

**New York State Common Retirement Fund
Asset Listing as of March 31, 2018**

Domestic and International Equity	1	-	68
Commingled Stock Funds	69		
Global Fixed Income	70	-	90
Mortgage Holdings	91	-	95
Real Estate Investments	96	-	97
Short-Term Investments	98		
Alternative Investments Assets:			
Private Equity Investments	99	-	102
Private Equity Investments / Fund of Funds Listing	103	-	111
Absolute Return Strategy / Fund of Funds Listing	112		
Opportunistic Funds	113		
Real Assets	114		

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2018

Security Description	Shares	Cost	Fair Value
180 DEGREE CAPITAL CORP	1,198,919	\$ 2,323,243	\$ 2,229,989
1-800-FLOWERS.COM INC - CLASS A	27,600	280,598	325,680
1ST SOURCE CORP	23,411	781,482	1,185,065
2U INC	78,806	3,490,880	6,622,068
361 DEGREES INTERNATIONAL LTD	1,299,000	526,969	418,749
3D SYSTEMS CORP	118,300	1,595,970	1,371,097
3I GROUP PLC	318,989	3,246,788	3,843,834
3M COMPANY	1,659,225	128,982,925	364,233,072
58.COM INC - ADR	53,146	2,878,131	4,244,240
77 BANK LTD/THE	90,700	2,160,714	2,136,375
8X8 INC	107,412	1,086,184	2,003,234
A. SCHULMAN INC	31,500	961,199	1,354,500
A10 NETWORKS INC	78,804	523,504	458,639
A2 MILK COMPANY LTD	923,660	6,517,672	8,119,334
AA LTD	3,083,082	13,116,281	3,481,583
AAC HOLDINGS INC	9,300	340,886	106,764
AAON INC	45,600	757,906	1,778,400
AAR CORP	35,200	872,406	1,552,672
AARONS INC - CLASS A	437,552	13,543,450	20,389,923
ABAXIS INC	106,511	2,735,439	7,521,807
ABBOTT INDIA LTD	931	76,435	77,838
ABBOTT LABORATORIES	4,479,674	95,519,954	268,422,066
ABBVIE INC	4,058,946	97,691,071	384,179,239
ABCAM PLC	371,300	4,117,997	6,453,451
ABEONA THERAPEUTICS INC	28,200	331,851	404,670
ABERCROMBIE FITCH COMPANY - CLASS A	200,545	3,209,266	4,855,194
ABERTIS INFRAESTRUCTURAS SA	257,327	6,255,667	5,766,149
ABIOMED INC	301,583	33,816,128	87,757,637
ABM INDUSTRIES INC	320,038	11,862,875	10,714,872
ABN AMRO GROUP NV	444,684	9,374,639	13,382,511
ABRAXAS PETROLEUM CORP	126,600	355,741	281,052
ACACIA COMMUNICATIONS INC	21,900	966,302	842,274
ACACIA RESEARCH CORP	46,700	471,604	163,450
ACADIA HEALTHCARE COMPANY INC	168,700	11,254,079	6,609,666
ACADIA PHARMACEUTICALS INC	211,300	6,736,969	4,747,911
ACADIA REALTY TRUST	108,426	3,123,690	2,667,280
ACCELERATE DIAGNOSTICS INC	27,900	736,586	637,515
ACCELERON PHARMA INC	125,167	4,651,254	4,894,030
ACCENTURE PLC - CLASS A	1,942,368	154,977,895	298,153,488
ACCESS NATIONAL CORP	15,197	338,346	433,570
ACCIONA SA	10,850	1,283,965	823,584
ACCO BRANDS CORP	156,937	1,432,518	1,969,559
ACCTON TECHNOLOGY CORP	100,000	369,962	338,169
ACCURAY INC	72,100	452,865	360,500
ACEA SPA	9,344	185,999	158,356
ACER INC	706,000	276,498	601,711
ACETO CORP	29,104	626,766	221,190
ACHAOGEN INC	32,500	717,458	420,875
ACHILLION PHARMACEUTICALS INC	146,800	1,177,875	544,628
ACI WORLDWIDE INC	2,443,199	42,556,700	57,952,680
ACKERMANS & VAN HAAREN NV	18,171	2,415,372	3,177,829
ACLARIS THERAPEUTICS INC	23,749	559,285	416,082
ACNB CORP	6,100	148,230	178,425
ACORDA THERAPEUTICS INC	47,000	1,320,467	1,111,550
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	787,782	24,519,703	30,664,219
ACTIVISION BLIZZARD INC	1,972,284	87,479,417	133,050,279
ACTUA CORP	25,500	349,561	29,325
ACTUANT CORP - CLASS A	64,900	1,416,622	1,508,925
ACUITY BRANDS INC	481,796	77,351,001	67,061,185
ACUSHNET HOLDINGS CORP	96,981	1,905,536	2,239,291
ACXIOM CORP	127,208	2,383,842	2,888,894
ADAMAS PHARMACEUTICALS INC	18,100	360,499	432,590
ADAMS RESOURCES & ENERGY INC	2,000	88,902	87,000
ADARO ENERGY TBK PT	12,359,400	1,003,503	1,912,150
ADDUS HOMECARE CORP	9,000	243,598	437,850
ADECCO SA	192,651	13,996,688	13,680,313
ADECOAGRO SA	202,771	2,205,386	1,524,838
ADEKA CORP	4,800	81,646	86,567
ADIDAS AG	218,241	14,042,113	52,781,586
ADIENT PLC	345,577	19,877,503	20,651,681

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
ADOBE SYSTEMS INC	1,426,148	64,568,606	308,162,060
ADP LLC	3,083	630,155	671,118
ADT INC	59,200	468,797	469,456
ADTALEM GLOBAL EDUCATION INC	67,000	2,092,535	3,185,850
ADTRAN INC	51,700	1,007,585	803,935
ADURO BIOTECH INC	45,400	609,936	422,220
ADVANCE AUTO PARTS INC	422,971	39,798,489	50,143,212
ADVANCE RESIDENCE INVESTMENT CORP	896	2,147,402	2,317,721
ADVANCED DISPOSAL SERVICES INC	47,800	1,098,604	1,064,984
ADVANCED DRAINAGE SYSTEMS INC	39,800	1,166,837	1,030,820
ADVANCED EMISSIONS SOLUTIONS INC	13,200	120,648	150,744
ADVANCED ENERGY INDUSTRIES INC	390,747	14,585,411	24,968,733
ADVANCED MICRO DEVICES INC	1,909,023	26,920,636	19,185,681
ADVANCED SEMICONDUCTOR ENGINEERING INC - ADR	339,576	2,187,432	2,465,322
ADVANSIX INC	33,000	1,093,829	1,147,740
ADVANTEST CORP	1,156,300	21,268,565	24,235,004
ADVAXIS INC	34,200	606,411	57,798
AECOM	338,000	10,210,782	12,042,940
AEGEAN AIRLINES SA	152,700	1,258,009	1,677,037
AEGION CORP	36,800	662,559	843,088
AEGON NV	2,984,099	18,670,605	20,096,888
AENA SA	6,060	983,845	1,219,666
AERCAP HOLDINGS NV	256,799	13,510,340	13,024,845
AERIE PHARMACEUTICALS INC	37,000	993,709	2,007,250
AEROHIVE NETWORKS INC	74,890	378,755	302,556
AEROJET ROCKETDYNE HOLDINGS INC	241,751	6,342,897	6,761,775
AEROVIRONMENT INC	23,600	666,798	1,074,036
AES CORP/THE	1,874,043	23,414,422	21,307,869
AETNA INC	851,625	35,778,536	143,924,625
AFFILIATED MANAGERS GROUP INC	137,574	27,425,905	26,081,279
AFFIN HOLDINGS	240,800	145,296	149,411
AFLAC INC	2,577,608	61,729,585	112,796,126
AFRICAN RAINBOW MINERALS LTD	33,564	292,861	287,236
AG MORTGAGE INVESTMENT TRUST INC	29,000	522,856	503,730
AGCO CORP	232,891	10,001,630	15,102,981
AGEAS	71,544	3,721,849	3,691,993
AGENUS INC	69,600	625,920	327,816
AGFA GEVAERT NV	308,700	1,470,512	1,194,394
AGGREKO PLC	715,040	8,332,029	7,364,453
AGILE PROPERTY HOLDINGS LTD	2,088,000	2,600,518	4,315,248
AGILENT TECHNOLOGIES INC	758,092	32,053,583	50,716,355
AGILYSYS INC	14,100	152,531	168,072
AGIOS PHARMACEUTICALS INC	102,700	8,903,789	8,398,806
AGNC INVESTMENT CORP	1,033,600	20,277,856	19,555,712
AGRANA BETEILIGUNGS AG	798	105,743	93,431
AGREE REALTY CORP	31,000	1,145,052	1,489,240
AGRICULTURAL BANK OF CHINA LTD	32,869,000	16,155,682	18,678,662
AGROFRESH SOLUTIONS INC	22,500	106,875	165,375
AIA GROUP LTD	15,262,255	104,185,017	129,125,254
AIB GROUP PLC	606,767	3,668,294	3,649,903
AILERON THERAPEUTICS INC	1,000	10,725	8,130
AIMMUNE THERAPEUTICS INC	39,100	647,514	1,244,553
AIN HOLDINGS INC	22,056	1,456,022	1,648,756
AIR ARABIA PJSC	757,042	253,247	234,965
AIR CANADA	55,000	1,100,531	1,142,021
AIR FRANCE-KLM	950,252	9,553,556	10,529,693
AIR LEASE COMPANY	280,020	10,002,417	11,934,452
AIR LIQUIDE SA	156,715	19,327,700	19,173,371
AIR NEW ZEALAND LTD	515,678	1,081,281	1,201,593
AIR PRODUCTS & CHEMICALS INC	553,700	36,708,351	88,054,911
AIR TRANSPORT SERVICES GROUP INC	81,458	1,193,127	1,899,601
AIRASIA BERHAD	8,207,300	6,934,070	8,338,854
AIRBUS GROUP NV	816,553	60,354,821	94,197,496
AIRCASLE LTD	54,270	1,234,562	1,077,802
AIRPORTS OF THAILAND PCL	2,922,100	4,418,432	6,307,699
AISIN SEIKI COMPANY LTD	33,900	1,797,369	1,842,426
AJANTA PHARMA LTD	99,948	2,151,219	2,130,621
AK STEEL HOLDING CORP	329,300	2,222,763	1,491,729
AKAMAI TECHNOLOGIES INC	364,200	25,536,777	25,850,916
AKBANK TAS	823,906	2,277,957	1,986,243

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
AKCEA THERAPEUTICS INC	14,800	273,824	379,028
AKEBIA THERAPEUTICS INC	52,670	553,872	501,945
AKER ASA - A SHARES	9,576	399,988	537,289
AKORN INC	194,100	7,794,942	3,631,611
AKOUSTIS TECHNOLOGIES INC	200	1,844	1,166
AKZO NOBEL NV	83,693	5,910,239	7,898,836
ALAMO GROUP INC	14,593	1,053,645	1,603,771
ALARM.COM HOLDINGS INC	248,021	9,387,165	9,360,313
ALASKA AIR GROUP INC	418,968	15,911,350	25,959,257
ALBANY INTERNATIONAL CORP - CLASS A	391,849	15,570,424	24,568,932
ALBARAKA TURK KATILIM BANKASI AS	5,380,723	1,870,390	2,132,512
ALBEMARLE CORP	347,469	19,733,267	32,224,275
ALCOA CORP	483,547	15,134,275	21,740,273
ALDAR PROPERTIES PJSC	2,673,424	1,694,120	1,550,338
ALDER BIOPHARMACEUTICALS INC	68,400	1,968,735	868,680
ALEXANDER & BALDWIN INC	72,573	2,009,181	1,678,613
ALEXANDER'S INC	2,400	959,994	914,952
ALEXANDRIA REAL ESTATE EQUITIES INC	219,894	19,979,077	27,462,562
ALEXION PHARMACEUTICALS INC	565,648	65,073,511	63,047,126
ALFRESA HOLDINGS CORP	20,100	374,352	447,549
ALIBABA GROUP HOLDING LTD - SPONSORED ADR	1,072,927	114,628,372	196,925,022
ALICO INC	3,500	174,335	95,200
ALIGN TECHNOLOGY INC	184,034	15,621,541	46,216,458
ALIMENTATION COUCHE-TARD INC - CLASS B	249,664	10,808,568	11,167,828
ALKERMES PLC	431,994	27,793,193	25,038,372
ALL NIPPON AIRWAYS COMPANY LTD	33,800	1,141,777	1,308,777
ALLEGHANY CORP	40,200	16,758,808	24,700,488
ALLEGHENY TECHNOLOGIES INC	478,571	8,572,854	11,332,561
ALLEGIANCE BANCSHARES INC	12,800	330,317	501,120
ALLEGIANT TRAVEL COMPANY	141,727	19,826,248	24,454,994
ALLEGION PLC	285,078	18,741,169	24,314,303
ALLENA PHARMACEUTICALS INC	6,700	69,937	73,834
ALLERGAN PLC	1,078,918	118,732,856	181,571,110
ALLETE INC	207,399	13,705,598	14,984,578
ALLIANCE DATA SYSTEMS CORP	111,504	32,458,891	23,734,741
ALLIANT ENERGY CORP	462,000	8,841,092	18,877,320
ALLIANZ AG	211,654	35,689,700	47,739,509
ALLIED MOTION TECHNOLOGIES INC	7,400	175,040	294,150
ALLISON TRANSMISSION HOLDINGS INC	278,300	8,514,836	10,870,398
ALLSCRIPTS HEALTHCARE SOLUTIONS INC	505,260	6,525,575	6,239,961
ALLSTATE CORP/THE	1,186,209	49,665,761	112,452,613
ALLY FINANCIAL INC	1,860,699	46,711,233	50,517,978
ALMOST FAMILY INC	14,000	577,369	784,000
ALNYLAM PHARMACEUTICALS INC	215,481	25,249,830	25,663,787
ALPEK SAB DE CV	141,563	189,074	195,901
ALPHA & OMEGA SEMICONDUCTOR LTD	20,000	176,268	309,000
ALPHABET INC - CLASS A	904,571	379,097,981	938,166,767
ALPHABET INC - CLASS C	957,378	408,679,609	987,813,047
ALPS ELECTRIC COMPANY LTD	20,100	531,524	492,908
ALSTRIA OFFICE REIT - AG	8,163	124,764	127,800
ALTABA INC	22,253	844,008	1,647,612
ALTERYX INC - CLASS A	25,000	599,341	853,500
ALTICE NV	1,159,505	17,976,868	9,551,463
ALTISOURCE PORTFOLIO SOLUTIONS SA	12,900	350,418	342,624
ALTRA INDUSTRIAL MOTION CORP	512,867	16,809,837	23,566,239
ALTRI SGPS SA	95,850	592,572	638,916
ALTRIA GROUP INC	5,258,900	110,036,261	327,734,648
ALUMINA LTD	533,614	592,306	965,968
AMADA COMPANY	325,600	3,036,686	3,955,573
AMADEUS IT HOLDING SA	207,623	11,654,961	15,315,602
AMAG PHARMACEUTICALS INC	44,000	2,461,623	886,600
AMANO CORP	10,300	275,494	278,056
AMAZON.COM INC	1,139,733	321,133,575	1,649,581,160
AMBAC FINANCIAL GROUP INC	47,200	1,069,939	740,096
AMBARELLA INC	128,212	8,218,408	6,281,106
AMBER ROAD INC	68,883	511,641	613,059
AMBEV SA	4,947,300	33,902,713	35,829,074
AMBU A/S	19,955	186,492	449,085
AMC ENTERTAINMENT HOLDINGS INC	498,012	8,873,021	6,997,069
AMC NETWORKS INC - CLASS A	114,769	5,687,199	5,933,557

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
AMCOR LTD	193,246	2,070,426	2,100,410
AMDOCS LTD	769,179	45,654,539	51,319,623
AMEDISYS INC	40,397	1,487,050	2,437,555
AMERCO	36,100	12,975,196	12,458,110
AMEREN CORP	490,100	19,922,574	27,754,363
AMERESCO INC - CLASS A	18,300	126,813	237,900
AMERICA MOVIL SAB DE CV - SERIES L	15,864,600	14,377,171	14,992,432
AMERICAN AIRLINES GROUP INC	972,412	29,633,612	50,526,527
AMERICAN ASSETS TRUST INC	43,600	1,588,830	1,456,676
AMERICAN AXLE & MANUFACTURING HOLDINGS INC	107,300	2,165,412	1,633,106
AMERICAN CAMPUS COMMUNITIES INC	296,100	12,424,855	11,435,382
AMERICAN EAGLE OUTFITTERS INC	343,340	5,685,856	6,842,766
AMERICAN ELECTRIC POWER COMPANY INC	1,286,843	44,463,216	88,264,561
AMERICAN ELECTRIC TECHNOLOGIES INC	401,866	1,774,251	442,053
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	625,901	9,824,517	18,376,453
AMERICAN EXPRESS COMPANY	1,885,999	51,436,671	175,925,987
AMERICAN FINANCIAL GROUP INC	172,900	7,875,404	19,402,838
AMERICAN HOMES 4 RENT - CLASS A	551,668	10,261,598	11,077,493
AMERICAN INTERNATIONAL GROUP INC	3,038,408	256,142,081	165,350,163
AMERICAN NATIONAL BANKSHARES INC	70,198	2,541,792	2,639,445
AMERICAN NATIONAL INSURANCE COMPANY	68,299	7,893,540	7,988,251
AMERICAN PUBLIC EDUCATION INC	18,800	622,344	808,400
AMERICAN RAILCAR INDUSTRIES INC	8,700	459,116	325,467
AMERICAN RENAL ASSOCIATES HOLDINGS INC	8,900	250,357	167,765
AMERICAN SOFTWARE INC - CLASS A	506,231	2,401,579	6,581,003
AMERICAN STATES WATER COMPANY	56,253	1,774,789	2,984,784
AMERICAN TOWER CORP	1,177,489	70,070,807	171,136,251
AMERICAN VANGUARD CORP	30,400	448,191	614,080
AMERICAN WATER WORKS COMPANY	723,818	47,089,459	59,447,172
AMERICAN WOODMARK CORP	24,477	1,365,616	2,409,761
AMERICA'S CAR-MART INC	8,800	451,716	443,960
AMERICOLD REALTY TRUST	24,200	455,193	461,736
AMERIPRISE FINANCIAL INC	388,368	50,787,378	57,455,162
AMERIS BANCORP	159,545	7,113,593	8,439,930
AMERISAFE INC	33,375	1,433,336	1,843,969
AMERISOURCEBERGEN CORP	353,677	38,606,027	30,490,494
AMES NATIONAL CORP	8,500	208,713	233,750
AMETEK INC	809,219	43,940,790	61,476,367
AMGEN INC	2,097,907	129,266,427	357,651,185
AMICUS THERAPEUTICS INC	209,725	2,971,269	3,154,264
AMKOR TECHNOLOGIES INC	418,422	3,994,052	4,238,615
AMN HEALTHCARE SERVICES INC	93,491	2,681,564	5,305,614
AMP LTD	137,715	537,661	527,115
AMPCO-PITTSBURGH CORP	8,800	104,544	78,320
AMPHASTAR PHARMACEUTICALS INC	42,720	735,940	801,000
AMPHENOL CORP - CLASS A	991,042	57,968,846	85,358,447
AMS AG	116,166	8,792,179	12,113,969
AMTECH SYSTEMS INC	3,324	35,980	24,332
AMTRUST FINANCIAL SERVICES INC	91,200	1,307,808	1,122,672
ANADARKO PETROLEUM CORP	1,485,704	54,579,116	89,751,379
ANADOLU CAM SANAYII AS	598,419	395,052	507,570
ANALOG DEVICES INC	938,100	57,632,209	85,489,053
ANALOGIC CORP	17,272	1,236,404	1,656,385
ANAPTYSBIO INC	21,839	1,583,417	2,273,003
ANAVEX LIFE SCIENCES CORP	33,500	153,095	92,460
ANDEAVOR	481,877	44,706,603	48,457,551
ANDERSONS INC/THE	30,600	1,048,685	1,012,860
ANDRITZ AG	72,900	3,528,883	4,070,385
ANGANG NEW STEEL COMPANY LTD - H SHARES	1,556,000	1,296,514	1,486,946
ANGIODYNAMICS INC	78,947	1,279,621	1,361,836
ANGLO AMERICAN PLC	40,527	671,957	944,300
ANHEUSER-BUSCH INBEV NV	39,074	4,333,021	4,290,365
ANHUI CONCH CEMENT COMPANY LTD - H SHARES	337,500	949,757	1,838,376
ANI PHARMACEUTICALS INC	11,630	665,002	677,099
ANIKA THERAPEUTICS INC	18,990	739,784	944,183
ANIMA HOLDING SPA	213,300	1,753,198	1,445,422
ANIMA HOLDING SPA - RIGHTS	213,300	0	81,321
ANIXTER INTERNATIONAL INC	242,906	17,160,911	18,400,130
ANNALY CAPITAL MANAGEMENT INC	2,885,200	29,899,846	30,092,636
ANSYS INC	479,169	30,569,369	75,080,991

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
ANTA SPORTS PRODUCTS LTD	1,473,000	6,289,083	7,432,285
ANTARCHILE SA	88,022	1,127,023	1,612,955
ANTARES PHARMA INC	141,800	431,041	311,960
ANTERO RESOURCES CORP	466,800	12,230,143	9,265,980
ANTERO RESOURCES MIDSTREAM MANAGEMENT LLC	230,873	4,934,200	3,691,659
ANTHEM INC	775,088	56,126,104	170,286,834
ANTOFAGASTA HOLDINGS PLC	179,243	1,857,714	2,315,782
ANWORTH MORTGAGE ASSET CORP	95,700	487,130	459,360
AO SMITH CORP	391,820	13,841,464	24,915,834
AON PLC	1,151,497	123,486,608	161,589,574
AP MOLLER-MAERSK A/S	1,357	2,506,985	2,092,067
APACHE CORP	1,441,823	69,655,536	55,481,349
APARTMENT INVESTMENT & MANAGEMENT COMPANY - CLASS A	340,200	13,607,057	13,863,150
APELLIS PHARMACEUTICALS INC	11,100	227,027	245,421
APOGEE ENTERPRISES INC	37,486	1,342,454	1,625,018
APOLLO COMMERCIAL REAL ESTATE FINANCE INC	114,234	2,022,573	2,053,927
APPFOLIO INC - A SHARES	10,600	270,623	433,010
APPLE HOSPITALITY REIT INC	454,300	8,492,168	7,982,051
APPLE INC	14,105,767	490,202,308	2,366,665,587
APPLIED INDUSTRIAL TECHNOLOGIES INC	62,117	2,901,657	4,528,329
APPLIED MATERIALS INC	2,836,413	73,608,785	157,732,927
APPLIED OPTOELECTRONICS INC	28,201	790,412	706,717
APPROACH RESOURCES INC	45,800	130,988	119,538
APTIO INC - CLASS A	24,600	462,334	697,164
APTARGROUP INC	293,017	21,540,543	26,321,717
APTIV PLC	1,063,913	71,134,970	90,400,688
AQUA AMERICA INC	489,900	11,634,467	16,685,994
AQUA METALS INC	15,400	176,135	39,886
AQUANTIA CORP	8,000	90,198	125,600
AQUAVENTURE HOLDINGS LTD	12,800	229,849	158,976
ARAMARK CORP	569,489	18,861,874	22,528,985
ARATANA THERAPEUTICS INC	29,100	411,879	128,331
ARC DOCUMENT SOLUTIONS INC	37,200	279,590	81,840
ARCBEST CORP	50,621	1,584,915	1,622,403
ARCELORMITTAL	121,833	3,785,778	3,850,793
ARCH CAPITAL GROUP LTD	367,000	26,741,199	31,411,530
ARCH COAL INC	20,900	1,361,226	1,920,292
ARCHER-DANIELS-MIDLAND COMPANY	1,293,900	19,869,620	56,116,443
ARCHROCK INC	72,400	940,564	633,500
ARCONIC INC	853,921	20,046,063	19,674,340
ARDAGH GROUP SA	38,100	838,828	711,708
ARDELYX INC	32,800	498,236	165,640
ARDMORE SHIPPING CORP	21,400	226,893	162,640
ARENA PHARMACEUTICALS INC	51,175	1,820,745	2,021,412
ARES COMMERCIAL REAL ESTATE CORP	24,700	284,033	305,045
AREZZO INDUSTRIA E COMERCIO SA	21,800	339,546	331,565
ARGAN INC	16,600	672,135	712,970
ARGENX SE - ADR	6,470	249,992	520,447
ARGO GROUP INTERNATIONAL HOLDINGS LTD	36,304	1,549,619	2,083,850
ARIAKE JAPAN COMPANY LTD	15,065	848,527	1,206,900
ARISTA NETWORKS INC	182,465	19,784,422	46,583,314
ARISTOCRAT LEISURE LTD	3,202,900	44,403,919	59,110,232
ARLINGTON ASSET INVESTMENT CORP - CLASS A	28,300	521,802	312,432
ARMADA HOFFLER PROPERTIES INC	47,800	565,238	654,382
ARMO BIOSCIENCES INC	6,700	252,065	250,647
ARMOUR RESIDENTIAL REIT INC	46,075	1,070,607	1,072,626
ARMSTRONG FLOORING INC	24,900	436,497	337,893
ARMSTRONG WORLD INDUSTRIES INC	292,867	13,037,673	16,488,412
AROUNDTOWN SA	91,641	653,608	710,040
ARRAY BIOPHARMA INC	260,616	2,474,165	4,253,253
ARRIS INTERNATIONAL PLC	1,255,643	33,061,269	33,362,434
ARROW ELECTRONICS INC	409,821	21,992,799	31,564,413
ARROW FINANCIAL CORP	14,321	360,396	486,198
ARROWHEAD PROPERTIES LTD	1,083,538	627,121	663,908
ARSANIS INC	5,000	114,237	114,450
ARTESIAN RESOURCES CORP - CLASS A	29,205	753,172	1,065,398
ARTHUR J. GALLAGHER & COMPANY	432,640	17,766,418	29,735,347
ARTISAN PARTNERS ASSET MANAGEMENT INC	340,718	12,300,214	11,345,909
ARVIND LTD	220,000	1,463,994	1,291,733
ASAHI GLASS COMPANY	37,800	1,393,436	1,565,670

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ASAHI GROUP HOLDINGS LTD	289,000	12,793,869	15,399,746
ASAHI INTECC COMPANY LTD	182,600	4,225,233	7,237,038
ASAHI KASEI CORP	1,085,600	9,251,967	14,280,718
ASBURY AUTOMOTIVE GROUP INC	24,764	2,142,893	1,671,570
ASCENA RETAIL GROUP INC	175,659	2,279,605	353,075
ASCENDAS REAL ESTATE INVESTMENT TRUST	9,716,700	16,723,121	19,488,234
ASCENDIS PHARMA A/S - ADR	102,839	6,596,458	6,725,671
ASCENT MEDIA CORP - SERIES A	12,200	489,754	44,896
ASHFORD HOSPITALITY PRIME INC	25,118	383,324	244,147
ASHFORD HOSPITALITY TRUST	127,403	1,009,133	823,023
ASHLAND GLOBAL HOLDINGS INC	181,745	6,136,337	12,683,984
ASHTREAD GROUP PLC	237,264	4,963,980	6,456,978
ASIAN PAINTS LTD	1,972,183	32,064,281	33,878,814
ASICS CORP	755,800	12,430,655	13,993,138
ASM PACIFIC TECHNOLOGY LTD	265,200	3,199,940	3,703,467
ASML HOLDING NV	792,529	104,202,774	156,096,888
ASML HOLDING NV - NY REGISTERED	57,035	5,619,515	11,324,870
ASOS PLC	446,753	8,772,016	43,618,675
ASPEN AEROGELS INC	304,145	1,334,324	1,298,699
ASPEN INSURANCE HOLDINGS LTD	129,200	4,400,592	5,794,620
ASPEN PHARMACARE HOLDINGS LTD	80,418	1,706,414	1,760,967
ASPEN TECHNOLOGY INC	231,261	11,261,959	18,244,180
ASR NEDERLAND NV	33,458	991,402	1,428,670
ASSA ABLOY AB - B SHARES	1,984,912	33,735,725	42,744,768
ASSECO POLAND SA	119,995	1,614,269	1,576,439
ASSEMBLY BIOSCIENCES INC	19,940	583,571	979,852
ASSOCIATED BANC-CORP	387,814	8,295,171	9,637,178
ASSOCIATED BRITISH FOODS PLC	228,732	7,943,843	7,992,753
ASSOCIATED CAPITAL GROUP INC - CLASS A	5,800	189,055	217,210
ASSORE LTD	54,064	1,192,628	1,332,350
ASSURANT INC	105,100	7,787,106	9,607,191
ASSURED GUARANTY LTD	404,536	13,411,546	14,644,203
ASTEC INDUSTRIES INC	150,163	7,604,763	8,285,994
ASTELLAS PHARMA INC	41,000	572,775	622,228
ASTERIAS BIOTHERAPEUTICS INC	9,600	52,416	13,920
ASTM SPA	93,093	2,164,325	2,341,329
ASTRAL FOODS LTD	112,106	2,588,460	2,959,721
ASTRAZENECA PLC	981,411	65,224,212	67,397,491
ASTRONICS CORP	32,538	1,416,528	1,213,667
ASTRONICS CORP - CLASS B	494	27,722	18,268
ASTRONOVA INC	146,572	1,932,094	2,271,866
ASUSTEK COMPUTER INC	183,000	1,691,247	1,722,862
AT HOME GROUP INC	35,786	839,839	1,146,583
AT&T INC	16,481,803	354,910,510	587,576,277
ATARA BIOTHERAPEUTICS INC	35,700	1,271,988	1,392,300
ATEA ASA	15,553	193,787	251,988
ATHENAHEALTH INC	86,800	10,394,281	12,415,004
ATHENE HOLDING LTD - CLASS A	273,800	14,049,526	13,090,378
ATHENEX INC	7,300	131,393	124,173
ATHERSYS INC	77,600	154,036	142,008
ATKORE INTERNATIONAL GROUP INC	35,100	796,006	696,735
ATLANTIA SPA	93,399	2,714,876	2,888,899
ATLANTIC CAPITAL BANCSHARES	23,100	345,870	418,110
ATLANTIC POWER CORP	111,400	309,462	233,940
ATLAS AIR WORLDWIDE HOLDINGS INC	36,525	1,799,535	2,207,936
ATLAS COPCO AB	486,913	22,421,887	21,000,260
ATLAS COPCO AB - SERIES B	1,450,916	8,765,706	56,218,924
ATLAS FINANCIAL HOLDINGS INC	9,500	179,105	98,325
ATLISSIAN CORP PLC - CLASS A	421,936	12,946,622	22,750,789
ATMOS ENERGY CORP	227,000	9,058,947	19,122,480
ATN INTERNATIONAL INC	11,800	696,641	703,516
ATOS ORIGIN SA	40,747	4,094,620	5,567,521
ATRICURE INC	33,100	691,795	679,212
ATRION CORP	1,940	823,314	1,224,722
ATRIUM EUROPEAN REAL ESTATE LTD	39,216	161,903	192,919
AU OPTRONICS CORP	51,280,000	21,280,296	24,006,997
AUDENTES THERAPEUTICS INC	22,200	470,206	667,110
AUROBINDO PHARMA LTD	62,310	695,020	532,946
AUSTEVOLL SEAFOOD ASA	56,547	511,030	565,402
AUSTRIA TECHNOLOGIE & SYSTEMTECHNIK AG	1,882	51,515	50,458

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AUTO TRADER GROUP PLC	6,116,832	25,681,241	30,083,906
AUTODESK INC	491,698	28,200,394	61,747,435
AUTOGRILL SPA	285,478	2,723,171	3,668,944
AUTOHOME INC - ADR	168,999	10,681,651	14,523,774
AUTOLIV INC	44,743	4,329,706	6,529,793
AUTOMATIC DATA PROCESSING INC	1,801,227	108,844,284	204,403,240
AUTONATION INC	114,300	7,365,154	5,346,954
AUTOWEB INC	157,085	1,592,025	468,113
AUTOZONE INC	86,300	60,716,657	55,981,947
AV HOMES INC	11,300	177,514	209,615
AVALONBAY COMMUNITIES INC	331,400	57,305,273	54,502,044
AVANGRID INC	395,651	16,976,919	20,225,679
AVAYA HOLDINGS CORP	77,836	1,528,128	1,743,526
AVERY DENNISON CORP	216,000	15,465,716	22,950,000
AVEXIS INC	32,626	2,512,231	4,031,921
AVIANCA HOLDINGS SA	10,842	102,748	91,832
AVID TECHNOLOGY INC	29,500	383,795	133,930
AVIS BUDGET GROUP INC	92,500	2,566,567	4,332,700
AVISTA CORP	69,800	1,985,724	3,577,250
AVIVA PLC	1,127,654	8,391,489	7,844,508
AVNET INC	794,244	28,888,355	33,167,629
AVX CORP	50,200	662,451	830,810
AXA SA	673,543	14,100,257	17,892,508
AXALTA COATING SYSTEMS LTD	723,750	22,369,442	21,850,013
AXCELIS TECHNOLOGIES INC	33,275	481,095	818,565
AXEL SPRINGER AG	42,656	3,459,322	3,567,313
AXIS BANK LTD	2,594,161	19,569,280	20,304,886
AXIS CAPITAL HOLDINGS LTD	191,387	10,933,390	11,018,150
AXOGEN INC	31,400	256,128	1,146,100
AXON ENTERPRISE INC	90,241	2,103,270	3,547,374
AXOVANT SCIENCES LTD	32,000	487,852	42,560
AXT INC	291,014	1,899,491	2,109,851
AYALA CORP	26,750	527,432	486,014
AZIMUT HOLDING SPA	27,197	598,492	583,504
AZZ INC	28,700	1,035,652	1,254,190
B&G FOODS INC - CLASS A	86,611	2,598,005	2,052,681
B&M EUROPEAN VALUE RETAIL SA	3,505,391	20,203,338	19,241,639
B. RILEY FINANCIAL INC	17,194	240,884	335,283
B3 SA - BRASIL BOLSA BALCAO	267,500	1,004,250	2,148,145
BABCOCK & WILCOX ENTERPRISES INC	46,350	914,485	202,549
BABCOCK & WILCOX ENTERPRISES INC - RIGHTS	46,350	0	0
BABCOCK INTERNATIONAL GROUP PLC	438,300	4,008,464	4,112,098
BADGER METER INC	31,200	787,185	1,471,080
BAE SYSTEMS PLC	1,671,543	10,733,407	13,632,903
BAIDU INC - SPONSORED ADR	286,263	59,338,919	63,891,039
BAJAJ AUTO LTD	133,741	6,726,876	5,628,172
BAKER HUGHES, A GE COMPANY	1,000,600	44,198,975	27,786,662
BAKKAFROST P/F	15,000	619,816	819,646
BALCHEM CORP	509,670	18,195,193	41,665,522
BALDWIN & LYONS INC - CLASS B	9,600	222,876	211,200
BALL CORP	1,049,934	38,573,908	41,692,879
BALLANTYNE STRONG INC	336,535	1,876,941	1,497,581
BALRAMPUR CHINI MILLS LTD	462,180	628,685	536,078
BANC OF CALIFORNIA INC	644,912	13,410,090	12,446,802
BANCA IFIS SPA	6,381	190,708	245,475
BANCA POPOL EMILIA ROMAGNA	104,680	605,464	583,195
BANCFIRST CORP	42,454	1,619,663	2,254,307
BANCO BRADESCO SA - PREFERRED	299,600	2,852,667	3,560,657
BANCO DE SABADELL SA	304,447	536,925	621,918
BANCO DO ESTADO DO RIO GRANDE DO SUL SA	342,800	2,082,675	2,090,672
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	32,900	985,448	937,650
BANCO SANTANDER (BRASIL) SA	783,400	7,393,958	9,407,117
BANCO SANTANDER SA	2,015,892	14,160,264	13,127,601
BANCO SANTANDER SA - SPONSORED ADR	204,328	1,368,777	1,338,348
BANCOLOMBIA SA - SPONSORED ADR	99,300	4,313,935	4,172,586
BANCORP INC/THE	49,800	440,353	537,840
BANCORPSOUTH BANK	113,588	2,940,221	3,612,098
BANGCHAK PETROLEUM PCL	394,400	412,125	457,211
BANGKOK BANK PCL	2,359,700	13,281,615	14,866,035
BANGKOK BANK PUBLIC COMPANY LTD	89,600	591,518	564,477

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BANGKOK DUSIT MEDICAL SERVICES PUBLIC COMPANY LTD	823,000	537,981	618,500
BANK CENTRAL ASIA TBK PT	22,956,568	28,462,520	38,851,501
BANK CIMB NIAGA TBK PT	1,983,100	192,958	168,529
BANK HAPOALIM LTD	935,531	4,084,268	6,405,903
BANK LEUMI LE-ISRAEL	4,720,387	19,994,304	28,382,691
BANK MONTREAL QUEBEC	472,500	31,005,077	35,667,016
BANK NEGARA INDONESIA (PERSERO) TBK PT	6,251,100	3,754,368	3,938,863
BANK OF AMERICA CORP	28,071,043	575,982,063	841,850,580
BANK OF CHINA LTD - H SHARES	30,950,000	14,657,940	16,641,693
BANK OF COMMERCE HOLDINGS	16,500	188,430	192,225
BANK OF COMMUNICATIONS LTD	6,465,000	4,801,536	5,066,033
BANK OF HAWAII CORP	92,000	3,382,426	7,645,200
BANK OF IRELAND GROUP PLC	2,979,791	28,662,670	26,029,779
BANK OF MARIN BANCORP	8,334	443,310	574,629
BANK OF N.T. BUTTERFIELD & SON LTD/THE	72,009	2,500,107	3,231,764
BANK OF NEW YORK MELLON CORP	3,093,190	75,786,687	159,392,081
BANK OF THE OZARKS	397,314	17,997,391	19,178,347
BANK PANIN INDONESIA TBK PT	1,116,400	77,619	86,766
BANK PEMBANGUNAN DAERAH JAWA TIMUR TBK PT	31,098,780	1,525,348	1,423,078
BANK RAKYAT INDONESIA (PERSERO) TBK PT	83,531,900	14,295,730	21,842,371
BANK TABUNGAN NEGARA PERSERO TBK PT	2,034,100	302,382	561,437
BANKFINANCIAL CORP	16,800	198,615	285,264
BANKIA SA	1,707,530	6,515,465	7,641,921
BANKUNITED INC	301,021	11,025,757	12,034,820
BANKWELL FINANCIAL GROUP INC	18,382	565,446	593,371
BANNER CORP	198,151	10,192,481	10,995,399
BANPU PUBLIC COMPANY LTD	8,664,200	4,594,575	5,624,665
BANQUE CANTONALE VAUDOISE (BCV)	2,767	1,951,195	2,233,595
BAOZUN INC - ADR	71,840	2,518,026	3,296,019
BAR HARBOR BANKSHARES	16,687	392,871	462,564
BARCLAYS PLC	16,619,860	49,961,233	48,144,111
BARCLAYS PLC - SPONSORED ADR	1,889,800	20,621,876	22,337,436
BARLOWORLD LTD	46,130	512,897	646,511
BARNES & NOBLE EDUCATION INC	34,161	325,784	235,369
BARNES & NOBLE INC	63,600	704,449	314,820
BARNES GROUP INC	60,130	2,045,789	3,601,186
BARRETT BUSINESS SERVICES INC	7,700	336,340	638,176
BARRICK GOLD CORP	408,030	8,193,606	5,079,974
BASF AG	38,300	3,280,242	3,884,605
BASIC ENERGY SERVICES INC	33,167	795,610	478,931
BASSETT FURNITURE INDUSTRIES INC	26,424	926,584	801,968
BATA INDIA LTD	168,370	1,740,611	1,884,368
BAVARIAN NORDIC AS	31,450	1,446,954	978,126
BAXTER INTERNATIONAL INC	1,610,062	46,309,130	104,718,432
BAYER AG	220,206	22,414,229	24,858,600
BAYERISCHE MOTOREN WERKE AG	311,301	28,020,488	33,748,539
BAYERISCHE MOTOREN WERKE AG - PREFERRED	26,572	1,912,994	2,488,550
BB&T CORP	2,005,137	66,616,222	104,347,329
BBA AVIATION PLC	567,300	2,673,851	2,549,770
BCA MARKETPLACE PLC	6,620,893	15,538,733	15,046,218
BCB BANCORP INC	10,100	153,217	158,065
BE SEMICONDUCTOR INDUSTRIES NV	5,028	203,585	513,555
BEACON ROOFING SUPPLY INC	191,114	7,935,759	10,142,420
BEAR STATE FINANCIAL INC	22,700	212,391	232,675
BEASLEY BROADCAST GROUP INC - CLASS A	9,000	83,430	101,700
BEAUTY COMMUNITY PCL	13,319,868	5,579,310	9,073,015
BEAZER HOMES USA INC	94,089	1,598,999	1,500,720
BECTON DICKINSON & COMPANY	1,019,761	119,079,154	220,982,209
BED BATH & BEYOND INC	267,488	14,716,766	5,614,573
BEFIMMO SA	5,628	358,489	363,384
BEIERSDORF AG	74,436	8,088,797	8,423,981
BEIJER REF AB	801	29,905	33,093
BEIJING CAPITAL LAND LTD - H SHARES	938,000	555,983	571,288
BEL FUSE INC - CLASS B	11,300	311,021	213,570
BELDEN INC	211,141	16,738,369	14,556,061
BELLICUM PHARMACEUTICALS INC	28,000	471,436	183,680
BELLWAY PLC	89,084	2,506,911	3,810,245
BELMOND LTD - CLASS A	287,560	3,723,396	3,206,294
BEMIS COMPANY INC	322,595	14,675,805	14,039,334
BENCHMARK ELECTRONICS INC	83,550	1,830,792	2,493,967

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BENEFICIAL BANCORP INC	73,700	935,525	1,146,035
BENEFITFOCUS INC	227,298	7,587,175	5,546,071
BENESSE CORP	68,700	2,334,603	2,490,254
BERKELEY GROUP HOLDINGS PLC	23,136	830,526	1,229,727
BERKSHIRE HATHAWAY INC - CLASS B	5,571,931	572,288,090	1,111,488,796
BERKSHIRE HILLS BANCORP INC	41,300	1,220,619	1,567,335
BERMAZ MOTOR SDN BERHAD	3,608,756	1,647,308	2,015,231
BERRY GLOBAL GROUP INC	392,422	16,243,790	21,508,650
BEST BUY COMPANY INC	601,420	23,054,253	42,093,386
BG STAFFING INC	7,400	133,866	140,526
BGC PARTNERS INC	600,802	7,340,673	8,080,787
BGF RETAIL COMPANY LTD	1,830	387,303	290,149
BH COMPANY LTD	357,335	7,640,500	6,118,176
BHARAT PETROLEUM CORP LTD	1,026,781	4,909,780	6,729,318
BHP BILLITON PLC - ADR	100,500	3,529,771	3,992,865
BIC CAMERA INC	56,300	873,745	886,189
BIDVEST CORP LTD	256,333	5,168,025	5,576,101
BIG 5 SPORTING GOODS CORP	22,400	345,258	162,400
BIG LOTS INC	56,925	2,643,163	2,477,945
BIGLARI HOLDINGS INC	1,280	458,683	522,765
BIM BIRLESIK MAGAZALAR AS	44,962	871,414	816,067
BIMB HOLDINGS BERHAD	151,200	156,373	153,624
BIOCRYST PHARMACEUTICALS INC	101,800	1,086,896	485,586
BIOGEN INC	568,418	55,814,128	155,644,217
BIOHAVEN PHARMACEUTICAL HOLDING COMPANY LTD	39,148	1,068,322	1,008,452
BIOMARIN PHARMACEUTICAL INC	474,590	58,241,482	38,475,011
BIO-RAD LABORATORIES INC - CLASS A	84,809	12,182,848	21,209,035
BIOSCRIP INC	116,700	364,097	287,082
BIOSPECIFICS TECHNOLOGIES CORP	7,597	368,126	336,851
BIO-TECHNE CORP	399,481	28,528,454	60,337,610
BIOTELEMETRY INC	34,200	493,243	1,061,910
BIOTIME INC	69,500	257,369	186,955
BJ'S RESTAURANTS INC	38,367	1,532,679	1,722,678
BKW AG	10,157	598,710	674,588
BLACK HILLS CORP	64,791	3,141,117	3,518,151
BLACK KNIGHT INC	264,851	9,205,380	12,474,482
BLACKBAUD INC	615,267	17,610,026	62,640,333
BLACKBERRY LTD	602,343	4,578,146	6,926,945
BLACKHAWK NETWORK HOLDINGS INC	59,000	2,121,467	2,637,300
BLACKLINE INC	209,355	7,255,150	8,208,810
BLACKROCK INC	348,700	81,450,673	188,897,764
BLOOMBERRY RESORTS CORP	2,326,800	453,739	639,477
BLOOMIN' BRANDS INC	1,229,827	21,567,847	29,860,200
BLUCORA INC	46,700	790,635	1,148,820
BLUE BIRD CORP	13,734	219,735	325,496
BLUE BUFFALO PET PRODUCTS INC	202,400	4,397,994	8,057,544
BLUE CAPITAL REINSURANCE HOLDINGS LTD	6,100	108,397	74,420
BLUE HILLS BANCORP INC	29,103	416,077	606,798
BLUEBIRD BIO INC	102,588	6,808,676	17,516,901
BLUEPRINT MEDICINES CORP	55,649	2,404,920	5,103,013
BLUEROCK RESIDENTIAL GROWTH REIT INC	20,200	261,654	171,700
BLUESCOPE STEEL LTD	1,188,199	11,604,373	13,753,147
BMC STOCK HOLDINGS INC	70,100	1,234,802	1,370,455
BML INC	2,000	48,437	51,077
BNK FINANCIAL GROUP INC	228,989	2,151,683	2,234,249
BNP PARIBAS SA	633,682	31,956,972	46,892,515
BOBST GROUP SA	9,763	1,001,676	1,077,641
BOC HONG KONG HOLDINGS LTD	1,134,500	3,772,790	5,521,947
BOEING COMPANY/THE	1,546,882	109,255,627	507,191,670
BOFI HOLDING INC	65,000	1,407,574	2,634,450
BOINGO WIRELESS INC	100,123	1,743,278	2,480,047
BOISE CASCADE COMPANY	54,204	1,810,778	2,092,274
BOJANGLES INC	19,700	363,356	272,845
BOK FINANCIAL CORP	54,000	3,688,465	5,345,460
BOLSA DE VALORES DE COLOMBIA	60,317,284	505,309	490,209
BOLSA MEXICANA DE VALORES SAB DE CV	1,374,799	2,355,278	2,616,513
BONANZA CREEK ENERGY INC	21,700	630,819	601,307
BONDUELLE SCA	6,306	272,982	266,399
BOOKING HOLDINGS INC	147,857	88,522,944	307,600,224
BOOT BARN HOLDINGS INC	21,300	514,919	377,649

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BOOZ ALLEN HAMILTON HOLDING CORP	663,862	21,269,240	25,704,737
BORGWARNER INC	722,218	33,434,354	36,277,010
BORR DRILLING LTD	590,182	2,439,839	2,901,690
BOSTON BEER COMPANY INC/THE - CLASS A	9,100	2,208,226	1,720,355
BOSTON PRIVATE FINANCIAL HOLDINGS INC	136,767	1,751,108	2,058,343
BOSTON PROPERTIES INC	336,300	42,486,202	41,438,886
BOSTON SCIENTIFIC CORP	3,738,824	83,751,484	102,144,672
BOTTOMLINE TECHNOLOGIES INC	44,600	1,076,918	1,728,250
BOUYGUES SA	43,253	1,724,566	2,165,556
BOX INC - CLASS A	383,135	6,990,749	7,873,424
BOYD GAMING CORP	98,605	1,495,781	3,141,555
BP PLC	24,120,064	163,866,229	162,157,235
BP PLC - SPONSORED ADR	857,175	33,559,144	34,749,874
BRADSPAR SA - PREFERRED	368,825	2,550,419	3,494,494
BRADY CORP - CLASS A	57,100	1,676,565	2,121,265
BRAMBLES LTD	3,417,924	24,194,649	26,164,751
BRANDYWINE REALTY TRUST	364,800	5,147,875	5,793,024
BREDERODE SA	757	46,160	45,479
BRENNTAG AG	279,967	16,247,274	16,630,531
BRIDGE BANCORP INC	22,400	607,300	751,520
BRIDGEPOINT EDUCATION INC	9,800	111,282	66,052
BRIDGESTONE CORP	12,900	529,855	560,880
BRIGGS & STRATTON CORP	44,100	1,001,499	944,181
BRIGHT HORIZONS FAMILY SOLUTIONS INC	227,645	15,098,391	22,700,759
BRIGHTCOVE INC	29,700	207,536	206,415
BRIGHTHOUSE FINANCIAL INC	202,544	9,164,549	10,410,762
BRIGHTSPHERE INVESTMENT GROUP PLC	97,701	1,568,923	1,539,768
BRINKER INTERNATIONAL INC	83,927	3,262,367	3,029,765
BRINK'S COMPANY/THE	83,000	4,026,917	5,922,050
BRISTOL-MYERS SQUIBB COMPANY	4,338,185	129,829,287	274,390,201
BRISTOW GROUP INC	32,100	1,122,757	417,300
BRITANNIA INDUSTRIES LTD	27,000	1,716,640	2,057,692
BRITISH AMERICAN TOBACCO PLC	201,800	11,472,364	11,694,243
BRITVIC PLC	43,167	367,880	413,286
BRIXMOR PROPERTY GROUP INC	640,500	14,077,265	9,767,625
BROADCOM LTD	1,135,639	140,092,534	267,613,330
BROADRIDGE FINANCIAL SOLUTIONS INC	356,553	13,435,477	39,110,299
BROOKDALE SENIOR LIVING INC	373,600	11,250,331	2,506,856
BROOKLINE BANCORP INC	155,908	1,724,413	2,525,710
BROOKS AUTOMATION INC	224,413	5,060,718	6,077,104
BROWN & BROWN INC	1,111,600	18,500,724	28,279,104
BROWN-FORMAN CORP - CLASS A	350,994	18,766,459	18,718,510
BROWN-FORMAN CORP - CLASS B	954,701	35,251,755	51,935,734
BRP INC	3,700	104,135	142,002
BRUKER CORP	461,725	11,316,905	13,814,812
BRUNSWICK CORP	266,293	13,929,641	15,815,141
BRYN MAWR BANK CORP	40,283	1,294,507	1,770,438
BSB BANCORP INC	8,300	185,215	253,980
BT GROUP PLC	136,230	530,381	434,760
BTG PLC	248,243	2,224,217	2,354,070
BUCHER INDUSTRIES AG	2,323	902,627	966,461
BUCKLE INC/THE	57,597	1,725,293	1,275,774
BUILD-A-BEAR WORKSHOP INC	156,406	1,545,299	1,431,115
BUILDERS FIRSTSOURCE INC	119,800	1,640,414	2,376,832
BUNGE LTD	280,577	23,776,854	20,745,863
BUNZL PLC	24,636	724,220	724,019
BURBERRY GROUP PLC	1,016,758	26,584,520	24,190,186
BUREAU VERITAS SA	108,899	2,652,514	2,827,250
BURFORD CAPITAL LTD	206,054	3,929,891	3,873,304
BURLINGTON STORES INC	218,703	14,226,210	29,120,304
BWX TECHNOLOGIES INC	464,900	16,451,627	29,535,097
BYD ELECTRONIC INTERNATIONAL COMPANY LTD	240,500	548,267	451,073
BYLINE BANCORP INC	11,000	252,910	252,230
C&F FINANCIAL CORP	3,300	135,894	173,580
C&J ENERGY SERVICES INC	211,291	6,799,737	5,455,534
C.H. ROBINSON WORLDWIDE INC	410,458	27,229,726	38,464,019
CA IMMOBILIEN ANLAGEN AG	39,651	765,140	1,323,476
CA INC	1,261,800	39,676,268	42,775,020
CABLE ONE INC	16,854	8,524,651	11,580,552
CABOT CORP	482,654	22,750,921	26,893,481

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Security Description	Shares	Cost	Fair Value
CABOT MICROELECTRONICS CORP	282,059	15,525,920	30,211,339
CABOT OIL & GAS CORP	921,500	26,241,273	22,097,570
CACI INTERNATIONAL INC	30,150	2,407,804	4,563,202
CACTUS INC - CLASS A	9,300	250,772	250,449
CADENCE BANCORP	676,300	18,222,899	18,415,649
CADENCE DESIGN SYSTEMS INC	798,005	17,863,456	29,342,644
CADIZ INC	22,300	298,151	301,050
CAESARS ENTERTAINMENT CORP	141,675	890,081	1,593,844
CAESARSTONE LTD	24,000	831,440	471,600
CAI INTERNATIONAL INC	15,800	341,429	335,908
CALAMP CORP	39,100	880,158	894,608
CALAVO GROWERS INC	25,396	1,285,680	2,341,511
CALERES INC	46,300	1,108,762	1,555,680
CALIFORNIA RESOURCES CORP	45,470	569,373	779,811
CALIFORNIA WATER SERVICE GROUP	79,000	2,279,596	2,942,750
CALITHERA BIOSCIENCES INC	32,700	499,002	206,010
CALIX INC	40,500	327,727	277,425
CALLAWAY GOLF COMPANY	152,000	1,519,590	2,486,720
CALLIDUS SOFTWARE INC	71,100	1,172,173	2,556,045
CALLON PETROLEUM COMPANY	1,208,874	14,226,805	16,005,492
CAL-MAINE FOODS INC	31,200	1,098,741	1,363,440
CALTEX AUSTRALIA LTD	22,703	606,983	546,810
CALYXT INC	6,600	134,293	86,592
CAMBIUM LEARNING GROUP INC	11,800	59,590	132,160
CAMBREX CORP	186,816	8,140,017	9,770,477
CAMDEN NATIONAL CORP	29,242	992,398	1,301,269
CAMDEN PROPERTY TRUST	217,683	13,075,090	18,324,555
CAMPBELL SOUP COMPANY	387,100	19,453,674	16,765,301
CAMPING WORLD HOLDINGS INC - CLASS A	35,100	1,345,878	1,131,975
CANACCORD GENUITY GROUP INC	289,900	1,188,339	1,558,276
CANADA GOOSE HOLDINGS INC	485,039	13,096,842	16,210,003
CANADIAN IMPERIAL BANK OF COMMERCE	409,343	33,912,978	36,106,640
CANADIAN NATIONAL RAILWAY COMPANY	160,479	11,178,711	11,720,537
CANADIAN NATURAL RESOURCES LTD	50,000	1,845,586	1,570,681
CANADIAN PACIFIC RAILWAY LTD	8,300	1,270,470	1,462,680
CANADIAN PACIFIC RAILWAY LTD	43,700	6,486,184	7,713,050
CANCOM SE	12,340	1,026,784	1,269,502
CANFOR CORP	107,865	1,469,252	2,455,565
CANNAE HOLDINGS INC	68,500	887,349	1,291,910
CANON INC	297,800	9,482,190	10,789,125
CANON MARKETING JAPAN INC	256,100	4,805,224	6,920,841
CANTEL MEDICAL CORP	768,553	19,481,960	85,624,490
CAPCOM COMPANY LTD	18,800	349,241	406,405
CAPELLA EDUCATION COMPANY	12,800	675,721	1,118,080
CAPGEMINI SA	32,699	3,372,601	4,069,744
CAPITAL CITY BANK GROUP INC	13,100	211,409	324,225
CAPITAL ONE FINANCIAL CORP	1,576,800	97,268,900	151,088,976
CAPITAL SENIOR LIVING CORP	22,900	575,639	246,175
CAPITAL SOUTHWEST CORP	103,139	1,518,389	1,755,426
CAPITALAND LTD	277,200	728,520	754,674
CAPITOL FEDERAL FINANCIAL INC	823,046	11,424,530	10,164,618
CAPSTAR FINANCIAL HOLDINGS INC	9,200	173,217	173,236
CAPSTEAD MORTGAGE CORP	99,700	1,162,607	862,405
CARA THERAPEUTICS INC	30,100	479,734	372,638
CARBO CERAMICS INC	21,500	804,686	155,875
CARBONITE INC	296,427	6,531,464	8,537,098
CARDINAL HEALTH INC	1,163,162	86,910,011	72,906,994
CARDIOVASCULAR SYSTEMS INC	537,971	15,256,850	11,797,704
CARDTRONICS PLC	55,623	1,653,383	1,240,949
CARE.COM INC	63,079	991,052	1,026,295
CAREER EDUCATION CORP	72,200	477,270	948,708
CARETRUST REIT INC	82,000	1,100,339	1,098,800
CARGOTEC CORP	98,426	5,422,354	5,236,589
CARL ZEISS MEDITEC AG	31,253	945,045	1,992,933
CARLISLE COMPANIES INC	228,841	15,407,500	23,893,289
CARLSBERG A/S - CLASS B	200,971	18,993,743	23,900,724
CARLSBERG BREWERY MALAYSIA BERHAD	15,700	59,147	76,633
CARMAX INC	428,200	29,113,081	26,522,708
CARNIVAL CORP	1,020,100	39,780,857	66,898,158
CARNIVAL PLC	159,265	8,406,707	10,232,496

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CAROLINA FINANCIAL CORP	37,526	1,127,851	1,474,021
CARPENTER TECHNOLOGY CORP	72,195	2,953,564	3,185,243
CARPHONE WAREHOUSE GROUP PLC	203,479	507,537	532,489
CARREFOUR SA	825,989	23,346,032	17,116,947
CARRIAGE SERVICE INC - CLASS A	18,700	466,658	517,242
CARRIZO OIL & GAS INC	104,183	3,320,833	1,666,928
CARROLS RESTAURANT GROUP	35,400	384,977	396,480
CARS.COM INC	80,800	2,263,386	2,289,064
CARTER'S INC	166,696	11,673,183	17,353,054
CARVANA COMPANY	16,200	347,490	371,466
CASA SYSTEMS INC	3,800	122,170	111,492
CASELLA WASTE SYSTEMS INC - CLASS A	233,735	4,852,539	5,464,724
CASEY'S GENERAL STORES INC	137,496	16,705,687	15,092,936
CASIO COMPUTER COMPANY LTD	325,500	4,936,869	4,854,189
CASS INFORMATION SYSTEMS INC	13,090	604,509	778,986
CASTLE BRANDS INC	36,400	67,340	45,136
CASTLIGHT HEALTH INC - B SHARES	49,600	315,986	181,040
CATALENT INC	770,868	20,240,113	31,651,840
CATALYST PHARMACEUTICALS INC	74,994	230,382	179,236
CATCHER TECHNOLOGY COMPANY LTD	2,031,000	18,930,123	24,728,367
CATCHMARK TIMBER TRUST INC - CLASS A	47,300	551,184	589,831
CATERPILLAR INC	1,455,200	54,666,167	214,467,376
CATHAY FINANCIAL HOLDINGS COMPANY LTD	3,484,594	4,766,571	6,202,642
CATHAY GENERAL BANCORP	86,194	2,813,927	3,446,036
CATO CORP/THE - CLASS A	26,300	766,956	387,662
CAVCO INDUSTRIES INC	9,500	735,125	1,650,625
CAVIUM INC	147,100	9,993,009	11,676,798
CBIZ INC	168,222	1,919,993	3,070,052
CBL & ASSOCIATES PROPERTIES INC	174,300	1,673,280	726,831
CBOE GLOBAL MARKETS INC	431,500	29,894,962	49,234,150
CBRE GROUP INC	1,311,075	45,964,327	61,908,962
CBS CORP - CLASS B	854,297	24,377,265	43,902,323
CD PROJEKT SA	13,334	281,973	425,872
CDK GLOBAL INC	272,900	9,031,430	17,285,486
CDW CORP	341,500	13,340,342	24,010,865
CECO ENVIRONMENTAL CORP	30,900	308,171	137,505
CECONOMY AG	30,274	398,791	348,124
CEDAR REALTY TRUST INC	92,100	586,226	362,874
CELANESE CORP - SERIES A	293,529	20,128,413	29,414,541
CELCUITY INC	1,000	19,525	16,480
CELESTICA INC	16,825	196,321	174,139
CELGENE CORP	2,084,591	97,635,220	185,966,363
GELLDIX THERAPEUTICS INC	113,300	2,493,637	263,989
CELLNEX TELECOM SAU	557,401	15,317,221	14,868,920
CEMEX SAB DE CV - SPONSORED ADR	391,882	3,250,881	2,594,259
CENTENE CORP	390,356	18,932,596	41,717,346
CENTENNIAL RESOURCE DEVELOPMENT INC - CLASS A	282,250	4,556,399	5,179,288
CENTERPOINT ENERGY INC	1,449,228	34,947,160	39,708,847
CENTERSTATE BANK CORP	452,468	10,912,997	12,003,976
CENTRAL CHINA REAL ESTATE LTD	785,000	358,904	360,078
CENTRAL EUROPEAN MEDIA ENTERPRISES LTD - CLASS A	76,200	194,474	320,040
CENTRAL GARDEN & PET COMPANY	12,200	301,456	524,600
CENTRAL GARDEN & PET COMPANY - CLASS A	39,100	529,404	1,548,751
CENTRAL JAPAN RAILWAY COMPANY	10,200	1,705,612	1,930,663
CENTRAL PACIFIC FINANCIAL COMPANY	78,592	1,938,590	2,236,728
CENTRAL VALLEY COMMUNITY BANCORP	9,000	116,910	176,040
CENTRICA PLC	7,840,645	33,494,944	15,640,374
CENTURY ALUMINUM COMPANY	69,585	1,048,462	1,150,936
CENTURY BANCORP INC - CLASS A	9,585	658,336	761,049
CENTURY CASINO INC	377,324	2,176,918	2,814,837
CENTURY COMMUNITIES INC	21,654	455,102	648,537
CENTURYLINK INC	1,955,385	48,703,791	32,126,976
CERNER CORP	1,630,473	97,402,283	94,567,434
CERUS CORP	155,749	866,524	853,505
CERVED INFORMATION SOLUTIONS SPA	681,584	6,440,528	8,491,433
CEVA INC	30,013	881,193	1,086,471
CF INDUSTRIES HOLDINGS INC	467,100	27,921,493	17,623,683
CGI GROUP INC	133,345	5,988,132	7,684,726
CHAILLEASE HOLDING COMPANY LTD	715,000	2,074,075	2,525,809
CHANNELADVISOR CORP	26,600	345,034	242,060

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CHARLES RIVER LABORATORIES INTERNATIONAL INC	219,823	16,250,019	23,463,907
CHARLES SCHWAB CORP/THE	4,388,855	96,506,159	229,186,008
CHAROEN POKPHAND ENTERPRISE (TAIWAN) COMPANY LTD	803,000	1,730,536	1,806,660
CHART INDUSTRIES INC	57,208	1,831,316	3,376,988
CHARTER COMMUNICATIONS INC - CLASS A	509,245	117,554,191	158,487,229
CHARTER FINANCIAL CORP	15,100	182,894	307,889
CHASE CORP	8,000	348,272	931,600
CHATHAM LODGING TRUST	84,715	2,028,502	1,622,292
CHECK POINT SOFTWARE TECHNOLOGIES LTD	96,214	7,917,966	9,557,899
CHEESECAKE FACTORY INC/THE	65,500	3,248,605	3,158,410
CHEFS' WAREHOUSE INC	19,300	364,802	443,900
CHEGG INC	751,949	10,959,457	15,535,266
CHEMED CORP	17,100	1,646,838	4,665,906
CHEMICAL FINANCIAL CORP	183,240	7,107,999	10,019,563
CHEMOCENTRYX INC	37,100	320,074	504,560
CHEMOURS COMPANY/THE	644,017	26,533,137	31,370,068
CHEMUNG FINANCIAL CORP	3,400	101,354	157,998
CHENIERE ENERGY INC	623,083	36,321,047	33,303,786
CHENNAI PETROLEUM CORP LTD	514,462	3,181,720	2,582,103
CHERRY HILL MORTGAGE INVESTMENT CORP	12,600	237,762	221,004
CHESAPEAKE ENERGY CORP	1,766,500	15,933,931	5,334,830
CHESAPEAKE LODGING TRUST	112,544	3,118,467	3,129,849
CHESAPEAKE UTILITIES CORP	17,500	973,512	1,231,125
CHEUNG KONG HOLDINGS LTD	5,395,792	67,007,556	64,557,276
CHEUNG KONG PROPERTY HOLDINGS LTD	967,792	6,427,914	8,120,116
CHEVRON CORP	5,216,386	237,098,386	594,876,630
CHICAGO BRIDGE & IRON COMPANY NV	107,800	1,509,200	1,552,320
CHICO'S FAS INC	138,600	2,118,589	1,252,944
CHILDREN'S PLACE INC/THE	28,214	2,096,591	3,815,944
CHIMERA INVESTMENT CORP	553,200	8,485,185	9,631,212
CHIMERIX INC	36,400	1,086,099	189,280
CHINA AGRI-INDUSTRIES HOLDINGS LTD	5,989,000	2,657,460	2,632,678
CHINA BANKING CORP	61,200	42,563	41,287
CHINA BIOLOGIC PRODUCTS HOLDINGS INC	8,813	1,011,128	713,853
CHINA CINDA ASSET MANAGEMENT COMPANY LTD	6,279,013	2,435,996	2,280,135
CHINA CITIC BANK - H SHARES	1,979,000	1,338,444	1,351,559
CHINA COMMUNICATIONS CONSTRUCTION COMPANY	884,000	967,797	907,845
CHINA COMMUNICATIONS SERVICES CORP LTD - H SHARES	3,075,967	1,884,080	1,838,141
CHINA CONSTRUCTION BANK - H SHARES	34,483,000	28,824,393	35,413,144
CHINA EVERBRIGHT INTERNATIONAL LTD	1,700,300	1,323,458	2,383,102
CHINA GALAXY SECURITIES COMPANY	2,072,240	1,937,681	1,378,272
CHINA HUARONG ASSET MANAGEMENT COMPANY LTD	6,849,000	3,136,316	2,879,821
CHINA LESSO GROUP HOLDINGS LTD	2,030,200	1,434,144	1,544,321
CHINA LIFE INSURANCE COMPANY LTD	501,000	492,982	515,485
CHINA LIFE INSURANCE COMPANY LTD - H SHARES	5,519,000	16,506,856	15,189,328
CHINA LILANG LTD	88,000	97,731	109,884
CHINA LODGING GROUP - SPONSORED ADR	88,668	4,908,577	11,678,462
CHINA LONGYUAN POWER GROUP CORP	1,372,600	1,443,833	1,052,846
CHINA MEDICAL SYSTEM HOLDINGS LTD	759,000	1,305,002	1,723,352
CHINA MENGNIU DAIRY COMPANY LTD	404,000	1,283,941	1,384,708
CHINA MERCHANTS BANK - H SHARES	677,500	2,274,435	2,775,330
CHINA MERCHANTS HOLDINGS INTERNATIONAL COMPANY LTD	1,002,195	3,282,479	2,209,137
CHINA MINSHENG BANKING CORP LTD	1,177,500	1,198,834	1,144,748
CHINA MOBILE LTD	9,711,000	102,408,353	89,026,471
CHINA MOBILE LTD - SPONSORED ADR	92,000	5,236,423	4,209,000
CHINA MOTOR CORP	341,000	296,047	322,790
CHINA OVERSEAS GRAND OCEANS LTD	482,000	277,946	233,375
CHINA PETROLEUM CHEMICAL CORP - H SHARES	16,543,654	12,515,421	14,523,626
CHINA RAILWAY GROUP LTD - H SHARES	844,000	726,642	585,013
CHINA RESOURCES CEMENT HOLDINGS LTD	5,610,000	3,158,844	4,846,374
CHINA SCE PROPERTY HOLDINGS LTD	4,771,000	2,369,673	2,468,084
CHINA SHENGMU ORGANIC MILK LTD	7,131,915	1,649,685	972,331
CHINA SHENHUA ENERGY COMPANY - H SHARES	5,960,500	14,021,945	14,809,545
CHINA SHINWAY PHARMACEUTICAL GROUP LTD	585,000	608,478	891,480
CHINA SUNTIEN GREEN ENERGY CORP LTD	5,999,000	1,334,710	1,681,613
CHINA TELECOM CORP LTD - H SHARES	70,324,000	35,596,274	31,003,025
CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS COMPANY LTD	452,000	257,353	333,458
CHINA TRAVEL INTERNATIONAL	604,000	230,150	213,947
CHINA VANKE COMPANY LTD	248,000	663,335	1,131,251
CHIPBOND TECHNOLOGY CORP	2,808,000	6,245,887	6,481,408

