

New York State Common Retirement Fund
Asset Listing as of March 31, 2019

Domestic and International Equity	1	-	75
Commingled Stock Funds	76		
Global Fixed Income	77	-	94
Mortgage Holdings	95	-	99
Real Estate Investments	100	-	101
Short-Term Investments	102	-	103
Alternative Investments Assets:			
Private Equity Investments	104	-	107
Private Equity Investments / Fund of Funds Listing	108	-	113
Absolute Return Strategy / Fund of Funds Listing	114		
Opportunistic Funds	115		
Real Assets	116		

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
1-800-FLOWERS.COM INC - CLASS A	27,600	\$ 280,598	\$ 503,148
1ST CONSTITUTION BANCORP	8,100	177,876	143,937
1ST SOURCE CORP	19,531	655,207	877,137
21VIANET GROUP INC - ADR	3,854	36,373	30,601
22ND CENTURY GROUP INC	94,600	231,770	161,766
2U INC	122,062	10,177,125	8,648,093
3D SYSTEMS CORP	110,800	1,533,420	1,192,208
3I GROUP PLC	353,685	3,715,939	4,538,640
3M COMPANY	1,438,900	115,229,822	298,974,642
58.COM INC - ADR	54,646	3,068,505	3,589,149
77 BANK LTD/THE	123,100	2,864,838	1,720,519
8X8 INC	95,700	1,045,763	1,933,140
A&D COMPANY LTD	16,900	159,271	116,499
A.O. SMITH CORP	531,747	22,320,398	28,352,750
A10 NETWORKS INC	36,500	247,343	258,785
A2 MILK COMPANY LTD	285,501	2,694,919	2,762,213
AA LTD	1,708,209	7,267,192	2,025,552
AAC HOLDINGS INC	9,300	340,886	17,112
AAK AB	81,073	1,276,127	1,212,166
AAON INC	40,500	673,141	1,870,290
AAR CORP	31,900	832,868	1,037,069
AAREAL BANK AG	28,659	1,322,302	884,300
AARONS INC - CLASS A	226,943	8,724,323	11,937,202
ABBOTT LABORATORIES	4,283,728	107,357,490	342,441,216
ABBVIE INC	3,576,136	95,641,222	288,200,800
ABCAM PLC	374,796	4,397,522	5,543,089
ABC-MART INC	23,500	1,299,461	1,399,151
ABEONA THERAPEUTICS INC	33,000	411,014	242,880
ABERCROMBIE FITCH COMPANY - CLASS A	276,300	4,997,776	7,573,383
ABERTIS INFRAESTRUCTURAS SA	70,959	1,725,026	1,462,857
ABIOMED INC	243,611	29,016,363	69,572,865
ABM INDUSTRIES INC	67,900	1,918,345	2,468,165
ABN AMRO GROUP NV	185,902	4,188,619	4,195,675
ABOV SEMICONDUCTOR COMPANY LTD	17,777	103,215	103,990
ABRAXAS PETROLEUM CORP	107,800	302,681	134,750
ABSA GROUP LTD	136,000	1,859,938	1,434,383
ABSOLUTE SOFTWARE CORP	4,400	26,321	29,971
ABU DHABI COMMERCIAL BANK	420,167	1,074,518	1,084,420
ABU DHABI ISLAMIC BANK - EGYPT	171,852	130,834	121,774
ACACIA COMMUNICATIONS INC	27,600	1,134,589	1,582,860
ACACIA RESEARCH CORP	46,700	471,604	152,242
ACADIA HEALTHCARE COMPANY INC	254,428	14,254,362	7,457,285
ACADIA PHARMACEUTICALS INC	117,470	2,033,655	3,154,069
ACADIA REALTY TRUST	111,543	3,205,284	3,041,778
ACCELERATE DIAGNOSTICS INC	27,900	736,586	586,458
ACCELERON PHARMA INC	166,523	6,648,431	7,754,976
ACCENT GROUP LTD	34,397	36,498	35,185
ACCENTURE PLC - CLASS A	1,805,411	152,501,259	317,788,444
ACCIONA SA	8,950	1,059,123	997,916
ACCO BRANDS CORP	101,500	792,034	868,840
ACCTON TECHNOLOGY CORP	98,000	341,018	395,873
ACCURAY INC	72,100	452,865	343,917
ACE HARDWARE INDONESIA TBK PT	10,272,800	953,800	1,284,100
ACHAOGEN INC	31,700	642,655	14,465
ACHILLION PHARMACEUTICALS INC	129,700	1,040,670	383,912
ACI WORLDWIDE INC	2,394,231	41,929,769	78,698,373
ACKERMANS & VAN HAAREN NV	18,669	2,801,109	2,819,454
ACLARIS THERAPEUTICS INC	29,649	673,745	177,598
ACM RESEARCH INC - CLASS A	9,000	112,950	138,870
ACNB CORP	19,110	615,529	707,070
ACORDA THERAPEUTICS INC	67,015	1,652,658	890,629
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	318,660	9,841,329	14,011,737
ACTIVISION BLIZZARD INC	1,803,379	83,427,836	82,107,846
ACTUANT CORP - CLASS A	59,800	1,328,913	1,457,326
ACUITY BRANDS INC	376,969	62,733,359	45,240,050
ACUSHNET HOLDINGS CORP	82,273	1,639,801	1,903,797
ADAIRS LTD	46,937	78,030	57,681
ADAMAS PHARMACEUTICALS INC	12,700	270,540	90,297
ADAMS RESOURCES & ENERGY INC	2,000	88,902	78,120
ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	397,544	2,043,292	2,170,065
ADARO ENERGY TBK PT	3,039,700	192,530	287,107
ADDUS HOMECARE CORP	10,500	341,422	667,695
ADECCO SA	10,852	696,831	578,831

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
ADECOAGRO SA	165,862	1,803,955	1,142,789
ADESTO TECHNOLOGIES CORP	20,000	177,200	121,000
ADIDAS AG	281,475	36,621,329	68,457,340
ADIANT PLC	166,326	7,696,904	2,155,585
ADMA BIOLOGICS INC	2,600	12,792	9,854
ADOBE INC	1,278,348	64,604,758	340,666,958
ADOCIA SAS	1,442	24,743	22,441
ADT INC	254,940	2,221,515	1,629,067
ADTALEM GLOBAL EDUCATION INC	60,300	1,959,632	2,793,096
ADTRAN INC	43,800	853,621	600,060
ADURO BIOTECH INC	58,900	676,027	234,422
ADVANCE AUTO PARTS INC	157,000	12,720,223	26,773,210
ADVANCE RESIDENCE INVESTMENT CORP	3,122	8,373,913	8,701,604
ADVANCED DISPOSAL SERVICES INC	71,100	1,662,971	1,990,800
ADVANCED DRAINAGE SYSTEMS INC	50,589	1,444,436	1,303,679
ADVANCED EMISSIONS SOLUTIONS INC	19,600	191,893	226,576
ADVANCED ENERGY INDUSTRIES INC	313,644	9,081,027	15,581,834
ADVANCED MICRO DEVICES INC	1,984,749	30,789,762	50,650,794
ADVANSIX INC	30,200	1,012,881	862,814
ADVANTECH COMPANY LTD	70,000	546,167	581,431
ADVANTEST CORP	176,600	3,415,304	4,105,270
ADVERUM BIOTECHNOLOGIES INC	43,800	265,428	229,512
ADYEN NV	6,274	3,512,864	4,917,243
AECI LTD	72,320	537,152	480,219
AECOM	298,000	9,016,503	8,841,660
AECON GROUP INC	155,000	1,932,631	2,023,429
AEGEAN AIRLINES SA	152,700	1,258,009	1,417,968
AEGION CORP	31,300	563,535	549,941
AEGLEA BIOTHERAPEUTICS INC	8,600	92,278	69,230
AEGON NV	636,250	4,179,436	3,060,547
AEM HOLDINGS LTD	276,000	242,825	234,330
AENA SA	20,376	3,319,692	3,672,110
AEON COMPANY LTD	58,800	1,404,037	1,230,611
AEON DELIGHT COMPANY LTD	37,600	1,357,855	1,462,420
AERCAP HOLDINGS NV	319,814	17,003,294	14,884,144
AERIE PHARMACEUTICALS INC	60,985	2,274,425	2,896,788
AEROHIVE NETWORKS INC	21,200	156,530	96,036
AEROJET ROCKETDYNE HOLDINGS INC	87,130	1,823,333	3,095,729
AEROVIRONMENT INC	22,300	848,891	1,525,543
AES CORP/THE	1,716,999	21,689,338	31,043,342
AF GRUPPEN ASA	7,201	116,492	128,356
AF POYRY AB	42,443	1,021,533	709,267
AF POYRY AB - RIGHTS	49,368	0	101,128
AFFILIATED MANAGERS GROUP INC	102,600	21,147,682	10,989,486
AFFIN HOLDINGS	231,400	139,624	124,698
AFLAC INC	2,328,568	58,508,905	116,428,400
AFRICA ISRAEL PROPERTIES LTD	1,877	51,827	51,872
AFRICAN RAINBOW MINERALS LTD	24,805	226,345	291,889
AFTERPAY TOUCH GROUP LTD	265,527	3,752,831	3,951,528
AG MORTGAGE INVESTMENT TRUST INC	29,000	522,856	488,360
AGC INC	34,700	1,297,410	1,216,389
AGCO CORP	170,365	7,120,368	11,848,886
AGENUS INC	69,600	625,920	206,712
AGEX THERAPEUTICS INC	6,949	38,911	28,143
AGGREKO PLC	660,400	7,731,825	6,774,125
AGILENT TECHNOLOGIES INC	789,298	38,351,794	63,443,773
AGILYSYS INC	14,100	152,531	298,497
AGIOS PHARMACEUTICALS INC	133,155	10,739,654	8,979,973
AGNC INVESTMENT CORP	1,275,500	24,687,915	22,959,000
AGREE REALTY CORP	35,000	1,473,642	2,426,900
AGRICULTURAL BANK OF CHINA LTD	14,230,000	7,619,034	6,562,156
AGROFRESH SOLUTIONS INC	22,500	106,875	75,150
AIA GROUP LTD	16,261,111	114,424,195	161,887,123
AIB GROUP PLC	1,125,522	5,922,649	5,057,697
AICHI BANK LTD/THE	1,000	43,412	31,034
AICHI TOKEI DENKI COMPANY LTD	1,100	38,233	40,398
AIDA ENGINEERING LTD	7,600	56,544	54,793
AIMMUNE THERAPEUTICS INC	42,500	797,855	949,875
AIN HOLDINGS INC	86,256	5,966,883	6,483,714
AIPHONE COMPANY LTD	1,800	26,131	28,378
AIR LEASE COMPANY	233,800	8,279,759	8,031,030
AIR LIQUIDE SA	155,192	19,158,303	19,752,069
AIR NEW ZEALAND LTD	159,970	381,454	276,567

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
AIR PRODUCTS & CHEMICALS INC	539,100	40,140,526	102,946,536
AIR TRANSPORT SERVICES GROUP INC	57,300	776,955	1,320,765
AIRBUS GROUP NV	936,557	78,061,457	123,985,174
AIRCASTLE LTD	65,600	1,435,426	1,327,744
AIRPORTS OF THAILAND PCL	3,223,000	6,839,179	6,906,066
AISAN INDUSTRY COMPANY LTD	3,300	28,582	20,274
AJU CAPITAL COMPANY LTD	17,064	141,219	162,357
AK HOLDINGS INC	9,940	686,539	445,728
AK STEEL HOLDING CORP	306,800	2,042,050	843,700
AKAMAI TECHNOLOGIES INC	347,770	24,448,158	24,938,587
AKBANK TAS	3,354,522	4,308,924	3,752,581
AKCEA THERAPEUTICS INC	14,200	272,936	402,286
AKEBIA THERAPEUTICS INC	80,302	1,295,332	657,673
AKER ASA - A SHARES	31,228	2,154,666	2,386,087
AKITA BANK LTD/THE	3,800	106,088	77,143
AKKA TECHNOLOGIES	44,531	3,083,288	3,030,099
AKORN INC	92,500	1,482,775	325,600
AKZO NOBEL NV	100,263	7,398,788	8,892,718
ALAMO GROUP INC	9,500	557,420	949,430
ALARKO GAYRIMENKUL YATIRIM ORTAKLIGI AS	19,448	185,314	144,098
ALARM.COM HOLDINGS INC	377,321	14,588,924	24,488,133
ALASKA AIR GROUP INC	391,016	14,691,840	21,943,818
ALBANY INTERNATIONAL CORP - CLASS A	384,362	15,310,626	27,516,476
ALBARAKA TURK KATILIM BANKASI AS	3,038,668	1,032,552	833,676
ALBEMARLE CORP	319,385	19,461,345	26,183,182
ALBIREO PHARMA INC	10,200	380,664	328,542
ALCOA CORP	325,440	8,679,655	9,164,390
ALDER BIOPHARMACEUTICALS INC	54,600	1,526,496	745,290
ALDEYRA THERAPEUTICS INC	17,600	150,656	158,928
ALEXANDER & BALDWIN INC	66,973	1,830,295	1,703,793
ALEXANDER'S INC	2,400	959,994	902,808
ALEXANDRIA REAL ESTATE EQUITIES INC	210,500	19,548,136	30,008,880
ALEXION PHARMACEUTICALS INC	668,001	78,149,768	90,300,375
ALFA LAVAL AB	670,403	16,468,558	15,424,191
ALFA SA	1,350,545	1,639,787	1,436,357
ALFRESA HOLDINGS CORP	30,200	651,948	859,466
ALGONQUIN POWER & UTILITIES CORP	911,035	9,496,017	10,249,527
ALIBABA GROUP HOLDING LTD - SPONSORED ADR	1,126,391	132,460,162	205,510,038
ALICO INC	3,500	174,335	95,235
ALIGN TECHNOLOGY INC	153,300	13,720,823	43,587,789
ALIMENTATION COUCHE-TARD INC - CLASS B	234,249	12,085,794	13,802,973
ALK-ABELLO A/S	685	113,545	113,331
ALKERMES PLC	289,500	19,153,955	10,563,855
ALLAKOS INC	9,300	370,548	376,650
ALLEGHANY CORP	35,350	14,937,146	21,648,340
ALLEGHENY TECHNOLOGIES INC	222,006	4,278,819	5,676,693
ALLEGIANCE BANCSHARES INC	12,800	330,317	431,616
ALLEGIANT TRAVEL COMPANY	18,598	2,415,984	2,407,883
ALLEGION PLC	632,794	46,898,012	57,400,744
ALLENA PHARMACEUTICALS INC	10,400	124,973	73,008
ALLERGAN PLC	1,068,019	121,633,232	156,368,662
ALLETE INC	200,678	13,600,488	16,501,752
ALLIANCE DATA SYSTEMS CORP	100,986	28,751,816	17,670,530
ALLIANCE GLOBAL GROUP INC	863,600	225,727	265,774
ALLIANT ENERGY CORP	413,100	8,398,709	19,469,403
ALLIANZ AG	195,104	31,581,953	43,437,700
ALLIED MOTION TECHNOLOGIES INC	7,400	175,040	254,412
ALLISON TRANSMISSION HOLDINGS INC	264,590	8,931,315	11,885,383
ALLOGENE THERAPEUTICS INC	21,300	612,213	615,783
ALLOT COMMUNICATIONS LTD	8,394	54,218	66,648
ALLSCRIPTS HEALTHCARE SOLUTIONS INC	788,296	8,523,895	7,520,344
ALLSTATE CORP/THE	975,025	47,042,856	91,827,855
ALLY FINANCIAL INC	1,881,143	48,112,049	51,712,621
ALMIRALL SA	70,354	1,244,711	1,200,754
ALNYLAM PHARMACEUTICALS INC	223,363	25,216,023	20,873,272
ALPEK SAB DE CV	573,201	821,315	766,534
ALPEN COMPANY LTD	22,100	478,276	341,428
ALPHA & OMEGA SEMICONDUCTOR LTD	20,000	176,268	230,200
ALPHA FINANCIAL MARKETS CONSULTING PLC	7,138	21,705	22,555
ALPHA SYSTEMS INC	1,100	26,756	26,078
ALPHABET INC - CLASS A	825,199	382,454,062	971,168,451
ALPHABET INC - CLASS C	938,721	460,703,046	1,101,410,736
ALPS ELECTRIC COMPANY LTD	17,200	454,837	358,965

