriga IV	2012	10,000,000	Germany, Austria, Switzerland
Stirling Square Capital Partners II	2013	5,574,000	Pan-European
Stirling Square Capital Partners III	2014	15,000,000	Pan-European
<b>Total</b>		<b>€ 197,861,000</b>	
<b>Total Access/NY European Middle Market Buyout Funds</b>		<b>€ 572,261,000</b>	

**PRIVATE EQUITY / FUND OF FUNDS LISTING**  
**As of March 31, 2017**

**NY Legacy Emerging Fund, LP**

TFSI Management manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed		Market
			In US \$	
Acon-Bastion Partners II	2006	\$	35,000,000	Leveraged Buyouts
Arlington Capital Partners II	2006		20,000,000	Venture Capital
Ascend Ventures II	2005		5,000,000	Leveraged Buyouts
Craton Equity Partners	2008		10,000,000	Growth Equity - Clean Technologies
Falcon Mezzanine Partners II	2005		25,000,000	Mezzanine
Falconhead Capital Partners II	2007		30,000,000	Leveraged Buyouts
GF Capital Private Equity Fund	2006		35,000,000	Leveraged Buyouts
Global Innovation Partners Fund II	2006		30,000,000	Leveraged Buyouts
ICV Partners II	2005		20,000,000	Leveraged Buyouts
Kline Hawkes Growth Equity Fund	2007		15,000,000	Growth Equity / Venture Capital
Levine Leichtman Capital Partners III	2005		20,000,000	Mezzanine
Lightyear Fund II	2006		20,000,000	Leveraged Buyouts
Newstone Capital Partners I	2007		15,000,000	Mezzanine
NGN Biomed Opportunity I	2005		5,000,000	Venture Capital
Nogales Investors Fund II	2006		13,500,000	Leveraged Buyouts
Pharos Capital Partners II - A	2004		5,000,000	Leveraged Buyouts
Post Capital Equity Partners II	2007		7,500,000	Leveraged Buyouts
Quaker BioVentures	2008		10,000,000	Venture Capital
RLJ Partners	2007		20,000,000	Leveraged Buyouts
Rustic Canyon / Fontis Capital Partners	2007		5,000,000	Leveraged Buyouts
SW Pelham Fund III	2008		10,000,000	Mezzanine
Syndicated Communications Venture Partners V	2006		25,000,000	Venture Capital
Tailwind Capital Partners	2007		15,000,000	Leveraged Buyouts
Trinity Hunt Partners III	2005		30,000,000	Leveraged Buyouts
Vintage Capital Partners	2006		12,500,000	Mezzanine
VMG Equity Partners	2007		15,000,000	Leveraged Buyouts
Wedbush Capital Partners	2006		10,000,000	Leveraged Buyouts
<b>Total</b>		<b>\$</b>	<b>463,500,000</b>	

**Fairview Ventures**

Fairview Capital Partners, Inc. manages a captive fund-of-funds for CRF with a mandate to invest in venture capital funds.

**Fairview Ventures Fund I, LP**

Fund:	Vintage Year	Capital Committed		Investment Stage
			In US \$	
Alliance Technology Ventures III	2000	\$	10,000,000	Venture Capital
Ampersand 1999	1999		10,000,000	Venture Capital
Ampersand 2001	2001		10,000,000	Venture Capital
Austin Ventures VIII	2001		5,533,333	Early Stage Venture Capital
Battery Ventures VI	2000		12,622,500	Venture Capital
Crosspoint Venture Partners 2000Q	2000		7,850,000	Diversified Venture Capital
Crosspoint Venture Partners LS 2000	2000		1,253,772	Diversified Venture Capital
Domain Partners V	2001		10,000,000	Venture Capital
Highland Capital Partners V	2000		5,000,000	Late Stage Venture Capital
Highland Capital Partners VI	2001		15,000,000	Late Stage Venture Capital
Menlo Ventures IX	2001		15,000,000	Venture Capital
Morgenthaler Partners VI	2000		10,000,000	Early Stage Venture Capital
Morgenthaler Partners VII	2001		15,000,000	Early Stage Venture Capital
New Enterprise Associates 10	2000		15,000,000	Venture Capital
New Enterprise Associates 9	1999		5,019,000	Venture Capital
Partnership 1	2000		7,293,000	Venture Capital
Partnership 2	2001		5,360,000	Venture Capital
Partnership 3	2000		4,000,000	Venture Capital
Partnership 4	2002		7,469,819	Venture Capital
Partnership 5	2000		6,000,000	Venture Capital
Partnership 6	2006		7,000,000	Venture Capital
Partnership 7	2000		6,416,667	Venture Capital
Partnership 8	2001		11,250,000	Venture Capital
Partnership 9	2006		5,200,000	Venture Capital
Partnership 10	2005		7,800,000	Venture Capital
Partnership 11	2000		10,000,000	Venture Capital
Partnership 12	2003		15,000,000	Venture Capital
Partnership 13	2001		10,000,000	Venture Capital