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CHIPOTLE MEXICAN GRILL INC - CLASS A	147,669	68,141,522	47,713,331
CHOICE HOTELS INTERNATIONAL INC	287,780	15,771,144	23,065,567
CHONG HONG CONSTRUCTION COMPANY LTD	858,000	2,482,205	2,504,229
CHONG KUN DANG PHARMACEUTICAL CORP	3,557	422,249	425,478
CHONGKUNDANG HOLDINGS CORP	10,977	722,478	742,510
CHONGQING RURAL COMMERCIAL BANK COMPANY LTD	1,682,000	1,141,221	1,288,027
CHROMA ATE INC	417,000	2,186,860	2,459,924
CHUBB LTD	1,368,266	100,830,352	187,137,741
CHUGAI PHARMACEUTICAL COMPANY LTD	379,900	13,269,633	19,218,260
CHURCH & DWIGHT COMPANY INC	878,000	32,199,859	44,216,080
CHURCHILL DOWNS INC	18,400	2,721,855	4,490,520
CHUYS HOLDINGS INC	45,605	1,075,086	1,194,851
CI FINANCIAL CORP	29,100	653,367	622,967
CIA DE GAS DE SAO PAULO - COMGAS - PREFERRED A	16,600	246,926	292,583
CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO	677,200	6,661,153	7,131,424
CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO - ADR	48,400	468,512	512,556
CIA HERING SA	142,800	1,017,858	886,807
CIE AUTOMOTIVE SA	35,000	1,170,884	1,248,298
CIE DE SAINT-GOBAIN SA	950,409	39,654,050	50,097,361
CIE FINANCIERE RICHEMONT SA	912,127	73,023,855	81,687,564
CIELO SA	437,500	3,247,945	2,723,515
CIENA CORP	179,423	4,153,145	4,647,056
CIFI HOLDINGS GROUP COMPANY LTD	1,362,000	1,078,431	1,188,754
CIGNA CORP	625,962	28,049,461	104,998,866
CIMAREX ENERGY COMPANY	438,375	47,112,835	40,988,063
CIMB GROUP HOLDINGS BERHAD	308,200	518,112	572,895
CIMPRESS NV	26,800	2,241,834	4,145,960
CINCINNATI BELL INC	45,240	776,381	626,574
CINCINNATI FINANCIAL CORP	436,600	25,677,659	32,421,916
CINEMARK HOLDINGS INC	228,900	6,326,344	8,622,663
CINEWORLD GROUP PLC	1,308,000	3,258,762	4,326,606
CINTAS CORP	340,200	32,980,792	58,031,316
CIRCOR INTERNATIONAL INC	18,200	754,836	776,412
CIRRUS LOGIC INC	77,577	2,336,073	3,151,954
CISCO SYSTEMS INC	13,663,599	221,024,558	586,031,761
CISION LTD	268,703	3,194,274	3,108,894
CIT GROUP INC	392,356	17,826,639	20,206,334
CITI TRENDS INC	13,700	350,606	423,467
CITIC PACIFIC LTD	6,446,000	9,582,548	9,018,142
CITIGROUP INC	8,944,043	579,299,516	603,722,903
CITIZENS & NORTHERN CORP	18,406	377,160	424,995
CITIZENS FINANCIAL GROUP INC	1,403,831	38,404,934	58,932,825
CITIZENS INC	44,700	307,297	327,204
CITRIX SYSTEMS INC	457,664	30,468,660	42,471,219
CITY DEVELOPMENTS LTD	180,300	1,769,136	1,787,463
CITY HOLDING COMPANY	16,500	684,396	1,131,240
CITY OFFICE REIT INC	26,700	334,638	308,652
CIVISTA BANCSHARES INC	10,600	207,760	242,316
CIVITAS SOLUTIONS INC	21,300	444,893	328,020
CJ O SHOPPING COMPANY LTD	8,985	1,669,125	1,883,149
CK ASSET HOLDINGS LTD	460,000	3,909,418	3,859,562
CLARION COMPANY LTD	16,000	62,456	49,948
CLARUS CORP	11,100	75,739	74,925
CLEAN ENERGY FUELS CORP	123,700	572,684	204,105
CLEAN HARBORS INC	303,711	14,396,432	14,824,134
CLEAR CHANNEL OUTDOOR HOLDINGS INC - CLASS A	37,900	151,600	185,710
CLEARFIELD INC	10,300	161,682	132,870
CLEARSIDE BIOMEDICAL INC	22,100	212,559	237,133
CLEARWATER PAPER CORP	18,500	742,014	723,350
CLEVELAND-CLIFFS INC	313,700	1,696,933	2,180,215
CLIFTON BANCORP INC	23,700	342,378	370,905
CLINIGEN GROUP PLC	20,168	276,000	252,362
CLIPPER REALTY INC	15,900	191,456	134,673
CLOETTA AB	34,103	133,686	129,574
CLOROX COMPANY/THE	355,100	42,680,655	47,267,361
CLOUD PEAK ENERGY INC	147,127	619,688	428,140
CLOUDERA INC	99,600	1,720,122	2,149,368
CLOVIS ONCOLOGY INC	48,300	3,437,384	2,550,240
CLP HOLDINGS LTD	323,000	2,720,126	3,288,317
CLS HOLDINGS PLC	7,613	24,942	25,150

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CME GROUP INC	1,007,600	105,479,438	162,969,224
CMS ENERGY CORP	640,800	23,548,456	29,021,832
CNA FINANCIAL CORP	191,700	7,969,594	9,460,395
CNB FINANCIAL CORP	32,576	771,617	947,636
CNH INDUSTRIAL NV	1,253,100	11,532,440	15,457,484
CNO FINANCIAL GROUP INC	629,566	12,880,012	13,642,695
CNOOC LTD	12,026,000	16,341,127	17,713,462
CNX RESOURCES CORP	484,286	7,212,137	7,472,533
COBHAM PLC	7,158,192	13,485,955	12,341,018
COBIZ FINANCIAL INC	40,200	535,010	787,920
COCA-COLA BOTTLING COMPANY CONSOLIDATED	5,100	681,596	880,617
COCA-COLA COMPANY/THE	10,560,905	224,456,741	458,660,104
COCA-COLA HBC AG	192,462	6,409,588	7,111,423
COCA-COLA ICECEK AS	177,158	1,831,482	1,604,592
COCHLEAR LTD	460,233	30,213,115	64,115,803
CODEXIS INC	44,900	268,329	493,900
CODORUS VALLEY BANCORP INC	8,708	158,363	244,869
COEUR MINING INC	233,147	1,815,822	1,865,176
COGECO COMMUNICATIONS INC	63,800	3,516,758	3,490,752
COGECO INC	2,600	178,167	138,122
COGENT COMMUNICATIONS GROUP INC	51,225	1,685,564	2,223,165
COGINT INC	7,629	34,158	19,073
COGNEX CORP	1,566,029	27,693,127	81,417,848
COGNIZANT TECHNOLOGY SOLUTIONS CORP - CLASS A	1,813,785	63,677,200	146,009,693
COHEN & STEERS INC	24,500	897,907	996,170
COHERENT INC	234,457	35,749,360	43,937,242
COHERUS BIOSCIENCES INC	41,500	950,673	458,575
COHU INC	50,976	1,009,721	1,162,763
COLFAX CORP	189,700	7,681,681	6,051,430
COLGATE-PALMOLIVE COMPANY	2,660,656	96,406,376	190,715,822
COLLECTORS UNIVERSE INC	7,700	172,681	120,967
COLLEGIUM PHARMACEUTICAL INC	43,533	626,887	1,112,268
COLLIERS INTERNATIONAL GROUP INC	221	13,763	15,348
COLONY NORTHSTAR INC - CLASS A	1,163,160	21,693,449	6,536,959
COLOPLAST A/S - B SHARES	4,406	360,346	371,183
COLUMBIA BANKING SYSTEM INC	115,840	3,316,372	4,859,488
COLUMBIA PROPERTY TRUST INC	257,800	6,295,576	5,274,588
COLUMBIA SPORTSWEAR COMPANY	34,900	2,046,321	2,667,407
COLUMBUS MCKINNON CORP	36,205	1,060,153	1,297,587
COMCAST CORP - CLASS A	14,169,982	248,274,579	484,188,285
COMDIRECT BANK AG	7,355	90,394	106,557
COMERICA INC	496,541	28,723,998	47,633,178
COMFORT SYSTEMS USA INC	47,500	973,119	1,959,375
COMFORTDELGRO CORP LTD	357,500	579,319	558,892
COMMERCE BANCSHARES INC	354,521	13,801,792	21,239,353
COMMERCEHUB INC - SERIES A	14,700	261,954	330,750
COMMERCEHUB INC - SERIES C	31,100	557,934	699,439
COMMERCIAL METALS COMPANY	127,600	2,034,678	2,610,696
COMMERCIAL VEHICLE GROUP INC	26,900	202,826	208,475
COMMERZBANK AG	42,565	374,884	551,963
COMMSCOPE HOLDING COMPANY INC	870,896	32,105,546	34,809,713
COMMUNITY BANK SYSTEM INC	53,400	1,843,061	2,860,104
COMMUNITY BANKERS TRUST CORP	16,300	133,156	146,700
COMMUNITY FINANCIAL CORP/THE	4,200	161,784	156,324
COMMUNITY HEALTH SYSTEMS INC	101,800	1,325,436	403,128
COMMUNITY HEALTHCARE TRUST INC	17,600	386,584	453,024
COMMUNITY TRUST BANCORP INC	53,300	2,136,433	2,409,160
COMMVAULT SYSTEMS INC	53,876	2,416,200	3,081,707
COMPAL ELECTRONICS INC	4,953,000	3,523,852	3,363,494
COMPANHIA DE SANEAMENTO DE MINAS GERAIS - COPASA MG	94,600	1,267,784	1,368,506
COMPANHIA PARANAENSE DE ENERGIA-COPEL - PREFERRED	353,700	2,865,700	2,775,453
COMPANIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	17,645	389,526	373,252
COMPANIA DE SANEAMENTO DO PARANA - PREFERRED	69,900	237,010	227,770
COMPASS GROUP PLC	1,645,297	30,590,681	33,593,269
COMPASS MINERALS INTERNATIONAL INC	80,225	5,235,439	4,837,568
COMPEQ MANUFACTURING COMPANY LTD	1,744,000	2,436,751	1,764,516
COMPUTACENTER PLC	56,619	916,975	911,801
COMPUTER PROGRAMS & SYSTEMS INC	11,600	565,395	338,720
COMPUTERSHARE LTD	5,867	75,609	77,900
COMPX INTERNATIONAL INC	200	2,196	2,760

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COMTECH TELECOMMUNICATIONS CORP	26,500	677,208	792,085
CONAGRA BRANDS INC	769,115	26,354,584	28,364,961
CONATUS PHARMACEUTICALS INC	24,100	131,627	141,467
CONCENTRADORA FIBRA HOTELERA MEXICANA SA DE CV	610,000	454,394	381,971
CONCERT PHARMACEUTICALS INC	32,884	687,635	753,044
CONCHO RESOURCES INC	375,917	43,547,305	56,511,603
CONDUENT INC	530,966	8,381,930	9,897,206
CONFORMIS INC	36,500	363,117	52,925
CONMED CORP	50,377	2,199,986	3,190,375
CONNECTICUT WATER SERVICE INC	13,000	497,055	786,890
CONNECTONE BANCORP INC	34,300	673,054	987,840
CONN'S INC	19,500	642,044	663,000
CONOCOPHILLIPS COMPANY	3,382,944	87,131,625	200,574,750
CONSOL ENERGY INC	55,512	1,359,647	1,608,183
CONSOLIDATED COMMUNICATIONS HOLDINGS INC	85,094	1,973,217	932,630
CONSOLIDATED EDISON INC	859,500	58,884,158	66,989,430
CONSOLIDATED WATER COMPANY LTD	13,400	176,478	194,970
CONSOLIDATED-TOMOKA LAND COMPANY	5,036	279,796	316,513
CONSTELLATION BRANDS INC - CLASS A	426,650	67,232,674	97,242,068
CONSTELLATION SOFTWARE INC	28,400	13,753,394	19,256,048
CONTAINER STORE GROUP INC/THE	14,400	243,891	78,336
CONTANGO OIL & GAS COMPANY	102,318	2,127,091	363,229
CONTINENTAL AG	14,355	3,177,899	3,959,904
CONTINENTAL BUILDING PRODUCTS INC	49,830	1,087,290	1,422,647
CONTINENTAL RESOURCES INC	291,800	12,098,210	17,201,610
CONTROL4 CORP	44,087	807,374	946,989
CONVERGYS CORP	129,058	3,215,589	2,919,292
COOPER COMPANIES INC/THE	322,485	54,188,012	73,787,793
COOPER TIRE & RUBBER COMPANY	56,900	2,099,416	1,667,170
COOPER-STANDARD HOLDING INC	31,398	2,835,221	3,855,988
COPA HOLDINGS SA - CLASS A	62,400	4,873,297	8,026,512
COPART INC	971,755	21,540,250	49,491,482
CORBUS PHARMACEUTICALS HOLDINGS INC	48,800	327,119	297,680
CORCEPT THERAPEUTICS INC	215,000	3,115,072	3,536,750
CORE LABORATORIES NV	155,559	11,803,919	16,834,595
CORE LOGIC INC	186,600	4,425,031	8,439,918
CORE MOLDING TECHNOLOGIES INC	9,624	201,366	171,596
CORECIVIC INC	251,500	5,969,459	4,909,280
CORE-MARK HOLDING COMPANY INC	49,300	1,753,624	1,048,118
COREENERGY INFRASTRUCTURE TRUST INC	23,403	806,728	878,549
CORESITE REALTY CORP	82,378	8,856,182	8,259,218
CORETRONIC CORP	1,081,000	1,669,547	1,597,939
CORINDUS VASCULAR ROBOTICS INC	89,100	208,729	122,067
CORIUM INTERNATIONAL INC	21,200	156,880	243,164
CORNERSTONE ONDEMAND INC	73,007	2,484,441	2,855,304
CORNING INC	2,326,625	39,333,038	64,866,305
COROMANDEL INTERNATIONAL LTD	49,489	377,897	398,474
CORPORACION FINANCIERA ALBA SA	2,424	148,583	146,375
CORPORATE OFFICE PROPERTIES TRUST INC	560,963	16,280,312	14,489,674
CORVEL CORP	13,579	396,925	686,418
CORVUS PHARMACEUTICALS INC	9,500	108,336	109,535
COSMOS PHARMACEUTICAL CORP	18,200	3,928,062	3,694,763
COSTAMARE INC	49,000	386,939	305,760
COSTAR GROUP INC	85,734	20,041,507	31,094,007
COSTCO WHOLESALE CORP	1,323,273	98,833,404	249,344,331
COTIVITI HOLDINGS INC	59,220	2,102,484	2,039,537
COTY INC - CLASS A	2,308,781	43,628,531	42,250,692
COUNTRY GARDEN HOLDINGS COMPANY	5,644,000	9,217,739	11,621,248
COUNTRYWIDE PLC	842,000	1,733,740	1,247,302
COUNTY BANCORP INC	4,900	104,174	143,129
COUPA SOFTWARE INC	45,029	1,402,855	2,054,223
COUSINS PROPERTIES INC	449,187	3,537,865	3,898,943
COVANTA HOLDING CORP	213,486	3,551,805	3,095,547
COVENANT TRANSPORT INC - CLASS A	13,200	343,364	393,756
COVESTRO AG	110,169	11,849,147	10,820,339
COWAY COMPANY LTD	24,100	784,500	2,030,378
COWEN INC - CLASS A	264,505	4,200,784	3,491,466
COX & KINGS LTD	71,389	274,439	249,559
CPI AEROSTRUCTURES INC	195,108	2,056,996	1,902,303
CPI CARD GROUP INC	2,399	110,378	7,233

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CRA INTERNATIONAL INC	12,829	402,922	670,828
CRACKER BARREL OLD COUNTRY STORE INC	21,940	2,044,498	3,492,848
CRAFT BREW ALLIANCE INC	14,300	202,029	265,980
CRANE COMPANY	184,444	10,732,696	17,105,337
CRANSWICK PLC	230,262	7,751,881	9,186,448
CRAWFORD & COMPANY - CLASS B	100,385	909,953	825,165
CRAY INC	93,609	2,263,023	1,937,706
CRCC HIGH-TECH EQUIPMENT CORP LTD	1,668,300	508,648	342,235
CREDICORP LTD	121,245	22,532,638	27,527,465
CREDIT ACCEPTANCE CORP	27,400	6,404,344	9,053,234
CREDIT AGRICOLE SA	40,609	521,909	659,497
CREDIT SUISSE GROUP AG	2,666,605	46,220,140	44,526,957
CREDITO REAL SAB DE CV	808,270	1,514,440	1,156,601
CREE INC	407,881	12,950,762	16,441,683
CREST NICHOLSON HOLDINGS PLC	71,310	565,515	454,553
CRH PLC	582,348	13,196,241	19,729,600
CRISPR THERAPEUTICS AG	9,691	329,699	442,976
CROCS INC	75,500	1,423,548	1,226,875
CRODA INTERNATIONAL PLC	8,584	388,369	550,062
CROMPTON GREAVES CONSUMER ELECTRICALS LTD	338,933	1,398,644	1,230,302
CROSS COUNTRY HEALTHCARE INC	36,200	459,577	402,182
CROWN CASTLE INTERNATIONAL CORP	1,351,793	132,624,870	148,170,031
CROWN HOLDINGS INC	264,000	13,899,025	13,398,000
CROWN LTD	105,000	1,113,209	1,022,056
CRYOLIFE INC	36,500	396,777	731,825
CSG SYSTEMS INTERNATIONAL INC	44,109	1,189,290	1,997,697
CSL LTD	574,366	45,739,603	68,490,612
CSPC PHARMACEUTICAL GROUP LTD	518,000	606,347	1,376,132
CSR LTD	1,017,456	3,073,105	4,042,677
CSRA INC	351,000	10,029,879	14,471,730
CSS INDUSTRIES INC	9,100	249,756	159,250
CSW INDUSTRIALS INC	16,700	578,406	752,335
CSX CORP	2,231,900	24,645,764	124,339,149
CTBC FINANCIAL HOLDING COMPANY LTD	14,926,124	9,296,579	10,852,757
CTRIIP.COM INTERNATIONAL LTD	646,528	29,637,214	30,141,135
CTRIIP.COM INTERNATIONAL LTD - ADR	485,367	23,874,389	22,627,810
CTS CORP	35,700	569,646	971,040
CTS EVENTIM AG	7,351	366,750	344,086
CUBESMART	391,200	11,594,520	11,031,840
CUBIC CORP	162,529	7,891,787	10,336,844
CULLEN/FROST BANKERS INC	123,100	7,305,021	13,057,217
CULP INC	13,400	370,910	409,370
CUMBERLAND PHARMACEUTICALS INC	260,730	1,269,535	1,741,676
CUMMINS INC	415,631	52,206,025	67,369,629
CURIS INC	101,500	355,250	66,310
CURTISS-WRIGHT CORP	122,659	12,275,538	16,567,551
CUSTOMERS BANCORP INC	30,900	826,507	900,735
CUTERA INC	26,992	712,886	1,356,348
CVB FINANCIAL CORP	196,000	3,433,851	4,437,440
CVC BRASIL OPERADORA E AGENCIA DE VIAGENS SA	399,100	5,658,770	7,282,891
CVR ENERGY INC	29,504	735,425	891,611
CVS HEALTH CORP	3,013,590	128,578,855	187,475,434
CYBERAGENT INC	106,432	2,218,417	5,294,079
CYBERDYNE INC	269,000	5,400,831	3,809,252
CYBEROPTICS CORP	7,300	166,878	131,400
CYIENT LTD	199,661	1,507,907	2,127,121
CYPRESS SEMICONDUCTOR CORP	749,011	10,968,243	12,703,227
CYRUSONE INC	196,000	10,535,129	10,037,160
CYS INVESTMENTS INC	165,200	1,407,708	1,110,144
CYTOKINETICS INC	52,490	499,534	377,928
CYTOMX THERAPEUTICS INC	46,897	739,547	1,334,220
D.R. HORTON INC	744,300	21,905,721	32,630,112
DAELIM INDUSTRIAL COMPANY LTD	5,726	441,954	399,676
DAESANG CORP	53,110	1,207,860	1,288,013
DAH CHONG HONG HOLDINGS LTD	611,000	318,056	308,291
DAH SING FINANCIAL	203,000	1,438,731	1,282,928
DAI NIPPON PRINTING COMPANY LTD	25,500	557,802	527,024
DAIBIRU CORP	3,600	34,081	41,738
DAICEL CHEMICAL INDUSTRIES LTD	47,600	537,212	520,087
DAIFUKU COMPANY LTD	81,600	3,420,767	4,887,560

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DAIICHI SANKYO COMPANY LTD	363,800	6,206,331	12,061,672
DAIKIN INDUSTRIES LTD	31,000	3,608,235	3,420,639
DAIKYO INC	78,300	1,577,528	1,585,142
DAILY JOURNAL CORP	1,200	238,795	274,188
DAIMLER AG	1,071,942	72,199,379	90,925,072
DAITO TRUST CONSTRUCTION COMPANY LTD	177,800	10,041,257	30,745,106
DAIWA HOUSE INDUSTRY COMPANY LTD	908,700	16,657,961	35,032,158
DAKTRONICS INC	35,200	476,059	310,112
DANA INC	450,103	10,959,686	11,594,653
DANAHER CORP	1,818,920	68,849,202	178,090,457
DANIELI SPA	30,491	584,925	830,611
DANONE SA	208,973	13,489,686	16,892,968
DANSKE BANK A/S	135,143	4,924,737	5,025,860
DARDEN RESTAURANTS INC	263,711	17,912,300	22,481,363
DARLING INGREDIENTS INC	1,447,911	25,606,002	25,048,860
DART GROUP PLC	56,948	682,000	665,056
DASEKE INC	35,600	354,819	348,524
DAVE & BUSTERS ENTERTAINMENT INC	51,487	2,285,501	2,149,067
DAVITA INC	311,800	24,582,813	20,560,092
DBS GROUP HOLDINGS LTD	2,273,620	34,178,392	47,681,347
DCM SHRIRAM LTD	80,209	724,126	521,738
DCT INDUSTRIAL TRUST INC	204,400	9,607,819	11,515,896
DDR CORP	750,210	11,296,681	5,499,039
DE LA RUE PLC	205,857	1,740,899	1,469,871
DEAN FOODS COMPANY	131,799	2,036,598	1,136,107
DECHRA PHARMACEUTICALS PLC	53,802	1,234,012	1,983,442
DECIPHERA PHARMACEUTICALS INC	9,900	224,610	198,396
DECKERS OUTDOOR CORP	34,900	2,485,678	3,142,047
DEERE & COMPANY	1,030,223	46,644,664	160,014,236
DEL FRISCO'S RESTAURANT GROUP	22,400	412,138	341,600
DEL TACO RESTAURANTS INC	35,300	363,486	365,708
DELEK US HOLDINGS INC	95,125	3,170,270	3,871,587
DELL TECHNOLOGIES INC - CLASS V	438,297	27,920,120	32,087,723
DE'LONGHI SPA	58,403	1,241,803	1,732,466
DELPHI TECHNOLOGIES PLC	377,853	17,050,756	18,004,695
DELTA AIR LINES INC	1,687,056	47,630,586	92,467,539
DELTA APPAREL INC	7,300	154,687	131,546
DELUXE CORP	72,219	4,624,797	5,344,928
DENA COMPANY LTD	94,200	2,075,262	1,700,649
DENALI THERAPEUTICS INC	8,800	187,699	173,272
DENBURY RESOURCES INC	418,400	1,690,159	1,146,416
DENNY'S CORP	67,800	769,925	1,046,154
DENSO CORP	710,974	36,847,079	38,908,027
DENTSPLY SIRONA INC	1,627,785	88,542,493	81,893,863
DENTSU INC	51,600	2,687,446	2,265,839
DEPOMED INC	56,700	976,138	373,653
DERICHEBOURG SA	80,237	621,141	705,065
DERMIRA INC	50,419	1,354,970	402,848
DESCARTES SYSTEMS GROUP INC/THE	36,528	621,171	1,042,874
DEUTSCHE ANNINGTON IMMOBILIEN SE	129,216	5,127,739	6,396,381
DEUTSCHE BOERSE AG	268,136	31,267,749	36,472,236
DEUTSCHE LUFTHANSA AG	1,239,468	20,807,888	39,541,891
DEUTSCHE POST AG	26,000	934,580	1,135,791
DEUTSCHE TELEKOM AG	2,311,393	33,584,789	37,665,333
DEUTSCHE WOHNEN AG	253,380	4,255,705	11,810,375
DEVON ENERGY CORP	1,282,696	46,741,667	40,776,906
DEWAN HOUSING FINANCE CORP LTD	252,500	1,692,233	1,975,000
DEXCOM INC	390,478	23,031,557	28,957,848
DGB FINANCIAL GROUP INC	224,742	2,325,475	2,456,370
DHI GROUP INC	40,600	346,992	64,960
DHT HOLDINGS INC	73,100	538,913	248,540
DIAGEO PLC	1,583,685	51,280,059	53,584,830
DIAMOND HILL INVESTMENT GROUP INC	3,600	686,918	743,616
DIAMOND OFFSHORE DRILLING INC	69,200	715,528	1,014,472
DIAMONDBACK ENERGY INC	283,382	22,695,013	35,853,491
DIAMONDROCK HOSPITALITY COMPANY	285,768	3,376,921	2,983,418
DIASORIN SPA	2,969	263,670	266,919
DICK'S SPORTING GOODS INC	176,000	5,696,512	6,168,800
DIEBOLD NIXDORF INC	179,100	4,329,815	2,758,140
DIGI INTERNATIONAL INC	24,900	282,804	256,470

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Security Description	Shares	Cost	Fair Value
DIGIMARC CORP	10,700	325,115	256,265
DIGIRAD CORP	562,059	1,653,437	871,191
DIGITAL REALTY TRUST INC	443,685	38,071,519	46,755,525
DIGNITY PLC	76,400	907,004	937,236
DILLARD'S INC - CLASS A	14,800	814,000	1,189,032
DIME COMMUNITY BANCSHARES INC	111,054	1,841,998	2,043,394
DINE BRANDS GLOBAL INC	19,400	1,390,057	1,272,252
DINO POLSKA SA	59,000	1,487,239	1,495,971
DIODES INC	235,543	6,503,100	7,174,640
DIP CORP	8,000	227,230	253,503
DIPLOMAT PHARMACY INC	171,065	4,408,425	3,446,960
DISCOVER FINANCIAL SERVICES	970,859	59,203,227	69,833,888
DISCOVERY INC - SERIES A	567,100	17,244,225	12,152,953
DISCOVERY INC - SERIES C	570,300	16,490,502	11,132,256
DISH NETWORK CORP - CLASS A	1,299,268	79,127,932	49,229,264
DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	3,421,387	15,949,499	14,504,262
DKSH HOLDING LTD	74,983	4,681,608	6,076,317
DMC GLOBAL INC	405,221	10,351,814	10,839,662
DMG MORI SEIKI COMPANY LTD	69,500	1,370,834	1,299,163
DNA OYJ	72,157	1,441,487	1,564,526
DNB ASA	1,496,875	24,463,052	29,009,168
DNB FINANCIAL CORP	3,300	113,916	117,645
DNO ASA	193,496	281,100	304,504
DOHA BANK QSC	31,230	286,426	231,524
DOLBY LABORATORIES INC - CLASS A	420,548	20,743,829	26,730,031
DOLLAR GENERAL CORP	597,110	47,978,759	55,859,640
DOLLAR TREE INC	526,745	43,651,495	49,988,100
DOLLARAMA INC	54,096	5,128,782	6,569,984
DOMINION ENERGY INC	1,565,500	51,342,942	105,561,665
DOMINO'S PIZZA INC	148,396	17,223,738	34,659,370
DOMTAR CORP	245,920	12,208,403	10,461,437
DONALDSON COMPANY INC	775,733	24,059,224	34,946,772
DONEGAL GROUP INC - CLASS A	7,800	114,912	123,240
DONG ENERGY A/S	58,800	2,947,035	3,803,000
DONG-A SOCIO HOLDINGS COMPANY LTD	3,674	399,265	465,325
DONGBU INSURANCE COMPANY LTD	10,361	672,450	631,828
DONGKUK STEEL MILL COMPANY	55,863	726,558	529,333
DONGYUE GROUP LTD	1,801,000	1,160,456	1,737,137
DONNELLEY FINANCIAL SOLUTIONS INC	36,300	775,885	623,271
DORIAN LPG LTD	13,487	171,817	101,018
DORMAN PRODUCTS INC	39,188	2,047,915	2,594,637
DOUGLAS DYNAMICS INC	42,352	1,248,507	1,835,959
DOUGLAS EMMETT INC	343,500	10,660,026	12,627,060
DOUTOR NICHIRETS HOLDINGS COMPANY LTD	3,700	87,398	86,699
DOUZONE BIZON COMPANY LTD	9,843	553,048	534,675
DOVA PHARMACEUTICALS INC	5,900	157,695	160,008
DOVER CORP	366,700	25,444,269	36,017,274
DOVER MOTORSPORTS INC	166,352	409,988	349,339
DOWDUPONT INC	5,915,055	178,481,543	376,848,154
DOWNER EDI LTD	885,482	3,783,616	4,353,729
DP WORLD LTD	375,536	6,549,073	8,449,560
DR PEPPER SNAPPLE GROUP INC	497,600	42,661,783	58,905,888
DRAEGERWERK AG & COMPANY KGAA	915	66,592	67,406
DRAEGERWERK AG & COMPANY KGAA - PREFERRED	12,469	1,266,764	1,183,862
DRIL-QUIP INC	40,934	2,017,878	1,833,843
DRIVE SHACK INC	44,400	147,608	212,232
DS SMITH PLC	425,400	2,283,857	2,808,311
DSP GROUP INC	20,400	296,638	240,720
DST SYSTEMS INC	135,700	6,368,839	11,351,305
DSV A/S	421,277	21,946,676	32,967,328
DSW INC - CLASS A	116,404	2,391,463	2,614,434
DTE ENERGY COMPANY	379,570	30,324,355	39,627,108
DUBAI ISLAMIC BANK	2,115,314	3,417,293	3,058,077
DUCOMMUN INC	11,800	282,345	358,484
DUKE ENERGY CORP	1,660,500	71,221,056	128,638,935
DUKE REALTY CORP	771,400	15,916,789	20,426,672
DULUTH HOLDINGS INC	11,400	219,890	213,522
DUN & BRADSTREET CORP/THE	175,248	19,231,609	20,504,016
DUNI AB	89,700	1,358,083	1,238,157
DUNKIN' BRANDS GROUP INC	327,825	17,325,814	19,567,874

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Security Description	Shares	Cost	Fair Value
DURECT CORP	102,300	255,750	218,922
DUSKIN COMPANY LTD	104,500	2,243,262	2,650,085
DWS GROUP GMBH & COMPANY	39,040	1,547,045	1,511,940
DXC TECHNOLOGY COMPANY	760,402	58,589,108	76,443,213
DXP ENTERPRISES INC	121,747	4,453,702	4,742,046
DYCOM INDUSTRIES INC	38,835	1,958,353	4,179,811
DYNAM JAPAN HOLDINGS COMPANY LTD	280,200	500,185	376,299
DYNAVAX TECHNOLOGIES CORP	65,700	1,282,233	1,304,145
DYNEGY INC	587,789	8,468,325	7,946,907
DYNEX CAPITAL INC	51,200	379,211	339,456
E INK HOLDINGS INC	3,572,000	4,055,528	6,125,459
E*TRADE FINANCIAL CORP	630,508	20,858,995	34,936,448
E.L.F. BEAUTY INC	22,100	583,575	428,077
E.W. SCRIPPS COMPANY - CLASS A	323,388	5,522,180	3,877,422
EAGLE BANCORP INC	54,688	2,729,881	3,273,077
EAGLE BULK SHIPPING INC	20,800	95,264	102,960
EAGLE MATERIALS INC	151,091	12,262,440	15,569,928
EAGLE PHARMACEUTICALS INC	64,467	4,621,673	3,396,766
EARTHSTONE ENERGY INC - CLASS A	18,100	178,500	183,172
EAST JAPAN RAILWAY COMPANY	121,800	9,955,895	11,294,702
EAST WEST BANCORP INC	357,577	10,609,516	22,362,866
EASTERLY GOVERNMENT PROPERTIES INC	39,800	738,214	811,920
EASTERN COMPANY/THE	6,000	179,520	171,000
EASTERN TOBACCO	66,715	2,274,142	2,250,903
EASTGROUP PROPERTIES INC	214,906	18,658,891	17,764,130
EASTMAN CHEMICAL COMPANY	345,797	27,054,508	36,509,247
EASTMAN KODAK COMPANY	16,000	295,913	85,600
EASYJET PLC	20,478	293,026	460,917
EATON CORP PLC	1,233,500	43,912,088	98,568,985
EATON VANCE CORP	520,500	13,720,822	28,976,235
EBARA CORP	34,200	1,035,894	1,242,906
EBAY INC	2,977,665	46,047,648	119,821,240
EBIX INC	51,939	2,300,089	3,869,456
ECHO GLOBAL LOGISTICS INC	54,030	1,369,491	1,491,228
ECHO STAR CORP - CLASS A	102,000	4,857,571	5,382,540
ECLIPSE RESOURCES CORP	56,100	229,057	80,784
ECOLAB INC	1,056,255	86,102,348	144,780,873
ECOPETROL SA	2,781,974	1,943,260	2,604,583
ECOPETROL SA - ADR	292,480	3,763,417	5,653,638
EDENRED SA	660,875	13,886,492	22,952,826
EDGE THERAPEUTICS INC	22,700	271,701	26,786
EDGEWATER TECHNOLOGY INC	299,688	1,967,091	1,663,268
EDGEWELL PERSONAL CARE COMPANY	174,128	8,158,525	8,500,929
EDION CORP	102,700	1,133,343	1,195,511
EDISON INTERNATIONAL	799,027	49,085,638	50,866,059
EDITAS MEDICINE INC	45,593	1,039,811	1,511,408
EDP - ENERGIAS DO BRASIL SA	39,600	150,496	158,586
EDP RENOVAVEIS SA	88,750	914,676	868,828
EDUCATION REALTY TRUST INC	292,693	10,655,234	9,585,696
EDWARDS LIFESCIENCES CORP	534,400	45,868,154	74,559,488
EFG INTERNATIONAL AG	236,008	1,934,862	1,885,402
EFG-HERMES HOLDING COMPANY	2,958,187	4,066,813	4,318,987
EHEALTH INC	19,200	285,261	274,752
EIFFAGE SA	34,036	3,874,090	3,871,136
EIS ECZACIBASI ILAC SANAYI VE FINANSAL YATIRIMLAR SANAYI VE TICARET AS	231,746	251,762	253,309
EL PASO ELECTRIC COMPANY	44,300	1,410,054	2,259,300
EL POLLO LOCO HOLDINGS INC	20,800	355,840	197,600
ELDORADO RESORTS INC	50,700	724,956	1,673,100
ELECTRIC POWER DEVELOPMENT COMPANY LTD	44,800	1,151,180	1,129,794
ELECTRO SCIENTIFIC INDUSTRIES INC	36,500	349,225	705,545
ELECTROLUX AB - SERIES B	528,242	15,065,777	16,557,234
ELECTRONIC ARTS INC	822,966	89,418,841	99,776,398
ELECTRONICS FOR IMAGING INC	50,600	1,672,360	1,382,898
ELEVATE CREDIT INC	15,400	124,124	109,032
ELI LILLY & COMPANY	3,073,850	156,376,699	237,823,774
ELLIE MAE INC	540,270	43,459,929	49,672,424
ELLINGTON RESIDENTIAL MORTGAGE REIT	8,900	139,463	97,544
ELNUSA TBK PT	44,447,837	1,654,792	1,504,463
ELSWEDY CABLES HOLDING COMPANY	147,499	1,240,364	1,812,489
E-MART COMPANY LTD	9,417	2,023,055	2,416,314

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Security Description	Shares	Cost	Fair Value
EMBOTELLADORA ANDINA SA	58,506	258,998	287,274
EMBRAER SA	5,292,580	36,449,460	34,316,735
EMBRAER SA - ADR	73,555	1,612,755	1,912,430
EMC INSURANCE GROUP INC	10,750	265,200	291,110
EMCOR GROUP INC	265,841	15,417,738	20,716,989
EMCORE CORP	243,218	1,604,050	1,386,343
EMERALD EXPOSITIONS EVENTS INC	19,200	407,001	374,016
EMERGENT BIOSOLUTIONS INC	76,881	2,438,644	4,047,785
EMERSON ELECTRIC COMPANY	2,117,665	66,017,800	144,636,519
EMLAK KONUT GAYRIMENKUL YATIRIM ORTAKLIGI AS	401,973	272,097	256,725
EMMI AG	1,528	671,566	1,250,196
EMPEROR WATCH & JEWELLERY LTD	14,439,200	682,841	781,909
EMPIRE COMPANY LTD - A SHARES	126,800	2,170,352	2,543,376
EMPIRE RESORTS INC	2,800	74,168	48,300
EMPIRE STATE REALTY TRUST INC - CLASS A	275,900	4,992,360	4,632,361
EMPLOYERS HOLDINGS INC	54,710	1,466,143	2,213,019
EMPRESAS CMPC SA	257,336	821,017	980,330
EMPRESAS COPEC SA	22,820	308,058	358,434
ENAGAS SA	160,109	4,565,607	4,377,310
ENANTA PHARMACEUTICALS INC	33,773	1,380,979	2,732,573
ENBRIDGE INC	277,200	11,652,550	8,712,154
ENCANA CORP	302,239	4,075,855	3,321,874
ENCE ENERGIA Y CELULOSA SA	249,506	1,801,860	1,877,952
ENCOMPASS HEALTH CORP	146,522	6,413,322	8,376,663
ENCORE CAPITAL GROUP INC	39,496	1,402,198	1,785,219
ENCORE WIRE CORP	52,329	1,901,669	2,967,054
ENDO INTERNATIONAL PLC	565,114	32,400,150	3,356,777
ENDOLOGIX INC	1,210,107	12,867,880	5,118,753
ENDURANCE INTERNATIONAL GROUP	102,219	1,497,747	756,421
ENEA SA	274,104	1,169,921	737,815
ENEL GENERACION CHILE SA	3,734,562	3,132,636	3,047,037
ENEL SPA	14,195,129	70,386,342	86,765,660
ENERGA SA	144,805	421,725	407,109
ENERGEN CORP	289,300	16,014,879	18,185,398
ENERGIZER HOLDINGS INC	140,070	3,133,073	8,345,371
ENERGIOUS CORP	21,500	288,209	344,645
ENERGY RECOVERY INC	35,300	289,107	290,166
ENERGY XXI GULF COAST INC	31,600	588,076	121,344
ENERSIS CHILE SA	122,299,378	13,288,892	15,851,616
ENERSYS	391,347	14,152,289	27,147,741
ENGIE BRASIL ENERGIA SA	397,300	4,437,530	4,681,149
ENGIE SA	1,721,172	30,189,460	28,692,998
ENGILITY HOLDINGS INC	20,900	503,407	509,960
ENI SPA	527,142	12,856,431	9,262,990
EN-JAPAN INC	16,700	656,431	968,867
ENNIS INC	48,614	891,441	957,696
ENOVA INTERNATIONAL INC	46,895	809,936	1,034,035
ENPRO INDUSTRIES INC	36,168	2,143,890	2,798,680
ENSCO PLC - CLASS A	1,568,400	16,724,453	6,885,276
ENSIGN ENERGY SERVICES INC	292,500	1,503,124	1,370,332
ENSIGN GROUP INC/THE	93,226	1,743,693	2,451,844
ENSTAR GROUP LTD	46,750	8,835,876	9,829,188
ENTEGRA FINANCIAL CORP	6,700	155,239	194,300
ENTEGRIS INC	1,498,010	16,961,769	52,130,748
ENTERCOM COMMUNICATIONS CORP - CLASS A	167,833	1,954,371	1,619,588
ENTERGY CORP	554,428	40,199,480	43,677,838
ENTERPRISE BANCORP INC	11,000	243,500	388,190
ENTERPRISE FINANCIAL SERVICES CORP	226,453	9,779,761	10,620,646
ENTRAVISION COMMUNICATIONS CORP - CLASS A	58,300	413,171	274,010
ENVESTNET INC	110,184	5,607,691	6,313,543
ENVIROSTAR INC	3,700	112,924	145,225
ENVISION HEALTHCARE CORP	287,196	25,288,716	11,036,942
ENZO BIOCHEM INC	40,600	235,886	222,488
EOG RESOURCES INC	1,902,541	89,394,094	200,280,491
EP ENERGY CORP - CLASS A	30,000	179,700	40,200
EPAM SYSTEMS INC	54,800	3,909,145	6,275,696
EPIZYME INC	52,100	896,432	924,775
EPLUS INC	23,579	1,132,612	1,832,088
EPR PROPERTIES	195,100	14,559,322	10,808,540
EPS HOLDINGS INC	1,900	46,572	39,036

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Security Description	Shares	Cost	Fair Value
EQT CORP	480,968	32,685,472	22,850,790
EQUIFAX INC	346,100	37,755,642	40,774,041
EQUINIX INC	195,800	84,382,059	81,871,812
EQUITY BANGSHARES INC - CLASS A	11,400	302,304	446,424
EQUITY COMMONWEALTH	258,700	7,099,317	7,934,329
EQUITY LIFESTYLE PROPERTIES INC	182,800	11,232,065	16,044,356
EQUITY RESIDENTIAL	978,700	40,479,095	60,307,494
ERA GROUP INC	23,404	413,503	218,827
ERAMET	7,240	1,006,737	995,480
EREGLI DEMIR VE CELIK FABRIKALARI TAS	908,928	2,188,081	2,404,596
ERG SPA	32,064	604,053	764,229
ERIE INDEMNITY COMPANY - CLASS A	208,514	20,545,068	24,529,587
EROS INTERNATIONAL PLC	23,500	536,533	256,150
ERSTE GROUP BANK AG	577,837	14,875,994	28,994,635
ESCALADE INC	9,100	170,159	124,670
ESCO TECHNOLOGIES INC	28,200	1,014,384	1,651,110
ESPERION THERAPEUTICS INC	29,627	2,328,342	2,142,921
ESSA BANCORP INC	8,400	110,544	123,228
ESSENDANT INC	54,821	1,838,381	427,604
ESSENT GROUP LTD	111,862	3,352,664	4,760,847
ESSEX PROPERTY TRUST INC	143,700	32,518,050	34,585,716
ESSILOR INTERNATIONAL SA	125,338	15,314,758	16,894,504
ESSO THAILAND PCL	4,618,600	1,998,954	2,599,532
ESTEE LAUDER COMPANIES INC - CLASS A	647,189	29,417,035	96,897,137
ESTERLINE TECHNOLOGIES CORP	28,000	2,528,068	2,048,200
ETHAN ALLEN INTERIORS INC	27,300	734,975	626,535
ETSY INC	129,800	1,536,800	3,642,188
EUROCOMMERCIAL PROPERTIES NV	11,086	499,042	457,561
EUROFINS SCIENTIFIC SE	10,369	5,637,673	5,470,743
EURONET WORLDWIDE INC	145,473	9,670,714	11,480,729
EURONEXT NV	80,438	5,530,261	5,876,244
EUTELSAT COMMUNICATIONS	24,010	553,392	475,412
EVA AIRWAYS CORP	1,223,000	664,301	624,985
EVANS BANCORP INC	5,000	195,850	226,250
EVERBRIDGE INC	53,848	1,167,409	1,970,837
EVERCORE INC - CLASS A	229,763	16,901,521	20,035,334
EVEREST RE GROUP LTD	139,073	22,885,182	35,716,728
EVERI HOLDINGS INC	530,379	4,420,848	3,484,590
EVERSOURCE ENERGY	1,155,300	63,667,023	68,070,276
EVERTEC INC	122,900	2,481,512	2,009,415
EVN AG	8,956	190,209	174,691
EVOLENT HEALTH INC - CLASS A	104,032	1,755,157	1,482,456
EVOLUS INC	7,200	87,620	65,016
EVOLUTION PETROLEUM CORP	22,500	158,025	181,125
EVONICK INDUSTRIES AG	614,358	20,181,242	21,639,473
EVOQUA WATER TECHNOLOGIES CORP	26,400	638,724	562,056
EVOTEC AG	138,866	2,386,600	2,715,471
EVRAZ PLC	501,443	2,065,025	3,056,378
EXACT SCIENCES CORP	168,302	4,863,883	6,787,620
EXELIXIS INC	736,764	18,006,903	16,319,323
EXELON CORP	2,374,491	67,213,563	92,628,894
EXLSERVICE HOLDINGS INC	35,400	1,140,696	1,974,258
EXONE COMPANY/THE	9,500	122,769	69,160
EXOR NV	304,702	11,061,004	21,629,863
EXPEDIA GROUP INC	267,575	30,215,553	29,542,956
EXPEDITORS INTERNATIONAL OF WASHINGTON INC	749,900	38,057,620	47,468,670
EXPERIAN GROUP LTD	572,597	11,268,178	12,349,801
EXPONENT INC	56,770	2,578,777	4,464,960
EXPRESS INC	117,105	1,771,837	838,472
EXPRESS SCRIPTS HOLDING COMPANY	1,881,931	57,561,058	130,003,793
EXTENDED STAY AMERICA INC	412,500	7,957,575	8,155,125
EXTERRAN CORP	34,600	644,028	923,820
EXTRA SPACE STORAGE INC	270,000	14,177,789	23,587,200
EXTRACTION OIL & GAS INC	249,200	3,495,931	2,855,832
EXTREME NETWORKS INC	297,449	2,359,569	3,292,760
EXXARO RESOURCES LTD	826,288	6,650,647	7,600,559
EXXON MOBIL CORP	11,492,622	420,075,227	857,464,527
EZAKI GLICO COMPANY LTD	136,300	7,029,947	7,138,608
EZCORP INC - CLASS A	53,900	748,262	711,480
F&F COMPANY LTD	11,964	474,041	455,707

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Security Description	Shares	Cost	Fair Value
F5 NETWORKS INC	163,865	19,930,724	23,696,518
FABRINET	50,980	1,235,648	1,599,752
FACEBOOK INC	6,773,888	583,881,335	1,082,399,563
FACTSET RESEARCH SYSTEMS INC	132,400	18,044,792	26,403,208
FAIR ISAAC CORP	33,810	3,178,101	5,726,400
FAIRFAX FINANCIAL HOLDINGS LTD	72,755	34,662,436	36,854,069
FAIRMOUNT SANTROL HOLDINGS INC	235,418	1,412,515	1,000,526
FANCL CORP	57,600	1,473,465	2,109,563
FANG HOLDINGS LTD - ADR	359,000	1,816,700	1,845,260
FANUC LTD	69,000	10,737,023	17,491,678
FAR EASTERN NEW CENTURY CORP	291,000	250,262	264,482
FARGLORY DEVELOPERS COMPANY LTD	1,230,000	1,502,497	1,396,337
FARMER BROTHERS COMPANY	40,884	1,351,065	1,234,697
FARMERS & MERCHANTS BANCORP INC	9,600	268,800	387,552
FARMERS CAPITAL BANK CORP	7,800	219,929	311,610
FARMERS NATIONAL BANC CORP	56,884	699,524	787,843
FARMLAND PARTNERS INC	34,000	346,000	283,900
FARO TECHNOLOGIES INC	22,950	860,871	1,340,280
FASTENAL COMPANY	948,500	41,327,213	51,778,615
FATE THERAPEUTICS INC	40,500	129,600	395,280
FB FINANCIAL CORP	141,708	5,908,555	5,751,928
FBL FINANCIAL GROUP INC - CLASS A	10,900	640,098	755,915
FCB FINANCIAL HOLDINGS INC - CLASS A	39,900	1,395,392	2,038,890
FDM GROUP HOLDINGS PLC	11,585	154,566	165,765
FEDERAL AGRICULTURAL MORTGAGE CORP - CLASS C	14,029	657,971	1,220,804
FEDERAL REALTY INVESTMENT TRUST	157,800	15,406,919	18,322,158
FEDERAL SIGNAL CORP	63,000	659,642	1,387,260
FEDERATED INVESTORS INC - CLASS B	426,800	12,183,202	14,255,120
FEDERATED NATIONAL HOLDINGS COMPANY	13,800	340,614	217,626
FEDEX CORP	597,400	35,258,431	143,441,714
FELDA GLOBAL VENTURES HOLDINGS BERHAD	583,700	272,569	256,538
FENG HSIN IRON & STEEL COMPANY LTD	66,000	135,601	134,911
FENIX OUTDOOR INTERNATIONAL AG	1,394	183,696	172,444
FERGUSON PLC	58,483	3,473,657	4,392,419
FERREXPO PLC	197,933	582,761	678,324
FERREYCORP SAA	2,652,642	1,605,159	2,087,950
FERRO CORP	167,302	2,734,101	3,884,752
FERROGLOBE PLC	401,555	4,324,188	4,308,685
FEVERTREE DRINKS PLC	176,588	4,456,372	6,519,928
FIAT CHRYSLER AUTOMOBILES NV	1,458,241	20,229,147	29,594,978
FIBRA UNO ADMINISTRACION SA	11,327,930	15,938,903	16,979,328
FIBROGEN INC	77,850	2,187,428	3,596,670
FIDELITY NATIONAL FINANCIAL INC	640,054	18,330,158	25,614,961
FIDELITY NATIONAL INFORMATION SERVICES INC	836,006	56,183,191	80,507,378
FIDELITY SOUTHERN CORP	25,900	449,267	597,513
FIESTA RESTAURANT GROUP	28,700	1,194,495	530,950
FIFTH THIRD BANCORP	2,072,196	47,883,557	65,792,223
FINANCIAL ENGINES INC	62,700	2,175,836	2,194,500
FINANCIAL INSTITUTIONS INC	21,682	540,103	641,787
FINGERPRINT CARDS AB	358,900	1,341,099	344,981
FINISAR CORP	161,030	3,551,752	2,545,884
FINISH LINE INC/THE - CLASS A	36,600	696,485	495,564
FINNAIR OYJ	42,011	497,398	583,840
FIREEYE INC	384,400	13,933,655	6,507,892
FIRST AMERICAN FINANCIAL CORP	339,793	13,479,722	19,939,053
FIRST BANCORP INC	11,400	221,105	318,972
FIRST BANCORP NORTH CAROLINA	44,699	1,176,939	1,593,519
FIRST BANCORP PUERTO RICO	204,900	1,365,084	1,233,498
FIRST BANCSHARES INC/THE	9,100	250,432	293,475
FIRST BUSEY CORP	41,764	873,306	1,241,226
FIRST BUSINESS FINANCIAL SERVICES INC	8,000	179,862	201,280
FIRST CAPITAL	107,700	188,863	170,835
FIRST CAPITAL REALTY INC	14,200	228,274	224,138
FIRST CITIZENS BANCSHARES INC - CLASS A	8,200	2,078,230	3,388,568
FIRST COMMONWEALTH FINANCIAL CORP	140,495	1,511,810	1,985,194
FIRST COMMUNITY BANCSHARES INC	17,800	344,920	531,330
FIRST CONNECTICUT BANCORP INC	14,700	222,429	376,320
FIRST DATA CORP - CLASS A	1,183,227	17,242,519	18,931,632
FIRST DEFIANCE FINANCIAL CORP	12,200	488,332	699,304
FIRST FINANCIAL BANCORP	66,900	1,124,189	1,963,515

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FIRST FINANCIAL BANKSHARES INC	76,811	1,924,237	3,556,349
FIRST FINANCIAL CORP INDIANA	21,453	868,667	892,445
FIRST FINANCIAL HOLDING COMPANY	1,059,000	698,108	735,492
FIRST FINANCIAL NORTHWEST INC	9,300	121,179	155,775
FIRST FOUNDATION INC	30,900	350,313	572,886
FIRST GUARANTY BANCSHARES INC	4,619	109,050	120,048
FIRST HAWAIIAN INC	196,362	5,747,560	5,464,754
FIRST HORIZON NATIONAL CORP	625,714	8,564,157	11,782,195
FIRST INDUSTRIAL REALTY TRUST INC	145,783	3,196,887	4,261,237
FIRST INTERNATIONAL BANK OF ISRAEL LTD	63,365	1,223,072	1,333,772
FIRST INTERNET BANCORP	20,592	732,815	761,904
FIRST INTERSTATE BANCSYSTEM INC	42,004	1,335,563	1,661,258
FIRST MERCHANTS CORP	87,924	2,807,343	3,666,431
FIRST MID-ILLINOIS BANCSHARES INC	23,501	805,737	856,611
FIRST MIDWEST BANCORP INC	111,700	2,250,321	2,746,703
FIRST NORTHWEST BANCORP	11,300	142,945	190,857
FIRST OF LONG ISLAND CORP/THE	26,650	518,150	731,543
FIRST PACIFIC COMPANY LTD	634,000	430,786	344,938
FIRST REPUBLIC BANK	390,905	25,362,310	36,201,712
FIRST SOLAR INC	211,800	9,672,402	15,033,564
FIRSTCASH INC	450,226	17,461,949	36,580,862
FIRSTENERGY CORP	1,137,395	38,333,195	38,682,804
FIRSTSTRAND LTD	2,733,964	15,042,184	15,436,412
FIRSTSERVICE CORP	1,200	82,980	87,874
FISERV INC	1,108,394	51,878,143	79,039,576
FISHER & PAYKEL HEALTHCARE CORP LTD	28,756	190,920	273,828
FITBIT INC - CLASS A	241,171	1,294,992	1,229,972
FIVE BELOW INC	115,134	4,800,033	8,443,928
FIVE PRIME THERAPEUTICS INC	30,600	835,389	525,708
FIVE9 INC	312,974	7,026,673	9,323,495
FLAGSTAR BANCORP INC	33,500	835,740	1,185,900
FLEETCOR TECHNOLOGIES INC	196,500	30,516,618	39,791,250
FLEX LTD	249,969	3,658,596	4,081,994
FLEXION THERAPEUTICS INC	36,200	755,582	811,242
FLEXSTEEL INDUSTRIES INC	8,400	315,654	332,472
FLIGHT CENTRE LTD	3,462	152,252	151,338
FLIR SYSTEMS INC	747,556	17,336,185	37,385,276
FLOOR & DECOR HOLDINGS INC - CLASS A	119,284	5,041,050	6,217,082
FLOTEK INDUSTRIES INC	55,300	963,418	337,330
FLOWERS FOODS INC	377,100	5,012,527	8,243,406
FLOWSERVE CORP	506,101	23,797,086	21,929,356
FLUIDIGM CORP	38,900	703,965	227,176
FLUOR CORP	317,070	16,222,337	18,142,745
FLUSHING FINANCIAL CORP	29,900	595,862	806,104
FMC CORP	345,200	19,959,147	26,431,964
FNB BANCORP	5,700	154,869	209,703
FNB CORP	899,886	11,898,318	12,103,467
FOGO DE CHAO INC	10,600	151,180	166,950
FONAR CORP	28,835	735,651	859,283
FOOT LOCKER INC	340,394	11,508,782	15,501,543
FORD MOTOR COMPANY	10,014,468	110,762,987	110,960,305
FORD OTOMOTIV SANAYI AS	130,796	1,695,809	2,056,998
FORESCOUT TECHNOLOGIES INC	8,411	262,072	272,853
FOREST CITY REALTY TRUST INC - CLASS A	542,100	12,642,288	10,982,946
FORESTAR GROUP INC	12,226	225,894	258,580
FORMFACTOR INC	75,807	691,964	1,034,766
FORMOSA PETROCHEMICAL CORP	604,000	1,599,206	2,475,495
FORMOSA PLASTICS CORP	860,000	2,535,485	3,052,783
FORRESTER RESEARCH INC	11,900	366,384	493,255
FORTERRA INC	19,800	251,859	164,736
FORTESCUE METALS GROUP LTD	111,920	458,845	371,723
FORTINET INC	544,023	16,490,199	29,148,752
FORTIVE CORP	703,650	45,059,769	54,546,948
FORTRESS BIOTECH INC	17,639	58,109	80,257
FORTRESS REIT LTD - CLASS A	220,094	286,064	297,019
FORTUNE BRANDS HOME & SECURITY INC	319,980	6,737,074	18,843,622
FORUM ENERGY TECHNOLOGIES INC	149,260	2,543,031	1,641,860
FORWARD AIR CORP	37,231	1,631,450	1,968,031
FOSSIL GROUP INC	47,800	1,266,547	607,060
FOSUN INTERNATIONAL LTD	577,500	941,184	1,250,908

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FOUNDATION BUILDING MATERIALS INC	13,800	191,000	205,758
FOUNDATION MEDICINE INC	16,300	537,531	1,283,625
FOUR CORNERS PROPERTY TRUST INC	67,280	1,322,951	1,553,495
FOX FACTORY HOLDING CORP	39,100	920,997	1,364,590
FOXTONS GROUP PLC	1,308,465	1,592,568	1,492,273
FRANCESCAS HOLDINGS CORP	68,673	1,039,323	329,630
FRANKLIN COVEY COMPANY	11,200	224,358	301,280
FRANKLIN ELECTRIC COMPANY INC	715,339	23,193,860	29,150,064
FRANKLIN FINANCIAL NETWORK INC	27,704	984,250	903,150
FRANKLIN RESOURCES INC	1,338,700	40,341,447	46,426,116
FRANKLIN STREET PROPERTIES CORP	145,219	1,797,730	1,221,292
FRANK'S INTERNATIONAL NV	47,100	358,796	255,753
FRAPORT AG	69,871	6,995,745	6,883,061
FRED'S INC	36,600	559,695	109,434
FREENET AG	112,600	4,278,642	3,421,868
FREEPORT-MCMORAN INC	2,854,000	42,754,446	50,144,780
FREIGHTCAR AMERICA INC	12,500	277,209	167,500
FRESENIUS MEDICAL CARE HOLDINGS INC	92,984	9,121,643	9,489,292
FRESH DEL MONTE PRODUCE INC	37,100	1,490,145	1,678,404
FRESHPET INC	79,696	1,338,893	1,310,999
FRONT YARD RESIDENTIAL CORP	54,300	958,030	545,715
FRONTIER COMMUNICATIONS CORP	82,693	1,486,555	613,582
FRONTLINE LTD	73,479	772,036	325,512
FRP HOLDINGS INC	15,843	503,636	887,208
FRUTAROM INDUSTRIES LTD	9,239	311,024	844,993
FS BANCORP INC	554	30,412	29,639
FTD COMPANIES INC	35,245	918,505	128,292
FTI CONSULTING INC	49,274	1,930,160	2,385,354
FTS INTERNATIONAL INC	12,300	246,647	226,197
FU SHOU YUAN INTERNATIONAL GROUP LTD	355,000	237,855	351,911
FUBON FINANCIAL HOLDING COMPANY LTD	2,625,679	3,020,538	4,511,662
FUJI HEAVY INDUSTRIES LTD	17,500	627,886	573,789
FUJI SEAL INTERNATIONAL INC	71,341	1,509,405	2,884,497
FUJI SOFT ABC INC	5,600	177,502	224,316
FUJIFILM HOLDINGS CORP	675,100	27,193,890	26,946,869
FUJITSU LTD	4,188,000	24,993,232	25,785,636
FUKUDA DENSHI COMPANY LTD	1,500	115,697	110,296
FULTON FINANCIAL CORP	185,100	2,512,931	3,285,525
FUNKO INC - CLASS A	12,300	80,754	100,983
FURUKAWA ELECTRIC COMPANY LTD	47,400	1,813,331	2,544,937
FUTURE RETAIL LTD	209,000	1,546,519	1,765,014
FUTUREFUEL CORP	31,390	477,355	376,366
FUYO GENERAL LEASE COMPANY LTD	9,800	623,472	660,705
G1 THERAPEUTICS INC	10,900	306,676	403,845
G4S PLC	9,607,503	36,401,209	33,437,442
GAIA INC	6,600	50,556	102,300
GAIN CAPITAL HOLDINGS INC	46,844	399,014	316,197
GALAPAGOS NV	20,588	1,726,298	2,058,528
GALAXY ENTERTAINMENT GROUP LTD	267,000	1,660,051	2,423,933
GALP ENERGIA SGPS SA - B SHARES	726,495	7,858,902	13,674,709
GAM HOLDING LTD	35,665	403,802	597,769
GAMCO INVESTORS INC - CLASS A	4,900	178,262	121,667
GAMESA CORPORACION TECNOLOGICA SA	99,300	1,726,109	1,590,666
GAMESTOP CORP - CLASS A	255,000	10,017,448	3,218,100
GAMING & LEISURE PROPERTIES INC	766,447	27,057,051	25,652,981
GANNETT COMPANY INC	170,397	2,272,455	1,700,562
GAP INC/THE	548,453	19,614,459	17,111,734
GARDNER DENVER HOLDINGS INC	380,415	9,916,850	11,671,132
GARMIN LTD	314,500	14,764,527	18,533,485
GARTNER INC	188,676	13,488,241	22,192,071
GAS NATURAL SDG SA	24,201	567,245	577,116
GASLOG LTD	43,200	822,485	710,640
GASTAR EXPLORATION INC	181,200	161,321	123,705
GATES INDUSTRIAL CORP PLC	3,800	64,300	66,538
GATX CORP	317,147	15,666,412	21,721,398
GAYATRI HIGHWAYS LTD	379,668	43,878	42,495
GAYATRI PROJECTS LTD	379,668	1,262,249	1,169,477
GAZTRANSPORT ET TECHNIGAZ SA	12,905	874,263	807,845
GCI LIBERTY INC - CLASS A	193,753	7,624,864	10,241,784
GCL-POLY ENERGY HOLDINGS LTD	47,675,000	7,617,049	5,892,327

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GCP APPLIED TECHNOLOGIES INC	77,700	1,964,319	2,257,185
GDF SUEZ	443,800	9,722,165	7,398,420
GEELY AUTOMOBILE HOLDINGS LTD	3,907,000	2,301,830	11,250,615
GEMALTO NV	10,579	602,025	645,975
GEMDALE PROPERTIES & INVESTMENT CORP LTD	1,478,000	150,489	177,022
GENCO SHIPPING AND TRADING LTD	7,000	94,205	99,540
GENCOR INDUSTRIES INC	105,794	1,665,727	1,703,283
GENER8 MARITIME INC	40,100	309,742	226,565
GENERAC HOLDINGS INC	77,157	2,997,400	3,542,278
GENERAL CABLE CORP	53,400	1,176,895	1,580,640
GENERAL DYNAMICS CORP	830,298	67,884,493	183,412,828
GENERAL ELECTRIC COMPANY	22,547,300	392,356,303	303,937,604
GENERAL MILLS INC	1,775,300	58,836,537	79,995,018
GENERAL MOTORS COMPANY	4,667,246	160,694,089	169,607,720
GENESCO INC	22,300	1,108,584	905,380
GENESEE & WYOMING INC - CLASS A	150,760	11,230,050	10,672,300
GENESIS HEALTHCARE INC	33,500	202,138	50,585
GENIE ENERGY LTD - CLASS B	11,500	121,268	57,385
GENMAB A/S	172,986	11,088,408	37,046,615
GENMARK DIAGNOSTICS INC	46,400	464,515	252,416
GENOCEA BIOSCIENCES INC	30,400	168,112	31,920
GENOMIC HEALTH INC	22,900	625,770	716,541
GENPACT LTD	784,304	19,659,513	25,089,885
GENTEX CORP	901,307	12,231,406	20,748,087
GENTHERM INC	40,200	1,982,766	1,364,790
GENTING BERHAD	490,800	1,025,813	1,107,726
GENTING INTERNATIONAL LTD	2,130,700	1,847,056	1,754,866
GENUINE PARTS COMPANY	524,300	46,707,167	47,103,112
GENUS PLC	21,086	527,197	689,201
GENWORTH FINANCIAL INC - CLASS A	525,500	1,652,951	1,487,165
GEO GROUP INC/THE	133,850	2,602,859	2,739,910
GEORG FISCHER AG	365	375,213	487,124
GEORGE KENT (MALAYSIA) BERHAD	780,100	807,031	808,739
GEOSPACE TECHNOLOGIES CORP	222,487	12,895,044	2,195,947
GERMAN AMERICAN BANCORP INC	23,150	473,694	772,052
GERON CORP	144,400	567,020	613,700
GERRESHEIMER AG	4,000	322,529	327,878
GETTY REALTY CORP	32,496	674,742	819,549
GGP INC	1,344,600	35,886,794	27,510,516
GIBRALTER INDUSTRIES INC	60,161	1,356,028	2,036,450
GIGABYTE TECHNOLOGY COMPANY LTD	265,000	595,293	600,765
G-III APPAREL GROUP LTD	389,943	15,156,961	14,693,052
GILEAD SCIENCES INC	3,779,036	98,244,980	284,901,524
GLACIER BANCORP INC	91,663	2,347,026	3,518,026
GLADSTONE COMMERCIAL CORP	30,900	559,186	535,806
GLASSBRIDGE ENTERPRISES INC	137,289	3,029,452	163,374
GLATFELTER	46,900	952,225	962,857
GLAUKOS CORP	146,838	5,193,674	4,527,016
GLAXOSMITHKLINE PLC	5,717,902	126,124,592	111,813,756
GLENORE INTERNATIONAL PLC	4,552,437	16,660,480	22,594,229
GLOBAL BLOOD THERAPEUTICS INC	47,758	1,471,604	2,306,711
GLOBAL BRASS & COPPER HOLDINGS INC	24,000	452,910	802,800
GLOBAL EAGLE ENTERTAINMENT INC	42,300	575,262	62,181
GLOBAL INDEMNITY LTD	8,600	236,436	296,872
GLOBAL MEDICAL REIT INC	10,400	84,868	72,280
GLOBAL NET LEASE INC	71,633	1,685,649	1,209,165
GLOBAL PAYMENTS INC	333,345	13,176,119	37,174,634
GLOBAL WATER RESOURCES INC	11,000	107,391	98,670
GLOBALSTAR INC	600,600	1,196,916	412,912
GLOBALTRANS INVESTMENT PLC - GDR	21,712	188,619	257,504
GLOBE TELECOM INC	38,185	1,608,784	1,187,026
GLOBUS MEDICAL INC - A SHARES	77,800	2,038,019	3,875,996
GLORY LTD	60,800	1,767,284	2,169,591
GLU MOBILE INC	316,400	1,370,203	1,192,828
GMP CAPITAL INC	413,400	751,341	888,205
GMS INC	48,864	1,531,548	1,493,284
GN STORE NORD A/S	66,686	1,850,015	2,347,967
GNC HOLDINGS INC - CLASS A	86,778	2,141,459	334,963
GO-AHEAD GROUP PLC	69,900	1,632,592	1,719,897
GODADDY INC - CLASS A	275,500	11,302,338	16,921,210

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GODREJ CONSUMER PRODUCTS LTD	98,000	1,415,044	1,643,283
GODREJ PROPERTIES LTD	168,800	1,711,886	1,870,934
GOGO INC	466,271	7,543,150	4,023,919
GOL LINHAS AEREAS INTELIGENTES SA	31,800	202,565	207,146
GOLAR LNG LTD	311,122	8,600,457	8,512,298
GOLD RESOURCE CORP	51,200	177,664	230,912
GOLDEN ENTERTAINMENT INC	19,300	379,948	448,339
GOLDMAN SACHS GROUP INC/THE	1,033,100	130,670,850	260,196,566
GOODYEAR TIRE & RUBBER COMPANY	482,900	14,711,387	12,835,482
GOPRO INC - CLASS A	109,300	1,171,016	523,547
GORMAN-RUPP COMPANY	38,117	1,006,635	1,114,922
GOURMET MASTER COMPANY LTD	120,000	1,440,282	1,553,658
GOVERNMENT PROPERTIES INCOME TRUST	98,800	2,021,312	1,349,608
GP INVESTMENTS LTD	334,894	705,944	639,841
GP STRATEGIES CORP	12,700	400,924	287,655
GRACO INC	535,694	12,737,612	24,491,930
GRAHAM CORP	9,300	192,992	199,206
GRAHAM HOLDINGS COMPANY	9,800	4,632,613	5,902,050
GRAINGER PLC	175,631	673,108	712,024
GRAMERCY PROPERTY TRUST	171,642	4,204,673	3,729,781
GRAND CANYON EDUCATION INC	62,279	3,340,784	6,534,313
GRAND PACIFIC PETROCHEMICAL CORP	2,659,000	2,080,413	2,795,156
GRANITE CONSTRUCTION INC	43,400	1,631,360	2,424,324
GRANITE POINT MORTGAGE TRUST INC	57,244	1,005,205	946,816
GRANITE REAL ESTATE INVESTMENT TRUST	2,025	79,243	80,048
GRAPHIC PACKAGING HOLDING COMPANY	981,747	14,598,007	15,069,816
GRAY TELEVISION INC	753,750	9,534,619	9,572,625
GRAZZIOTIN SA	84,532	525,411	680,356
GREAT AJAX CORP	13,300	179,384	180,215
GREAT CANADIAN GAMING CORP	5,800	162,199	147,289
GREAT EAGLE HOLDINGS LTD	93,000	250,251	471,618
GREAT EASTERN HOLDINGS LTD	2,500	48,626	56,528
GREAT LAKES DREDGE & DOCK COMPANY	55,200	317,334	253,920
GREAT PLAINS ENERGY INC	427,000	11,208,194	13,574,330
GREAT SOUTHERN BANCORP INC	12,000	491,084	599,400
GREAT WALL ENTERPRISE COMPANY LTD	2,110,000	2,303,650	2,482,183
GREAT WESTERN BANCORP INC	64,700	1,761,312	2,605,469
GREE INC	33,900	211,556	192,849
GREEN BANCORP INC	39,169	596,866	871,510
GREEN BRICK PARTNERS INC	22,100	252,267	240,890
GREEN DOT CORP - CLASS A	108,292	3,754,748	6,948,015
GREEN PLAINS INC	77,204	1,683,231	1,297,027
GREENBRIER COMPANIES INC	29,700	1,636,062	1,492,425
GREENCORE GROUP PLC	1,422,779	4,360,889	2,645,531
GREENE COUNTY BANCORP INC	5,400	86,454	198,180
GREENE KING PLC	727,171	5,784,473	4,808,636
GREENHILL & COMPANY INC	25,200	1,090,255	466,200
GREENLAND HONG KONG HOLDINGS LTD	386,000	168,476	184,927
GREENLIGHT CAPITAL RE LTD - CLASS A	32,500	925,509	521,625
GREGGS PLC	48,147	663,939	830,074
GREIF INC - CLASS A	35,860	1,444,421	1,873,685
GREIF INC - CLASS B	6,300	343,071	366,975
GRIFFIN INDUSTRIAL REALTY INC	100	2,722	3,753
GRIFFON CORP	31,200	451,266	569,400
GRIFOLS SA	230,868	4,524,018	4,906,362
GRIFOLS SA - ADR	722,141	11,452,533	15,309,389
GROUP 1 AUTOMOTIVE INC	22,300	1,383,107	1,457,082
GROUP COMERCIAL CHEDRAUI SA	32,869	69,938	69,381
GROUPON INC	363,600	1,299,170	1,578,024
GROWTHPOINT PROPERTIES LTD	3,853,248	7,501,523	9,239,015
GRUBHUB INC	232,140	9,227,656	23,555,246
GRUMA SAB DE CV	406,330	5,210,124	4,642,849
GRUPA LOTOS SA	285,820	3,614,789	4,405,832
GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV - CLASS B	76,700	738,464	754,793
GRUPO DE INVERSIONES SURAMERICANA SA	173,349	2,340,614	2,313,720
GRUPO DE INVERSIONES SURAMERICANA SA - PREFERRED	33,116	431,406	422,086
GRUPO FINANCIERO BANORTE SAB DE CV	2,014,400	10,307,003	12,263,964
GRUPO MEXICO SAB DE CV - SERIES B	805,200	2,611,122	2,670,987
GRUPO SIMEC SAB DE CV	27,447	128,347	86,460
GSI TECHNOLOGY INC	177,179	1,132,392	1,312,896