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
ALSO HOLDING AG	3,969	493,471	513,312
ALSTRIA OFFICE REIT - AG	16,878	255,696	274,796
ALTA MESA RESOURCES INC	92,200	659,230	24,470
ALTAIR ENGINEERING INC - CLASS A	71,961	2,340,297	2,648,884
ALTERYX INC - CLASS A	338,861	18,149,161	28,420,272
ALTICE NV	2,224,334	18,325,656	5,846,866
ALTISOURCE PORTFOLIO SOLUTIONS SA	12,900	350,418	305,343
ALTIUM LTD	89,333	1,696,111	2,050,953
ALTRA INDUSTRIAL MOTION CORP	520,521	16,986,392	16,162,177
ALTRI SGPS SA	342,994	3,030,721	2,688,213
ALTRIA GROUP INC	4,594,400	96,102,729	263,856,392
ALUMINA LTD	2,688,960	4,573,057	4,622,448
AMADA COMPANY	325,600	3,036,686	3,221,141
AMADEUS IT HOLDING SA	106,455	6,970,024	8,534,656
AMAG PHARMACEUTICALS INC	32,800	1,990,478	422,464
AMALGAMATED BANK - CLASS A	10,900	215,937	170,585
AMARIN CORP PLC - ADR	12,489	255,342	259,272
AMAZON.COM INC	1,049,806	364,511,197	1,869,442,035
AMBAC FINANCIAL GROUP INC	44,400	983,463	804,528
AMBARELLA INC	123,472	7,697,772	5,333,990
AMBER ROAD INC	58,973	455,605	511,296
AMBU A/S	28,377	490,901	751,610
AMC ENTERTAINMENT HOLDINGS INC	454,480	7,768,567	6,749,028
AMC NETWORKS INC - CLASS A	141,397	7,644,146	8,025,694
AMCOR LTD	193,246	2,070,426	2,112,621
AMDOCS LTD	520,500	30,082,250	28,164,255
AMEDISYS INC	40,840	2,148,235	5,033,938
AMERCO	33,100	12,055,248	12,296,981
AMEREN CORP	425,900	17,626,112	31,324,945
AMERESCO INC - CLASS A	18,300	126,813	296,094
AMERICA MOVIL SAB DE CV - SERIES L	6,817,500	5,469,038	4,878,304
AMERICAN AIRLINES GROUP INC	722,977	20,208,776	22,961,750
AMERICAN ASSETS TRUST INC	48,577	1,780,003	2,227,741
AMERICAN AXLE & MANUFACTURING HOLDINGS INC	112,600	2,230,502	1,611,306
AMERICAN CAMPUS COMMUNITIES INC	416,702	18,001,782	19,826,681
AMERICAN EAGLE OUTFITTERS INC	189,838	3,205,162	4,208,708
AMERICAN ELECTRIC POWER COMPANY INC	1,038,127	35,220,149	86,943,136
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	616,805	9,715,319	16,666,071
AMERICAN EXPRESS COMPANY	1,710,975	53,516,141	187,009,567
AMERICAN FINANCIAL GROUP INC	161,500	8,116,970	15,537,915
AMERICAN HOMES 4 RENT - CLASS A	492,568	9,238,882	11,191,145
AMERICAN INTERNATIONAL GROUP INC	2,883,807	235,363,296	124,176,729
AMERICAN NATIONAL BANKSHARES INC	9,100	248,933	317,772
AMERICAN NATIONAL INSURANCE COMPANY	138,939	16,981,429	16,786,610
AMERICAN PUBLIC EDUCATION INC	15,500	513,103	466,860
AMERICAN REALTY INVESTORS INC	6,000	93,060	72,600
AMERICAN RENAL ASSOCIATES HOLDINGS INC	15,000	351,556	92,100
AMERICAN SOFTWARE INC - CLASS A	512,046	2,457,746	6,118,950
AMERICAN STATES WATER COMPANY	55,131	1,884,420	3,930,840
AMERICAN TOWER CORP	1,107,078	71,739,670	218,160,791
AMERICAN VANGUARD CORP	30,400	448,191	523,488
AMERICAN WATER WORKS COMPANY	627,086	42,480,572	65,379,986
AMERICAN WOODMARK CORP	15,100	920,438	1,247,713
AMERICA'S CAR-MART INC	12,562	740,968	1,147,413
AMERICOLD REALTY TRUST	100,115	2,282,222	3,054,509
AMERIPRISE FINANCIAL INC	273,700	35,290,798	35,060,970
AMERIS BANCORP	130,900	5,786,337	4,496,415
AMERISAFE INC	74,271	3,867,901	4,411,697
AMERISOURCEBERGEN CORP	364,977	38,249,230	29,022,971
AMES NATIONAL CORP	9,300	233,640	254,913
AMETEK INC	733,848	40,543,549	60,887,369
AMGEN INC	1,686,852	107,260,094	320,468,143
AMICUS THERAPEUTICS INC	185,600	2,643,400	2,524,160
AMKOR TECHNOLOGIES INC	184,913	1,336,032	1,579,157
AMMB HOLDINGS BERHAD	423,300	451,313	472,810
AMN HEALTHCARE SERVICES INC	69,322	1,971,108	3,264,373
AMNEAL PHARMACEUTICALS INC - CLASS A	108,616	2,810,276	1,539,089
AMP LTD	186,586	631,785	278,337
AMPHASTAR PHARMACEUTICALS INC	51,189	919,180	1,045,791
AMPHENOL CORP - CLASS A	908,467	55,001,582	85,795,623
AMPIO PHARMACEUTICALS INC	87,500	189,875	49,175
AMPLIFON SPA	61,688	1,244,542	1,201,772
AMS AG	7,303	182,498	196,966

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
AMSTERDAM COMMODITIES NV	140	3,797	3,075
AMUSE INC	1,400	30,491	29,673
AMYRIS INC	26,800	150,080	56,012
ANADARKO PETROLEUM CORP	1,233,504	45,802,171	56,099,762
ANALOG DEVICES INC	1,565,876	124,804,863	164,839,767
ANAPLAN INC	31,205	987,700	1,228,229
ANAPTYSBIO INC	21,100	1,539,141	1,541,355
ANDERSONS INC/THE	26,700	915,029	860,541
ANDRITZ AG	72,900	3,528,883	3,130,164
ANGANG STEEL COMPANY LTD - H SHARES	4,562,000	3,674,336	3,335,802
ANGIODYNAMICS INC	68,900	1,113,097	1,575,054
ANGLO AMERICAN PLATINUM CORP	131,844	4,291,615	6,730,135
ANGLO ASIAN MINING PLC	24,023	26,772	22,382
ANHEUSER-BUSCH INBEV NV	15,510	1,568,960	1,301,976
ANHUI CONCH CEMENT COMPANY LTD - H SHARES	1,872,000	9,081,563	11,434,773
ANHUI HENGYUAN COAL INDUSTRY AND ELECTRICITY POWER COMPANY LTD	1,288,370	1,185,113	1,489,633
ANI PHARMACEUTICALS INC	23,494	1,387,858	1,657,267
ANIKA THERAPEUTICS INC	14,000	523,361	423,360
ANIXTER INTERNATIONAL INC	240,234	16,992,140	13,479,530
ANNALY CAPITAL MANAGEMENT INC	3,464,050	35,926,828	34,605,860
ANSELL LTD	119,973	2,456,098	2,166,364
ANSYS INC	451,789	29,846,262	82,546,368
ANTA SPORTS PRODUCTS LTD	805,000	3,437,007	5,476,086
ANTARCHILE SA	81,118	1,039,733	1,091,170
ANTARES PHARMA INC	112,200	341,064	339,966
ANTERO RESOURCES CORP	953,800	16,643,406	8,422,054
ANTHEM INC	756,121	68,913,897	216,991,605
ANTOFAGASTA HOLDINGS PLC	129,805	1,345,328	1,633,916
ANTON OILFIELD SERVICES GROUP	5,126,000	716,736	809,717
ANWORTH MORTGAGE ASSET CORP	73,400	373,619	296,536
AOI ELECTRONICS COMPANY LTD	1,000	33,217	21,891
AOI TYO HOLDINGS INC	3,300	39,988	23,404
AON PLC	977,119	107,357,637	166,794,213
AOZORA BANK LTD	3,700	113,544	91,460
AP MOLLER-MAERSK A/S	13,990	20,205,528	17,763,543
APAC REALTY LTD	51,600	31,462	23,619
APACER TECHNOLOGY INC	232,000	299,440	257,439
APACHE CORP	1,777,893	79,288,257	61,621,771
APARTMENT INVESTMENT & MANAGEMENT COMPANY - CLASS A	365,866	15,054,747	18,399,426
APELLIS PHARMACEUTICALS INC	34,100	729,709	664,950
APERGY CORP	293,358	10,290,620	12,045,279
APN INDUSTRIA REIT	13,206	24,805	26,642
APOGEE ENTERPRISES INC	27,200	936,386	1,019,728
APOLLO COMMERCIAL REAL ESTATE FINANCE INC	121,034	2,163,934	2,202,819
APOLLO MEDICAL HOLDINGS INC	8,300	249,083	152,056
APPFOLIO INC - A SHARES	35,893	1,648,112	2,849,904
APPLE HOSPITALITY REIT INC	414,000	7,741,051	6,748,200
APPLE INC	11,729,132	423,920,402	2,227,948,623
APPLIED INDUSTRIAL TECHNOLOGIES INC	127,570	7,465,545	7,586,588
APPLIED MATERIALS INC	2,243,022	57,576,115	88,958,252
APPLIED OPTOELECTRONICS INC	20,500	505,133	250,100
APPLUS SERVICES SA	126,434	1,757,504	1,510,523
APPROACH RESOURCES INC	45,800	130,988	16,199
APTARGROUP INC	269,917	20,123,624	28,716,470
APTINYX INC	12,065	304,502	48,863
APTIV PLC	996,936	68,013,398	79,246,443
AQUA AMERICA INC	438,600	10,513,605	15,982,584
AQUANTIA CORP	25,300	288,467	229,218
AQUAVENTURE HOLDINGS LTD	31,050	618,085	600,818
AQUESTIVE THERAPEUTICS INC	4,500	81,945	31,095
ARAMARK CORP	442,609	14,517,779	13,079,096
ARATA CORP	6,100	364,227	210,250
ARATANA THERAPEUTICS INC	46,001	513,231	165,604
ARBOR REALTY TRUST INC	64,329	666,751	834,347
ARBUTUS BIOPHARMA CORP	24,500	166,845	87,710
ARCBEST CORP	60,718	1,981,098	1,869,507
ARCELIK AS	99,264	328,765	296,935
ARCH CAPITAL GROUP LTD	1,007,200	24,537,937	32,552,704
ARCH COAL INC	24,826	1,788,794	2,265,869
ARCHER-DANIELS-MIDLAND COMPANY	995,800	46,379,223	42,948,854
ARCHROCK INC	124,700	1,547,494	1,219,566
ARCONIC INC	863,011	20,076,245	16,492,140
ARCOSA INC	90,332	1,291,647	2,759,643