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Partnership 14	2005	10,000,000	Venture Capital
Sierra Ventures VIII	2000	15,000,000	Early Stage Venture Capital
Summit Ventures VI	2001	5,400,000	Diversified Venture Capital
Technology Partners Fund VII	2000	10,000,000	Early Stage Venture Capital
<b>Total</b>		<b>\$ 290,468,091</b>	

**Fairview Ventures Fund II - NY, LP**

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Market</b>
Partnership 15	2004	\$ 5,000,000	Venture Capital
Partnership 16	2005	10,000,000	Venture Capital
Partnership 17	2006	8,000,000	Venture Capital
Partnership 18	2006	15,000,000	Venture Capital
Partnership 19	2006	7,800,000	Venture Capital
Partnership 20	2006	5,000,000	Venture Capital
Partnership 21	2006	3,400,000	Venture Capital
Partnership 22	2006	15,000,000	Venture Capital
Partnership 23	2007	10,000,000	Venture Capital
Partnership 36	2007	10,000,000	Venture Capital
Partnership 37	2007	7,500,000	Venture Capital
<b>Total</b>		<b>\$ 96,700,000</b>	
<b>Total Fairview Venture Funds</b>		<b>\$ 387,168,091</b>	

**NY Legacy Venture Capital Fund, LP**

Fairview Capital Partners, Inc. manages a captive fund-of-funds for CRF with a mandate to invest in venture capital funds.  
The Fund can also invest alongside venture capital funds in co-investments.

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Market</b>
Ampersand 2006 Limited Partnership	2006	\$ 20,000,000	Venture Capital
Apex Investment Fund VI	2007	12,500,000	Diversified Venture Capital
Azure Capital Partners II	2006	10,000,000	Early Stage Venture Capital
Constellation Venture Capital III	2007	20,000,000	Venture Capital
Draper Fisher Jurvetson Fund VIII	2005	23,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund IX	2007	25,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Growth Fund 2006	2006	10,000,000	Early Stage Venture Capital
Edison Venture Fund VI	2006	10,000,000	Venture Capital
FT Ventures III	2007	20,000,000	Balanced Venture Capital
Globespan Capital Partners V	2007	15,000,000	Diversified Venture Capital
Institutional Venture Partners XII	2007	15,000,000	Late Stage Venture Capital
Morgenthaler Partners VIII	2005	10,000,000	Buyouts - Growth Equity
MPM BioVentures IV-QP	2006	20,000,000	Early Stage Venture Capital
New Enterprise Associates 12	2006	5,000,000	All Stage Venture Capital
OVP Venture Partners VII	2006	20,000,000	Early Stage Venture Capital
FirstMark IV	2006	10,000,000	Venture Capital
Polaris Venture Partners V	2006	15,000,000	Balanced Venture Capital
Psilos Group Partners III	2007	20,000,000	Mid-Stage Venture Capital
RRE Ventures IV	2006	20,000,000	Venture Capital
Softbank Capital Technology Fund III	2004	40,000,000	Venture Capital
Technology Partners Fund VIII	2007	20,000,000	Early Stage Venture Capital
Trinity Ventures IX	2005	20,000,000	Early Stage Venture Capital
Tudor Ventures III	2007	10,000,000	Mid-Stage Venture Capital
Valhalla Partners II	2007	6,125,000	Early Stage Venture Capital
VantagePoint Venture Partners 2006 (Q)	2006	7,500,000	Venture Capital
Vantage Point CleanTech Partners II	2008	50,000,000	Cleantech Venture Capital
WestView Capital Partners	2005	25,000,000	Buyouts
<b>Sub-Total</b>		<b>\$ 479,125,000</b>	
<b>Co-Investment</b>			
Advanced Equities	2007	\$ 10,000,000	
Visto Corporation	2006	3,420,000	
<b>Sub-Total</b>		<b>\$ 13,420,000</b>	
<b>Total</b>		<b>\$ 492,545,000</b>	



**PRIVATE EQUITY / FUND OF FUNDS LISTING**  
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**Hudson River Funds**

The Hudson River Funds are captive fund-of-funds for CRF with a mandate to invest in smaller and mid-size buyout funds.  
The Hudson River Funds also invest in Israeli venture capital funds.  
The Hudson River Funds are managed by Hamilton Lane Advisors, LLC.