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GSV CAPITAL CORP	19,939	114,811	150,340
GTT COMMUNICATIONS INC	43,920	1,217,405	2,490,264
GUANGDONG INVESTMENT LTD	3,915,300	5,898,043	6,156,085
GUANGZHOU AUTOMOBILE GROUP COMPANY LTD	2,386,000	2,566,172	4,396,055
GUARANTY BANCORP	38,228	789,287	1,083,764
GUARANTY BANCSHARES INC	3,400	102,068	113,254
GUDANG GARAM TBK PT	380,600	1,945,869	2,003,558
GUESS? INC	62,200	1,239,641	1,290,028
GUIDEWIRE SOFTWARE INC	843,099	45,663,354	68,147,692
GULF ISLAND FABRICATION INC	14,600	158,702	103,660
GULFPORT ENERGY CORP	317,224	13,035,935	3,061,212
GUNGHO ONLINE ENTERTAINMENT INC	1,088,100	2,879,880	3,703,735
GW PHARMACEUTICALS PLC - ADR	2,594	338,635	292,266
H&E EQUIPMENT SERVICES INC	34,800	750,583	1,339,452
H&R BLOCK INC	481,100	15,065,006	12,224,751
H. LUNDBECK A/S	446,943	17,124,410	24,910,054
H.B. FULLER COMPANY	216,528	10,075,212	10,767,937
HABIT RESTAURANTS INC	21,600	546,299	190,080
HACHIJUNI BANK LTD/THE	68,000	414,704	364,457
HACI OMER SABANCI HOLDING AS	188,862	537,365	500,593
HACKETT GROUP INC	28,500	366,911	457,710
HAEMONETICS CORP	102,247	4,529,193	7,480,391
HAIER ELECTRONICS GROUP COMPANY LTD	1,128,000	2,706,257	4,017,125
HAIN CELESTIAL GROUP INC/THE	218,900	10,028,956	7,020,123
HAITIAN INTERNATIONAL HOLDINGS LTD	899,787	2,432,247	2,728,608
HAITONG INTERNATIONAL SECURITIES GROUP LTD	1,309,000	795,442	762,220
HAKUHODO DY HOLDINGS INC	7,200	102,149	99,047
HALCON RESOURCES CORP	138,400	777,202	674,008
HALLADOR ENERGY COMPANY	24,138	172,866	165,828
HALLIBURTON COMPANY	2,548,383	68,432,007	119,621,098
HALLMARK FINANCIAL SERVICES INC	12,900	146,244	115,068
HALMA PLC	288,000	3,524,743	4,763,235
HALOZYME THERAPEUTICS INC	878,396	12,322,875	17,207,778
HALYARD HEALTH INC	231,537	10,581,848	10,669,225
HAMAMATSU PHOTONICS KK	875,400	19,910,198	33,089,873
HAMBURGER HAFEN UND LOGISTIK AG	25,339	674,244	568,728
HAMILTON BEACH BRANDS HOLDING COMPANY - CLASS A	8,500	210,557	180,370
HAMILTON BEACH BRANDS HOLDING COMPANY - CLASS B	4,900	101,265	103,978
HAMILTON LANE INC - CLASS A	143,670	3,370,124	5,348,834
HANA FINANCIAL GROUP INC	521,905	19,259,787	22,400,932
HANA TOUR SERVICE INC	2,651	273,504	298,452
HANCOCK WHITNEY CORP	91,500	2,920,596	4,730,550
HANESBRANDS INC	785,100	25,753,372	14,461,542
HANG SENG BANK LTD	277,000	6,559,096	6,409,439
HANIL CEMENT COMPANY LTD	4,253	501,106	442,896
HANJAYA MANDALA SAMPOERNA TBK PT	1,970,900	625,571	569,761
HANMI FINANCIAL CORP	34,200	808,316	1,051,650
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	67,468	1,409,177	1,315,626
HANNOVER RUECKVERSICHERU	33,500	3,017,373	4,569,077
HANNSTAR DISPLAY CORP	20,191,000	6,857,616	7,028,798
HANOVER INSURANCE GROUP INC	123,826	8,749,673	14,597,847
HANSTEEN HOLDINGS PLC	532,767	969,725	953,638
HANWHA CHEMICAL CORP	267,791	6,852,462	7,486,792
HANWHA CORP	7,375	325,524	270,880
HANWHA CORP - PREFERRED	38,473	643,890	602,776
HARBORONE BANCORP INC	14,100	294,436	249,006
HARDINGE INC	36,658	581,743	671,575
HARGREAVES LANSDOWN PLC	3,657,952	52,479,565	83,795,354
HARLEY-DAVIDSON INC	401,720	21,942,216	17,225,754
HARMONIC INC	80,100	494,869	304,380
HARMONY GOLD MINING COMPANY LTD	953,038	1,730,706	2,262,598
HARRIS CORP	260,000	20,892,326	41,932,800
HARSCO CORP	323,821	4,550,526	6,686,904
HARTALEGA HOLDINGS BERHAD	283,600	301,805	443,583
HARTFORD FINANCIAL SERVICES GROUP INC/THE	777,400	37,031,474	40,051,648
HARVARD BIOSCIENCE INC	73,782	269,268	368,910
HARVEY NORMAN HOLDINGS LTD	147,000	460,854	416,071
HASBRO INC	277,480	22,474,507	23,391,564
HASEKO CORP	359,100	4,659,731	5,466,694
HAVELLS INDIA LTD	52,687	422,869	394,092

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HAVERTY FURNITURE COMPANIES INC	37,312	785,007	751,837
HAWAIIAN ELECTRIC INDUSTRIES INC	215,200	4,973,565	7,398,576
HAWAIIAN HOLDINGS INC	81,201	3,254,067	3,142,479
HAWAIIAN TELCOM HOLDCO INC	7,300	183,420	194,764
HAWKINS INC	11,200	449,261	393,680
HAYNES INTERNATIONAL INC	14,900	722,946	552,939
HAYS PLC	1,019,885	2,003,881	2,693,998
HC2 HOLDINGS INC	36,200	239,960	190,412
HCA HEALTHCARE INC	1,260,888	94,141,781	122,306,136
HCI GROUP INC	9,300	418,647	354,888
HCP INC	1,054,000	35,109,914	24,484,420
HD SUPPLY HOLDINGS INC	791,152	27,640,198	30,016,307
HDFC BANK LTD	1,269,476	20,361,558	36,711,074
HDFC BANK LTD - ADR	144,663	12,616,859	14,288,364
HDFC STANDARD LIFE INSURANCE COMPANY LTD	982,304	4,638,920	6,844,471
HEALTH AND HAPPINESS H&H INTERNATIONAL HOLDINGS LTD	219,000	1,280,129	1,667,272
HEALTH INSURANCE INNOVATIONS INC - CLASS A	11,900	302,974	343,910
HEALTHCARE REALTY TRUST INC	398,258	11,658,608	11,035,729
HEALTHCARE SERVICES GROUP INC	77,600	1,852,826	3,374,048
HEALTHCARE TRUST OF AMERICA INC	441,500	12,393,575	11,677,675
HEALTHEQUITY INC	192,092	6,772,519	11,629,250
HEALTHSTREAM INC	28,700	828,421	712,621
HEARTLAND EXPRESS INC	56,041	1,089,079	1,008,178
HEARTLAND FINANCIAL USA INC	250,738	12,864,624	13,301,651
HECLA MINING COMPANY	420,700	1,473,469	1,543,969
HEICO CORP	161,823	8,304,586	14,047,855
HEICO CORP - CLASS A	130,800	4,517,393	9,280,260
HEIDELBERGCEMENT AG	143,967	11,076,654	14,125,672
HEIDRICK & STRUGGLES INTERNATIONAL INC	21,100	548,479	659,375
HEINEKEN HOLDING NV - CLASS A	64,764	5,143,931	6,666,705
HEINEKEN NV	105,283	11,110,623	11,303,804
HEIWA CORP	20,300	451,667	408,291
HELEN OF TROY LTD	30,000	1,790,138	2,610,000
HELIX ENERGY SOLUTIONS GROUP INC	151,900	1,923,331	879,501
HELLA KGAA HUECK & COMPANY	7,000	365,887	459,718
HELLENIC PETROLEUM SA	89,301	695,032	862,141
HELMERICH & PAYNE INC	465,344	27,290,692	30,973,297
HEMFOSA FASTIGHETER AB	196,853	2,029,324	2,381,097
HEMISPHERE MEDIA GROUP INC	16,600	200,763	186,750
HENDERSON LAND DEVELOPMENT COMPANY LTD	160,000	1,093,453	1,041,754
HENGAN INTERNATIONAL GROUP COMPANY LTD	978,000	9,407,863	9,059,363
HENGYUAN REFINING COMPANY BERHAD	1,803,100	4,038,643	3,566,110
HENKEL AG & COMPANY KGAA	5,007	657,576	657,967
HENRY SCHEIN INC	1,685,045	122,853,781	113,251,874
HERA SPA	967,038	3,343,407	3,537,013
HERBALIFE NUTRITION LTD	139,800	7,420,388	13,626,306
HERC HOLDINGS INC	26,700	1,009,178	1,734,165
HERITAGE COMMERCE CORP	38,800	406,774	639,424
HERITAGE FINANCIAL CORP	36,194	697,761	1,107,536
HERITAGE INSURANCE HOLDINGS INC	76,606	1,289,609	1,161,347
HERITAGE-CRYSTAL CLEAN INC	14,500	225,921	341,475
HERMAN MILLER INC	76,722	2,283,112	2,451,268
HERMES INTERNATIONAL SA	21,413	10,910,161	12,680,195
HERON THERAPEUTICS INC	58,800	1,398,274	1,622,880
HERSHA HOSPITALITY TRUST	85,315	1,844,268	1,527,138
HERSHEY COMPANY/THE	419,252	39,405,207	41,489,178
HERTZ GLOBAL HOLDINGS INC	58,400	557,136	1,159,240
HESKA CORP	7,200	236,862	569,304
HESS CORP	575,400	35,185,653	29,126,748
HEWLETT PACKARD ENTERPRISE COMPANY	4,430,544	29,279,212	77,711,742
HEXAGON AB - SERIES B	408,481	16,608,765	24,192,408
HEXAWARE TECHNOLOGIES LTD	503,083	2,287,213	2,906,806
HEXCEL CORP	1,146,200	40,043,568	74,033,058
HFF INC - CLASS A	48,687	1,512,082	2,419,744
HIBBETT SPORTS INC	23,600	859,528	565,220
HIGH TECH COMPUTER CORP	349,000	1,042,019	793,590
HIGHPOINT RESOURCES CORP	78,700	938,250	399,796
HIGHWOODS PROPERTIES INC	223,200	11,313,152	9,780,624
HILL INTERNATIONAL INC	24,900	132,325	141,930
HILLENBRAND INC	316,225	12,289,491	14,514,727

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HILL-ROM HOLDINGS INC	155,360	5,933,811	13,516,320
HILLTOP HOLDINGS INC	85,440	1,923,242	2,004,422
HILTON GRAND VACATIONS INC	456,565	16,965,199	19,641,426
HILTON WORLDWIDE HOLDINGS INC	537,455	32,287,682	42,329,956
HINDALCO INDUSTRIES LTD	78,998	288,744	259,868
HINDUSTAN LEVER LTD	134,561	2,408,771	2,750,878
HINDUSTAN PETROLEUM CORP	3,455,185	15,096,088	18,268,775
HINGHAM INSTITUTION FOR SAVINGS	1,600	196,351	329,600
HINO MOTORS LTD	45,700	519,221	588,277
HI-P INTERNATIONAL LTD	126,100	220,368	221,177
HITACHI LTD	562,000	4,570,364	4,073,245
HMS HOLDINGS CORP	91,100	1,506,070	1,534,124
HNI CORP	80,300	3,470,658	2,898,027
HO BEE LAND LTD	89,100	165,636	171,229
HOCHTIEF AG	109,537	9,508,055	20,436,126
HOLCIM LTD	75,200	4,088,385	4,107,101
HOLCIM PHILLIPPINES INC	1,533,586	440,802	282,160
HOLLYFRONTIER CORP	418,750	14,212,667	20,460,125
HOLOGIC INC	720,597	20,285,973	26,921,504
HOME BANCORP INC	6,900	199,817	297,873
HOME BANCSHARES INC	171,734	2,523,517	3,917,253
HOME DEPOT INC/THE	3,218,944	145,907,175	573,744,579
HOMESERVE PLC	1,776,996	19,602,245	18,396,642
HOMESTREET INC	31,000	739,751	888,150
HOMETRUST BANCSHARES INC	18,400	289,753	479,320
HON HAI PRECISION INDUSTRY COMPANY LTD	10,923,214	22,872,466	34,241,580
HON HAI PRECISION INDUSTRY COMPANY LTD - GDR	3,912,678	21,584,591	24,336,857
HONDA MOTOR COMPANY LTD	2,203,200	73,548,871	75,822,398
HONEYWELL INTERNATIONAL INC	2,084,772	96,593,244	301,270,402
HONG KONG & CHINA GAS COMPANY LTD	3,857,964	6,548,920	7,924,057
HONG KONG EXCHANGES & CLEARING LTD	213,914	7,210,288	6,955,755
HONG KONG LAND HOLDINGS LTD	117,000	901,482	806,130
HONG LEONG BANK BERHAD	526,300	1,949,968	2,558,025
HONG LEONG FINANCIAL GROUP BERHAD	87,300	371,424	434,694
HOOKER FURNITURE CORP	12,700	352,951	466,090
HOPE BANCORP INC	179,504	2,559,859	3,265,178
HOPSON DEVELOPMENT HOLDINGS LTD	578,000	596,127	659,873
HORACE MANN EDUCATORS CORP	540,364	18,974,463	23,100,561
HORIBA LTD	120,753	6,399,927	9,355,945
HORIZON BANCORP INC	24,100	430,597	723,241
HORIZON GLOBAL CORP	17,920	291,649	147,661
HORIZON PHARMA PLC	289,191	4,743,400	4,106,512
HORMEL FOODS CORP	1,227,000	46,204,234	42,110,640
HORNBACH HOLDING AG & COMPANY KGAA	4,629	352,709	389,400
HORTONWORKS INC	325,100	3,487,908	6,622,287
HOSHIZAKI ELECTRIC CORP LTD	100,000	7,958,585	8,782,323
HOSPITALITY PROPERTIES TRUST	628,157	17,876,336	15,917,498
HOST HOTELS & RESORTS INC	1,711,762	35,106,409	31,907,244
HOSTESS BRANDS INC	617,178	9,084,142	9,128,063
HOTEL SHILLA COMPANY LTD	21,400	1,332,391	1,925,378
HOUGHTON MIFFLIN HARCOURT COMPANY	1,150,884	17,680,339	7,998,644
HOULIHAN LOKEY INC	35,592	1,218,165	1,587,403
HOUSE FOOD CORP	20,700	630,612	688,054
HOUSING DEVELOPMENT FINANCE CORP	1,262,446	33,598,112	35,336,727
HOVNANIAN ENTERPRISES INC - CLASS A	108,800	343,392	199,104
HOWARD BANCORP INC	9,400	176,908	186,120
HOWARD HUGHES CORP/THE	90,579	12,088,952	12,602,256
HOYA CORP	144,500	7,346,889	7,208,016
HP INC	4,712,857	45,964,883	103,305,825
HRG GROUP INC	128,000	1,711,642	2,110,720
HSBC HOLDINGS PLC	4,797,687	45,708,570	44,994,095
HTG MOLECULAR DIAGNOSTICS INC	47,000	136,300	170,140
HUA HONG SEMICONDUCTOR LTD	633,000	1,016,430	1,253,370
HUAKU DEVELOPMENT COMPANY LTD	114,000	246,152	281,901
HUANENG RENEWABLES CORP LTD	1,300,000	536,475	485,328
HUAXIN CEMENT COMPANY LTD	1,751,463	1,893,316	2,364,475
HUB GROUP INC - CLASS A	62,406	2,263,149	2,611,691
HUBBELL INC	197,100	17,453,898	24,002,838
HUBSPOT INC	133,876	7,726,297	14,498,771
HUDSON LTD - CLASS A	36,000	550,976	572,760

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HUDSON PACIFIC PROPERTIES INC	366,595	12,477,343	11,925,335
HUDSON TECHNOLOGIES INC	39,000	310,830	192,660
HUHTAMAKI OYJ	10,596	385,823	464,442
HUMANA INC	391,061	28,093,015	105,128,929
HUNTINGTON BANKSHARES INC	2,241,672	25,462,018	33,849,247
HUNTINGTON INGALLS INDUSTRIES INC	125,367	12,410,836	32,314,598
HUNTSMAN CORP	760,355	19,752,959	22,240,384
HURCO COMPANIES INC	17,363	729,934	796,962
HURON CONSULTING GROUP INC	31,524	1,815,723	1,201,064
HUSKY ENERGY INC	837,800	10,115,786	11,982,961
HUTTIG BUILDING PRODUCTS INC	13,400	95,220	70,082
HYAKUGO BANK LTD/THE	17,000	75,557	80,404
HYATT HOTELS CORP - CLASS A	91,400	5,328,070	6,970,164
HYPERMARCAS SA	386,900	4,070,013	4,209,383
HYSTER-YALE MATERIALS HANDLING INC	16,680	1,215,876	1,166,432
HYUNDAI DEVELOPMENT COMPANY	12,710	477,863	458,485
HYUNDAI GLOVIS COMPANY LTD	2,638	376,756	418,259
HYUNDAI MARINE & FIRE INSURANCE COMPANY	41,729	1,429,523	1,522,899
HYUNDAI MOBIS	111,392	23,533,762	25,028,975
HYUNDAI MOTOR COMPANY LTD	211,321	31,101,032	28,449,726
HYUNDAI STEEL COMPANY LTD	153,667	8,795,474	7,352,488
IAC/INTERACTIVECORP	229,620	17,364,542	35,907,976
IBERDROLA SA	8,128,247	39,700,214	59,699,244
IBERIABANK CORP	84,420	5,991,965	6,584,760
ICF INTERNATIONAL INC	19,800	706,150	1,157,310
ICHR HOLDINGS LTD	21,300	513,566	515,673
ICICI BANK LTD	1,056,825	4,577,556	4,510,266
ICICI BANK LTD - SPONSORED ADR	592,928	4,830,097	5,247,413
ICON PLC	442,854	28,583,198	52,318,772
ICONIX BRAND GROUP INC	39,100	662,470	43,401
ICU MEDICAL INC	75,172	10,836,637	18,973,413
IDACORP INC	61,517	3,746,493	5,430,106
IDERA PHARMACEUTICALS INC	136,100	415,310	250,424
IDEX CORP	282,326	17,903,485	40,234,278
IDEXX LABORATORIES INC	233,700	13,192,762	44,727,843
IDT CORP - CLASS B	17,600	189,690	110,352
IES HOLDINGS INC	8,400	95,928	127,260
IG GROUP HOLDINGS PLC	108,424	962,946	1,212,975
IGG INC	257,000	349,263	351,691
IHI CORP	584,200	21,764,871	18,154,969
IHS MARKIT LTD	1,732,773	70,763,477	83,588,970
II-VI INC	76,632	1,723,536	3,134,249
ILG INC	116,681	1,861,830	3,629,946
ILLINOIS TOOL WORKS INC	893,550	51,592,852	139,983,543
ILLUMINA INC	418,571	61,897,999	98,958,556
ILUKA RESOURCES LTD	23,759	192,872	192,449
IMAX CORP	79,511	2,657,402	1,526,611
IMCD GROUP NV	7,493	474,488	460,026
IMERYS SA	84,906	6,544,660	8,238,868
IMMERSON CORP	25,600	301,747	305,920
IMMUNE DESIGN CORP	20,100	334,568	66,330
IMMUNOGEN INC	106,000	1,433,398	1,115,120
IMMUNOMEDICS INC	137,973	923,642	2,015,786
IMPAC MORTGAGE HOLDINGS INC	7,900	161,950	62,410
IMPAX LABORATORIES INC	79,500	2,562,559	1,546,275
IMPERIAL BRANDS PLC	114,781	3,756,083	3,906,219
IMPERVA INC	37,000	2,167,136	1,602,100
IMPINJ INC	19,300	954,295	251,286
INABA DENKI SANGYO COMPANY LTD	23,800	1,073,804	1,052,929
INARI AMERTRON BERHAD	312,100	253,613	221,891
INCHCAPE PLC	61,276	647,057	593,970
INCYTE CORP	392,006	42,108,303	32,665,860
INDAH KIAT PULP & PAPER CORP	1,015,100	261,539	811,048
INDEPENDENCE CONTRACT DRILLING INC	23,300	172,118	88,074
INDEPENDENCE HOLDING COMPANY	6,400	77,394	228,160
INDEPENDENCE REALTY TRUST INC	139,210	1,274,478	1,277,948
INDEPENDENT BANK CORP	21,000	284,562	480,900
INDEPENDENT BANK CORP OF ROCKLAND MASSACHUSETTS	31,235	1,155,546	2,234,864
INDEPENDENT BANK GROUP INC	18,900	899,713	1,336,230
INDIABULLS HOUSING FINANCE LTD	136,000	2,469,048	2,579,908

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INDIVIOR GROUP PLC	1,566,114	6,621,442	8,954,747
INDO TAMBANGRAYA MEGAH TBK PT	1,594,000	2,634,696	3,299,728
INDOFOOD SUKSES MAKMUR TBK PT	3,779,400	2,041,874	1,976,516
INDORAMA VENTURES PCL	696,300	1,078,225	1,274,806
INDRA SISTEMAS SA	241,257	3,267,839	3,332,052
INDUSIND BANK LTD	1,595,201	40,236,712	43,945,150
INDUSTRIA DE DISENO TEXTIL SA	2,078,911	69,184,629	65,018,118
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD - H SHARES	23,356,000	15,926,705	20,028,016
INDUSTRIAL BANK OF KOREA	688,483	9,666,806	9,914,827
INDUSTRIAL LOGISTICS PROPERTIES TRUST	6,000	125,083	122,040
INDUSTRIAS BACHOCO SA DE CV - ADR	24,053	1,292,271	1,490,083
INDUSTRIAS BACHOCO SA DE CV - SERIES B	53,101	263,180	277,236
INDUSTRIAS PENOLES SAB DE CV	29,765	658,195	598,871
INFINEON TECHNOLOGIES AG	1,658,469	33,116,129	44,342,384
INFINERA CORP	257,769	4,073,437	2,799,371
INFINITY PROPERTY & CASUALTY CORP	16,821	1,227,836	1,991,606
INFORMATION SERVICES GROUP INC	31,700	119,509	132,506
INFOSYS LTD	828,943	14,254,697	14,384,748
INFOSYS LTD - SPONSORED ADR	1,941,640	30,033,487	34,658,274
INFREAREIT INC	46,000	1,092,754	893,780
INFRATIL LTD	911,700	1,733,718	2,038,871
ING GROEP NV	2,586,722	37,786,147	43,583,536
INGENICO GROUP	5,683	506,110	460,451
INGERSOLL-RAND PLC	864,612	57,712,968	73,932,972
INGEVITY CORP	172,256	10,630,682	12,693,545
INGLES MARKETS INC - CLASS A	29,623	1,203,542	1,002,739
INGREDION INC	292,307	27,216,276	37,684,218
INMARSAT PLC	1,144,281	9,753,936	5,812,420
INNERWORKINGS INC	103,880	1,003,051	940,114
INNOGY SE	321,060	10,856,799	15,190,096
INNOLUX CORP	41,016,828	20,335,223	18,498,861
INNOPHOS HOLDINGS INC	31,281	1,494,521	1,257,809
INNOSPEC INC	39,557	2,126,675	2,713,610
INNOVIVA INC	84,700	1,455,977	1,411,949
INNOX ADVANCED MATERIALS COMPANY LTD	91	7,427	5,618
INOGEN INC	365,273	24,845,490	44,870,135
INOVALON HOLDINGS INC - A SHARES	67,000	877,700	710,200
IOVIO PHARMACEUTICALS INC	146,243	1,159,508	688,805
INPHI CORP	54,574	1,470,078	1,642,677
INSIGHT ENTERPRISES INC	61,161	1,640,127	2,136,354
INSMED INC	82,100	1,963,894	1,848,892
INSPERITY INC	63,680	2,077,898	4,428,944
INSPIRED ENTERTAINMENT INC	5,600	61,152	30,800
INSTALLED BUILDING PRODUCTS INC	24,200	669,510	1,453,210
INSTEEL INDUSTRIES INC	19,800	403,259	547,074
INSTRUCTURE INC	141,066	4,287,210	5,945,932
INSULET CORP	84,496	3,350,883	7,324,113
INSYS THERAPEUTICS INC	22,700	744,061	137,108
INTACT FINANCIAL CORP	150,674	11,360,551	11,314,136
INTEGER HOLDINGS CORP	58,615	2,153,343	3,314,678
INTEGRA LIFESCIENCES HOLDINGS CORP	70,100	2,009,916	3,879,334
INTEGRATED DEVICE TECHNOLOGY INC	152,656	3,677,676	4,665,167
INTEL CORP	12,924,717	218,135,730	673,119,261
INTELLIA THERAPEUTICS INC	25,990	543,270	548,129
INTELSAT SA	33,700	313,048	126,712
INTER PARFUMS INC	40,330	1,205,765	1,901,560
INTERACTIVE BROKERS GROUP INC - CLASS A	178,596	7,847,126	12,008,795
INTERCEPT PHARMACEUTICALS INC	40,300	9,740,838	2,479,256
INTERCONTINENTAL EXCHANGE INC	1,681,636	88,362,982	121,952,243
INTERCONTINENTAL HOTELS GROUP PLC	54,400	3,062,772	3,257,010
INTERCORP FINANCIAL SERVICES INC	43,588	1,438,602	1,765,314
INTERDIGITAL INC	313,264	20,079,603	23,056,230
INTERFACE INC	77,180	1,363,711	1,944,936
INTERFOR CORP	17,600	309,889	320,670
INTERMEDIATE CAPITAL GROUP PLC	174,868	2,450,276	2,408,893
INTERNAP CORP	22,600	333,427	248,600
INTERNATIONAL BANCSHARES CORP	167,100	5,921,284	6,500,190
INTERNATIONAL BUSINESS MACHINES CORP	2,337,818	176,541,859	358,691,416
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	765,675	6,006,851	6,601,350
INTERNATIONAL FLAVORS & FRAGRANCES INC	293,299	35,787,169	40,155,566

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INTERNATIONAL GAME TECHNOLOGY PLC	234,000	4,407,413	6,254,820
INTERNATIONAL PAPER COMPANY	1,104,053	55,063,855	58,989,552
INTERNATIONAL SEAWAYS INC	31,546	557,223	555,210
INTERNATIONAL SPEEDWAY CORP - CLASS A	26,600	967,685	1,173,060
INTERNET INITIATIVE JAPAN INC	126,403	2,452,148	2,563,717
INTERPARFUMS SA	5,697	234,602	262,041
INTERPUBLIC GROUP OF COMPANIES INC/THE	1,101,397	22,169,480	25,365,173
INTERSECT ENT INC	52,900	1,473,199	2,078,970
INTERTEK GROUP PLC	551,680	14,856,785	36,063,586
INTERXION HOLDING NV	102,959	3,722,941	6,394,783
INTESA SANPAOLO SPA	3,856,150	10,034,949	14,006,932
INTESA SANPAOLO SPA - SAVINGS SHARE	656,003	1,652,344	2,483,285
INTEVAC INC	20,800	250,016	143,520
INTL FCSTONE INC	17,800	649,259	759,704
INTRA-CELLULAR THERAPIES INC	45,700	1,446,461	961,985
INTREPID POTASH INC	98,007	293,067	356,745
INTREXON CORP	392,542	11,284,206	6,017,669
INTUIT INC	683,211	73,628,671	118,434,627
INTUITIVE SURGICAL INC	374,356	115,460,277	154,545,387
INVACARE CORP	72,478	1,466,920	1,261,117
INVERSIONES LA CONSTRUCCION SA	28,886	401,673	568,708
INVESCO LTD	874,300	33,077,392	27,986,343
INVESCO MORTGAGE CAPITAL INC	218,191	3,346,099	3,573,969
INVESTAR HOLDING CORP	8,800	200,816	227,480
INVESTEC LTD	42,569	297,338	331,534
INVESTEC PLC	565,228	4,745,326	4,377,220
INVESTMENT TECHNOLOGY GROUP INC	34,900	972,118	688,926
INVESTOR AB - CLASS B	750,382	18,338,198	33,080,316
INVESTORS BANCORP INC	283,000	3,473,211	3,860,120
INVESTORS REAL ESTATE TRUST	116,900	827,278	606,711
INVESTORS TITLE COMPANY	2,496	335,734	498,950
INVITAE CORP	41,700	403,302	195,573
INVITATION HOMES INC	632,253	14,403,860	14,434,336
IOI CORP BERHAD	462,800	576,733	573,116
IONIS PHARMACEUTICALS INC	378,000	18,346,286	16,662,240
IOVANCE BIOTHERAPEUTICS INC	78,600	958,483	1,328,340
IPG PHOTONICS CORP	100,315	10,384,397	23,411,515
IPSEN SA	109,085	10,703,169	16,924,055
IPSOS	56,326	1,604,141	2,211,179
IQE PLC	6,876,378	13,191,055	12,385,699
IQVIA HOLDINGS INC	349,380	28,224,379	34,277,672
IRB BRASIL RESSEGUROS SA	190,100	2,066,206	2,394,267
IRB INFRASTRUCTURE DEVELOPERS LTD	1,606,312	5,275,585	5,492,153
IREN SPA	94,871	218,201	297,293
IRHYTHM TECHNOLOGIES INC	108,786	6,098,362	6,848,079
IRIDIUM COMMUNICATIONS INC	93,579	924,177	1,052,764
IRISH CONTINENTAL GROUP PLC	2,177,570	12,375,648	15,421,379
IROBOT CORP	30,300	1,005,822	1,944,957
IRON MOUNTAIN INC	584,400	19,440,292	19,203,384
IRONWOOD PHARMACEUTICALS INC	1,409,457	23,385,868	21,747,922
IRPC PCL	3,361,500	706,095	795,494
ISHARES MSCI EMERGING MARKETS - ETF	512,394	21,080,655	24,738,382
ISHARES MSCI RUSSIA CAPPED - ETF	39,600	1,273,425	1,443,024
ISKENDERUN DEMIR VE CELIK AS	88,886	102,079	181,748
ISRAEL DISCOUNT BANK LTD - CLASS A	173,594	372,551	497,417
ISRAMCO INC	1,200	136,876	124,560
ISS A/S	583,813	20,006,093	21,538,152
ISTAR INC	74,700	1,075,981	759,699
ISUZU MOTORS LTD	815,100	10,305,080	12,508,164
IT HOLDINGS CORP	123,000	2,556,532	4,869,111
ITAU UNIBANCO HOLDINGS SA - PREFERRED	1,691,850	22,953,995	26,118,914
ITERIS INC	35,659	237,570	176,869
ITOCHU CORP	77,400	1,142,869	1,503,969
ITRON INC	37,800	1,415,943	2,704,590
ITT CORP	272,544	7,485,134	13,349,205
ITV PLC	874,598	1,995,624	1,768,556
IVANHOE MINES LTD - CLASS A	427,509	1,425,320	901,939
IWATANI INTERNATIONAL CORP	6,000	190,952	221,721
IWG PLC	949,879	3,426,666	3,047,405
J D WETHERSPOON PLC	13,781	235,810	220,191

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J JILL INC	12,600	150,948	55,692
J SAINSBURY PLC	6,453,562	27,379,426	21,618,699
J&J SNACK FOODS CORP	17,946	1,465,208	2,450,706
J. ALEXANDER'S HOLDINGS INC	12,625	157,870	144,556
J.B. HUNT TRANSPORT SERVICES INC	260,900	14,731,372	30,564,435
J2 GLOBAL INC	63,259	3,528,678	4,992,400
JABIL INC	535,343	13,231,431	15,380,404
JACK HENRY & ASSOCIATES INC	320,400	24,427,365	38,752,380
JACK IN THE BOX INC	32,600	1,717,064	2,781,758
JACOBS ENGINEERING GROUP INC	358,838	16,926,557	21,225,268
JAFCO COMPANY LTD	158,200	6,483,615	7,497,207
JAGGED PEAK ENERGY INC	60,000	842,315	847,800
JAMES HARDIE INDUSTRIES PLC	1,339,035	17,978,203	23,489,932
JAMES RIVER GROUP HOLDINGS LTD	23,500	733,624	833,545
JAPAN AIRLINES COMPANY LTD	635,400	15,560,086	25,583,289
JARDINE LLOYD THOMPSON GROUP PLC	157,041	2,272,945	2,824,209
JARDINE MATHESON HOLDINGS LTD	566,900	18,199,785	34,932,378
JARDINE STRATEGIC HOLDINGS LTD	844,500	26,965,716	32,378,130
JASTRZEBSKA SPOLKA WEGLOWA SA	158,539	4,303,446	3,752,764
JBG SMITH PROPERTIES	181,777	6,738,949	6,127,703
JC DECAUX SA	148,354	4,858,124	5,156,126
JC PENNEY COMPANY INC	307,600	1,388,169	928,952
JD SPORTS FASHION PLC	98,975	377,711	465,538
JD.COM INC	335,121	14,984,172	13,569,049
JD.COM INC - ADR	1,849,577	67,510,576	74,889,373
JELD-WEN HOLDING INC	255,759	8,883,038	7,831,341
JERNIGAN CAPITAL INC	12,600	274,924	228,060
JERONIMO MARTINS SGPS SA	1,912,984	26,799,361	34,831,477
JERUSALEM OIL EXPLORATION LTD	287	17,808	15,941
JETBLUE AIRWAYS CORP	1,003,963	18,566,163	20,400,528
JM SMUCKER COMPANY/THE	376,300	45,602,878	46,664,963
JOHN B. SANFILIPPO & SON INC	10,300	552,717	596,061
JOHN BEAN TECHNOLOGIES CORP	186,524	7,245,249	21,151,822
JOHN WILEY & SONS INC - CLASS A	147,572	6,975,510	9,400,336
JOHN WOOD GROUP PLC	3,996,540	51,627,592	30,274,270
JOHNSON & JOHNSON	7,750,844	410,079,080	993,270,659
JOHNSON CONTROLS INTERNATIONAL PLC	2,336,069	97,280,283	82,323,072
JOHNSON ELECTRIC HOLDINGS LTD	235,000	820,347	881,815
JOHNSON MATTHEY PLC	747,722	29,134,768	31,907,672
JOHNSON OUTDOORS INC	17,905	934,104	1,110,110
JONES ENERGY INC	59,590	366,098	47,672
JONES LANG LASALLE INC	654,073	71,374,964	114,227,309
JOSHIN DENKI COMPANY LTD	2,200	81,493	80,367
JOUNCE THERAPEUTICS INC	22,934	423,191	512,575
JPMORGAN CHASE & COMPANY	10,208,894	417,879,165	1,122,672,073
JSE LTD	144,603	1,458,510	2,261,781
JSW STEEL LTD	183,456	639,454	810,510
JUBILANT LIFE SCIENCES LTD	22,245	283,185	286,309
JULIUS BAER GROUP LTD	606,892	27,717,865	37,227,272
JUMBO SA	31,500	429,616	561,734
JUNIPER NETWORKS INC	803,700	21,310,252	19,554,021
JUPITER FUND MANAGEMENT PLC	3,643,030	21,716,969	24,100,847
K WAH INTERNATIONAL HOLDINGS LTD	968,000	534,385	642,595
K+S AG	23,626	535,393	681,083
K12 INC	58,502	834,817	829,558
K2M GROUP HOLDINGS INC	247,686	4,819,838	4,693,650
KADANT INC	31,716	2,001,682	2,997,162
KAISER ALUMINUM CORP	33,605	2,474,554	3,390,745
KAKAKU.COM INC	1,676,500	29,859,216	29,352,543
KAKEN PHARMACEUTICAL COMPANY LTD	5,100	289,586	301,157
KALA PHARMACEUTICALS INC	14,600	268,614	231,118
KAMAN CORP	42,508	1,727,053	2,640,597
KAMIGUMI COMPANY	26,800	589,106	598,748
KANAMOTO COMPANY LTD	2,900	103,687	96,530
KANEMATSU CORP	34,200	484,371	470,149
KANSAI ELECTRIC POWER COMPANY INC/THE	457,500	6,038,896	5,880,606
KANSAI PAINT COMPANY LTD	323,800	6,458,874	7,544,677
KANSAS CITY SOUTHERN	228,870	21,228,504	25,141,370
KAO CORP	501,300	13,590,510	37,619,890
KAPSTONE PAPER & PACKAGING CORP	300,127	5,648,028	10,297,357

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KAR AUCTION SERVICES INC	346,692	13,823,688	18,790,706
KARYOPHARM THERAPEUTICS INC	37,700	795,967	505,934
KASIKORNBANK PUBLIC COMPANY LTD	2,588,800	12,124,932	17,551,186
KASIKORNBANK PUBLIC COMPANY LTD - NVDR	368,300	2,161,681	2,496,949
KATO SANGYO COMPANY LTD	7,700	218,917	269,699
KB FINANCIAL GROUP INC	218,935	10,296,640	12,467,731
KB FINANCIAL GROUP INC - ADR	197,627	10,188,492	11,450,508
KB HOME	171,413	3,081,944	4,876,700
KBC GROEP NV	370,086	29,959,686	32,188,226
KBR INC	174,408	2,638,556	2,823,666
KDDI CORP	782,980	19,522,244	19,999,672
KEANE GROUP INC	407,553	7,759,101	6,031,784
KEARNY FINANCIAL CORP	86,600	977,223	1,125,800
KEC INTERNATIONAL LTD	169,423	830,340	1,012,433
KEIHIN CORP	45,900	926,284	935,695
KELLOGG COMPANY	514,700	33,894,727	33,460,647
KELLY SERVICES INC - CLASS A	52,824	1,060,977	1,534,009
KEMET CORP	76,233	1,103,025	1,382,104
KEMPER CORP	43,700	1,541,296	2,490,900
KENNAMETAL INC	127,698	3,858,111	5,128,352
KENNEDY WILSON HOLDINGS INC	133,328	3,062,276	2,319,907
KERING	105,848	30,199,814	50,612,880
KERRY LOGISTICS NETWORK LTD	1,378,213	1,925,236	2,037,036
KERRY PROPERTIES LTD	153,500	627,672	691,389
KERYX BIOPHARMACEUTICALS INC	89,500	795,990	366,055
KEY ENERGY SERVICES INC	11,000	194,810	128,920
KEYCORP	2,298,832	34,430,507	44,942,166
KEYENCE CORP	146,908	38,871,438	91,225,240
KEYSIGHT TECHNOLOGIES INC	473,263	14,874,188	24,794,249
KEYW HOLDING CORP/THE	43,800	411,318	344,268
KEYWORDS STUDIOS PLC	1,048	22,414	21,934
KFORCE INC	35,487	802,563	959,923
KIA MOTORS CORP	194,040	7,776,773	5,643,344
KIATNAKIN BANK PUBLIC COMPANY LTD	2,192,300	5,078,770	5,135,465
KILROY REALTY CORP	211,600	12,463,894	15,015,136
KIMBALL ELECTRONICS INC	56,212	989,523	907,824
KIMBALL INTERNATIONAL INC - CLASS B	61,779	918,694	1,052,714
KIMBERLY-CLARK CORP	895,400	47,615,519	98,610,402
KIMCO REALTY CORP	988,100	23,337,264	14,228,640
KINDEN CORP	361,900	4,366,375	5,995,936
KINDER MORGAN INC	4,939,400	159,693,509	74,387,364
KINDRED BIOSCIENCES INC	243,249	1,568,392	2,104,104
KINDRED HEALTHCARE INC	88,500	1,349,634	809,775
KINGBOARD CHEMICALS HOLDINGS LTD	826,000	2,379,196	3,773,059
KINGBOARD LAMINATES HOLDINGS LTD	1,557,000	2,540,714	2,257,643
KINGFISHER PLC	19,648,587	89,741,057	80,621,885
KING'S TOWN BANK	1,480,000	1,767,517	1,875,570
KINGSPAN GROUP PLC	620,080	7,329,592	26,236,872
KINGSTONE COMPANIES INC	9,700	150,059	162,960
KINSALE CAPITAL GROUP INC	53,548	1,976,988	2,748,619
KINTETSU WORLD EXPRESS INC	10,500	234,411	197,264
KION GROUP AG	48,210	3,275,591	4,490,705
KIRBY CORP	126,885	5,790,527	9,763,801
KIRIN HOLDINGS COMPANY LTD	1,033,200	14,679,177	27,517,997
KIRKLANDS INC	16,400	218,733	158,916
KISSEI PHARMACEUTICAL COMPANY LTD	6,200	150,061	167,607
KITE REALTY GROUP TRUST	89,800	2,373,671	1,367,654
KKR REAL ESTATE FINANCE TRUST INC	11,100	237,318	222,666
KLABIN SA	138,900	759,387	865,095
KLA-TENCOR CORP	360,000	21,898,515	39,243,600
KLOECKNER & COMPANY SE	39,217	486,175	491,956
KLONDEX MINES LTD	175,400	631,732	412,190
KLX INC	104,884	4,841,093	7,453,057
KMG CHEMICALS INC	33,232	1,589,115	1,992,258
KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC - CLASS A	186,452	5,974,481	8,578,656
KNOLL INC	71,722	1,626,571	1,448,067
KNOWLES CORP	855,727	20,482,575	10,773,603
KOC HOLDINGS AS	866,964	4,131,719	3,576,057
KOH YOUNG TECHNOLOGY INC	15,793	1,221,092	1,478,695
KOHL'S CORP	455,660	26,301,695	29,850,287

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KOKUYO COMPANY LTD	37,900	686,472	745,883
KOMATSU LTD	172,558	4,709,025	5,755,178
KOMERI COMPANY LTD	37,100	940,634	988,636
KONAMI CORP	329,900	10,100,949	17,340,301
KONE OYJ	669,212	14,500,167	33,357,421
KONGSBERG GRUPPEN ASA	3,768	82,619	90,805
KONINKLIJKE AHOLD DELHAIZE NV	1,777,811	26,011,630	42,071,494
KONINKLIJKE DSM NV	124,462	9,704,799	12,343,532
KONINKLIJKE KPN NV	4,443,594	15,679,212	13,318,093
KONINKLIJKE VOLKERWESSELS NV	12,821	347,689	351,309
KOPIN CORP	60,700	247,416	189,384
KOPPERS HOLDINGS INC	56,355	2,148,845	2,316,190
KOREA ELECTRIC POWER CORP	64,764	2,367,618	1,995,963
KOREA LIFE INSURANCE COMPANY LTD	44,697	294,992	259,569
KOREA PETROCHEMICAL INDUSTRY COMPANY LTD	14,904	4,291,993	4,166,800
KOREA REAL ESTATE INVESTMENT TRUST COMPANY LTD	78,353	233,324	218,689
KOREA UNITED PHARM. INC	52,226	946,808	1,359,669
KOREAN REINSURANCE COMPANY	61,041	643,563	649,982
KORIAN SA	12,576	415,124	425,331
KORN/FERRY INTERNATIONAL	103,511	3,626,084	5,340,132
KORNIT DIGITAL LTD	65,573	976,061	845,892
KOSHIDAKA HOLDINGS COMPANY LTD	3,600	202,329	246,432
KOSMOS ENERGY LTD	745,900	5,401,695	4,699,170
KOWLOON DEVELOPMENT COMPANY LTD	43,000	48,636	48,379
KRAFT HEINZ COMPANY/THE	1,808,581	63,352,816	112,656,510
KRATON CORP	43,629	1,366,386	2,081,540
KRATOS DEFENSE & SECURITY SOLUTIONS INC	206,811	1,947,531	2,128,085
KROGER COMPANY/THE	2,068,200	20,277,131	49,512,708
KRONOS WORLDWIDE INC	40,658	735,391	918,871
KRUNG THAI BANK PCL	1,167,900	595,385	705,894
KRUNGTHAI CARD PUBLIC COMPANY LTD	877,000	4,049,426	8,610,138
K'S HOLDINGS CORP	45,800	642,434	633,491
KT CORP	214,352	5,028,368	5,784,096
KT CORP - SPONSORED ADR	324,502	5,343,523	4,445,677
KT&G CORP	25,870	1,933,321	2,427,057
KUBOTA CORP	555,100	7,640,012	9,718,817
KULICKE & SOFFA INDUSTRIES INC	36,286	631,981	907,513
KUMBA IRON ORE LTD	171,281	4,710,382	4,091,663
KURA CORP	1,100	75,099	75,402
KURA ONCOLOGY INC	22,200	224,910	416,250
KURARAY COMPANY LTD	25,700	396,165	436,912
KURITA WATER INDUSTRIES LTD	24,300	583,687	771,157
KVH INDUSTRIES INC	14,700	190,554	152,145
KWANG DONG PHARMACEUTICAL COMPANY LTD	31,781	281,877	265,662
KYOCERA CORP	100,700	5,212,221	5,685,029
KYORIN COMPANY LTD	7,700	165,235	144,732
KYUSHU RAILWAY COMPANY	462,400	12,264,765	14,391,575
L BRANDS INC	602,800	46,967,726	23,032,988
L.B. FOSTER COMPANY - CLASS A	8,900	173,283	209,595
L3 TECHNOLOGIES INC	168,700	21,985,933	35,089,600
LA JOLLA PHARMACEUTICAL COMPANY	20,700	621,915	616,446
LA QUINTA HOLDINGS INC	341,684	6,328,646	6,461,244
LABORATORY CORP OF AMERICA HOLDINGS	384,398	49,699,458	62,176,377
LABRADOR IRON ORE ROYALTY CORP	18,100	363,768	296,226
LADDER CAPITAL CORP	81,890	1,181,328	1,234,901
LADENBURG THALMANN FINANCIAL SERVICES INC	116,717	431,207	381,665
LAKELAND BANCORP INC	48,700	595,330	966,695
LAKELAND FINANCIAL CORP	30,141	901,007	1,393,418
LAM RESEARCH CORP	419,505	41,755,011	85,226,636
LAMAR ADVERTISING COMPANY - CLASS A	199,210	10,486,906	12,681,709
LAMB WESTON HOLDINGS INC	370,906	13,977,930	21,594,147
LANCASTER COLONY CORP	23,620	2,291,237	2,908,567
LANDEC CORP	113,563	1,449,631	1,481,997
LANDS' END INC	14,800	353,044	345,580
LANDSTAR SYSTEM INC	205,300	13,276,384	22,511,145
LANNETT COMPANY INC	51,886	1,866,127	832,770
LANTHEUS HOLDINGS INC	41,200	687,798	655,080
LANXESS AG	288,541	20,050,744	22,072,425
LAO FENG XIANG COMPANY LTD	86,200	329,804	315,147
LAREDO PETROLEUM HOLDINGS INC	858,009	9,149,529	7,473,258

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Security Description	Shares	Cost	Fair Value
LARGAN PRECISION COMPANY LTD	112,000	17,278,892	12,791,439
LAS VEGAS SANDS CORP	935,000	51,529,917	67,226,500
LASALLE HOTEL PROPERTIES	143,390	4,640,043	4,159,744
LATTICE SEMICONDUCTOR CORP	130,900	824,969	729,113
LAUREATE EDUCATION INC - CLASS A	56,000	817,054	770,000
LAWSON PRODUCTS INC	27,295	674,463	689,199
LAYNE CHRISTENSEN COMPANY	18,800	233,386	280,496
LAZARD LTD - CLASS A	406,174	20,813,425	21,348,505
LA-Z-BOY INC	69,695	1,555,450	2,087,365
LCI INDUSTRIES	35,161	2,203,853	3,662,018
LCNB CORP	9,100	143,976	172,900
LEAF GROUP LTD	12,500	101,500	88,125
LEAR CORP	254,074	28,827,098	47,280,631
LEE & MAN PAPER MANUFACTURING LTD	658,000	577,255	695,032
LEGACYTEXAS FINANCIAL GROUP INC	66,859	1,792,975	2,862,902
LEGG MASON INC	305,595	13,518,304	12,422,437
LEGGETT & PLATT INC	288,800	14,527,757	12,811,168
LEGRAND SA	992,247	47,307,668	77,734,063
LEIDOS HOLDINGS INC	332,700	16,158,488	21,758,580
LEMAITRE VASCULAR INC	16,100	236,946	583,303
LENDING TREE INC	15,014	2,452,270	4,926,844
LENDINGCLUB CORP	341,300	1,583,673	1,194,550
LENNAR CORP - CLASS A	637,372	31,577,577	37,566,706
LENNAR CORP - CLASS B	34,386	1,425,130	1,639,868
LENNOX INTERNATIONAL INC	127,500	11,808,824	26,057,175
LENZING AG	1,200	205,722	148,025
LEOPALACE21 CORP	431,870	5,173,908	3,601,962
LEUCADIA NATIONAL CORP	1,840,451	44,144,835	41,833,451
LEXICON PHARMACEUTICALS INC	49,148	441,988	421,198
LEXINGTON REALTY TRUST	231,600	2,267,571	1,822,692
LG CHEM LTD	1,785	294,402	367,584
LG CHEMICAL LTD	9,721	2,945,866	3,515,757
LG CORP	23,211	1,459,815	1,874,911
LG DISPLAY COMPANY LTD	666,507	18,471,300	16,351,588
LG ELECTRONICS INC	334,522	19,000,348	34,365,474
LG HOUSEHOLD & HEALTH CARE LTD	430	284,528	289,652
LG INDUSTRIAL SYSTEMS	11,897	592,376	685,314
LG UPLUS CORP	507,819	6,373,311	5,836,179
LGI HOMES INC	27,047	756,536	1,908,707
LHC GROUP INC	24,334	1,032,855	1,498,001
LI NING COMPANY LTD	2,512,700	2,012,196	2,574,074
LIBBEY INC	21,200	838,210	103,668
LIBERTY BRAVES GROUP - SERIES A	10,050	154,167	228,436
LIBERTY BRAVES GROUP - SERIES C	37,670	604,883	859,629
LIBERTY BROADBAND CORP - CLASS A	55,300	3,256,618	4,689,440
LIBERTY BROADBAND CORP - CLASS C	228,200	13,362,293	19,554,458
LIBERTY EXPEDIA HOLDINGS INC - SERIES A	115,220	4,303,308	4,525,842
LIBERTY GLOBAL PLC - CLASS C	1,998,238	60,436,584	60,806,382
LIBERTY HOLDINGS LTD	43,521	615,752	461,151
LIBERTY INTERACTIVE CORP QVC GROUP - SERIES A	1,055,515	29,423,545	26,567,313
LIBERTY LATIN AMERICA LTD - CLASS C	108,495	4,386,738	2,071,170
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE - SERIES A	48,500	1,621,795	1,420,565
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE - SERIES C	552,051	20,031,711	17,030,773
LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - SERIES A	193,000	5,776,054	7,932,300
LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - SERIES C	390,800	11,609,260	15,964,180
LIBERTY OILFIELD SERVICES INC - CLASS A	14,400	244,629	243,216
LIBERTY PROPERTY TRUST	317,300	10,742,722	12,606,329
LIBERTY TAX INC	5,500	130,623	55,550
LIBERTY TRIPADVISOR HOLDINGS	284,755	4,549,037	3,061,116
LIECHTENSTEINISCHE LANDESBANK AG	737	37,136	41,714
LIEN HWA INDUSTRIAL CORP	1,217,300	1,095,953	1,621,981
LIFE STORAGE INC	99,300	10,153,371	8,293,536
LIFEPOINT HEALTH INC	81,469	3,455,325	3,829,043
LIFESTYLE INTERNATIONAL HOLDINGS LTD	276,500	391,210	453,065
LIFETIME BRANDS INC	9,800	143,164	121,520
LIFEWAY FOODS INC	4,300	76,815	25,757
LIGAND PHARMACEUTICALS - CLASS B	56,216	6,347,016	9,284,635
LILIS ENERGY INC	45,500	228,865	180,635
LIMELIGHT NETWORKS INC	201,212	904,423	826,981
LIMONEIRA COMPANY	13,700	295,780	325,101

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Security Description	Shares	Cost	Fair Value
LINAMAR CORP	37,900	1,800,512	2,068,956
LINCOLN ELECTRIC HOLDINGS INC	147,602	7,414,850	13,276,800
LINCOLN NATIONAL CORP	728,138	44,115,748	53,197,762
LINDBLAD EXPEDITIONS HOLDING INC	15,300	143,483	157,131
LINDE AG	58,249	12,413,039	12,257,182
LINDSAY CORP	11,900	715,490	1,088,136
LINE CORP	27,400	1,209,003	1,084,664
LINK REIT	889,028	4,554,880	7,589,526
LINTEC CORP	85,429	1,989,405	2,482,140
LIONS GATE ENTERTAINMENT CORP - CLASS A	220,776	7,454,064	5,702,644
LIONS GATE ENTERTAINMENT CORP - CLASS B	230,442	7,723,686	5,549,043
LIQUIDITY SERVICES INC	41,704	532,822	271,076
LISI (LINK SOLUTIONS FOR INDUSTRY)	49,937	1,344,632	2,008,271
LITHIA MOTORS INC	64,149	5,632,146	6,448,257
LITTELFUSE INC	193,748	16,535,504	40,334,459
LIVANOVA PLC	213,546	12,762,225	18,898,821
LIVE NATION ENTERTAINMENT INC	515,377	16,660,842	21,717,987
LIVE OAK BANCSHARES INC	23,800	373,675	661,640
LIVEPERSON INC	184,407	2,345,997	3,015,054
LKQ CORP	909,269	16,670,511	34,506,759
LLOYDS BANKING GROUP PLC	105,875,937	94,107,490	96,034,819
LOCALIZA RENT A CAR SA	1,323,320	7,054,020	11,435,116
L'OCCITANE INTERNATIONAL SA	1,394,479	2,942,345	2,576,347
LOCKHEED MARTIN CORP	680,600	62,235,468	229,995,158
LOEN ENTERTAINMENT INC	8,027	842,407	826,874
LOEWS CORP	552,500	21,720,979	27,475,825
LOGAN PROPERTY HOLDINGS COMPANY LTD	810,000	959,870	1,232,292
LOGMEIN INC	122,600	13,754,585	14,166,430
LOJAS RENNEN SA	322,200	3,291,924	3,329,995
LONDON STOCK EXCHANGE GROUP PLC	1,009,495	53,110,447	58,429,094
LONDONMETRIC PROPERTY PLC	17,556	44,789	43,886
LONG4LIFE LTD	2,535,760	947,377	1,269,084
LONGFIN CORP	2,700	155,286	46,602
LONGFOR PROPERTIES COMPANY LTD	693,000	1,737,653	2,119,185
LONKING HOLDINGS LTD	8,632,000	3,420,042	3,673,519
LONZA GROUP AG	174,817	20,159,082	41,111,934
LOOMIS AB - B SHARES	71,298	2,077,072	2,557,425
LORAL SPACE & COMMUNICATIONS INC	13,700	864,513	570,605
L'OREAL SA	144,820	25,665,353	32,655,895
LOTTE CHEMICAL CORP	26,779	8,730,151	10,878,419
LOTTE FINE CHEMICAL COMPANY LTD	1,466	81,591	97,238
LOTTE HIMART COMPANY LTD	33,993	2,031,388	2,296,178
LOTTE SHOPPING COMPANY	1,523	317,845	335,063
LOUISIANA-PACIFIC CORP	318,928	7,029,389	9,175,559
LOWES COMPANIES INC	2,358,058	53,996,372	206,919,590
LOXO ONCOLOGY INC	24,700	1,071,199	2,849,639
LPL FINANCIAL HOLDINGS INC	260,717	11,825,800	15,921,987
LPP SA	1,254	3,386,232	3,185,064
LSB INDUSTRIES INC	18,000	573,426	110,340
LSC COMMUNICATIONS INC	35,800	786,526	624,710
LSI INDUSTRIES INC	19,700	187,999	159,767
LTC PROPERTIES INC	43,400	1,596,151	1,649,200
LULULEMON ATHLETICA INC	239,780	15,102,362	21,369,194
LUMBER LIQUIDATORS HOLDINGS INC	30,400	727,958	727,168
LUMENTUM HOLDINGS INC	419,326	21,250,080	26,752,999
LUMINEX CORP	54,590	1,040,453	1,150,211
LUNDIN PETROLEUM AB	164,798	4,070,099	4,124,476
LUXOTTICA GROUP SPA	59,559	2,880,313	3,699,056
LVMH MOET HENNESSY LOUIS VUITTON SA	296,336	63,714,864	91,185,096
LYDALL INC	18,200	376,596	878,150
LYONDELLBASELL INDUSTRIES NV - CLASS A	1,058,915	65,839,753	111,906,137
M B T FINANCIAL CORP	15,845	150,599	170,334
M&T BANK CORP	304,400	39,999,207	56,119,184
M.D.C. HOLDINGS INC	64,799	1,706,082	1,809,188
M/I HOMES INC	29,300	715,151	933,205
MAANSHAN IRON & STEEL COMPANY LTD - H SHARES	1,830,000	920,616	783,456
MABUCHI MOTOR COMPANY LTD	24,600	1,263,701	1,212,073
MACATAWA BANK CORP	24,100	225,489	247,507
MACERICH COMPANY/THE	314,000	24,287,907	17,590,280
MACK-CALI REALTY CORP	98,718	2,196,224	1,649,578

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MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	66,275	2,673,217	1,100,165
MACQUARIE GROUP LTD	204,379	16,255,121	16,131,521
MACQUARIE INFRASTRUCTURE CORP	174,100	13,851,564	6,429,513
MACQUARIE MEXICO REAL ESTATE MANAGEMENT SA DE CV	1,149,204	1,410,903	1,285,602
MACROGENICS INC	50,553	1,375,735	1,271,913
MACY'S INC	611,600	42,397,019	18,188,984
MADISON SQUARE GARDEN COMPANY/THE - CLASS A	40,633	7,184,352	9,987,591
MADRIGAL PHARMACEUTICALS INC	4,500	67,545	525,555
MAGAZINE LUIZA SA	219,200	3,659,494	6,457,417
MAGELLAN HEALTH INC	28,124	1,520,769	3,012,080
MAGNA INTERNATIONAL INC - CLASS A	422,565	18,690,967	23,785,567
MAGNIT PJSC - SPONSORED GDR	104,582	2,954,592	1,927,969
MAGNITOGORSK IRON & STEEL WORKS OJSC - GDR	66,676	675,060	662,759
MAGYAR TELEKOM	570,158	1,027,747	1,018,637
MAHINDRA & MAHINDRA LTD	157,662	1,732,706	1,786,161
MAHINDRA & MAHINDRA LTD - SPONSORED GDR	2,819,082	27,368,679	32,419,443
MAIDEN HOLDINGS LTD	111,595	1,636,348	725,368
MAINSOURCE FINANCIAL GROUP INC	39,332	834,849	1,598,846
MAIRE TECNIMONT SPA	116,063	539,892	596,654
MAISONS DU MONDE SA	16,265	705,675	593,304
MAJESCO	8,978	46,534	45,429
MAKEMYTRIP LTD	332,005	10,845,815	11,520,573
MAKITA CORP	78,800	2,882,943	3,852,938
MALAYAN BANKING BERHAD	1,734,486	3,990,767	4,753,245
MALAYSIA AIRPORTS HOLDINGS BERHAD	1,594,000	3,056,433	3,647,079
MALIBU BOATS INC	30,518	740,739	1,013,503
MALLINCKRODT PLC	214,300	22,461,427	3,103,064
MALVERN BANCORP INC	6,900	164,703	179,400
MAMMOTH ENERGY SERVICES INC	175,262	5,290,694	5,618,900
MANDOM CORP	22,800	744,652	786,798
MANHATTAN ASSOCIATES INC	1,203,070	31,236,150	50,384,572
MANITOU BF SA	1,435	52,410	60,887
MANITOWOC COMPANY INC/THE	36,050	837,837	1,025,983
MANPOWER INC	264,903	22,677,390	30,490,335
MANTECH INTERNATIONAL CORP	391,342	11,613,985	21,707,741
MANULIFE FINANCIAL CORP	487,325	9,007,537	9,041,547
MAPLE LEAF FOODS INC	119,800	2,694,860	2,917,758
MARATHON OIL CORP	1,764,373	36,926,197	28,459,336
MARATHON PETROLEUM CORP	1,429,359	59,074,446	104,500,436
MARCO POLO DEVELOPMENTS LTD	91,300	132,299	124,630
MARCUS & MILLICHAP INC	81,166	2,549,168	2,926,846
MARCUS CORP/THE	20,100	374,435	610,035
MARINE PRODUCTS CORP	9,800	62,989	137,298
MARINEMAX INC	23,600	468,755	459,020
MARKEL CORP	36,578	32,529,792	42,805,404
MARKETAXESS HOLDINGS INC	142,726	23,023,861	31,034,341
MARKS & SPENCER GROUP PLC	4,987,570	23,557,519	18,904,714
MARLIN BUSINESS SERVICES INC	14,153	286,821	401,238
MARRIOTT INTERNATIONAL INC - CLASS A	1,039,020	94,642,849	141,285,940
MARRIOTT VACATIONS WORLDWIDE CORP	34,353	1,998,220	4,575,820
MARSH & MCLENNAN COMPANIES INC	1,502,800	56,211,373	124,116,252
MARTEN TRANSPORT LTD	117,968	1,680,157	2,689,670
MARTIN MARIETTA MATERIALS INC	222,242	38,617,954	46,070,767
MARUTI UDYOG LTD	159,741	12,467,456	21,702,608
MARUWA COMPANY LTD	2,400	202,943	190,014
MARVELL TECHNOLOGY GROUP LTD	874,200	11,297,030	18,358,200
MASCHINENFABRIK BERTHOLD HERMLE AG	83	36,474	37,973
MASCO CORP	965,132	29,536,511	39,029,938
MASIMO CORP	70,475	3,349,910	6,198,276
MASONITE INTERNATIONAL CORP	31,900	2,159,050	1,957,065
MASRAF AL RAYAN	269,739	2,983,112	2,617,401
MASSMART HOLDINGS LTD	22,631	333,512	309,418
MASTEC INC	213,215	8,307,524	10,031,766
MASTERCARD INC - CLASS A	2,946,248	160,591,311	516,064,800
MATADOR RESOURCES COMPANY	134,680	3,557,273	4,028,279
MATCH GROUP INC	300,209	5,485,557	13,341,288
MATERION CORP	37,271	1,248,620	1,902,685
MATINAS BIOPHARMA HOLDINGS INC	56,100	155,958	42,905
MATRIX SERVICE COMPANY	27,000	543,962	369,900
MATSON INC	267,591	7,799,337	7,663,806

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MATSUMOTOKIYOSHI HOLDINGS COMPANY LTD	162,000	5,664,066	6,854,725
MATTEL INC	1,592,400	33,516,921	20,940,060
MATTHEWS INTERNATIONAL CORP - CLASS A	34,500	1,641,779	1,745,700
MAUI LAND & PINEAPPLE COMPANY INC	7,200	147,384	83,880
MAXIM INTEGRATED PRODUCTS INC	732,500	27,594,182	44,111,150
MAXIMUS INC	82,150	5,253,893	5,482,691
MAXLINEAR INC	66,700	920,676	1,517,425
MAXWELL TECHNOLOGIES INC	23,900	123,217	141,727
MAZDA MOTOR CORP	40,200	549,414	531,653
MB FINANCIAL INC	114,911	3,958,166	4,651,597
MBIA INC	101,211	587,024	937,214
MCBC HOLDINGS INC	75,086	1,485,594	1,892,167
MCCORMICK & COMPANY INC	397,700	35,155,449	42,311,303
MCDERMOTT INTERNATIONAL INC	361,043	2,120,598	2,198,752
MCDONALD'S CORP	2,327,170	104,648,063	363,922,845
MCGRATH RENTCORP	31,625	1,010,326	1,697,946
MCKESSON CORP	753,015	71,403,525	106,077,223
MDC PARTNERS INC - CLASS A	581,080	6,324,906	4,183,776
MDU RESOURCES GROUP INC	382,800	7,583,795	10,779,648
MEDEQUITIES REALTY TRUST INC	30,700	372,641	322,657
MEDICAL PROPERTIES TRUST INC	1,661,659	22,512,761	21,601,567
MEDICINES COMPANY	238,665	7,876,478	7,861,625
MEDICINOVA INC	34,867	280,313	356,341
MEDIDATA SOLUTIONS INC	781,988	15,832,646	49,116,666
MEDIFAST INC	14,500	530,544	1,355,025
MEDIPAL HOLDINGS CORP	449,800	5,895,736	9,220,160
MEDLEY MANAGEMENT INC	5,400	63,612	30,780
MEDNAX INC	767,267	34,742,579	42,683,063
MEDPACE HOLDINGS INC	27,148	772,418	947,737
MEDTRONIC PLC	4,199,365	187,407,201	336,873,060
MEET GROUP INC/THE	51,000	289,084	106,590
MEGAWIDE CONSTRUCTION CORP	3,719,400	1,377,596	1,457,750
MEIJI HOLDINGS COMPANY LTD	124,000	10,570,993	9,444,288
MEITEC CORP	23,800	1,233,953	1,318,119
MELCO CROWN ENTERTAINMENT LTD - ADR	866,091	18,806,830	25,099,317
MELCO RESORTS AND ENTERTAINMENT (PHILIPPINES) CORP	506,500	82,617	75,717
MELINTA THERAPEUTICS INC	9,380	1,420,602	69,412
MENLO THERAPEUTICS INC	3,500	118,054	131,530
MERCADOLIBRE INC	31,278	4,101,012	11,147,166
MERCANTILE BANK CORP	17,700	386,239	588,525
MERCHANTS BANCORP	6,300	124,971	135,450
MERCK & COMPANY INC	8,078,969	257,636,755	440,061,441
MERCK KGAA	95,350	4,642,367	9,135,037
MERCURIES LIFE INSURANCE COMPANY LTD	582,000	322,219	309,394
MERCURY GENERAL CORP	60,300	3,231,717	2,765,961
MERCURY SYSTEMS INC	68,221	1,322,052	3,296,439
MEREDITH CORP	190,395	11,747,821	10,243,251
MERIDIAN BANCORP INC	61,547	867,424	1,240,172
MERIDIAN BIOSCIENCE INC	565,334	9,134,475	8,027,743
MERIT MEDICAL SYSTEMS INC	66,390	1,681,121	3,010,786
MERITAGE HOME CORP	500,859	17,087,249	22,663,870
MERITOR INC	146,138	2,420,722	3,004,597
MERITZ FINANCIAL GROUP INC	23,234	313,013	322,604
MERITZ FIRE & MARINE INSURANCE COMPANY LTD	158,816	3,369,558	3,136,389
MERLIN PROPERTIES SOCIMI SA	326,508	3,764,155	4,995,355
MERRIMACK PHARMACEUTICALS INC	15,292	1,556,945	123,101
MERSANA THERAPEUTICS INC	12,100	209,414	190,817
MESA LABORATORIES INC	4,000	395,822	593,760
MESOBLAST LTD	882,720	5,134,187	1,008,865
META FINANCIAL GROUP INC	10,300	493,898	1,124,760
METHANEX CORP	65,900	2,958,003	3,989,525
METHODE ELECTRONICS INC	47,283	1,413,371	1,848,765
METLIFE INC	2,425,800	83,510,993	111,319,962
METROPOLITAN BANK HOLDING CORP	3,900	169,770	164,229
METTLER-TOLEDO INTERNATIONAL INC	136,122	38,895,416	78,274,234
MEXICHEM SAB DE CV	741,586	1,863,753	2,260,490
MFA MORTGAGE INVESTMENTS INC	858,300	6,526,913	6,462,999
MGE ENERGY INC	39,300	1,616,586	2,204,730
MGI COUTIER	2,311	98,151	86,971
MGIC INVESTMENT CORP	1,023,432	11,354,358	13,304,616