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
ARCS COMPANY LTD	15,100	394,550	332,054
ARCUS BIOSCIENCES INC	31,200	352,576	389,688
ARDAGH GROUP SA	32,100	705,238	417,300
ARDELYX INC	32,800	498,236	91,840
ARDMORE SHIPPING CORP	17,500	168,518	107,800
ARENA PHARMACEUTICALS INC	51,260	1,833,333	2,297,986
ARES COMMERCIAL REAL ESTATE CORP	28,200	337,661	428,358
ARGAN INC	14,300	579,008	714,285
ARGENX SE - ADR	78,864	7,109,969	9,845,382
ARGO GRAPHICS INC	6,800	147,172	144,742
ARGO GROUP INTERNATIONAL HOLDINGS LTD	31,804	1,357,539	2,247,271
ARIAKE JAPAN COMPANY LTD	40,765	2,221,183	2,180,321
ARISTA NETWORKS INC	114,594	14,282,987	36,035,229
ARISTOCRAT LEISURE LTD	1,306,727	18,670,961	22,751,003
ARITZIA INC	18,000	213,781	239,290
ARJO AB - B SHARES	641,934	2,174,615	2,366,947
ARLINGTON ASSET INVESTMENT CORP - CLASS A	28,300	521,802	225,268
ARLO TECHNOLOGIES INC	63,700	470,912	263,081
ARMADA HOFFLER PROPERTIES INC	47,700	583,573	743,643
ARMOUR RESIDENTIAL REIT INC	40,875	949,779	798,289
ARMSTRONG FLOORING INC	22,600	396,178	307,360
ARMSTRONG WORLD INDUSTRIES INC	83,700	3,860,729	6,647,454
ARQULE INC	106,300	465,215	509,177
ARRAY BIOPHARMA INC	554,618	7,794,417	13,521,587
ARRIS INTERNATIONAL PLC	309,700	9,142,161	9,789,617
ARROW ELECTRONICS INC	285,200	15,182,106	21,977,512
ARROW FINANCIAL CORP	12,850	313,959	422,636
ARROWHEAD PHARMACEUTICALS INC	371,657	4,998,146	6,819,906
ARTESIAN RESOURCES CORP - CLASS A	29,205	753,172	1,088,470
ARTHUR J. GALLAGHER & COMPANY	394,040	16,891,050	30,774,524
ARTISAN PARTNERS ASSET MANAGEMENT INC	277,956	9,800,904	6,996,153
ARVINAS INC	4,700	61,750	69,372
ASAHI COMPANY LTD	11,000	146,100	152,252
ASAHI GROUP HOLDINGS LTD	267,763	11,527,304	11,926,382
ASAHI INTECC COMPANY LTD	195,737	6,132,305	9,195,757
ASAHI KASEI CORP	1,085,600	9,251,967	11,200,752
ASAHI NET INC	3,300	16,008	16,219
ASAHI YUKIZAI CORP	19,600	413,674	288,285
ASANTE INC	1,300	25,277	25,592
ASBURY AUTOMOTIVE GROUP INC	24,464	2,084,143	1,696,823
ASCENA RETAIL GROUP INC	836,376	4,199,724	903,286
ASCENDAS REAL ESTATE INVESTMENT TRUST	11,270,098	19,854,215	24,212,614
ASCENDIS PHARMA A/S - ADR	233,048	15,719,178	27,429,750
ASE TECHNOLOGY HOLDING COMPANY LTD - ADR	453,370	2,122,739	1,954,025
ASGN INC	73,612	3,240,905	4,673,626
ASHFORD HOSPITALITY TRUST INC	80,700	623,258	383,325
ASHFORD INC	1,600	99,216	88,848
ASHLAND GLOBAL HOLDINGS INC	121,100	3,335,296	9,461,543
ASIA CEMENT CHINA HOLDINGS CORP	1,425,507	1,223,841	1,403,725
ASIA CEMENT CORP	437,000	480,306	568,573
ASIA PILE HOLDINGS CORP	27,300	176,267	149,467
ASIAN PAINTS LTD	1,658,014	26,995,753	35,725,983
ASICS CORP	344,000	4,548,452	4,615,260
ASKA PHARMACEUTICAL COMPANY LTD	14,800	187,726	153,235
ASKUL CORP	10,800	307,699	269,500
ASM INTERNATIONAL NV	6,620	321,412	359,027
ASMEDIA TECHNOLOGY INC	54,000	800,535	989,926
ASML HOLDING NV	632,795	86,451,761	118,801,261
ASML HOLDING NV - NY REGISTERED	27,725	2,812,427	5,213,686
ASOS PLC	285,075	5,597,461	11,886,943
ASPEN PHARMACARE HOLDINGS LTD	500,684	6,005,296	3,228,125
ASPEN TECHNOLOGY INC	196,068	15,456,304	20,442,050
ASR NEDERLAND NV	255,145	10,267,187	10,628,763
ASSA ABLOY AB - B SHARES	1,017,937	20,125,775	22,026,237
ASSECO POLAND SA	164,362	2,096,193	2,225,019
ASSEMBLY BIOSCIENCES INC	23,300	658,749	458,777
ASSERTIO THERAPEUTICS INC	97,913	1,203,197	496,419
ASSOCIATED BANC-CORP	309,031	6,568,245	6,597,812
ASSOCIATED BRITISH FOODS PLC	123,600	4,885,650	3,928,180
ASSOCIATED CAPITAL GROUP INC - CLASS A	3,000	97,787	118,680
ASSORE LTD	23,347	523,811	605,480
ASSURANT INC	99,800	7,740,799	9,472,018
ASSURED GUARANTY LTD	248,236	7,857,608	11,029,125

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
ASTEC INDUSTRIES INC	22,500	931,958	849,600
ASTELLAS PHARMA INC	41,000	572,775	614,343
ASTM SPA	114,915	2,746,721	3,129,033
ASTON MARTIN LAGONDA GLOBAL HOLDINGS PLC	317,412	7,530,036	4,177,397
ASTRA INTERNATIONAL TBK PT	14,311,300	7,843,334	7,361,676
ASTRAL FOODS LTD	117,062	2,160,111	1,361,113
ASTRAZENECA PLC	1,390,640	95,983,001	111,170,703
ASTRONICS CORP	20,800	813,559	680,576
ASURE SOFTWARE INC	11,000	189,310	67,210
AT HOME GROUP INC	47,500	1,421,167	848,350
AT&T INC	17,846,169	385,993,465	559,655,860
ATACADAO DISTRIBUICAO COMERCIO E INDUSTRIA LTDA	390,100	2,028,757	2,013,801
ATARA BIOTHERAPEUTICS INC	43,800	1,638,628	1,741,050
ATENTO SA	57,826	212,040	208,752
ATHENE HOLDING LTD - CLASS A	411,200	20,409,229	16,776,960
ATHENEX INC	46,800	884,263	573,300
ATHENS WATER SUPPLY & SEWAGE COMPANY SA	6,077	38,335	37,461
ATHERSYS INC	77,600	154,036	116,400
ATKORE INTERNATIONAL GROUP INC	112,252	2,543,228	2,416,786
ATLANTIC CAPITAL BANCSHARES INC	28,400	457,223	506,372
ATLANTIC POWER CORP	80,200	220,857	201,975
ATLANTICA YIELD PLC	30,945	582,968	602,190
ATLAS AIR WORLDWIDE HOLDINGS INC	38,987	1,937,978	1,971,183
ATLAS COPCO AB - A SHARES	835,265	19,447,577	22,481,635
ATLAS COPCO AB - B SHARES	1,357,548	6,165,290	33,677,810
ATLASSIAN CORP PLC - CLASS A	332,430	19,146,418	37,361,808
ATMOS ENERGY CORP	200,150	8,308,828	20,601,440
ATN INTERNATIONAL INC	10,300	608,085	580,817
ATRICURE INC	37,000	848,464	991,230
ATRION CORP	3,200	1,663,296	2,811,776
ATRIUM EUROPEAN REAL ESTATE LTD	12,969	51,418	48,492
ATRIUM LJUNGBERG AB - B SHARES	18,276	293,297	312,899
ATS AUTOMATION TOOLING SYSTEMS INC	21,900	304,622	321,955
AU OPTRONICS CORP	31,706,000	13,446,731	11,676,095
AUBURN NATIONAL BANCORPORATION INC	2,600	131,846	102,518
AUDENTES THERAPEUTICS INC	37,400	1,098,106	1,459,348
AUDIOCODES LTD	7,425	73,851	102,762
AURELIA METALS LTD	895,938	476,899	566,422
AURELIUS AG	49,782	2,237,302	2,268,329
AUSTEVOLL SEAFOOD ASA	279,274	3,336,586	3,307,858
AUTO TRADER GROUP PLC	5,305,683	22,600,170	36,061,181
AUTODESK INC	412,450	25,538,042	64,267,959
AUTOGRILL SPA	1,029,631	9,210,439	9,913,739
AUTOHOME INC - ADR	146,056	11,466,557	15,353,407
AUTOLIV INC	44,743	3,096,372	3,289,953
AUTOLUS THERAPEUTICS PLC	6,362	154,139	200,212
AUTOMATIC DATA PROCESSING INC	1,499,209	89,722,748	239,483,646
AUTONATION INC	126,700	7,528,981	4,525,724
AUTOZONE INC	85,890	61,569,339	87,961,667
AVADEL PHARMACEUTICALS PLC	6,217	39,339	8,952
AVALARA INC	41,159	1,923,498	2,296,261
AVALONBAY COMMUNITIES INC	322,800	55,921,104	64,795,644
AVANGRID INC	480,614	21,752,691	24,198,915
AVANOS MEDICAL INC	120,652	5,435,673	5,149,427
AVANT CORP	13,300	118,928	187,811
AVANZA BANK HOLDING AB	8,624	439,456	370,983
AVAYA HOLDINGS CORP	102,700	2,164,916	1,728,441
AVEO PHARMACEUTICALS INC	70,400	167,575	57,735
AVERY DENNISON CORP	219,702	17,007,554	24,826,326
AVEX GROUP HOLDINGS INC	21,900	302,945	292,040
AVID BIOSERVICES INC	41,800	167,592	177,650
AVID TECHNOLOGY INC	13,300	173,033	99,085
AVIO SPA	14,763	264,411	208,202
AVIS BUDGET GROUP INC	73,835	1,992,744	2,573,888
AVISTA CORP	66,300	2,076,287	2,693,106
AVIVA PLC	542,425	3,824,862	2,914,872
AVIVASA EMEKLILIK VE HAYAT AS	51,904	86,920	88,197
AVNET INC	430,086	16,104,774	18,652,830
AVON RUBBER PLC	3,188	62,582	54,004
AVROBIO INC	6,800	196,823	149,940
AVX CORP	109,004	1,683,997	1,890,129
AXA EQUITABLE HOLDINGS INC	485,400	9,614,459	9,775,956
AXA SA	883,450	19,504,292	22,250,152

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
AXALTA COATING SYSTEMS LTD	722,500	22,010,429	18,214,225
AXCELIS TECHNOLOGIES INC	31,475	478,885	633,277
AXFOOD AB	123,717	2,453,833	2,307,531
AXIOMTEK COMPANY LTD	28,000	53,338	52,783
AXIS BANK LTD	2,374,350	18,223,307	26,639,676
AXIS CAPITAL HOLDINGS LTD	151,587	8,462,671	8,303,936
AXOGEN INC	33,300	541,509	701,298
AXON ENTERPRISE INC	83,076	2,536,468	4,520,165
AXONICS MODULATION TECHNOLOGIES INC	2,500	53,985	59,875
AXOS FINANCIAL INC	66,121	1,612,018	1,914,864
AXT INC	31,200	232,895	138,840
AZIMUT HOLDING SPA	77,322	1,217,088	1,315,338
AZZ INC	25,400	916,570	1,039,622
B&G FOODS INC	82,003	2,437,055	2,002,513
B&M EUROPEAN VALUE RETAIL SA	976,092	5,217,481	4,751,806
B. RILEY FINANCIAL INC	20,994	320,461	350,390
B2HOLDING ASA	112,350	247,577	157,861
B3 SA - BRASIL BOLSA BALCAO	693,400	4,582,759	5,722,951
BABCOCK & WILCOX ENTERPRISES INC	35,450	240,121	14,577
BABCOCK INTERNATIONAL GROUP PLC	457,491	4,176,841	2,941,919
BADGER METER INC	30,000	860,445	1,669,200
BAE SYSTEMS PLC	4,119,307	26,455,623	25,893,606
BAIDU INC - SPONSORED ADR	472,285	92,874,833	77,856,182
BAJAJ AUTO LTD	17,013	855,716	714,927
BAJAJ FINANCE LTD	36,200	1,269,208	1,580,729
BAJAJ FINSERV LTD	20,400	2,015,933	2,072,260
BAJAJ HINDUSTHAN SUGAR LTD	333,636	45,536	38,047
BAKER HUGHES, A GE COMPANY	1,376,700	43,511,972	38,162,124
BAKKAFROST P/F	10,295	530,277	510,231
BALCHEM CORP	431,095	14,827,298	40,005,616
BALL CORP	1,116,067	43,704,403	64,575,637
BANC OF CALIFORNIA INC	40,600	646,870	561,904
BANCFIRST CORP	34,796	1,266,906	1,814,611
BANCO BRADESCO SA	186,500	1,776,824	1,813,867
BANCO BRADESCO SA - PREFERRED	1,614,960	15,895,720	17,819,046
BANCO DE SABADELL SA	397,464	621,472	396,218
BANCO DO BRASIL SA	834,300	6,588,252	10,444,560
BANCO DO ESTADO DO RIO GRANDE DO SUL SA	428,700	2,270,945	2,664,710
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	32,900	985,448	655,368
BANCO SANTANDER (BRASIL) SA	707,200	6,674,760	7,990,232
BANCO SANTANDER (BRASIL) SA - ADR	49,076	649,508	551,123
BANCO SANTANDER CHILE - ADR	153,915	4,719,558	4,578,971
BANCO SANTANDER MEXICO SA, INSTITUCION DE BANCA MULTIPLE, GRUPO FINANCIERO SANTANDER MEXICO	368,300	568,891	503,725
BANCO SANTANDER MEXICO SA, INSTITUCION DE BANCA MULTIPLE, GRUPO FINANCIERO SANTANDER MEXICO - ADR	214,469	1,685,392	1,451,955
BANCO SANTANDER SA	9,573,499	52,520,163	44,551,730
BANCOLOMBIA SA	46,261	482,072	575,089
BANCOLOMBIA SA - SPONSORED ADR	99,300	4,313,935	5,070,258
BANCORP INC/THE	49,800	440,353	402,384
BANCORPSOUTH BANK	99,170	2,597,334	2,798,577
BANDAI NAMCO HOLDINGS INC	406,700	17,673,792	19,070,091
BANG & OLUFSEN A/S	3,726	75,962	33,569
BANGCHAK PETROLEUM PCL	394,400	412,125	400,800
BANGKOK BANK PCL	92,000	605,919	626,186
BANGKOK BANK PCL - NVDR	2,615,700	15,220,218	17,061,601
BANGKOK CHAIN HOSPITAL PUBLIC COMPANY LTD	987,500	575,107	528,990
BANGKOK DUSIT MEDICAL SERVICES PUBLIC COMPANY LTD	1,773,200	1,424,504	1,385,705
BANGKOK LAND PUBLIC COMPANY LTD	4,145,400	234,343	205,082
BANK CENTRAL ASIA TBK PT	11,698,749	16,860,048	22,797,773
BANK CIMB NIAGA TBK PT	2,254,900	214,293	167,059
BANK HAPOALIM BM	1,779,118	9,717,492	11,779,576
BANK LEUMI LE-ISRAEL	4,799,667	20,492,258	31,355,506
BANK MANDIRI TBK PT	28,588,500	15,312,324	14,956,764
BANK NEGARA INDONESIA (PERSERO) TBK PT	3,989,600	2,515,316	2,633,584
BANK OF AMERICA CORP	23,429,716	485,734,246	646,425,864
BANK OF CHINA LTD - H SHARES	23,987,000	11,203,306	10,878,250
BANK OF COMMERCE HOLDINGS	16,500	188,430	174,075
BANK OF COMMUNICATIONS LTD	10,280,000	7,655,865	8,420,487
BANK OF HAWAII CORP	141,483	8,141,530	11,158,764
BANK OF IRELAND GROUP PLC	2,865,969	26,969,818	17,083,863
BANK OF IWATE LTD/THE	900	35,648	26,589
BANK OF KYOTO LTD/THE	5,400	251,342	225,884
BANK OF MARIN BANCORP	15,740	453,291	640,461
BANK OF MONTREAL	399,900	27,685,858	29,930,762