**Hudson River Fund I, LP**

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Market</b>
Blum Strategic Partners, LP	1998	\$ 30,000,000	Special Situations
Fenway Partners Capital Fund II, LP	1998	30,000,000	Mid-market Buyout
Goense Bounds & Partners A, LP	2000	25,000,000	Mid-market Buyout
Kohlberg Investors IV, LP	2001	20,000,000	Buyouts
Levine Leichtman Capital Partners II, LP	1998	35,000,000	Special Situations
Littlejohn Fund II, LP	2000	30,000,000	Special Situations
Newbridge Asia III, LP	2001	10,000,000	Mid-market Buyout/Growth Capital
OCM/GFI Power Opportunities Fund, LP	2000	33,046,000	Sector Fund
Partnership 24	2002	11,000,000	Buyouts
Partnership 25	1999	30,000,000	Mid-market Buyout
Partnership 26	2000	32,897,000	Mid-market Buyout
Pegasus Partners II, LP	2000	30,000,000	Special Situations
Phoenix Equity Partners III, LP	2000	4,827,000	Mid-market Buyout
Phoenix Equity Partners IV, LP	2001	27,051,000	Mid-market Buyout
Provender Opportunities Fund, LP	1999	29,772,000	Special Situations
Quad-C Partners V, LP	1998	30,000,000	Mid-market Buyout
<b>Total Fund I</b>		<b>\$ 408,593,000</b>	

**Hudson River Fund II, LP**

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Market</b>
Acon-Bastion Partners II	2006	\$ 35,000,000	Special Situations
Birch Hill Equity Partners III	2006	28,808,000	Mid-market Buyout
Carlyle Management Group Partners	2003	1,937,796	Special Situations
Carlyle/Riverstone Renewable Energy Infrastructure Fund	2006	30,000,000	Sector/Infrastructure
Crescent Capital II	2005	6,409,000	Growth Capital
Easton Capital Partners	2006	17,000,000	Mid-market Buyout
GESD Investors II	2007	15,000,000	Mid-market Buyout
Gores Capital Partners	2004	20,000,000	Special Situations
Gores Capital Partners II	2007	20,000,000	Special Situations
High Road Capital Partners Fund I	2007	15,000,000	Mid-market Buyout
Indigo Capital IV	2003	12,675,000	Special Situations
J.H. Whitney VI	2005	20,000,000	Sector Buyout
Kohlberg Investors V	2005	20,000,000	Mid-market Buyout
Kohlberg Investors VI	2007	25,000,000	Mid-market Buyout
KPS Special Situations Fund II	2003	15,000,000	Special Situations
KPS Special Situations Fund III	2007	25,000,000	Special Situations
Levine Leichtman Capital Partners III	2003	30,000,000	Special Situations
New Mountain Partners II	2005	30,000,000	Mid-market Buyout
Newbridge Asia IV	2005	25,000,000	Mid-market Buyout/Growth Capital
Odyssey Investment Partners Fund III	2004	20,000,000	Mid-market Buyout
Paladin III	2008	15,000,000	Mid-market Buyout
Partnership 27	2005	21,449,000	Special Situations
Partnership 28	2006	20,000,000	Mid-market Buyout
Partnership 31	2002	4,000,000	Mid-market Buyout
Partnership 32	2006	25,000,000	Mid-market Buyout
Partnership 38	2007	75,000,000	Mid-market Buyout
Phoenix Equity Partners 2006 Fund A	2006	27,045,000	Mid-market Buyout
Platinum Equity Capital Partners II	2007	20,000,000	Mid-market Buyout
Roark Capital Partners	2005	15,000,000	Mid-market Buyout
Roark Capital Partners II	2007	15,000,000	Mid-market Buyout
Saw Mill Capital Partners	2007	20,000,000	Small to Mid-market Buyout
Summer Street Capital II	2007	5,000,000	Mid-market Buyout
TDR Capital II	2006	20,722,000	Mid-market Buyout
TPG STAR	2007	25,000,000	Mid-market Buyout/Growth Capital
<b>Sub-Total</b>		<b>\$ 720,045,796</b>	