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MGM RESORTS INTERNATIONAL	1,311,430	29,768,456	45,926,279
MGP INGREDIENTS INC	28,105	1,141,730	2,517,927
MICHAEL KORS HOLDINGS LTD	448,336	19,722,667	27,832,699
MICHAELS COMPANIES INC/THE	260,200	6,257,855	5,128,542
MICHELIN - CLASS B	150,452	11,676,037	22,185,503
MICRO FOCUS INTERNATIONAL PLC	923,807	20,642,417	12,788,104
MICRO STRATEGY INC	11,650	1,649,940	1,502,733
MICROCHIP TECHNOLOGY INC	571,814	31,717,945	52,240,927
MICRON TECHNOLOGY INC	2,932,449	95,515,798	152,897,891
MICROPORIT SCIENTIFIC CORP	285,000	246,475	309,029
MICROSEMI CORP	290,075	14,473,742	18,773,654
MICROSOFT CORP	22,957,005	650,242,082	2,095,285,846
MICROVISION INC	56,700	121,759	64,071
MID-AMERICA APARTMENT COMMUNITIES INC	281,390	21,397,672	25,674,024
MIDDLEBY CORP/THE	317,975	38,438,546	39,362,125
MIDDLEFIELD BANC CORP	2,800	142,856	137,480
MIDDLESEX WATER COMPANY	16,900	389,482	620,230
MIDLAND STATES BANCORP INC	16,400	555,295	517,584
MIDSOUTH BANCORP INC	9,500	106,020	120,175
MIDSTATES PETROLEUM COMPANY INC	11,900	132,090	158,627
MIDWESTONE FINANCIAL GROUP INC	13,800	415,784	459,402
MILACRON HOLDINGS CORP	710,041	12,581,655	14,300,226
MILBON COMPANY LTD	24,442	966,163	1,081,332
MILLENNIUM & COPTHORNE HOTELS PLC	8,368	62,596	63,036
MILLER INDUSTRIES INC	11,400	236,593	285,000
MIMECAST LTD	194,015	5,533,668	6,873,951
MIMEDX GROUP INC	99,800	1,066,277	695,606
MINDA INDUSTRIES LTD	63,574	1,131,815	1,039,654
MINDBODY INC - CLASS A	220,378	5,817,476	8,572,704
MINDTREE LTD	71,278	864,000	843,631
MINERALS TECHNOLOGIES INC	41,961	2,815,254	2,809,289
MINERVA NEUROSCIENCES INC	25,600	282,463	160,000
MIRACA HOLDINGS INC	25,600	1,106,977	1,000,169
MIRAGEN THERAPEUTICS INC	13,500	117,180	94,635
MIRVAC GROUP	560,000	985,402	923,528
MISTRAS GROUP INC	25,308	504,985	479,334
MITCHAM INDUSTRIES INC	208,400	2,790,560	675,216
MITEK SYSTEMS INC	25,800	212,220	190,920
MITRA ADIPERKASA TBK PT	767,600	388,023	433,491
mitsubishi chemical corp	49,600	472,436	480,609
MITSUBISHI CORP	45,000	1,055,459	1,211,001
MITSUBISHI ELECTRIC CORP	1,919,300	22,013,339	30,706,995
MITSUBISHI GAS CHEMICAL COMPANY INC	163,800	3,176,249	3,925,963
MITSUBISHI HEAVY INDUSTRIES LTD	13,400	520,097	513,320
MITSUBISHI MOTORS CORP	54,200	324,250	387,835
MITSUI FUDOSAN COMPANY LTD	362,300	8,764,705	8,794,334
MITSUI MINING & SMELTING COMPANY LTD	74,700	3,828,802	3,392,581
MITSUI SUGAR COMPANY LTD	2,000	79,263	77,292
MIURA COMPANY LTD	328,305	6,412,525	10,356,965
MIXI INC	198,000	8,784,230	7,316,784
MKS INSTRUMENTS INC	98,303	4,807,476	11,368,742
MMC NORILSK NICKEL PJSC - ADR	206,338	3,253,668	3,824,475
MMI HOLDINGS LTD	571,452	1,174,782	1,060,071
MOBILE MINI INC	47,300	1,505,365	2,057,550
MOBILE TELESYSTEMS OJSC - SPONSORED ADR	225,800	2,595,100	2,571,862
MOBILEIRON INC	42,600	263,195	210,870
MOCHIDA PHARMACEUTICAL COMPANY LTD	10,200	741,097	717,405
MODEL N INC	213,139	2,427,498	3,847,159
MODERN TIMES GROUP - B SHARES	89,878	2,640,748	3,635,987
MODINE MANUFACTURING COMPANY	283,912	5,714,252	6,004,739
MOELIS & COMPANY - CLASS A	44,500	1,516,951	2,262,825
MOHAWK INDUSTRIES INC	161,938	32,337,187	37,605,242
MOL HUNGARIAN OIL AND GAS PLC	1,053,989	10,109,590	11,510,027
MOLINA HEALTHCARE INC	283,873	15,185,882	23,044,810
MOLSON COORS BREWING COMPANY - CLASS B	401,900	32,490,449	30,275,127
MOMENTA PHARMACEUTICALS INC	275,737	4,037,269	5,004,627
MONARCH CASINO & RESORT INC	11,200	194,417	473,648
MONCLER SPA	627,041	17,918,382	23,829,041
MONDELEZ INTERNATIONAL INC	3,894,282	67,457,485	162,508,388
MONDI PLC	559,683	6,885,719	15,035,111

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Security Description	Shares	Cost	Fair Value
MONEYGRAM INTERNATIONAL INC	29,700	315,253	256,014
MONGODB INC	5,639	176,100	244,733
MONMOUTH REAL ESTATE INVESTMENT CORP	76,100	807,252	1,144,544
MONOLITHIC POWER SYSTEMS INC	259,155	27,516,036	30,002,374
MONOTYPE IMAGING HOLDINGS INC	47,100	952,562	1,057,395
MONRO INC	55,884	2,897,034	2,995,382
MONSANTO COMPANY	1,169,200	37,338,985	136,433,948
MONSTER BEVERAGE CORP	1,056,454	54,610,792	60,439,733
MOODY'S CORP	477,410	52,369,239	77,006,233
MOOG INC - CLASS A	244,684	8,025,978	20,164,408
MORGAN STANLEY	3,453,800	96,599,015	186,367,048
MORINAGA MILK INDUSTRY COMPANY LTD	15,200	607,847	618,862
MORNINGSTAR INC	214,247	17,856,382	20,464,873
MOSAIC COMPANY/THE	701,800	30,604,459	17,039,704
MOTOR OIL HELLAS CORINTH REFINERIES SA	103,749	2,282,773	2,332,450
MOTORCAR PARTS OF AMERICA INC	21,200	654,538	454,316
MOTOROLA SOLUTIONS INC	571,987	38,976,671	60,230,231
MOVADO GROUP INC	38,858	1,060,025	1,492,147
MPHASIS LTD	136,191	1,829,785	1,749,326
MRC GLOBAL INC	301,455	5,061,646	4,955,920
MS&AD INSURANCE GROUP HOLDINGS	1,658,300	33,646,275	52,314,024
MSA SAFETY INC	166,462	11,557,213	13,856,297
MSC INDUSTRIAL DIRECT COMPANY - CLASS A	142,500	8,903,927	13,068,675
MSCI INC	230,400	12,778,525	34,437,888
MSG NETWORKS INC	64,900	1,044,143	1,466,740
MTGE INVESTMENT CORP	50,300	839,329	900,370
MTN GROUP LTD	222,927	2,622,208	2,239,289
MTR CORP	693,500	3,915,581	3,728,922
MTS SYSTEMS CORP	18,900	983,810	976,185
MTU AERO ENGINES HOLDING AG	81,299	8,370,625	13,678,027
MUELLER INDUSTRIES INC	76,950	2,012,082	2,013,012
MUELLER WATER PRODUCTS INC	1,977,492	19,220,110	21,495,338
MUENCHENER RUECKVER AG	32,209	6,815,245	7,480,771
MULESOFT INC - CLASS A	583,598	14,747,973	25,666,640
MULTI-COLOR CORP	15,000	923,755	990,750
MURATA MANUFACTURING COMPANY LTD	115,910	11,690,403	15,879,724
MURPHY OIL CORP	325,323	12,066,141	8,406,346
MURPHY USA INC	169,387	10,299,516	12,331,374
MUTHOOT FINANCE LTD	160,616	1,023,476	1,003,393
MUTUALFIRST FINANCIAL INC	8,495	269,394	307,944
MYERS INDUSTRIES INC	29,881	481,320	631,983
MYLAN NV	1,180,625	47,052,193	48,606,331
MYOKARDIA INC	25,163	515,532	1,227,954
MYR GROUP INC	30,396	904,157	936,805
MYRIAD GENETICS INC	211,014	6,233,943	6,235,464
NABORS INDUSTRIES LTD	600,564	7,523,413	4,197,942
NABTESCO CORP	18,974	427,828	732,377
NACCO INDUSTRIES INC - CLASS A	4,900	74,354	160,965
NAMCHOW HOLDINGS COMPANY LTD	243,000	500,145	507,552
NAN YA PLASTICS CORP	1,020,000	2,538,636	2,872,106
NANO STRING TECHNOLOGIES INC	17,900	298,509	134,429
NANOMETRICS INC	27,100	470,593	728,990
NANTHEALTH INC	2,300	25,726	7,015
NANTKWEST INC	19,400	168,967	75,466
NANYA TECHNOLOGY CORPORATION	3,138,000	5,180,793	9,879,905
NAPCO SECURITY TECHNOLOGIES INC	12,700	120,269	148,590
NASDAQ INC	266,300	15,115,499	22,960,386
NASPERS LTD - N SHARES	453,200	69,951,096	110,609,295
NATCO PHARMA LTD	57,409	799,644	663,373
NATERA INC	33,400	360,190	309,618
NATHAN'S FAMOUS INC	3,800	216,557	280,820
NATIONAL BANK HOLDINGS CORP - CLASS A	26,500	528,411	881,125
NATIONAL BANKSHARES INC	7,200	215,772	324,360
NATIONAL BEVERAGE CORP	13,300	390,612	1,183,966
NATIONAL CINEMEDIA INC	61,700	988,490	320,223
NATIONAL COMMERCE CORP	12,500	339,788	544,375
NATIONAL FUEL GAS COMPANY	160,100	5,805,309	8,237,145
NATIONAL GENERAL HOLDINGS CORP	61,041	1,239,405	1,483,907
NATIONAL GRID PLC	2,035,864	25,541,013	22,910,110
NATIONAL HEALTH INVESTORS INC	43,600	2,866,212	2,933,844

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Security Description	Shares	Cost	Fair Value
NATIONAL HEALTHCARE CORP	12,700	810,266	757,301
NATIONAL INSTRUMENTS CORP	389,100	12,142,588	19,676,787
NATIONAL OILWELL VARCO INC	835,000	35,109,298	30,736,350
NATIONAL PRESTO INDUSTRIES INC	5,800	441,225	543,750
NATIONAL RESEARCH CORP - CLASS A	9,000	121,640	263,250
NATIONAL RETAIL PROPERTIES INC	413,951	14,621,348	16,251,716
NATIONAL STORAGE AFFILIATES	77,428	1,400,955	1,941,894
NATIONAL VISION HOLDINGS INC	20,100	789,788	649,431
NATIONAL WESTERN LIFE GROUP INC - CLASS A	2,800	654,708	853,664
NATIONSTAR MORTGAGE HOLDINGS INC	31,300	548,242	562,148
NATURAL GAS SERVICES GROUP INC	13,400	308,598	319,590
NATURAL GROCERS BY VITAMIN COTTAGE INC	8,200	192,436	58,712
NATURAL HEALTH TRENDS CORP	8,100	248,445	153,981
NATURES SUNSHINE PRODUCTS INC	9,700	124,315	106,700
NATUS MEDICAL INC	32,800	1,027,931	1,103,720
NAUTILUS INC	32,500	686,663	437,125
NAVER CORP	22,275	15,625,111	16,551,084
NAVIENT CORP	1,198,578	18,508,662	15,725,343
NAVIGANT CONSULTING INC	50,900	652,075	979,316
NAVIGATOR COMPANY SA	43,952	225,802	258,812
NAVIGATORS GROUP INC/THE	29,814	1,097,509	1,718,777
NAVIOS MARITIME ACQUISITION CORP	75,000	256,530	63,000
NAVIOS MARITIME HOLDINGS INC	95,500	121,285	85,749
NAVISTAR INTERNATIONAL CORP	54,000	1,036,986	1,888,380
NBT BANCORP INC	47,000	1,153,979	1,667,560
NCI BUILDING SYSTEMS INC	101,807	1,652,077	1,801,984
NCR CORP	388,800	11,034,483	12,254,976
NCS MULTISTAGE HOLDINGS INC	11,900	270,130	178,500
NEC CORP	13,900	330,330	390,925
NEC NETWORKS & SYSTEM INTEGRATION CORP	11,000	240,700	286,817
NEENAH INC	28,151	1,644,937	2,207,038
NEKTAR THERAPEUTICS INC	169,210	2,768,244	17,980,255
NELNET INC - CLASS A	21,900	907,795	1,147,779
NEOGEN CORP	1,043,842	24,543,596	69,926,976
NEOGENOMICS INC	679,479	4,193,257	5,544,549
NEOPHOTONICS CORP	28,500	265,830	195,225
NEOS THERAPEUTICS INC	24,100	252,555	200,030
NEPI ROCKCASTLE PLC	78,397	1,049,507	760,895
NESTE OIL OYJ	605,979	12,915,595	42,181,901
NESTLE (MALAYSIA) BERHAD	5,400	110,374	215,693
NESTLE INDIA LTD	2,475	271,219	311,304
NESTLE SA	513,040	37,602,434	40,513,873
NET ONE SYSTEMS COMPANY LTD	19,200	299,933	293,010
NETAPP INC	645,920	21,365,390	39,846,805
NETEASE INC - ADR	4,890	1,679,706	1,371,107
NETFLIX INC	1,116,441	58,380,221	329,740,849
NETGEAR INC	38,082	1,177,272	2,178,290
NETSCOUT SYSTEMS INC	596,837	11,517,677	15,726,655
NETWEALTH GROUP LTD	19,703	95,836	102,770
NEUROCRINE BIOSCIENCES INC	292,974	14,575,076	24,296,334
NEVRO CORP	122,434	7,636,577	10,611,355
NEW CLICKS HOLDINGS	2,457,031	18,674,837	37,763,470
NEW GOLD INC	94,800	327,437	245,594
NEW HOME COMPANY INC/THE	14,100	199,523	156,228
NEW HOPE CORP LTD	28,413	44,384	45,768
NEW JERSEY RESOURCES CORP	117,714	3,003,647	4,720,331
NEW MEDIA INVESTMENT GROUP INC	54,800	946,476	939,272
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	208,597	8,762,330	18,283,527
NEW RELIC INC	58,905	2,222,674	4,366,039
NEW RESIDENTIAL INVESTMENT CORP	745,200	12,468,470	12,258,540
NEW SENIOR INVESTMENT GROUP INC	87,800	1,065,960	718,204
NEW YORK COMMUNITY BANCORP INC	1,310,100	19,169,683	17,070,603
NEW YORK MORTGAGE TRUST INC	106,700	809,117	632,731
NEW YORK TIMES COMPANY/THE - CLASS A	242,113	4,132,043	5,834,923
NEWCREST MINING LTD	304,964	4,670,782	4,575,527
NEWELL BRANDS INC	1,075,197	38,889,952	27,396,020
NEWFIELD EXPLORATION COMPANY	440,600	15,789,495	10,759,452
NEWLINK GENETICS CORP	21,800	958,637	158,050
NEWMARK GROUP INC - CLASS A	22,700	350,029	344,813
NEWMARKET CORP	29,310	8,530,746	11,773,241

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NEWMONT MINING CORP	1,173,050	28,627,112	45,831,064
NEWPARK RESOURCES INC	85,000	835,268	688,500
NEWS CORP - CLASS A	1,107,975	16,038,617	17,506,005
NEWS CORP - CLASS B	236,100	3,373,600	3,801,210
NEXA RESOURCES SA	80,365	1,481,172	1,407,191
NEXEO SOLUTIONS INC	28,000	229,040	299,600
NEXITY SA	61,567	3,127,277	3,941,131
NEXON COMPANY LTD	1,920,000	19,777,031	31,774,330
NEXPOINT RESIDENTIAL TRUST INC	20,342	305,458	505,291
NEXSTAR MEDIA GROUP INC - CLASS A	152,288	7,849,032	10,127,152
NEXT PLC	76,502	4,910,724	5,107,216
NEXTERA ENERGY INC	1,437,200	90,977,167	234,737,876
NGK INSULATORS LTD	149,800	3,488,488	2,583,293
NGK SPARK PLUG COMPANY LTD	73,400	1,417,094	1,768,916
NHK SPRING COMPANY LTD	451,600	4,573,908	4,777,151
NI HOLDINGS INC	11,000	188,870	183,700
NIBE INDUSTRIER AB - B SHARES	67,968	599,505	641,309
NIC INC	500,684	6,503,354	6,659,097
NICE LTD	25,250	1,446,468	2,342,431
NICE LTD - SPONSORED ADR	58,645	3,738,322	5,508,525
NICOLET BANKSHARES INC	20,971	1,019,694	1,154,873
NIDEC CORP	278,600	36,552,959	42,936,098
NIELSEN HOLDINGS PLC	804,600	36,515,033	25,578,234
NIFCO INC	197,400	5,614,498	6,737,772
NIHON UNISYS LTD	302,000	4,736,392	6,514,227
NIIT TECHNOLOGIES LTD	108,102	879,819	1,433,698
NIKE INC - CLASS B	4,288,365	113,608,074	284,918,971
NIKON CORP	146,900	2,251,529	2,618,922
NINE DRAGONS PAPER HOLDINGS LTD	699,450	991,612	1,046,283
NINE ENERGY SERVICE INC	7,900	192,664	192,365
NINTENDO COMPANY LTD	98,406	26,569,137	43,359,710
NIPPON FLOUR MILLS COMPANY LTD	57,300	868,893	888,460
NIPPON STEEL & SUMIKIN BUSSAN CORP	7,400	318,618	409,835
NIPPON TELEGRAPH & TELEPHONE CORP	504,825	20,769,238	23,259,450
NISHAT MILLS LTD	590,100	847,767	812,487
NISOURCE INC	670,000	11,913,757	16,019,700
NISSAN MOTOR COMPANY LTD	2,164,000	21,063,526	22,464,090
NISSHIN OILIO GROUP LTD	2,100	68,875	57,757
NISSHIN SEIFUN GROUP INC	27,900	535,119	553,278
NISSHINBO INDUSTRIES INC	9,700	138,887	130,519
NKSJ HOLDINGS INC	140,800	5,504,336	5,669,070
NL INDUSTRIES INC	6,200	45,044	48,670
NMI HOLDINGS INC - CLASS A	61,000	527,215	1,009,550
NN INC	29,200	696,051	700,800
NOBLE CORP PLC	1,276,978	6,876,168	4,737,588
NOBLE ENERGY INC	2,451,091	98,870,431	74,268,057
NOEVIR HOLDINGS COMPANY LTD	22,400	1,409,096	1,615,496
NOJIMA CORP	13,400	317,623	316,888
NOKIA OYJ	4,263,067	22,342,250	23,514,554
NOLATO AB	7,124	419,442	518,044
NOMAD FOODS LTD	32,144	440,309	505,947
NOODLES & COMPANY	11,500	186,299	86,825
NORBORD INC	56,609	1,780,224	2,050,965
NORDEA AB	323,088	3,951,965	3,437,353
NORDIC AMERICAN TANKERS LTD	150,700	1,382,837	292,358
NORDSON CORP	185,937	9,337,512	25,350,651
NORDSTROM INC	267,600	19,840,299	12,954,516
NORFOLK SOUTHERN CORP	746,400	24,702,038	101,346,192
NORSK HYDRO ASA	2,755,429	15,336,312	16,126,961
NORTH PACIFIC BANK LTD	99,300	346,711	331,467
NORTHEAST BANCORP	25,820	589,530	529,310
NORTHERN TRUST CORP	467,100	37,275,482	48,172,023
NORTHFIELD BANCORP INC	44,400	650,546	693,084
NORTHRIM BANCORP INC	8,092	244,917	279,579
NORTHROP GRUMMAN CORP	479,400	45,355,180	167,368,128
NORTHSTAR REALTY EUROPE CORP	80,398	844,039	1,046,782
NORTHWEST BANCSHARES INC	101,000	1,284,721	1,672,560
NORTHWEST NATURAL GAS COMPANY	31,100	1,390,509	1,792,915
NORTHWEST PIPE COMPANY	10,200	164,322	176,460
NORTHWESTERN CORP	63,004	2,963,256	3,389,615

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NORWEGIAN CRUISE LINE HOLDINGS LTD	374,400	20,817,774	19,831,968
NORWOOD FINANCIAL CORP	6,150	166,583	185,053
NOVANTA INC	201,211	7,706,079	10,493,154
NOVARTIS AG	1,061,533	77,488,546	85,645,405
NOVATEK MICROELECTRONICS CORP	124,000	515,872	561,375
NOVATEK PJSC - SPONSORED GDR	8,646	935,381	1,184,502
NOVAVAX INC	331,928	2,712,390	697,049
NOVELION THERAPEUTICS INC	16,100	170,499	56,350
NOVO NORDISK A/S - B SHARES	1,384,147	39,585,309	67,941,021
NOVOCURE LTD	61,700	725,815	1,345,060
NOVOLIPETSK STEEL PJSC - GDR	77,633	1,487,422	1,933,062
NOVOZYMES A/S - B SHARES	1,584,579	53,759,019	81,674,748
NOW INC	182,756	4,024,603	1,867,766
NRG ENERGY INC	675,450	14,859,213	20,621,488
NRG YIELD INC - CLASS A	39,100	928,904	642,804
NRG YIELD INC - CLASS C	67,800	1,343,178	1,152,600
NSK LTD	41,100	518,239	551,092
NTPC LTD	333,971	843,746	868,957
NTT DOCOMO INC	371,816	7,594,886	9,497,303
NU SKIN ENTERPRISES INC	228,460	11,562,539	16,839,787
NUANCE COMMUNICATIONS INC	702,431	11,984,989	11,063,288
NUCOR CORP	640,400	28,624,824	39,122,036
NUTANIX INC - CLASS A	371,083	10,358,313	18,223,886
NUTRIEN LTD	29,763	1,204,126	1,405,677
NUTRISYSTEM INC	65,521	1,976,053	1,765,791
NUVASIVE INC	64,120	2,834,635	3,347,705
NV5 GLOBAL INC	9,800	281,728	546,350
NVE CORP	5,800	412,288	482,038
NVIDIA CORP	1,583,055	249,510,833	366,619,707
NVR INC	12,620	18,213,752	35,336,000
NXP SEMICONDUCTORS NV	853,800	94,228,796	99,894,600
NXSTAGE MEDICAL INC	70,600	1,198,063	1,755,116
NYMOX PHARMACEUTICAL CORP	7,900	30,819	33,417
OASIS PETROLEUM INC	347,900	3,457,598	2,817,990
OBALON THERAPEUTICS INC	5,700	51,712	19,551
OBAYASHI CORP	58,600	690,429	641,377
OC OERLIKON CORP AG	121,504	1,056,949	2,137,993
OCADO GROUP PLC	6,360,978	31,654,802	47,364,239
OCCIDENTAL PETROLEUM CORP	2,212,213	73,097,853	143,705,356
OCEANEERING INTERNATIONAL INC	196,082	5,022,551	3,635,360
OCEANFIRST FINANCIAL CORP	41,252	864,398	1,103,491
OCI COMPANY LTD	7,198	884,289	1,060,218
OCLARO INC	177,100	1,070,886	1,693,076
OCONEE FEDERAL FINANCIAL CORP	3,700	102,749	106,597
OCULAR THERAPEUTIX INC	18,600	367,136	121,086
OCWEN FINANCIAL CORP	98,000	1,024,100	403,760
ODONATE THERAPEUTICS INC	4,200	95,847	88,956
ODONTOPREV SA	570,300	2,859,252	2,561,854
OFFICE DEPOT INC	1,047,571	4,961,303	2,252,278
OFB BANCORP	43,000	633,685	449,350
OGE ENERGY CORP	395,000	6,636,642	12,944,150
OHIO VALLEY BANC CORP	4,400	142,428	184,140
OHSO FOOD SERVICE CORP	3,300	159,099	163,216
OIL INDIA LTD	141,451	555,313	469,214
OIL REFINERIES LTD	2,450,116	1,214,626	1,131,945
OIL SEARCH LTD	292,046	1,709,192	1,601,699
OIL STATES INTERNATIONAL INC	844,973	24,587,545	22,138,293
OIL-DRI CORP OF AMERICA	5,300	170,120	213,007
OKASAN SECURITIES GROUP INC	184,000	1,130,103	1,100,367
OKTA INC	45,133	1,413,520	1,798,550
OLD DOMINION FREIGHT LINE INC	290,757	19,381,887	42,732,556
OLD LINE BANCSHARES INC	9,300	263,818	306,900
OLD NATIONAL BANCORP	176,998	2,506,231	2,991,266
OLD POINT FINANCIAL CORP	3,900	119,769	102,882
OLD REPUBLIC INTERNATIONAL CORP	589,279	8,889,529	12,640,035
OLD SECOND BANCORP INC	63,005	670,447	875,770
OLIN CORP	652,517	17,443,165	19,829,992
OLLIE'S BARGAIN OUTLET HOLDINGS	256,112	7,385,858	15,443,554
OLYMPIC STEEL INC	21,197	570,596	434,750
OLYMPUS OPTICAL COMPANY	940,800	26,247,104	35,738,900

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OMEGA FLEX INC	3,600	136,066	234,360
OMEGA HEALTHCARE INVESTORS INC	474,370	13,509,493	12,826,965
OMEROS CORP	55,671	1,053,458	621,845
OMINTO INC	15,100	139,524	43,337
OMNICELL INC	142,983	6,278,630	6,205,462
OMNICOM GROUP INC	566,726	42,522,209	41,183,978
OMNOVA SOLUTIONS INC	42,900	337,599	450,450
OMRON CORP	411,745	15,705,861	24,236,236
ON ASSIGNMENT INC	76,646	2,862,607	6,275,774
ON SEMICONDUCTOR CORP	948,113	11,430,971	23,190,844
ONCOCYTE CORP	15,700	85,094	32,970
ONDECK CAPITAL INC	41,700	271,579	233,103
ONE GAS INC	56,800	2,506,437	3,749,936
ONE LIBERTY PROPERTIES INC	17,689	406,951	390,927
ONEMAIN HOLDINGS INC	191,589	7,776,472	5,736,175
ONEOK INC	888,300	43,347,762	50,562,036
ONWARD HOLDINGS COMPANY LTD	15,600	129,577	135,391
OOMA INC	18,000	151,380	196,200
OOREDOO QSC	71,318	1,675,698	1,615,915
OPEN TEXT CORP	14,600	495,831	507,560
OPERA SOFTWARE ASA	273,742	1,248,482	642,257
OPKO HEALTH INC	751,978	10,165,659	2,383,770
OPPENHEIMER HOLDINGS INC - CLASS A	12,400	331,758	319,300
OPTINOSE INC	5,300	102,955	106,106
OPUS BANK	41,053	1,229,244	1,149,484
ORACLE CORP	10,885,899	264,150,512	498,029,879
ORANGE SA	85,260	1,455,058	1,445,454
ORASURE TECHNOLOGIES INC	61,800	451,283	1,043,802
ORBCOMM INC	445,128	3,596,301	4,170,849
ORBITAL ATK INC	127,194	7,579,781	16,867,196
ORBOTECH LTD	31,712	1,738,850	1,971,852
ORCHID ISLAND CAPITAL INC	39,100	370,171	288,167
ORCHIDS PAPER PRODUCTS COMPANY	9,000	204,641	73,350
O'REILLY AUTOMOTIVE INC	244,185	60,189,706	60,406,485
ORGANOVO HOLDINGS INC	85,900	413,778	88,477
ORICA LTD	108,450	1,571,648	1,477,393
ORIENTAL WATCH HOLDINGS LTD	3,164,500	697,173	923,347
ORIFLAME COSMETICS SA	106,444	3,351,038	5,084,014
ORION ENERGY SYSTEMS INC	570,230	2,193,432	484,696
ORION ENGINEERED CARBONS SA	9,141	212,723	247,721
ORION GROUP HOLDINGS INC	25,500	237,139	168,045
ORION HOLDINGS CORP	125,850	3,150,232	3,235,097
ORION OYJ - CLASS B	224,255	8,592,659	6,859,146
ORITANI FINANCIAL CORP	41,700	584,393	640,095
ORMAT TECHNOLOGIES INC	84,708	3,778,220	4,791,737
ORORA LTD	638,642	955,343	1,616,572
ORPEA	58,467	7,114,178	7,424,257
ORRSTOWN FINANCIAL SERVICES INC	7,600	136,605	183,540
ORTHOFIX INTERNATIONAL NV	18,700	628,616	1,099,186
ORTHOPEDIATRICS CORP	4,200	79,321	63,252
OSAKA GAS COMPANY LTD	20,100	392,940	396,803
OSG CORP	32,798	577,764	753,105
OSHKOSH CORP	192,296	9,912,225	14,858,712
OSI SYSTEMS INC	311,417	21,889,263	20,326,188
OSRAM LICHT AG	42,500	2,897,949	3,123,573
OTONOMY INC	30,500	622,245	128,100
OTP BANK PLC	49,003	1,389,920	2,204,631
OTSUKA CORP	82,000	3,145,330	4,132,769
OTSUKA HOLDINGS COMPANY LTD	178,100	7,657,230	8,924,259
OTTER TAIL CORP	46,224	1,307,447	2,003,810
OUTFRONT MEDIA INC	328,384	8,018,626	6,153,916
OUTOTEC OYJ	356,226	2,181,377	3,180,639
OVERSEA-CHINESE BANKING CORP LTD	374,000	2,760,668	3,656,433
OVERSEAS SHIPHOLDING GROUP INC - CLASS A	35,244	237,312	100,093
OVERSTOCK.COM INC	20,988	486,409	760,815
OVID THERAPEUTICS INC	7,900	93,694	55,853
OWENS & MINOR INC	65,000	2,165,480	1,010,750
OWENS CORNING INC	510,934	26,721,369	41,079,094
OWENS REALTY MORTGAGE INC	8,900	146,888	129,762
OWENS-ILLINOIS INC	340,770	7,479,472	7,381,078

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OXFORD IMMUNOTEC GLOBAL PLC	58,581	903,104	729,333
OXFORD INDUSTRIES INC	18,400	1,081,701	1,371,904
OZ MINERALS LTD	100,004	469,865	689,605
PACCAR INC	794,200	51,819,125	52,552,214
PACIFIC BIOSCIENCES OF CALIFORNIA INC	89,800	578,005	184,090
PACIFIC ETHANOL INC	60,911	442,969	182,733
PACIFIC MERCANTILE BANCORP	8,148	55,799	77,813
PACIFIC PREMIER BANCORP INC	269,887	9,642,973	10,849,457
PACIFIC TEXTILES HOLDINGS LTD	1,286,100	1,421,523	1,230,663
PACIRA PHARMACEUTICALS INC	214,011	10,516,735	6,666,443
PACKAGING CORP OF AMERICA	241,939	10,867,388	27,266,525
PACWEST BANCORP	373,258	16,842,204	18,487,469
PAGEGROUP PLC	802,100	5,143,964	6,036,622
PALFINGER AG	35,812	1,116,093	1,442,421
PALO ALTO NETWORKS INC	194,000	33,771,845	35,214,880
PALTAC CORP	38,600	1,031,894	2,068,829
PANASONIC CORP	1,394,900	13,882,968	19,949,628
PANDORA MEDIA INC	501,700	6,716,392	2,523,551
PANHANDLE OIL & GAS INC - CLASS A	16,500	322,120	318,450
PAPA JOHN'S INTERNATIONAL INC	28,300	1,186,852	1,621,590
PAPELES Y CARTONES DE EUROPA SA	14,807	260,259	257,859
PAR PACIFIC HOLDINGS INC	63,859	1,182,699	1,096,459
PARADOX INTERACTIVE AB	2,569	40,889	38,528
PARAMOUNT BED HOLDINGS COMPANY LTD	3,400	159,893	173,597
PARAMOUNT GROUP INC	446,400	7,715,827	6,356,736
PARATEK PHARMACEUTICALS INC	47,504	961,257	617,552
PARIS ORLEANS SA	81,369	2,280,842	2,992,143
PARK CITY GROUP INC	13,300	176,309	116,375
PARK ELECTROCHEMICAL CORP	21,700	510,932	365,428
PARK HOTELS & RESORTS INC	335,886	9,491,209	9,075,640
PARK NATIONAL CORP	14,700	1,297,950	1,525,272
PARKE BANCORP INC	6,100	130,357	126,880
PARKER DRILLING COMPANY	111,600	396,756	70,866
PARKER HANNIFIN CORP	339,479	42,883,417	58,061,093
PARK-OHIO HOLDINGS CORP	10,400	488,767	404,040
PARSLEY ENERGY INC - CLASS A	557,599	15,465,095	16,164,795
PARTNERS GROUP	72,643	28,350,075	53,860,203
PARTY CITY HOLDCO INC	30,900	603,680	482,040
PATRICK INDUSTRIES INC	39,557	1,203,112	2,446,600
PATRIOT TRANSPORTATION HOLDINGS	2,221	54,580	41,222
PATTERN ENERGY GROUP INC	90,538	2,333,551	1,565,402
PATTERSON COMPANIES INC	384,952	17,150,059	8,557,483
PATTERSON-UTI ENERGY INC	1,073,676	19,565,263	18,800,067
PAYCHEX INC	935,400	47,800,272	57,611,286
PAYCOM SOFTWARE INC	664,350	37,024,346	71,344,547
PAYLOCITY HOLDING CORP	169,843	6,221,097	8,701,057
PAYPAL HOLDINGS INC	3,108,625	65,411,394	235,851,379
PBB GROUP BERHAD	397,700	1,638,373	1,967,936
PBF ENERGY INC	336,844	10,533,768	11,419,012
PC CONNECTION INC	18,020	452,204	450,500
PC JEWELLER LTD	1,215,316	7,030,073	5,966,483
PCM INC	1,200	22,104	9,960
PCSB FINANCIAL CORP	19,300	329,644	404,914
PCTEL INC	261,800	2,352,637	1,879,724
PDC ENERGY INC	591,868	31,990,990	29,019,288
PDF SOLUTIONS INC	29,400	501,571	342,804
PDL BIOPHARMA INC	183,367	1,072,069	539,099
PDVWIRELESS INC	11,400	407,057	340,290
PEABODY ENERGY CORP	73,800	1,955,030	2,693,700
PEAPACK-GLADSTONE FINANCIAL CORP	33,433	914,086	1,116,328
PEBBLEBROOK HOTEL TRUST	111,060	4,368,938	3,814,911
PEGASYSTEMS INC	40,100	964,220	2,432,065
PEGATRON CORP	3,226,000	6,257,398	8,099,023
PENN NATIONAL GAMING INC	378,048	7,436,609	9,927,540
PENN REAL ESTATE INVESTMENT TRUST	71,100	1,365,278	686,115
PENN VIRGINIA CORP	17,624	594,913	617,545
PENNS WOODS BANCORP INC	4,700	202,250	198,857
PENNYMAC FINANCIAL SERVICES INC - A SHARES	18,000	314,831	407,700
PENNYMAC MORTGAGE INVESTMENT TRUST	71,800	1,284,178	1,294,554
PENSKE AUTOMOTIVE GROUP INC	145,489	7,373,716	6,449,527

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PENTAIR PLC	579,082	35,975,958	39,452,857
PENTA-OCEAN CONSTRUCTION COMPANY LTD	51,700	367,900	378,696
PENUMBRA INC	37,355	2,927,966	4,320,106
PEOPLES BANCORP INC	33,354	924,036	1,182,399
PEOPLES BANCORP OF NORTH CAROLINA INC	4,950	138,915	152,064
PEOPLES FINANCIAL SERVICES CORP	7,900	300,597	360,635
PEOPLE'S INSURANCE COMPANY OF CHINA LTD	1,499,000	693,002	700,958
PEOPLE'S UNITED FINANCIAL INC	845,710	13,833,038	15,780,949
PEOPLE'S UTAH BANCORP	22,432	487,207	724,554
PEPSICO INC	4,140,761	191,185,012	451,964,063
PEPSI-COLA PRODUCTS PHILIPPINES INC	13,135,967	918,971	730,091
PERCEPTRON INC	231,565	2,220,684	2,026,194
PERFICIENT INC	35,900	652,122	822,828
PERFORMANCE FOOD GROUP INC	102,500	2,788,550	3,059,625
PERKINELMER INC	262,301	14,215,673	19,861,432
PERNOD RICARD SA	281,387	27,342,050	46,805,129
PERPETUAL LTD	27,635	914,588	986,740
PERRIGO COMPANY PLC	492,500	67,759,728	41,044,950
PERRY ELLIS INTERNATIONAL INC	22,568	457,363	582,254
PERSIMMON PLC	34,685	999,792	1,231,000
PERUSAHAAN PERKEBUNAN LONDON SUMATRA INDONESIA TBK PT	5,815,600	602,803	547,028
PETIQ INC	45,663	1,029,692	1,214,636
PETKIM PETROKIMYA HOLDING AS	138,521	253,736	284,637
PETMED EXPRESS INC	38,632	1,083,665	1,612,886
PETROFAC LTD	83,941	735,374	596,769
PETRON CORP	871,200	169,759	154,446
PETRONAS CHEMICALS GROUP BERHAD	881,900	1,484,007	1,883,271
PETRONET LNG LTD	95,388	369,210	337,769
PEUGEOT SA	472,190	7,696,271	11,353,132
PFIZER INC	17,691,799	356,157,978	627,881,947
PFIZER LTD	1,214	36,290	40,674
PG&E CORP	1,309,200	42,065,542	57,513,156
PGT INNOVATIONS INC	50,200	555,216	936,230
PHH CORP	29,300	695,337	306,478
PHI INC	13,000	435,561	133,120
PHIBRO ANIMAL HEALTH CORP - CLASS A	39,459	1,369,702	1,566,522
PHILIP MORRIS INTERNATIONAL INC	4,265,800	149,957,949	424,020,520
PHILIPS ELECTRONICS NV	518,772	21,360,144	19,883,636
PHILIPS LIGHTING NV	125,931	4,883,831	4,723,725
PHILLIPS 66	1,086,459	23,441,506	104,213,147
PHOSAGRO PJSC - GDR	22,318	337,072	324,504
PHOTRONICS INC	126,556	1,225,611	1,044,087
PHYSICIANS REALTY TRUST	195,300	3,546,978	3,040,821
PICK N PAY STORES LTD	73,058	404,733	422,610
PICO HOLDINGS INC	22,700	366,529	259,915
PIEDMONT OFFICE REIT - CLASS A	405,740	7,901,429	7,136,967
PIER 1 IMPORTS INC	77,000	925,323	247,940
PIERIS PHARMACEUTICALS INC	33,000	169,262	225,060
PIGEON CORP	960,623	21,268,146	43,401,914
PILGRIMS PRIDE CORP	505,475	12,104,635	12,439,740
PING AN INSURANCE COMPANY OF CHINA LTD - H SHARES	3,301,926	27,379,008	33,573,346
PINNACLE ENTERTAINMENT INC	122,515	1,142,161	3,693,827
PINNACLE FINANCIAL PARTNERS INC	213,221	13,200,159	13,688,788
PINNACLE FOODS INC	304,178	14,157,835	16,456,030
PINNACLE WEST CAPITAL CORP	224,900	14,097,949	17,947,020
PIONEER ENERGY SERVICES CORP	72,600	703,732	196,020
PIONEER NATURAL RESOURCES COMPANY	552,909	87,668,204	94,978,708
PIPER JAFFRAY COMPANIES INC	28,284	1,325,196	2,348,986
PITNEY BOWES INC	439,340	8,838,115	4,784,413
PIXELWORKS INC	30,300	169,477	117,261
PJT PARTNERS INC - CLASS A	107,253	3,786,901	5,373,375
PLA ADMINISTRADORA INDUSTRIAL S DE RL DE CV	237,881	406,867	394,090
PLANET FITNESS INC - CLASS A	263,856	6,029,555	9,965,841
PLANTRONICS INC	40,100	2,220,377	2,420,837
PLATFORM SPECIALTY PRODUCTS CORP	522,232	8,822,800	5,029,094
PLAYAGS INC	6,000	128,357	139,560
PLEXUS CORP	51,212	1,938,066	3,058,893
PLUG POWER INC	217,500	562,681	411,075
PLUS500 LTD	121,281	1,485,466	1,939,516
PLY GEM HOLDINGS INC	21,500	258,473	464,400

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PNC FINANCIAL SERVICES GROUP INC	1,390,076	118,129,270	210,235,094
PNM RESOURCES INC	118,414	3,517,842	4,529,336
POINTS INTERNATIONAL LTD	3,899	42,471	38,093
POLARIS INDUSTRIES INC	142,400	10,144,788	16,307,648
POLSKI KONCERN NAFTOWY ORLEN SA	448,836	9,984,882	11,022,709
POLSKIE GORNICTWO NAFTOWE I GAZOWNICTWO SA	966,736	1,475,938	1,594,622
POLY PROPERTY GROUP COMPANY LTD	1,363,000	738,333	670,359
POLYONE CORP	374,761	15,311,091	15,934,838
POOL CORP	85,200	7,953,968	12,457,944
POONGSAN CORP	15,161	719,291	558,279
POPULAR INC	368,200	11,599,119	15,324,484
PORTLAND GENERAL ELECTRIC COMPANY	330,940	14,025,646	13,406,379
PORTO SEGURO SA	75,100	954,941	1,097,261
PORTOLA PHARMACEUTICALS INC	65,436	2,811,285	2,137,140
POSCO	45,454	11,195,480	13,880,549
POST HOLDINGS INC	237,729	18,830,295	18,010,349
POSTNL NV	114,124	552,575	426,961
POTBELLY CORP	24,500	329,632	295,225
POTLATCHDELTIC CORP	69,600	2,521,746	3,622,680
POU CHEN CORP	455,000	573,478	608,602
POWELL INDUSTRIES INC	12,330	439,474	330,937
POWER ASSETS HOLDINGS LTD	122,000	1,059,001	1,087,357
POWER INTEGRATIONS INC	101,342	5,542,502	6,926,726
POWERLONG REAL ESTATE HOLDINGS LTD	404,000	228,716	212,596
POWERTECH TECHNOLOGY INC	170,000	369,568	531,742
PP (PERSERO) TBK PT	1,320,300	236,175	250,298
PPG INDUSTRIES INC	702,500	26,986,897	78,399,000
PPL CORP	1,625,400	53,716,924	45,982,566
PQ GROUP HOLDINGS INC	19,900	303,330	278,003
PRA GROUP INC	59,885	2,072,205	2,275,630
PRA HEALTH SCIENCES INC	69,374	4,140,779	5,755,267
PRADA SPA	1,527,100	5,711,594	7,053,422
PRAXAIR INC	867,694	44,028,175	125,208,244
PRECISION DRILLING CORP	279,499	820,778	776,115
PREFERRED APARTMENT COMMUNITIES INC - CLASS A	38,400	517,831	544,896
PREFERRED BANK	36,651	1,734,375	2,352,994
PREFORMED LINE PRODUCTS COMPANY	4,700	199,586	305,923
PREMIER FINANCIAL BANCORP INC	10,549	211,466	196,317
PREMIER INC - CLASS A	250,754	8,493,508	7,851,108
PRESIDENT CHAIN STORE CORP	120,000	1,149,928	1,218,232
PRESIDIO INC	64,350	994,738	1,006,434
PRESTIGE BRANDS HOLDINGS INC	241,593	9,916,176	8,146,516
PRICE SMART INC	58,980	5,257,183	4,927,779
PRIMA MEAT PACKERS LTD	365,000	1,891,800	2,093,559
PRIMAX ELECTRONICS LTD	39,000	96,155	83,198
PRIMERICA INC	58,521	2,866,607	5,653,129
PRIMO WATER CORP	22,996	278,007	269,283
PRIMORIS SERVICES CORP	43,700	840,130	1,091,626
PRINCIPAL FINANCIAL GROUP INC	728,700	39,527,408	44,385,117
PROASSURANCE CORP	239,200	11,931,973	11,613,160
PROCTER & GAMBLE COMPANY/THE	7,028,453	265,496,867	557,215,754
PROGENICS PHARMACEUTICALS INC	176,660	1,102,967	1,317,884
PROGRESS SOFTWARE CORP	94,286	2,499,011	3,625,297
PROGRESSIVE CORP/THE	1,632,021	55,356,484	99,439,040
PROLOGIS INC	1,209,400	51,822,309	76,180,106
PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	183,700	1,871,720	1,818,935
PROOFPOINT INC	225,850	14,240,667	25,667,853
PROPETRO HOLDING CORP	62,000	1,049,524	985,180
PROS HOLDINGS INC	873,207	10,557,375	28,824,563
PROSPERITY BANCSHARES INC	144,200	9,063,851	10,473,246
PROTAGONIST THERAPEUTICS INC	13,600	265,053	116,824
PROTHENA CORP PLC	106,398	5,530,261	3,905,871
PROTO LABS INC	541,955	37,585,973	63,706,810
PROVIDENCE SERVICE CORP	16,480	803,525	1,139,427
PROVIDENT BANCORP INC	6,500	100,036	172,575
PROVIDENT FINANCIAL HOLDINGS INC	5,400	102,197	97,686
PROVIDENT FINANCIAL SERVICES INC	66,300	1,097,746	1,696,617
PRUDENTIAL BANCORP INC	8,700	146,856	157,818
PRUDENTIAL FINANCIAL INC	1,238,609	67,870,281	128,257,962
PRUDENTIAL PLC	3,334,485	65,632,360	83,191,392

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PS BUSINESS PARKS INC	26,760	2,264,203	3,024,950
PSK INC	27,294	746,569	626,080
PTC INC	249,100	5,907,815	19,432,291
PTC INDIA FINANCIAL SERVICES LTD	514,454	293,383	189,701
PTC THERAPEUTICS INC	45,900	1,969,611	1,242,054
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LTD	1,482,100	4,544,936	5,426,941
PTT GLOBAL CHEMICAL PCL	925,900	2,081,113	2,798,131
PTT PUBLIC COMPANY LTD	898,300	9,371,034	15,857,422
PUBLIC BANK BERHAD	7,014,300	34,094,312	43,522,027
PUBLIC JOINT STOCK COMPANY POLYUS	32,326	1,255,438	1,257,481
PUBLIC SERVICE ENTERPRISE GROUP INC	1,222,677	51,902,700	61,427,292
PUBLIC STORAGE INC	470,700	71,024,813	94,323,573
PUBLICIS GROUPE SA	337,952	23,107,218	23,516,360
PULSE BIOSCIENCES INC	9,800	325,850	132,594
PULTE GROUP INC	1,263,022	30,970,593	37,246,519
PUMA AG	1,283	506,799	625,636
PUMA BIOTECHNOLOGY INC	40,798	1,932,867	2,776,304
PURE CYCLE CORP	37,324	269,384	352,712
PURE STORAGE INC - CLASS A	119,433	1,701,906	2,382,688
PUREGOLD PRICE CLUB INC	11,031,200	9,212,406	11,088,811
PVH CORP	207,777	23,437,831	31,463,671
PZENA INVESTMENT MANAGEMENT INC - CLASS A	14,800	145,125	164,724
Q2 HOLDINGS INC	516,746	15,460,710	23,537,780
QAD INC - CLASS A	15,880	475,153	661,402
QANTAS AIRWAYS LTD	8,887,165	21,958,663	39,742,525
QATAR FUEL QSC	33,140	1,167,517	1,000,661
QBE INSURANCE GROUP LTD	3,057,631	41,189,823	22,585,776
QCR HOLDINGS INC	24,216	779,206	1,086,088
QEP RESOURCES INC	520,100	7,912,536	5,091,779
QIAGEN NV	853,437	21,330,611	27,564,480
QINETIQ PLC	464,216	1,351,049	1,343,430
QINGLING MOTORS COMPANY LTD - H SHARES	2,701,800	902,231	884,730
QISDA CORP	2,584,000	1,849,768	1,931,996
QORVO INC	326,537	19,671,085	23,004,532
QTS REALTY TRUST INC - CLASS A	63,388	2,852,710	2,295,913
QUAD GRAPHICS INC	57,468	1,292,163	1,456,814
QUAKER CHEMICAL CORP	17,022	1,228,511	2,521,469
QUALCOMM INC	4,051,526	141,550,213	224,495,056
QUALICORP SA	453,300	3,651,423	3,038,730
QUALITY CARE PROPERTIES INC	101,100	1,874,394	1,964,373
QUALITY SYSTEMS INC	1,534,441	24,688,927	20,945,120
QUALYS INC	55,494	2,665,926	4,037,189
QUANEX BUILDING PRODUCTS CORP	38,100	619,992	662,940
QUANTA SERVICES INC	311,729	9,441,652	10,707,891
QUANTENNA COMMUNICATIONS INC	22,600	470,695	309,620
QUANTUM CORP	29,800	203,832	108,472
QUEBECOR INC - CLASS B	325,700	3,886,020	6,222,215
QUEST DIAGNOSTICS INC	414,915	33,467,147	41,615,975
QUIDEL CORP	811,460	21,612,136	42,041,743
QUINENCO SA	387,117	1,050,983	1,301,368
QUINSTREET INC	92,858	811,316	1,185,797
QUINTANA ENERGY SERVICES INC	4,000	34,172	39,000
QUOTIENT LTD	13,700	92,338	64,527
QUOTIENT TECHNOLOGY INC	156,085	1,877,024	2,044,714
R1 RCM INC	92,500	350,170	660,450
RA PHARMACEUTICALS INC	4,500	86,991	23,895
RADCOM LTD	11,160	226,535	204,786
RADIAN GROUP INC	455,179	8,063,571	8,666,608
RADIANT LOGISTICS INC	24,800	181,784	95,976
RADIANT OPTO-ELECTRONICS CORP	446,000	1,189,800	1,093,700
RADISYS CORP	36,800	169,372	23,589
RADIUS HEALTH INC	41,200	2,483,485	1,480,728
RADNET INC	62,389	538,647	898,402
RAFAEL HOLDINGS INC - CLASS B	8,800	69,192	42,680
RAFFLES MEDICAL GROUP LTD	633,900	616,774	555,925
RAIA DROGASIL SA	1,607,200	36,559,528	36,171,188
RAIFFEISEN BANK INTERNATIONAL AG	59,025	2,326,616	2,293,178
RAIT FINANCIAL TRUST	75,600	482,448	12,209
RAJESH EXPORTS LTD	355,015	3,456,113	4,025,793
RAK PROPERTIES PJSC	2,983,529	555,262	552,355

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RALPH LAUREN CORP	130,600	15,316,495	14,601,080
RAMACO RESOURCES INC	6,800	41,987	48,892
RAMBUS INC	128,700	1,857,957	1,728,441
RAMCO-GERSHENSON PROPERTIES TRUST	113,213	1,809,948	1,399,313
RANDSTAD HOLDING NV	8,390	501,665	551,211
RANGE RESOURCES CORP	718,800	22,539,800	10,451,352
RANGER ENERGY SERVICES INC	3,100	37,576	25,234
RAPID7 INC	57,223	1,093,667	1,463,192
RATHBONE BROTHERS PLC	18,205	620,039	623,127
RATIONAL AG	1,400	238,805	879,835
RAVEN INDUSTRIES INC	39,400	811,223	1,380,970
RAYMOND JAMES FINANCIAL INC	560,535	17,321,587	50,117,434
RAYONIER ADVANCED MATERIALS INC	53,100	1,154,515	1,140,057
RAYONIER INC	280,400	5,331,968	9,864,472
RAYTHEON COMPANY	863,600	57,429,242	186,382,152
RBB BANCORP	5,496	149,584	144,930
RBC BEARINGS INC	34,921	2,939,011	4,337,188
RCI HOSPITALITY HOLDINGS INC	9,800	224,812	278,222
RE/MAX HOLDINGS INC - CLASS A	19,700	726,133	1,190,865
REA GROUP LTD	185,368	6,548,176	11,262,594
READING INTERNATIONAL INC - CLASS A	19,400	274,991	323,010
REALNETWORKS INC	755,830	4,941,181	2,312,840
REALOGY HOLDINGS CORP	396,554	16,611,518	10,817,993
REALPAGE INC	64,700	1,421,168	3,332,050
REALTEK SEMICONDUCTOR CORP	35,000	132,230	154,851
REALTY INCOME CORP	618,400	31,455,568	31,989,832
REATA PHARMACEUTICALS INC - CLASS A	12,326	305,996	252,806
RECKITT BENCKISER GROUP PLC	145,699	11,771,761	12,332,685
RECORDATI SPA	301,976	9,335,831	11,134,128
RECRO PHARMA INC	6,800	61,582	74,868
RECRUIT HOLDINGS COMPANY LTD	1,031,802	18,902,703	25,656,797
RED ELECTRICA CORPORACION SA	225,205	4,815,327	4,633,681
RED HAT INC	415,525	34,695,608	62,125,143
RED LION HOTELS CORP	14,600	101,606	142,350
RED ROBIN GOURMET BURGERS INC	19,792	1,193,810	1,147,936
RED ROCK RESORTS INC - CLASS A	320,818	6,857,958	9,393,551
RED VIOLET INC	1,017	2,384	6,204
REDEFINE PROPERTIES LTD	1,074,401	1,065,777	1,050,939
REDFIN CORP	43,700	978,258	997,671
REDROW PLC	30,991	189,812	258,889
REDWOOD TRUST INC	80,000	1,269,709	1,237,600
REGAL БЕЛОIT CORP	116,506	6,605,022	8,545,715
REGENCY CENTERS CORP	341,140	20,557,273	20,120,437
REGENERON PHARMACEUTICALS INC	210,749	66,755,982	72,573,526
REGENXBIO INC	29,900	404,158	892,515
REGIONAL MANAGEMENT CORP	18,476	353,393	588,276
REGIONS FINANCIAL CORP	2,596,020	28,974,684	48,234,052
REGIS CORP	39,302	615,077	594,639
REINSURANCE GROUP OF AMERICA INC	512,997	39,420,705	79,001,538
REIS INC	11,800	254,143	253,110
RELIANCE COMMUNICATION LTD	527,593	97,722	175,941
RELIANCE INDUSTRIES LTD	597,152	7,683,918	8,081,759
RELIANCE NIPPON LIFE ASSET MANAGEMENT LTD	325,000	1,442,715	1,233,044
RELIANCE STEEL & ALUMINUM COMPANY	167,515	8,030,176	14,362,736
RELIANT BANCORP INC	7,400	176,194	168,646
RELX NV	84,908	1,629,195	1,757,458
RELX PLC	1,001,710	21,398,113	20,586,162
REMY COINTREAU SA	29,058	3,971,361	4,138,342
RENAISSANCERE HOLDINGS LTD	168,725	18,846,662	23,370,100
RENASANT CORP	226,091	9,288,940	9,622,433
RENESAS ELECTRONICS CORP	1,056,000	10,957,532	10,624,542
RENEWABLE ENERGY GROUP INC	40,858	491,568	522,982
RENT-A-CENTER INC	42,900	1,323,772	370,227
RENTOKIL INITIAL PLC	63,379	283,355	241,563
REPLIGEN CORP	67,120	2,195,238	2,428,402
REPUBLIC BANCORP INC - CLASS A	11,300	308,191	432,790
REPUBLIC FIRST BANCORP INC	43,500	335,488	378,450
REPUBLIC SERVICES INC	569,081	24,881,316	37,690,235
RESILIENT REIT LTD	58,368	552,019	246,304
RESMED INC	418,118	19,101,712	41,172,079

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RESOLUTE ENERGY CORP	174,564	5,249,375	6,048,643
RESOURCE CAPITAL CORP	31,775	516,676	302,180
RESOURCES CONNECTION INC	31,100	436,929	503,820
RESTORATION ROBOTICS INC	5,000	20,638	31,150
RESTORBIO INC	7,100	79,539	68,018
RETAIL OPPORTUNITY INVESTMENTS CORP	118,800	2,003,025	2,099,196
RETAIL PROPERTIES OF AMERICA INC	459,300	6,629,905	5,355,438
RETROPHIN INC	44,500	1,328,335	995,020
REV GROUP INC	53,199	1,465,028	1,104,411
REVANCE THERAPEUTICS INC	29,200	870,723	899,360
REVLON INC - CLASS A	14,400	504,445	296,640
REVOLUTION LIGHTING TECHNOLOGIES INC	1,200	7,896	4,116
REX STORES CORP	10,747	732,311	782,382
REXEL SA	248,761	3,965,526	4,206,657
REXFORD INDUSTRIAL REALTY INC	107,466	1,914,006	3,093,946
REXNORD CORP	524,294	12,895,486	15,561,046
RGC RESOURCES INC	7,100	179,417	180,340
RH	28,200	2,237,986	2,686,896
RHB CAPITAL BERHAD	423,900	584,551	573,164
RHEINMETALL AG	182,387	20,289,861	25,874,003
RHI MAGNESITA NV	5,529	334,799	341,268
RHYTHM PHARMACEUTICALS INC	8,205	234,486	163,280
RIBBON COMMUNICATIONS INC	45,000	357,917	229,500
RICHTER GEDEON NYRT	196,762	4,638,476	4,112,195
RIGEL PHARMACEUTICALS INC	147,000	518,005	520,380
RIGHTMOVE PLC	1,139,842	38,220,849	69,507,241
RIGNET INC	11,900	422,049	161,840
RING ENERGY INC	131,314	1,372,296	1,884,356
RINGCENTRAL INC - CLASS A	70,500	1,512,286	4,476,750
RINNAI CORP	107,800	9,187,431	10,237,706
RIO TINTO LTD	18,440	837,346	1,028,298
RIO TINTO PLC	396,633	20,970,820	20,091,487
RIO TINTO PLC - SPONSORED ADR	95,182	4,824,776	4,904,728
RITCHIE BROS AUCTIONEERS INC	47,177	1,191,521	1,484,660
RITE AID CORP	2,090,081	17,439,681	3,511,336
RIVERVIEW BANCORP INC	58,067	524,401	542,346
RLI CORP	43,200	1,803,519	2,738,448
RLJ LODGING TRUST	185,087	4,736,825	3,598,091
RMB HOLDINGS LTD	908,291	6,350,377	5,914,096
RMR GROUP INC/THE - CLASS A	16,142	572,709	1,129,133
ROAD KING INFRASTRUCTURE LTD	716,000	1,035,474	1,415,889
ROADRUNNER TRANSPORTATION SYSTEMS INC	25,700	668,232	65,278
ROBERT HALF INTERNATIONAL INC	459,699	24,285,001	26,611,975
ROCHE HOLDING AG	152,460	31,959,262	34,883,026
ROCKWELL AUTOMATION INC	326,300	43,016,278	56,841,460
ROCKWELL COLLINS INC	468,072	41,224,398	63,119,509
ROCKWELL MEDICAL INC	40,600	502,873	211,526
ROCKWOOL INTERNATIONAL AS	3,000	366,131	888,482
ROGERS COMMUNICATIONS INC	463,350	21,795,362	20,679,588
ROGERS CORP	66,683	8,222,542	7,971,286
ROHM COMPANY LTD	36,400	2,371,845	3,467,156
ROHTO PHARMACEUTICAL COMPANY LTD	8,800	183,857	246,168
ROLLINS INC	799,522	26,923,961	40,799,608
ROLLS-ROYCE HOLDINGS PLC	1,166,688	12,466,309	14,264,866
ROPER TECHNOLOGIES INC	303,505	55,429,260	85,190,818
ROSEHILL RESOURCES INC	11,800	99,356	69,266
ROSETTA STONE INC	152,759	1,768,013	2,008,781
ROSNEFT OJSC - GDR	47,871	272,157	262,429
ROSS STORES INC	1,436,201	80,135,364	111,994,954
ROUND ONE CORP	89,800	1,376,956	1,421,939
ROWAN COMPANIES PLC	1,408,139	22,951,400	16,249,924
ROYAL BANK OF CANADA	561,590	38,059,906	43,350,348
ROYAL BANK OF SCOTLAND GROUP PLC	3,411,838	12,428,376	12,386,495
ROYAL CARIBBEAN CRUISES LTD	493,756	43,493,580	58,134,831
ROYAL DUTCH SHELL PLC - A SHARES	1,193,664	33,068,447	37,853,093
ROYAL DUTCH SHELL PLC - B SHARES	1,808,455	39,769,756	57,765,228
ROYAL GOLD INC	158,800	12,109,163	13,636,156
RPC GROUP PLC	1,054,709	11,711,318	11,439,848
RPC INC	196,300	3,245,547	3,539,289
RPM INTERNATIONAL INC	264,300	5,601,708	12,599,181

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RPX CORP	77,789	1,153,661	831,564
RR DONNELLEY & SONS COMPANY	75,100	882,425	655,623
RSP PERMIAN INC	644,208	22,043,948	30,200,471
RTI SURGICAL INC	52,200	342,054	240,120
RUBICON PROJECT INC/THE	84,354	851,861	151,837
RUBICON TECHNOLOGY INC	105,279	3,296,613	731,689
RUBIS SCA	141,379	7,943,311	10,197,766
RUDOLPH TECHNOLOGIES INC	62,619	1,100,501	1,734,546
RUSH ENTERPRISES INC - CLASS A	85,367	3,371,457	3,627,244
RUSH ENTERPRISES INC - CLASS B	7,508	175,714	303,173
RUSHYDRO PJSC - ADR	981,538	1,286,567	1,234,775
RUTH'S HOSPITALITY GROUP INC	41,900	591,192	1,024,455
RYANAIR HOLDINGS PLC - ADR	157,281	12,542,461	19,321,971
RYDER SYSTEM INC	207,661	17,648,177	15,115,644
RYERSON HOLDING CORP	8,200	85,487	66,830
RYMAN HOSPITALITY PROPERTIES INC	84,917	5,057,874	6,576,822
RYOHIN KEIKAKU COMPANY LTD	52,000	11,394,484	17,455,571
S IMMO AG	7,874	142,094	155,910
S&P GLOBAL INC	864,180	97,142,029	165,110,231
S&T BANCORP INC	38,300	1,032,573	1,529,702
SABRA HEALTH CARE REIT INC	200,295	4,837,449	3,535,207
SABRE CORP	893,411	20,792,768	19,163,666
SAFE BULKERS INC	51,200	122,880	162,304
SAFEGUARD SCIENTIFICS INC	189,010	2,451,996	2,315,373
SAFESTORE HOLDINGS PLC	293,663	1,606,400	2,022,677
SAFETY INSURANCE GROUP INC	16,000	837,204	1,229,600
SAFETY, INCOME AND GROWTH INC	7,500	133,882	119,925
SAFRAN SA	671,324	58,268,355	70,987,479
SAGA COMMUNICATIONS INC - CLASS A	5,600	218,417	208,600
SAGE THERAPEUTICS INC	174,650	14,569,183	28,130,876
SAIA INC	43,429	1,933,738	3,263,689
SAILPOINT TECHNOLOGIES HOLDINGS	32,585	709,577	674,184
SAIZERIYA COMPANY LTD	49,000	1,281,801	1,396,051
SALEM MEDIA GROUP INC	10,840	83,860	39,024
SALESFORCE.COM INC	2,181,034	92,954,825	253,654,254
SALINI IMPREGILO SPA	212,230	734,651	629,037
SALLY BEAUTY COMPANY INC	439,500	12,498,001	7,229,775
SALZGITTER AG	39,393	1,310,467	2,012,508
SAMJIN PHARMACEUTICAL COMPANY LTD	26,683	854,186	1,076,432
SAMSONITE INTERNATIONAL SA	2,341,700	9,023,386	10,651,821
SAMSUNG CARD COMPANY LTD	7,690	275,336	258,642
SAMSUNG ELECTRONICS COMPANY LTD	107,585	137,811,443	248,397,303
SAMSUNG ELECTRONICS COMPANY LTD - GDR	3,305	1,816,098	3,787,530
SAMSUNG ELECTRONICS COMPANY LTD - PREFERRED	3,604	2,667,114	6,897,608
SAMSUNG FIRE & MARINE INSURANCE COMPANY LTD	128,470	34,155,836	32,602,622
SAMSUNG SDI COMPANY LTD	45,632	5,379,755	8,241,073
SAMSUNG SDS COMPANY LTD	7,391	1,747,014	1,771,649
SAMSUNG SECURITIES COMPANY LTD	14,152	535,142	522,452
SANCHEZ ENERGY CORP	645,196	5,611,795	2,019,463
SANDERSON FARMS INC	65,284	6,105,513	7,770,102
SANDRIDGE ENERGY INC	62,493	1,095,958	906,773
SANDS CHINA LTD	1,302,000	5,428,263	7,000,803
SANDVIK AB	206,848	3,580,102	3,765,341
SANDY SPRING BANCORP INC	50,139	1,606,300	1,943,388
SANGAMO THERAPEUTICS INC	99,921	1,271,719	1,898,499
SANKYO COMPANY LTD	11,200	403,522	394,922
SANMINA CORP	803,243	19,893,819	21,004,804
SANOFI-AVENTIS SA	1,519,004	122,598,861	122,046,046
SANOMA OYJ	53,671	593,620	628,719
SANTANDER CONSUMER USA HOLDINGS INC	669,800	10,993,945	10,917,740
SAO MARTINHO SA	175,200	973,629	924,075
SAP AG	595,216	46,389,578	62,200,282
SAP AG - SPONSORED ADR	111,116	11,397,026	11,684,959
SAPPI LTD	1,421,373	8,538,120	9,140,932
SAPUTO INC	10,999	350,240	352,770
SARAS RAFFINERIE SARDE SPA	1,847,592	4,176,753	4,051,441
SAREPTA THERAPEUTICS INC	72,570	2,608,767	5,376,711
SARTORIUS AG	315,710	35,639,376	44,069,319
SAUL CENTERS INC	12,500	595,675	637,125
SAVILLS PLC	101,624	1,167,802	1,399,208

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SBA COMMUNICATIONS CORP	315,524	37,337,403	53,929,362
SBERBANK OF RUSSIA PJSC - SPONSORED ADR	2,769,388	29,268,862	51,593,698
SBM OFFSHORE NV	698,684	11,203,707	11,166,298
SCANA CORP	263,800	14,359,548	9,905,690
SCANSOURCE INC	27,300	906,965	970,515
SCHAEFFLER AG	329,543	5,432,438	5,080,291
SCHIBSTED ASA - A SHARES	58,752	2,172,949	1,638,870
SCHIBSTED ASA - B SHARES	35,222	1,146,126	890,986
SCHINDLER HOLDING AG	36,030	4,875,880	7,525,063
SCHINDLER HOLDING AG - PARTICIPATION CERTIFICATES	227,923	20,878,873	49,031,055
SCHLUMBERGER LTD	3,741,430	164,053,317	242,369,835
SCHNEIDER ELECTRIC SA	453,914	25,586,381	39,825,279
SCHNEIDER NATIONAL INC - CLASS B	280,660	7,094,814	7,314,000
SCHNITZER STEEL INDUSTRIES INC	54,211	958,341	1,753,726
SCHOELLER BLECKMANN OILFIELD EQUIPMENT AG	11,538	892,526	1,267,877
SCHOLASTIC CORP	53,465	2,086,638	2,076,581
SCHOUW & COMPANY	16,213	1,557,802	1,598,322
SCHRODERS PLC	12,188	526,973	545,747
SCHWEITER TECHNOLOGIES AG	965	771,403	1,144,779
SCHWEITZER-MAUDUIT INTERNATIONAL INC	33,600	1,007,447	1,315,440
SCIENCE APPLICATIONS INTERNATIONAL CORP	62,615	3,542,900	4,934,062
SCIENTEX BERHAD	34,900	77,947	76,242
SCIENTIFIC GAMES CORP	212,620	3,446,892	8,844,992
SCORPIO BULKERS INC	56,900	749,582	401,145
SCORPIO TANKERS INC	291,800	1,897,475	571,928
SCOTTS MIRACLE-GRO COMPANY/THE - CLASS A	327,882	16,007,523	28,115,882
SEABOARD CORP	1,000	3,811,597	4,265,000
SEACHANGE INTERNATIONAL INC	289,928	1,706,124	785,705
SEACOAST BANKING CORP OF FLORIDA	45,300	828,509	1,199,091
SEACOR HOLDINGS INC	18,000	699,430	919,800
SEACOR MARINE HOLDINGS INC	17,192	422,665	326,992
SEAH BESTEEL CORP	33,792	942,773	817,932
SEAH STEEL CORP	2,911	245,357	227,494
SEALED AIR CORP	418,812	21,483,232	17,920,965
SEARS HOLDINGS CORP	11,600	156,484	30,972
SEATTLE GENETICS INC	267,200	12,881,276	13,985,248
SEAWORLD ENTERTAINMENT INC	447,893	7,974,633	6,642,253
SECOM LTD	126,700	9,167,856	9,435,487
SECUREWORKS CORP - CLASS A	4,400	64,034	35,552
SEEK LTD	2,592,911	20,887,267	36,993,397
SEGRO PLC	150,000	1,102,715	1,265,045
SEI INVESTMENTS COMPANY	594,747	26,654,444	44,552,498
SEIKAKAKU CORP	5,800	106,653	105,802
SEIKO EPSON CORP	29,900	598,365	531,649
SEIKO HOLDINGS CORP	23,800	674,074	576,034
SEKISUI CHEMICAL COMPANY LTD	1,130,000	19,825,593	19,720,545
SELCAK ECZA DEPOSU TICARET VE SANAYI AS	1,504,000	1,725,316	1,412,349
SELECT ENERGY SERVICES INC - CLASS A	30,700	519,015	387,434
SELECT INCOME REIT	88,213	2,063,831	1,718,389
SELECT MEDICAL HOLDINGS CORP	144,331	2,015,082	2,489,710
SELECTA BIOSCIENCES INC	13,800	255,986	140,622
SELECTIVE INSURANCE GROUP INC	83,473	2,635,195	5,066,811
SEMAPA - SOCIEDADE DE INVESTIMENTO E GESTAO, SGPS, SA	32,225	629,199	733,983
SEMEN INDONESIA (PERSERO) TBK PT	1,949,476	1,329,920	1,465,559
SEMGROUP CORP - CLASS A	72,200	4,183,320	1,545,080
SEMPRA ENERGY	690,485	73,370,228	76,795,742
SEMTECH CORP	271,095	7,711,114	10,586,260
SENDGRID INC	18,641	425,767	524,558
SENECA FOODS CORP - CLASS A	7,400	198,553	204,980
SENIOR HOUSING PROPERTIES TRUST	501,800	10,597,880	7,858,188
SENIOR PLC	384,153	1,206,667	1,619,903
SENSATA TECHNOLOGIES HOLDING PLC	1,477,336	64,413,038	76,570,325
SENSIENT TECHNOLOGIES CORP	48,800	3,281,226	3,444,304
SEOUL SEMICONDUCTOR COMPANY LTD	58,641	1,298,090	1,089,307
SEQUENTIAL BRANDS GROUP INC	40,551	380,771	84,549
SERES THERAPEUTICS INC	19,300	452,800	141,662
SERIA COMPANY LTD	22,202	462,858	1,123,148
SERITAGE GROWTH PROPERTIES	27,500	1,310,891	977,625
SERVICE CORP INTERNATIONAL	402,790	7,426,410	15,201,295
SERVICEMASTER GLOBAL HOLDINGS INC	294,400	11,367,755	14,970,240