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
BANK OF N.T. BUTTERFIELD & SON LTD/THE	53,600	1,825,285	1,923,168
BANK OF NEW YORK MELLON CORP	2,645,890	66,636,957	133,432,233
BANK OF PRINCETON/THE	6,500	213,850	206,245
BANK OF SAGA LTD/THE	4,300	95,872	74,046
BANK OF THE RYUKYUS LTD	13,300	170,258	135,541
BANK OZK	266,370	11,849,587	7,719,403
BANK PEKAO SA	30,898	938,589	886,519
BANK PEMBANGUNAN DAERAH JAWA TIMUR TBK PT	29,535,080	1,448,651	1,348,160
BANK RAKYAT INDONESIA (PERSERO) TBK PT	53,892,400	13,435,556	15,592,464
BANK7 CORP	400	6,574	6,948
BANKFINANCIAL CORP	15,400	182,064	228,998
BANKIA SA	1,707,530	6,515,465	4,428,963
BANKUNITED INC	187,700	6,878,895	6,269,180
BANKWELL FINANCIAL GROUP INC	7,200	184,240	210,096
BANNER CORP	171,771	8,903,245	9,304,835
BANPU PUBLIC COMPANY LTD	7,975,400	4,229,308	4,071,261
BAOSHAN IRON & STEEL COMPANY LTD	2,952,048	3,338,653	3,175,993
BAOSHENG SCIENCE AND TECHNOLOGY INNOVATION COMPANY LTD	395,300	266,603	259,408
BAOZUN INC - ADR	111,600	3,896,600	4,635,864
BAR HARBOR BANKSHARES	16,687	392,871	431,693
BARCLAYS PLC	10,583,123	30,109,218	21,330,895
BARCLAYS PLC - SPONSORED ADR	1,443,032	15,390,109	11,544,256
BARCO NV	11,885	1,520,285	1,822,937
BARNES & NOBLE EDUCATION INC	34,161	325,784	143,476
BARNES & NOBLE INC	48,800	540,521	264,984
BARNES GROUP INC	121,941	5,779,961	6,268,987
BARRATT DEVELOPMENTS PLC	60,935	447,355	475,773
BARRETT BUSINESS SERVICES INC	7,000	348,245	541,310
BASF AG	192,143	17,866,897	14,137,951
BASIC ENERGY SERVICES INC	18,600	393,018	70,680
BASSETT FURNITURE INDUSTRIES INC	11,700	418,790	191,997
BATA INDIA LTD	377,145	4,791,043	7,649,334
BAWAG GROUP AG	13,491	632,353	595,937
BAXTER INTERNATIONAL INC	1,313,735	36,374,938	106,819,793
BAYCOM CORP	11,400	278,046	258,096
BAYER AG	288,001	27,971,767	18,626,798
BAYERISCHE MOTOREN WERKE AG	29,260	2,554,879	2,258,753
BAYERISCHE MOTOREN WERKE AG - PREFERRED	26,572	1,912,994	1,748,411
BB SEGURIDADE PARTICIPACOES SA	41,887	302,667	285,439
BB&T CORP	1,788,037	60,016,214	83,197,362
BBA AVIATION PLC	586,056	2,749,837	1,901,514
BBX CAPITAL CORP	61,800	553,728	365,856
BCA MARKETPLACE PLC	4,264,022	9,994,950	10,979,118
BCB BANCORP INC	15,500	234,761	207,700
BEACH ENERGY LTD	78,751	113,430	115,238
BEACON ROOFING SUPPLY INC	479,952	18,097,823	15,435,256
BEASLEY BROADCAST GROUP INC - CLASS A	91	844	362
BEAZER HOMES USA INC	26,600	453,746	306,166
BEAZLEY PLC	177,813	1,287,975	1,193,251
BECHTLE AG	176,591	14,019,105	16,368,443
BECTON DICKINSON AND COMPANY	832,129	102,232,613	207,807,575
BED BATH & BEYOND INC	135,900	2,727,513	2,308,941
BEFESA SA	17,250	810,400	752,492
BEIERSDORF AG	1,394	140,211	145,162
BEIGENE LTD - ADR	84,013	13,050,081	11,089,716
BEIJING ENTERPRISES HOLDINGS LTD	530,000	2,685,882	3,004,478
BEIJING ENTERPRISES WATER GROUP LTD	1,084,000	535,437	669,737
BEL FUSE INC - CLASS B	11,300	311,021	285,664
BELDEN INC	74,189	5,347,540	3,983,949
BELLICUM PHARMACEUTICALS INC	31,600	429,237	106,492
BELLWAY PLC	93,558	2,673,132	3,712,182
BELMOND LTD - CLASS A	92,000	1,238,211	2,293,560
BEMIS COMPANY INC	158,600	7,255,845	8,799,128
BENCHMARK ELECTRONICS INC	79,511	1,761,161	2,087,164
BENEFITFOCUS INC	266,611	8,951,822	13,202,577
BERKSHIRE HATHAWAY INC - CLASS B	5,175,424	559,338,151	1,039,690,927
BERKSHIRE HILLS BANCORP INC	40,000	1,225,158	1,089,600
BERMAZ MOTOR SDN BERHAD	3,002,356	1,387,355	1,662,051
BERRY GLOBAL GROUP INC	408,287	17,428,102	21,994,421
BERRY PETROLEUM CORP	14,700	205,030	169,638
BEST BUY COMPANY INC	465,980	17,831,518	33,112,539
BEST WORLD INTERNATIONAL LTD	27,700	52,358	44,377
BETSSON AB	378,782	2,581,016	2,880,284

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
BG STAFFING INC	24,895	552,256	543,707
BGC PARTNERS INC	518,400	3,880,996	2,752,704
BHP GROUP PLC	142,330	3,308,419	3,428,471
BHP GROUP PLC - ADR	100,500	3,529,771	4,852,140
BIC CAMERA INC	94,600	1,438,648	993,990
BIFFA PLC	1,056,689	3,110,484	3,056,759
BIG 5 SPORTING GOODS CORP	16,350	252,007	51,993
BIG LOTS INC	155,682	6,558,700	5,919,030
BIGLARI HOLDINGS INC - CLASS A	128	149,166	94,135
BIGLARI HOLDINGS INC - CLASS B	1,280	309,517	180,941
BILIA AB	92,988	816,920	795,510
BIM BIRLESİK MAGAZALAR AS	201,095	2,807,738	2,712,305
BIMB HOLDINGS BERHAD	258,200	269,209	272,588
BIOCRYST PHARMACEUTICALS INC	101,800	1,086,896	828,652
BIOGAIA AB	73,700	3,543,365	3,619,328
BIOGEN INC	474,225	48,371,118	112,097,306
BIOHAVEN PHARMACEUTICAL HOLDING COMPANY LTD	36,216	1,065,494	1,864,037
BIOLIFE SOLUTIONS INC	40,000	431,942	715,600
BIOMARIN PHARMACEUTICAL INC	334,400	43,200,065	29,704,752
BIO-RAD LABORATORIES INC - CLASS A	42,100	4,590,792	12,869,128
BIOSCRIP INC	116,700	364,097	233,400
BIOSEARCH SA	11,602	22,040	16,024
BIOSPECIFICS TECHNOLOGIES CORP	9,384	493,233	584,905
BIOTAGE AB	9,712	99,467	123,974
BIO-TECHNE CORP	352,156	25,599,439	69,920,574
BIOTELEMETRY INC	81,563	2,711,192	5,107,475
BIOTIME INC	69,500	218,452	91,045
BIXOLON COMPANY LTD	7,505	44,807	40,332
BJ'S RESTAURANTS INC	39,167	1,614,403	1,851,816
BJ'S WHOLESALE CLUB HOLDINGS INC	330,698	7,969,590	9,061,125
BK BRASIL OPERACAO E ASSESSORIA A RESTAURANTES SA	27,300	149,736	155,100
BKW AG	8,706	513,180	593,571
BLACK HILLS CORP	69,674	3,547,895	5,160,753
BLACK KNIGHT INC	271,885	10,114,298	14,817,733
BLACKBAUD INC	632,519	19,559,891	50,430,740
BLACKBERRY LTD	681,906	5,543,015	6,880,432
BLACKLINE INC	357,975	13,505,111	16,581,402
BLACKROCK INC	316,500	76,995,960	135,262,605
BLACKSTONE MORTGAGE TRUST INC - CLASS A	112,600	3,697,828	3,891,456
BLOOM ENERGY CORP - CLASS A	45,486	559,589	587,679
BLOOMBERRY RESORTS CORP	1,889,300	366,537	431,758
BLOOMIN' BRANDS INC	82,200	1,844,686	1,680,990
BLOOMSBURY PUBLISHING PLC	7,675	26,026	22,802
BLUCORA INC	46,700	942,839	1,558,846
BLUE BIRD CORP	13,000	238,942	220,090
BLUE HILLS BANCORP INC	25,600	348,379	611,840
BLUEBIRD BIO INC	169,340	25,155,308	26,642,262
BLUEGREEN VACATIONS CORP	10,800	256,749	160,488
BLUELINX HOLDINGS INC	10,000	375,200	266,400
BLUEPRINT MEDICINES CORP	51,077	2,332,533	4,088,714
BLUEROCK RESIDENTIAL GROWTH REIT INC	20,200	261,654	217,756
BLUESCOPE STEEL LTD	1,149,676	11,370,220	11,392,579
BMC STOCK HOLDINGS INC	66,100	1,180,084	1,167,987
BML INC	24,800	690,531	719,230
BNK FINANCIAL GROUP INC	163,661	1,395,644	963,136
BNP PARIBAS SA	681,596	34,279,893	32,610,714
BOEING COMPANY/THE	1,273,772	86,019,852	485,842,116
BOINGO WIRELESS INC	124,488	2,681,879	2,898,081
BOISE CASCADE COMPANY	57,629	2,020,099	1,542,152
BOK FINANCIAL CORP	64,416	4,876,275	5,253,125
BOLSA DE VALORES DE COLOMBIA	120,634	505,309	456,712
BOLSA MEXICANA DE VALORES SAB DE CV	856,699	1,442,939	1,773,684
BONANZA CREEK ENERGY INC	18,000	523,260	408,420
BONDUELLE SCA	6,306	272,982	185,160
BOOKING HOLDINGS INC	116,310	62,313,132	202,950,482
BOOKOFF GROUP HOLDINGS LTD	4,600	32,727	34,536
BOOT BARN HOLDINGS INC	27,000	676,124	794,880
BOOZ ALLEN HAMILTON HOLDING CORP	430,224	14,072,287	25,013,223
BORGWARNER INC	569,480	26,649,459	21,873,727
BORR DRILLING LTD	590,182	2,439,839	1,822,988
BORUSSIA DORTMUND GMBH & COMPANY KGAA	45,598	439,435	419,326
BOSCH LTD	2,042	541,146	536,030
BOSIDENG INTERNATIONAL HOLDINGS LTD	8,312,000	1,524,181	2,033,012

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
BOSTON BEER COMPANY INC/THE - CLASS A	8,300	2,044,312	2,446,259
BOSTON OMAHA CORP - CLASS A	5,600	124,488	139,664
BOSTON PRIVATE FINANCIAL HOLDINGS INC	81,700	1,032,994	895,432
BOSTON PROPERTIES INC	294,000	37,124,050	39,360,720
BOSTON SCIENTIFIC CORP	3,417,324	77,368,745	131,156,895
BOTTOMLINE TECHNOLOGIES INC	43,700	1,266,877	2,188,933
BOUSTEAD SINGAPORE LTD	63,200	36,432	36,861
BOUVET ASA	869	24,530	26,237
BOUYGUES SA	34,505	1,375,769	1,233,994
BOX INC - CLASS A	125,800	2,471,661	2,429,198
BOYD GAMING CORP	99,009	1,642,852	2,708,886
BP PLC	24,107,349	163,540,590	175,442,053
BP PLC - SPONSORED ADR	722,578	28,289,554	31,591,110
BPER BANCA SPA	136,518	685,991	558,126
BPOST SA	38,374	349,477	414,293
BRADESPAR SA - PREFERRED	149,725	979,250	1,227,286
BRADY CORP - CLASS A	48,500	1,479,548	2,250,885
BRAEMAR HOTELS & RESORTS INC	25,118	383,324	306,691
BRAMBLES LTD	223,551	1,676,218	1,867,481
BRANDYWINE REALTY TRUST	327,900	4,643,425	5,200,494
BRASKEM SA - PREFERRED A	34,300	496,575	448,614
BRAVURA SOLUTIONS LTD	259,076	869,368	1,006,669
BRENNTAG AG	208,735	11,840,162	10,757,954
BREWING DOLPHIN HOLDINGS PLC	11,072	50,144	45,042
BRICKWORKS LTD	41,533	496,035	510,991
BRIDGE BANCORP INC	18,500	501,565	542,050
BRIDGESTONE CORP	62,100	2,431,544	2,393,446
BRIDGEWATER BANCSHARES INC	13,100	160,366	135,061
BRIGGS & STRATTON CORP	44,100	1,001,499	521,703
BRIGHT HORIZONS FAMILY SOLUTIONS INC	303,918	26,283,500	38,631,017
BRIGHTCOVE INC	29,700	207,536	249,777
BRIGHTHOUSE FINANCIAL INC	227,981	10,236,874	8,273,430
BRIGHTSPHERE INVESTMENT GROUP PLC	104,983	1,670,847	1,423,569
BRIGHTVIEW HOLDINGS INC	27,600	392,570	397,440
BRINKER INTERNATIONAL INC	43,264	1,673,723	1,920,056
BRINK'S COMPANY/THE	67,726	3,336,016	5,107,218
BRISTOL-MYERS SQUIBB COMPANY	3,981,300	123,895,686	189,947,823
BRISTOW GROUP INC	32,100	1,122,757	35,631
BRITANNIA INDUSTRIES LTD	46,600	1,481,397	2,075,558
BRITISH AMERICAN TOBACCO PLC	462,300	24,404,917	19,240,656
BRITVIC PLC	12,403	127,198	153,940
BRIXMOR PROPERTY GROUP INC	553,500	12,098,553	10,167,795
BROADCOM INC	945,154	123,413,370	284,217,259
BROADRIDGE FINANCIAL SOLUTIONS INC	348,857	15,914,412	36,172,982
BROOKDALE SENIOR LIVING INC	183,400	1,726,415	1,206,772
BROOKFIELD PROPERTY REIT INC - CLASS A	213,500	4,161,824	4,374,615
BROOKLINE BANCORP INC	147,393	1,675,303	2,122,459
BROOKS AUTOMATION INC	151,847	3,213,127	4,453,673
BROWN & BROWN INC	1,098,600	19,116,350	32,419,686
BROWN-FORMAN CORP - CLASS A	548,819	29,245,961	28,083,068
BROWN-FORMAN CORP - CLASS B	888,101	33,947,504	46,873,971
BRP INC	7,500	212,413	208,166
BRT APARTMENTS CORP	9,100	117,936	126,308
BRUKER CORP	444,726	12,097,164	17,095,267
BRUNSWICK CORP	169,591	8,433,645	8,535,515
BRYN MAWR BANK CORP	19,600	653,395	708,148
BSB BANCORP INC	11,200	289,499	367,808
BT GROUP PLC	69,814	223,529	202,820
BUCHER INDUSTRIES AG	5,633	1,890,889	1,883,511
BUCKLE INC/THE	142,497	3,609,609	2,667,544
BUFAB AB	11,151	143,958	117,457
BUILD KING HOLDINGS LTD	760,000	88,894	144,256
BUILD-A-BEAR WORKSHOP INC	290,000	2,542,975	1,769,000
BUILDERS FIRSTSOURCE INC	110,900	1,543,761	1,479,406
BUMRUNGRAD HOSPITAL PCL	53,900	318,378	304,870
BUNGE LTD	320,207	25,367,224	16,993,385
BUNKA SHUTTER COMPANY LTD	42,900	367,511	310,844
BUNZL PLC	129,053	3,945,905	4,257,875
BURBERRY GROUP PLC	1,049,917	27,227,743	26,739,403
BUREAU VERITAS SA	108,899	2,652,514	2,555,594
BURFORD CAPITAL LTD	160,120	3,136,156	3,517,744
BURLINGTON STORES INC	146,311	11,620,717	22,924,007
BUSINESS BRAIN SHOWA-OTA INC	1,500	30,201	25,681