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**Hudson River Fund II, LP – Israeli Venture Capital**

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Investment Stage</b>
Carmel Ventures III	2008	\$ 10,000,000	Israeli Venture Capital
FIMI Opportunity IV	2008	20,000,000	Special Situations
Giza Venture Fund V	2007	15,000,000	Israeli Venture Capital
JVP Media V	2008	10,000,000	Venture Capital - Media
Pitango Venture Capital V	2007	15,000,000	Israeli Venture Capital
Plenus III	2007	15,000,000	Israeli Venture Capital
SCP Vitalife Partners II	2007	15,000,000	Venture Capital – Life Sciences
<b>Sub-Total</b>		<b>\$ 100,000,000</b>	
<b>Total Fund II</b>		<b>\$ 820,045,796</b>	
<b>Total Hudson River Funds</b>		<b>\$ 1,228,638,796</b>	

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**Mohawk River Funds**

The Mohawk River Funds are captive fund-of-funds for CRF with a mandate to invest in venture capital funds. The Mohawk River Funds are managed by HarbourVest Partners, LLC.

**Mohawk River Fund I, LP**

Fund:	Vintage Year	Capital Committed		Focus
			In US \$	
Alta Communications VII	1998	\$	10,000,000	Late Stage/Balanced Venture Capital
Alta Communications VIII	2000		12,700,000	Late Stage/Balanced Venture Capital
Austin Ventures VII	1999		24,000,000	Late Stage/Balanced Venture Capital
Canaan Equity II	1999		25,000,000	Early Stage Venture Capital
Centennial Fund VI	1999		25,000,000	Early Stage Venture Capital
Dolphin Communications Fund	1998		15,000,000	Late Stage/Balanced Venture Capital
Domain Partners IV	1998		15,000,000	Early Stage Venture Capital
Essex Woodlands Health Ventures IV	1998		13,000,000	Early Stage Venture Capital
Foundation Capital III	2000		10,000,000	Early Stage Venture Capital
Geocapital V	1998		13,600,000	Late Stage/Balanced Venture Capital
HarbourVest Partners VI – Direct Fund	2000		25,200,000	Late Stage/Balanced Venture Capital
Meritech Capital Partners	1999		25,000,000	Late Stage/Balanced Venture Capital
Mission Ventures	1999		15,000,000	Early Stage Venture Capital
Mission Ventures II	2000		15,000,000	Early Stage Venture Capital
Oak Investment Partners IX	1999		10,000,000	Late Stage/Balanced Venture Capital
Polaris Venture Partners III	2000		15,000,000	Late Stage/Balanced Venture Capital
Telecom Partners III	1999		19,500,000	Early Stage Venture Capital
Weston Presidio Capital III	1998		10,000,000	Late Stage/Balanced Venture Capital
<b>Total Fund I</b>		<b>\$</b>	<b>298,000,000</b>	

**Mohawk River Fund II, LP**

Fund:	Vintage Year	Capital Committed		Focus
			In US \$	
Austin Ventures VIII	2001	\$	5,500,000	Late Stage/Balanced Venture Capital
Battery Venture VI	2000		10,100,000	Early Stage Venture Capital
Canaan Equity III	2001		10,000,000	Early Stage Venture Capital
DCM III	2001		10,100,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund VII	2000		9,000,000	Early Stage Venture Capital
Essex Woodlands Health Ventures Fund V	2000		10,000,000	Early Stage Venture Capital
Galen Partners IV	2003		8,000,000	Late Stage/Balanced Venture Capital
Interwest Partners VIII	2000		10,000,000	Early Stage Venture Capital
NEA 10	2000		10,000,000	Late Stage/Balanced Venture Capital
Oak Investment Partners X	2001		10,000,000	Late Stage/Balanced Venture Capital
Trinity Ventures VIII	2000		6,000,000	Early Stage Venture Capital
<b>Total Fund II</b>		<b>\$</b>	<b>98,700,000</b>	

**PRIVATE EQUITY / FUND OF FUNDS LISTING**  
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**Mohawk River Fund III, LP**