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SERVICENOW INC	361,400	29,973,261	59,793,630
SERVICOURCE INTERNATIONAL INC	73,800	324,729	281,178
SERVISFIRST BANCSHARES INC	52,000	1,084,140	2,122,640
SES SA	1,174,640	23,040,372	15,869,271
SEVEN & I HOLDINGS COMPANY LTD	459,100	18,930,189	19,702,232
SEVERSTAL PJSC - GDR	115,499	1,260,680	1,742,880
SFA ENGINEERING CORP	14,787	535,958	479,998
SGS SOCIETE GENERALE DE SURVEILLANCE HOLDING SA	4,319	9,935,087	10,590,029
SHAFTESBURY PLC	225,200	3,123,758	3,102,242
SHAKE SHACK INC - CLASS A	25,200	1,150,591	1,049,076
SHANDONG WEIGAO GROUP MEDICAL POLYMER COMPANY LTD	2,100,000	1,346,614	1,399,411
SHANGHAI COMMERCIAL & SAVINGS BANK LTD/THE	170,220	162,779	200,303
SHANGHAI INDUSTRIAL HOLDINGS LTD	987,000	2,860,056	2,571,786
SHANGHAI INDUSTRIAL URBAN DEVELOPMENT GROUP LTD	398,000	103,598	90,774
SHANGHAI PHARMACEUTICALS HOLDING COMPANY LTD	2,492,900	6,468,689	6,670,349
SHENANDOAH TELECOMMUNICATIONS COMPANY	52,723	994,304	1,898,028
SHENZHEN EXPRESSWAY COMPANY LTD	592,000	551,812	602,688
SHENZHOU INTERNATIONAL GROUP	251,000	1,714,697	2,643,267
SHERWIN-WILLIAMS COMPANY/THE	244,911	70,927,393	96,034,501
SHILOH INDUSTRIES INC	14,900	195,351	129,630
SHIMANO INC	303,400	22,772,322	43,762,633
SHIMAO PROPERTY HOLDINGS LTD	283,500	437,607	801,919
SHIN KONG FINANCIAL HOLDING COMPANY LTD	31,783,000	11,040,453	12,535,738
SHIN-ETSU CHEMICAL COMPANY LTD	219,848	18,712,553	22,749,668
SHINHAN FINANCIAL GROUP LTD	82,576	3,198,299	3,540,410
SHINSEGAE DEPARTMENT STORE LTD	1,562	457,865	523,891
SHINSEI BANK LTD	36,700	586,012	564,562
SHIONOGI & COMPANY LTD	84,800	4,437,360	4,378,343
SHIP FINANCE INTERNATIONAL LTD	88,268	1,454,690	1,262,232
SHIRE PLC	388,751	19,281,331	19,471,361
SHIRE PLC - ADR	44,830	7,249,404	6,697,154
SHISEIDO LTD	1,181,331	23,236,331	75,678,497
SHO-BOND HOLDINGS COMPANY LTD	18,704	814,156	1,380,596
SHOE CARNIVAL INC	22,517	599,407	535,905
SHOPIFY INC - CLASS A	201,270	21,643,954	25,076,229
SHORE BANCSHARES INC	12,900	213,224	243,294
SHOUGANG FUSHAN RESOURCES GROUP LTD	4,126,000	1,033,345	1,051,438
SHUI ON LAND LTD	6,117,500	1,688,269	1,660,267
SHUTTERFLY INC	45,916	2,162,900	3,730,675
SHUTTERSTOCK INC	44,929	2,361,021	2,163,331
SI FINANCIAL GROUP INC	11,500	152,146	165,600
SIAM CEMENT PUBLIC COMPANY LTD	132,400	1,963,484	2,117,045
SIAM COMMERCIAL BANK PUBLIC COMPANY LTD	909,000	3,427,022	4,156,924
SIAMGAS & PETROCHEMICALS PCL	4,124,500	2,809,951	3,825,088
SIEGFRIED HOLDING AG	906	301,463	304,649
SIEMENS AG	443,145	53,699,323	56,418,594
SIEMENS HEALTHINEERS AG	339,881	11,686,468	13,961,288
SIENNA BIOPHARMACEUTICALS INC	11,300	220,328	212,214
SIENTRA INC	15,200	142,576	146,832
SIERRA BANCORP	15,300	312,281	407,592
SIGMA DESIGNS INC	32,400	355,752	200,880
SIGNATURE BANK	115,100	9,064,770	16,338,445
SIGNET JEWELERS LTD	252,485	16,322,130	9,725,722
SIHUAN PHARMACEUTICAL HOLDINGS	2,503,000	863,446	739,900
SIKA FINANZ AG	2,771	21,324,281	21,659,289
SILGAN HOLDINGS INC	169,605	2,987,892	4,723,499
SILICON LABORATORIES INC	65,659	3,904,762	5,902,744
SILICON MOTION TECHNOLOGY CORP - ADR	31,200	1,389,913	1,501,344
SILTRONIC AG	24,510	1,485,443	4,182,428
SILVERBOW RESOURCES INC	7,500	193,875	218,250
SILVERCREST ASSET MGMT GROUP	8,200	96,225	124,640
SIME DARBY BERHAD	2,587,200	1,333,383	1,765,824
SIME DARBY PLANTATION BERHAD	505,600	662,195	721,539
SIMMONS FIRST NATIONAL CORP - CLASS A	85,352	1,698,373	2,428,264
SIMON PROPERTY GROUP INC	883,400	71,666,934	136,352,790
SIMPLO TECHNOLOGY COMPANY LTD	485,000	2,927,897	3,044,037
SIMPSON MANUFACTURING COMPANY INC	45,100	1,536,304	2,597,309
SIMULATIONS PLUS INC	11,600	145,812	171,100
SINCLAIR BROADCAST GROUP INC - CLASS A	392,529	12,769,332	12,286,158
SINGAPORE AIRLINES LTD	183,000	1,617,494	1,512,789

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SINGAPORE EXCHANGE LTD	46,800	265,928	263,034
SINGAPORE TELECOMMUNICATIONS LTD	18,873,500	46,756,390	48,504,305
SINO BIOPHARMACEUTICAL LTD	11,139,000	17,885,471	21,857,039
SINO-OCEAN LAND HOLDINGS LTD	9,391,500	6,016,862	6,808,817
SINOPAC FINANCIAL HOLDINGS COMPANY LTD	943,000	325,236	336,358
SINOPEC ENGINEERING (GROUP) COMPANY LTD - H SHARES	1,650,646	1,651,555	1,642,591
SINOPHARM GROUP COMPANY LTD	107,600	447,315	538,802
SINOTRANS LTD - H SHARES	3,261,500	1,763,791	1,791,097
SINOTRUK HONG KONG LTD	4,022,000	4,401,213	4,760,825
SIRIUS XM HOLDINGS INC	3,379,900	13,764,342	21,090,576
SISTEMA PJSC FC - SPONSORED GDR	299,430	1,889,261	1,209,697
SITEONE LANDSCAPE SUPPLY INC	114,962	6,357,718	8,856,672
SITTOY GROUP HOLDINGS LTD	3,106,900	665,912	657,143
SIX FLAGS ENTERTAINMENT CORP	143,000	6,906,308	8,903,180
SJW GROUP	30,807	1,355,544	1,623,837
SK HOLDINGS COMPANY LTD	433	56,383	120,244
SK HYNIX INC	770,783	31,268,626	58,790,372
SK INNOVATION COMPANY LTD	97,345	14,512,559	19,269,908
SK TELECOM LTD	77,711	16,781,929	17,023,659
SKANDINAVISKA ENSKILDA BANKEN AB	276,061	3,347,051	2,882,310
SKECHERS USA INC - CLASS A	317,610	12,068,837	12,351,853
SKP RESOURCES BERHARD	2,925,000	1,494,923	1,194,804
SKYWEST INC	113,150	2,835,001	6,155,360
SKYWORKS SOLUTIONS INC	421,030	40,936,689	42,212,468
SL GREEN REALTY CORP	203,800	23,084,383	19,733,954
SLEEP NUMBER CORP	44,000	1,008,199	1,546,600
SLIGRO FOOD GROUP NV	5,188	238,611	283,293
SLM CORP	1,173,880	10,837,164	13,159,195
SM ENERGY COMPANY	1,648,306	40,817,828	29,718,957
SMART & FINAL STORES INC	22,200	378,324	123,210
SMART GLOBAL HOLDINGS INC	10,300	360,255	513,352
SMART SAND INC	65,756	755,984	382,700
SMARTFINANCIAL INC	7,700	183,876	181,412
SMARTGROUP CORP LTD	11,224	97,935	94,100
SMC CORP	220,740	47,727,343	89,396,068
SMITHS GROUP PLC	214,214	4,142,603	4,548,058
SNAP INC - CLASS A	399,400	7,708,512	6,338,478
SNAP-ON INC	398,418	43,241,513	58,782,592
SOCIEDAD QUIMICA Y MINERA DE CHILE SA - SPONSORED ADR	27,771	964,266	1,364,945
SOCIETA INIZIATIVE AUTOSTRADALI E SERVIZI SPA	57,202	757,481	1,064,394
SOCIETE BIC SA	3,951	419,947	392,861
SOCIETE GENERALE SA	455,528	19,116,627	24,739,806
SODASTREAM INTERNATIONAL LTD	41,169	2,888,052	3,766,827
SOFTBANK CORP	822,770	50,273,763	61,504,669
SOFTCAT PLC	25,662	184,493	245,511
SOFTWARE AG	163,952	4,804,865	8,573,578
SOL MELIA SA	144,061	1,679,472	2,035,723
SOLAREEDGE TECHNOLOGIES INC	9,595	262,843	504,697
SOLARIS OILFIELD INFRASTRUCTURE INC - CLASS A	17,700	262,860	293,112
SOLID BIOSCIENCES INC	10,500	96,705	78,750
SOLVAY SA	30,200	4,361,121	4,191,415
SONIC AUTOMOTIVE INC	28,000	583,426	530,600
SONIC CORP	38,700	885,419	976,401
SONOCO PRODUCTS COMPANY	296,500	11,404,733	14,380,250
SONOVA HOLDING AG	29,677	3,997,307	4,704,437
SONY CORP	932,700	43,370,496	45,130,928
SONY FINANCIAL HOLDINGS INC	395,543	6,838,114	7,200,482
SOTHEBY'S	57,122	2,566,617	2,930,930
SOUTH JERSEY INDUSTRIES INC	578,615	13,622,415	16,293,798
SOUTH STATE CORP	133,765	10,783,272	11,410,155
SOUTH32 LTD	6,006,567	11,471,401	14,835,625
SOUTHERN COMPANY	2,446,800	64,508,244	109,274,088
SOUTHERN COPPER CORP	347,728	10,848,627	18,839,903
SOUTHERN FIRST BANCSHARES INC	8,592	285,200	382,344
SOUTHERN MISSOURI BANCORP INC	6,900	239,897	252,540
SOUTHERN NATIONAL BANCORP OF VIRGINIA INC	14,800	257,737	234,432
SOUTHSIDE BANCSHARES INC	31,192	837,948	1,083,610
SOUTHWEST AIRLINES COMPANY	1,542,530	60,969,245	88,356,118
SOUTHWEST GAS HOLDINGS INC	138,454	9,087,409	9,363,644
SOUTHWESTERN ENERGY COMPANY	1,526,589	21,384,034	6,610,130

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SP PLUS CORP	55,001	1,858,366	1,958,036
SPAR NORD BANK A/S	16,760	188,171	198,823
SPAREBANK 1 SMN	20,608	210,971	212,355
SPAREBANK 1 SR BANK ASA	308,027	2,161,158	3,382,002
SPARK ENERGY INC - CLASS A	40,705	785,327	482,354
SPARK THERAPEUTICS INC	52,787	3,656,724	3,515,086
SPARTAN MOTORS INC	157,714	1,279,453	2,712,681
SPARTANNASH COMPANY	40,500	1,102,179	697,005
SPARTON CORP	9,000	250,681	156,690
SPDR S&P 500 - ETF	65,100	15,139,312	17,131,065
SPECTRIS PLC	19,746	568,229	746,230
SPECTRUM BRANDS HOLDINGS INC	80,271	8,575,598	8,324,103
SPECTRUM PHARMACEUTICALS INC	95,500	1,033,489	1,536,595
SPEEDWAY MOTORSPORTS INC	14,016	297,028	249,765
SPICEJET LTD	445,358	826,165	854,571
SPIRAX-SARCO ENGINEERING PLC	74,564	2,329,114	6,019,637
SPIRE INC	162,960	10,729,217	11,782,008
SPIRIT AEROSYSTEMS HOLDINGS INC - CLASS A	309,832	17,970,190	25,932,938
SPIRIT AIRLINES INC	367,665	16,364,287	13,890,384
SPIRIT REALTY CAPITAL INC	985,300	10,183,865	7,645,928
SPLUNK INC	541,401	35,901,486	53,268,444
SPOK HOLDINGS INC	19,900	279,597	297,505
SPORTSMAN'S WAREHOUSE HOLDINGS INC	26,800	283,081	109,344
SPRINT CORP	1,465,900	11,475,602	7,153,592
SPROUTS FARMERS MARKET INC	321,619	7,941,320	7,548,398
SPS COMMERCE INC	38,885	2,340,058	2,491,362
SPX CORP	48,200	782,660	1,565,536
SPX FLOW INC	45,800	1,330,331	2,252,902
SQUARE ENIX COMPANY LTD	83,500	3,380,648	3,823,648
SQUARE INC - A SHARES	529,300	12,150,440	26,041,560
SRC ENERGY INC	319,904	2,890,145	3,016,695
SS&C TECHNOLOGIES HOLDINGS INC	529,861	17,432,776	28,421,744
SSAB AB - A SHARES	351,730	1,806,171	1,973,935
SSE PLC	1,575,869	27,931,509	28,207,626
SSP GROUP PLC	418,560	3,371,712	3,590,459
SSY GROUP LTD	3,330,000	1,841,529	2,923,397
ST MODWEN PROPERTIES PLC	23,626	131,583	128,394
ST SHINE OPTICAL COMPANY LTD	66,000	1,871,191	1,928,593
ST. JOE COMPANY/THE	53,500	845,934	1,008,475
STAAR SURGICAL COMPANY	44,800	457,458	663,040
STAG INDUSTRIAL INC	120,207	2,837,601	2,875,351
STALLERGENES GREER PLC	972	52,487	34,428
STAMPS.COM INC	22,809	1,765,786	4,585,749
STANDARD BANK GROUP LTD	1,171,843	15,482,075	21,627,482
STANDARD CHARTERED PLC	3,331,932	37,901,966	33,311,842
STANDARD MOTOR PRODUCTS INC	24,200	678,709	1,151,194
STANDEX INTERNATIONAL CORP	14,300	821,351	1,363,505
STANLEY BLACK & DECKER INC	396,300	46,884,417	60,713,160
STAR PETROLEUM REFINING PUBLIC COMPANY LTD	5,173,200	1,652,125	2,646,984
STARBUCKS CORP	4,215,661	92,390,020	244,044,615
START TODAY COMPANY LTD	132,900	3,762,061	3,551,498
STARTEK INC	10,900	129,928	106,602
STARWOOD PROPERTY TRUST INC	553,000	12,023,689	11,585,350
STATE AUTO FINANCIAL CORP	211,400	5,134,687	6,039,698
STATE BANK FINANCIAL CORP	66,871	1,412,515	2,006,799
STATE STREET CORP	1,274,593	67,501,460	127,115,160
STEEL DYNAMICS INC	522,480	9,413,537	23,104,066
STEELCASE INC - CLASS A	122,500	2,046,560	1,666,000
STELLA INTERNATIONAL HOLDINGS LTD	1,160,700	1,930,151	1,546,949
STEMLINE THERAPEUTICS INC	24,100	303,012	368,730
STEPAN COMPANY	32,157	1,621,399	2,674,819
STERICYCLE INC	260,087	27,845,029	15,222,892
STERIS PLC	322,286	25,343,867	30,088,621
STERLING BANCORP	1,006,405	19,249,067	22,694,433
STERLING BANCORP INC	9,400	125,951	126,994
STERLING CONSTRUCTION COMPANY INC	27,600	307,464	316,296
STEVEN MADDEN LTD	76,642	2,471,934	3,364,584
STEWART INFORMATION SERVICES CORP	22,600	746,639	993,044
STIFEL FINANCIAL CORP	488,508	23,436,656	28,934,329
STMICROELECTRONICS NV	1,117,093	10,911,395	24,708,815

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STMICROELECTRONICS NV - NY REGISTERED	332,547	4,649,539	7,412,473
STOCK YARDS BANCORP INC	29,291	696,308	1,028,114
STONE ENERGY CORP	20,900	364,705	775,390
STONERIDGE INC	47,331	858,855	1,306,336
STORA ENSO OYJ - R SHARES	1,333,711	12,351,051	24,480,947
STORE CAPITAL CORP	365,600	10,041,523	9,074,192
STRATASYS LTD	67,832	2,109,624	1,368,850
STRATUS PROPERTIES INC	5,775	124,300	174,405
STRAUMANN HOLDING AG - REGISTERED	4,675	2,658,667	2,938,962
STRAYER EDUCATION INC	24,487	1,684,705	2,474,411
STRONGBRIDGE BIOPHARMA PLC	25,900	182,801	229,215
STRYKER CORP	1,083,500	74,995,571	174,356,820
SUBSEA 7 SA	161,186	2,247,702	2,058,209
SUGI HOLDINGS COMPANY LTD	245,800	10,264,858	13,613,183
SUI NORTHERN GAS PIPELINES LTD	1,368,300	1,298,735	1,336,405
SULAMERICA SA	697,300	4,818,663	4,605,168
SUMITOMO BAKELITE COMPANY LTD	173,000	1,157,203	1,527,475
SUMITOMO CHEMICAL COMPANY LTD	244,000	1,342,011	1,422,473
SUMITOMO CORP	32,200	415,165	542,268
SUMITOMO ELECTRIC INDUSTRIES LTD	1,473,300	22,650,531	22,490,856
SUMITOMO METAL MINING COMPANY LTD	362,800	12,359,179	15,282,971
SUMITOMO MITSUI TRUST HOLDINGS INC	41,800	1,719,364	1,692,831
SUMITOMO RUBBER INDUSTRIES LTD	25,000	421,159	458,862
SUMMIT FINANCIAL GROUP INC	14,256	297,814	356,539
SUMMIT HOTEL PROPERTIES INC	186,900	2,665,706	2,543,709
SUMMIT MATERIALS INC - CLASS A	377,367	8,339,589	11,426,673
SUN COMMUNITIES INC	167,800	12,872,403	15,331,886
SUN HUNG KAI & COMPANY LTD	145,000	94,104	90,344
SUN HUNG KAI PROPERTIES LTD	66,000	1,078,176	1,042,774
SUN HYDRAULICS CORP	692,890	18,875,228	37,111,188
SUN INTERNATIONAL LTD	254,384	1,399,129	1,229,116
SUNCOKE ENERGY INC	62,400	875,854	671,424
SUNLIGHT REAL ESTATE INVESTMENT TRUST	75,000	51,985	50,935
SUNNY OPTICAL TECHNOLOGY GROUP COMPANY LTD	1,185,000	19,102,089	21,878,177
SUNOPTA INC	46,848	348,872	332,621
SUNPOWER CORP	63,900	585,324	509,922
SUNRUN INC	89,200	573,229	796,556
SUNSTONE HOTEL INVESTORS INC	244,329	3,567,299	3,718,687
SUNTORY BEVERAGE & FOOD LTD	343,100	11,365,825	16,679,144
SUNTRUST BANKS INC	1,052,994	50,358,425	71,645,712
SUPER GROUP LTD	109,095	343,632	332,568
SUPER MICRO COMPUTER INC	47,787	1,124,818	812,379
SUPERIOR ENERGY SERVICES INC	346,672	4,955,960	2,922,445
SUPERIOR GROUP OF COMPANIES INC	10,200	199,113	267,954
SUPERIOR INDUSTRIES INTERNATIONAL INC	25,700	508,497	341,810
SUPERMAX CORP BERHAD	362,500	158,050	237,106
SUPERNU PHARMEUTICALS INC	211,882	3,350,031	9,704,196
SUPERVALU INC	42,257	2,228,109	643,574
SURGERY PARTNERS INC	18,800	320,866	322,420
SURGUTNEFTGAS OJSC - SPONSORED ADR	889,932	5,706,289	4,351,767
SURMODICS INC	15,300	446,805	582,165
SURUGA BANK LTD	1,017,700	22,100,687	14,057,370
SUTHERLAND ASSET MANAGEMENT CORP	18,100	274,577	274,215
SUZANO PAPEL E CELULOSE SA	171,227	805,133	1,718,658
SUZUKEN COMPANY LTD	263,850	7,999,305	10,903,815
SUZUKI MOTOR CORP	123,600	6,294,209	6,659,408
SVB FINANCIAL GROUP	156,631	15,017,638	37,593,006
SVENSKA HANDELSBANKEN AB - CLASS A	3,931,665	38,580,168	48,918,123
SWEDBANK AB - A SHARES	393,361	9,620,673	8,783,315
SWEDISH ORPHAN BIOVITRUM AB	48,382	848,272	860,498
SWIRE PROPERTIES LTD	280,000	961,506	981,104
SWISS LIFE HOLDING AG	58,850	6,143,280	20,913,382
SWISS RE LTD	149,631	5,949,999	15,200,610
SWISSCOM AG	5,533	2,795,777	2,736,454
SWITCH INC - CLASS A	66,700	1,151,455	1,061,197
SYKES ENTERPRISES INC	57,436	1,386,322	1,662,198
SYMANTEC CORP	1,400,084	33,153,226	36,192,171
SYMRISE AG	49,400	4,318,733	3,970,920
SYNAPTICS INC	38,200	2,222,080	1,746,886
SYNCHRONOSS TECHNOLOGIES INC	43,800	1,688,931	462,090

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SYNCHRONY FINANCIAL	1,882,623	58,379,046	63,124,349
SYNCMOLD ENTERPRISE CORP	429,000	953,331	1,000,514
SYNDAX PHARMACEUTICALS INC	9,400	117,981	133,762
SYNEOS HEALTH INC - CLASS A	67,701	2,906,725	2,403,386
SYNERGIE SA	3,597	192,766	226,055
SYNERGY PHARMACEUTICALS INC	224,600	984,672	411,018
SYNNEX CORP	43,445	3,234,379	5,143,888
SYNNEX TECHNOLOGY INTERNATIONAL CORP	1,429,000	1,727,130	2,136,859
SYNOPSIS INC	593,601	28,999,062	49,411,347
SYNOVUS FINANCIAL CORP	397,632	15,160,200	19,857,742
SYNTEL INC	65,815	2,328,807	1,680,257
SYROS PHARMACEUTICALS INC	13,400	216,735	173,932
SYSCO CORP	1,484,600	72,051,679	89,016,616
SYSTEMAX INC	14,200	171,657	405,410
T ROWE PRICE GROUP INC	682,800	52,782,666	73,721,916
TABLEAU SOFTWARE INC - CLASS A	246,434	22,704,574	19,916,796
TABULA RASA HEALTHCARE INC	10,000	143,109	388,000
TACTILE SYSTEMS TECHNOLOGY INC	22,818	612,237	725,612
TAE KWAN INDUSTRIAL	232	268,992	273,594
TAG IMMOBILIEN AG	1,047,544	13,543,525	21,721,108
TAHOE RESOURCES INC	661,400	7,486,396	3,101,966
TAICHUNG COMMERCIAL BANK	1,533,194	524,678	536,358
TAIHEIYO CEMENT CORP	257,500	9,140,563	9,358,134
TAILORED BRANDS INC	81,094	2,322,963	2,032,216
TAISEI CORP	59,600	2,694,121	3,026,234
TAISHIN FINANCIAL HOLDING COMPANY LTD	5,842,866	1,328,597	2,865,623
TAIWAN BUSINESS BANK	1,616,070	405,921	483,319
TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	19,677,000	115,565,311	166,016,463
TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD - SPONSORED ADR	3,315,146	81,972,749	145,070,789
TAKAMATSU CONSTRUCTION GROUP COMPANY LTD	1,800	49,287	51,030
TAKEDA PHARMACEUTICAL COMPANY LTD	1,099,500	51,879,676	53,584,471
TAKE-TWO INTERACTIVE SOFTWARE INC	267,665	21,681,435	26,172,284
TAKKT AG	7,131	190,930	162,246
TAL EDUCATION GROUP - ADR	433,157	12,462,850	16,065,793
TALEND SA - ADR	31,003	1,417,796	1,491,864
TALLGRASS ENERGY LP - CLASS A	6,722	151,555	127,852
TAMBANG BATUBARA BUKIT ASAM TBK PT	3,288,000	560,129	702,141
TANGER FACTORY OUTLET CENTERS INC	193,100	6,435,185	4,248,200
TAPESTRY INC	1,467,260	55,826,163	77,192,549
TARGA RESOURCES CORP	461,000	23,319,185	20,284,000
TARGET CORP	1,430,440	37,193,412	99,315,449
TARKETT SA	45,607	1,856,780	1,526,763
TATA CHEMICALS LTD	22,500	265,958	233,601
TATA MOTORS LTD	1,404,506	9,426,674	7,038,498
TATA MOTORS LTD - SPONSORED ADR	63,980	2,205,645	1,644,286
TATA STEEL LTD	62,586	586,122	547,973
TATE & LYLE PLC	174,459	1,613,401	1,332,805
TATNEFT PJSC - SPONSORED ADR	73,820	2,491,284	4,659,518
TAUBMAN CENTERS INC	130,400	7,698,903	7,421,064
TAURON POLSKA ENERGIA SA	127,436	129,638	90,407
TAYLOR MORRISON HOME CORP - CLASS A	152,190	3,430,520	3,542,983
TAYLOR WIMPEY PLC	2,003,340	4,264,680	5,187,787
TCF FINANCIAL CORP	402,322	7,130,294	9,176,965
TCL ELECTRONICS HOLDINGS LTD	836,000	392,251	389,863
TD AMERITRADE HOLDING CORP	1,020,808	41,408,914	60,462,458
TDC A/S	71,776	389,524	593,544
TDK CORP	38,100	3,632,961	3,435,628
TE CONNECTIVITY LTD	12,300	905,403	1,228,770
TEAM INC	87,803	2,609,358	1,207,291
TECAN GROUP AG	4,757	622,687	1,004,454
TECH DATA CORP	48,978	3,215,745	4,169,497
TECH MAHINDRA LTD	1,056,790	7,198,651	10,348,883
TECHTARGET INC	36,728	517,283	730,153
TECHTRONIC INDUSTRIES COMPANY LTD	1,111,500	6,502,595	6,479,253
TECK RESOURCES LTD - CLASS B	312,766	8,930,144	8,056,852
TEEKAY CORP	66,700	494,866	539,603
TEEKAY TANKERS LTD - CLASS A	202,100	762,144	240,499
TEGNA INC	466,300	9,181,346	5,311,157
TEIJIN LTD	29,400	598,793	553,168
TEJON RANCH COMPANY	44,500	973,836	1,028,395

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TEKFEN HOLDING AS	675,277	2,394,699	2,906,415
TELADOC INC	117,970	3,622,876	4,754,191
TELECOM ITALIA SPA - SAVINGS SHARE	20,498,977	16,064,170	17,052,495
TELEDYNE TECHNOLOGIES INC	320,209	26,476,417	59,933,519
TELEFLEX INC	105,700	10,250,607	26,951,386
TELEFONAKTIEBOLOGET LM ERICSSON - B SHARES	6,323,755	57,843,597	39,959,535
TELEFONICA SA	3,396,233	42,195,309	33,531,809
TELEKOMUNIKACJA POLSKA SA	155,990	267,110	264,135
TELEKOMUNIKASI INDONESIA PERSERO TBK PT	544,000	143,189	142,248
TELENAV INC	418,605	2,589,713	2,260,467
TELENOR ASA	392,508	6,180,771	8,849,109
TELEPHONE & DATA SYSTEMS INC	391,302	11,708,226	10,968,195
TELEVISION FRANCAISE 1 SA	30,641	464,272	415,653
TELIA COMPANY AB	10,806,831	63,307,971	50,596,533
TELIGENT INC	37,700	245,607	126,672
TELKOM SOUTH AFRICA LTD	341,223	1,639,501	1,524,578
TELLURIAN INC	59,300	590,035	427,553
TEMENOS GROUP AG	170,765	12,700,656	20,400,497
TEMP HOLDINGS COMPANY LTD	740,000	12,694,785	21,535,496
TEMPUR SEALY INTERNATIONAL INC	105,990	5,564,742	4,800,287
TENAGA NASIONAL BERHAD	11,055,000	35,659,981	46,414,995
TENCENT HOLDINGS LTD	3,677,048	100,262,638	191,903,834
TENET HEALTHCARE CORP	87,000	1,611,240	2,109,750
TENNANT COMPANY	25,413	1,398,548	1,720,460
TENNECO INC	330,775	18,825,459	18,149,624
TERADATA CORP	492,601	17,347,099	19,541,482
TERADYNE INC	493,761	9,673,260	22,569,815
TEREX CORP	168,900	3,190,348	6,318,549
TERNA SPA	597,270	3,343,216	3,488,390
TERNIUM SA - SPONSORED ADR	64,242	1,333,890	2,087,223
TERRAFORM POWER INC - CLASS A	71,261	860,256	764,631
TERRENO REALTY CORP	86,757	2,248,320	2,993,984
TERRITORIAL BANCORP INC	7,800	179,952	231,348
TESARO INC	101,741	14,464,099	5,813,481
TESCO PLC	31,848,442	126,487,379	91,989,931
TESLA INC	443,442	112,846,515	118,013,219
TETRA TECH INC	89,402	2,445,403	4,376,228
TETRA TECHNOLOGIES INC	139,326	1,179,778	522,473
TETRAPHASE PHARMACEUTICALS INC	44,300	1,503,851	136,001
TEVA PHARMACEUTICAL INDUSTRIES LTD - SPONSORED ADR	1,339,292	35,747,301	22,888,500
TEXAS CAPITAL BANCSHARES INC	228,318	14,152,604	20,525,788
TEXAS INSTRUMENTS INC	2,942,037	94,014,777	305,648,224
TEXAS ROADHOUSE INC - CLASS A	77,920	2,204,909	4,502,218
TEXTAINER GROUP HOLDINGS LTD	29,100	690,710	493,245
TEXTRON INC	582,657	25,692,175	34,359,283
TEXWINCA HOLDINGS LTD	2,340,400	1,442,110	1,228,603
TFS FINANCIAL CORP	105,300	1,747,301	1,546,857
TG THERAPEUTICS INC	103,653	1,507,983	1,471,873
T-GAIA CORP	15,700	421,616	437,120
TGS NOPEC GEOPHYSICAL COMPANY ASA	18,506	382,027	451,044
THAI BEVERAGE PCL	25,260,200	14,273,586	15,025,514
THAI OIL PUBLIC COMPANY LTD	2,715,900	6,173,514	7,968,782
THAI UNION GROUP PCL	442,700	264,617	267,574
THALES SA	5,244	550,937	638,097
THANACHART CAPITAL PUBLIC COMPANY LTD	4,019,100	6,562,170	6,908,431
THERAPEUTICSMD INC	255,339	1,744,385	1,243,501
THERAVANCE BIOPHARMA INC	46,300	974,475	1,122,775
THERMO FISHER SCIENTIFIC INC	1,464,932	130,608,747	302,449,861
THERMON GROUP HOLDINGS INC	35,800	815,145	802,278
THIRD POINT REINSURANCE LTD	188,187	2,606,297	2,625,209
THOMAS COOK (INDIA) LTD	86,357	297,701	374,310
THOMAS COOK GROUP PLC	9,677,684	15,959,298	16,046,661
THOR INDUSTRIES INC	128,020	7,041,021	14,744,063
TIER REIT INC	49,571	782,212	916,072
TIFFANY & COMPANY	251,650	23,104,531	24,576,139
TILE SHOP HOLDINGS INC	75,441	1,055,313	452,646
TILLY'S INC - CLASS A	51,844	682,067	585,837
TIM PARTICIPACOES SA	177,800	484,867	770,345
TIMBERLAND BANCORP INC	6,600	151,734	200,640
TIME WARNER INC	1,993,500	113,117,738	188,545,230

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TIMKEN COMPANY/THE	633,396	19,733,505	28,882,858
TIMKENSTEEL CORP	62,447	1,198,385	948,570
TINTRI INC	3,000	11,651	5,130
TIPTREE INC	22,813	151,825	144,863
TISCO FINANCIAL GROUP PUBLIC COMPANY LTD	25,400	49,000	72,902
TITAN INDUSTRIES LTD	676,480	6,460,079	9,773,543
TITAN INTERNATIONAL INC	74,642	1,043,334	941,236
TITAN MACHINERY INC	63,324	998,329	1,491,913
TIVITY HEALTH INC	51,788	1,583,440	2,053,394
TIVO CORP	134,037	2,199,050	1,816,201
TJX COMPANIES INC/THE	2,011,178	65,659,279	164,031,678
TLG IMMOBILIEN AG	4,193	104,225	114,996
T-MOBILE US INC	973,983	43,906,296	59,451,922
TOCAGEN INC	17,200	213,906	203,820
TOEI COMPANY LTD	800	95,697	87,109
TOFAS TURC OTOMOBIL FABRIKASI AS	254,243	2,134,863	1,735,430
TOHO HOLDINGS COMPANY LTD	100,700	1,715,563	2,372,865
TOKEN CORP	9,900	1,157,491	996,982
TOKIO MARINE HOLDINGS INC	744,300	20,256,879	33,138,322
TOKYO ELECTRIC POWER COMPANY INC	1,835,200	9,649,831	7,075,054
TOKYO ELECTRON LTD	109,500	15,499,298	20,607,828
TOKYO GAS COMPANY LTD	173,300	4,263,004	4,597,705
TOLL BROTHERS INC	525,081	17,852,166	22,709,753
TOMPKINS FINANCIAL CORP	16,200	824,422	1,227,312
TOMRA SYSTEMS ASA	81,436	825,695	1,701,132
TONGAAT HULETT LTD	203,103	1,780,095	1,742,413
TOOTSIE ROLL INDUSTRIES INC	20,724	613,340	610,310
TOP GLOVE CORP BERHAD	1,988,600	3,097,283	4,956,077
TOPBUILD CORP	155,449	5,315,268	11,894,957
TOPPAN PRINTING COMPANY LTD	62,000	591,587	508,942
TORCHMARK CORP	442,375	26,714,528	37,234,704
TORO COMPANY/THE	345,800	14,288,415	21,595,210
TORONTO-DOMINION BANK/THE	713,948	36,432,187	40,486,126
TOSHIBA MACHINE COMPANY LTD	18,000	147,797	126,601
TOSHIBA TEC CORP	89,000	552,134	525,548
TOSOH CORP	45,800	1,013,254	899,205
TOTAL SA	531,246	18,898,920	30,139,169
TOTAL SYSTEMS SERVICES INC	559,351	26,714,987	48,249,617
TOWER INTERNATIONAL INC	57,386	1,623,266	1,592,462
TOWER SEMICONDUCTOR LTD	34,200	1,162,804	920,322
TOWNEBANK	70,162	1,455,242	2,006,633
TOWNSQUARE MEDIA INC	6,300	83,032	49,959
TOYOTA MOTOR CORP	238,600	14,204,652	15,312,130
TPG RE FINANCE TRUST INC	13,700	271,780	272,493
TPI COMPOSITES INC	11,500	208,043	258,175
TPK HOLDING COMPANY LTD	245,000	893,128	610,882
TRACTOR SUPPLY COMPANY	381,579	32,575,449	24,047,109
TRADE DESK INC/THE - CLASS A	36,068	1,776,663	1,789,694
TRANSCANADA CORP	85,700	4,179,358	3,541,668
TRANSCONTINENTAL REALTY INVESTORS INC	4,000	104,840	162,440
TRANSDIGM GROUP INC	107,000	25,259,034	32,842,580
TRANSOCEAN LTD	953,500	10,503,551	9,439,650
TRANSUNION	376,200	15,644,981	21,360,636
TRAVELERS COMPANIES INC/THE	851,218	53,291,788	118,200,131
TRAVELPORT WORLDWIDE LTD	132,700	1,853,552	2,168,318
TRAVIS PERKINS PLC	564,135	11,322,649	9,765,488
TREASURY WINE ESTATES LTD	4,470,347	29,975,480	57,812,595
TRECORA RESOURCES	18,400	259,016	250,240
TREDEGAR CORP	33,241	620,892	596,676
TREEHOUSE FOODS INC	116,571	11,031,347	4,461,172
TREND MICRO INC	44,200	2,497,699	2,639,116
TREVENA INC	38,400	276,312	62,976
TREX COMPANY INC	50,529	3,310,018	5,496,039
TRI POINTE GROUP INC	168,300	2,398,829	2,765,169
TRIBUNE MEDIA COMPANY - A SHARES	170,400	8,256,309	6,902,904
TRICO BANCSHARES	22,300	560,609	830,006
TRIMAS CORP	70,567	1,572,907	1,852,384
TRIMBLE INC	889,548	22,019,199	31,916,982
TRINET GROUP INC	67,254	1,869,238	3,115,205
TRINIDAD DRILLING LTD	666,100	1,004,645	919,649

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TRINITY INDUSTRIES INC	304,900	4,499,564	9,948,887
TRINITY PLACE HOLDINGS INC	10,300	97,486	66,950
TRINSEO SA	57,269	3,473,016	4,240,769
TRIPADVISOR INC	722,742	37,955,364	29,552,920
TRIPLE-S MANAGEMENT CORP - CLASS B	46,941	1,143,148	1,227,038
TRIPOD TECHNOLOGY CORP	1,015,000	3,353,510	3,324,502
TRISTATE CAPITAL HOLDINGS INC	23,400	318,494	544,050
TRITON INTERNATIONAL LTD OF BERMUDA	58,937	1,754,669	1,803,472
TRIUMPH BANCORP INC	37,077	860,911	1,527,572
TRIUMPH GROUP INC	54,300	1,960,773	1,368,360
TRONC INC	23,100	361,328	379,302
TRONOX LTD - CLASS A	99,200	1,855,720	1,829,248
TRUEBLUE INC	77,809	1,886,924	2,015,253
TRUECAR INC	70,300	882,660	665,038
TRUPANION INC	24,100	326,152	720,349
TRUSTCO BANK CORP NY	92,400	724,085	780,780
TRUSTMARK CORP	582,127	13,640,349	18,139,077
TS TECH COMPANY LTD	16,100	674,956	638,096
TSINGTAO BREWERY COMPANY - H SHARES	6,874,000	34,357,573	35,910,197
TSURUHA HOLDINGS INC	48,900	6,888,864	6,975,205
TTEC HOLDINGS INC	14,900	326,611	457,430
TTM TECHNOLOGIES INC	98,800	1,193,065	1,510,652
TUCOWS INC - CLASS A	9,700	564,249	543,200
TUI AG	1,020,832	13,569,056	21,862,883
TULLOW OIL PLC	3,128,054	18,467,003	8,600,547
TUPPERWARE BRANDS CORP	135,420	5,373,779	6,551,620
TUPRAS TURKIYE PETROL RAFINERILERI AS	310,437	9,472,556	8,494,818
TURK HAVA YOLLARI ANONIM ORTAKLIGI	460,189	1,361,620	2,219,976
TURK SISE VE CAM FABRIKALARI AS	907,907	1,136,006	1,182,612
TURKCELL ILETISIM HIZMET AS	288,000	978,151	1,101,429
TURKIYE GARANTI BANKASI AS	3,353,822	8,957,001	9,262,082
TURKIYE HALK BANKASI AS	2,532,451	9,036,062	5,721,572
TURKIYE IS BANKASI AS - CLASS C	9,682,558	19,887,381	17,451,776
TURKIYE SINAI KALKINMA BANKASI AS	707,617	274,875	275,087
TURKIYE VAKIFLAR BANKASI TAO - D SHARES	3,389,935	5,917,729	5,570,878
TURNING POINT BRANDS INC	5,200	53,320	101,088
TUTOR PERINI CORP	54,920	1,245,073	1,210,986
TWENTY-FIRST CENTURY FOX INC - CLASS A	3,222,450	60,380,549	118,231,691
TWENTY-FIRST CENTURY FOX INC - CLASS B	2,708,661	88,674,841	98,514,001
TWILIO INC - CLASS A	68,400	2,031,316	2,611,512
TWIN DISC INC	9,100	143,507	197,834
TWITTER INC	1,464,300	45,559,164	42,479,343
TWO HARBORS INVESTMENT CORP	466,443	7,905,548	7,169,229
TWO RIVER BANCORP	7,700	137,214	138,985
TYLER TECHNOLOGIES INC	430,211	29,645,216	90,757,313
TYSON FOODS INC - CLASS A	1,003,550	54,610,625	73,449,825
U.S. BANCORP	4,197,000	107,789,295	211,948,500
U.S. PHYSICAL THERAPY INC	13,200	649,186	1,073,160
UBE INDUSTRIES LTD	225,500	4,397,258	6,583,709
UBIQUITI NETWORKS INC	35,800	1,519,416	2,463,040
UBISOFT ENTERTAINMENT SA	178,686	12,237,340	15,057,748
U-BLOX HOLDING AG	60,798	12,553,601	10,920,276
UBS AG	5,086,970	77,568,805	89,218,527
UCB SA	21,196	1,459,344	1,725,174
UDR INC	596,200	14,813,356	21,236,644
UFP TECHNOLOGIES INC	6,598	175,693	194,641
UGI CORP	453,199	11,710,063	20,131,100
ULTA BEAUTY INC	127,600	22,273,731	26,064,852
ULTIMATE SOFTWARE GROUP INC/THE	96,135	17,380,391	23,428,100
ULTRA CLEAN HOLDINGS INC	42,200	461,391	812,350
ULTRA PETROLEUM CORP	208,700	2,078,652	870,279
ULTRAGENYX PHARMACEUTICAL INC	47,800	4,899,253	2,437,322
ULVAC INC	37,900	1,602,411	2,127,532
UMB FINANCIAL CORP	49,500	2,535,057	3,583,305
UMH PROPERTIES INC	31,100	355,551	417,051
UMICORE SA	217,870	8,028,566	11,502,983
UMPQUA HOLDINGS CORP	279,998	5,064,258	5,994,757
UNDER ARMOUR INC - CLASS A	393,000	16,124,108	6,425,550
UNDER ARMOUR INC - CLASS C	393,676	15,172,130	5,649,251
UNIBET GROUP PLC	179,526	2,363,490	2,446,971

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UNICHARM CORP	141,948	3,762,861	4,042,882
UNICREDIT SPA	327,507	4,780,635	6,842,503
UNIFI INC	17,200	550,120	623,500
UNIFIRST CORP	64,216	7,522,669	10,380,516
UNILEVER NV	2,024,825	99,577,519	114,226,896
UNILEVER PLC	75,740	3,981,317	4,202,642
UNION BANKSHARES CORP	73,302	1,989,528	2,690,916
UNION BANKSHARES INC	4,000	140,857	203,200
UNION PACIFIC CORP	2,184,100	70,359,123	293,608,563
UNIPER SE	24,494	653,659	745,568
UNI-PRESIDENT ENTERPRISES CORP	3,415,240	6,875,221	8,023,594
UNISYS CORP	50,800	1,006,323	546,100
UNIT CORP	55,500	1,208,318	1,096,680
UNITED BANKSHARES INC	590,700	18,606,681	20,822,175
UNITED COMMUNITY BANKS INC	104,412	2,217,504	3,304,640
UNITED COMMUNITY FINANCIAL CORP	76,199	536,100	751,322
UNITED CONTINENTAL HOLDINGS INC	643,275	38,656,097	44,688,314
UNITED DEVELOPMENT COMPANY QSC	61,236	250,317	250,694
UNITED FINANCIAL BANCORP INC	68,815	992,263	1,114,803
UNITED FIRE GROUP INC	350,025	9,272,192	16,752,197
UNITED INSURANCE HOLDINGS COMPANY	18,400	329,561	352,176
UNITED INTERNET AG	314,702	15,529,137	19,777,552
UNITED MICROELECTRONICS CORP	23,532,000	8,476,427	12,429,015
UNITED MIZRAHI BANK LTD	80,990	1,291,233	1,546,281
UNITED NATURAL FOODS INC	426,308	21,293,884	18,305,666
UNITED OVERSEAS BANK LTD	5,440,513	73,574,606	114,096,017
UNITED PARCEL SERVICE INC - CLASS B	2,157,544	167,151,824	225,808,555
UNITED RENTALS INC	270,765	22,793,039	46,769,238
UNITED SECURITY BANCSHARES	13,800	136,206	148,350
UNITED STATES CELLULAR CORP	28,900	1,057,464	1,161,491
UNITED STATES LIME & MINERALS INC	2,400	138,594	175,632
UNITED STATES STEEL CORP	368,100	9,128,056	12,953,439
UNITED TECHNOLOGIES CORP	2,083,400	100,494,440	262,133,388
UNITED THERAPEUTICS CORP	113,538	10,876,037	12,757,130
UNITED TRACTORS TBK PT	1,550,500	2,860,013	3,603,850
UNITEDHEALTH GROUP INC	2,854,505	159,900,251	610,864,070
UNITI GROUP INC	348,600	9,436,919	5,664,750
UNITIL CORP	15,700	536,477	728,637
UNITY BANCORP INC	8,300	138,361	182,600
UNIVAR INC	546,673	15,712,912	15,170,176
UNIVERSAL CORP	27,000	1,379,681	1,309,500
UNIVERSAL DISPLAY CORP	109,600	12,073,682	11,069,600
UNIVERSAL ELECTRONICS INC	41,457	2,051,353	2,157,837
UNIVERSAL FOREST PRODUCTS INC	65,700	1,156,352	2,131,965
UNIVERSAL HEALTH REALTY INCOME TRUST	14,000	625,052	841,400
UNIVERSAL HEALTH SERVICES INC - CLASS B	257,559	34,116,001	30,497,561
UNIVERSAL INSURANCE HOLDINGS INC	49,462	1,063,539	1,577,838
UNIVERSAL LOGISTICS HOLDING	9,291	206,373	196,505
UNIVERSAL MEDICAL FINANCIAL & TECHNICAL ADVISORY SERVICES COMPANY LTD	5,508,000	5,065,271	4,800,367
UNIVEST CORP OF PENNSYLVANIA	29,169	595,072	807,981
UNUM GROUP	694,893	26,898,355	33,083,856
UOL GROUP LTD	57,200	379,085	372,958
UPLAND SOFTWARE INC	18,705	431,955	538,517
UPM-KYMMENE OY	324,902	7,551,894	12,027,380
URANIUM ENERGY CORP	134,900	230,368	176,719
URBAN EDGE PROPERTIES	115,700	2,608,989	2,470,195
URBAN OUTFITTERS INC	237,261	7,281,062	8,769,167
URSTADT BIDDLE PROPERTIES INC - CLASS A	34,300	635,028	661,990
US CONCRETE INC	17,100	726,605	1,032,840
US ECOLOGY INC	24,000	1,089,905	1,279,200
US FOODS HOLDING CORP	628,662	17,632,778	20,601,254
US SILICA HOLDINGS INC	218,731	8,177,303	5,582,015
USA TECHNOLOGIES INC	44,400	256,742	399,600
USANA HEALTH SCIENCES INC	26,699	1,634,112	2,293,444
USG CORP	181,800	4,949,202	7,348,356
USHIO INC	2,600	38,084	34,911
USINAS SIDERURGICAS DE MINAS GERAIS SA (USIMINAS) - PREFERRED A	89,563	321,223	294,268
UTAH MEDICAL PRODUCTS INC	4,000	218,206	395,400
VAIL RESORTS INC	113,487	18,005,580	25,160,068
VALE INDONESIA TBK PT	10,246,983	1,806,679	2,076,563

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VALE SA	666,107	6,107,058	8,459,615
VALERO ENERGY CORP	1,285,989	43,563,421	119,301,200
VALHI INC	17,400	75,516	105,444
VALIANT HOLDING AG	1,096	130,854	129,561
VALID SOLUCOES E SERVICOS DE SEGURANCA EM MEIOS DE PAGAMENTO E IDENTIFICACAO SA	268,700	1,606,591	1,471,398
VALIDUS HOLDINGS LTD	204,983	9,973,884	13,826,103
VALLEY NATIONAL BANCORP	276,400	2,819,922	3,443,944
VALMET CORP	29,053	500,326	581,698
VALMONT INDUSTRIES INC	48,200	4,684,273	7,051,660
VALUE LINE INC	2,965	49,235	54,260
VALUE PARTNERS GROUP LTD	1,685,417	1,592,151	1,569,817
VALVOLINE INC	540,965	7,385,986	11,971,555
VAN LANSCHOT NV	1,462	41,350	46,389
VANDA PHARMACEUTICALS INC	53,370	727,916	899,285
VANECK VECTORS RUSSIA - ETF	55,000	1,173,280	1,250,700
VARDHAM TEXTILES LTD	18,794	416,266	352,184
VAREX IMAGING CORP	42,700	1,455,179	1,527,806
VARIAN MEDICAL SYSTEMS INC	308,863	23,303,819	37,882,047
VARONIS SYSTEMS INC	38,060	1,346,876	2,302,630
VASCO DATA SECURITY INTERNATIONAL INC	79,708	1,276,985	1,032,219
VBI VACCINES INC	34,500	149,004	120,750
VECTOR GROUP LTD	105,630	2,051,481	2,153,796
VECTREN CORP	193,987	6,003,328	12,399,649
VECTRUS INC	27,929	803,171	1,040,076
VEDANTA LTD	312,206	1,610,741	1,330,024
VEECO INSTRUMENTS INC	561,570	11,845,004	9,546,690
VENATOR MATERIALS PLC	315,443	6,691,152	5,706,364
VENTAS INC	781,200	45,593,590	38,692,836
VENTURE CORP LTD	263,600	3,893,886	5,650,725
VEOLIA ENVIRONNEMENT SA	719,773	17,923,772	17,035,921
VERA BRADLEY INC	43,774	525,445	464,442
VERACYTE INC	25,200	240,596	140,112
VERBUND AG	21,745	361,945	631,137
VEREIT INC	2,100,500	18,128,445	14,619,480
VERIFONE SYSTEMS INC	448,119	8,273,720	6,892,070
VERINT SYSTEMS INC	79,883	4,615,792	3,403,016
VERISIGN INC	266,283	19,749,743	31,570,512
VERISK ANALYTICS INC	480,825	36,767,519	50,005,800
VERITEX HOLDINGS INC	16,100	432,614	445,487
VERITIV CORP	12,300	489,782	482,160
VERITONE INC	1,400	45,458	19,488
VERIZON COMMUNICATIONS INC	11,555,778	421,455,956	552,597,304
VERMILION ENERGY INC	6,200	242,268	199,766
VERSARTIS INC	37,000	612,254	61,050
VERSO CORP - CLASS A	28,700	249,893	483,308
VERSUM MATERIALS INC	582,808	18,590,400	21,931,065
VERTEX PHARMACEUTICALS INC	797,980	72,298,435	130,054,780
VESTAS WIND SYSTEMS A/S	94,900	2,182,068	6,729,697
VEVA SYSTEMS INC - CLASS A	1,389,913	43,624,095	101,491,447
VF CORP	920,600	54,029,630	68,234,872
VIA VAREJO SA	923,500	6,074,907	8,424,756
VIACOM INC - CLASS A	22,309	1,024,851	883,436
VIACOM INC - CLASS B	1,242,268	47,421,712	38,584,844
VIAD CORP	23,100	628,221	1,211,595
VIASAT INC	59,000	3,144,054	3,877,480
VIAVI SOLUTIONS INC	295,100	2,154,592	2,868,372
VICAL INC	203,801	1,305,555	295,511
VICI PROPERTIES INC	397,600	7,320,280	7,284,032
VICOR CORP	20,800	352,847	593,840
VICTORY CAPITAL HOLDINGS INC - CLASS A	36,914	478,161	454,042
VICTREX PLC	24,680	716,519	889,070
VIDRALA SA	80,964	5,323,376	9,110,982
VIEWRAY INC	30,932	231,465	198,893
VIFOR PHARMA AG	21,091	2,545,375	3,243,160
VILLAGE SUPER MARKET - CLASS A	11,751	334,324	309,874
VILMORIN & CIE SA	8,060	680,236	700,820
VINCI SA	240,055	20,932,929	23,589,008
VIRBAC SA	1,536	201,259	225,553
VIRNETX HOLDING CORP	48,600	233,418	191,970
VIRTU FINANCIAL INC	245,623	4,297,837	8,105,559

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2018

Security Description	Shares	Cost	Fair Value
VIRTUS INVESTMENT PARTNERS INC	7,600	837,537	940,880
VIRTUSA CORP	60,968	2,370,063	2,954,509
VISA INC - CLASS A	5,819,686	254,607,618	696,150,839
VISHAY INTERTECHNOLOGY INC	455,496	8,282,329	8,472,226
VISHAY PRECISION GROUP INC	28,833	639,680	898,148
VISTA LAND & LIFESCAPES INC	2,195,200	270,949	273,467
VISTA OUTDOOR INC	61,200	1,389,240	998,784
VISTEON CORP	304,743	22,862,262	33,594,868
VISTRA ENERGY CORP	517,500	8,721,533	10,779,525
VITAL THERAPIES INC	33,688	169,330	229,078
VITAMIN SHOPPE INC	6,400	177,944	27,840
VITASOY INTERNATIONAL HOLDINGS LTD	793,840	1,243,377	2,043,190
VITRO SAB DE CV	25,610	95,998	84,237
VITROLIFE AB	4,369	327,158	308,315
VITTORIA ASSICURAZIONI SPA	5,764	93,043	85,917
VIVENDI SA	240,573	6,518,113	6,213,243
VIVEVE MEDICAL INC	2,900	23,113	10,614
VIVINT SOLAR INC	18,800	256,316	68,620
VMWARE INC - CLASS A	223,620	18,814,932	27,118,397
VOCERA COMMUNICATIONS INC	688,130	15,026,965	16,116,005
VODAFONE GROUP PLC	17,485,036	50,881,246	47,638,298
VOLKSWAGEN AG - PREFERRED	71,304	12,902,394	14,151,932
VOLVO AB - B SHARES	771,603	13,270,782	14,027,387
VONAGE HOLDINGS CORP	222,200	1,250,224	2,366,430
VONTOBEL HOLDING AG	24,571	1,313,621	1,519,009
VORNADO REALTY TRUST	375,551	29,553,002	25,274,582
VOXX INTERNATIONAL CORP	21,300	167,631	105,435
VOYA FINANCIAL INC	569,915	24,442,475	28,780,708
VOYAGER THERAPEUTICS INC	17,800	270,401	334,462
VSE CORP	16,812	638,567	869,517
VTB BANK OJSC - GDR	989,584	2,017,776	1,937,605
VTV THERAPEUTICS INC - CLASS A	4,300	29,722	17,501
VUKILE PROPERTY FUND LTD	213,456	310,186	394,170
VULCAN MATERIALS COMPANY	435,188	45,669,359	49,685,414
W&T OFFSHORE INC	89,163	293,990	394,992
W.P. CAREY INC	230,900	14,031,742	14,313,491
WABASH NATIONAL CORP	137,009	1,835,919	2,851,157
WABCO HOLDINGS INC	123,450	15,617,764	16,526,252
WABTEC CORP	363,646	20,669,341	29,600,784
WACKER CHEMIE AG	19,670	3,306,981	3,225,890
WACKER NEUSON SE	28,625	654,399	990,653
WADDELL & REED FINANCIAL INC - CLASS A	146,289	2,980,112	2,956,501
WAGEWORKS INC	41,600	1,957,986	1,880,320
WALGREENS BOOTS ALLIANCE INC	2,227,200	69,293,421	145,814,784
WALKER & DUNLOP INC	51,874	1,794,807	3,082,353
WAL-MART DE MEXICO SAB DE CV	10,251,800	25,042,053	25,981,224
WAL-MART INC	4,293,045	166,096,235	381,952,214
WALSIN LIHWA CORP	6,379,000	3,066,811	3,872,425
WALT DISNEY COMPANY/THE	4,260,975	197,653,359	427,972,329
WARRIOR MET COAL INC	35,100	739,834	983,151
WARSAW STOCK EXCHANGE	142,598	1,652,265	1,719,352
WASHINGTON FEDERAL INC	99,000	2,317,164	3,425,400
WASHINGTON PRIME GROUP INC	219,288	2,276,029	1,462,651
WASHINGTON REAL ESTATE INVESTMENT TRUST	84,900	2,246,668	2,317,770
WASHINGTON TRUST BANCORP	24,582	954,613	1,321,283
WASTE CONNECTIONS INC	134,324	7,384,140	9,636,404
WASTE MANAGEMENT INC	1,058,500	40,195,799	89,041,020
WATERLAND FINANCIAL HOLDINGS COMPANY LTD	1,125,000	327,920	393,559
WATERS CORP	301,806	40,995,118	59,953,762
WATERSTONE FINANCIAL INC	27,600	360,501	477,480
WATSCO INC	120,900	14,139,448	21,879,273
WATTS WATER TECHNOLOGIES INC - CLASS A	30,300	1,339,491	2,354,310
WAVE LIFE SCIENCES LTD	12,700	257,007	509,270
WAYFAIR INC - CLASS A	84,300	6,529,837	5,692,779
WD-40 COMPANY	17,299	1,176,078	2,278,278
WEATHERFORD INTERNATIONAL PLC	2,424,214	19,827,751	5,551,450
WEB.COM GROUP INC	229,626	4,579,436	4,156,231
WEBSTER FINANCIAL CORP	617,837	31,239,518	34,228,170
WEC ENERGY GROUP INC	661,070	32,806,126	41,449,089
WEIBO CORP - SPONSORED ADR	166,074	14,412,582	19,852,486

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Security Description	Shares	Cost	Fair Value
WEICHAI POWER COMPANY LTD	5,614,000	4,733,966	6,294,764
WEIGHT WATCHERS INTERNATIONAL INC	52,129	827,588	3,321,660
WEINGARTEN REALTY INVESTORS	258,800	7,659,173	7,267,104
WEIR GROUP PLC/THE	431,165	14,747,996	12,063,499
WEIS MARKETS INC	11,500	514,549	471,270
WELBILT INC	1,022,090	20,496,299	19,879,651
WELLCARE HEALTH PLANS INC	128,841	14,503,255	24,947,483
WELLS FARGO & COMPANY	13,777,454	498,466,097	722,076,364
WELLTOWER INC	836,800	56,788,803	45,547,024
WENDY'S COMPANY/THE	483,021	3,521,969	8,477,019
WERNER ENTERPRISES INC	62,806	1,816,101	2,292,419
WESBANCO INC	386,709	13,013,011	16,357,791
WESCO AIRCRAFT HOLDINGS INC	83,753	1,194,547	858,468
WESCO INTERNATIONAL INC	203,754	11,657,014	12,642,936
WEST BANCORP	17,500	341,084	448,000
WEST CHINA CEMENT LTD	12,936,000	2,076,526	2,455,900
WEST FRASER TIMBER COMPANY LTD	135,105	5,703,434	8,971,370
WEST JAPAN RAILWAY COMPANY	500	34,598	34,937
WEST PHARMACEUTICAL SERVICES INC	160,900	12,136,160	14,205,861
WESTAMERICA BANCORPORATION	64,300	3,264,089	3,734,544
WESTAR ENERGY INC	285,600	7,699,536	15,019,704
WESTERN ALLIANCE BANCORP	487,721	17,914,067	28,341,467
WESTERN ASSET MORTGAGE CAPITAL CORP	38,300	577,029	371,127
WESTERN DIGITAL CORP	1,218,469	86,639,981	112,428,135
WESTERN NEW ENGLAND BANCORP INC	29,300	302,984	312,045
WESTERN UNION COMPANY	1,264,200	24,017,315	24,310,566
WESTLAKE CHEMICAL CORP	148,079	9,639,566	16,458,981
WESTMORELAND COAL COMPANY	16,100	401,350	6,601
WESTROCK COMPANY	551,497	25,498,918	35,389,562
WESTWOOD HOLDINGS GROUP INC	9,300	524,288	525,357
WEX INC	85,600	6,290,731	13,406,672
WEYCO GROUP INC	8,500	239,070	285,600
WEYERHAEUSER COMPANY	1,646,180	48,926,665	57,616,300
WGL HOLDINGS INC	275,966	11,179,290	23,084,556
WH GROUP LTD	16,001,000	14,136,394	17,044,247
WHARF HOLDINGS LTD	110,000	417,368	377,725
WHEATON PRECIOUS METALS CORP	860,000	19,450,499	17,510,180
WHELOCK AND COMPANY LTD	137,000	950,798	1,001,102
WHIRLPOOL CORP	145,100	24,633,287	22,216,261
WHITBREAD PLC	25,106	1,348,556	1,303,092
WHITE MOUNTAINS INSURANCE GROUP LTD	8,192	5,683,692	6,738,084
WHITESTONE REIT	39,300	516,968	408,327
WHITING PETROLEUM CORP	624,510	25,089,899	21,133,418
WIDOPENWEST INC	20,500	242,921	146,575
WILDHORSE RESOURCE DEVELOPMENT CORP	52,900	847,037	1,009,861
WILLBROS GROUP INC	44,600	114,778	24,641
WILLDAN GROUP INC	8,100	239,112	229,635
WILLIAM HILL PLC	335,783	1,493,110	1,555,833
WILLIAM LYON HOMES	34,100	772,196	937,409
WILLIAM MORRISON SUPERMARKETS PLC	4,595,175	16,466,416	13,762,448
WILLIAMS COMPANIES INC/THE	1,862,700	44,152,994	46,306,722
WILLIAMS-SONOMA INC	184,300	6,651,995	9,723,668
WILLIS LEASE FINANCE CORP	7,883	206,718	270,229
WILLIS TOWERS WATSON PLC	359,321	51,642,529	54,685,063
WILSON BAYLY HOMES-OVCON LTD	24,425	259,384	319,537
WILSON SONS LTD	127,999	1,418,781	1,498,123
WINDSTREAM HOLDINGS INC	184,192	1,177,478	259,711
WING TAI HOLDINGS LTD	215,900	380,067	340,817
WINGSTOP INC	68,534	2,299,098	3,236,861
WINMARK CORP	3,100	338,039	405,480
WINNEBAGO INDUSTRIES INC	37,700	916,161	1,417,520
WINTRUST FINANCIAL CORP	70,855	3,519,422	6,097,073
WIPRO LTD	233,858	1,075,254	1,008,087
WISDOMTREE INVESTMENTS INC	227,684	3,701,235	2,087,862
WISTRON CORP	4,642,952	4,100,567	3,988,955
WIX.COM LTD	18,157	587,443	1,444,389
WMIH CORP	206,200	394,977	292,804
WOLTERS KLUWER NV	494,664	21,043,002	26,275,177
WOLVERINE WORLD WIDE INC	685,044	20,417,153	19,797,772
WONIK HOLDINGS COMPANY LTD	81,293	551,740	560,562

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
WOODSIDE PETROLEUM LTD	22,035	541,150	494,213
WOODWARD INC	153,554	8,830,095	11,003,680
WOOLWORTHS LTD	186,407	3,997,449	3,759,036
WOORI BANK	227,422	2,457,865	3,125,746
WORKDAY INC - CLASS A	445,898	40,045,694	56,678,095
WORKIVA INC	26,700	428,459	632,790
WORLD ACCEPTANCE CORP	6,900	372,073	726,570
WORLD FUEL SERVICES CORP	217,243	8,548,309	5,333,316
WORLD WRESTLING ENTERTAINMENT INC	43,500	778,468	1,566,435
WORLDPAY INC - CLASS A	613,100	37,101,547	50,421,344
WORLEYPARSONS LTD	240,513	1,892,761	2,647,367
WORTHINGTON INDUSTRIES INC	71,843	2,379,481	3,083,502
WOWPRIME CORP	97,000	576,036	425,833
WPP PLC	3,540,231	65,696,639	56,242,623
WPX ENERGY INC	1,167,261	15,357,921	17,252,118
WR BERKLEY CORP	490,200	23,104,951	35,637,540
WR GRACE & COMPANY	260,640	19,976,798	15,958,987
WRIGHT MEDICAL GROUP NV	303,468	7,628,133	6,020,805
WSFS FINANCIAL CORP	153,023	5,963,281	7,329,802
WW GRAINGER INC	156,900	34,367,898	44,288,163
WYNDHAM DESTINATIONS INC	471,107	41,578,927	53,908,774
WYNN MACAU LTD	901,600	1,450,488	3,268,290
WYNN RESORTS LTD	180,300	19,557,965	32,879,508
XBIOTECH INC	18,100	282,671	96,835
XCEL ENERGY INC	1,019,500	35,679,244	46,366,860
XCERRA CORP	49,700	382,649	579,005
XENCOR INC	46,470	923,463	1,393,171
XENIA HOTELS & RESORTS INC	148,921	3,161,902	2,936,722
XEROX CORP	669,400	19,946,088	19,265,332
XIABUXIABU CATERING MANAGEMENT CHINA HOLDINGS COMPANY LTD	737,000	1,176,857	1,397,317
XILINX INC	691,400	31,734,672	49,946,736
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY COMPANY LTD	244,595	264,147	392,060
XINYUAN REAL ESTATE COMPANY LTD - ADR	186,390	1,079,542	984,139
XL GROUP LTD	567,854	21,359,253	31,379,612
XO GROUP INC	83,346	1,144,052	1,729,430
XPERI CORP	71,523	1,870,304	1,512,711
XPO LOGISTICS INC	298,985	20,165,026	30,439,663
XTEP INTERNATIONAL HOLDINGS LTD	3,609,200	1,386,302	2,005,034
XYLEM INC	499,975	19,144,834	38,458,077
YAGEO CORP	44,000	566,991	787,735
YAHOO! JAPAN CORP	397,800	1,813,751	1,847,797
YAMATO KOGYO COMPANY LTD	62,500	1,598,451	1,734,838
YAMAZEN CORP	40,400	463,728	422,044
YANDEX NV	215,681	7,489,671	8,508,615
YANGZJIANG SHIPBUILDING HOLDINGS LTD	1,226,800	1,143,028	1,132,028
YANLORD LAND GROUP LTD	458,900	587,122	591,429
YANZHOU COAL MINING COMPANY	544,000	558,225	693,144
YAPI VE KREDI BANKASI AS	733,163	951,089	821,741
YARA INTERNATIONAL ASA	362,219	14,044,120	15,275,949
YELP INC	86,100	2,701,297	3,594,675
YEXT INC	24,300	314,198	307,395
YORK WATER COMPANY/THE	15,400	377,993	477,400
YRC WORLDWIDE INC	50,709	766,217	447,760
YUANTA FINANCIAL HOLDING COMPANY LTD	15,133,000	6,657,564	6,928,887
YUEXIU PROPERTY COMPANY LTD	19,148,000	3,958,068	4,513,563
YUM CHINA HOLDINGS INC	1,019,146	40,395,444	42,294,559
YUM! BRANDS INC	1,157,151	29,381,169	98,508,265
YUZHOU PROPERTIES COMPANY LTD	3,675,000	2,105,097	2,505,160
YY INC - ADR	23,000	1,135,037	2,419,600
ZAGG INC	31,100	308,050	379,420
ZALANDO SE	919,850	33,153,197	50,092,968
ZAYO GROUP HOLDINGS INC	404,383	10,898,572	13,813,723
ZEBRA TECHNOLOGIES CORP - CLASS A	115,000	5,961,776	16,006,850
ZENDESK INC	132,887	3,603,951	6,361,301
ZENKOKU HOSHO COMPANY LTD	134,700	4,614,923	5,914,894
ZENSHO HOLDINGS COMPANY LTD	14,800	301,844	337,053
ZHONGSHENG GROUP HOLDINGS LTD	396,500	660,160	1,083,665
ZHUZHOU CRRIC TIMES ELECTRIC COMPANY LTD - H SHARES	10,000	47,529	48,418
ZILLOW GROUP INC - CLASS A	118,640	3,469,221	6,406,560
ZILLOW GROUP INC - CLASS C	266,345	8,519,061	14,329,361

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
ZIMMER BIOMET HOLDINGS INC	455,371	51,208,243	49,653,654
ZIONS BANCORP	429,400	13,821,890	22,642,262
ZIOPHARM ONCOLOGY INC	126,300	1,186,650	495,096
ZIX CORP	67,416	318,061	287,866
ZOE'S KITCHEN INC	516,730	12,079,019	7,461,581
ZOETIS INC	1,234,848	62,012,233	103,122,156
ZOGENIX INC	37,064	880,782	1,484,413
ZSCALER INC	8,480	206,454	238,034
ZUMIEZ INC	54,430	1,221,217	1,300,877
ZURICH INSURANCE GROUP AG	114,094	17,276,586	37,340,288
ZYNERBA PHARMACEUTICALS INC	12,200	229,116	106,018
ZYNGA INC - CLASS A	3,476,412	11,615,751	12,723,668
Total Cost Domestic and International Equity		\$ 59,574,588,424	
Total Fair Value Domestic and International Equity			\$ 95,710,059,078