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
BUSINESS FIRST BANCSHARES INC	12,100	322,792	296,934
BWX TECHNOLOGIES INC	547,000	22,299,972	27,120,260
BYLINE BANCORP INC	17,400	396,128	321,552
C&F FINANCIAL CORP	4,900	239,110	247,940
C&J ENERGY SERVICES INC	76,849	2,269,328	1,192,696
C.H. ROBINSON WORLDWIDE INC	310,300	20,606,254	26,992,997
C.I. TAKIRON CORP	2,500	13,956	13,552
CABBEEN FASHION LTD	20,000	8,547	5,758
CABLE ONE INC	13,864	7,154,014	13,605,852
CABOT CORP	455,519	22,104,460	18,963,256
CABOT MICROELECTRONICS CORP	288,972	16,465,943	32,353,305
CABOT OIL & GAS CORP	740,800	21,095,534	19,334,880
CAC HOLDINGS CORP	7,100	64,522	94,551
CACI INTERNATIONAL INC	30,578	2,876,187	5,565,808
CACTUS INC - CLASS A	37,300	1,190,418	1,327,880
CADENCE BANCORPORATION - CLASS A	1,012,375	26,812,350	18,779,556
CADENCE DESIGN SYSTEMS INC	633,413	14,315,719	40,228,060
CADIZ INC	22,300	298,151	215,864
CAESARS ENTERTAINMENT CORP	1,031,175	11,528,836	8,960,911
CAESARSTONE LTD	24,000	831,440	374,640
CAFE DE CORAL HOLDINGS LTD	78,000	188,316	198,529
CAI INTERNATIONAL INC	16,100	356,571	373,520
CALAMP CORP	33,700	758,602	423,946
CALAVO GROWERS INC	15,700	756,895	1,316,445
CALERES INC	41,300	1,016,466	1,019,697
CALIFORNIA RESOURCES CORP	45,870	714,722	1,179,318
CALIFORNIA WATER SERVICE GROUP	47,100	1,182,330	2,556,588
CALITHERA BIOSCIENCES INC	12,100	184,646	81,554
CALIX INC	40,500	327,727	311,850
CALLAWAY GOLF COMPANY	140,550	1,520,809	2,238,961
CALLON PETROLEUM COMPANY	788,207	9,058,374	5,950,963
CAL-MAINE FOODS INC	30,600	1,127,439	1,365,678
CALTEX AUSTRALIA LTD	19,459	520,252	362,293
CALYXT INC	6,600	134,293	116,094
CAMBREX CORP	72,669	2,856,006	2,823,191
CAMBRIDGE BANCORP	4,200	359,478	347,970
CAMDEN NATIONAL CORP	26,364	905,928	1,099,906
CAMDEN PROPERTY TRUST	176,300	10,765,097	17,894,450
CAMPBELL SOUP COMPANY	320,800	16,123,310	12,232,104
CAMPING WORLD HOLDINGS INC - CLASS A	26,900	998,048	374,179
CAMTEK LTD	47,418	431,594	422,969
CANADA GOOSE HOLDINGS INC	571,250	20,023,475	27,431,425
CANADIAN IMPERIAL BANK OF COMMERCE	350,843	30,088,350	27,732,341
CANADIAN NATIONAL RAILWAY COMPANY	495,921	39,991,124	44,408,121
CANADIAN NATURAL RESOURCES LTD	79,400	2,693,844	2,180,610
CANADIAN PACIFIC RAILWAY LTD	7,100	1,086,788	1,463,314
CANADIAN SOLAR INC	6,422	113,075	119,642
CANADIAN WESTERN BANK	25,500	594,038	532,733
CANCOM SE	197,050	8,155,681	8,890,130
CANFOR CORP	96,295	1,311,654	987,493
CANFOR PULP PRODUCTS INC	39,707	769,306	442,559
CANNAE HOLDINGS INC	67,600	917,264	1,639,976
CANON INC	14,100	471,781	409,299
CANON MARKETING JAPAN INC	180,700	3,390,488	3,554,085
CANTEL MEDICAL CORP	476,220	10,820,281	31,854,356
CAPCOM COMPANY LTD	180,400	4,188,756	4,042,029
CAPGEMINI SA	64,502	7,606,188	7,829,258
CAPITA GROUP PLC	670,589	1,131,378	1,083,526
CAPITAL BANCORP INC	900	10,442	10,458
CAPITAL CITY BANK GROUP INC	13,100	211,409	285,318
CAPITAL ONE FINANCIAL CORP	1,423,800	89,869,056	116,310,222
CAPITAL POWER CORP	20,300	453,125	475,609
CAPITAL SECURITIES CORP	176,000	52,066	54,821
CAPITAL SENIOR LIVING CORP	22,900	575,639	91,371
CAPITALAND LTD	277,200	728,520	746,977
CAPITOL FEDERAL FINANCIAL INC	126,400	1,558,120	1,687,440
CAPRI HOLDINGS LTD	280,222	11,703,840	12,820,157
CAPSTAR FINANCIAL HOLDINGS INC	9,200	173,217	132,848
CAPSTEAD MORTGAGE CORP	184,828	1,835,402	1,587,673
CARA THERAPEUTICS INC	30,700	527,567	602,334
CARBO CERAMICS INC	21,500	804,686	75,250
CARBON BLACK INC	38,300	642,271	534,285
CARBONITE INC	233,308	5,563,722	5,788,371

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
CARDINAL HEALTH INC	1,214,144	83,393,288	58,461,034
CARDIOVASCULAR SYSTEMS INC	535,047	15,245,944	20,684,917
CARDLYTICS INC	9,000	164,032	148,860
CARDTRONICS PLC	65,642	2,017,431	2,335,542
CARE.COM INC	69,152	1,226,537	1,366,443
CAREDX INC	64,592	1,315,596	2,035,940
CAREER EDUCATION CORP	64,500	426,370	1,065,540
CARETRUST REIT INC	84,400	1,190,800	1,980,024
CARGURUS INC	51,700	1,818,711	2,071,102
CARLISLE COMPANIES INC	188,994	13,032,337	23,174,444
CARLSBERG A/S - CLASS B	230,103	22,486,738	28,766,985
CARLSBERG BREWERY MALAYSIA BERHAD	50,300	294,289	329,460
CARMAX INC	387,050	26,356,283	27,016,090
CARNIVAL CORP	833,700	31,427,611	42,285,264
CARNIVAL PLC	178,065	9,492,232	8,735,839
CAROLINA FINANCIAL CORP	23,000	634,032	795,570
CARPENTER TECHNOLOGY CORP	88,400	3,705,808	4,053,140
CARPHONE WAREHOUSE GROUP PLC	174,403	435,013	333,498
CARREFOUR SA	989,268	26,322,830	18,494,813
CARRIAGE SERVICE INC - CLASS A	15,400	362,535	296,450
CARRIZO OIL & GAS INC	280,271	6,690,452	3,494,979
CARROLS RESTAURANT GROUP INC	24,600	267,527	245,262
CARS.COM INC	337,510	8,927,975	7,695,228
CARTER'S INC	123,950	8,714,584	12,492,921
CARVANA COMPANY	32,700	981,733	1,898,562
CASA SYSTEMS INC	26,600	528,705	220,780
CASELLA WASTE SYSTEMS INC - CLASS A	621,817	14,905,521	22,111,813
CASEY'S GENERAL STORES INC	91,940	11,548,748	11,839,114
CASI PHARMACEUTICALS INC	39,700	249,713	113,939
CASINO GUICHARD-PERRACHON SA	46,069	1,912,552	1,999,309
CASS INFORMATION SYSTEMS INC	15,708	604,509	742,988
CASTLE BRANDS INC	36,400	67,340	25,353
CASTLIGHT HEALTH INC - B SHARES	60,200	329,820	225,750
CATALENT INC	892,245	27,044,646	36,216,225
CATALYST BIOSCIENCES INC	5,600	58,968	45,416
CATALYST PHARMACEUTICALS INC	76,194	241,559	388,589
CATCHMARK TIMBER TRUST INC - CLASS A	43,400	511,433	426,188
CATENA AB	3,978	79,015	110,437
CATERPILLAR INC	1,322,250	54,358,034	179,151,652
CATHAY FINANCIAL HOLDINGS COMPANY LTD	1,644,594	2,507,529	2,398,550
CATHAY GENERAL BANCORP	94,303	3,166,108	3,197,815
CATO CORP/THE - CLASS A	26,300	766,956	393,974
CAVCO INDUSTRIES INC	9,100	809,983	1,069,523
CB FINANCIAL SERVICES INC	5,200	180,752	123,396
CBIZ INC	160,884	1,846,857	3,256,292
CBL & ASSOCIATES PROPERTIES INC	137,800	1,322,880	213,590
CBOE GLOBAL MARKETS INC	498,900	39,877,898	47,615,016
CBRE GROUP INC	882,854	33,688,680	43,657,130
CBS CORP - CLASS B	645,357	36,275,558	30,673,818
CBTX INC	20,700	698,214	672,129
CCS SUPPLY CHAIN MANAGEMENT COMPANY LTD	286,200	310,564	440,360
CDK GLOBAL INC	497,000	23,207,347	29,233,540
CDW CORP	455,444	25,841,706	43,891,138
CECO ENVIRONMENTAL CORP	30,900	308,171	222,480
CEDAR REALTY TRUST INC	62,700	399,092	213,180
CELANESE CORP	230,704	16,168,676	22,749,721
CELCUITY INC	6,500	154,605	142,415
CELEBI HAVA SERVISI AS	4,665	31,684	56,397
CELGENE CORP	1,609,500	68,356,724	151,840,230
CELLAVISION AB	2,461	69,265	74,027
CELLECTIS - ADR	99,600	2,600,873	1,826,664
CELLNEX TELECOM SAU	1,253,197	32,297,264	36,811,102
CELLULAR BIOMEDICINE GROUP INC	12,900	261,999	223,170
CELSIUS HOLDINGS INC	22,800	112,860	97,128
CEMBRA MONEY BANK AG	12,725	1,099,778	1,202,991
CEMEX SAB DE CV	3,014,800	1,435,283	1,409,678
CEMEX SAB DE CV - SPONSORED ADR	604,885	4,260,467	2,806,666
CENCOSUD SA	259,344	647,345	449,000
CENTENE CORP	785,254	23,111,416	41,696,987
CENTENNIAL RESOURCE DEVELOPMENT INC - CLASS A	343,850	5,692,554	3,022,442
CENTERPOINT ENERGY INC	925,489	21,363,865	28,412,512
CENTERSTATE BANK CORP	449,922	10,930,520	10,712,643
CENTRAIS ELETRICAS BRASILEIRAS SA	43,900	242,585	413,879

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2019

Security Description	Shares	Cost	Fair Value
CENTRAL EUROPEAN MEDIA ENTERPRISES LTD - CLASS A	76,200	194,474	303,276
CENTRAL GARDEN & PET COMPANY	12,200	301,456	311,832
CENTRAL GARDEN & PET COMPANY - CLASS A	39,700	647,436	923,025
CENTRAL JAPAN RAILWAY COMPANY	5,600	936,264	1,300,772
CENTRAL PACIFIC FINANCIAL COMPANY	72,000	1,765,201	2,076,480
CENTRAL REINSURANCE COMPANY LTD	206,242	138,141	119,113
CENTRAL SECURITY PATROLS COMPANY LTD	1,100	45,606	48,299
CENTRAL VALLEY COMMUNITY BANCORP	13,700	216,832	267,835
CENTRICA PLC	8,121,326	33,436,866	12,085,208
CENTURY ALUMINUM COMPANY	47,300	738,552	420,024
CENTURY BANCORP INC - CLASS A	3,680	166,190	268,640
CENTURY CASINO INC	21,900	127,020	198,414
CENTURY COMMUNITIES INC	28,654	674,272	686,836
CENTURYLINK INC	1,741,475	43,019,231	20,880,285
CERAGON NETWORKS LTD	129,562	484,937	465,128
CERIDIAN HCM HOLDING INC	69,200	2,467,758	3,549,960
CERNER CORP	1,257,868	76,824,929	71,962,628
CERUS CORP	115,400	641,132	718,942
CERVED INFORMATION SOLUTIONS SPA	696,866	6,580,645	6,932,737
CESC VENTURES LTD	3,599	30,458	32,312
CEVA INC	30,983	927,352	835,302
CF INDUSTRIES HOLDINGS INC	406,900	24,126,391	16,634,072
CGG	176,137	337,090	360,742
CGI INC	68,530	3,413,750	4,712,640
CHAILEASE HOLDING COMPANY LTD	228,000	719,719	932,107
CHAMPION REIT	580,000	437,911	502,424
CHANGYOU.COM LTD - ADR	194,179	3,668,485	3,320,461
CHANJET INFORMATION TECHNOLOGY COMPANY LTD	16,800	26,528	22,386
CHANNELADVISOR CORP	26,600	345,034	323,988
CHARAH SOLUTIONS INC	2,100	15,022	13,440
CHARLES RIVER LABORATORIES INTERNATIONAL INC	157,846	11,422,642	22,927,132
CHARLES SCHWAB CORP/THE	4,942,154	132,930,076	211,326,505
CHAROEN POKPHAND ENTERPRISE (TAIWAN) COMPANY LTD	381,000	821,089	640,347
CHART INDUSTRIES INC	85,228	4,367,960	7,714,839
CHARTER COMMUNICATIONS INC - CLASS A	432,405	99,521,358	150,005,619
CHARTER HALL GROUP	24,467	176,435	178,494
CHASE CORP	8,000	348,272	740,320
CHATHAM LODGING TRUST	63,496	1,511,899	1,221,663
CHECK POINT SOFTWARE TECHNOLOGIES LTD	191,518	22,216,354	24,225,112
CHEESECAKE FACTORY INC/THE	103,086	5,368,859	5,042,967
CHEFS' WAREHOUSE INC	30,982	765,014	961,991
CHEGG INC	764,672	14,457,103	29,149,297
CHEIL WORLDWIDE INC	50,747	1,022,825	1,081,911
CHEMED CORP	39,129	12,555,335	12,524,019
CHEMICAL FINANCIAL CORP	83,149	3,142,827	3,422,413
CHEMOCENTRYX INC	25,400	260,107	352,806
CHEMOURS COMPANY/THE	761,050	32,191,079	28,280,618
CHEMUNG FINANCIAL CORP	3,400	101,354	159,562
CHENIERE ENERGY INC	582,176	36,369,209	39,797,551
CHENNAI PETROLEUM CORP LTD	9,463	29,506	37,333
CHERRY HILL MORTGAGE INVESTMENT CORP	17,900	338,807	308,238
CHESAPEAKE ENERGY CORP	3,282,132	20,062,240	10,174,609
CHESAPEAKE LODGING TRUST	100,709	2,789,919	2,800,717
CHESAPEAKE UTILITIES CORP	15,600	902,738	1,422,876
CHEUNG KONG HOLDINGS LTD	6,833,292	82,972,585	71,771,785
CHEVRON CORP	4,970,920	253,316,281	612,317,894
CHIBA BANK LTD/THE	202,400	1,241,707	1,098,996
CHIBA KOGYO BANK LTD/THE	55,800	242,383	150,736
CHICO'S FAS INC	111,500	1,660,304	476,105
CHILDREN'S PLACE INC/THE	16,500	1,085,209	1,605,120
CHIMERA INVESTMENT CORP	363,700	5,388,270	6,815,738
CHIMERIX INC	36,400	1,086,099	76,440
CHIMNEY COMPANY LTD	600	16,042	14,268
CHINA AGRI-INDUSTRIES HOLDINGS LTD	2,244,000	995,715	768,968
CHINA AOYUAN PROPERTY GROUP LTD	571,942	403,865	689,978
CHINA AVIATION OIL SINGAPORE CORP LTD	89,000	83,896	88,047
CHINA BANKING CORP	8,600	5,981	4,397
CHINA BLUECHEMICAL LTD - H SHARES	3,074,000	1,093,677	998,567
CHINA CINDA ASSET MANAGEMENT COMPANY LTD	4,230,013	1,619,067	1,174,712
CHINA COMMUNICATIONS SERVICES CORP LTD - H SHARES	3,964,000	3,173,888	3,534,800
CHINA CONCH VENTURE HOLDINGS LTD	1,024,100	3,697,872	3,665,910
CHINA CONSTRUCTION BANK - H SHARES	12,500,000	9,497,541	10,716,629
CHINA EVERBRIGHT BANK COMPANY LTD - H SHARES	514,000	220,385	242,924