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Focus</b>
Alta Communication IX	2003	\$ 10,000,000	Late Stage/Balanced Venture Capital
Ampersand 2001	2001	10,000,000	Late Stage/Balanced Venture Capital
Camden Partners Strategic Fund III	2004	25,000,000	Late Stage/Balanced Venture Capital
Carmel Ventures II	2005	10,000,000	Early Stage Venture Capital
Columbia Capital Equity Partners IV	2005	15,000,000	Early Stage Venture Capital
DCM IV	2004	8,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund VIII	2005	25,000,000	Early Stage Venture Capital
Evergreen IV	2003	25,100,000	Early Stage Venture Capital
Evergreen V	2006	25,000,000	Early Stage Venture Capital
Foundation Capital IV	2002	10,000,000	Early Stage Venture Capital
Galen Partners IV	2003	12,000,000	Late Stage/Balanced Venture Capital
Giza Venture Fund IV	2005	20,000,000	Early Stage Venture Capital
Insight Venture Partners V	2005	10,000,000	Late Stage/Balanced Venture Capital
Mission Ventures III	2004	20,000,000	Early Stage Venture Capital
NEA 11	2004	5,000,000	Late Stage/Balanced Venture Capital
Oak Investment Partners XI	2004	15,000,000	Late Stage/Balanced Venture Capital
Polaris Venture Partners IV	2002	10,000,000	Early Stage Venture Capital
Tallwood II	2002	5,000,000	Early Stage Venture Capital
Tallwood III	2006	5,000,000	Early Stage Venture Capital
Tamir Fishman Ventures III	2007	7,900,000	Early Stage Venture Capital
Vector Capital III	2005	30,000,000	Late Stage/Balanced Venture Capital
<b>Total Fund III</b>		<b>\$ 303,000,000</b>	
<b>Total Mohawk River Funds</b>		<b>\$ 699,700,000</b>	

**New York Co-Investment Pool Asia Investors Funds**

Asia Alternatives Management, LLC through the New York Co-Investment Pool Asia Investors, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market funds in Asia.

**New York Co-Investment Pool Asia I**

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Focus</b>
CDH China Fund V	2013	\$ 20,000,000	China Buyout
Farallon Asia Special Situations Fund II	2012	10,000,000	Special Situations
Hahn & Company	2011	25,000,000	Korean Buyout
Hony Capital V	2011	15,000,000	China Buyout and Growth Capital
RRJ Capital Master Fund I	2011	10,733,750	China Buyout and Growth Capital
Saratoga Asia III	2012	10,000,000	Indonesia Buyout
Northstar Equity Partners IV	2014	14,500,000	Indonesia Growth and Buyout
Hahn & Company II	2014	22,000,000	Korean Buyout
Barings Asia Fund VI	2014	25,000,000	Pan-Asia Buyout and Growth
<b>Total</b>		<b>\$ 152,233,750</b>	

**New York Co-Investment Pool Asia II**

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Focus</b>
Anchor II	2015	\$ 12,000,000	Korean Growth
Chrys Capital VII	2015	15,000,000	India Buyout
Farallon Asia Special Situations Fund III	2016	15,000,000	Special Situations
Boyu Capital III	2016	9,900,000	Greater China Growth and Buyout
<b>Total</b>		<b>\$ 51,900,000</b>	
<b>Total Asia Alternatives Funds</b>		<b>\$ 204,133,750</b>	

**PRIVATE EQUITY / FUND OF FUNDS LISTING**  
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**Pioneer Partnership Funds**

**M<sup>2</sup> NY Pioneer Fund, LP - Muller & Monroe**

Muller & Monroe Asset Management, LLC through the M<sup>2</sup> Pioneer Fund, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed		Focus
			In US \$	
Brightwood Capital SBIC I	2011	\$	15,000,000	Mezzanine
Craton Equity Investors II	2013		12,666,667	Growth Equity - Clean Technologies
Estancia Capital Partners	2012		20,000,000	Buyouts
Luminate Capital Partners I	2017		20,000,000	Growth Equity
Mansa Equity Fund	2012		11,300,000	Growth Equity
Medina Capital Fund	2014		20,000,000	Growth Equity
RLJ Equity Partners II	2016		20,000,000	Buyouts
Rock Island Capital Fund II	2013		20,000,000	Small Buyouts
Siris Partners II	2012		20,000,000	Buyouts
Vistria Fund	2015		15,000,000	Buyouts
<b>Total M<sup>2</sup> NY Pioneer Fund - Muller &amp; Monroe</b>		<b>\$</b>	<b>173,966,667</b>	

**NYCRF Pioneer Opportunities Fund A, LP - StepStone Group**

StepStone Group, LLC through the NYCRF Pioneer Opportunities Fund A, LP manages a co-investment fund for CRF to make co-investments in transactions managed or sponsored by emerging managers.