COMMINGLED STOCK FUNDS
As of March 31, 2018

Security Description	Shares	Cost	Fair Value
Baring International Investment Full Active/Passive Fund	38,344,857	\$ 351,584,470	\$ 1,066,523,851
BlackRock MSCI ACWI ex-U.S. IMI Index Fund	806,755,618	9,153,844,336	11,778,328,690
BlackRock MSCI Equity Index Fund-Europe	196,747,973	3,831,076,394	3,973,021,075
Consilium Investment Management Frontier Equity Fund	13,831,453	13,831,453	20,935,820
Genesis Investment Management Emerging Markets Fund	707,295	574,410,463	833,035,246
Morgan Stanley Investment Management Emerging Markets Fund	13,589,706	208,386,799	1,222,706,601
Morgan Stanley Investment Management Galaxy Fund	1,504,849	150,000,000	192,440,113
Total Cost Commingled Stock Funds		\$ 14,283,133,915	
Total Fair Value Commingled Stock Funds			\$ 19,086,991,396

GLOBAL FIXED INCOME
As of March 31, 2018

Security Description	Coupon Rate	Maturity Date	Par	Fair Value
AASET 2018-1A A	3.8840	1/16/38	11,817,600 \$	11,725,668
ABBOTT LABORATORIES	3.7500	11/30/26	5,230,000	5,202,005
ABBVIE INC	2.8500	5/14/23	5,375,000	5,205,443
ABBVIE INC	3.6000	5/14/25	45,000,000	44,348,581
ABBVIE INC	4.5000	5/14/35	20,000,000	20,484,050
ABBVIE INC	2.3000	5/14/21	21,000,000	20,470,798
ABBVIE INC	4.3000	5/14/36	41,000,000	41,006,043
ABBVIE INC	4.4500	5/14/46	31,000,000	30,828,618
ABU DHABI NATIONAL ENERGY COMPANY PJSC	3.8750	5/6/24	25,000,000	24,717,500
ACER 2015-2A B	2.6200	12/10/19	23,800,000	23,786,867
ACER 2016-1A A3	1.9200	12/10/19	5,216,960	5,204,191
AEPTC 2012-1 A3	2.8449	12/1/24	78,266,000	77,358,514
AEPWV 2013-1 A1	2.0076	2/1/24	9,080,063	8,920,298
AFLAC INC	3.6250	11/15/24	29,000,000	29,148,917
AFLAC INC	3.2500	3/17/25	35,000,000	34,374,056
AIA GROUP LTD	3.2000	3/11/25	20,000,000	19,329,000
AIR CANADA 2015-1A PTT	3.6000	3/15/27	38,786,602	38,107,837
AIR CANADA 2015-2AA PTT	3.7500	6/15/29	23,191,700	23,022,864
ALBEMARLE CORP	4.1500	12/1/24	31,190,000	32,009,267
ALIBABA GROUP HOLDING LTD	3.1250	11/28/21	42,878,000	42,781,768
ALIBABA GROUP HOLDING LTD	3.6000	11/28/24	18,000,000	17,861,132
ALIBABA GROUP HOLDING LTD	3.4000	12/6/27	35,000,000	33,218,675
ALIBABA GROUP HOLDING LTD	4.0000	12/6/37	25,000,000	23,655,222
ALLSTATE CORP	6.5000	5/15/57	37,125,000	43,065,000
ALLYA 2016-2 A4	1.6000	1/15/21	52,000,000	51,432,274
ALM 2013-7R2A A2R	4.3477	10/15/27	25,000,000	25,109,350
ALM 2013-7R2A BR	5.0977	10/15/27	25,000,000	25,170,725
ALM 2013-8A A1R	3.8377	10/15/28	25,000,000	25,111,025
ALM 2015-16A A2R	3.3215	7/15/27	82,200,000	82,211,426
ALM 2015-16A BR	3.7715	7/15/27	15,000,000	15,008,685
ALPHABET INC	1.9980	8/15/26	62,000,000	56,337,907
AMAZON.COM INC	2.5000	11/29/22	24,680,000	24,106,091
AMAZON.COM INC	2.4000	2/22/23	20,000,000	19,313,946
AMAZON.COM INC	2.8000	8/22/24	25,000,000	24,257,601
AMAZON.COM INC	3.1500	8/22/27	25,000,000	24,121,112
AMAZON.COM INC	3.8750	8/22/37	35,000,000	34,876,078
AMAZON.COM INC	4.0500	8/22/47	35,000,000	35,028,217
AMAZON.COM INC	5.2000	12/3/25	42,000,000	46,807,273
AMERICAN AIRLINES 14-1 A PTT	3.7000	10/1/26	22,002,772	21,727,737
AMERICAN AIRLINES 15-1 A PTT	3.3750	5/1/27	43,932,756	42,889,353
AMERICAN AIRLINES 15-1 B PTT	3.7000	5/1/23	19,094,548	18,760,393
AMERICAN AIRLINES 16-1 AA PTT	3.5750	1/15/28	32,484,549	32,118,773
AMERICAN EXPRESS COMPANY	2.6500	12/2/22	16,651,000	16,108,838
AMERICAN EXPRESS COMPANY	2.5000	8/1/22	32,004,000	30,870,756
AMERICAN EXPRESS COMPANY	3.0000	10/30/24	50,000,000	48,007,835
AMERICAN EXPRESS COMPANY	3.4000	2/27/23	19,400,000	19,334,546
AMERICAN EXPRESS COMPANY	3.3000	5/3/27	40,000,000	38,761,324
AMERICAN EXPRESS CREDIT CORP	2.2500	5/5/21	6,655,000	6,482,704
AMERICAN MUNICIPAL POWER - OHIO INC	6.0530	2/15/43	11,400,000	15,095,310
AMERICAN TOWER CORP	2.8000	6/1/20	35,000,000	34,742,173
AMERICAN TOWER CORP	4.0000	6/1/25	40,000,000	39,754,261
AMERICAN TOWER CORP	2.2500	1/15/22	40,000,000	38,250,445
AMERICAN WATER CAPITAL CORP	3.4000	3/1/25	27,000,000	27,048,786
AMERICAN WATER CAPITAL CORP	2.9500	9/1/27	41,550,000	39,451,202
AMGEN INC	2.6500	5/11/22	3,565,000	3,478,450
AMGEN INC	2.6000	8/19/26	50,000,000	45,652,409
AMGEN INC	2.6500	5/11/22	50,000,000	48,786,111
AMGEN INC	3.2000	11/2/27	100,000,000	94,750,411
ANADARKO PETROLEUM CORP	6.4500	9/15/36	48,400,000	58,029,974
ANADARKO PETROLEUM CORP	4.5000	7/15/44	50,565,000	48,528,945
ANALOG DEVICES INC	3.9000	12/15/25	20,000,000	20,201,269
ANDEAVOR	3.8000	4/1/28	10,000,000	9,539,336
ANDEAVOR	4.5000	4/1/48	27,648,000	25,864,734
ANHEUSER-BUSCH INBEV FINANCE INC	2.6250	1/17/23	16,000,000	15,566,779
ANHEUSER-BUSCH INBEV FINANCE INC	4.9000	2/1/46	23,000,000	24,805,751
ANHEUSER-BUSCH INBEV FINANCE INC	3.6500	2/1/26	25,000,000	24,851,216
ANHEUSER-BUSCH INBEV WORLDWIDE INC	3.7500	7/15/42	20,000,000	18,354,640
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.4390	10/6/48	23,973,000	24,150,590
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.6000	4/15/48	20,000,000	20,688,353

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ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.7500	4/15/58	50,000,000	51,141,577
APOLLO MANAGEMENT HOLDINGS LP	4.0000	5/30/24	60,808,000	61,108,012
APOLLO MANAGEMENT HOLDINGS LP	4.4000	5/27/26	30,000,000	30,716,860
APPLE INC	2.3000	5/11/22	5,540,000	5,395,031
APPLE INC	3.8500	5/4/43	13,943,000	13,741,399
APPLE INC	2.5000	2/9/25	36,000,000	34,131,794
APPLE INC	3.4500	2/9/45	72,000,000	66,440,186
APPLE INC	3.2000	5/13/25	20,000,000	19,788,766
APPLE INC	4.3750	5/13/45	25,000,000	26,380,039
APPLE INC	3.8500	8/4/46	29,000,000	28,376,262
APPLIED MATERIALS INC	4.3000	6/15/21	15,760,000	16,368,555
ARES CAPITAL CORP	3.8750	1/15/20	40,000,000	40,416,278
ARES CAPITAL CORP	3.6250	1/19/22	50,000,000	49,271,474
ARES CAPITAL CORP	3.5000	2/10/23	17,989,000	17,478,212
ARES FINANCE COMPANY LLC	4.0000	10/8/24	46,060,000	44,750,823
AT&T INC	3.4000	5/15/25	5,660,000	5,453,679
AT&T INC	3.4000	5/15/25	43,600,000	42,010,672
AT&T INC	3.9500	1/15/25	16,500,000	16,489,740
AT&T INC	5.2500	3/1/37	39,000,000	41,257,113
AT&T INC	4.9000	8/14/37	45,500,000	45,788,889
AT&T INC	5.3000	8/14/58	58,000,000	58,484,913
AT&T INC	4.1000	2/15/28	15,000,000	14,893,910
AXIS 2016-1A A	2.2100	11/20/21	14,024,080	13,942,345
AXIS 2018-1A A2	3.2400	12/20/23	20,000,000	19,968,954
BAIDU INC	4.3750	3/29/28	12,000,000	12,010,596
BAMLL 2015-200P A	3.2180	4/14/33	19,280,000	18,989,936
BAMLL 2015-200P B	3.4900	4/14/33	20,000,000	19,791,832
BAMLL 2015-200P C	3.7157	4/14/33	20,000,000	19,853,574
BANK OF AMERICA CORP	3.2480	10/21/27	3,820,000	3,600,415
BANK OF AMERICA CORP	2.8810	4/24/23	2,560,000	2,506,706
BANK OF AMERICA CORP	3.3000	1/11/23	17,000,000	16,950,314
BANK OF AMERICA CORP	4.2000	8/26/24	45,000,000	45,705,399
BANK OF AMERICA CORP	4.0000	1/22/25	40,000,000	39,921,312
BANK OF AMERICA CORP	2.5030	10/21/22	25,000,000	24,014,771
BANK OF AMERICA CORP	2.1510	11/9/20	16,880,000	16,547,134
BANK OF AMERICA CORP	2.8810	4/24/23	38,000,000	37,208,923
BANK OF AMERICA CORP	3.0930	10/1/25	30,000,000	28,841,688
BANK OF AMERICA CORP	3.0040	12/20/23	29,036,000	28,480,176
BANK OF MONTREAL	2.5500	11/6/22	73,063,000	70,645,743
BANK OF MONTREAL	1.9000	8/27/21	40,000,000	38,418,684
BANK OF NEW YORK MELLON CORP	4.6250	9/20/26	45,000,000	43,762,500
BANK OF NEW YORK MELLON CORP	3.3000	8/23/29	36,404,000	34,225,351
BANK OF NOVA SCOTIA	4.5000	12/16/25	45,000,000	45,939,492
BANK ONE CORP	8.0000	4/29/27	30,000,000	38,671,106
BATLN 2015-8A A1R	3.6951	7/18/30	10,000,000	10,087,340
BATLN 2015-8A BR	4.9551	7/18/30	10,605,000	10,713,457
BATLN 2015-9A A	3.8977	7/15/28	17,500,000	17,523,468
BATLN 2015-9A B	4.3477	7/15/28	54,000,000	54,016,902
BATLN 2015-9A C	5.3477	7/15/28	27,000,000	27,014,337
BATLN 2016-10A B	5.1592	1/24/29	22,000,000	22,161,458
BATLN 2017-11A A	3.6092	10/24/29	35,000,000	35,205,555
BATLN 2017-11A B	4.1092	10/24/29	9,000,000	9,041,454
BATLN 2017-11A C	4.6092	10/24/29	10,000,000	10,068,910
BATLN 2017-11A D	5.6992	10/24/29	18,500,000	18,696,803
BB&T CORP	2.0500	5/10/21	6,710,000	6,495,953
BBIRD 2016-1A AA	2.4870	12/16/41	17,083,333	16,751,558
BECTON DICKINSON & COMPANY	6.7000	8/1/28	25,000,000	29,047,266
BECTON DICKINSON & COMPANY	3.2500	11/12/20	12,836,000	12,804,809
BERKSHIRE HATHAWAY FINANCE CORP	2.7500	3/15/23	20,000,000	19,687,308
BERKSHIRE HATHAWAY FINANCE CORP	3.1250	3/15/26	20,000,000	19,493,534
BERKSHIRE HATHAWAY INC	2.2000	3/15/21	8,590,000	8,479,631
BIOGEN INC	3.6250	9/15/22	62,545,000	63,137,922
BIOGEN INC	4.0500	9/15/25	20,000,000	20,474,073
BLACKROCK FIXED INCOME OPPORTUNITIES NERO FUND			1,964,791,886	2,333,487,579
BLACKROCK INC	3.3750	6/1/22	3,278,000	3,333,593
BLACKROCK INC	3.5000	3/18/24	62,400,000	62,875,008
BLUEM 2015-2A A1	3.7851	7/18/27	10,000,000	10,025,320
BLUEM 2015-2A B	4.2051	7/18/27	25,750,000	25,824,546
BLUEM 2015-2A C	5.0551	7/18/27	19,125,000	19,188,916

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BNSF FUNDING TRUST I	6.6130	12/15/55	17,230,000	19,211,450
BNSF RAILWAY COMPANY 2015-1 PTT	3.4420	6/16/28	67,947,556	67,693,915
BOEING COMPANY	7.2500	6/15/25	48,750,000	59,909,994
BOOKING HOLDINGS INC	3.6000	6/1/26	25,000,000	24,560,142
BOSTON SCIENTIFIC CORP	2.8500	5/15/20	15,000,000	14,902,470
BOSTON SCIENTIFIC CORP	3.3750	5/15/22	25,000,000	24,920,890
BOSTON SCIENTIFIC CORP	3.8500	5/15/25	25,000,000	25,156,721
BP CAPITAL MARKETS PLC	2.7500	5/10/23	21,897,000	21,303,631
BP CAPITAL MARKETS PLC	2.3150	2/13/20	40,000,000	39,563,909
BP CAPITAL MARKETS PLC	3.0620	3/17/22	15,000,000	14,920,035
BROOKFIELD FINANCE INC	4.2500	6/2/26	30,000,000	30,114,319
BROOKFIELD FINANCE LLC	4.0000	4/1/24	35,000,000	35,257,741
BSCMS 2005-PW10 AJ	5.5900	12/11/40	4,967,075	5,265,118
BSCMS 2007-T26 AJ	5.5660	1/12/45	20,000,000	18,875,980
BUCKEYE PARTNERS LP	3.9500	12/1/26	47,000,000	44,372,608
BURLINGTON NORTHERN SANTA FE CORP	4.1500	4/1/45	10,000,000	10,207,273
BURLINGTON NORTHERN SANTA FE CORP	3.9000	8/1/46	20,000,000	19,713,571
BWAY 2013-1515 C	3.4462	3/10/33	35,150,000	34,336,443
BWAY 2015-1740 C	3.3424	1/13/35	15,643,000	14,880,812
BXP 2017-GM B	3.4248	6/13/39	75,000,000	73,605,495
CADENCE DESIGN SYSTEMS INC	4.3750	10/15/24	45,000,000	46,541,555
CAMPBELL SOUP COMPANY	3.6500	3/15/23	41,000,000	41,030,017
CAMPBELL SOUP COMPANY	3.9500	3/15/25	31,000,000	30,853,922
CANADIAN NATURAL RESOURCES	3.9000	2/1/25	18,000,000	17,931,021
CANADIAN NATURAL RESOURCES	3.8500	6/1/27	12,000,000	11,734,555
CAPITAL ONE FINANCIAL CORP	3.2000	1/30/23	5,070,000	4,948,033
CAPITAL ONE FINANCIAL CORP	3.7500	7/28/26	30,000,000	28,541,653
CARMX 2014-2 A4	1.6100	10/15/19	15,988,108	15,963,130
CARMX 2016-2 B	2.1600	12/15/21	3,240,000	3,190,444
CARMX 2017-1 B	2.5400	9/15/22	2,420,000	2,386,549
CARMX 2017-4 B	2.4600	8/15/23	2,450,000	2,401,044
CATERPILLAR FINANCIAL SERVICES CORP	2.0000	3/5/20	10,000,000	9,847,307
CAZ 2015-1A A	2.0000	12/10/23	6,576,662	6,568,441
CBS CORP	3.5000	1/15/25	17,000,000	16,514,732
CBS CORP	2.5000	1/17/23	10,880,000	10,338,296
CBS CORP	2.9000	6/1/23	29,145,000	28,113,061
CCART 2014-AA D	2.6400	7/15/21	2,410,000	2,408,337
CCART 2016-AA A4	1.9600	1/18/22	17,000,000	16,897,747
CD 2006-CD2 AJ	5.6427	1/15/46	6,672,381	5,680,264
CD 2016-CD2 A2	3.0370	11/10/49	6,108,000	6,106,941
CD 2016-CD2 A4	3.5260	11/10/49	28,000,000	27,986,140
CD 2017-CD3 A4	3.6310	1/10/27	40,793,000	41,116,121
CD 2017-CD4 A4	3.5140	5/10/50	18,000,000	17,953,675
CGCC 2014-FL2 B	4.0266	11/15/31	20,000,000	20,009,342
CGCMT 2006-C5 AJ	5.4820	10/15/49	13,151,324	12,625,008
CGCMT 2012-GC8 A4	3.0240	9/10/45	6,000,000	5,977,580
CGCMT 2013-GC17 A2	2.9620	11/10/46	7,750,000	7,752,096
CGCMT 2014-GC23 A4	3.6220	7/10/47	10,000,000	10,150,227
CGCMT 2015-SSHP A	2.3767	9/15/27	10,156,000	10,155,934
CGCMT 2015-SSHP B	3.4266	9/15/27	5,000,000	4,992,963
CGCMT 2016-P5 A4	2.9410	10/10/49	28,000,000	26,850,561
CGCMT 2016-P6 A5	3.7200	12/10/49	21,976,000	22,311,758
CGCMT 2016-SMPL A	2.2280	9/10/31	30,000,000	29,083,776
CGCMT 2017-B1 A4	3.4580	8/15/50	30,610,000	30,362,411
CGCMT 2017-MDRA A	3.6560	7/1/22	28,360,000	28,203,515
CHAIT 2014-A2 A2	2.7700	3/15/23	20,000,000	19,998,314
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	4.9080	7/23/25	55,000,000	56,204,834
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	4.4640	7/23/22	55,000,000	56,181,911
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	3.7500	2/15/28	60,000,000	55,136,152
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	5.3750	5/1/47	16,000,000	15,475,799
CHEVRON CORP	2.3550	12/5/22	17,000,000	16,497,653
CHEVRON CORP	1.9610	3/3/20	15,000,000	14,785,977
CHEVRON CORP	2.4110	3/3/22	50,000,000	48,992,886
CHEVRON CORP	2.8950	3/3/24	37,013,000	36,364,247
CITIBANK NA	2.1000	6/12/20	40,000,000	39,227,396
CITIGROUP INC	2.7000	3/30/21	3,050,000	3,006,483
CITIGROUP INC	3.1420	1/24/23	2,040,000	2,015,376
CITIGROUP INC	4.0000	8/5/24	30,000,000	30,074,476
CITIGROUP INC	3.3000	4/27/25	44,235,000	42,939,741

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CITIGROUP INC	3.7000	1/12/26	15,000,000	14,812,655
CITIGROUP INC	4.6000	3/9/26	54,000,000	55,390,379
CITIGROUP INC	4.1250	7/25/28	20,000,000	19,764,639
CITIGROUP INC	2.9000	12/8/21	39,721,000	39,115,859
CLAST 2015-1A A	4.7030	12/14/40	31,668,030	31,709,370
CLIF 2017-1A A	3.6200	5/18/42	15,436,365	15,321,522
CME GROUP INC	3.0000	3/15/25	15,000,000	14,596,677
CMPT-BEAR STEARNS 88B #76	3.4800	10/1/18	5,171	5,404
CMPT-BEMAC 88A #77	3.9300	10/1/18	7,272	7,600
CMPT-BEMAC 89A #79	4.2700	3/1/19	4,554	4,767
CMPT-RFC 90A #81	6.3600	1/1/20	65,251	72,987
CNH 2014-A A4	1.5000	5/15/20	6,207,211	6,204,273
CNH 2014-B A4	1.6100	5/17/21	20,163,384	20,142,070
CNH 2015-A A3	1.3000	4/15/20	5,585,562	5,569,906
CNOOC FINANCE 2015 AU	2.6250	5/5/20	50,000,000	49,447,093
CNOOC FINANCE 2015 US	3.5000	5/5/25	75,000,000	72,443,400
CNP 2009-1 A2	3.4600	8/15/19	31,613	31,810
COACH INC	4.1250	7/15/27	5,270,000	5,172,339
COMCAST CORP	4.2500	1/15/33	32,000,000	33,155,208
COMCAST CORP	4.2000	8/15/34	22,000,000	22,216,380
COMCAST CORP	3.3750	8/15/25	23,000,000	22,502,247
COMCAST CORP	4.4000	8/15/35	20,000,000	20,619,227
COMCAST CORP	3.2000	7/15/36	41,000,000	36,228,723
COMCAST CORP	1.6250	1/15/22	15,000,000	14,139,438
COMCAST CORP	4.0000	8/15/47	20,000,000	18,886,377
COMCAST CORP	4.0000	3/1/48	31,000,000	29,339,132
COMM 2012-CR1 A3	3.3910	5/15/45	14,200,812	14,300,881
COMM 2012-CR4 A3	2.8530	10/15/45	20,000,000	19,675,114
COMM 2013-CR9 A4	4.3735	7/10/45	15,000,000	15,746,408
COMM 2013-LC6	3.2820	1/10/46	2,480,000	2,467,598
COMM 2013-LC6 A4	2.9410	1/10/46	18,000,000	17,792,876
COMM 2014-277P A	3.6113	8/10/49	39,495,000	40,123,152
COMM 2014-277P B	3.7317	8/10/49	8,000,000	7,912,031
COMM 2014-CR14 A1	1.3300	2/10/47	99,529	99,461
COMM 2014-CR14 A4	4.2360	2/10/47	10,190,000	10,673,386
COMM 2014-CR15 A2	2.9280	2/10/47	6,406,269	6,422,722
COMM 2014-CR18 A5	3.8280	7/15/47	5,730,000	5,880,812
COMM 2014-CR20 A4	3.5900	11/10/47	5,000,000	5,058,575
COMM 2014-UBS2 A2	2.8200	3/10/47	12,343,000	12,363,582
COMM 2014-UBS6 A5	3.6440	12/10/47	40,000,000	40,577,460
COMMONWEALTH EDISON COMPANY	4.0000	8/1/20	12,206,000	12,481,133
COMMONWEALTH EDISON COMPANY	3.1000	11/1/24	4,780,000	4,707,588
COMMONWEALTH EDISON COMPANY	3.7500	8/15/47	53,000,000	50,810,318
COMPASS BANK	3.8750	4/10/25	42,075,000	41,166,534
COMPASS BANK	2.8750	6/29/22	35,000,000	33,935,180
CONOCOPHILLIPS COMPANY	3.3500	11/15/24	51,000,000	50,597,696
CORNING INC	2.9000	5/15/22	15,000,000	14,735,191
CRNN 2014-2A A	3.2700	11/18/29	15,740,740	15,617,920
CSMC 2006-C2 AJ	5.6583	3/15/39	786,905	708,756
CSX CORP	3.3500	11/1/25	41,300,000	40,374,382
CSX CORP	4.2500	11/1/66	29,000,000	26,322,696
CVS HEALTH CORP	4.3000	3/25/28	5,230,000	5,252,283
CVS HEALTH CORP	4.1000	3/25/28	22,000,000	22,155,098
CVS HEALTH CORP	4.3000	3/25/28	43,000,000	43,183,206
CVS HEALTH CORP	4.7800	3/25/38	28,000,000	28,378,847
CVS PASS-THROUGH TRUST CERTIFICATES	7.5070	1/10/32	5,862,502	6,948,012
CVS PASS-THROUGH TRUST CERTIFICATES	5.7730	1/10/33	2,817,577	3,004,762
DAI-ICHI LIFE INSURANCE COMPANY LTD	5.1000	10/28/24	28,800,000	29,976,768
DAIMLER FINANCE NORTH AMERICA LLC	3.5000	8/3/25	13,000,000	12,924,982
DAIMLER FINANCE NORTH AMERICA LLC	2.8500	1/6/22	60,000,000	58,971,396
DBUBS 2011-LC2A A1	3.5270	7/10/44	3,339,184	3,374,280
DBWF 2016-85T A	3.7910	12/10/36	16,001,000	16,282,973
DBWF 2016-85T B	3.9350	12/10/36	23,849,000	23,854,915
DCAL 2015-1A A1	4.2130	2/15/40	20,282,984	20,268,096
DEFT 2016-1 A3	1.6500	7/22/21	26,515,994	26,449,813
DELL INTERNATIONAL LLC (DIAMOND 1 FIN)	3.4800	6/1/19	34,354,000	34,509,388
DELL INTERNATIONAL LLC (DIAMOND 1 FIN)	4.4200	6/15/21	67,415,000	69,152,151
DELL INTERNATIONAL LLC (DIAMOND 1 FIN)	5.4500	6/15/23	41,000,000	43,461,021
DEPOSITORY TRUST & CLEARING CORP	4.8750	12/31/49	17,500,000	17,885,000

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DHAL 2015-1 A	3.8100	11/14/21	24,207,199	24,052,592
DIAGEO CAPITAL PLC	2.6250	4/29/23	10,000,000	9,697,848
DIAGEO CAPITAL PLC	2.8750	5/11/22	20,000,000	19,770,780
DIGNITY HEALTH	3.8120	11/1/24	20,000,000	20,174,984
DISCOVERY COMMUNICATIONS INC	3.9500	3/20/28	3,958,000	3,796,688
DOLLAR GENERAL CORP	3.8750	4/15/27	20,000,000	19,836,118
DOLLAR GENERAL CORP	4.1250	5/1/28	20,000,000	20,178,845
DOMINION GAS HOLDINGS LLC	3.6000	12/15/24	25,634,000	25,659,160
DOMINION RESOURCES INC	5.2500	8/1/33	26,488,000	30,057,101
DOMINION RESOURCES INC	2.7500	9/15/22	25,500,000	24,663,947
DOMINION RESOURCES INC	3.6250	12/1/24	25,000,000	24,775,220
DOOSAN HEAVY INDUSTRIES & CONSTRUCTION COMPANY LTD	2.1250	4/27/20	30,000,000	29,228,700
DR PEPPER SNAPPLE GROUP INC	3.1300	12/15/23	25,500,000	24,734,911
DUKE ENERGY CORP	2.6500	9/1/26	35,185,000	32,111,463
EBAY INC	2.7500	1/30/23	48,000,000	46,346,944
EBAY INC	3.6000	6/5/27	40,000,000	38,548,623
ECAF 2015-1A A1	3.4730	6/15/40	22,915,416	22,714,635
EGLE 2014-1A A1	2.5700	12/15/39	5,531,251	5,497,630
EGLE 2014-1A A2	4.3100	12/15/39	4,187,500	4,183,739
EMD FINANCE LLC	2.9500	3/19/22	50,000,000	49,237,494
EMD FINANCE LLC	3.2500	3/19/25	65,000,000	63,197,905
ENCANA CORP	6.5000	8/15/34	11,980,000	14,263,000
ENCANA CORP	6.5000	2/1/38	15,056,000	18,189,885
ENCANA CORP	5.1500	11/15/41	14,205,000	14,836,291
ENERGY TRANSFER PARTNERS	4.0500	3/15/25	16,478,000	16,160,782
ENERGY TRANSFER PARTNERS	4.9000	3/15/35	28,522,000	26,906,600
ENERGY TRANSFER PARTNERS	5.1500	3/15/45	20,000,000	18,277,258
ENGS 2016-1A A2	2.6300	2/22/22	7,627,740	7,547,767
ENLINK MIDSTREAM PARTNER	4.4000	4/1/24	10,000,000	9,985,212
ENLINK MIDSTREAM PARTNER	5.6000	4/1/44	10,000,000	9,993,781
ENLINK MIDSTREAM PARTNER	5.0500	4/1/45	21,330,000	19,833,930
ENLINK MIDSTREAM PARTNER	4.1500	6/1/25	36,070,000	35,057,545
ENTERGY LOUISIANA LLC	4.0000	3/15/33	30,000,000	30,592,478
ENTERGY TEXAS INC	5.1500	6/1/45	55,000,000	57,255,514
ENTERPRISE PRODUCTS OPERATING LLC	3.7000	2/15/26	20,000,000	19,818,941
ENTERPRISE PRODUCTS OPERATING LLC	4.8750	8/16/77	10,000,000	9,810,000
ENTERPRISE PRODUCTS OPERATING LLC	5.2500	8/16/77	32,064,000	31,182,240
EQT MIDSTREAM PARTNERS LP	4.0000	8/1/24	12,000,000	11,699,062
ERL 2015-1A A1	2.7070	2/19/45	13,357,707	13,215,996
EXELON GENERATION COMPANY LLC	3.4000	3/15/22	1,965,000	1,966,617
EXPORT-IMPORT BANK CHINA	2.5000	7/31/19	35,000,000	34,797,946
EXPORT-IMPORT BANK CHINA	3.6250	7/31/24	40,000,000	40,020,064
EXXON MOBIL CORP	2.7090	3/6/25	81,658,000	78,879,471
EXXON MOBIL CORP	2.3970	3/6/22	50,500,000	49,523,265
EXXON MOBIL CORP	3.5670	3/6/45	36,000,000	34,581,347
FAIRFAX (US) INC	4.8750	8/13/24	35,000,000	36,266,532
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.5000	6/22/20	25,000,000	24,516,200
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.5000	11/30/20	150,000,000	146,460,750
FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.6250	9/6/24	45,000,000	44,606,835
FEDERATIVE REPUBLIC OF BRAZIL	5.0000	1/27/45	10,000,000	8,985,100
FEDEX CORP	4.1000	4/15/43	17,315,000	16,496,555
FEDEX CORP	3.9000	2/1/35	20,000,000	19,338,541
FEDEX CORP	4.5000	2/1/65	35,000,000	32,294,854
FGCI	3.0000	7/1/30	3,891,321	3,886,770
FGLMC	3.5000	9/1/45	6,909,782	6,938,084
FGLMC	3.5000	12/1/45	5,673,981	5,697,215
FGLMC	3.5000	1/1/46	7,212,373	7,241,903
FGLMC	4.0000	2/1/46	4,423,138	4,558,358
FGLMC	4.0000	7/1/47	19,643,372	20,210,673
FGLMC	3.5000	10/1/47	48,614,610	48,761,456
FGLMC	4.0000	10/1/47	48,806,685	50,148,541
FGLMC	4.0000	11/1/47	38,154,643	39,196,685
FGLMC	4.0000	11/1/47	48,911,274	50,247,090
FHLMC	5.0000	1/1/35	468,410	505,023
FHLMC	4.0000	9/1/43	1,593,097	1,643,892
FHLMC	4.0000	10/1/43	1,995,130	2,058,415
FHLMC	4.0000	3/1/46	3,423,639	3,528,315
FHLMC	3.0000	2/1/47	14,086,294	13,753,123
FHLMC	4.0000	5/1/46	3,795,090	3,911,222

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FHLMC	3.0000	2/1/47	6,093,223	5,947,863
FHLMC	3.5000	2/1/26	1,184,940	1,209,066
FHLMC	3.7500	3/27/19	3,000,000	3,045,210
FHLMC	6.0000	2/1/24	534,942	594,338
FHLMC	6.0000	1/1/24	222,314	246,924
FHLMC	6.5000	3/1/26	130,006	145,815
FHLMC	6.0000	7/1/36	1,682,209	1,885,209
FHLMC	6.0000	7/1/36	520,586	578,215
FHLMC	6.0000	7/1/36	384,365	426,915
FHLMC	5.5000	1/1/37	3,438,429	3,771,018
FHLMC	5.5000	1/1/37	715,120	784,628
FHLMC	5.5000	2/1/37	4,318,646	4,738,925
FHLMC	5.5000	3/1/37	1,825,807	2,004,296
FHLMC	5.5000	7/1/21	1,731,227	1,782,725
FHLMC	5.5000	6/1/21	1,787,960	1,844,747
FHLMC	5.5000	8/1/21	914,451	938,788
FHLMC	6.0000	2/1/37	2,008,065	2,253,750
FHLMC	6.0000	11/1/36	1,797,133	2,015,937
FHLMC	5.0000	11/1/36	5,032,126	5,428,126
FHLMC	5.0000	3/1/38	8,461,277	9,125,007
FHLMC	5.0000	12/1/38	7,308,356	7,877,418
FHLMC	5.5000	1/1/39	4,206,791	4,613,131
FHLMC	5.0000	1/1/39	19,115,141	20,600,315
FHLMC	5.0000	2/1/39	8,070,064	8,696,034
FHLMC	4.5000	1/1/44	7,463,320	7,856,409
FHLMC	5.0000	2/1/38	9,141,607	9,862,741
FHLMC	5.0000	1/1/39	6,075,451	6,546,390
FHLMC	4.5000	5/1/39	7,925,330	8,361,292
FHLMC	4.5000	7/1/39	11,966,130	12,644,193
FHLMC	4.5000	9/1/41	6,263,303	6,626,956
FHLMC	5.0000	7/1/41	9,039,953	9,743,434
FHLMC	5.0000	7/1/41	8,125,250	8,756,242
FHLMC	5.0000	5/1/41	4,381,491	4,720,500
FHLMC	5.0000	10/1/41	5,230,366	5,639,475
FHLMC	4.5000	6/1/41	10,408,224	11,012,259
FHLMC	4.5000	7/1/41	10,488,242	11,097,745
FHLMC	4.5000	5/1/41	13,900,821	14,707,988
FHLMC	4.5000	8/1/41	10,871,511	11,491,379
FHLMC	5.5000	5/1/42	8,098,360	8,884,928
FHLMC	3.5000	12/1/42	59,469,367	59,920,467
FHLMC	5.0000	2/1/39	10,741,426	11,583,952
FHLMC	5.5000	3/1/22	3,125,136	3,234,811
FHLMC	5.0000	4/1/23	781,994	816,666
FHLMC	5.5000	7/1/23	1,782,717	1,866,754
FHLMC	5.5000	7/1/23	1,642,432	1,714,307
FHLMC	3.5000	4/1/26	18,908,711	19,293,688
FHLMC	3.5000	4/1/26	14,371,192	14,663,786
FHLMC	3.5000	4/1/27	12,709,698	12,968,464
FHLMC	3.5000	4/1/27	9,114,500	9,300,069
FHLMC	4.0000	1/1/29	4,259,285	4,385,432
FHLMC	4.0000	4/1/29	2,478,235	2,549,271
FHLMC	6.0000	7/1/36	1,883,335	2,099,089
FHLMC	5.5000	12/1/36	1,259,689	1,384,232
FHLMC	5.0000	4/1/38	9,911,559	10,678,801
FHLMC	4.5000	5/1/39	9,798,181	10,352,880
FHLMC	4.5000	5/1/41	11,816,856	12,502,684
FHLMC	3.0000	8/1/43	35,755,877	35,120,899
FHLMC	3.0000	9/1/43	16,738,493	16,436,911
FHLMC	4.0000	11/1/43	35,328,190	36,441,333
FHLMC	4.0000	1/1/44	20,080,491	20,704,115
FHLMC	3.5000	3/1/46	37,416,351	37,569,568
FHLMC	3.5000	3/1/46	60,919,659	61,169,123
FHLMC	3.5000	6/1/46	91,020,275	91,392,987
FHLMC	3.5000	9/1/46	29,705,615	29,827,268
FHLMC	5.0000	6/1/23	3,040,160	3,185,120
FHLMC	2.5000	1/1/28	38,395,732	37,881,013
FHLMC	3.0000	12/1/28	22,639,625	22,629,651
FHLMC	3.0000	1/1/29	11,990,059	11,978,176
FHLMC	5.0000	6/1/23	535,304	559,664

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FHLMC	5.0000	6/1/23	818,252	855,416
FHLMC	5.5000	8/1/23	222,500	232,252
FHLMC	4.0000	3/1/26	10,733,177	11,066,308
FHLMC	4.0000	4/1/26	6,486,254	6,701,382
FHLMC	4.0000	4/1/26	16,765,578	17,304,525
FHLMC	4.0000	4/1/26	14,527,767	15,026,226
FHLMC	6.0000	12/1/23	183,406	204,089
FHLMC	6.0000	10/1/23	518,561	575,966
FHLMC	6.0000	11/1/23	241,396	268,340
FHLMC	6.5000	1/1/24	217,330	243,758
FHLMC	6.5000	2/1/26	219,859	246,594
FHLMC	4.5000	9/1/40	8,890,107	9,406,820
FHLMC	3.5000	6/1/42	22,989,215	23,163,580
FHLMC	3.0000	2/1/43	130,270,861	128,060,161
FHLMC	3.5000	8/1/42	38,183,827	38,473,451
FHLMC	4.5000	1/1/39	6,222,174	6,537,402
FHLMC	4.0000	8/1/39	18,565,333	19,143,622
FHLMC	4.5000	12/1/39	10,611,163	11,216,810
FHLMC	4.5000	9/1/40	5,680,718	6,010,626
FHLMC	4.0000	9/1/40	12,589,295	13,032,385
FHLMC	4.0000	11/1/40	10,526,207	10,897,133
FHLMC	4.0000	2/1/41	11,767,223	12,181,973
FHLMC	4.0000	2/1/41	9,660,411	10,000,504
FHLMC	4.0000	2/1/41	14,409,142	14,917,598
FHLMC	4.0000	9/1/24	1,837,355	1,893,944
FHLMC	3.0000	4/1/27	15,654,417	15,742,357
FHLMC	2.5000	10/1/27	13,890,728	13,704,537
FHLMC	3.0000	11/1/28	11,139,629	11,140,845
FHLMC	4.5000	5/1/41	7,101,501	7,514,709
FHLMC	4.5000	5/1/41	4,416,270	4,666,016
FHLMC	4.5000	5/1/41	11,833,187	12,521,371
FHLMC	4.0000	9/1/41	19,740,942	20,438,611
FHLMC	4.0000	10/1/41	20,807,418	21,542,814
FHLMC	3.5000	6/1/42	24,819,897	25,008,143
FHLMC	3.5000	7/1/42	15,368,916	15,485,488
FHLMC	3.5000	9/1/42	13,862,395	13,967,538
FHLMC	3.5000	11/1/42	45,143,125	45,484,670
FHLMC	3.0000	11/1/42	17,035,691	16,746,396
FHLMC	3.0000	1/1/43	49,680,524	48,836,855
FHLMC	3.5000	11/1/43	14,190,249	14,297,797
FHLMC	3.0000	8/1/43	16,391,191	16,091,630
FHLMC	4.0000	12/1/43	10,119,733	10,436,615
FHLMC	3.5000	2/1/46	36,075,205	36,223,170
FHLMC	3.5000	3/1/46	37,739,624	37,894,407
FHLMC	3.5000	11/1/47	56,465,914	56,635,926
FHLMC	3.5000	1/1/46	78,869,614	79,290,767
FHLMC	6.5000	2/1/26	458,732	514,515
FHLMC	6.5000	3/1/26	266,469	298,872
FHLMC	1.2500	10/2/19	100,000,000	98,500,600
FHLMC MULTIFAMILY STRUCTURED K011 A1	2.9170	12/25/48	2,410,013	2,415,175
FHLMC ZERO COUPON BOND	0.0000	12/17/29	11,391,000	7,762,241
FHMS K010 A1	3.3200	7/25/20	1,124,056	1,128,025
FHMS K154 A2	3.4240	4/25/32	9,800,000	9,876,217
FHR 4239 OU	0.0000	7/15/43	7,895,821	5,345,113
FHR 4348 B	3.0000	6/15/39	2,611,260	2,472,654
FHR 4493 ZG	3.0000	7/15/45	7,953,783	7,300,910
FHR 4579 TZ	2.5000	11/15/42	893,771	715,677
FHR 4623 Z	3.0000	10/15/46	3,408,922	3,069,866
FHR 4737CZ	3.0000	12/15/47	1,102,536	977,574
FHR 4749 Q0	0.0000	1/15/43	11,744,362	7,265,660
FHR 4753 VZ	3.0000	12/15/47	10,050,063	9,013,832
FHR 4763 QZ	3.0000	3/15/48	10,025,000	8,820,983
FHR 4763 VQ	3.0000	5/15/38	4,000,000	3,810,220
FIDELITY NATIONAL INFORMATION SERVICES	3.0000	8/15/26	49,000,000	45,627,534
FIFTH THIRD BANCORP	2.6000	6/15/22	2,590,000	2,511,287
FIVE CORNERS FUNDING TRUST	4.4190	11/15/23	12,500,000	13,055,885
FMC CORP	4.1000	2/1/24	40,820,000	41,310,692
FNMA	2.5400	11/1/28	7,500,000	7,025,033
FNMA	3.1600	1/1/35	3,500,000	3,406,552

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FNMA	3.7340	2/1/48	2,212,810	2,239,997
FNMA	3.8310	1/1/48	1,000,000	1,017,320
FNMA	5.0000	5/1/33	1,835,131	1,984,701
FNMA	4.5000	5/1/41	2,304,889	2,437,922
FNMA	6.0000	7/1/41	377,921	426,445
FNMA	4.5000	11/1/41	1,460,294	1,544,226
FNMA	5.0000	11/1/44	6,138,803	6,626,005
FNMA	4.5000	10/1/45	3,198,434	3,382,772
FNMA	3.5000	8/1/45	7,303,592	7,331,677
FNMA	6.0000	8/1/34	937,158	1,054,294
FNMA	5.5000	9/1/34	2,022,271	2,219,394
FNMA	5.0000	6/1/35	970,417	1,047,673
FNMA	5.5000	12/1/35	1,248,456	1,371,406
FNMA	4.5000	12/1/40	1,173,585	1,241,384
FNMA	7.5000	9/1/22	132,843	143,649
FNMA	6.5000	7/1/23	153,633	171,451
FNMA	6.5000	12/1/23	179,107	199,879
FNMA	6.0000	1/1/24	264,796	294,662
FNMA	6.0000	2/1/24	178,109	198,197
FNMA	7.0000	2/1/23	157,571	163,933
FNMA	7.0000	3/1/23	271,918	283,670
FNMA	6.5000	9/1/23	141,978	158,445
FNMA	6.0000	11/1/23	362,447	403,326
FNMA	6.5000	3/1/24	191,788	214,031
FNMA	6.5000	11/1/23	196,796	219,620
FNMA	5.0000	9/1/33	2,038,784	2,201,258
FNMA	6.5000	9/1/25	214,709	239,611
FNMA	6.0000	9/1/25	521,691	580,531
FNMA	6.0000	10/1/25	336,203	374,122
FNMA	6.0000	11/1/25	304,694	339,060
FNMA	7.0000	5/1/25	176,405	184,340
FNMA	4.0000	11/1/41	9,414,281	9,732,077
FNMA	3.5000	4/1/27	15,071,022	15,378,661
FNMA	3.0000	4/1/27	22,604,610	22,711,921
FNMA	3.5000	7/1/35	38,586,874	39,318,898
FNMA	3.0000	5/1/27	27,698,451	27,830,064
FNMA	3.5000	5/1/42	22,811,359	23,026,407
FNMA	3.5000	7/1/42	32,693,885	33,001,882
FNMA	3.5000	8/1/42	43,984,637	44,394,153
FNMA	2.5000	8/1/27	31,196,930	30,816,191
FNMA	3.5000	11/1/43	21,741,631	21,919,673
FNMA	3.0000	1/1/43	31,623,837	31,135,705
FNMA	3.0000	6/1/43	16,954,512	16,692,979
FNMA	3.5000	11/1/35	36,403,710	37,081,732
FNMA	3.0000	7/1/35	40,555,093	40,431,905
FNMA	3.5000	10/1/45	36,565,763	36,689,355
FNMA	3.5000	5/1/46	67,225,140	67,452,726
FNMA	3.5000	5/1/46	119,187,515	119,570,126
FNMA	3.5000	12/1/45	37,533,598	37,654,741
FNMA	3.5000	5/1/46	66,114,173	66,337,747
FNMA	3.5000	6/1/46	39,528,711	39,655,424
FNMA	3.5000	6/1/46	48,555,479	48,712,037
FNMA	3.0000	12/1/46	94,507,706	92,257,306
FNMA	4.0000	7/1/47	46,870,560	48,158,713
FNMA	3.5000	4/1/47	93,107,729	93,423,674
FNMA	3.5000	6/1/47	47,610,949	47,772,510
FNMA	3.5000	8/1/35	29,864,450	30,086,074
FNMA	5.0000	11/1/33	9,604,430	10,400,947
FNMA	5.0000	4/1/35	1,582,239	1,708,174
FNMA	5.0000	10/1/35	4,473,258	4,829,433
FNMA	5.0000	10/1/35	2,977,697	3,214,538
FNMA	5.0000	7/1/36	2,138,599	2,309,342
FNMA	6.0000	6/1/36	983,714	1,097,964
FNMA	3.5000	11/1/45	72,639,148	72,948,623
FNMA	3.5000	12/1/45	23,854,216	23,938,586
FNMA	3.5000	4/1/46	80,207,765	80,464,958
FNMA	3.0000	7/1/46	67,416,299	65,841,998
FNMA	3.5000	2/1/46	99,041,573	99,360,648
FNMA	3.5000	6/1/46	26,322,440	26,406,879

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FNMA	3.5000	8/1/47	96,990,060	97,319,179
FNMA	4.0000	6/1/47	11,260,424	11,589,037
FNMA	4.0000	9/1/47	48,404,107	49,739,371
FNMA	3.5000	1/1/48	99,108,758	99,410,678
FNMA	4.0000	11/1/47	49,024,268	50,376,715
FNMA	3.5000	8/1/47	19,285,460	19,350,904
FNMA	3.5000	8/1/47	48,034,794	48,190,357
FNMA	4.0000	10/1/47	58,365,775	59,975,911
FNMA	3.5000	11/1/47	73,738,531	73,981,614
FNMA	5.0000	11/1/35	6,843,642	7,388,798
FNMA	5.0000	12/1/36	13,478,248	14,549,499
FNMA	5.5000	6/1/38	5,813,560	6,353,599
FNMA	6.0000	6/1/36	1,300,831	1,459,461
FNMA	3.5000	8/1/26	5,825,247	5,944,156
FNMA	3.0000	3/1/27	20,571,358	20,669,311
FNMA	3.5000	8/1/42	8,276,768	8,352,237
FNMA	3.0000	12/1/42	15,709,443	15,467,022
FNMA	3.5000	6/1/35	26,243,171	26,732,392
FNMA	3.5000	7/1/35	32,514,150	33,120,108
FNMA	3.5000	10/1/35	36,409,192	37,087,547
FNMA	3.5000	11/1/35	31,173,144	31,725,429
FNMA	3.5000	2/1/36	28,757,238	29,293,336
FNMA	4.0000	2/1/48	69,107,766	71,014,822
FNMA	2.9780	6/10/20	900,000	911,916
FNMA STRIPS (SUB-DEBT)	0.0000	10/9/19	197,384,000	190,393,719
FNR 2012-94 LZ	3.5000	9/25/42	12,154,717	12,162,509
FNR 2013-33 YZ	3.0000	4/25/43	4,394,654	3,919,947
FNR 2013-63 DZ	2.5000	6/25/43	1,495,822	1,242,172
FNR 2014-65 CB	3.0000	10/25/44	7,700,000	7,247,631
FNR 2015-67 PO	0.0000	9/25/43	8,469,127	6,405,822
FNR 2017-107 GV	3.0000	3/25/41	3,499,000	3,299,721
FNR 2017-72 DZ	2.5000	9/25/47	1,883,363	1,543,044
FNR 2018-15 NZ	3.0000	3/25/48	12,224,567	11,238,839
FNR 2018-16 TV	3.0000	5/25/41	7,510,000	7,093,489
FNR 2018-21 PO	0.0000	4/25/48	3,000,000	2,364,375
FNR 2018-9 EV	3.0000	3/25/40	5,338,000	5,103,427
FNR 2018-9 GZ	3.0000	2/25/48	1,296,491	1,133,456
FORD MOTOR COMPANY	4.3460	12/8/26	28,000,000	27,697,208
FORD MOTOR CREDIT COMPANY LLC	3.6640	9/8/24	34,232,000	33,027,519
FORD MOTOR CREDIT COMPANY LLC	3.2000	1/15/21	20,000,000	19,835,254
FORD MOTOR CREDIT COMPANY LLC	3.3360	3/18/21	26,406,000	26,249,516
FORD MOTOR CREDIT COMPANY LLC	3.0960	5/4/23	44,250,000	42,530,235
FORD MOTOR CREDIT COMPANY LLC	2.9790	8/3/22	55,000,000	53,367,310
FORDO 2014-B A4	1.4200	8/15/19	464,358	464,160
FORDO 2016-B B	1.8500	9/15/21	3,510,000	3,455,713
FORDR 2017-2 A	2.3600	9/15/22	50,000,000	48,590,245
FORT KNOX MILITARY HOUSING PRIVATIZATION PROJECT	5.8150	2/15/52	27,758,442	28,418,370
FRANKLIN RESOURCES INC	2.8000	9/15/22	18,895,000	18,631,248
FROEDTERT HEALTH INC	4.6860	4/1/45	20,000,000	20,833,742
GALXY 2012-14A DR	6.1388	11/15/26	12,500,000	12,522,962
GALXY 2014-18A D1	6.0477	10/15/26	3,500,000	3,501,837
GALXY 2015-20A AR	3.3587	4/20/31	35,000,000	35,084,070
GALXY 2015-20A BR	3.7087	4/20/31	15,000,000	15,042,300
GCI LIBERTY INC - CLASS A PREFERRED			5,960	139,166
GE CAPITAL INTERNATIONAL FUNDING COMPANY	2.3420	11/15/20	3,578,000	3,499,137
GENERAL DYNAMICS CORP	2.2500	11/15/22	30,000,000	28,883,542
GENERAL ELECTRIC CAPITAL CORP	4.6500	10/17/21	1,260,000	1,315,560
GENERAL ELECTRIC COMPANY	5.0000	1/21/49	64,222,000	63,579,780
GENERAL MILLS INC	3.1500	12/15/21	17,234,000	17,099,058
GENERAL MOTORS FINANCIAL COMPANY INC	4.3500	1/17/27	5,330,000	5,294,399
GENERAL MOTORS FINANCIAL COMPANY INC	4.0000	1/15/25	18,000,000	17,745,772
GENERAL MOTORS FINANCIAL COMPANY INC	3.7000	11/24/20	38,000,000	38,344,331
GENERAL MOTORS FINANCIAL COMPANY INC	3.7000	5/9/23	34,137,000	33,888,266
GENERAL MOTORS FINANCIAL COMPANY INC	3.2000	7/6/21	59,000,000	58,489,343
GENERAL MOTORS FINANCIAL COMPANY INC	3.9500	4/13/24	40,000,000	39,660,377
GENERAL MOTORS FINANCIAL COMPANY INC	3.1500	6/30/22	32,654,000	31,963,803
GFORT 2016-1 A1	1.9600	5/17/21	35,000,000	34,722,698
GFORT 2017-1 A1	2.2200	1/18/22	28,000,000	27,704,964
GILEAD SCIENCES INC	3.2500	9/1/22	5,130,000	5,134,865

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GILEAD SCIENCES INC	4.0000	9/1/36	21,000,000	20,910,410
GILEAD SCIENCES INC	2.5000	9/1/23	20,000,000	19,277,049
GMALT 2015-3 D	3.4800	8/20/20	1,980,000	1,983,535
GMALT 2016-1 A3	1.6400	7/20/19	35,811,557	35,711,098
GMALT 2016-2 A4	1.7600	3/20/20	17,550,000	17,422,327
GNMA	4.5000	4/15/41	14,496,371	15,246,276
GNMA	6.5000	2/15/24	260,058	290,891
GNMA	6.5000	3/15/24	231,412	258,849
GNMA	6.5000	3/15/24	473,412	529,541
GNMA	7.0000	4/15/24	362,388	382,199
GNMA	4.0000	7/15/41	14,745,684	15,242,787
GNMA	4.0000	3/15/41	19,725,045	20,393,372
GNMA	4.5000	3/15/41	12,242,221	12,880,526
GNMA	8.5000	11/15/24	261,635	289,579
GNMA	5.5000	11/15/38	1,794,995	1,957,617
GNMA	5.0000	11/15/41	7,243,654	7,739,486
GNMA	5.0000	7/15/41	12,439,469	13,200,104
GNMA	4.0000	2/15/42	18,967,983	19,612,723
GNMA	4.0000	8/15/40	18,196,767	18,725,230
GNMA	4.0000	10/15/40	42,234,799	43,672,523
GNMA	5.0000	12/15/40	10,736,324	11,531,897
GNMA II	3.5000	5/20/45	1,671,608	1,690,546
GNMA II	3.5000	5/20/46	5,551,430	5,612,188
GNMA II	5.0000	10/20/39	1,930,841	2,076,720
GNMA II	5.0000	6/20/41	918,319	984,689
GNMA II	4.0000	5/20/42	27,405,731	28,605,240
GNMA II	4.0000	6/20/42	25,755,258	26,858,604
GNMA II	4.0000	10/20/45	7,197,221	7,335,354
GNMA II	5.5000	5/20/37	867,815	941,464
GNMA II	5.5000	9/20/38	1,011,322	1,096,659
GNMA II	5.5000	1/20/39	5,570,371	6,034,563
GNMA II	5.0000	10/20/39	1,975,197	2,124,427
GNMA II	5.0000	2/20/41	2,256,933	2,412,188
GNMA II	4.5000	3/20/41	37,074,212	38,978,911
GNMA II	4.5000	4/20/41	41,334,202	43,449,607
GNMA II	5.0000	4/20/41	15,978,634	17,126,952
GNMA II	5.0000	6/20/41	9,131,485	9,791,454
GNMA II	4.5000	8/20/41	4,899,540	5,155,138
GNMA II	4.5000	7/20/41	21,660,398	22,789,944
GNMA II	4.5000	9/20/41	9,040,676	9,513,480
GNMA II	4.5000	11/20/41	6,977,353	7,341,727
GNMA II	5.0000	10/20/41	4,382,556	4,719,128
GNMA II	5.5000	10/20/38	1,868,392	2,003,011
GNR 2012-113 BZ	3.0000	9/1/42	2,115,721	1,898,424
GNR 2012-113 ZD	3.0000	9/1/42	1,945,598	1,749,209
GNR 2014-12 ZB	3.0000	1/16/44	12,519,337	11,739,020
GNR 2016-161 ZB	3.0000	11/20/46	9,809,847	8,831,174
GNR 2017-179 QZ	3.0000	12/20/47	1,354,814	1,175,967
GNR 2017-182 NZ	3.0000	12/16/47	983,074	832,577
GNR 2017-192 DZ	2.5000	12/20/47	1,051,632	836,422
GNR 2018-27 KY	3.5000	2/20/48	1,608,166	1,579,466
GOLDMAN SACHS GROUP INC	3.7500	2/25/26	2,955,000	2,903,405
GOLDMAN SACHS GROUP INC	2.3500	11/15/21	2,680,000	2,584,152
GOLDMAN SACHS GROUP INC	4.0000	3/3/24	13,446,000	13,652,903
GOLDMAN SACHS GROUP INC	3.8500	1/26/27	32,000,000	31,597,296
GOLDMAN SACHS GROUP INC	3.0000	4/26/22	25,000,000	24,548,156
GOLDMAN SACHS GROUP INC	3.2720	9/29/25	42,368,000	40,785,609
GOLDMAN SACHS GROUP INC	2.3500	11/15/21	57,485,000	55,429,100
GOLDMAN SACHS GROUP INC	2.8760	10/31/22	58,500,000	57,267,503
GSMS 2010-C2 A1	3.8490	12/10/43	1,584,128	1,606,862
GSMS 2011-GC5 A4	3.7070	8/10/44	10,000,000	10,177,754
GSMS 2012-GCJ7 A4	3.3770	5/10/45	23,715,776	23,953,424
GSMS 2013-GC10 A5	2.9430	2/10/46	10,000,000	9,870,974
GSMS 2013-GC12 A4	3.1350	6/10/46	19,000,000	18,879,107
GSMS 2014-GC20 A3	3.6800	4/10/47	9,829,670	9,943,406
GSMS 2016-GS2 A4	3.0500	5/10/49	1,620,000	1,570,946
GSMS 2017-375H A	3.4750	9/10/37	45,000,000	44,717,931
GSMS 2017-485L A	3.7210	2/10/37	30,000,000	30,440,187
GSMS 2017-485L B	3.8710	2/10/37	10,000,000	10,042,564

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HARMAN INTERNATIONAL INDUSTRIES INC	4.1500	5/15/25	41,701,000	42,213,746
HART 2014-B A4	1.4600	11/15/19	2,389,350	2,388,554
HART 2014-B B	1.7200	11/15/19	10,040,000	10,021,649
HART 2014-B C	2.1000	11/15/19	2,215,000	2,210,887
HART 2017-B C	2.4400	5/15/24	2,106,000	2,052,305
HDMOT 2014-1 A4	1.5500	10/15/21	11,440,356	11,427,999
HFMOT 2016-1A A2	1.8100	3/15/21	10,000,000	9,920,662
HILT 2016-SFPA	2.8284	11/5/23	30,000,000	29,250,402
HLA 2014-1A D	5.8551	4/18/26	7,500,000	7,499,775
HLA 2015-1A AR	3.2787	4/20/27	25,000,000	25,001,175
HLA 2015-1A B1R	3.9087	4/20/27	16,750,000	16,749,782
HLA 2015-1A B2R	3.9087	4/20/27	8,250,000	8,249,893
HLA 2015-1A CR	4.3587	4/20/27	23,250,000	23,081,670
HLA 2015-1A D	6.1587	4/20/27	30,000,000	30,019,830
HLA 2015-2A A	3.7495	7/25/27	75,000,000	75,081,975
HLA 2015-2A B	4.4595	7/25/27	28,000,000	28,013,160
HLA 2015-2A C	5.5095	7/25/27	10,000,000	10,008,360
HLA 2015-2A D1	6.0095	7/25/27	10,000,000	10,006,710
HLA 2015-3A A1R	3.2551	10/18/27	107,400,000	107,409,022
HLA 2015-3A A2R	3.7051	10/18/27	47,500,000	47,496,818
HLA 2015-3A BR	4.1551	10/18/27	25,935,000	25,867,310
HLA 2015-3A C	6.2551	10/18/27	34,000,000	34,021,692
HLA 2017-1A A2	4.1595	6/25/29	5,000,000	4,999,915
HLA 2017-1A B	5.1095	6/25/19	15,300,000	15,364,260
HSBC HOLDINGS PLC	2.9500	5/25/21	25,000,000	24,749,856
HSBC HOLDINGS PLC	3.2620	3/13/23	40,000,000	39,479,883
HUMANA INC	3.1500	12/1/22	1,370,000	1,353,155
HUMANA INC	2.6250	10/1/19	1,260,000	1,253,311
HYDRO-QUEBEC	9.4000	2/1/21	28,850,000	33,805,709
HYUNDAI CAPITAL AMERICA	2.4500	6/15/21	50,000,000	48,637,461
IBM CORP	2.8750	11/9/22	70,000,000	69,080,042
INDUSTRIAL BANK OF KOREA	2.0000	4/23/20	60,000,000	58,492,895
INTEL CORP	4.0000	12/15/32	37,000,000	38,524,314
INTEL CORP	4.1000	5/19/46	39,500,000	40,505,897
INTEL CORP	3.7340	12/8/47	35,063,000	34,165,706
INTERSTATE POWER & LIGHT COMPANY	3.2500	12/1/24	20,235,000	19,927,901
INTERSTATE POWER & LIGHT COMPANY	3.4000	8/15/25	21,043,000	20,741,104
INTOW 2016-1A A	2.8830	11/15/46	25,000,000	23,980,308
ISRAEL ELECTRIC CORP LTD	4.2500	8/14/28	23,000,000	22,535,906
JACKSON NATIONAL LIFE GLOBAL FUNDING	2.6000	12/9/20	30,000,000	29,604,529
JDOT 2015-A A3	1.3200	6/17/19	1,036,757	1,035,593
JOHNSON & JOHNSON	3.5500	3/1/36	30,000,000	29,653,324
JOHNSON & JOHNSON	3.6250	3/3/37	22,500,000	22,414,637
JOHNSON & JOHNSON	3.7500	8/15/47	24,790,000	24,856,121
JOHNSON (SC) & SON INC	4.7500	10/15/46	24,000,000	27,185,071
JPMCC 2006-CB14 AJ	5.6481	12/12/44	93,174	92,239
JPMCC 2013-C10 A3	3.1425	12/15/47	16,000,000	15,931,336
JPMCC 2013-C13 A4	3.9936	1/15/46	10,000,000	10,320,321
JPMCC 2013-C16 A2	3.0700	12/15/46	5,122,212	5,128,097
JPMCC 2014-C19 A3	3.6694	4/15/47	15,000,000	15,268,317
JPMCC 2016-NINE A	2.8541	10/6/38	87,724,000	83,465,895
JPMDB 2016-C2 A4	3.1439	6/15/49	710,000	691,166
JPMDB 2016-C2 A4	3.1439	6/15/49	15,000,000	14,602,098
JPMORGAN CHASE & COMPANY	3.2500	9/23/22	5,130,000	5,114,815
JPMORGAN CHASE & COMPANY	3.3000	4/1/26	5,040,000	4,873,780
JPMORGAN CHASE & COMPANY	3.8750	9/10/24	20,000,000	19,966,800
JPMORGAN CHASE & COMPANY	4.1250	12/15/26	50,000,000	50,248,434
JPMORGAN CHASE & COMPANY	2.9500	10/1/26	36,000,000	33,876,409
JPMORGAN CHASE & COMPANY	5.1500	12/29/49	45,000,000	44,959,500
JPMORGAN CHASE & COMPANY	5.0000	7/1/49	53,813,000	54,291,936
KELLOGG COMPANY	2.6500	12/1/23	40,000,000	38,173,598
KELLOGG COMPANY	3.4000	11/15/27	49,960,000	47,793,066
KEY BANK	6.9500	2/1/28	20,000,000	24,673,659
KIMBERLY-CLARK DE MEXICO	3.2500	3/12/25	50,000,000	47,425,125
KINDER MORGAN ENERGY PARTNERS LP	5.0000	8/15/42	20,000,000	19,335,250
KINDER MORGAN ENERGY PARTNERS LP	5.0000	3/1/43	10,000,000	9,651,860
KINDER MORGAN INC	7.7500	1/15/32	15,980,000	20,418,880
KINDER MORGAN INC	5.3000	12/1/34	25,320,000	25,972,208
KKR 11 AR	3.5277	1/15/31	62,500,000	63,106,188

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KKR 11 BR	3.8477	1/15/31	40,000,000	39,999,560
KKR 11 CR	4.1477	1/15/31	12,000,000	11,866,716
KKR 11 D1R	4.9977	1/15/31	6,750,000	6,724,384
KKR 18 A	3.6251	7/18/30	40,231,000	40,618,022
KKR 18 B	4.0551	7/18/30	15,000,000	15,079,515
KKR 9 AR	3.6177	7/15/30	39,772,000	40,026,779
KKR GROUP FINANCE COMPANY III LLC	5.1250	6/1/44	95,000,000	97,705,772
KKR GROUP FINANCE COMPANY LLC	6.3750	9/29/20	10,000,000	10,750,199
KOMMUNALBANKEN AS	2.1250	4/23/25	75,000,000	70,833,000
KOREA DEVELOPMENT BANK	2.2500	5/18/20	60,000,000	58,799,075
KOREA EAST-WEST POWER COMPANY	2.5000	6/2/20	23,000,000	22,619,534
KOREA EXCHANGE BANK	2.5000	6/12/19	50,000,000	49,633,850
LAM RESEARCH CORP	3.8000	3/15/25	25,000,000	25,225,852
LATAM AIRLINES 2015-1 PTT A	4.2000	8/15/29	63,071,642	61,967,888
LCM 19A B	4.3477	7/15/27	10,000,000	10,032,940
LCM 19A D	5.7977	7/15/27	17,500,000	17,548,808
LCM 24A B	4.0387	3/20/30	6,000,000	6,044,724
LNSTR 2017-5 A4	3.3900	3/10/50	5,000,000	4,915,961
LNSTR 2017-5 A5	3.5490	3/10/50	24,011,000	23,588,932
LOCKHEED MARTIN CORP	3.5500	1/15/26	3,500,000	3,470,801
LOCKHEED MARTIN CORP	4.0700	12/15/42	30,312,000	29,923,951
LOCKHEED MARTIN CORP	3.8000	3/1/45	18,361,000	17,357,783
LRF 2017-1 A3	2.0700	7/15/21	13,500,000	13,424,781
LRF 2017-1 A4	2.4300	7/15/21	6,000,000	5,966,336
LTRAN 2015-1A A1	2.9800	1/15/45	12,136,842	12,025,444
LUBRIZOL CORP	7.2500	6/15/25	20,000,000	24,582,020
MAD 2015-11MD B	3.6733	9/10/25	20,558,000	20,350,467
MAGELLAN MIDSTREAM PARTNERS	3.2000	3/15/25	10,000,000	9,591,184
MAGELLAN MIDSTREAM PARTNERS	4.2000	3/15/45	15,000,000	14,046,241
MAGNA INTERNATIONAL INC	3.6250	6/15/24	39,000,000	39,405,684
MAGNE 2015-12A AR	3.6777	4/15/27	104,810,000	105,343,168
MAGNE 2015-12A BR	4.1477	4/15/27	18,000,000	18,004,302
MAGNE 2015-12A CR	4.8977	4/15/27	10,000,000	10,066,970
MAGNE 2015-14A A	3.7451	7/18/28	100,000,000	100,090,700
MAGNE 2015-14A B	4.2551	7/18/28	25,500,000	25,638,312
MAGNE 2015-14A C	5.1551	7/18/28	15,000,000	15,116,130
MAGNE 2015-14A D	5.7551	7/18/28	9,000,000	9,006,795
MARATHON OIL CORP	2.8000	11/1/22	39,635,000	38,206,750
MARATHON OIL CORP	3.8500	6/1/25	16,500,000	16,303,473
MARRIOTT INTERNATIONAL INC	3.7500	3/15/25	55,000,000	54,914,759
MASSMUTUAL GLOBAL FUNDING II	3.6000	4/9/24	23,000,000	23,345,611
MASSMUTUAL GLOBAL FUNDING II	2.7500	6/22/24	45,000,000	43,455,362
MASSMUTUAL GLOBAL FUNDING LLC	2.5000	10/17/22	8,686,000	8,427,986
MASSMUTUAL LIFE INSURANCE COMPANY	4.5000	4/15/65	16,994,000	16,424,849
MBALT 2017-A A4	2.0100	1/17/23	34,000,000	33,685,786
MCLO 2014-7A C	5.5603	10/28/25	3,000,000	2,999,865
MCLO 2015-8A A1B	3.8451	7/18/27	84,500,000	84,576,557
MCLO 2015-8A A2	4.3551	7/18/27	55,000,000	55,016,060
MCLO 2015-8A B	5.3051	7/18/27	10,000,000	10,004,230
MCLO 2017-10A A2	4.1925	11/15/29	33,800,000	33,907,112
MCLO 2017-9A A2	4.0977	4/15/29	25,000,000	25,064,425
MDC-GMTN BV	3.2500	4/28/22	30,000,000	29,662,500
METLIFE INC	3.0000	3/1/25	4,420,000	4,250,033
METLIFE INC	5.7000	6/15/35	23,700,000	28,265,527
METROPOLITAN LIFE GLOBAL FUNDING I	3.0000	9/19/27	75,000,000	70,830,919
MICROSOFT CORP	2.3750	2/12/22	16,000,000	15,691,709
MICROSOFT CORP	3.7500	2/12/45	40,000,000	39,717,631
MICROSOFT CORP	4.0000	2/12/55	56,000,000	56,879,404
MICROSOFT CORP	3.7000	8/8/46	28,500,000	28,120,069
MICROSOFT CORP	3.9500	8/8/56	48,500,000	48,206,977
MICROSOFT CORP	4.1000	2/6/37	36,750,000	38,969,044
MICROSOFT CORP	4.2500	2/6/47	50,500,000	54,333,610
MICROSOFT CORP	4.5000	2/6/57	20,500,000	22,470,372
mitsubishi UFJ FINANCIAL GROUP INC	2.5270	9/13/23	10,000,000	9,541,316
MMAF 2016-AA A4	1.7600	1/17/23	14,000,000	13,654,246
MORGAN STANLEY	3.6250	1/20/27	3,550,000	3,474,785
MORGAN STANLEY	4.3500	9/8/26	15,000,000	15,106,940
MORGAN STANLEY	2.7500	5/19/22	65,000,000	63,389,326
MORGAN STANLEY	3.5910	7/22/28	50,000,000	48,363,017