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2019

Security Description	Shares	Cost	Fair Value
CHINA EVERBRIGHT GREENTECH LTD	649,000	667,359	515,070
CHINA EVERBRIGHT INTERNATIONAL LTD	1,273,800	689,131	1,294,903
CHINA EVERBRIGHT LTD	544,000	967,428	1,078,305
CHINA GALAXY SECURITIES COMPANY	2,439,840	2,167,562	1,603,778
CHINA HUARONG ASSET MANAGEMENT COMPANY LTD	25,771,000	7,163,055	5,482,528
CHINA LIFE INSURANCE COMPANY LTD	2,901,860	2,655,979	2,462,116
CHINA LIFE INSURANCE COMPANY LTD - H SHARES	5,519,000	16,506,856	14,834,604
CHINA LONGYUAN POWER GROUP CORP	1,381,900	1,436,801	961,175
CHINA MAPLE LEAF EDUCATIONAL SYSTEMS LTD	520,000	217,728	250,396
CHINA MEDICAL SYSTEM HOLDINGS LTD	2,352,000	4,340,059	2,280,106
CHINA MENGNIU DAIRY COMPANY LTD	349,000	1,102,544	1,298,199
CHINA MERCHANTS BANK - H SHARES	3,054,500	14,270,876	14,844,575
CHINA MERCHANTS HOLDINGS INTERNATIONAL COMPANY LTD	1,236,195	3,763,227	2,633,033
CHINA MOBILE LTD	12,020,500	123,606,260	122,502,691
CHINA MOTOR CORP	4,783	4,152	4,423
CHINA NATIONAL BUILDING MATERIAL COMPANY LTD - H SHARES	5,692,000	4,782,497	4,488,370
CHINA NATIONAL CHEMICAL ENGINEERING COMPANY LTD	2,228,700	1,868,394	2,145,723
CHINA ORIENTAL GROUP COMPANY LTD	1,120,000	651,221	703,393
CHINA OVERSEAS GRAND OCEANS LTD	537,000	289,309	292,103
CHINA OVERSEAS LAND & INVESTMENT LTD	238,000	875,127	903,496
CHINA PETROCHEMICAL DEVELOPMENT CORP	4,368,000	1,879,652	1,714,859
CHINA PETROLEUM & CHEMICAL CORP - H SHARES	30,399,654	25,009,280	23,971,345
CHINA RAILWAY CONSTRUCTION CORP LTD	2,943,000	3,931,543	3,854,042
CHINA RAILWAY GROUP LTD - H SHARES	8,163,000	7,221,751	7,445,535
CHINA RESOURCES CEMENT HOLDINGS LTD	2,368,000	1,333,359	2,443,430
CHINA RESOURCES LAND LTD	2,384,000	8,931,731	10,690,106
CHINA RESOURCES MEDICAL HOLDINGS COMPANY LTD	344,500	214,451	247,515
CHINA SCE PROPERTY HOLDINGS LTD	1,426,000	574,197	742,978
CHINA SHENHUA ENERGY COMPANY LTD - H SHARES	6,352,500	14,660,991	14,485,411
CHINA SHINEWAY PHARMACEUTICAL GROUP LTD	1,834,000	2,793,445	1,836,348
CHINA SOUTH CITY HOLDINGS LTD	84,758	13,712	13,605
CHINA SUNSINE CHEMICAL HOLDINGS LTD	72,600	52,544	60,567
CHINA SUNTIEN GREEN ENERGY CORP LTD	2,415,000	630,752	735,272
CHINA TELECOM CORP LTD - H SHARES	60,926,000	30,432,855	33,839,370
CHINA TOWER CORP LTD	118,450,368	22,975,581	27,462,553
CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS COMPANY LTD	450,000	303,597	267,709
CHINA UNICOM LTD	8,630,000	10,025,524	10,938,732
CHINA UNION HOLDINGS LTD	393,800	347,469	434,808
CHINA UNITED NETWORK COMMUNICATIONS LTD	5,334,056	5,107,401	5,389,459
CHINA WATER AFFAIRS GROUP LTD	218,000	222,009	227,721
CHINA YUCHAI INTERNATIONAL LTD	19,607	435,794	310,771
CHINASOFT INTERNATIONAL LTD	1,130,000	566,481	698,157
CHINO CORP	4,400	69,096	50,963
CHIPBOND TECHNOLOGY CORP	3,265,000	6,188,955	7,521,455
CHIPOTLE MEXICAN GRILL INC - CLASS A	53,672	31,709,324	38,123,758
CHLITINA HOLDING LTD	298,000	2,192,479	2,847,488
CHOICE HOTELS INTERNATIONAL INC	346,200	20,786,199	26,913,588
CHONG HONG CONSTRUCTION COMPANY LTD	491,000	1,450,435	1,433,786
CHONGKUNDANG HOLDINGS CORP	10,977	722,478	661,463
CHONGQING DIMA INDUSTRY COMPANY LTD	1,083,400	510,863	640,025
CHONGQING RURAL COMMERCIAL BANK COMPANY LTD	1,149,000	674,773	663,058
CHR. HANSEN HOLDING A/S	128,652	12,485,686	13,053,573
CHROMADEX CORP	15,700	60,288	65,783
CHUBB LTD	1,272,066	97,996,571	178,191,005
CHUGAI PHARMACEUTICAL COMPANY LTD	328,100	13,749,105	22,558,079
CHUGAI RO COMPANY LTD	1,300	24,594	20,589
CHUKYO BANK LTD/THE	11,600	246,046	238,005
CHURCH & DWIGHT COMPANY INC	847,588	33,796,515	60,373,693
CHURCHILL DOWNS INC	77,826	5,518,042	7,024,575
CHUY'S HOLDINGS INC	35,477	862,532	807,811
CIA DE FERRO LIGAS DA BAHIA - FERBASA - PREFERRED	22,700	126,076	126,633
CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO	129,500	90,489	1,397,590
CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO - ADR	99,440	1,032,611	1,052,075
CIDARA THERAPEUTICS INC	30,400	149,100	80,560
CIENA CORP	143,723	3,447,198	5,366,617
CIGNA CORP	1,102,402	79,053,297	177,288,290
CIMAREX ENERGY COMPANY	181,847	18,840,001	12,711,093
CIMC ENRIC HOLDINGS LTD	704,000	703,282	721,941
CIMPRESS NV	22,300	1,876,234	1,786,899
CINCINNATI BELL INC	41,520	705,856	396,101
CINCINNATI FINANCIAL CORP	425,740	25,929,572	36,571,066
CINDA REAL ESTATE COMPANY LTD	1,628,167	968,978	1,354,343
CINEMARK HOLDINGS INC	278,490	8,765,482	11,136,815

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
CINEWORLD GROUP PLC	1,308,000	3,258,762	4,987,043
CINTAS CORP	293,701	32,466,499	59,359,909
CIRCOR INTERNATIONAL INC	18,200	754,836	593,320
CIRRUS LOGIC INC	59,900	1,712,792	2,519,993
CISCO SYSTEMS INC	11,639,139	201,799,996	628,397,115
CISION LTD	540,005	8,143,990	7,435,869
CIT GROUP INC	323,651	14,743,993	15,525,538
CITADEL GROUP LTD/THE	4,437	24,379	23,292
CITI TRENDS INC	13,700	350,606	264,547
CITIC PACIFIC LTD	5,913,000	8,813,736	8,828,128
CITIC TELECOM INTERNATIONAL HOLDINGS LTD	385,000	156,353	173,128
CITIGROUP INC	8,380,189	537,588,252	521,415,360
CITIZENS & NORTHERN CORP	18,406	377,160	460,886
CITIZENS FINANCIAL GROUP INC	1,329,730	37,710,251	43,216,225
CITIZENS INC	44,700	307,297	298,149
CITRIX SYSTEMS INC	380,237	26,433,256	37,894,419
CITY DEVELOPMENTS LTD	291,000	2,537,039	1,944,297
CITY HOLDING COMPANY	14,800	652,645	1,127,612
CITY OFFICE REIT INC	31,200	392,036	352,872
CIVISTA BANCSHARES INC	29,800	654,781	650,534
CJ CORP	4,067	622,074	446,077
CJ CORP - PREFERRED	610	0	14,510
CJ HELLO COMPANY LTD	30,737	258,885	250,748
CK ASSET HOLDINGS LTD	2,153,792	15,913,794	19,151,037
CK INFRASTRUCTURE HOLDINGS LTD	436,999	3,296,299	3,587,868
CLARUS CORP	38,342	379,672	491,161
CLEAN ENERGY FUELS CORP	107,500	480,489	332,175
CLEAN HARBORS INC	258,366	12,225,602	18,480,920
CLEANAWAY WASTE MANAGEMENT LTD	762,109	1,040,021	1,201,828
CLEAR CHANNEL OUTDOOR HOLDINGS INC - CLASS A	23,300	93,200	124,655
CLEARFIELD INC	10,300	161,682	151,410
CLEARSIDE BIOMEDICAL INC	20,100	198,557	27,738
CLEARWATER PAPER CORP	18,500	742,014	360,380
CLEARWAY ENERGY INC - CLASS A	33,500	795,864	487,090
CLEARWAY ENERGY INC - CLASS C	75,300	1,447,766	1,137,783
CLEVELAND-CLIFFS INC	796,284	6,562,870	7,954,877
CLICKS GROUP LTD	1,702,745	12,815,016	21,750,033
CLINUVEL PHARMACEUTICALS LTD	4,374	57,159	76,092
CLIPPER LOGISTICS PLC	1,202,000	4,260,703	4,166,268
CLIPPER REALTY INC	15,900	191,456	212,901
CLOROX COMPANY/THE	332,700	41,044,809	53,385,042
CLOSE BROTHERS GROUP PLC	56,811	1,116,520	1,077,101
CLOUD PEAK ENERGY INC	65,300	231,640	6,857
CLOUDERA INC	633,006	7,328,964	6,925,086
CLOVER INDUSTRIES LTD	19,513	24,827	32,000
CLOVIS ONCOLOGY INC	55,027	3,479,930	1,365,770
CLP HOLDINGS LTD	216,000	1,819,031	2,503,965
CME GROUP INC	1,072,800	122,056,906	176,561,424
CMS ENERGY CORP	492,800	17,603,391	27,370,112
CNA FINANCIAL CORP	228,200	9,872,610	9,892,470
CNB FINANCIAL CORP	31,376	772,729	792,871
CNH INDUSTRIAL NV	1,496,100	14,762,701	15,226,576
CNHTC JINAN TRUCK COMPANY LTD - CLASS A	632,362	1,179,477	1,687,189
CNO FINANCIAL GROUP INC	333,372	6,695,109	5,393,959
CNOOC LTD	19,898,000	29,785,253	37,261,460
CNX RESOURCES CORP	326,400	4,916,698	3,515,328
COASTAL FINANCIAL CORP OF WASHINGTON	4,000	63,331	67,960
COBHAM PLC	7,158,192	13,485,955	10,288,212
COCA-COLA COMPANY/THE	9,756,937	219,910,320	457,210,068
COCA-COLA CONSOLIDATED INC	7,137	1,120,445	2,054,243
COCA-COLA HBC AG	293,073	10,187,568	9,986,391
COCA-COLA ICECEK AS	482,533	3,528,048	2,591,343
COCA-COLA WEST JAPAN	623,000	16,334,186	15,821,954
COCHLEAR LTD	399,316	26,736,350	49,151,584
CODAN LTD	41,117	95,835	91,711
CODEXIS INC	61,280	636,186	1,258,078
CODORUS VALLEY BANCORP INC	9,668	174,346	206,412
COEUR MINING INC	175,700	1,349,224	716,856
COFACE SA	89,662	973,457	793,335
COFCO TUNHE SUGAR COMPANY LTD - CLASS A	303,400	325,128	406,327
COFIDE SPA	55,088	32,973	32,227
COGECO COMMUNICATIONS INC	24,700	1,361,503	1,577,827
COGECO INC	2,600	178,167	153,048