Fund:	Vintage Year	Capital Committed		Focus
			In US \$	
Investment 1	2009	\$	18,100,000	Buyouts
Investment 2	2010		8,000,000	Buyouts
Investment 3	2010		5,000,000	Buyouts
<b>Total Fund A - StepStone Group</b>		<b>\$</b>	<b>31,100,000</b>	

**NYCRF Pioneer Partnership Fund A, LP - HarbourVest Horizon**

HarbourVest Horizon, through the NYCRF Pioneer Partnership Fund A - I, LP, and A - II, LP, manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

**NYCRF Pioneer Partnership Fund A - I**

Fund:	Vintage Year	Capital Committed		Focus
			In US \$	
Bison Capital Partners IV	2013	\$	20,000,000	Small Buyout
Clearlake Capital Partners II	2009		20,000,000	Special Situations
Clearlake Capital Partners III	2012		10,000,000	Special Situations
DBL Equity Fund BAEF II	2010		7,500,000	Growth Equity
Dominus Capital Partners	2011		20,000,000	Small Buyout
Grey Mountain Capital Partners II	2010		12,500,000	Small Buyout
ICV Capital Partners III	2013		25,000,000	Small Buyout
Incline Equity Partners III	2013		20,000,000	Small Buyout
Monroe Capital Partners	2012		10,000,000	Mezzanine
One Rock Capital Partners	2014		15,200,000	Small Buyout
Tenex Capital Partners	2011		25,000,000	Special Situations
Wicks Capital Partners IV	2012		20,000,000	Small Buyout
<b>Total Fund A - Banc of America</b>		<b>\$</b>	<b>205,200,000</b>	

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**NYCRF Pioneer Partnership Fund A - II**

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed</b>		<b>Focus</b>
		<b>In US \$</b>		
Dominus Capital Partners	2015	\$	25,000,000	Small Buyout
One Rock Capital Partners II	2017	\$	30,000,000	Small Buyout
		\$	<b>55,000,000</b>	
<b>Total NYCRF Pioneer Partnership Fund A</b>		\$	<b>260,200,000</b>	

**NYCRF Pioneer Partnership Fund B, LP - StepStone Group**

StepStone Group, LLC through the NYCRF Pioneer Partnership Fund B, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed</b>		<b>Focus</b>
		<b>In US \$</b>		
Bunker Hill Capital II	2009	\$	25,000,000	Small to Mid-market Buyout
Capital Alliance Private Equity III	2010		15,000,000	Small to Mid-market Buyout
Carpenter Community BancFund	2009		30,000,000	Small to Mid-market Buyout
Relativity Fund	2009		30,000,000	Small to Mid-market Buyout
<b>Total Fund B - StepStone Group</b>		\$	<b>100,000,000</b>	
<b>Total Pioneer Funds</b>		\$	<b>565,266,667</b>	

**ABSOLUTE RETURN STRATEGY / FUND OF FUNDS LISTING**  
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In order not to put our Fund of Funds at a competitive disadvantage and to comply with standard industry practices, we do not list the investments by Fund of Fund name. Fund of Funds investments and direct investments are listed under Fund Name below.

<b>Direct Investments</b>	<b>\$6,811,295,295</b>
<b>Fund of Funds</b>	<b>\$712,473,856</b>
<b>Total</b>	<b>\$7,523,769,152</b>

<b>Fund of Funds</b>	<b>Strategy</b>	<b>Fair Value</b>	<b>Inception Date</b>
Adirondack Rock Creek Emerging Markets Fund, LP	Fund of Funds	\$502,527,300	Oct-13
Empire Emerging Managers Fund, LP	Fund of Funds	\$207,650,382	Jun-10
Mezzacappa Maiden Lane Fund, LP	Fund of Funds	\$2,244,865	Feb-05
St. James Bank & Trust Company, Ltd.	Fund of Funds	\$51,309	Feb-05
<b>Total</b>		<b>\$712,473,856</b>	