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MORGAN STANLEY	3.8750	4/29/24	45,643,000	46,040,363
MORGAN STANLEY	3.6250	1/20/27	30,000,000	29,364,384
MORGAN STANLEY	3.1250	7/27/26	32,000,000	30,282,674
MORGAN STANLEY	3.9500	4/23/27	25,000,000	24,341,892
MPLX LP	4.1250	3/1/27	3,575,000	3,542,117
MPLX LP	4.0000	3/15/28	1,165,000	1,148,126
MPLX LP	4.0000	2/15/25	26,000,000	25,838,756
MPLX LP	4.7000	4/15/48	20,000,000	19,481,969
MPLX LP	4.0000	3/15/28	20,000,000	19,710,309
MRLN 2016-1 A	4.5000	12/15/32	24,403,846	24,772,454
MSBAM 2012-C5 A4	3.1760	8/15/45	10,000,000	10,013,433
MSBAM 2013-C10 A4	4.2192	7/15/46	15,000,000	15,582,486
MSBAM 2013-C11 A2	3.0850	8/15/46	18,528,064	18,541,516
MSBAM 2013-C12 A1	1.3130	10/15/46	398,716	398,191
MSBAM 2013-C13 A1	1.1160	11/15/46	51,887	51,836
MSBAM 2013-C13 A3	3.7660	11/15/46	15,000,000	15,357,422
MSBAM 2013-C7 A4	2.9180	2/15/46	20,000,000	19,733,514
MSBAM 2016-C29 A4	3.3250	5/15/49	4,500,000	4,443,427
MSBAM 2016-C31 A5	3.1020	11/15/49	25,000,000	24,221,168
MSBAM 2016-C32 A2	3.2970	12/15/49	6,800,000	6,792,593
MSBAM 2016-C32 A4	3.7200	12/15/49	3,730,000	3,779,569
MSBAM 2016-C32 A4	3.7200	12/15/49	21,000,000	21,279,077
MSC 2006-IQ11 AJ	6.3745	10/15/42	1,999,504	1,994,538
MSC 2006-IQ12 AJ	5.3990	12/15/43	10,694,432	8,245,407
MSC 2014-CPT AM	3.5164	7/13/29	4,000,000	4,015,602
MSC 2014-MP A	3.4690	8/11/29	45,000,000	45,323,375
MSC 2014-MP B	3.6930	8/11/29	6,000,000	6,043,901
MSC 2015-XLF1 B	3.5266	8/14/31	8,489,107	8,516,554
MSC 2016-UB11 ASB	2.6060	8/15/49	16,400,000	15,821,119
MSC 2016-UB12 A4	3.5960	12/15/49	40,000,000	40,194,292
MSSG 2017-237P B	3.6900	8/13/27	25,000,000	24,811,750
MUTUAL OF OMAHA INSURANCE COMPANY	4.2970	7/15/54	30,800,000	31,083,360
MVW 2015-10A AR	3.1616	10/13/27	16,630,000	16,634,457
MVW 2015-10A BR	3.6916	10/13/27	10,000,000	10,072,240
MVW 2015-10A DR	4.9416	10/13/27	17,500,000	17,507,682
MVW 2015-9A A1A	3.8077	7/15/27	83,900,000	83,974,755
MVW 2015-9A A2	4.4477	7/15/27	37,750,000	37,760,834
MVW 2015-9A B	5.3977	7/15/27	11,000,000	11,004,730
MVW 2015-9A C	5.9977	7/15/27	8,900,000	8,904,049
NAROT 2014-A A4	1.3400	8/17/20	4,356,801	4,350,506
NATIONAL ARCHIVES FACILITY TRUST	8.5000	9/1/19	1,657,643	1,745,394
NATIONAL AUSTRALIA BANK	3.0000	1/20/23	30,000,000	29,550,745
NATIONAL CITY CORP	6.8750	5/15/19	33,000,000	34,445,761
NATIONAL OILWELL VARCO INC	2.6000	12/1/22	844,000	806,018
NATIONAL OILWELL VARCO INC	2.6000	12/1/22	18,060,000	17,247,264
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	3.4000	11/15/23	41,047,000	41,512,070
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2.8500	1/27/25	11,250,000	10,841,901
NATIONWIDE MUTUAL INSURANCE COMPANY	4.9500	4/22/44	12,000,000	12,872,215
NEUB 2014-18A A2R	4.2050	11/14/27	32,500,000	32,602,134
NEUB 2014-18A BR	4.9050	11/14/27	12,500,000	12,553,687
NEUB 2014-18A CR	6.6050	11/14/27	14,000,000	14,150,644
NEUB 2015-19A A2R	3.2715	7/15/27	37,050,000	37,051,445
NEUB 2015-19A A2R2	3.4977	4/15/27	37,050,000	37,050,000
NEUB 2015-19A BR	3.7715	7/15/27	22,420,000	22,491,027
NEUB 2015-19A BR2	3.9977	4/15/27	22,420,000	22,420,000
NEUB 2015-19A CR	4.9215	7/15/27	21,280,000	21,286,980
NEUB 2015-19A CR2	4.6977	4/15/27	21,280,000	21,280,000
NEUB 2017-24A A	3.5854	4/19/30	28,000,000	28,148,176
NEUB 2017-24A D	5.7554	4/19/30	20,000,000	20,195,840
NEUBERGER BERMAN FIXED INCOME OPPORTUNITES FUND			1,000,000,000	1,207,426,290
NEUBERGER BERMAN GROUP LLC	4.5000	3/15/27	20,000,000	20,294,312
NEW YORK LIFE GLOBAL FUNDING	2.3000	6/10/22	40,000,000	38,655,007
NEW YORK CITY GENERAL OBLIGATION BUILD AMERICA BOND	4.5890	10/1/22	16,865,000	17,461,009
NEW YORK CITY GENERAL OBLIGATION BUILD AMERICA BOND	5.2060	10/1/31	10,000,000	11,550,000
NEW YORK CITY GENERAL OBLIGATION BUILD AMERICA BOND	4.7870	12/1/18	6,350,000	6,459,855
NEXTERA ENERGY CAPITAL HOLDINGS INC	4.5000	6/1/21	30,100,000	31,129,325
NIPPON LIFE INSURANCE COMPANY	5.1000	10/16/44	50,000,000	52,000,000
NIPPON LIFE INSURANCE COMPANY	4.7000	1/20/46	30,000,000	30,294,000
NISSAN MOTOR ACCEPTANCE CORP	2.8000	1/13/22	40,000,000	39,393,644

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NOBLE ENERGY INC	5.2500	11/15/43	40,218,000	42,884,051
NOBLE ENERGY INC	3.9000	11/15/24	27,000,000	26,986,120
NORTHWELL HEALTHCARE INC	3.9790	11/1/46	40,000,000	38,228,590
NYS FHLMC	6.5000	2/1/24	521,444	584,853
NYS FHLMC	6.0000	2/1/24	170,505	189,381
NYS FHLMC	6.5000	4/1/24	320,382	359,341
NYS FHLMC	5.5000	9/1/34	404,187	438,933
NYS FHLMC	5.0000	11/1/34	1,184,650	1,284,210
NYS FHLMC	6.5000	3/1/28	242,255	271,714
NYS FHLMC	6.0000	12/1/28	308,837	343,025
NYS FHLMC	6.0000	1/1/29	160,330	178,079
NYS FHLMC	7.0000	9/1/29	200,298	211,680
NYS FHLMC	6.5000	3/1/31	324,808	364,305
NYS FHLMC	6.0000	2/1/32	125,541	139,438
NYS FHLMC	6.0000	1/1/32	176,504	196,043
NYS FHLMC	6.5000	1/1/32	280,641	314,768
NYS FHLMC	6.0000	3/1/32	353,762	392,923
NYS FHLMC	6.0000	9/1/32	700,930	788,785
NYS FHLMC	5.5000	12/1/32	709,720	780,430
NYS FHLMC	5.5000	1/1/33	426,324	465,044
NYS FHLMC	5.5000	2/1/33	220,698	239,903
NYS FHLMC	5.5000	12/1/33	978,530	1,078,947
NYS FHLMC	5.0000	9/1/33	2,178,842	2,362,834
NYS FHLMC	5.5000	11/1/33	1,927,292	2,123,605
NYS FHLMC	5.5000	11/1/33	3,156,536	3,454,543
NYS FHLMC	6.0000	9/1/32	336,019	373,216
NYS FHLMC	6.0000	11/1/36	2,414,489	2,681,775
NYS FHLMC	5.5000	1/1/37	460,687	502,272
NYS FHLMC	6.0000	1/1/37	1,543,917	1,714,830
NYS FHLMC	5.5000	2/1/37	832,449	915,707
NYS FHLMC	6.0000	2/1/37	1,442,491	1,602,177
NYS FHLMC	5.5000	3/1/37	772,833	849,760
NYS FHLMC	5.5000	5/1/37	172,668	187,206
NYS FHLMC	6.0000	6/1/37	173,688	192,915
NYS FHLMC	5.5000	6/1/37	596,076	652,131
NYS FHLMC	6.0000	7/1/37	386,325	429,091
NYS FHLMC	6.0000	8/1/37	299,925	333,127
NYS FHLMC	6.0000	9/1/37	1,073,653	1,192,508
NYS FHLMC	5.5000	1/1/34	474,542	517,776
NYS FHLMC	5.5000	10/1/34	1,221,298	1,346,901
NYS FNMA	6.5000	1/1/28	295,480	329,749
NYS FNMA	6.0000	12/1/28	64,780	72,086
NYS FNMA	6.0000	11/1/28	459,510	511,336
NYS FNMA	5.5000	1/1/29	357,323	394,438
NYS FNMA	6.0000	1/1/29	315,519	351,105
NYS FNMA	6.0000	3/1/29	71,741	79,833
NYS FNMA	6.0000	6/1/29	331,642	369,047
NYS FNMA	6.5000	8/1/29	466,031	520,080
NYS FNMA	6.0000	8/1/29	293,635	326,753
NYS FNMA	7.0000	8/1/29	501,770	559,770
NYS FNMA	7.0000	9/1/29	189,326	211,210
NYS FNMA	6.5000	3/1/31	551,539	615,506
NYS FNMA	6.5000	6/1/31	139,701	155,903
NYS FNMA	6.5000	7/1/31	347,553	387,861
NYS FNMA	6.5000	8/1/31	493,057	550,241
NYS FNMA	6.0000	8/1/31	214,515	238,709
NYS FNMA	6.5000	11/1/31	302,405	337,477
NYS FNMA	6.0000	12/1/31	204,398	227,451
NYS FNMA	6.0000	1/1/32	170,590	189,831
NYS FNMA	6.0000	1/1/32	1,563,284	1,751,634
NYS FNMA	6.5000	3/1/32	446,197	497,947
NYS FNMA	6.0000	2/1/32	509,968	567,486
NYS FNMA	6.5000	3/1/32	550,547	614,398
NYS FNMA	6.0000	3/1/32	495,327	551,193
NYS FNMA	6.0000	6/1/32	561,365	624,680
NYS FNMA	6.0000	7/1/32	726,555	808,501
NYS FNMA	6.0000	9/1/32	1,038,488	1,155,616
NYS FNMA	5.5000	1/1/33	329,371	363,583
NYS FNMA	5.5000	11/1/32	1,508,759	1,665,476

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NYS FNMA	5.5000	2/1/33	1,162,028	1,282,729
NYS FNMA	5.0000	9/1/33	3,867,143	4,188,862
NYS FNMA	5.0000	9/1/33	4,070,813	4,409,476
NYS FNMA	5.5000	11/1/33	4,039,447	4,459,028
NYS FNMA	5.5000	11/1/33	3,240,693	3,577,307
NYS FNMA	5.0000	12/1/33	2,336,972	2,531,220
NYS FNMA	5.0000	12/1/33	546,955	589,641
NYS FNMA	5.5000	1/1/34	190,503	206,850
NYS FNMA	5.5000	1/1/34	264,752	287,548
NYS FNMA	5.0000	2/1/34	1,121,349	1,214,573
NYS FNMA	5.0000	4/1/34	677,676	726,468
NYS FNMA	5.0000	6/1/34	1,717,575	1,860,465
NYS FNMA	5.0000	5/1/34	576,563	619,798
NYS FNMA	5.5000	7/1/34	5,125,218	5,657,580
NYS FNMA	5.5000	5/1/34	737,949	807,179
NYS FNMA	5.5000	7/1/34	3,680,463	4,062,757
NYS FNMA	5.5000	9/1/34	2,135,662	2,357,495
NYS FNMA	6.0000	8/1/34	838,862	933,475
NYS FNMA	5.5000	9/1/34	602,153	664,699
NYS FNMA	5.5000	10/1/34	1,326,516	1,464,302
NYS FNMA	5.0000	11/1/34	689,555	746,921
NYS FNMA	5.5000	11/1/34	912,208	1,006,960
NYS FNMA	6.0000	11/1/36	668,602	744,012
NYS FNMA	6.0000	12/1/36	273,452	304,294
NYS FNMA	5.5000	12/1/36	1,397,578	1,542,745
NYS FNMA	5.5000	2/1/37	2,048,438	2,261,212
NYS FNMA	5.5000	2/1/37	2,561,981	2,828,097
NYS FNMA	5.5000	6/1/35	175,098	193,285
NYS FNMA	5.0000	7/1/35	2,171,489	2,352,142
NYS FNMA	5.5000	8/1/35	2,712,029	2,993,731
NYS FNMA	5.0000	6/1/35	1,636,888	1,773,066
NYS FNMA	5.0000	8/1/35	1,857,485	2,012,014
NYS FNMA	5.0000	9/1/35	4,678,660	5,067,892
NYS FNMA	5.0000	9/1/35	3,458,972	3,746,735
NYS FNMA	5.0000	11/1/35	3,939,767	4,267,528
NYS FNMA	5.5000	10/1/35	2,290,139	2,528,018
NYS FNMA	5.5000	9/1/35	130,750	144,331
NYS FNMA	5.0000	11/1/35	2,104,184	2,279,238
NYS FNMA	5.5000	11/1/35	2,982,403	3,292,188
NYS FNMA	5.0000	12/1/35	236,920	256,630
NYS FNMA	5.5000	12/1/35	4,374,965	4,829,397
NYS FNMA	5.5000	2/1/36	2,515,786	2,777,104
NYS FNMA	6.0000	2/1/36	1,552,391	1,727,480
NYS FNMA	6.0000	2/1/36	1,411,787	1,571,018
NYS FNMA	5.5000	2/1/36	2,478,796	2,736,271
NYS FNMA	5.0000	1/1/36	579,262	627,452
NYS FNMA	5.0000	2/1/36	605,185	655,532
NYS FNMA	5.5000	3/1/36	2,390,466	2,638,767
NYS FNMA	6.0000	8/1/36	2,817,519	3,135,298
NYS FNMA	6.5000	9/1/36	580,950	648,328
NYS FNMA	6.0000	7/1/36	2,155,463	2,398,571
NYS FNMA	6.0000	9/1/36	396,077	440,749
NYS FNMA	6.0000	10/1/36	1,702,550	1,894,575
NYS FNMA	6.0000	9/1/38	2,415,992	2,688,485
NYS FNMA	5.5000	10/1/38	5,181,007	5,719,164
NYS FNMA	5.5000	11/1/38	3,195,071	3,526,947
NYS FNMA	6.0000	2/1/37	503,271	560,034
NYS FNMA	5.5000	3/1/37	3,952,908	4,363,501
NYS FNMA	6.0000	3/1/37	319,909	355,990
NYS FNMA	5.5000	4/1/37	3,200,253	3,532,666
NYS FNMA	5.5000	5/1/37	3,093,371	3,414,683
NYS FNMA	5.5000	6/1/37	4,946,969	5,460,816
NYS FNMA	6.0000	7/1/37	611,077	679,999
NYS FNMA	5.5000	7/1/37	773,636	853,994
NYS FNMA	6.0000	8/1/37	2,075,104	2,309,149
NYS FNMA	5.5000	8/1/37	571,616	630,990
NYS FNMA	6.0000	9/1/37	896,303	997,394
NYS FNMA	6.0000	10/1/37	1,509,870	1,680,164
NYS FNMA	5.5000	9/1/37	390,856	431,455

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NYS FNMA	5.5000	12/1/37	1,422,025	1,569,732
NYS FNMA	5.5000	12/1/37	2,525,070	2,763,928
NYS FNMA	5.5000	1/1/38	608,370	671,562
NYS FNMA	5.5000	7/1/38	190,536	210,327
NYS FNMA	5.5000	7/1/38	6,227,116	6,873,933
NYS FNMA	5.5000	9/1/38	5,600,052	6,181,734
NYS FNMA	6.0000	7/1/38	509,991	567,511
NYS FNMA	5.5000	12/1/38	4,759,531	5,253,908
NYS FNMA	5.0000	12/1/38	536,976	581,649
NYS FNMA	5.5000	12/1/38	1,589,899	1,755,044
NYS FNMA	6.5000	7/1/36	795,456	887,711
NYS FNMA	6.0000	7/1/36	101,424	112,864
NYS FNMA	6.0000	9/1/36	2,288,545	2,546,663
NYS FNMA	5.5000	9/1/36	494,114	545,438
NYS FNMA	6.0000	11/1/36	711,389	791,625
NYS FNMA	6.0000	11/1/37	991,567	1,103,403
NYS FNMA	6.0000	1/1/37	344,660	383,533
NYS FNMA	6.0000	2/1/37	960,895	1,069,271
NYS FNMA	5.5000	3/1/37	380,282	412,827
NYS FNMA	5.5000	4/1/37	959,431	1,059,088
NYS FNMA	5.5000	5/1/37	388,252	428,580
NYS FNMA	5.5000	6/1/37	778,428	859,284
NYS FNMA	6.0000	7/1/37	344,462	383,313
NYS FNMA	6.0000	8/1/37	265,690	295,656
NYS FNMA	6.0000	9/1/37	565,494	629,274
NYS FNMA	5.5000	7/1/38	1,302,685	1,437,997
NYS FNMA	5.5000	5/1/38	1,573,896	1,737,379
NYS FNMA	5.0000	6/1/38	305,910	331,359
NYS FNMA	5.5000	6/1/38	3,142,807	3,469,254
NYS FNMA	4.5000	3/1/39	6,037,981	6,398,164
NYS FNMA	5.5000	8/1/38	916,988	1,012,236
NYS FNMA	6.0000	8/1/38	599,524	667,143
NYS FNMA	5.5000	9/1/38	1,067,258	1,178,115
NYS FNMA	5.5000	10/1/38	727,692	803,278
NYS FNMA	5.5000	11/1/38	1,520,963	1,678,947
NYS FNMA	6.0000	11/1/38	1,393,388	1,550,544
NYS FNMA	4.0000	2/1/39	1,691,172	1,748,338
NYS FNMA	4.5000	2/1/39	2,331,479	2,470,559
NYS FNMA	4.0000	3/1/39	3,900,594	4,032,564
NYS FNMA	4.5000	1/1/40	4,461,927	4,728,094
NYS FNMA	4.0000	8/1/39	2,032,607	2,101,435
NYS FNMA	4.5000	11/1/39	4,679,583	4,958,734
NYS FNMA	4.5000	3/1/40	10,004,554	10,620,185
NYS FNMA	3.5000	12/1/40	13,473,038	13,599,949
NYS FNMA	4.0000	3/1/39	13,215,622	13,662,347
NYS FNMA	4.0000	2/1/39	3,558,667	3,678,646
NYS FNMA	4.5000	2/1/39	766,705	812,441
NYS FNMA	4.5000	3/1/39	3,180,710	3,370,449
NYS FNMA	4.5000	7/1/39	13,797,256	14,620,304
NYS FNMA	4.0000	7/1/39	12,731,740	13,162,253
NYS FNMA	4.0000	9/1/39	8,119,217	8,393,929
NYS FNMA	4.5000	8/1/39	13,966,735	14,823,356
NYS FNMA	4.0000	9/1/39	10,711,775	11,074,133
NYS FNMA	4.5000	9/1/39	10,540,473	11,169,244
NYS FNMA	4.0000	11/1/39	9,354,376	9,670,783
NYS FNMA	4.0000	11/1/39	1,584,238	1,637,773
NYS FNMA	4.5000	11/1/39	4,395,984	4,658,218
NYS FNMA	4.0000	12/1/39	8,833,285	9,133,114
NYS FNMA	4.0000	1/1/40	4,726,975	4,887,548
NYS FNMA	4.5000	1/1/40	13,732,761	14,551,961
NYS FNMA	4.0000	2/1/40	6,149,244	6,357,925
NYS FNMA	4.5000	2/1/40	7,022,700	7,441,625
NYS FNMA	4.5000	5/1/40	11,600,561	12,247,491
NYS FNMA	3.5000	12/1/40	13,209,431	13,333,827
NYS FNMA	4.0000	12/1/40	2,055,386	2,125,031
OAKC 2014-10A BR	3.9087	7/20/26	10,000,000	10,001,410
OAKCL 2014-1A A1R	3.6450	5/13/29	30,000,000	30,211,770
OAKCL 2014-1A A2R	4.2050	5/13/29	18,000,000	18,079,596
OAKCL 2014-1A BR	5.0750	5/13/29	13,900,000	14,033,551

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OAKCL 2014-1A CR	5.7200	5/13/29	6,100,000	6,200,717
OAKCL 2014-2A A2AR	4.0087	10/20/26	31,000,000	31,001,488
OCP 2014-6A A1R	3.6128	10/17/30	50,000,000	50,398,100
OCP 2014-6A A2R	4.0728	10/17/30	43,300,000	43,299,437
OCP 2015-9A BR	4.0977	7/15/27	20,500,000	20,333,991
OCP 2015-9A CR	5.0477	7/15/27	9,000,000	8,999,820
OCP 2016-12A A1	3.9251	10/18/28	17,000,000	17,070,873
OCP 2016-12A A2	4.3551	10/18/28	16,500,000	16,550,209
OCP 2016-12A B	5.2551	10/18/28	10,500,000	10,543,438
OCT23 2015-1A B	4.3477	7/15/27	33,300,000	33,302,065
OCT23 2015-1A D	6.0977	7/15/27	23,200,000	23,212,876
OHALF 2015-1A AR	3.7525	8/15/29	54,000,000	54,783,054
OHALF 2015-1A BR	4.1425	8/15/29	21,700,000	21,768,203
OHALF 2015-1A DR	6.5425	8/15/29	21,700,000	21,986,266
OKLAHOMA GAS & ELECTRIC COMPANY	6.5000	4/15/28	20,000,000	24,292,527
ORACLE CORP	1.9000	9/15/21	5,220,000	5,039,683
ORACLE CORP	2.5000	10/15/22	27,705,000	27,012,231
ORACLE CORP	3.4000	7/8/24	25,000,000	25,001,962
ORACLE CORP	3.9000	5/15/35	31,258,000	31,254,082
ORACLE CORP	3.8500	7/15/36	35,000,000	34,674,093
ORACLE CORP	4.0000	7/15/46	53,500,000	52,721,770
ORANGE COUNTY CA SANITATION DISTRICT WASTEWATER REVENUE BUILD AMERICA BOND	5.5800	2/1/40	27,780,000	33,227,936
OT 2017-OT A	3.5660	5/10/39	25,000,000	25,029,135
OT 2017-OT B	3.6970	5/10/39	33,990,000	33,726,289
OZLM 2015-12A A2	4.3588	4/30/27	27,500,000	27,516,610
OZLM 2015-13A A2	4.4588	7/30/27	45,900,000	46,117,199
PARTNERRE FINANCE B LLC	5.5000	6/1/20	12,281,000	12,887,545
PCT 2016-PLSD B	3.3565	4/13/33	25,000,000	24,593,828
PENNSYLVANIA ELECTRIC COMPANY	6.6250	4/1/19	20,000,000	20,649,271
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	4.8750	7/11/22	67,723,000	71,276,295
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	3.0500	1/9/20	25,000,000	24,986,252
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	3.3000	4/1/21	16,000,000	16,027,359
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	3.4000	11/15/26	15,000,000	14,294,273
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	2.7000	3/14/23	21,320,000	20,467,649
PEOPLES UNITED FINANCIAL INC	3.6500	12/6/22	38,636,000	38,989,992
PETROLEOS MEXICANOS	4.8750	1/24/22	6,385,000	6,543,986
PETROLEOS MEXICANOS	5.6250	1/23/46	47,000,000	41,913,660
PHILLIPS 66 PARTNERS LP	3.7500	3/1/28	2,555,000	2,468,083
PHILLIPS 66 PARTNERS LP	4.6500	11/15/34	45,000,000	47,225,117
PHILLIPS 66 PARTNERS LP	2.6460	2/15/20	9,000,000	8,914,232
PHILLIPS 66 PARTNERS LP	4.6800	2/15/45	6,000,000	5,852,205
PHILLIPS 66 PARTNERS LP	3.5500	10/1/26	26,000,000	24,742,341
PNC BANK NA	2.1500	4/29/21	6,705,000	6,513,211
PNC BANK NA	3.1000	10/25/27	28,045,000	26,743,213
PRESIDENT & FELLOWS OF HARVARD COLLEGE	5.6250	10/1/38	25,000,000	32,252,887
PRINCIPAL LIFE GLOBAL FUNDING II	2.6250	11/19/20	20,000,000	19,757,802
PRKAV 2017-245P B	3.6574	6/5/37	24,000,000	23,848,745
PROGRESS ENERGY CORP	3.1500	4/1/22	2,200,000	2,179,695
PROVINCE OF ONTARIO	2.2000	10/3/22	75,000,000	72,470,852
PROVINCE OF QUEBEC	2.5000	4/20/26	100,000,000	95,473,000
PSEG POWER LLC	3.0000	6/15/21	27,504,000	27,405,949
QUEST DIAGNOSTICS INC	3.5000	3/30/25	15,000,000	14,895,246
REGIONS BANK	2.7500	4/1/21	4,165,000	4,113,967
RELIANCE STANDARD LIFE II	2.5000	4/24/19	32,000,000	31,862,441
RELIANCE STANDARD LIFE II	3.0500	1/20/21	30,000,000	29,869,819
RENAISSANCERE HOLDINGS LTD	3.7000	4/1/25	50,000,000	49,263,895
REPUBLIC OF FINLAND	6.9500	2/15/26	27,000,000	33,472,714
ROGERS COMMUNICATIONS INC	4.3000	2/15/48	20,000,000	20,082,103
ROYAL BANK OF CANADA	4.6500	1/27/26	50,000,000	51,558,866
RYDER SYSTEM INC	2.6500	3/2/20	12,000,000	11,908,361
SABINE PASS LIQUEFACTION LLC	5.0000	6/15/27	26,569,000	27,602,811
SABINE PASS LIQUEFACTION LLC	5.8750	6/30/26	55,500,000	60,661,488
SANTANDER HOLDINGS USA	2.6500	4/17/20	15,000,000	14,832,788
SAUDI INTERNATIONAL BOND	2.3750	10/26/21	55,000,000	52,965,000
SAUDI INTERNATIONAL BOND	3.2500	10/26/26	40,000,000	37,458,960
SAUDI INTERNATIONAL BOND	3.6250	3/4/28	75,000,000	71,223,600
SBA TOWER TRUST	2.8770	7/15/21	5,000,000	4,924,500
SCFET 2017-1A A	3.7700	1/20/23	10,797,939	10,765,626
SCRIPPS NETWORKS INTERACTIVE INC	2.7500	11/15/19	10,000,000	9,929,367

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SCRIPPS NETWORKS INTERACTIVE INC	3.9000	11/15/24	20,000,000	19,760,051
SCRIPPS NETWORKS INTERACTIVE INC	3.5000	6/15/22	25,000,000	24,875,133
SCRIPPS NETWORKS INTERACTIVE INC	3.9500	6/15/25	12,000,000	11,929,659
SEACO 2017-1A A	3.8500	4/15/37	11,024,735	10,971,217
SEMPER EMPIRE MBS PIONEER FUND			280,849,682	279,896,360
SHELL INTERNATIONAL FINANCE	3.4000	8/12/23	37,510,000	37,901,424
SHERWIN-WILLIAMS COMPANY	2.7500	6/1/22	3,500,000	3,408,910
SHNTN 2015-1A A	4.7500	11/15/27	90,401,104	93,012,990
SINOPEC GROUP OVERSEAS 2014	4.3750	4/10/24	20,000,000	20,446,660
SINOPEC GROUP OVERSEAS 2015	2.5000	4/28/20	50,000,000	49,254,629
SJETS 2017-1 A	3.9700	8/15/42	19,222,222	19,236,112
SOUTHERN CALIFORNIA EDISON COMPANY	3.5000	10/1/23	1,485,000	1,501,038
SOUTHWESTERN PUBLIC SERVICE COMPANY	3.7000	8/15/47	11,400,000	10,952,869
SP POWERASSETS LTD	3.2500	11/24/25	65,000,000	63,937,230
SPECTRA ENERGY PARTNERS	3.5000	3/15/25	20,000,000	19,264,037
SPRINT SPECTRUM COMPANY LLC/SPRINT SPECTRUM COMPANY II LLC/SPRINT SPECTRUM COMPANY III LLC	3.3600	9/20/21	24,657,500	24,503,391
SPRINT SPECTRUM COMPANY LLC/SPRINT SPECTRUM COMPANY II LLC/SPRINT SPECTRUM COMPANY III LLC	4.7380	3/20/25	25,000,000	25,093,750
SPRINT SPECTRUM COMPANY LLC/SPRINT SPECTRUM COMPANY II LLC/SPRINT SPECTRUM COMPANY III LLC	5.1250	3/20/28	25,000,000	25,132,500
SRT 2018-A A3	2.9300	5/20/21	2,420,000	2,419,747
STANDARD CHARTERED PLC	3.0500	1/15/21	25,000,000	24,739,125
STATE GRID OVERSEAS INVESTMENT LTD	2.7500	5/7/19	40,000,000	39,916,489
STATE GRID OVERSEAS INVESTMENT LTD	4.1250	5/7/24	68,000,000	69,208,573
STATE OF CALIFORNIA BUILD AMERICA BOND	4.9880	4/1/39	11,000,000	12,101,210
STATE OF CONNECTICUT GENERAL OBLIGATION BUILD AMERICA BOND	5.1000	12/1/21	25,000,000	26,563,250
STATE OF ISRAEL	7.2500	12/15/28	20,000,000	25,318,000
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	50,000,000
STRYKER CORP	2.0000	3/8/19	3,215,000	3,193,689
SUMITOMO MITSUI BANKING	2.4500	1/16/20	15,000,000	14,837,971
SYMETRA FINANCIAL CORP	4.2500	7/15/24	20,300,000	20,215,357
SYNCHRONY FINANCIAL	4.2500	8/15/24	19,500,000	19,383,515
SYNCHRONY FINANCIAL	2.7000	2/3/20	13,000,000	12,862,495
SYNCT 2016-1 A	2.0400	3/15/22	22,000,000	21,892,211
SYNCT 2017-2 A	2.6200	10/15/25	18,000,000	17,636,152
SYSCO CORP	3.5500	3/15/25	30,000,000	29,835,980
TAL 2014-3A A	3.2700	11/21/39	20,953,334	20,684,368
TCENT 2017-1A A1	3.6295	7/25/30	60,000,000	60,376,440
TCENT 2017-1A A2	4.1595	7/25/30	10,000,000	10,058,510
TCF 2018-1A A	3.9500	3/20/43	25,000,000	24,995,260
TD AMERITRADE HOLDING COMPANY	2.9500	4/1/22	1,195,000	1,184,253
TD AMERITRADE HOLDING COMPANY	5.6000	12/1/19	9,200,000	9,613,076
TENCENT HOLDINGS LTD	3.3750	5/2/19	31,975,000	32,151,182
TENCENT HOLDINGS LTD	3.8000	2/11/25	43,726,000	43,851,184
TENCENT HOLDINGS LTD	3.5950	1/19/28	20,000,000	19,263,590
TES 2017-1A A	4.3300	10/20/47	25,000,000	24,833,000
THERMO FISHER SCIENTIFIC INC	2.9500	9/19/26	49,146,000	45,878,926
THREE GORGES FINANCE I CAYMAN	3.7000	6/10/25	15,000,000	14,921,250
TMCL 2017-1A A	3.7200	5/20/42	8,714,350	8,707,437
TORONTO DOMINION BANK	3.6250	9/15/31	25,000,000	23,959,624
TREASURY INFLATION INDEX	0.8750	2/15/47	7,500,000	7,643,395
TREASURY INFLATION INDEX	3.6250	4/15/28	262,500,000	515,632,430
TREASURY INFLATION INDEX	3.8750	4/15/29	398,700,000	799,946,990
TREASURY INFLATION INDEX	3.3750	4/15/32	91,500,000	171,947,420
TREASURY INFLATION INDEX	2.3750	1/15/25	586,500,000	863,481,592
TREASURY INFLATION INDEX	2.0000	1/15/26	270,000,000	372,267,561
TREASURY INFLATION INDEX	2.5000	1/15/29	94,000,000	128,523,731
TREASURY INFLATION INDEX	0.7500	2/15/42	358,000,000	382,366,040
TREASURY INFLATION INDEX	0.7500	2/15/45	115,000,000	116,690,284
TREASURY INFLATION INDEX	1.0000	2/15/46	518,000,000	554,874,519
TREASURY INFLATION INDEX	0.1250	4/15/19	25,000,000	26,421,027
TREASURY INFLATION INDEX	1.3750	7/15/18	575,000,000	667,469,957
TREASURY INFLATION INDEX	2.1250	1/15/19	575,000,000	675,369,150
TREASURY INFLATION INDEX	1.8750	7/15/19	517,100,000	616,303,310
TREASURY INFLATION INDEX	0.6250	1/15/26	390,000,000	406,701,861
TREASURY INFLATION INDEX	1.1250	1/15/21	108,000,000	125,151,301
TREASURY INFLATION INDEX	0.1250	4/15/21	150,000,000	155,510,359
TREASURY INFLATION INDEX	0.1250	7/15/26	340,000,000	337,832,570

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TREASURY INFLATION INDEX	0.1250	1/15/22	300,000,000	324,988,495
TREASURY INFLATION INDEX	0.1250	7/15/22	60,000,000	64,013,544
TREASURY INFLATION INDEX	0.3750	7/15/23	165,000,000	175,142,025
TREASURY INFLATION INDEX	0.1250	4/15/22	375,000,000	376,749,638
TREASURY INFLATION INDEX	3.8750	4/15/29	10,490,000	21,047,013
TREASURY INFLATION INDEX	2.0000	1/15/26	10,885,000	15,007,898
TREASURY INFLATION INDEX	2.3750	1/15/27	4,725,000	6,652,375
TREASURY INFLATION INDEX	2.5000	1/15/29	5,200,000	7,109,823
TREASURY INFLATION INDEX	2.1250	2/15/41	5,200,000	7,470,894
TREASURY INFLATION INDEX	1.3750	2/15/44	14,355,000	16,974,085
TREASURY INFLATION INDEX	0.7500	2/15/45	4,700,000	4,769,081
TREASURY INFLATION INDEX	1.0000	2/15/46	7,300,000	7,819,660
TREASURY INFLATION INDEX	0.8750	2/15/47	1,450,000	1,477,723
TREASURY INFLATION INDEX	0.3750	7/15/27	11,000,000	10,871,673
TREASURY INFLATION INDEX	0.5000	1/15/28	5,400,000	5,328,327
TREASURY INFLATION INDEX	0.1250	4/15/19	7,850,000	8,296,202
TREASURY INFLATION INDEX	0.2500	1/15/25	7,000,000	7,162,884
TREASURY INFLATION INDEX	0.1250	4/15/20	12,595,000	13,276,885
TREASURY INFLATION INDEX	1.8750	7/15/19	6,000,000	7,151,073
TREASURY INFLATION INDEX	1.3750	1/15/20	3,500,000	4,097,344
TREASURY INFLATION INDEX	0.6250	1/15/26	12,000,000	12,513,903
TREASURY INFLATION INDEX	1.2500	7/15/20	4,000,000	4,666,492
TREASURY INFLATION INDEX	1.1250	1/15/21	8,075,000	9,357,377
TREASURY INFLATION INDEX	0.1250	4/15/21	15,800,000	16,380,424
TREASURY INFLATION INDEX	0.1250	1/15/22	8,300,000	8,991,348
TREASURY INFLATION INDEX	0.1250	7/15/22	5,645,000	6,022,608
TREASURY INFLATION INDEX	0.1250	1/15/23	12,150,000	12,827,763
TREASURY INFLATION INDEX	0.3750	1/15/27	9,000,000	8,998,574
TREASURY INFLATION INDEX	0.3750	7/15/23	10,000,000	10,614,668
TREASURY INFLATION INDEX	0.3750	7/15/25	12,500,000	12,897,930
TRINITY HEALTH CORP	4.1250	12/1/45	8,000,000	8,141,526
TURKISH AIRLINES 2015-1 A PTT	4.2000	3/15/27	18,218,901	17,262,409
TYSON FOODS INC	3.5500	6/2/27	2,490,000	2,396,429
UBSBB 2012-C3 A4	3.0910	8/10/49	10,000,000	9,971,692
UBSBB 2012-C4 A5	2.8502	12/10/45	20,000,000	19,732,486
UBSBB 2013-C5 A4	3.1847	3/10/46	16,000,000	16,010,981
UBSCM 2012-C1 A3	3.4000	5/10/45	14,589,382	14,726,615
UNION PACIFIC CORP	3.8750	2/1/55	44,390,000	42,058,149
UNITED AIRLINES 2014-1 A PTT	4.0000	4/11/26	28,463,940	28,744,594
UNITED AIRLINES 2014-2 A PTT	3.7500	9/3/26	39,689,256	39,367,773
UNITED AIRLINES 2015-1 AA PTT	3.4500	6/1/29	23,186,805	22,690,608
UNITED AIRLINES 2016-2 AA PTT	2.8750	4/7/30	50,000,000	47,067,500
UNITED AIRLINES 2016-2 B PTT	3.6500	4/7/27	52,000,000	50,763,960
UNITED TECHNOLOGIES CORP	3.1000	6/1/22	1,665,000	1,651,432
UNITEDHEALTH GROUP INC	3.1000	3/15/26	4,175,000	4,044,266
UNITEDHEALTH GROUP INC	2.8750	3/15/22	16,000,000	15,818,491
UNITEDHEALTH GROUP INC	2.3750	9/30/22	27,000,000	25,980,174
US BANCORP	5.1250	1/15/49	38,000,000	39,045,000
US BANCORP	3.6000	9/11/24	25,000,000	25,061,082
US TREASURY BONDS	8.1250	8/15/19	135,770,000	146,652,814
US TREASURY BONDS	8.7500	8/15/20	47,000,000	53,939,844
US TREASURY BONDS	7.8750	2/15/21	150,000,000	172,962,891
US TREASURY BONDS	8.0000	11/15/21	63,600,000	75,758,532
US TREASURY BONDS	6.7500	8/15/26	83,240,000	108,511,144
US TREASURY BONDS	5.2500	2/15/29	117,292,000	144,594,462
US TREASURY BONDS	6.1250	8/15/29	70,000,000	92,894,922
US TREASURY BONDS	6.2500	5/15/30	82,200,000	111,541,546
US TREASURY BONDS	4.7500	2/15/37	104,000,000	133,120,000
US TREASURY BONDS	3.5000	2/15/39	300,000,000	329,613,282
US TREASURY BONDS	3.1250	11/15/41	146,920,000	151,786,725
US TREASURY BONDS	2.7500	8/15/42	200,000,000	193,234,376
US TREASURY BONDS	2.7500	11/15/42	300,000,000	289,570,314
US TREASURY BONDS	2.8750	5/15/43	151,000,000	148,841,171
US TREASURY BONDS	3.0000	11/15/44	125,000,000	125,830,078
US TREASURY BONDS	2.8750	8/15/45	457,500,000	449,279,297
US TREASURY BONDS	1.5000	8/15/26	200,000,000	181,539,062
US TREASURY BONDS	1.3750	8/31/23	100,000,000	93,847,656
US TREASURY BONDS	1.1250	8/31/21	100,000,000	95,644,531
US TREASURY BONDS	2.2500	8/15/27	200,000,000	191,765,624

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US TREASURY BONDS	2.1250	9/30/24	250,000,000	241,904,297
US TREASURY BONDS	1.3750	9/30/20	200,000,000	195,226,562
US TREASURY BONDS	1.5000	3/31/23	300,000,000	285,000,000
US TREASURY BONDS	1.6250	5/15/26	200,000,000	183,960,938
US TREASURY BONDS	1.2500	7/31/23	50,000,000	46,669,922
US TREASURY BONDS	2.1250	11/30/23	400,000,000	389,640,624
US TREASURY BONDS	1.7500	11/30/21	725,000,000	706,535,156
US TREASURY BONDS	1.3750	12/15/19	565,000,000	556,569,138
US TREASURY BONDS	1.8750	2/28/22	100,000,000	97,664,062
US TREASURY BONDS	1.8750	3/31/22	200,000,000	195,210,938
US TREASURY BONDS	2.3750	5/15/27	100,000,000	97,019,531
US TREASURY BONDS	4.5000	2/15/36	3,000,000	3,706,992
US TREASURY BONDS	4.6250	2/15/40	16,100,000	20,601,082
US TREASURY BONDS	3.7500	11/15/43	18,000,000	20,560,078
US TREASURY BONDS	2.8750	8/15/45	5,500,000	5,401,172
US TREASURY BONDS	2.7500	11/15/47	18,300,000	17,494,371
US TREASURY BONDS	2.2500	11/15/27	1,500,000	1,436,836
US TREASURY BONDS	4.5000	2/15/36	1,650,000	2,038,846
US TREASURY BONDS	4.5000	5/15/38	4,490,000	5,619,340
US TREASURY BONDS	1.3750	11/30/18	9,355,000	9,314,803
US TREASURY BONDS	1.7500	5/15/23	29,890,000	28,701,406
US TREASURY BONDS	1.6250	6/30/19	39,715,000	39,443,511
US TREASURY BONDS	2.3750	5/15/27	6,265,000	6,078,274
US TREASURY BONDS	2.1250	6/30/22	26,345,000	25,926,156
US TREASURY NOTES	2.7500	11/15/23	17,535,000	17,660,348
US TREASURY NOTES	2.1250	6/30/21	36,785,000	36,424,334
VALERO ENERGY CORP	3.6500	3/15/25	5,000,000	4,976,288
VALERO ENERGY CORP	4.9000	3/15/45	30,000,000	31,755,220
VALERO ENERGY CORP	3.4000	9/15/26	20,000,000	19,189,573
VENTR 2015-21A BR	3.6477	7/15/27	51,000,000	50,998,215
VENTR 2015-21A CR	3.9977	7/15/27	52,725,000	52,724,367
VENTR 2016-23A A	4.0054	7/19/28	50,000,000	50,158,850
VENTR 2016-24A A1D	3.7787	10/20/28	27,000,000	27,131,787
VENTR 2016-24A B	4.4087	10/20/28	11,000,000	11,037,235
VERISK ANALYTICS INC	4.0000	6/15/25	44,244,000	44,527,056
VERIZON COMMUNICATIONS INC	2.6250	8/15/26	5,255,000	4,799,067
VERIZON COMMUNICATIONS INC	3.8500	11/1/42	33,000,000	29,062,184
VERIZON COMMUNICATIONS INC	4.8620	8/21/46	31,403,000	31,691,193
VERIZON COMMUNICATIONS INC	4.4000	11/1/34	78,738,000	77,761,791
VERIZON COMMUNICATIONS INC	4.1250	8/15/46	29,460,000	26,512,979
VERIZON COMMUNICATIONS INC	5.0120	4/15/49	25,500,000	26,250,520
VFET 2015-1A A3	1.5100	6/17/19	1,697,299	1,695,099
VOLKSWAGEN GROUP AMERICA	2.1250	5/23/19	30,000,000	29,802,335
VOYA 2015-1A A1R	3.2551	1/18/29	40,000,000	40,015,800
VOYA 2015-1A A2R	3.6051	1/18/29	10,000,000	9,991,860
VOYA 2015-1A BR	4.0551	1/18/29	4,000,000	3,963,800
VOYA 2015-1A CR	4.7051	1/18/29	6,000,000	6,004,692
VOYA 2017-3A A2	4.1287	7/20/30	32,545,000	32,891,474
VULCAN MATERIALS COMPANY	3.9000	4/1/27	5,120,000	5,009,405
WALGREENS BOOTS ALLIANCE INC	3.4500	6/1/26	42,000,000	39,686,033
WALMART INC	2.6500	12/15/24	72,000,000	69,438,632
WBCMT 2006-C26 AJ	6.3085	6/15/45	15,275,136	14,547,229
WELLS FARGO & COMPANY	2.5500	12/7/20	6,188,000	6,081,564
WELLS FARGO & COMPANY	6.7500	12/15/27	20,000,000	24,105,260
WELLS FARGO & COMPANY	2.5000	3/4/21	23,880,000	23,446,151
WELLS FARGO & COMPANY	3.0000	10/23/26	15,000,000	14,046,828
WELLS FARGO & COMPANY	4.1250	8/15/23	25,768,000	26,133,687
WELLS FARGO & COMPANY	4.1000	6/3/26	20,000,000	19,876,586
WELLS FARGO & COMPANY	3.3000	9/9/24	11,000,000	10,732,733
WELLS FARGO & COMPANY	3.0000	2/19/25	8,173,000	7,786,304
WELLS FARGO & COMPANY	2.6250	7/22/22	10,000,000	9,672,940
WEN 2015-1A A2II	4.0800	6/15/45	29,250,000	29,664,765
WEN 2018-1A A2I	3.5730	3/15/48	37,905,000	37,444,075
WESTAR ENERGY INC	3.2500	12/1/25	5,500,000	5,430,761
WESTERN GAS PARTNERS LP	4.0000	7/1/22	22,338,000	22,286,561
WESTERN GAS PARTNERS LP	3.9500	6/1/25	49,974,000	48,711,267
WESTPAC BANKING CORP	1.6500	5/13/19	20,000,000	19,755,780
WESTPAC BANKING CORP	2.0000	8/19/21	30,000,000	28,888,766
WESTR 2015-2A A	3.2000	7/20/28	23,157,342	23,105,729

GLOBAL FIXED INCOME
As of March 31, 2018

Security Description	Coupon Rate	Maturity Date	Par	Fair Value
WFCM 2016-C35 A4	2.9310	7/15/48	4,000,000	3,834,636
WFCM 2016-C36 A1	1.4530	11/15/59	975,755	955,831
WFNMT 2018-A A	3.0700	12/16/24	50,000,000	50,077,475
WFRBS 2011-C3 A4	4.3750	3/15/44	20,000,000	20,673,604
WFRBS 2011-C4 A4	4.9020	6/15/44	10,000,000	10,502,423
WFRBS 2012-C6 A4	3.4400	4/15/45	20,000,000	20,201,406
WFRBS 2012-C8 A3	3.0010	8/15/45	17,000,000	16,946,118
WFRBS 2013-C11 A5	3.0710	3/15/45	14,580,000	14,474,358
WFRBS 2013-C12 AS	3.5600	3/15/48	2,000,000	2,002,702
WFRBS 2013-C15 A4	4.1530	8/15/46	10,000,000	10,403,759
WFRBS 2013-UBS1 A2	2.9270	3/15/46	10,924,799	10,934,106
WILLIAMS PARTNERS LP	3.6000	3/15/22	57,056,000	56,797,756
WILLIAMS PARTNERS LP	4.0000	9/15/25	25,000,000	24,597,884
WINDR 2015-2A A1R	3.2177	10/15/27	73,880,000	73,992,224
WINDR 2015-2A BR	3.5977	10/15/27	27,000,000	26,998,380
WINDR 2015-2A CR	4.0477	10/15/27	7,412,500	7,429,260
WOART 2016-B B	1.7300	7/15/23	6,240,000	6,072,399
XCEL ENERGY INC	2.6000	3/15/22	21,756,000	21,414,793
Total Par Global Fixed Income			42,571,780,557	
Total Fair Value Global Fixed Income				\$44,820,783,553

MORTGAGE HOLDINGS
As of March 31, 2018

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Garden Apartments					
102-104 Morton Ave. et al	Albany, NY	\$ 1,184,528	\$ 1,047,607	6.140	03/01/40
109 State St.	Albany, NY	537,914	406,014	6.660	11/01/38
147-149 & 151-155 Henry Johnson Blvd. & 224 2nd St	Albany, NY	571,382	549,086	4.550	12/01/46
23-25 North Pearl St.	Albany, NY	648,906	581,361	6.880	03/01/40
31-33 North Pearl St.	Albany, NY	484,144	425,985	6.640	07/01/39
315 Northern Blvd.	Albany, NY	990,049	978,461	4.890	09/01/46
141 Woodrow Rd.	Amsterdam, NY	3,150,000	3,082,729	5.270	08/01/46
555 East Main St.	Batavia, NY	3,987,833	3,537,697	5.930	07/01/40
3727 West Main Street Rd.	Batavia, NY	1,215,249	1,200,665	4.600	02/01/47
7289 South Lake Rd.	Bergen, NY	1,655,809	1,298,691	6.740	08/01/34
163 Schubert St. et al	Binghamton, NY	767,562	377,814	5.720	02/01/40
408-410 Roosevelt Ave.	Binghamton, NY	549,443	147,422	5.910	04/01/41
88 Second Ave.	Brentwood, NY	2,200,000	1,689,992	8.340	04/20/31
829 Adee Ave.	Bronx, NY	360,200	313,992	6.860	10/01/36
921-941 Tiffany St.	Bronx, NY	876,676	779,060	6.660	12/01/39
404 McChesney Ave. Ext.	Brunswick, NY	7,541,921	6,672,659	5.620	10/01/40
1219-1233 Main St.	Buffalo, NY	573,120	512,666	7.060	11/01/39
1325 Main St.	Buffalo, NY	449,789	404,453	6.580	08/01/40
136 Broadway	Buffalo, NY	329,455	290,849	6.980	06/01/39
1603 Seneca St.	Buffalo, NY	9,111,816	4,534,399	6.590	10/01/23
238 Ontario St.	Buffalo, NY	2,972,753	2,817,599	4.350	01/01/45
334 Connecticut St.	Buffalo, NY	306,348	266,060	6.630	10/01/38
351 Linwood Ave. & 857 Delaware Ave.	Buffalo, NY	458,437	392,393	5.340	07/01/39
362 Oak St.	Buffalo, NY	1,096,785	882,654	6.140	07/01/36
546 Dodge St.	Buffalo, NY	992,313	869,958	5.950	07/01/42
618-622 Tacoma Ave.	Buffalo, NY	897,395	740,564	6.190	04/01/37
937 Broadway	Buffalo, NY	998,818	899,138	5.090	01/01/42
1807 Elmwood Ave.	Buffalo, NY	5,270,082	4,966,389	4.320	09/01/45
1738 Elmwood Ave.	Buffalo, NY	7,350,000	6,864,854	4.150	07/01/45
492 South Division St. & 234 Jefferson Ave.	Buffalo, NY	1,347,727	1,122,474	6.880	10/01/36
391 Washington St.	Buffalo, NY	11,033,709	9,792,077	5.500	02/01/43
270 Niagara St.	Buffalo, NY	499,396	496,338	4.970	08/01/47
Conifer Dr.	Canandaigua, NY	1,347,748	1,158,362	7.230	12/01/37
142 & 202 Route 52	Carmel, NY	2,238,000	2,107,399	5.930	11/01/43
73 Seaman Ave.	Castleton, NY	787,544	279,402	6.120	11/01/21
15 Poplar St.	Central Islip, NY	414,463	14,790	5.950	06/01/18
54 Carol Ann's Way et al	Claverack, NY	1,745,091	908,812	6.220	03/01/24
651 County Route 6	Clermont, NY	662,147	313,766	5.620	01/01/23
579 Waite Rd.	Clifton Park, NY	2,094,071	1,896,020	6.320	03/01/41
514 Old Loudon Rd.	Cohoes, NY	3,732,469	3,067,238	6.270	02/01/37
1100 & 2100 Waterside Way	Cohoes, NY	11,751,152	9,816,147	5.480	01/01/40
170 & 18 Lancaster St., et al	Cohoes, NY	664,000	663,244	5.290	01/01/33
15 Mount Airy Rd.	Croton-on-Hudson, NY	595,000	526,057	4.880	06/01/41
High Meadows Mobile Home Park	Dover Plains, NY	2,953,968	2,766,973	4.850	01/01/44
10-44 Keats Way & 4 T.S. Elliot Dr.	Dryden, NY	1,852,000	1,716,166	4.270	12/17/43
21, 23, 25, 30, 31-47, 40-56, 51-57, and 60-76 Cannon Ln.	East Fishkill, NY	6,982,893	6,982,893	4.920	12/01/47
28 Hampton Ave.	East Greenbush, NY	514,163	430,285	7.060	12/01/36
Rockrose Dr.	East Greenbush, NY	1,726,096	1,512,004	5.350	07/01/40
Ellenville Senior Housing	Ellenville, NY	447,661	396,456	6.790	07/01/39
19 Healthy Way	Ellenville, NY	498,831	448,512	5.160	11/01/41
Ellenville Senior Housing	Ellenville, NY	323,436	291,549	6.230	12/01/40
The Views at Rocky Glen	Fishkill, NY	5,134,862	4,683,795	7.090	01/01/41
1 Depan Ave.	Floral Park, NY	750,000	471,516	8.250	07/01/28
290 South Ocean Ave.	Freeport, NY	408,410	280,676	4.570	03/01/27
1100 Emery St.	Fulton, NY	1,500,000	1,200,766	6.770	09/01/35
150 Northern Pines Rd.	Ganesvoort, NY	397,697	328,303	6.260	02/01/37
38 Bridge St.	Garnerville, NY	1,391,334	551,915	6.420	05/01/22
150 Lyceum St.	Geneva, NY	495,826	467,276	5.110	12/01/43
35 Hudson Ave.	Glen Falls, NY	2,800,000	2,511,794	7.570	09/01/39

MORTGAGE HOLDINGS
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Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
215 Sacandaga Rd.	Glenville, NY	1,197,554	1,062,367	5.890	08/01/40
118 North Main St.	Gloversville, NY	322,395	195,059	6.950	08/01/26
1 GBC Parkway	Greece, NY	1,587,518	1,556,418	5.070	11/01/46
45 & 53 Route 9W South	Haverstraw, NY	299,115	273,289	6.090	11/01/41
69 Broadway	Haverstraw, NY	299,675	257,786	5.560	08/01/39
151 South Franklin St.	Hempstead, NY	1,147,907	841,910	6.480	05/01/33
42 Mayer Dr.	Highland, NY	483,231	254,883	5.620	01/01/24
81 Biltmore Dr.	Horseheads, NY	1,113,240	1,084,743	5.020	01/01/46
100 Harry Howard Ave.	Hudson, NY	2,438,139	2,142,600	7.010	02/01/39
414 Gretna Rd.	Hyde Park, NY	611,500	423,612	4.760	04/01/27
318-320 Third St.	Ithaca, NY	2,485,134	2,217,859	7.200	09/01/39
621-623 East 2nd St.	Jamestown, NY	537,698	504,204	5.680	07/01/43
55 Melroy Ave.	Lackawanna, NY	747,854	616,796	6.250	02/01/37
387, 389-391 Manchester Rd.	LaGrange, NY	2,379,721	1,700,173	3.540	11/01/27
217-04 137th Ave.	Laurelton, NY	1,249,368	656,168	4.460	01/01/28
250 Smith Ridge Rd.	Lewisboro, NY	848,436	55,604	5.370	07/01/18
5,10,20,36,56 & 74 Liberty Commons Way	Liberty, NY	797,302	738,530	6.900	12/01/41
36 Mountain View Terrace	Livingston, NY	604,212	393,979	4.320	08/01/26
Argent Dr.	Lloyde, NY	250,000	219,807	7.030	04/01/39
109 Fawn Lane	Long Island, NY	1,092,538	252,471	6.190	07/01/20
66 Malden Ave.	Lynbrook, NY	1,456,114	301,170	7.110	10/01/19
3300 Belgium Rd.	Lysander, NY	1,795,617	1,670,773	4.940	09/01/43
8278 Riverknoll Crossings	Lysander, NY	1,295,532	1,270,682	5.280	07/01/46
3258 Pine Terrace	Macedon, NY	636,892	454,692	7.460	04/01/31
26 Rock Rose Way	Malta, NY	6,742,993	5,941,229	5.780	06/01/40
3 Ellen St.	Massapequa, NY	324,800	226,238	7.210	01/01/30
4 West Loines Ave.	Merrick, NY	986,142	588,663	6.000	04/01/25
76 Uhlig Reard Rd.	Middletown, NY	2,568,811	2,251,389	7.050	12/01/38
112 Millwood Rd.	Millwood, NY	642,776	279,850	7.090	10/01/22
1 Hamaspik Way	Monroe, NY	4,963,350	3,532,428	5.450	01/01/40
43 Hillside Terrace	Monroe, NY	733,378	625,055	5.470	04/01/39
Mountain Rd.	Monroe, NY	1,600,000	1,193,786	7.290	01/01/32
9, 11, 13, 15 Weiner Dr.	Monsey, NY	2,850,000	2,604,206	5.880	03/01/41
15 Elyon Rd.	Monsey, NY	1,163,964	821,971	7.510	04/01/30
Dollard Dr.	Monticello, NY	265,000	214,648	7.710	02/01/35
2 Stone Hill Dr.	Moreau, NY	3,363,739	3,193,734	4.720	12/01/44
116, 118, 120, 122 W First St.	Mount Vernon, NY	1,525,904	1,444,434	4.420	11/01/44
600 Bedford Rd.	Mt Kisco, NY	2,067,759	319,276	5.520	08/01/19
129 South Fourth Ave. et al	Mt Vernon, NY	746,244	731,613	4.810	07/01/46
159-161 South 11th St.	Mt Vernon, NY	1,424,000	1,155,313	6.420	07/01/36
2 Lorraine Ave.	Mt Vernon, NY	1,020,000	833,761	6.830	05/01/36
3 East Third St.	Mt Vernon, NY	638,000	483,677	6.990	10/01/33
60 West First St.	Mt Vernon, NY	2,717,292	2,501,343	6.000	06/01/42
3 Hyenga Way	Nanuet, NY	2,739,888	2,526,411	6.230	05/01/42
Nanuet	Nanuet, NY	3,188,403	228,340	5.380	11/01/18
508, 512-14 Union Ave.	New Cassel, NY	904,528	831,213	7.660	09/01/40
735-765 & 816-822 Prospect Ave.	New Cassel, NY	3,609,951	3,252,790	5.500	07/01/41
35 Highland Ave.	New Rochelle, NY	449,126	391,053	6.140	07/01/39
36 Maple Ave.	New Rochelle, NY	1,200,000	683,379	4.350	06/01/44
459 Webster Ave.	New Rochelle, NY	1,298,703	1,150,229	5.990	05/01/40
5 Anderson St.	New Rochelle, NY	7,222,275	7,146,734	4.700	03/01/47
555 Main St.	New Rochelle, NY	344,970	280,694	6.750	10/01/35
565 Main St.	New Rochelle, NY	528,244	478,689	6.990	08/01/40
701 Blooming Grove Turnpike	New Windsor, NY	2,735,925	2,544,446	4.690	09/01/43
Route 32	New Windsor, NY	3,086,359	2,758,771	5.510	03/01/41
1000 Corporal Tremblay Way & 3000 Nicholas Brooks	New Windsor, NY	3,295,976	3,259,008	4.920	04/01/47
87 St. Marks Place	New York, NY	650,000	489,497	6.730	11/01/33
20 East Parmenter St., et al	Newburgh, NY	406,449	395,598	4.350	06/01/46
97-99 Liberty St.	Newburgh, NY	376,000	284,804	6.490	04/01/34
501-507 Third St.	Niagara Falls, NY	328,821	285,435	6.610	11/01/38

MORTGAGE HOLDINGS
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Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
9370 Niagara Falls Blvd.	Niagara Falls, NY	4,478,855	3,241,066	5.320	02/01/30
104 Singleton Ave.	North Syracuse, NY	664,584	527,750	6.110	03/01/42
40-42 South Franklin St.	Nyack, NY	479,931	346,034	5.860	05/01/33
19 Narragansett Ave.	Ossining, NY	2,745,496	2,378,773	7.020	06/01/38
317 West First St.	Oswego, NY	2,746,163	2,501,211	5.420	05/01/43
88 Devans Gate Dr.	Otisville, NY	313,978	274,081	5.590	02/01/40
45-49 Castagna Dr.	Pawling, NY	3,188,202	3,156,027	4.900	03/01/47
201 South Division St.	Peekskill, NY	414,144	353,217	6.910	05/01/37
801-817 Central Ave., 802-804 & 812-816 South St.	Peekskill, NY	2,554,315	2,496,850	4.460	04/01/46
120 & 130 Water St.	Penn Yan, NY	1,292,301	1,151,780	4.930	01/01/45
3666 Route 9	Philipstown, NY	1,144,921	1,026,689	5.490	05/01/41
68 Cherry St.	Phoenix, NY	976,372	815,218	6.420	06/01/37
30-50 Ampersand Dr.	Plattsburgh, NY	4,942,695	4,854,660	5.290	09/01/46
7673 Route 9 North	Plattsburgh, NY	381,928	323,316	7.090	08/01/36
104 Tompkins Ave.	Pleasantville, NY	1,662,171	1,292,373	6.200	08/12/34
19-23 Front St.	Port Jervis, NY	447,655	410,034	4.590	01/01/43
East Main St.	Port Jervis, NY	650,000	493,672	6.880	12/01/33
214 East Main St.	Port Jervis, NY	1,000,000	785,484	6.500	05/01/35
2 Bay Green Lane	Port Washington, NY	10,135,620	9,259,241	5.140	09/01/42
1 Hammersley Ave. & 18 Balding Ave.	Poughkeepsie, NY	318,634	247,696	6.140	01/01/31
12 South Hamilton St.	Poughkeepsie, NY	858,972	857,940	5.030	12/01/47
144 North Clinton St.	Poughkeepsie, NY	252,258	200,691	6.140	05/01/31
146-148 Mansion St.	Poughkeepsie, NY	319,633	305,293	5.250	01/01/45
20 Caldwell Rd.	Poughkeepsie, NY	603,670	438,327	3.430	01/01/28
219 Mill St.	Poughkeepsie, NY	575,000	488,194	6.560	02/01/38
26, 28, 30 North Hamilton St.	Poughkeepsie, NY	447,767	433,585	4.860	10/01/45
32 North White St. & 12 Noxon St.	Poughkeepsie, NY	413,667	360,790	5.640	01/01/40
328-330 Main St.	Poughkeepsie, NY	632,379	577,572	4.560	08/01/42
398 Church St.	Poughkeepsie, NY	515,000	508,358	5.250	03/01/32
400 Main St.	Poughkeepsie, NY	1,340,000	1,172,598	6.970	01/01/39
46 South Clinton St. & 15 Conklin St.	Poughkeepsie, NY	347,090	291,587	4.370	06/01/33
54-56 Talmage St. & 442-444 Main St.	Poughkeepsie, NY	521,731	508,691	4.850	02/01/46
56 Dutchess Ave.	Poughkeepsie, NY	397,323	364,937	5.460	06/01/42
60 & 62 Montgomery St.	Poughkeepsie, NY	492,880	397,169	6.110	10/01/31
641 Main St.	Poughkeepsie, NY	457,876	437,615	5.250	11/01/44
66 Washington St.	Poughkeepsie, NY	1,795,528	1,774,952	4.830	03/01/47
7 Franklin St. & 56 Noxon St.	Poughkeepsie, NY	661,990	497,251	5.640	01/01/30
82 Carroll St.	Poughkeepsie, NY	748,113	718,996	4.760	07/01/45
26 Cooper Rd.	Poughkeepsie, NY	2,996,886	2,701,467	5.780	07/01/41
99 Livingston St.	Poughkeepsie, NY	1,562,000	1,416,925	6.220	07/01/41
1-39 Summersweet Dr.	Poughkeepsie, NY	399,679	317,959	7.100	02/01/35
1-3,5,9-11&13-15 Commons Lane	Poughkeepsie, NY	2,891,541	2,664,519	6.150	04/01/42
126 Hudson Ave.	Poughkeepsie, NY	793,790	743,564	4.650	12/01/43
Red Hook Commons, Phase 2	Red Hook, NY	869,294	765,242	7.050	03/01/39
13-15 Lower Hook Rd.	Rhinebeck, NY	606,861	402,845	4.860	09/01/26
146 Route 104	Rochester, NY	1,026,733	898,494	5.710	02/01/40
1786 St. Paul St.	Rochester, NY	300,000	242,278	6.740	01/01/36
200, 208-214&218-226 Clifford Ave.	Rochester, NY	926,499	484,458	6.120	09/01/23
3400 East River Rd.	Rochester, NY	774,248	698,646	6.130	04/01/41
355 Clifford Ave.	Rochester, NY	342,724	263,013	3.360	06/01/28
390 South Ave.	Rochester, NY	624,175	623,348	4.490	12/01/47
435-445 State St.	Rochester, NY	2,922,548	2,707,665	5.750	09/01/42
556 Broadway	Rochester, NY	1,559,963	1,049,941	4.640	12/01/26
810-832 University Ave.	Rochester, NY	5,928,144	5,574,459	6.000	08/01/43
33 Litchfield St.	Rochester, NY	1,986,835	1,904,760	4.590	07/01/45
150 Kelly St.	Rochester, NY	3,192,049	3,167,810	4.830	06/01/47
1400 South Plymouth Ave. et al	Rochester, NY	3,458,970	3,138,950	6.710	01/01/41
200 Seth Green Dr.	Rochester, NY	4,200,000	349,641	5.980	11/01/18
200 N Levitt St.	Rome, NY	2,993,577	2,807,711	5.630	09/01/43
23 Woodcreek Dr.	Rome, NY	8,261,476	7,564,072	4.180	07/01/43

MORTGAGE HOLDINGS
As of March 31, 2018

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
838-840 Erie St.	Ronkonkoma, NY	538,490	387,026	6.470	10/01/30
136 River Rd.	Rosendale, NY	743,876	668,777	5.230	07/01/41
133 Lawrence St.	Saratoga, NY	4,869,000	3,507,654	6.000	05/01/41
108 Main St.	Saugerties, NY	1,200,000	1,039,053	7.680	04/01/35
Route 9W & Glasco Turnpike North	Saugerties, NY	950,000	799,156	6.680	08/01/37
242 Broadway	Schenectady, NY	7,337,094	7,232,164	4.300	05/01/47
245 Broadway	Schenectady, NY	2,245,900	2,086,742	4.850	01/01/45
2055 East Schodack Rd.	Schodack, NY	4,450,000	3,770,640	5.070	07/01/39
162-176 Miller Rd.	Selkirk, NY	434,648	363,445	7.060	12/01/36
Balsley Rd.	Seneca Falls, NY	2,814,575	2,579,669	6.160	01/01/42
120 Valley St.	Sleepy Hollow, NY	2,400,000	2,131,632	7.030	09/01/39
1565 New Scotland Rd.	Slingerlands, NY	1,064,428	935,432	6.990	05/01/37
24-26 Clayton Blvd.	Somers, NY	2,991,081	2,785,330	6.050	12/01/42
65-68 North Main St.	Spring Valley, NY	1,804,000	1,640,350	7.310	09/01/40
201 North Main St.	Spring Valley, NY	797,015	677,546	6.380	03/01/38
109 & 115 Otisco St.	Syracuse, NY	1,768,139	1,206,007	5.220	07/01/41
112-116 Blossom Rd.	Syracuse, NY	419,539	380,128	5.480	01/01/42
113 Elmwood et al	Syracuse, NY	598,101	516,471	5.720	07/01/39
12-14 Warren Ave.	Syracuse, NY	379,117	322,987	5.200	07/01/39
200 Erickson St. & 203 Luddington St.	Syracuse, NY	434,490	395,539	5.140	07/01/42
200-208 Walton St.	Syracuse, NY	1,666,528	1,417,860	6.600	05/01/37
209-211 Robert Dr. et al	Syracuse, NY	728,249	665,994	7.160	01/01/41
230 West Willow St.	Syracuse, NY	3,896,391	3,247,700	6.380	07/01/37
301 Columbus Ave. et al	Syracuse, NY	1,494,921	1,341,596	6.880	03/01/40
314-316 Oak St.	Syracuse, NY	400,426	290,417	7.280	01/01/32
315-319 South Clinton St.	Syracuse, NY	1,710,658	1,572,316	5.590	07/01/42
420-428 Lodi St.	Syracuse, NY	449,016	381,518	5.520	03/01/39
233-35 Robert Dr, et al	Syracuse, NY	1,495,239	1,413,406	7.210	01/01/43
300 Lowell Ave.	Syracuse, NY	2,240,000	1,992,386	4.880	05/01/44
Rock Ridge Dr.	Thompson, NY	2,772,189	2,728,735	4.900	06/01/46
1035 Broadway	Thornwood, NY	253,590	229,851	4.260	10/01/42
284 Main St.	Tonawanda, NY	250,000	179,680	5.970	03/01/42
13 Gurley Ave.	Troy, NY	835,000	601,371	6.240	03/01/33
557 6th Ave., 168 6th Ave., 238 9th St., 44 113th	Troy, NY	358,823	358,029	5.550	09/01/32
Lawrenceville St.	Ulster, NY	649,443	525,417	6.770	01/01/36
1101-2350 Ulster Gardens Ct.	Ulster, NY	499,319	476,170	4.310	05/01/45
3000-4309 Ulster Gardens Ct.	Ulster, NY	499,390	493,789	4.920	04/01/47
700 Cornelia St.	Utica, NY	3,612,613	2,955,768	5.140	07/01/43
1374 Old Post Rd.	Valatie, NY	609,145	431,704	4.650	07/01/27
281 Maple Rd. et al	Valley Cottage, NY	628,565	296,382	6.220	06/01/23
544 E Main St.	Walkkill, NY	2,617,819	2,475,268	4.300	11/01/44
7 Fortune Rd. West	Walkkill, NY	2,312,030	2,173,060	4.720	12/01/43
110 Market St.	Wappingers Falls, NY	293,451	286,602	4.550	06/01/46
1548 Route 9	Wappingers Falls, NY	1,696,515	1,468,050	5.860	07/01/39
2649 East Main St.	Wappingers Falls, NY	325,969	287,122	6.380	08/01/39
Franklindale, Creek Rd. &	Wappingers Falls, NY	5,697,981	5,506,193	4.240	11/01/45
13, 15, 17 & 131 Birch Glen Dr.	Waterford, NY	1,106,843	1,043,085	4.820	05/01/44
101-108, 110, 112 & 201-204 Creekwood Dr.	Watertown, NY	2,192,726	1,818,134	5.680	03/01/44
433 Clover St.	Watertown, NY	3,342,920	2,345,412	6.560	02/01/39
15615, 15675, 15735 Eimicke Place	Watertown, NY	12,878,987	12,663,919	5.060	03/01/47
Beaver Meadows Apartments-Phase 1 Arsenal St.	Watertown, NY	14,974,697	13,819,807	4.590	07/01/44
205-211 Creekwood Dr.	Watertown, NY	2,320,554	2,116,592	3.980	03/01/46
16th St. & Early Dr.	Watervliet, NY	2,869,560	2,444,792	6.100	01/01/42
840 Hard Rd.	Webster, NY	1,100,926	1,071,601	5.500	02/01/46
1020 Prospect Ave.	Westbury, NY	1,448,063	1,359,914	4.420	07/01/44
7210 Williams Rd.	Wheatfield, NY	349,379	292,022	6.610	05/01/37
22 Tarrytown Rd.	White Plains, NY	646,786	613,509	4.880	08/01/44
Wilton Common Dr.	Wilton, NY	254,056	147,951	8.080	09/01/32
1 Leslie Way	Woodstock, NY	745,965	703,028	5.640	10/01/43
614 Cooper Hill Rd.	Wynantskill, NY	3,956,576	3,238,052	4.290	03/01/43