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
COGENT COMMUNICATIONS GROUP INC	59,878	2,254,247	3,248,382
COGNEX CORP	2,026,693	51,391,877	103,077,606
COGNIZANT TECHNOLOGY SOLUTIONS CORP - CLASS A	1,699,554	64,118,739	123,132,687
COHBAR INC	12,900	107,328	42,054
COHEN & STEERS INC	21,700	795,289	917,259
COHERENT INC	180,455	21,604,801	25,574,083
COHERUS BIOSCIENCES INC	49,500	1,044,033	675,180
COHU INC	37,743	615,411	556,709
COLBUN SA	7,939,596	1,673,804	1,794,496
COLFAX CORP	159,500	6,405,946	4,733,960
COLGATE-PALMOLIVE COMPANY	2,532,292	97,797,095	173,563,294
COLLEGIUM PHARMACEUTICAL INC	27,400	470,169	414,836
COLLIERS INTERNATIONAL GROUP INC	1,307	103,271	87,255
COLLINS FOODS LTD	53,546	254,307	276,144
COLONY CAPITAL INC - CLASS A	906,998	15,716,296	4,825,229
COLONY CREDIT REAL ESTATE INC - CLASS A	82,400	1,629,872	1,290,384
COLOPLAST A/S - B SHARES	33,219	3,263,630	3,648,337
COLRUYT NV	14,711	866,171	1,088,552
COLUMBIA BANKING SYSTEM INC	104,146	3,007,253	3,404,533
COLUMBIA FINANCIAL INC	48,700	838,614	763,129
COLUMBIA PROPERTY TRUST INC	222,700	5,413,569	5,012,977
COLUMBIA SPORTSWEAR COMPANY	63,325	5,837,293	6,597,198
COLUMBUS MCKINNON CORP	55,855	1,781,249	1,918,619
COM7 PUBLIC COMPANY LTD	4,342,900	2,287,724	2,449,595
COMCAST CORP - CLASS A	13,863,049	267,403,539	554,244,699
COMERICA INC	401,176	24,271,674	29,414,224
COMFORT SYSTEMS USA INC	51,110	1,471,553	2,677,653
COMFORTDELGRO CORP LTD	182,400	295,574	346,082
COMMERCE BANCSHARES INC	358,581	13,834,626	20,819,213
COMMERCIAL INTERNATIONAL BANK	892,123	3,021,295	3,508,262
COMMERCIAL METALS COMPANY	250,986	4,830,099	4,286,841
COMMERCIAL VEHICLE GROUP INC	26,900	202,826	206,323
COMMERZBANK AG	57,104	478,146	442,423
COMMONWEALTH BANK OF AUSTRALIA	49,073	2,505,897	2,462,440
COMMSCOPE HOLDING COMPANY INC	813,300	30,014,795	17,673,009
COMMUNITY BANK SYSTEM INC	51,100	1,873,175	3,054,247
COMMUNITY BANKERS TRUST CORP	16,300	133,156	119,316
COMMUNITY FINANCIAL CORP/THE	6,900	258,957	195,753
COMMUNITY HEALTH SYSTEMS INC	79,300	1,032,486	295,789
COMMUNITY HEALTHCARE TRUST INC	17,100	396,691	613,719
COMMUNITY TRUST BANCORP INC	94,100	3,982,633	3,863,746
COMMVault SYSTEMS INC	40,300	1,846,588	2,609,022
COMPAGNIE DE SAINT-GOBAIN SA	1,778,641	70,619,086	64,527,820
COMPAGNIE D'ENTREPRISES CFE SA	1,746	207,225	162,525
COMPAGNIE FINANCIERE RICHEMONT SA	596,296	47,769,127	43,433,389
COMPAGNIE GENERALE DES ETABLISSEMENTS MICHELIN	276,311	25,442,269	32,700,962
COMPANHIA BRASILEIRA DE DISTRIBUICAO - PREFERRED	30,500	670,423	716,790
COMPANHIA BRASILEIRA DE DISTRIBUICAO - PREFERRED - SPONSORED ADR	87,719	1,950,871	2,042,098
COMPANHIA DE SANEAMENTO DE MINAS GERAIS - COPASA MG	59,200	873,841	928,988
COMPANHIA DE SANEAMENTO DO PARANA - PREFERRED	303,200	960,309	1,082,941
COMPANHIA DE TRANSMISSAO DE ENERGIA ELETRICA PAULISTA - PREFERRED	55,172	1,003,642	1,093,601
COMPANHIA PARANAENSE DE ENERGIA-COPEL - PREFERRED	61,000	526,624	570,548
COMPANHIA SIDERURGICA NACIONAL SA	258,200	643,639	1,078,128
COMPANIA CERVECERIAS UNIDAS SA	68,754	950,418	984,325
COMPANIA CERVECERIAS UNIDAS SA - SPONSORED ADR	35,499	985,485	1,045,801
COMPANIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	168,676	4,301,947	3,977,355
COMPARTAMOS SAB DE CV	737,300	760,644	575,472
COMPASS GROUP PLC	2,137,467	41,491,263	50,259,409
COMPASS MINERALS INTERNATIONAL INC	160,260	9,620,307	8,713,336
COMPUGROUP MEDICAL SE	26,266	1,469,438	1,548,371
COMPUTACENTER PLC	161,115	2,803,249	2,321,946
COMPUTER ENGINEERING & CONSULTING LTD	23,200	460,042	433,461
COMPUTER PROGRAMS & SYSTEMS INC	10,800	492,055	320,652
COMPUTERSHARE LTD	229,502	3,231,552	2,784,497
COMPX INTERNATIONAL INC	200	2,196	2,926
COMSYS HOLDINGS CORP	42,500	1,057,159	1,159,597
COMTECH TELECOMMUNICATIONS CORP	22,600	577,544	524,772
COMTURE CORP	3,200	110,918	105,236
CONAGRA BRANDS INC	936,250	30,108,968	25,971,575
CONCENTRADORA FIBRA DANHOS SA DE CV	639,944	959,254	913,852
CONCENTRADORA HIPOTECARIA SAPI DE CV	173,877	135,032	149,338
CONCENTRIC AB	2,369	45,896	37,545
CONCERT PHARMACEUTICALS INC	25,400	475,295	306,578

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
CONCHO RESOURCES INC	426,776	48,556,006	47,355,065
CONDUENT INC	1,134,102	19,255,648	15,684,631
CONMED CORP	49,227	2,354,408	4,094,702
CONNECTICUT WATER SERVICE INC	11,900	490,670	816,935
CONNECTONE BANCORP INC	29,300	574,942	577,210
CONN'S INC	33,544	1,026,783	766,816
CONOCOPHILLIPS COMPANY	2,880,947	79,752,612	192,274,403
CONSOL ENERGY INC	48,616	1,893,013	1,663,640
CONSOLIDATED COMMUNICATIONS HOLDINGS INC	68,782	1,543,255	750,412
CONSOLIDATED EDISON INC	884,500	62,491,164	75,014,445
CONSOLIDATED WATER COMPANY LTD	13,400	176,478	172,458
CONSOLIDATED-TOMOKA LAND COMPANY	4,600	252,281	271,630
CONSTELLATION BRANDS INC - CLASS A	376,676	59,172,210	66,042,603
CONSTELLATION PHARMACEUTICALS INC	1,500	10,094	20,325
CONSTELLATION SOFTWARE INC	36,007	20,226,596	30,523,543
CONSUN PHARMACEUTICAL GROUP LTD	709,000	616,620	520,238
CONTACT ENERGY LTD	27,496	121,993	130,141
CONTAINER STORE GROUP INC/THE	14,400	243,891	126,720
CONTINENTAL AG	95,293	15,106,250	14,359,366
CONTINENTAL BUILDING PRODUCTS INC	50,968	1,206,049	1,263,497
CONTINENTAL RESOURCES INC	252,300	11,177,628	11,295,471
CONTROL4 CORP	25,500	354,552	431,715
CONZZETA AG	113	130,291	88,503
COOPER COMPANIES INC/THE	284,152	50,281,513	84,157,298
COOPER TIRE & RUBBER COMPANY	129,720	4,163,672	3,877,331
COOPER-STANDARD HOLDINGS INC	17,900	1,395,325	840,584
COPA HOLDINGS SA - CLASS A	90,750	7,073,263	7,315,358
COPART INC	859,066	23,181,686	52,050,809
CORBUS PHARMACEUTICALS HOLDINGS INC	48,800	327,119	339,160
CORCEPT THERAPEUTICS INC	108,735	983,092	1,276,549
CORE LABORATORIES NV	152,121	11,543,041	10,485,701
CORE LOGIC INC	251,708	8,154,359	9,378,640
CORE-MARK HOLDING COMPANY INC	51,745	1,852,011	1,921,292
COREENERGY INFRASTRUCTURE TRUST INC	13,330	416,860	489,878
COREPOINT LODGING INC	44,650	794,555	498,741
CORESITE REALTY CORP	93,033	10,120,516	9,956,392
CORESTATE CAPITAL HOLDING SA	1,446	56,728	57,233
CORNERSTONE ONDEMAND INC	227,879	10,031,393	12,483,212
CORNING INC	1,659,000	47,454,705	54,912,900
CORPORACION INMOBILIARIA VESTA SAB DE CV	205,164	289,916	296,892
CORPORATE OFFICE PROPERTIES TRUST INC	524,359	14,944,355	14,315,001
CORVEL CORP	12,556	398,435	819,153
CORVUS PHARMACEUTICALS INC	9,500	108,336	38,190
COSAN LTD - CLASS A	33,937	391,686	393,330
COSAN SA INDUSTRIA E COMERCIO	99,700	1,057,917	1,092,634
COSCO PACIFIC LTD	1,464,000	1,528,946	1,581,503
COSMOS PHARMACEUTICAL CORP	6,300	1,265,808	1,089,416
COSTA GROUP HOLDINGS LTD	1,021,803	4,291,561	3,730,806
COSTAMARE INC	29,500	232,953	153,400
COSTAR GROUP INC	77,482	18,945,682	36,139,154
COSTCO WHOLESALE CORP	1,141,270	85,638,074	276,347,118
COTT CORP	148,980	2,243,382	2,176,598
COTY INC - CLASS A	920,600	17,773,298	10,586,900
COUNTRY GARDEN HOLDINGS COMPANY LTD	6,403,000	9,841,597	10,000,163
COUNTY BANCORP INC	4,900	104,174	86,240
COUPA SOFTWARE INC	126,075	7,208,398	11,470,304
COUSINS PROPERTIES INC	977,807	8,558,261	9,445,616
COVANTA HOLDING CORP	115,300	1,608,302	1,995,843
COVENANT TRANSPORT INC - CLASS A	29,870	843,404	566,933
COVESTRO AG	61,442	3,982,461	3,381,897
COVETRUS INC	526,161	20,753,759	16,758,228
COVIA HOLDINGS CORP	25,880	659,021	144,669
COVIVIO	11,000	1,082,847	1,168,438
COWAY COMPANY LTD	30,584	1,403,627	2,546,197
COWEN INC - CLASS A	25,924	599,877	375,639
CRA INTERNATIONAL INC	12,658	425,402	639,735
CRACKER BARREL OLD COUNTRY STORE INC	32,221	3,916,688	5,207,236
CRAFT BREW ALLIANCE INC	14,300	202,029	199,914
CRANE COMPANY	173,244	10,523,646	14,659,907
CRANEWARE PLC	6,279	260,309	198,819
CRANSWICK PLC	211,518	7,428,033	7,502,336
CRAWFORD & COMPANY - CLASS B	11,500	118,363	104,995
CRAY INC	89,609	2,140,781	2,334,314

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
CREDICORP LTD	119,519	23,092,314	28,678,584
CREDIT ACCEPTANCE CORP	21,400	5,072,027	9,671,302
CREDIT AGRICOLE SA	34,806	447,328	420,912
CREDIT SUISSE GROUP AG	3,137,005	51,687,794	36,554,818
CREDIT SUISSE GROUP AG - SPONSORED ADR	122,397	1,427,762	1,425,925
CREDITO REAL SAB DE CV	1,090,120	1,868,166	1,229,072
CREE INC	680,005	26,612,011	38,909,886
CRH PLC	1,412,639	36,295,257	43,796,548
CRINETICS PHARMACEUTICALS INC	4,100	143,309	93,316
CRISPR THERAPEUTICS AG	2,334	40,868	83,370
CRITEO SA - SPONSORED ADR	74,056	1,604,155	1,483,342
CROCS INC	66,400	1,251,968	1,709,800
CRODA INTERNATIONAL PLC	10,023	507,003	657,986
CROSS COUNTRY HEALTHCARE INC	36,200	459,576	254,486
CROWN CASTLE INTERNATIONAL CORP	1,061,343	102,573,257	135,851,904
CROWN CONFECTIONARY COMPANY LTD	8,066	94,618	73,547
CROWN HOLDINGS INC	222,500	11,713,878	12,141,825
CRYOLIFE INC	34,900	434,921	1,018,033
CRYOPORT INC	27,900	410,967	360,468
CSE GLOBAL LTD	205,100	65,691	81,767
CSG SYSTEMS INTERNATIONAL INC	82,499	2,819,024	3,489,708
CSL LTD	241,715	20,693,569	33,471,635
CSR LTD	52,610	179,400	124,073
CSW INDUSTRIALS INC	15,300	559,495	876,537
CSX CORP	1,891,550	24,807,072	141,525,771
CT ENVIRONMENTAL GROUP LTD	10,086,000	472,939	436,849
CTI BIOPHARMA CORP	37,300	189,857	36,188
CTI ENGINEERING COMPANY LTD	5,900	84,431	80,276
CTRIIP.COM INTERNATIONAL LTD - ADR	1,094,153	49,822,328	47,803,545
CTS CORP	32,100	512,203	942,777
CTS EVENTIM AG & COMPANY KGAA	28,289	1,386,028	1,341,724
CUBE SYSTEM INC	3,000	24,070	21,656
CUBESMART	356,200	10,544,753	11,412,648
CUBIC CORP	149,523	8,098,107	8,409,174
CUE BIOPHARMA INC	3,100	39,525	23,963
CULLEN/FROST BANKERS INC	154,097	11,855,568	14,958,196
CULP INC	13,400	370,911	257,682
CUMMINS INC	310,311	38,273,198	48,988,798
CURO GROUP HOLDINGS CORP	13,700	316,402	137,411
CURTISS-WRIGHT CORP	194,897	23,531,343	22,089,626
CUSHMAN & WAKEFIELD PLC	45,900	756,370	817,020
CUSTOMERS BANCORP INC	28,800	782,126	527,328
CUTERA INC	14,600	259,390	257,836
CVB FINANCIAL CORP	362,200	7,117,453	7,624,310
CVR ENERGY INC	18,300	453,368	753,960
CVS GROUP PLC	490,947	3,275,115	3,841,569
CVS HEALTH CORP	3,296,578	116,474,325	177,784,452
CYBERAGENT INC	57,000	1,153,174	2,325,112
CYBERARK SOFTWARE LTD	38,239	2,488,923	4,552,353
CYBERLINK CORP	158,000	370,964	361,928
CYBOZU INC	13,900	80,583	118,549
CYIENT LTD	174,227	1,345,400	1,633,370
CYMABAY THERAPEUTICS INC	54,300	746,625	721,104
CYPRESS SEMICONDUCTOR CORP	684,825	10,007,344	10,217,589
CYRELA BRAZIL REALTY SA EMPREENDIMENTOS E PARTICIPACOES	132,100	531,631	552,269
CYRUSONE INC	202,700	11,072,827	10,629,588
CYTOKINETICS INC	44,400	396,534	359,196
CYTOMX THERAPEUTICS INC	49,977	879,924	537,253
CYTOSORBENTS CORP	31,600	347,916	239,212
D.R. HORTON INC	682,200	20,549,655	28,229,436
D4T4 SOLUTIONS PLC	9,574	28,339	32,062
DA CIN CONSTRUCTION COMPANY LTD	139,000	104,848	97,867
DAE HYUN COMPANY LTD	26,422	59,741	56,564
DAEHAN FLOUR MILLS COMPANY LTD	395	73,203	65,944
DAELIM INDUSTRIAL COMPANY LTD	58,085	4,420,795	4,932,952
DAESANG CORP	20,083	463,782	501,588
DAEWON COMPANY LTD	4,282	47,051	52,436
DAH CHONG HONG HOLDINGS LTD	704,000	375,340	253,800
DAH SING BANKING GROUP LTD	17,600	34,142	33,048
DAICEL CHEMICAL INDUSTRIES LTD	40,800	460,467	443,074
DAIFUKU COMPANY LTD	32,900	1,429,966	1,712,102
DAIHO CORP	19,700	575,614	575,774
DAIICHI JITSUGYO COMPANY LTD	6,600	215,285	190,514