<b>Direct Investments</b>	<b>Strategy</b>	<b>Fair Value</b>	<b>Inception Date</b>
AG Super Fund, LP	Event Driven	\$138,070,310	Aug-11
All Weather@12%, LLC	Tactical Trading	\$321,513,183	Dec-14
Brigade Leveraged Capital Structures Fund, LP	Event Driven	\$237,651,299	Nov-09
Brookside Capital Partners Fund, LP	Equity Long-Short	\$114,384,581	Jan-10
Caspian Select Credit International, Ltd.	Event Driven	\$389,775,724	Dec-07
Cevian Capital II, LP	Equity Long-Bias	\$530,306,862	Sep-11
D.E. Shaw Composite International Fund	Relative Value	\$210,248,582	Jul-08
D.E. Shaw Oculus International Fund, LP	Tactical Trading	\$323,069,533	Jul-08
Discovery Global Opportunity Partners, LP	Tactical Trading	\$237,123,968	Jan-11
Drake Global Opportunitis Fund, Ltd.	Tactical Trading	\$99,591	Jul-12
Drawbridge Special Opportunities Fund, LP	Event Driven	\$44,449,911	Jul-08
Galton MSOF, LP	Structured Credit	\$127,223,036	Jan-13
GoldenTree Offshore Fund II, Ltd.	Event Driven	\$1,350,585	Apr-08
Graticule Asia Macro Fund, Ltd.	Tactical Trading	\$335,537,250	Dec-14
Harbinger Capital Partners Fund I, LP	Event Driven	\$4,016,075	Apr-08
Harbinger Capital Partners Offshore Fund I, Ltd.	Event Driven	\$1,320,082	Apr-08
HBK Fund II, LP	Relative Value	\$285,211,145	Aug-13
Highfields Capital IV, LP	Equity Long-Short	\$266,922,303	Feb-11
Highland Crusader Fund II, Ltd.	Event Driven	\$26,762	Feb-05
Horizon Portfolio, LP	Equity Long-Short	\$168,750,251	Mar-14
King Street Capital, Ltd.	Event Driven	\$235,600,848	Apr-08
Knighthead (NY) Fund, LP	Event Driven	\$257,708,430	Mar-14
Lansdowne Developed Markets Fund, Ltd.	Equity Long-Short	\$245,011,320	Mar-09
MW Eureka (US) Fund	Equity Long-Short	\$353,694,728	Feb-13
OxAM Quant Fund (US), LLC	Quantitative	\$131,178,536	May-13
Paulson Partners, LP	Event Driven	\$133,646,628	Jan-15
Peruvian and Eastern European Monetization Fund, Ltd.	Event Driven	\$4,314,075	Mar-08
Pharo Macro Fund, Ltd.	Tactical Trading	\$164,396,269	Mar-10
Schultze Offshore Fund, Ltd.	Event Driven	\$4,620,208	Mar-08
Sector Spesit I Fund	Equity Long-Short	\$401,836	Jul-08
Stark Investments Structured Finance Onshore Fund	Event Driven	\$124,943	Jul-08
Stark Investments, LP	Event Driven	\$775,343	Jul-08
Systematica Blue Trend Fund Limited	Tactical Trading	\$148,956,428	Jul-08
Tilden Park Investment Fund, LP	Structured Credit	\$324,167,170	Jan-14
Triam Partners Strategic Investment Fund, LP	Equity Long-Bias	\$67,782,235	Jul-08
Triam Partners Strategic Investment Fund II, LP	Equity Long-Bias	\$194,317,664	Nov-12
Triam Partners Strategic Investment Fund-N, LP	Equity Long-Bias	\$260,347,777	Jan-15
ValueAct Capital Partners II, LP	Equity Long-Bias	\$545,009,757	Sep-11
XPI Holding I, Ltd.	Event Driven	\$2,190,068	Nov-09
<b>Total</b>		<b>\$6,811,295,295</b>	