MORTGAGE HOLDINGS
As of March 31, 2018

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
110-126 Ashburton Ave.	Yonkers, NY	4,695,523	4,323,276	6.230	04/01/42
117 Convent Rd.	Yonkers, NY	261,165	21,091	5.480	12/01/18
144 Linden St.	Yonkers, NY	638,393	616,296	4.770	10/01/45
16-18 Warburton Ave.	Yonkers, NY	2,494,817	2,263,239	5.800	10/01/41
185 Riverdale Ave.	Yonkers, NY	5,090,070	4,480,284	6.130	01/01/40
21 Park Hill Ave.	Yonkers, NY	310,000	301,503	4.770	05/01/46
21-23 Park Ave.	Yonkers, NY	584,442	285,768	8.600	10/01/24
26 North Broadway	Yonkers, NY	640,000	533,429	6.890	12/01/36
39 St. Joseph's Ave.	Yonkers, NY	367,000	258,957	7.490	06/01/31
421 North Broadway Apartment 5 & 9	Yonkers, NY	1,040,316	660,287	4.860	03/01/26
47 North Broadway	Yonkers, NY	598,072	525,610	5.640	05/01/40
71 Jackson St.	Yonkers, NY	477,374	425,185	5.550	12/01/40
81 School St.	Yonkers, NY	464,170	375,498	6.580	03/01/36
86 School St.	Yonkers, NY	306,403	277,734	4.620	07/01/42
1159 & 1141 Yonkers Ave.	Yonkers, NY	4,800,000	3,491,153	6.160	07/01/33
240-250 Underhill Ave.	Yorktown, NY	4,160,000	3,872,972	4.650	02/01/44
High Rise Apartments					
129 Lockwood Ave.	New Rochelle, NY	1,518,908	1,264,968	7.190	07/01/36
Office					
75-20 Astoria Blvd.	Astoria, NY	113,431,715	88,000,000	5.290	03/01/33
Retail					
73-01 25th Ave.	Jackson Heights, NY	3,500,000	2,281,485	6.079	04/01/27
NEC Boody St. & 25th Ave.	Jackson Heights, NY	15,000,000	11,278,330	6.079	04/01/27
754 Fifth Ave.	New York, NY	300,000,000	300,000,000	4.670	09/01/23
Total Fair Value Mortgage Holdings		\$ 843,410,025			

REAL ESTATE INVESTMENTS
As of March 31, 2018

	Cost	Fair Value
DIRECT REAL ESTATE		
Office		
390 Madison Ave, New York, NY	\$806,783,371	\$1,048,985,527
Boston Properties Joint Venture, Various Locations, U.S.	1,803,924	107,266,700
Liberty Joint Venture, Washington, D.C.	167,843,629	114,133,718
MetLife Core Plus Partners, Various Locations, U.S.	418,839,913	504,779,412
MetLife Properties Joint Venture, Various Locations, U.S.	579,157,354	718,204,778
	\$1,974,428,191	\$2,493,370,135
Residential		
Fairfield/CRF Fund, Apartment Complexes, Various Locations, U.S.	\$44,839,321	\$87,738,933
Post Properties Joint Venture, Various Locations, U.S.	16,275,159	53,308,853
Saratoga 17, Apartment Complexes, Various Locations, U.S.	77,422,772	85,454,207
Simpson Housing Fund I	174,226,842	238,481,187
Simpson Housing Fund II	146,142,274	155,294,062
	\$458,906,368	\$620,277,242
Retail		
Equity One	\$121,410,758	\$133,705,560
GGP/Homart II, Various Locations, U.S.	629,796,554	1,765,926,388
KIMCO Income Operating Partnership, Various Locations, U.S.	347,767,001	798,520,488
	\$1,098,974,313	\$2,698,152,436
Industrial		
LaSalle CAVA Industrial Fund, Various Locations, U.S.	\$209,439,190	\$252,039,540
Liberty Joint Ventures, Chicago, IL	124,630,185	180,035,779
Comref So. CA. Industrial, Various Locations, California	310,266,964	699,860,309
	\$644,336,339	\$1,131,935,628
Self-Storage		
Shurgard Joint Venture, Europe	\$1,042,332,482	\$1,128,914,784
	\$1,042,332,482	\$1,128,914,784
SUBTOTAL DIRECT REAL ESTATE	\$5,218,977,693	\$8,072,650,225
Residual Amounts: Sold/Converted Properties	\$0	\$0
TOTAL DIRECT REAL ESTATE	\$5,218,977,693	\$8,072,650,225
PRIVATE EQUITY REAL ESTATE INVESTMENTS		
73 LIC CI	\$34,560,388	\$45,957,206
AEPEP II N Strategic Investments	33,803,153	41,283,941
Aetos Capital Asia TE II	6,370,977	4,865,010
Apollo Real Estate Investment Fund III	251,486	251,486
Apollo Real Estate Investment Fund IV	1,375,852	1,215,943
Apollo Real Estate Investment Fund V	17,028,919	17,775,496
Ares European Property Enhancement Partners II	123,167,292	134,518,294
Ares European Real Estate Fund II	9,399,655	7,863,708
Ares European Real Estate Fund III	26,815,410	12,466,928
AREA European Property Enhancement Program	36,248,923	48,213,049
Asana Select Retail Fund	67,463,008	67,457,636
Avanath Affordable Housing III	16,286,205	17,267,137
Avanath III NY Co-Investment Fund	22,920,850	22,583,612
Beacon Capital Strategic Partners IV	332,564	325,644
Beacon Capital Strategic Partners V	19,715,800	3,080,181
Beacon Capital Strategic Partners VI	51,077,167	32,826,788
Blackstone Property Partners	537,994,055	591,752,306
Blackstone Real Estate Debt Strategies III	113,395,181	124,190,932
Blackstone Real Estate Partners Asia	167,163,117	206,615,517
Blackstone Real Estate Partners International II	26,072,890	12,229,458
Blackstone Real Estate Partners IV	47,153,992	20,234,762

REAL ESTATE INVESTMENTS
As of March 31, 2018

	Cost	Fair Value
Blackstone Real Estate Partners V	55,898,419	97,526,474
Blackstone Real Estate Partners VI	74,225,897	127,952,541
Blackstone Real Estate Partners VIII	132,049,715	171,756,831
Brookfield Strategic Real Estate Partners II-B	254,156,572	302,632,000
Cayuga Lake Fund	71,977,360	190,295,385
Carlyle Europe Real Estate Partners III	32,454,183	18,633,916
Carlyle Realty Halley Co-Investment Fund IV-A	3,537,107	4,852,208
Carlyle Realty Partners IV-A	36,139,438	64,078,538
Carlyle Realty Partners V-B	32,279,689	59,935,293
CB Richard Ellis Strategic Partners Europe Fund III	2,405,594	2,485,861
Cherokee Investment Partners IV	31,661,954	20,564,900
CIM Fund III	48,739,511	113,995,054
CIM Fund VIII	136,955,515	169,699,658
City Investment Fund	17,973,080	343,266
Clarion Gables Multifamily Trust	227,719,957	257,842,842
Colony Investors III	799,305	4,694,100
Colony Investors VII	35,664,482	35,085,800
Colony Investors VIII	10,556,972	10,920,400
Cypress Grove International Partners	3,213,720	323,295
Excelsior II	32,577,413	16,314,946
Gadol 45CI-4	10,405,228	20,018,081
Jamestown Premier Property Fund	37,712,821	43,093,838
JPMCB Strategic Property Fund	374,833,903	405,864,733
Kimex Retail Land and Development Fund I	4,010,866	4,217,000
LAI Strategic Realty Investors	179,412	176,095
Lake Hempstead Fund	15,197,568	40,283,596
Lake Montauk Fund of Funds, L.P. Various Locations, U.S.	261,156,816	282,853,673
Lake Success Fund	39,044,927	69,573,148
Landmark Real Estate Partners VIII-A	72,929,267	95,143,099
Landmark Real Estate Trust IV	190,290	189,954
Lone Star Fund V	7,442,682	15,718,199
Lone Star Fund VI	19,477,074	20,693,192
Lone Star Real Estate Fund	5,255,564	6,171,331
Metropolitan Workforce Housing Fund	1,550,311	2,087,370
Morningside Investment Partners	146,049,414	139,035,831
MSREF IV - Special International	737,418	1,227,877
MSREF VI - Special International	31,375,090	25,514,089
Niam Nordic VI	57,488,098	87,063,169
Noble Hospitality Fund	23,725,302	14,960,721
North Haven Real Estate Fund V - Special International	11,685,190	10,940,008
NYSCRF Frontier Mach I	190,351,707	206,474,724
NYSCRF Frontier Mach II	251,230,105	280,632,666
Praedium Fund VI	108,018	90,915
Praedium Fund VII	23,117	34,974
Pramerica Real Estate Capital VI	54,213,569	67,476,259
Prologis Targeted US Logistics Holdings	304,818,976	346,595,178
Redwood Grove International	5,049,561	5,065,631
Rockpoint Real Estate Fund II	5,936,536	3,718,659
Rockpoint Real Estate Fund III	15,478,610	18,019,633
Rockpoint Real Estate Fund IV	30,931,418	33,463,707
Star Lake Fund I	50,766,468	45,216,716
Star Lake Fund II	15,200,512	55,160,948
Stockbridge Real Estate Fund II - D	48,875,001	51,490,710
Stockbridge Real Estate Fund III - A	317,883,676	198,440,540
Trumbull Property Fund	255,338,958	263,143,764
Warburg Pincus Real Estate I	1,306,414	20,427,508
Westbrook Real Estate Fund VI	14,634,881	17,067,080
Westbrook Real Estate Fund VII	28,983,481	32,181,208
Westbrook Real Estate Fund VIII	13,615,574	19,376,285
Westbrook Real Estate Fund X	55,067,847	67,253,906
Westbrook Real Estate Partners (Fund V)	3,382,269	10,953,976
SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS	\$5,383,226,706	\$6,110,018,333
TOTAL COST REAL ESTATE	\$10,602,204,399	
TOTAL FAIR VALUE REAL ESTATE		\$14,182,668,558

SHORT-TERM INVESTMENTS

As of March 31, 2018

Security Description	Maturity Date	Original Amount
AGRICULTURAL BANK OF CHINA	5/21/18	\$ 49,948,281
ALBION CAPITAL CORP LLC	4/20/18	49,948,542
ALLYA 2017-4 A1	9/17/18	2,312,486
ALPINE SECURITIZATION LLC	4/30/18	149,770,417
AMERICAN EXPRESS COMPANY	5/22/18	27,958,813
AMERICAN EXPRESS CREDIT CORP	11/5/18	14,937,979
ANGLESEA FUNDING LLC	4/3/18	99,989,611
ANGLESEA FUNDING LLC	4/9/18	99,958,444
ANGLESEA FUNDING LLC	4/16/18	99,920,000
ANGLESEA FUNDING LLC	4/30/18	79,873,044
AUSTRALIA & NEW ZEALAND BANKING GROUP	5/15/18	44,953,200
AUSTRALIA & NEW ZEALAND BANKING GROUP	11/16/18	44,838,949
BANK OF NOVA SCOTIA	4/25/18	9,993,752
BANK OF TOKYO-MITSUBISHI UFJ LTD	3/10/19	11,939,752
BP CAPITAL MARKETS PLC	5/10/18	11,985,120
CHESHAM FINANCE LLC	4/2/18	97,995,345
CHESHAM FINANCE LLC	4/11/18	249,872,222
CHEVRON CORP	11/16/18	24,895,282
CITIZENS BANK	12/3/18	19,931,049
COMMONWEALTH BANK OF AUSTRALIA	11/2/18	29,857,289
CONSOLIDATED EDISON COMPANY OF NEW YORK INC	12/1/18	21,578,152
CROWN POINT CAPITAL COMPANY LLC	12/17/18	150,000,000
CROWN POINT CAPITAL COMPANY LLC	4/2/18	49,997,431
DEFT 2017-2 A1	10/22/18	9,285,612
DIAGEO PLC	4/29/18	38,926,573
DTRT 2018-1 A1	4/15/19	40,000,000
EFF 2017-2 A1	7/20/18	5,332,984
EFF 2018-1 A1	3/20/19	43,000,000
EMC CORP	6/1/18	48,011,007
GALC 2018-1 A1	2/15/19	26,773,040
GMALT 2018-1 A1	2/20/19	28,130,126
HAROT 2018-1 A1	3/15/19	25,350,407
HYUNDAI CAPITAL AMERICA	8/9/18	20,499,599
ICBCIL FINANCE COMPANY LTD	11/13/18	99,771,262
JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES	3/6/19	49,774,000
LEGACY CAPITAL COMPANY LLC	4/10/18	41,998,516
LEXINGTON PARKER CAPITAL COMPANY LLC	4/23/18	40,077,412
MACQUARIE BANK LTD	1/15/19	39,858,250
MANHATTAN ASSET FUNDING COMPANY LLC	4/30/18	31,950,249
MEDTRONIC INC	4/1/18	23,252,000
MOUNTCLIFF FUNDING LLC	4/2/18	113,689,631
NATIONAL SECURITIES CLEARING CORP	4/27/18	179,753,000
NATIONAL SECURITIES CLEARING CORP	4/30/18	69,892,861
PNC BANK NA	11/5/18	24,891,157
PROVINCE OF NEW BRUNSWICK	6/15/18	15,743,241
PROVINCE OF ONTARIO	7/16/18	20,046,000
ROYAL BANK OF CANADA	7/27/18	49,952,197
ROYAL BANK OF CANADA	10/1/18	28,120,549
ROYAL BANK OF CANADA	12/10/18	49,818,285
STANDARD CHARTERED PLC	4/17/18	29,990,910
TORONTO DOMINION BANK	4/30/18	73,110,705
TOYOTA MOTOR CREDIT CORP	4/13/18	7,295,790
VOLKSWAGON GROUP AMERICA	5/22/18	49,929,498
GLOBAL ADVISOR CURRENCY		18,455,121
CASH - GLOBAL ADVISORS		1,736,283
GLOBAL MANAGER STIF		579,697,971
Total Cost Short-term Investments		\$ 3,368,688,227
Total Fair Value Short-term Investments		\$ 3,366,569,396

PRIVATE EQUITY INVESTMENTS
As of March 31, 2018

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
57 Stars Emerging Europe Fund (NYSCRF), LP	03/13/09	\$155,000,000	\$103,521,237	\$14,234,901	\$107,615,185	\$121,850,086
Access/NY European Middle Market Buyout Fund II, LP	05/04/11	246,045,530	176,206,719	71,250,007	151,374,275	222,624,282
Access/NY European Middle Market Buyout Fund, LP	03/28/05	505,050,942	492,480,845	565,865,465	60,856,747	626,722,212
Acon Equity Partners III, LP	01/11/12	120,000,000	137,427,480	55,860,724	105,112,189	160,972,913
ACON Equity Partners IV, LP	10/05/15	200,000,000	45,258,043	13,510,436	21,856,279	35,366,715
Affinity Asia Pacific Fund IV, LP	10/04/13	150,000,000	117,779,569	45,190,112	132,672,801	177,862,913
Affinity Asia Pacific Fund V, LP	12/15/17	350,000,000	0	0	0	0
Aisling Capital II, LP	12/21/05	35,000,000	47,878,428	42,280,768	5,332,091	47,612,859
Aisling Capital III, LP	10/17/08	45,000,000	55,338,115	71,167,252	35,434,086	106,601,338
Apax Europe V, LP	02/05/01	174,782,230	178,031,499	382,735,833	0	382,735,833
Apax Excelsior VI, LP	06/07/00	75,000,000	73,089,165	121,865,184	0	121,865,184
Apollo Investment Fund IV, LP	04/22/98	200,000,000	204,836,389	338,136,509	269,823	338,406,332
Apollo Investment Fund IX, LP	06/30/17	480,000,000	0	0	0	0
Apollo Investment Fund V, LP	10/26/00	300,000,000	473,205,842	938,557,975	4,926,810	943,484,785
Apollo Investment Fund VI, LP	08/19/05	350,000,000	479,726,668	634,799,482	77,689,905	712,489,387
Apollo Investment Fund VII, LP	08/28/07	350,000,000	455,640,916	677,197,217	84,244,842	761,442,059
Apollo Investment Fund VIII, LP	07/26/13	400,000,000	323,371,200	86,226,493	338,398,091	424,624,584
Apollo Natural Resources Partners II, LP	08/21/15	400,000,000	218,032,551	78,188,895	185,346,011	263,534,906
Apollo Natural Resources Partners, LP	12/10/12	200,000,000	191,423,796	107,138,756	128,850,028	235,988,784
Ares Corporate Opportunities Fund II, LP	01/31/06	100,000,000	112,456,296	179,470,095	7,870,764	187,340,859
Ares Corporate Opportunities Fund III, LP	09/16/08	100,000,000	123,522,960	161,209,060	107,202,785	268,411,845
Ares Corporate Opportunities Fund IV, LP	07/06/12	150,000,000	155,597,133	85,601,978	137,914,973	223,516,951
Ares Corporate Opportunities Fund V, LP	04/21/16	300,000,000	87,807,065	0	84,245,717	84,245,717
Ares Corporate Opportunities Fund, LP	01/06/04	50,000,000	65,159,544	94,934,580	2,737,053	97,671,633
Ascend Ventures NY II, LP	10/22/04	25,500,000	25,323,689	18,810,000	516,363	19,326,363
Ascend Ventures NY, LP	04/26/01	5,000,000	5,293,213	5,741,970	8,334	5,750,304
Ascent Biomedical Ventures NY I, LP	12/16/05	15,000,000	15,000,000	8,805,000	3,823,875	12,628,875
Ascent Biomedical Ventures NY II, LP	10/14/08	25,000,000	22,785,920	0	20,145,128	20,145,128
ASF Miller Direct B, LP	01/01/14	40,000,000	37,487,644	53,969,244	682,409	54,651,653
Asia Alternatives Capital Partners II, LP	09/15/08	50,000,000	49,596,832	40,378,930	73,352,515	113,731,445
Asia Alternatives Capital Partners III, LP	05/19/11	50,000,000	56,908,491	32,480,481	54,492,380	86,972,861
Asia Alternatives Capital Partners IV, LP	09/19/14	48,946,860	30,778,483	1,188,215	34,974,642	36,162,857
Avenue Asia Special Situations Fund IV, LP	06/30/06	50,000,000	39,653,451	41,955,727	276,941	42,232,668
Avenue Europe Special Situations Fund II, LP	11/04/11	132,396,183	146,452,320	120,496,792	37,661,239	158,158,031
Avenue Special Situations Fund IV, LP	11/09/05	50,000,000	62,948,986	82,250,918	0	82,250,918
Avenue Special Situations Fund V, LP	06/04/07	150,000,000	177,397,340	220,445,152	0	220,445,152
Beacon Group Energy Investment Fund II, LP	03/19/98	55,418,650	59,067,950	82,939,351	2,349,247	85,288,598
Beacon Group III - Focus Value Fund, LP	06/28/96	50,000,000	56,129,099	18,788,685	4,146	14,792,831
Big Apple Investors, Ltd	04/17/15	6,000,000	3,251,823	8,107	2,746,448	2,754,555
Blackstone Capital Partners IV, LP	11/05/01	300,000,000	343,481,186	808,587,253	28,730,549	837,317,802
Blackstone Capital Partners V, LP	10/14/05	675,000,000	708,001,519	1,090,851,225	68,587,981	1,159,439,206
Blackstone Capital Partners VI, LP	08/17/10	300,000,000	307,093,585	162,444,125	303,093,236	465,537,361
Blackstone Capital Partners VII, LP	10/15/15	500,000,000	131,073,475	7,274,135	137,068,979	144,343,114
Blackstone Communications Partners I, LP	06/29/00	50,000,000	55,520,249	66,753,629	430,403	67,184,032
Blackstone Core Equity Partners, LP	09/15/16	300,000,000	85,868,222	165,355	89,070,832	89,236,187
Blackstone/GSO Capital Solutions Fund, LP	07/09/10	50,000,000	71,902,343	84,315,835	5,457,049	89,772,884
Blum Strategic Partners II, LP	06/29/01	100,000,000	160,341,715	245,281,149	0	245,281,149
Brait IV, LP	12/21/05	40,000,000	44,061,272	16,001,266	10,533,987	26,535,253
Brazos Equity Fund II, LP	10/14/05	50,000,000	59,818,282	68,921,122	619,687	69,540,809
Bridgepoint Europe I A, LP	12/10/98	92,156,644	96,139,925	166,630,559	693,857	167,324,416
Bridgepoint Europe II A, LP	05/02/01	90,264,811	142,475,865	248,744,417	2,316,739	251,061,156
Bridgepoint Europe III A, LP	04/25/05	136,009,046	128,015,211	91,152,234	69,180,002	160,332,236
Bridgepoint Europe IV, LP	11/14/08	134,058,442	125,917,331	128,156,443	59,259,991	187,415,534
Bridgepoint Europe V, LP	07/20/15	175,306,471	119,660,222	15,530,708	130,320,997	145,851,705
Brookfield Capital Partners IV, LP	12/08/15	400,000,000	245,115,590	131,110,572	443,260,806	574,371,378
C/R Energy Co-Investment II, LP	01/01/11	1,200,000	69,684	563,203	1,204	564,407
Capital Alliance Private Equity IV, Ltd.	03/24/15	85,000,000	43,337,046	5,603,906	34,313,000	39,916,906
Carlyle Europe Partners II, LP	09/05/03	126,646,425	186,131,499	297,071,717	2,159,118	299,230,835
Carlyle Partners IV, LP	04/01/05	70,000,000	73,569,170	142,518,011	1,814,063	144,332,074
Carlyle Partners V, LP	09/07/07	150,000,000	169,940,235	257,989,584	30,087,928	288,077,512
Carlyle/Riverstone Global Energy and Power Fund II, LP	11/21/03	150,000,000	228,229,903	399,622,720	96,949	399,719,669
Carlyle/Riverstone Global Energy and Power Fund III, LP	10/28/05	350,000,000	372,123,769	479,830,515	22,483,221	502,313,736
CCMP Capital Investors III, LP	07/28/14	150,000,000	126,886,419	20,053,411	133,912,539	153,965,950
Centerbridge Capital Partners II, LP	02/18/11	150,000,000	217,724,682	144,381,651	89,711,562	234,093,213
Centerbridge Capital Partners III, LP	10/24/14	200,000,000	124,326,687	20,024,070	109,384,911	129,408,981
Centerbridge Special Credit Partners II, LP	03/01/12	72,800,000	65,740,000	47,745,159	24,786,496	72,531,655
Cerberus Institutional Partners, LP	05/04/07	50,000,000	46,414,158	71,328,589	11,543,261	82,871,850
Charterhouse Capital Partners VII, LP	07/30/02	82,156,907	89,587,810	171,430,476	355,820	171,786,296
Charterhouse Capital Partners VIII, LP	02/24/06	153,742,364	153,742,364	145,138,940	328,051	145,466,991
Clearlake Capital Partners III, LP	12/07/12	27,500,000	36,635,022	46,493,900	41,563,609	88,057,509
Clearlake Capital Partners IV, LP	08/13/15	87,000,000	74,480,644	49,112,440	58,849,321	107,961,761
Clearlake Capital Partners V, LP	03/15/18	125,000,000	18,069,199	0	17,637,176	17,637,176
Clearwater Capital Partners Fund III, LP	12/22/06	50,000,000	55,372,296	51,905,343	14,829,970	66,735,313
Clearwater Capital Partners Fund IV, LP	05/18/12	75,000,000	76,294,705	37,500,000	76,477,963	113,977,963
Clessidra Capital Partners	01/05/05	110,278,256	109,692,867	108,826,711	479,860	109,306,571
Contour Opportunity Fund, LP	07/28/15	15,000,000	6,750,000	0	9,933,141	9,933,141
Contour Venture Partners II-A, LP	09/20/11	10,000,000	9,179,890	3,386,205	17,581,511	20,967,716
Contour Venture Partners III-A, LP	06/09/14	15,000,000	5,850,000	0	6,124,868	6,124,868
CVC Capital Partners Asia Pacific Fund III, LP	02/20/08	100,000,000	105,959,819	150,067,393	18,202,074	168,269,467
CVC Capital Partners Asia Pacific Fund IV, LP	12/20/13	150,000,000	71,959,056	7,760,323	79,104,080	86,864,403
CVC Capital Partners VI (B), LP	07/26/13	288,367,470	252,071,870	43,445,527	261,877,842	305,323,369
CVC Capital Partners VII, LP	05/26/17	431,329,295	0	0	0	0
CVC European Equity Partners II, LP	06/03/98	150,000,000	176,783,462	369,728,381	0	369,728,381
CVC European Equity Partners III, LP	12/15/00	150,000,000	209,140,980	477,573,355	11,246,501	488,819,856
CVC European Equity Partners IV (A), LP	07/18/05	165,015,568	177,810,382	323,496,003	189,012	323,685,015
CVC European Equity Partners Tandem Fund (B), LP	12/11/06	86,499,484	90,634,657	117,951,977	906,354	118,858,331
CVC European Equity Partners V, LP	05/02/08	202,266,739	235,214,671	332,563,319	72,994,430	405,557,749
CVC Growth Partners Co-Investment, LP	04/15/15	31,250,000	8,785,678	0	14,941,439	14,941,439
CVC Growth Partners, LP	04/15/15	125,000,000	44,364,663	11,753	50,327,423	50,339,176
Cypress Merchant Banking Partners II, LP	12/01/98	200,000,000	235,133,126	228,859,747	114,072	228,973,819
DeltaPoint Capital III, LP	08/30/02	21,939,569	26,116,573	20,096,696	1,500,509	21,597,205
DeltaPoint Capital IV, LP	11/06/09	25,000,000	24,492,141	909,157	6,148,735	7,057,892
DFJ Gotham Fund II, LP	03/12/09	25,000,000	24,531,825	3,837,792	10,016,271	13,854,063
Dyal Capital Partners III, LP	12/18/15	285,000,000	228,538,338	142,702,569	118,993,924	261,696,493
Dyal III Third Avenue Co Investment Fund LLC	07/25/16	215,000,000	70,689,935	500,950	71,248,383	71,749,333
Easton Hunt New York, LP	12/09/03	30,000,000	31,376,092	4,750,349	3,442,410	8,192,759

PRIVATE EQUITY INVESTMENTS
As of March 31, 2018

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
EQT Credit II, LP	10/23/13	129,334,889	89,536,490	73,045,742	44,094,232	117,139,974
EQT Fund VIII, LP	02/22/18	369,710,825	0	0	0	0
EQT V (No. 2), LP	12/12/06	117,765,532	166,706,118	214,007,405	15,556,649	229,564,054
EQT VII, LP	07/31/15	235,465,864	150,009,752	12,077,194	170,645,909	182,723,103
Ethos U.S. Dollar Fund V-B, LP	12/09/05	40,000,000	54,936,722	57,228,797	4,742,867	61,971,664
FA Technology Ventures, LP	10/20/00	50,000,000	50,889,446	79,992,938	5,089,191	85,082,129
Fairview Capital II, LP	12/23/97	31,038,461	30,895,275	12,908,029	0	12,908,029
Fairview Capital III, LP	06/05/01	25,000,000	24,797,020	19,184,937	0	19,184,937
Fairview Ventures Fund I, LP	10/14/99	288,857,244	300,767,734	346,767,809	28,111,837	374,879,646
Fairview Ventures Fund II - NY, LP	10/14/02	100,000,000	100,064,917	118,804,613	29,982,494	148,787,107
Falcon Strategic Partners III, LP	07/03/09	50,000,000	57,781,163	57,417,066	21,629,479	79,046,545
Fifth Civen Fund, LP (The)	06/12/12	180,719,299	192,858,696	179,353,574	141,246,528	320,600,102
FIMI Opportunity 6, LP	03/31/16	50,000,000	10,090,908	0	11,568,000	11,568,000
Founders Equity NY, LP	12/23/03	44,000,000	44,070,939	19,851,074	48,870,323	68,721,397
FountainVest China Growth Capital Fund II, LP	08/31/12	75,000,000	72,893,434	35,987,340	66,100,701	102,088,041
Francisco Partners IV, LP	02/06/15	75,000,000	73,087,500	0	97,590,627	97,590,627
FS Equity Partners IV, LP	12/18/97	85,000,000	90,282,484	150,935,256	295,764	151,231,020
FS Equity Partners V, LP	12/18/03	50,000,000	43,611,696	84,457,895	3,103,227	87,561,122
FS Equity Partners VI, LP	04/20/11	80,000,000	87,722,763	134,362,381	123,622,381	257,985,644
FS Equity Partners VII, LP	06/04/14	125,000,000	81,684,449	959,971	86,742,049	87,702,020
GCM Grosvenor - NYSCRF New York Co-Investment Program Fund 2005, LP	05/19/05	225,000,000	178,424,955	149,341,150	45,876,845	195,217,995
GenNx360 Capital Partners II, LP	02/16/12	125,000,000	120,686,528	53,436,710	97,138,242	150,574,952
GenNx360 Capital Partners, LP	09/30/08	60,000,000	65,891,134	54,611,754	30,518,115	85,129,869
Gilde Buyout Fund IV C.V.	06/29/10	24,806,419	25,845,561	17,079,775	20,700,268	37,780,043
Graycliff Private Equity Partners III (NYS), LP	10/28/14	50,000,000	21,620,334	5,514,026	18,665,981	24,180,007
Green Equity Investors IV, LP	08/30/02	75,000,000	81,582,776	149,691,408	4,546,324	154,237,732
Green Equity Investors V, LP	02/28/07	125,000,000	138,906,059	205,811,758	74,591,304	280,403,062
Green Equity Investors VI, LP	02/15/12	200,000,000	234,970,478	119,987,838	203,850,062	323,837,900
Green Equity Investors VII, LP	06/06/16	182,000,000	55,666,045	244,688	52,917,674	53,162,362
GS Capital Partners 2000, LP	07/31/00	50,000,000	54,178,930	114,574,598	0	114,574,598
GSO Capital Solutions Fund II, LP	12/28/12	100,000,000	75,383,070	50,834,879	38,858,478	89,693,357
GSO Capital Solutions Fund III, LP	07/14/17	300,000,000	0	0	0	0
GSO CSF III Co Investment Fund, LP	12/15/17	100,000,000	0	0	0	0
Hamilton Lane Co-Investment Fund, LP	10/19/05	100,000,000	117,306,712	104,521,713	10,914,772	115,436,485
Hamilton Lane NY Israel Fund, LP	11/06/17	400,000,000	2,291,374	0	3,093,326	3,093,326
HarbourVest International Private Equity Partners III-Partnership Fund, LP	12/19/97	200,000,000	197,000,000	305,104,150	800,940	305,905,090
HarbourVest International Private Equity Partners IV-Partnership Fund, LP	01/26/01	150,000,000	145,500,000	126,751,783	1,265,453	260,017,236
HarbourVest Partners VII-Venture Partnership Fund, LP	07/25/02	150,000,000	147,375,000	196,948,125	39,460,084	236,408,209
HarbourVest Partners VI-Partnership Fund, LP	05/07/99	300,000,000	294,924,425	372,985,911	5,154,934	378,140,845
Helios Investors III, LP	12/24/14	100,000,000	73,831,677	336,547	75,649,921	75,986,468
Hellman & Friedman Capital Partners V, LP	08/01/04	100,000,000	91,364,508	241,682,220	1,650,448	243,332,668
Hellman & Friedman Capital Partners VI, LP	10/31/06	275,000,000	282,434,669	451,217,529	66,337,550	517,555,079
Hellman & Friedman Capital Partners VII, LP	06/23/11	200,000,000	192,322,770	170,628,052	274,334,933	444,962,985
Hellman & Friedman Capital Partners VIII, LP	09/19/14	300,000,000	146,030,339	21,455,836	153,044,051	174,499,887
High Peaks Seed Ventures NY, LP	08/02/10	15,000,000	14,337,662	6,227,193	9,051,756	15,278,949
High Peaks Ventures NY, LP	12/09/03	27,409,091	27,601,081	3,269,876	3,269,876	32,074,615
Hony Capital Fund V, LP	12/30/11	100,000,000	114,582,411	19,529,141	126,982,328	146,511,469
Hony Capital Fund VIII (Cayman), LP	04/06/16	200,000,000	185,069,646	172,719,871	172,719,871	184,405,775
Horsley Bridge International II, LP	12/28/00	50,000,000	50,039,280	72,422,761	4,241,072	76,663,833
Hudson Clean Energy Partners, LP	10/30/09	100,000,000	126,496,216	126,858,978	27,805,186	67,864,164
Hudson River Co-Investment Fund II, LP	07/01/11	100,000,000	110,818,873	126,863,202	80,618,394	207,481,596
Hudson River Co-Investment Fund III, LP	05/25/16	150,000,000	56,072,476	0	54,257,913	54,257,913
Hudson River Co-Investment Fund, LP	02/15/01	180,897,257	178,197,674	283,589,638	22,712,335	306,301,973
Hudson River Fund II, LP	08/22/01	850,000,000	973,521,296	1,211,374,412	238,830,458	1,450,204,870
Hudson River Fund, LP	01/20/98	400,000,000	517,056,713	705,224,062	12,425,387	717,649,449
ICV Partners IV, LP	10/04/17	75,000,000	0	0	0	0
IK VIII Fund, LP	08/01/16	210,173,142	69,703,032	79,962	80,267,688	80,347,650
Insight Venture Partners X, LP	10/11/17	250,000,000	0	0	0	0
Institutional Venture Partners XIII, LP	06/17/10	45,000,000	42,750,000	37,605,095	36,508,500	74,113,595
InterMedia Partners VII, LP	12/20/05	65,000,000	81,392,159	76,227,288	4,734,812	80,962,100
Irving Place Capital Partners III, LP	02/14/06	100,000,000	96,235,182	110,184,228	0	110,184,228
J.P. Morgan Partners Global Investors, LP	10/29/01	163,849,863	205,130,206	320,469,457	1,223,846	321,693,303
JMI Equity Fund VII, LP	11/22/10	40,000,000	39,120,000	26,656,463	38,522,256	65,178,719
Kelso Investment Associates VIII, LP	07/06/07	250,000,000	265,667,091	232,155,678	113,149,584	345,305,262
KKR 2006 Fund, LP	07/26/06	600,000,000	744,082,352	987,719,947	17,950,657	1,159,670,604
KKR Americas Fund XII, LP	03/03/16	600,000,000	70,609,151	0	71,608,947	71,608,947
KKR Asian Fund II, LP	06/28/13	150,000,000	159,495,045	48,326,227	169,118,657	217,444,884
KKR Asian Fund III, LP	03/31/17	285,000,000	20,010,865	0	15,318,298	15,318,298
KKR Asian Fund, LP	04/06/07	50,000,000	64,228,922	102,582,867	5,947,725	108,530,592
KKR China Growth Fund, LP	12/10/10	125,000,000	144,182,646	82,598,262	88,072,026	170,670,288
KKR European Fund II, LP	09/19/05	66,206,749	78,813,665	97,946,115	349,771	98,295,886
KKR Millennium Fund, LP	08/03/01	250,000,000	340,813,124	584,892,670	29,903,109	614,795,779
KSL Capital Partners III, LP	03/18/11	115,000,000	122,731,191	112,728,187	45,115,983	157,844,170
KSL Capital Partners IV, LP	04/17/15	225,000,000	84,802,408	289,109	98,647,628	98,936,737
Levine Leichtman Capital Partners IV, LP	05/22/08	50,000,000	61,114,896	82,960,546	19,224,791	102,185,337
Lexington Capital Partners II, LP	03/25/98	50,000,000	49,602,500	65,890,636	0	65,890,636
Lexington Capital Partners III, LP	12/31/98	100,000,000	101,664,599	126,941,467	738,628	127,680,095
Lexington Capital Partners V, LP	11/05/01	75,000,000	80,655,543	128,697,081	3,529,658	132,226,739
Lindsay Goldberg & Bessemer II, LP	07/14/06	100,000,000	99,180,135	136,252,558	3,654,169	139,906,727
Lindsay Goldberg & Bessemer, LP	08/28/02	60,000,000	68,653,397	150,716,630	82,730	150,799,360
Lindsay Goldberg III, LP	07/30/08	250,000,000	248,905,159	227,853,302	113,943,835	341,797,137
Lindsay Goldberg IV, LP	06/13/14	250,000,000	86,819,105	11,498,015	139,504,028	151,002,043
Lion Capital Fund I, LP	10/04/04	79,798,192	113,405,847	185,581,251	178,748	185,759,999
Lion Capital Fund II, LP	03/19/07	174,268,252	215,859,403	140,650,512	23,913,770	164,564,282
M2 NY Pioneer Fund, LP	03/02/11	240,000,000	159,205,812	62,946,329	123,651,057	186,597,386
M2 NY Pioneer II, LP	10/17/17	200,000,000	10,115,557	150,670	9,179,449	9,330,119
Madison Dearborn Capital Partners IV, LP	02/15/01	200,000,000	228,368,560	397,985,701	9,090,031	407,075,732
Madison Dearborn Capital Partners V, LP	05/12/06	75,000,000	82,740,902	125,333,000	3,875,549	129,208,549
Markstone Capital Partners, LP	02/02/04	250,000,000	264,922,219	95,750,136	0	95,750,136
Meritech Capital Partners II, LP	09/08/00	37,500,000	35,187,500	54,821,925	4,983,527	59,805,452
Milestone Venture Partners III New York, LP	04/20/07	15,000,000	14,756,421	788,785	11,493,982	12,282,767
Mohawk River Fund II, LP	06/29/00	100,000,000	104,959,986	92,355,747	15,005,129	107,360,876
Mohawk River Fund III, LP	06/21/01	300,000,000	329,453,206	350,690,836	74,922,126	425,612,962
Mohawk River Fund, LP	01/20/98	300,000,000	308,133,929	231,324,749	6,179,552	237,504,301
New Century Holdings XI, LP	12/31/06	80,000,000	80,000,000	0	48,049,059	48,049,059
New Mountain Partners III, LP	08/30/07	100,000,000	107,115,477	134,432,592	68,665,115	203,097,707
New York Balanced Pool Asia Investors II, LP	02/24/15	194,067,200	110,650,453	6,115,816	119,143,491	125,259,307

PRIVATE EQUITY INVESTMENTS
As of March 31, 2018

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
New York Balanced Pool Asia Investors, LP	06/13/11	75,000,000	87,307,589	43,156,327	99,202,342	142,358,669
New York Co-Investment Pool Asia Investors II, LP	02/24/15	250,000,000	84,655,567	1,806,247	97,956,023	99,762,270
New York Co-Investment Pool Asia Investors, LP	06/20/11	125,000,000	129,134,521	54,528,545	119,566,416	174,094,961
New York Credit Co-Investment Fund, LP	04/28/14	50,000,000	53,244,669	28,750,997	44,781,395	73,532,392
New York Credit SBIC Fund, LP	05/06/14	50,000,000	12,793,045	0	27,215,027	27,215,027
New York Legacy Emerging Fund, LP	12/22/04	462,920,625	507,427,385	596,051,451	103,620,032	699,671,483
New York Legacy Venture Capital Fund, LP	10/05/04	502,500,000	509,784,273	462,789,949	265,027,323	727,817,272
Nordic Capital Fund VIII, LP	12/19/13	121,958,606	122,830,864	39,142,966	128,735,930	167,878,896
NY Credit Co-Investment Fund II, LP	05/12/16	200,000,000	95,460,767	19,027,196	82,278,813	101,306,009
NYS Business Development Loans	01/01/87	N/A	53,003,853	N/A	53,003,853	53,003,853
NYSRCF NB Co-Investment Fund, LLC	09/01/15	800,000,000	406,564,564	44,481,990	446,548,910	491,030,900
NYSRCF Pioneer Co-Investment Fund, LP	12/11/12	250,000,000	155,958,718	75,020,782	168,425,336	243,446,118
NYSRCF Pioneer Opportunities Fund A, LP	01/21/09	125,000,000	40,373,970	49,601,339	7,651,092	57,252,431
NYSRCF Pioneer Partnership Fund A, LP	01/21/09	200,000,000	210,939,191	148,662,308	153,419,563	302,081,871
NYSRCF Pioneer Partnership Fund A-II, LP	12/31/14	150,000,000	37,264,097	1,225,932	35,333,090	36,559,022
NYSRCF Pioneer Partnership Fund B, LP	01/21/09	100,000,000	88,767,726	64,123,284	32,802,109	96,925,393
Oaktree Opportunities Fund VIII, LP	10/27/10	100,000,000	100,992,877	129,798,294	144,393,126	144,191,420
Oaktree Opportunities Fund VIIIb, LP	10/07/10	100,000,000	100,000,000	72,871,487	55,948,300	128,819,787
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	105,010,959	155,714,716	0	155,714,716
OCM Opportunities Fund IV, LP	10/30/01	125,000,000	134,375,000	215,865,937	0	215,865,937
OCM Opportunities Fund VIIb, LP	03/07/07	200,000,000	180,000,000	296,759,785	14,486,184	311,245,969
OCM Principal Opportunities Fund II, LP	06/28/01	50,000,000	50,000,000	87,756,685	0	87,756,685
Paladin (NY), LP	05/04/04	45,000,000	40,800,615	17,289,102	23,411,305	40,700,407
Palladium Equity Partners III, LP	02/15/08	70,000,000	88,437,373	120,720,886	40,015,326	160,736,212
Palladium Equity Partners IV, LP	01/16/13	100,000,000	115,519,626	68,118,701	82,270,455	150,389,156
Palladium Equity Partners V, LP	06/30/17	150,000,000	0	0	0	0
Patria-Brazilian Private Equity Fund IV, LP	08/15/11	75,000,000	64,974,776	5,684,709	90,826,998	96,511,707
PEG Direct Corporate Finance Institutional Investors, LLC	12/07/98	40,000,000	41,775,048	64,838,284	116,986	64,955,270
PEG Pooled Corporate Finance Institutional Investors, LLC	12/07/98	160,000,000	176,808,152	276,156,469	2,433,816	278,590,285
PEG Pooled Venture Capital Institutional Investors II, LLC	08/23/00	288,000,000	325,552,025	381,772,703	77,887,451	459,660,154
PEG Pooled Venture Capital Institutional Investors III, LLC	06/27/06	98,800,000	110,265,572	91,374,666	74,886,727	166,261,393
PEG Pooled Venture Capital Institutional Investors, LLC	12/07/98	184,800,000	201,674,109	125,083,602	10,765,660	135,849,262
Performance Direct Investments I, LP	03/29/01	100,000,000	129,121,746	211,797,119	688,154	212,485,273
Performance Venture Capital II, LP	03/26/08	75,000,000	83,117,124	54,156,738	85,214,181	139,370,919
Performance Venture Capital, LP	06/21/06	40,000,000	45,728,429	48,200,214	24,755,944	72,956,158
Perseus-Soros BioPharmaceutical Fund, LP	04/13/01	35,000,000	44,457,920	62,680,936	96,000	62,776,936
Pine Brook Capital Partners II, LP	01/28/14	150,000,000	150,576,146	29,307,980	164,798,110	194,106,090
Platinum Equity Capital Partners III, LP	08/07/13	200,000,000	183,457,465	186,819,377	142,169,605	328,988,982
Providence Equity Partners IV, LP	10/13/00	154,915,620	223,963,017	424,162,375	202,192	424,364,567
Providence Equity Partners V, LP	09/15/04	150,000,000	190,022,202	220,164,388	5,065,486	225,229,874
Providence Equity Partners VI, LP	12/04/06	350,000,000	475,001,061	478,846,759	144,978,522	623,825,281
Providence Equity Partners VII, LP	06/27/13	100,000,000	98,366,789	61,514,658	95,888,407	157,403,065
PVP Fund I-A, LP	03/15/15	30,000,000	21,778,162	164,613	29,473,743	29,638,356
Quadrangle Capital Partners II, LP	03/17/05	139,855,736	143,369,848	177,339,234	14,052,991	191,392,225
Riverstone Energy Co-Investment Fund III, LP	01/01/11	4,295,633	112,135	3,817,591	122,514	4,042,105
RRJ Capital Master Fund II, LP	01/18/13	300,000,000	302,168,854	210,370,336	175,406,998	385,777,334
RRJ Capital Master Fund III, LP	09/24/15	400,000,000	244,233,807	13,921,947	254,883,379	268,805,326
SAIF Partners III, LP	03/20/07	50,000,000	71,210,319	58,298,861	84,564,042	142,862,903
SAIF Partners IV, LP	12/18/09	100,000,000	122,046,686	40,311,812	137,259,056	177,570,868
Searchlight Capital II, LP	11/10/15	225,000,000	113,772,953	34,589,212	122,188,045	156,777,257
Searchlight Capital, LP	12/29/11	150,000,000	139,045,937	55,746,994	142,777,606	198,524,600
Sentaku Investors, LLC	07/17/15	1,053,540	574,686	1,413	497,479	498,892
SKM Equity Fund III, LP	06/26/00	46,738,794	73,465,881	142,967,256	167,617	143,134,873
Snow Phipps II, LP	07/08/11	100,000,000	116,362,037	88,564,831	64,847,473	153,412,304
Snow Phipps III, LP	07/08/16	200,000,000	101,439,053	166,520	114,489,664	114,656,184
Softbank Capital Technology New York Fund II, LP	05/07/13	50,000,000	50,166,500	305,338	41,686,226	41,991,564
Softbank Capital Technology New York Fund, LP	06/21/05	50,000,000	53,090,052	90,801,336	54,845,561	145,646,897
Strategic Co-Investment Partners, LP	10/03/06	380,577,880	397,062,446	465,334,454	66,834,488	532,168,942
Summer Street Capital III, LP	08/14/12	10,000,000	9,535,791	0	13,452,821	13,452,821
Summer Street Capital NYS Fund II, LP	12/31/06	25,000,000	24,563,391	8,514,000	12,249,710	20,763,710
Summer Street Capital NYS Fund III, LP	08/14/12	40,000,000	14,982,692	0	41,947,050	41,947,050
Syndicated Communications Venture Partners IV, LP	03/17/00	20,388,969	23,026,526	16,914,048	11,573	16,925,621
TA Subordinated Debt IV, LP	02/19/16	150,000,000	57,000,000	4,448,088	60,308,806	64,756,894
TA X, LP	03/23/06	100,000,000	98,618,525	127,118,525	1,970,174	129,088,699
TA XI, LP	07/16/09	100,000,000	104,389,613	135,298,714	80,450,672	215,749,386
TA XII-A, LP	01/05/16	200,000,000	82,500,000	20,000,000	88,802,177	108,802,177
The Rise Fund, LP	07/26/17	150,000,000	13,953,911	0	10,970,027	10,970,027
The Sixth Cinven Fund	04/28/16	273,436,797	58,201,746	0	48,133,107	48,133,107
Third Cinven Fund U.S. (No. 3), LP	08/02/01	93,749,847	108,245,595	218,823,829	574,325	219,398,154
Thoma Bravo Fund XII, LP	04/27/16	400,000,000	266,301,781	15,610,132	267,850,187	283,460,319
Thomas H. Lee Equity Fund VI, LP	04/20/07	100,000,000	126,357,145	139,436,339	45,681,409	185,117,748
TPG Asia V, LP	08/01/07	45,000,000	44,318,738	43,039,459	18,622,280	61,661,739
TPG Growth II, LP	08/05/11	200,000,000	209,175,642	125,129,371	265,195,639	390,325,010
TPG Growth III (A), LP	03/20/15	300,000,000	217,924,112	40,588,742	226,553,627	267,142,369
TPG Growth IV, LP	12/06/17	350,000,000	0	0	0	0
TPG Partners III, LP	12/15/99	261,000,000	249,349,242	605,437,396	620,785	606,058,181
TPG Partners IV, LP	12/10/03	75,000,000	83,633,809	156,455,764	5,949,995	162,405,759
TPG Partners V, LP	03/28/06	275,000,000	299,541,120	346,084,856	410,623,533	64,538,677
TPG Partners VI, LP	06/09/08	270,000,000	302,609,495	327,264,147	128,662,435	455,926,582
TPG Partners VII, LP	03/30/15	250,000,000	130,256,629	15,596,167	142,936,607	158,532,774
Tribeca Growth Fund, LP	01/29/18	15,000,000	3,900,000	0	3,851,604	3,851,604
Tribeca Prime Fund New York, LP	03/08/06	25,000,000	24,928,319	2,391,021	8,735,362	11,126,383
Tribeca Venture Fund I (NY), LP	12/17/13	10,000,000	10,191,903	10,613	15,170,732	15,271,345
Tribeca Venture Fund II (NY), LP	12/04/15	25,000,000	7,875,000	0	10,393,711	10,393,711
Trillium Lakefront Partners III NY, LP	05/04/04	25,000,000	26,798,783	21,754,216	9,519,493	31,273,709
VCFA Private Equity Partners IV, LP	04/14/05	40,000,000	38,942,480	42,040,000	2,800,000	44,840,000
VCFA Venture Partners V, LP	09/19/06	25,000,000	23,250,000	37,410,000	3,799,000	41,209,000
Vestor Capital Partners III, LP	11/26/96	30,000,000	29,398,090	33,446,735	205,503	33,652,238
Vestor Capital Partners IV, LP	12/15/99	75,000,000	74,185,060	130,259,616	1,010,564	131,270,180
Vista Credit Opportunities Fund II, LP	03/24/16	200,000,000	382,135,163	333,090,261	67,824,910	400,915,171
Vista Equity Partners Fund III, LP	08/01/07	100,000,000	133,825,889	273,954,931	27,470,302	301,425,233
Vista Equity Partners Fund IV, LP	09/02/11	300,000,000	320,460,443	363,463,848	239,049,179	602,513,027
Vista Equity Partners Fund V, LP	07/18/14	400,000,000	405,938,513	90,903,054	525,593,341	616,496,395
Vista Equity Partners VI, LP	03/11/16	500,000,000	362,313,944	2,572,514	394,379,528	396,952,042
Vista Foundation Fund I, LP	12/20/10	50,000,000	53,771,569	148,358,343	15,284,941	163,643,284
Vista Foundation Fund II, LP	10/31/13	75,000,000	69,368,057	21,600,187	94,009,582	115,609,769

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Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
Vista Foundation Fund III, LP	05/19/16	400,000,000	131,028,234	14,378,057	116,507,338	130,885,395
Vista Opportunistic Credit Fund I, LP	12/28/17	200,000,000	0	0	0	0
Warburg Pincus Energy Fund, LP	10/24/14	200,000,000	126,049,120	12,441,118	125,132,706	137,573,824
Warburg Pincus Equity Partners, LP	06/11/98	250,000,000	250,000,000	412,780,556	1,541,296	414,321,852
Warburg Pincus Financial Sector Fund, LP	03/28/18	100,000,000	0	0	0	0
Warburg Pincus International Partners, LP	06/20/00	75,000,000	75,000,000	133,872,785	7,326,176	141,198,961
Warburg Pincus Private Equity IX, LP	06/15/05	300,000,000	300,000,000	495,469,156	30,423,984	525,893,140
Warburg Pincus Private Equity VIII, LP	07/31/01	300,000,000	313,200,000	677,236,822	27,932,510	705,169,332
Warburg Pincus Private Equity X, LP	05/22/07	350,000,000	359,315,171	382,467,204	172,016,608	554,483,812
Warburg Pincus Private Equity XI, LP	06/07/13	100,000,000	105,732,871	62,355,605	92,089,547	154,445,152
Warburg Pincus Private Equity XII, LP	03/01/16	245,000,000	130,637,713	2,538,454	144,059,059	146,597,513
Wheatley New York Partners, LP	07/30/02	50,000,000	45,754,537	55,089,286	2,270,000	57,359,286
Wigmore Street Co-Investment No. 3, LP	07/20/15	59,381,854	41,733,572	0	48,562,307	48,562,307
Yucaipa Corporate Initiatives Fund I, LP	08/30/02	200,000,000	262,393,009	146,668,529	40,968,084	187,636,613
Total Private Equity Investments		\$47,627,170,066	\$39,303,380,965	\$39,465,395,504	\$17,500,516,289	\$56,965,911,793

PRIVATE EQUITY / FUND OF FUNDS LISTING
As of March 31, 2018

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 \$	
Ab-Pol Co-Investment	2017	\$	5,000,000	Poland
Abris CEE Middle Market Fund II	2012		13,600,000	Central Europe
Actera Partners II	2012		15,000,000	Turkey
Bank of Ireland Kernel Capital Growth Fund (NI)	2016		7,000,000	UK / Northern Ireland
Baring Vostok V (Main and Supplemental Funds)	2012		11,250,000	Russia
Crescent Capital III	2013		14,906,239	UK / Northern Ireland
Fortissimo Capital Fund III	2012		10,000,000	Israel
KEG Co-Investment	2016		5,000,000	Kenya
Tene Growth Capital III	2013		12,500,000	Israel
Tene Growth Capital IV	2017		40,000,000	Israel
Turkven Private Equity Fund III	2012		15,000,000	Turkey
Total		\$	149,256,239	

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		13,400,000	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
Total		€	372,600,000	

PRIVATE EQUITY / FUND OF FUNDS LISTING
As of March 31, 2018

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.

Fund:	Vintage Year	Capital Committed In Euros (€)	Country Focus
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
Quadruga 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
Total		€ 197,861,000	
Total Access/NY European Middle Market Buyout Funds		€ 570,461,000	

PRIVATE EQUITY / FUND OF FUNDS LISTING
As of March 31, 2018

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
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		5,500,000	Leveraged Buyouts
Partnership I	2007		15,000,000	Venture Capital
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
Total		\$	455,500,000	

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 \$	
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
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 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 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
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
Total		\$	245,214,319	

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Fairview Ventures Fund II - NY, LP

Fund:	Vintage Year	Capital Committed		Market
		In US \$		
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
Total		\$	96,700,000	
Total Fairview Venture Funds		\$	341,914,319	

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.

Fund:	Vintage Year	Capital Committed		Market
		In US \$		
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
First Mark Capital I			10,000,000	
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
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
Sub-Total		\$	479,125,000	
Co-Investment				
Advanced Equities	2007	\$	10,000,000	
Sub-Total		\$	10,000,000	
Total		\$	489,125,000	

Hamilton Lane/NYSCRF Israel Co Investment Fund

The Hamilton Lane/NYSCRF Israel Co Investment Fund is managed by Hamilton Lane Advisors, LLC to invest in funds and co investments in the Israeli Market

Fund:	Vintage Year	Capital Committed		Market
		in US \$		
JVP VIII	2018	\$	10,000,000	Israeli Venture
NFX Capital I	2018		10,000,000	Israeli Growth
Tene Growth Fund IV	2017		10,000,000	Israeli Growth
Total Israel Fund		\$	30,000,000	

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

Fund:	Vintage Year	Capital Committed In US \$	Market
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
Partnership 24	2002	11,000,000	Buyouts
Partnership 25	1999	30,000,000	Mid-market Buyout
Pegasus Partners II, LP	2000	30,000,000	Special Situations
Total Fund I		\$ 181,000,000	

Hudson River Fund II, LP

Fund:	Vintage Year	Capital Committed In US \$	Market
Acon-Bastion Partners II	2006	\$ 35,000,000	Special Situations
Birch Hill Equity Partners III	2006	28,808,000	Mid-market Buyout
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 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 A	2006	20,722,000	Mid-market Buyout
TPG STAR	2007	25,000,000	Mid-market Buyout/Growth Capital
Sub-Total		\$ 668,108,000	

Hudson River Fund II, LP – Israeli Venture Capital

Fund:	Vintage Year	Capital Committed In US \$	Investment Stage
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
Sub-Total		\$ 100,000,000	
Total Fund II		\$ 768,108,000	
Total Hudson River Funds		\$ 949,108,000	

PRIVATE EQUITY / FUND OF FUNDS LISTING
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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 \$	
Austin Ventures VII	1999	\$	24,000,000	Late Stage/Balanced Venture Capital
Canaan Equity II	1999		25,000,000	Early Stage 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
HarbourVest Partners VI – Direct Fund	2000		25,200,000	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
Weston Presidio Capital III	1998		10,000,000	Late Stage/Balanced Venture Capital
Total Fund I		\$	177,200,000	

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
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
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
Total Fund II		\$	74,700,000	

Mohawk River Fund III, LP

Fund:	Vintage Year	Capital Committed		Focus
			In US \$	
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
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 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
Total Fund III		\$	288,000,000	

Total Mohawk River Funds **\$ 539,900,000**

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.

PRIVATE EQUITY / FUND OF FUNDS LISTING
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New York Co-Investment Pool Asia I

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

New York Co-Investment Pool Asia II

Fund:	Vintage Year	Capital Committed In US \$	Focus
Adamantem Capital I	2018	\$ 10,000,000	Australia/New Zealand Buyout
Anchor II	2015	12,000,000	Korean Growth
Boyu Capital III	2016	9,900,000	Greater China Growth and Buyout
Chrys Capital VII	2015	15,000,000	India Buyout
Crown CG Private Equity Fund 2017 (Polaris IV)	2017	15,418,150	Japanese Buyout
DCP Capital I	2017	25,000,000	China Opportunistic
Farallon Asia Special Situations Fund III	2016	15,000,000	Special Situations
Kedarra Capital II, Ltd.	2017	9,400,000	India Growth/Buyout
MBK Partners IV	2016	50,000,000	Korea, Japan and Greater China Buyout
Project Equalizer	2015	13,800,000	Korea
Project Sports	2017	7,533,101	China Buyout
Project Wolverine	2015	12,000,000	
Total		\$ 195,051,251	
Total Asia Alternatives Funds		\$ 347,285,001	

PRIVATE EQUITY / FUND OF FUNDS LISTING
As of March 31, 2018

Pioneer Partnership Funds

M2 NY Pioneer Fund, LP - Muller & Monroe

Muller & Monroe Asset Management, LLC through the M2 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 In US \$	Focus
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
High Bar III	2017	22,000,000	Small 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	Buyout
Vistria Fund	2015	15,000,000	Buyout
Vistria Fund II	2017	40,000,000	Buyout
Total M2 NY Pioneer Fund - Muller & Monroe		\$ 235,966,667	

M2 NY Pioneer Fund II, LP - Muller & Monroe

Fund:	Vintage Year	Capital Committed In US \$	Focus
Nexphase Capital Fund III	2018	20,000,000	Small Buyouts
Total M2 NY Pioneer Fund II - Muller & Monroe		\$ 20,000,000	
Total M2 NY Pioneer Funds - Muller & Monroe		\$ 255,966,667	

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 In US \$	Focus
Investment 1	2009	\$ 18,100,000	Buyouts
Investment 2	2010	8,000,000	Buyouts
Investment 3	2010	5,000,000	Buyouts
Total Fund A - StepStone Group		\$ 31,100,000	

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 In US \$	Focus
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
Total Fund A - Banc of America		\$ 205,200,000	

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NYCRF Pioneer Partnership Fund A - II

Fund:	Vintage Year	Capital Committed		Focus
		In US \$		
Dominus Capital Partners	2015	\$	25,000,000	Small Buyout
Lightbay Investment Partners	2017		25,000,000	Special Situations
New Harbor II	2017		25,000,000	Growth Equity
One Rock Capital Partners II	2017		30,000,000	Small Buyout
		\$	105,000,000	
Total NYCRF Pioneer Partnership Fund A		\$	310,200,000	

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.

Fund:	Vintage Year	Capital Committed		Focus
		In US \$		
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
Total Fund B - StepStone Group		\$	100,000,000	
Total Pioneer Funds		\$	697,266,667	

ABSOLUTE RETURN STRATEGY / FUND OF FUNDS LISTING
As of March 31, 2018

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.

Direct Investments	\$7,038,965,408
Fund of Funds	840,354,776
Total	\$7,879,320,184

Fund of Funds	Strategy	Fair Value	Inception Date
Adirondack Rock Creek Emerging Markets Fund, LP	Fund of Funds	\$616,360,565	Oct-13
Empire Emerging Managers Fund, LP	Fund of Funds	221,944,636	Jun-10
Mezzacappa Maiden Lane Fund, LP	Fund of Funds	2,000,186	Feb-05
St. James Bank & Trust Company, Ltd.	Fund of Funds	49,389	Feb-05
Total		\$840,354,776	

Direct Investments	Strategy	Fair Value	Inception Date
AG Super Fund, LP	Event Driven	\$138,000,752	Aug-11
All Weather@12%, LLC	Tactical Trading	348,953,073	Dec-14
Brigade Leveraged Capital Structures Fund, LP	Event Driven	249,723,970	Nov-09
Brookside Capital Partners Fund, LP	Equity Long-Short	123,533,643	Jan-10
Caspian Select Credit International, Ltd.	Event Driven	402,406,712	Dec-07
Cevian Capital II, LP	Equity Long-Bias	538,067,400	Sep-11
D.E. Shaw Composite International Fund	Relative Value	236,244,904	Jul-08
D.E. Shaw Oculus International Fund, LP	Tactical Trading	356,404,231	Jul-08
Discovery Global Opportunity Partners, LP	Tactical Trading	202,060,621	Jan-11
Drawbridge Special Opportunities Fund, LP	Event Driven	29,012,580	Jul-08
Galton MSOF, LP	Structured Credit	141,556,895	Jan-13
GoldenTree Offshore Fund II, Ltd.	Event Driven	1,091,962	Apr-08
Graticule Asia Macro Fund, Ltd.	Tactical Trading	364,082,697	Dec-14
Harbinger Capital Partners Fund I, LP	Event Driven	1,429,431	Apr-08
Harbinger Capital Partners Offshore Fund I, Ltd.	Event Driven	910,717	Apr-08
HBK Fund II, LP	Relative Value	297,693,615	Aug-13
Highfields Capital IV, LP	Equity Long-Short	252,027,570	Feb-11
Highland Crusader Fund II, Ltd.	Event Driven	27,774	Feb-05
Horizon Portfolio, LP	Equity Long-Short	177,302,816	Mar-14
King Street Capital, Ltd.	Event Driven	246,683,432	Apr-08
Knighthead (NY) Fund, LP	Event Driven	273,186,043	Mar-14
Lansdowne Developed Markets Fund, Ltd.	Equity Long-Short	262,204,404	Mar-09
MW Eureka (US) Fund	Equity Long-Short	403,251,186	Feb-13
OxAM Quant Fund (US), LLC	Quantitative	134,358,488	May-13
Peruvian and Eastern European Monetization Fund, Ltd.	Event Driven	4,069,949	Mar-08
Pharo Macro Fund, Ltd.	Tactical Trading	171,573,786	Mar-10
Schultze Offshore Fund, Ltd.	Event Driven	4,064,526	Mar-08
Sector Spesit I Fund	Equity Long-Short	395,371	Jul-08
Stark Investments, LP	Event Driven	923,950	Jul-08
Systematica Blue Trend Fund Limited	Tactical Trading	149,120,636	Jul-08
Tilden Park Investment Fund, LP	Structured Credit	354,572,645	Jan-14
Triam Partners Strategic Investment Fund II, LP	Equity Long-Bias	173,055,697	Nov-12
Triam Partners Strategic Investment Fund-N, LP	Equity Long-Bias	444,917,181	Jan-15
ValueAct Capital Partners II, LP	Equity Long-Bias	553,849,100	Sep-11
XPI Holding I, Ltd.	Event Driven	2,207,651	Nov-09
Total		\$7,038,965,408	

Total Fair Value Absolute Return Strategy **\$7,879,320,184**

OPPORTUNISTIC FUNDS

As of March 31, 2018

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
ADV Opportunities Fund I, LP	06/09/15	\$100,000,000	\$80,717,499	\$10,685,373	\$103,950,263	\$114,635,636
Blackstone Tactical Opportunitis Fund - N, LP	11/18/13	500,000,000	443,627,855	192,853,478	395,850,323	588,703,801
Blackstone Tactical Opportunities Fund II - N, LP	11/24/15	400,000,000	186,196,257	14,678,672	197,279,595	211,958,267
Blackstone Tactical Opportunities Stable Income Fund -N, LP	11/24/15	200,000,000	41,933,884	14,544,980	30,062,022	44,607,002
Brightwood Capital Fund III, LP	08/15/14	100,000,000	80,000,000	21,641,720	69,553,656	91,195,376
Brightwood Capital Fund IV, LP	09/29/16	300,000,000	60,000,000	4,686,779	63,780,576	68,467,355
Clearlake Opportunities Partners, LP	08/03/15	50,000,000	27,999,271	10,449,799	20,940,278	31,390,077
Finisterre Emerging Markets Fund	12/01/09	230,000,000	252,000,000	77,412,276	302,418,638	379,830,914
GSO Capital Opportunities Fund III, LP	10/27/16	150,000,000	42,655,040	7,377,197	40,206,945	47,584,142
Invesco Mortgage Recovery Feeder Fund, LP	11/30/09	150,000,000	151,144,515	189,271,495	11,938,889	201,210,384
Landmark Equity Partners XV, LP	1/27/15	200,000,000	128,983,980	70,888,086	84,610,906	155,498,992
Landmark Equity Partners XVI, LP	4/21/17	200,000,000	0	0	0	0
Landmark Real Estate Partners VII, LP	2/6/15	100,000,000	87,065,839	38,594,007	67,600,000	106,194,007
Landmark Real Estate Partners VIII, LP	5/15/17	150,000,000	16,822,054	0	25,400,000	25,400,000
Landmark Hudson Partners I, LP	7/31/15	200,000,000	90,263,250	8,487,664	92,136,665	100,624,329
Neuberger Berman Loan Advisors Holdings (Delaware), LP	7/14/17	150,000,000	45,000,000	3,867,256	45,800,775	49,668,031
Newport 59, LLC	12/30/14	400,000,000	315,000,000	0	323,749,289	323,749,289
OHA Strategic Credit Fund II, LP	05/17/16	250,000,000	12,500,000	0	13,876,074	13,876,074
Pine Street Empire Accelerator Fund-I-(F), LLC	10/31/13	200,000,000	213,326,959	89,087,050	104,477,619	193,564,669
Stelllex Capital Partners, LP	10/02/15	300,000,000	78,654,847	18,953,163	109,332,643	128,285,806
Strategic Value Special Situations Fund IV, LP	03/16/18	150,000,000	0	0	0	0
TPG Opportunities Partners III (A), LP	12/16/13	150,000,000	128,065,293	64,325,262	85,896,758	150,222,020
TSSP Adjacent Opportunities Partners 2.0	12/30/14	250,000,000	308,346,314	157,532,911	188,865,908	346,398,819
TSSP Adjacent Opportunities Partners 3.0	12/30/16	250,000,000	154,148,644	40,444,660	129,298,684	169,743,344
Total Opportunistic Funds		\$5,130,000,000	\$2,944,451,501	\$1,035,781,828	\$2,507,026,506	\$3,542,808,334

REAL ASSETS
As of March 31, 2018

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
Brookfield Infrastructure III-B, LP	5/24/16	\$300,000,000	\$113,067,855	\$9,732,289	\$121,598,296	\$131,330,585
IFM Global Infrastructure (US), LP	4/13/17	500,000,000	500,000,000	0	536,622,417	536,622,417
Kayne Private Energy Income Fund, LP	6/17/16	250,000,000	164,452,312	24,214,701	174,502,483	198,717,184
KKR Global Infrastructure Investors II, LP	7/7/15	200,000,000	156,725,724	5,640,044	177,331,067	182,971,111
KKR Infrastructure Investors Fund III, LP	3/28/18	400,000,000	0	0	0	0
Meridiam Infrastructure North America Fund III, LP	10/26/17	200,000,000	3,213,810	0	706,902	706,902
North Haven Infrastructure Partners II, LP	3/3/16	250,000,000	98,010,138	7,128,767	114,747,518	121,876,285
P2 Brasil Private Infrastructure Fund III, LP	2/18/15	150,000,000	79,535,191	0	91,688,304	91,688,304
Pantheon Real Assets Strategic Opportunities	7/31/17	400,000,000	119,800,000	0	124,071,308	124,071,308
SASOF IV, LP	7/28/17	150,000,000	10,320,454	0	8,337,676	8,337,676
Stonepeak Infrastructure Fund III, LP	11/17/17	300,000,000	8,604,414	0	7,814,591	7,814,591
TIAA-CREF Global Agriculture II, LLC	7/28/15	300,000,000	158,427,197	0	161,203,873	161,203,873
Wellington Real Total Return	9/10/14	400,000,000	400,000,000	352,919,477	0	352,919,477
Total Real Assets		\$3,800,000,000	\$1,812,157,095	\$399,635,278	\$1,518,624,435	\$1,918,259,713