**Total Fair Value Absolute Return Strategy** **\$7,523,769,152**

**OPPORTUNISTIC FUNDS**  
**As of March 31, 2017**

<b>Security Description</b>	<b>Inception Date</b>	<b>Capital Committed</b>	<b>Capital Contributed</b>	<b>Cumulative Distributions</b>	<b>Fair Value</b>	<b>Total Value</b>
ADV Opportunities Fund I	06/09/15	\$100,000,000	\$78,467,853	\$967,515	\$90,605,878	\$91,573,393
Blackstone Tactical Opportunitess Fund - N, LP	11/18/13	500,000,000	421,186,683	96,299,469	413,578,489	509,877,958
Blackstone Tactical Opportunities Fund II - N, LP	11/24/15	400,000,000	59,753,642	9,510,886	59,158,620	68,669,506
Blackstone Tactical Opportunities Stable Income Fund -N, LP	11/24/15	200,000,000	23,845,753	5,458,356	19,269,820	24,728,176
Brightwood Capital Fund III, LP	08/15/14	100,000,000	80,000,000	14,045,486	69,067,295	83,112,781
Brightwood Capital Fund IV, LP	09/29/16	300,000,000	30,000,000	0	31,840,602	31,840,602
Clearlake Opportunities Partners, LP	08/03/15	50,000,000	22,305,355	2,677,864	22,178,895	24,856,759
Finisterre Emerging Markets Fund	12/01/09	230,000,000	252,000,000	77,412,276	296,558,815	373,971,091
GSO Capital Opportunities Fund III, LP	10/27/16	150,000,000	21,869,186	0	22,470,020	22,470,020
Invesco Mortgage Recovery Feeder Fund, LP	11/30/09	150,000,000	190,440,579	206,065,786	31,736,284	237,802,070
Landmark Equity Partners XV, LP	1/27/15	200,000,000	88,942,378	39,683,420	64,483,515	104,166,935
Landmark Real Estate Partners VII, LP	2/6/15	100,000,000	59,026,984	19,952,644	54,750,077	74,702,721
Landmark Hudson Partners I, LP	7/31/15	200,000,000	64,572,750	1,617,164	69,270,600	70,887,764
Newport 59, LLC	12/30/14	400,000,000	315,000,000	0	316,904,730	316,904,730
OHA Strategic Credit Fund II, LP	05/17/16	250,000,000	0	0	0	0
Pine Street Empire Accelerator Fund-I-(F), LLC	10/31/13	200,000,000	200,000,000	84,994,077	104,843,765	189,837,842
Stellex Capital Partners, LP	10/02/15	300,000,000	69,273,978	0	81,137,706	81,137,706
TPG Opportunities Partners III (A), LP	12/16/13	150,000,000	78,197,611	1,956,505	79,636,698	81,593,203
TSSP Adjacent Opportunities Partners 2.0	12/30/14	250,000,000	168,728,475	11,383,248	182,337,801	193,721,049
TSSP Adjacent Opportunities Partners 3.0	12/30/16	250,000,000	53,270,815	0	55,856,531	55,856,531
<b>Total Opportunistic Funds</b>		<b>\$4,480,000,000</b>	<b>\$2,276,882,042</b>	<b>\$572,024,696</b>	<b>\$2,065,686,142</b>	<b>\$2,637,710,838</b>



**REAL ASSETS**  
**As of March 31, 2017**

<b>Security Description</b>	<b>Inception Date</b>	<b>Capital Committed</b>	<b>Capital Contributed</b>	<b>Cumulative Distributions</b>	<b>Fair Value</b>	<b>Total Value</b>
Brookfield Infrastructure III-B, LP	5/24/2016	\$300,000,000	\$50,394,752	\$1,087,368	\$54,933,360	\$56,020,728
Kayne Private Energy Income Fund, LP	6/17/16	250,000,000	37,500,000	11,950,341	41,721,308	53,671,649
KKR Global Infrastructure Investors II, LP	7/7/15	200,000,000	80,880,959	306,227	84,064,659	84,370,886
North Haven Infrastructure Partners II, LP	3/3/16	250,000,000	63,841,128	0	62,262,480	62,262,480
Patria Infrastructure Fund III, LP	2/18/15	150,000,000	34,354,095	0	33,528,835	33,528,835
TIAA-CREF Global Agriculture II, LLC	7/28/15	300,000,000	115,916,530	0	113,612,245	113,612,245
Wellington Real Total Return	9/10/14	400,000,000	400,678,040	352,584,258	450,618	353,034,876
<b>Total Real Assets</b>		<b>\$ 1,850,000,000</b>	<b>\$ 783,565,504</b>	<b>\$ 365,928,194</b>	<b>\$ 390,573,505</b>	<b>\$ 756,501,699</b>