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
DAI-ICHI MUTUAL LIFE INSURANCE COMPANY	51,800	759,398	719,776
DAIICHI SANKYO COMPANY LTD	134,900	5,228,219	6,215,747
DAIKEN MEDICAL COMPANY LTD	22,100	156,601	111,014
DAIKIN INDUSTRIES LTD	31,000	3,608,235	3,632,561
DAIKOKU DENKI COMPANY LTD	4,900	83,350	68,264
DAILY JOURNAL CORP	1,500	317,056	321,150
DAIMLER AG	1,071,862	70,708,786	62,884,977
DAISHIN SECURITIES COMPANY LTD	97,481	1,064,989	944,667
DAISUE CONSTRUCTION COMPANY LTD	4,200	53,490	34,834
DAITO TRUST CONSTRUCTION COMPANY LTD	137,200	9,750,057	19,126,313
DAITRON COMPANY LTD	4,300	97,742	65,499
DAIWA HOUSE INDUSTRY COMPANY LTD	552,300	8,368,676	17,559,233
DAIWA OFFICE INVESTMENT CORP	127	775,665	904,151
DAIWABO HOLDINGS COMPANY LTD	5,900	337,042	339,549
DAKTRONICS INC	35,200	476,059	262,240
DALATA HOTEL GROUP PLC	159,675	1,313,848	1,054,232
DANA INC	147,828	3,281,734	2,622,469
DANAHER CORP	1,770,122	80,562,380	233,691,506
DANONE SA	214,875	13,883,554	16,573,000
DANSKE BANK A/S	16,133	301,558	283,416
DARDEN RESTAURANTS INC	242,350	17,448,241	29,438,255
DARLING INGREDIENTS INC	1,346,869	24,084,106	29,159,714
DART GROUP PLC	43,628	522,269	451,101
DASAN ZHONG SOLUTIONS INC	7,800	75,972	83,382
DASEKE INC	23,400	232,522	119,106
DAVE & BUSTERS ENTERTAINMENT INC	86,379	4,396,149	4,307,721
DAVITA INC	305,400	22,887,631	16,580,166
DAWSON GEOPHYSICAL COMPANY	10,400	81,640	30,472
DB FINANCIAL INVESTMENT COMPANY LTD	6,879	29,850	29,180
DBS GROUP HOLDINGS LTD	1,752,708	29,969,133	32,647,341
DCM SHRIRAM LTD	90,621	669,588	541,568
DCMI HOLDINGS INC	1,079,000	233,040	246,582
DEA CAPITAL SPA	53,048	82,747	84,463
DEAN FOODS COMPANY	74,989	1,240,373	227,217
DECIPHERA PHARMACEUTICALS INC	9,900	224,610	229,779
DECKERS OUTDOOR CORP	103,011	10,778,752	15,141,587
DECML GROUP LTD	50,597	33,340	30,550
DEERE & COMPANY	1,155,668	77,482,722	184,721,973
DEL FRISCO'S RESTAURANT GROUP	22,400	412,138	143,584
DEL TACO RESTAURANTS INC	25,900	266,694	260,554
DELEK US HOLDINGS INC	91,225	3,228,536	3,322,415
DELL TECHNOLOGIES INC - CLASS C	299,799	10,729,930	17,595,203
DE'LONGHI SPA	214,074	5,557,640	5,783,374
DELTA AIR LINES INC	1,380,738	38,530,082	71,315,118
DELTA ELECTRONICS INC	1,785,000	8,433,427	9,208,644
DELUXE CORP	55,493	3,522,360	2,426,154
DENA COMPANY LTD	208,300	3,802,804	3,137,156
DENALI THERAPEUTICS INC	57,820	1,102,788	1,342,580
DENBURY RESOURCES INC	563,970	2,319,203	1,156,139
DENNY'S CORP	82,207	1,080,613	1,508,498
DENSAN SYSTEM COMPANY LTD	3,900	80,675	123,499
DENSO CORP	567,300	29,019,807	22,126,161
DENTSPLY SIRONA INC	2,181,905	109,646,860	108,200,669
DERICHEBOURG SA	42,416	186,362	172,504
DERMAPHARM HOLDING SE	9,319	305,195	295,028
DERMIRA INC	30,900	723,425	418,695
DERWENT VALLEY HOLDINGS PLC	368,821	15,842,585	15,489,486
DESCARTES SYSTEMS GROUP INC/THE	30,921	500,315	1,124,906
DEUTSCHE ANNINGTON IMMOBILIEN SE	232,961	10,091,358	12,090,239
DEUTSCHE BOERSE AG	453,634	55,072,440	58,220,183
DEUTSCHE LUFTHANSA AG	1,052,498	17,797,200	23,121,865
DEUTSCHE POST AG	69,878	2,066,840	2,275,413
DEUTSCHE TELEKOM AG	3,601,377	55,382,027	59,828,111
DEUTSCHE WOHNEN AG	276,380	5,361,064	13,415,708
DEUTZ AG	31,367	240,007	262,744
DEVON ENERGY CORP	901,196	32,769,277	28,441,746
DEXCOM INC	325,320	19,178,828	38,745,612
DFS FURNITURE PLC	19,360	53,483	63,194
DGB FINANCIAL GROUP INC	229,756	2,190,963	1,653,693
DHT HOLDINGS INC	78,900	494,713	351,894
DIAGEO PLC	1,628,357	54,750,560	66,583,042
DIALOG SEMICONDUCTOR PLC	14,906	389,552	454,248
DIAMOND HILL INVESTMENT GROUP INC	3,600	690,692	504,000

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
DIAMOND OFFSHORE DRILLING INC	64,500	771,421	676,605
DIAMONDBACK ENERGY INC	394,254	34,683,516	40,028,609
DIAMONDROCK HOSPITALITY COMPANY	250,816	2,914,950	2,716,337
DIASORIN SPA	9,243	983,000	930,952
DIC ASSET AG	4,666	54,898	52,602
DICERNA PHARMACEUTICALS INC	53,900	698,607	789,635
DICK'S SPORTING GOODS INC	135,100	4,378,150	4,973,031
DICKSON CONCEPTS INTERNATIONAL	74,000	36,062	38,556
DIEBOLD NIXDORF INC	510,820	3,750,729	5,654,777
D'IETEREN NV	1,558	60,388	61,754
DIGI INTERNATIONAL INC	24,900	282,804	315,483
DIGI.COM BERHAD	1,800,400	1,885,238	2,006,570
DIGIMARC CORP	9,800	297,711	307,524
DIGITAL DAESUNG COMPANY LTD	10,916	47,060	96,649
DIGITAL REALTY TRUST INC	394,285	34,236,858	46,919,915
DILLARD'S INC - CLASS A	16,112	965,088	1,160,386
DIME COMMUNITY BANCSHARES INC	95,219	1,526,395	1,783,452
DINE BRANDS GLOBAL INC	27,035	2,094,648	2,468,025
DINO POLSKA SA	55,100	1,403,725	1,739,009
DIODES INC	57,370	1,541,600	1,990,739
DIOS FASTIGHETER AB	6,364	47,576	52,351
DIP CORP	11,800	305,206	203,836
DIPLOMAT PHARMACY INC	93,225	2,654,110	541,637
DIRECIONAL ENGENHARIA SA	150,208	327,127	334,636
DISCO CORP	80,900	12,326,980	11,526,341
DISCOVER FINANCIAL SERVICES	758,800	46,324,908	53,996,208
DISCOVERY INC - SERIES A	333,900	10,757,222	9,021,978
DISCOVERY INC - SERIES C	679,100	19,279,938	17,262,722
DISH NETWORK CORP - CLASS A	1,011,499	48,032,340	32,054,403
DIVI'S LABORATORIES LTD	15,979	332,449	392,838
DKSH HOLDING LTD	113,863	7,360,533	6,562,643
DMC GLOBAL INC	402,871	10,523,559	19,998,516
DMG MORI SEIKI COMPANY LTD	370,300	5,483,048	4,580,031
DNA OYJ	166,963	3,520,098	3,464,527
DNB ASA	561,273	8,949,335	10,350,011
DNO ASA	1,516,821	2,719,916	3,373,023
DO & CO AG	4,448	407,263	366,092
DOBANK SPA	417,793	6,003,451	5,605,970
DOCUSIGN INC	149,200	7,178,441	7,734,528
DOGAN SIRKETLER GRUBU HOLDING AS	972,461	198,951	196,227
DOHWA ENGINEERING COMPANY LTD	12,018	79,822	108,523
DOLBY LABORATORIES INC - CLASS A	477,748	25,118,675	30,083,792
DOLLAR GENERAL CORP	511,634	41,444,495	61,037,936
DOLLAR TREE INC	495,856	41,307,425	52,084,714
DOMINION ENERGY INC	1,600,600	61,009,184	122,701,996
DOMINO'S PIZZA INC	127,651	15,890,892	32,946,723
DOMO INC - CLASS B	9,000	154,354	362,970
DOMTAR CORP	310,328	15,379,393	15,407,785
DONALDSON COMPANY INC	798,012	26,878,271	39,948,481
DONEGAL GROUP INC - CLASS A	7,800	114,912	104,910
DONG ENERGY A/S	67,851	3,650,209	5,147,518
DONGBU CORP	2,187	15,666	15,568
DONG-IL CORP	729	38,455	52,069
DONGWOO FARM TO TABLE COMPANY LTD	18,107	73,125	61,096
DONGYUE GROUP LTD	5,786,000	4,169,686	4,017,057
DONNELLEY FINANCIAL SOLUTIONS INC	36,300	775,885	540,144
DOOSAN INFRACORE COMPANY LTD	52,954	404,321	328,892
DOR ALON ENERGY IN ISRAEL (1988) LTD	2,380	37,998	36,297
DORIAN LPG LTD	30,687	316,469	197,011
DORMAN PRODUCTS INC	106,383	8,071,303	9,371,278
DOUGLAS DYNAMICS INC	44,902	1,453,275	1,709,419
DOUGLAS EMMETT INC	306,500	9,546,397	12,388,730
DOUTOR NICHIRETS HOLDINGS COMPANY LTD	16,600	304,162	315,398
DOVA PHARMACEUTICALS INC	13,100	387,087	116,459
DOVER CORP	396,800	23,802,802	37,219,840
DOWDUPONT INC	5,005,278	147,734,053	266,831,370
DOWNER EDI LTD	807,273	3,449,433	4,404,068
DR. REDDY'S LABORATORIES LTD	23,383	873,620	938,442
DRAEGERWERK AG & COMPANY KGAA	915	66,592	39,247
DRAEGERWERK AG & COMPANY KGAA - PREFERRED	8,063	603,948	382,603
DRAX GROUP PLC	610,479	2,814,648	3,010,114
DREAM OFFICE REAL ESTATE INVESTMENT TRUST	13,000	238,607	240,645
DREAM UNLIMITED CORP	26,200	193,816	152,578

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
DRIL-QUIP INC	36,834	1,819,306	1,688,839
DRIVE SHACK INC	54,600	244,257	245,154
DS SMITH PLC	708,727	3,786,886	3,102,059
DSV A/S	89,260	5,276,410	7,389,275
DSW INC - CLASS A	109,686	2,393,727	2,437,223
DTE ENERGY COMPANY	317,100	25,811,443	39,555,054
DUBAI FINANCIAL MARKET PJSC	2,037,071	479,305	408,734
DUCOMMUN INC	11,800	282,345	513,536
DUFREY GROUP	5,427	543,114	570,001
DUKE ENERGY CORP	1,503,900	66,089,396	135,351,000
DUKE REALTY CORP	690,600	14,384,732	21,118,548
DULUTH HOLDINGS INC	7,900	152,380	188,336
DULUXGROUP LTD	650,571	3,680,383	3,419,785
DUNDEE PRECIOUS METALS INC	36,900	97,188	122,360
DUNI AB	89,700	1,358,083	970,953
DUNKIN' BRANDS GROUP INC	291,525	15,479,320	21,893,528
DURECT CORP	149,600	342,031	93,635
DUSKIN COMPANY LTD	132,300	2,917,457	3,149,573
DXC TECHNOLOGY COMPANY	579,290	38,914,050	37,254,140
DXP ENTERPRISES INC	15,700	814,893	611,044
DY CORP	4,337	21,194	21,014
DYCOM INDUSTRIES INC	30,700	1,256,169	1,410,358
DYNACOLOR INC	25,000	33,610	32,568
DYNAM JAPAN HOLDINGS COMPANY LTD	280,200	500,185	358,373
DYNAVAX TECHNOLOGIES CORP	65,700	1,282,233	480,267
DYNEX CAPITAL INC	51,200	379,211	311,808
E*TRADE FINANCIAL CORP	492,900	15,945,581	22,885,347
E.L.F. BEAUTY INC	22,100	583,575	234,260
E.ON SE	2,685,918	28,898,832	29,893,432
E.W. SCRIPPS COMPANY/THE - CLASS A	361,119	5,811,612	7,583,499
E1 CORP	1,020	65,772	57,960
EAGLE BANCORP INC	63,056	3,166,486	3,165,411
EAGLE BULK SHIPPING INC	36,500	197,876	169,725
EAGLE MATERIALS INC	79,200	5,593,471	6,676,560
EAGLE PHARMACEUTICALS INC	14,636	1,220,536	738,972
EARTHSTONE ENERGY INC - CLASS A	18,100	178,500	128,148
EAST JAPAN RAILWAY COMPANY	76,000	6,311,185	7,333,243
EAST WEST BANCORP INC	315,150	9,775,008	15,117,746
EASTERLY GOVERNMENT PROPERTIES INC	59,400	1,110,712	1,069,794
EASTERN COMPANY SAE	1,501,085	2,274,142	1,576,442
EASTERN COMPANY/THE	6,000	179,520	165,120
EASTGROUP PROPERTIES INC	287,089	25,851,985	32,050,616
EASTMAN CHEMICAL COMPANY	259,100	20,629,082	19,660,508
EASTMAN KODAK COMPANY	16,000	295,913	47,360
EASYJET PLC	28,790	441,157	419,228
EATON CORP PLC	1,211,500	49,015,052	97,598,440
EATON VANCE CORP	520,150	14,752,607	20,967,247
EBARA CORP	40,400	1,224,963	1,138,799
EBARA JITSUGYO COMPANY LTD	4,800	91,341	87,426
EBAY INC	2,268,610	34,894,358	84,256,175
EBIX INC	23,900	679,868	1,179,943
EBOS GROUP LTD	6,442	96,352	96,656
ECHO GLOBAL LOGISTICS INC	29,924	874,426	741,517
ECHO STAR CORP - CLASS A	91,000	4,326,640	3,316,950
ECKERT & ZIEGLER AG	1,351	101,341	117,110
ECOLAB INC	775,300	58,633,920	136,871,462
ECOPETROL SA	7,227,682	6,939,934	7,748,450
ECOPETROL SA - SPONSORED ADR	565,007	10,032,014	12,113,750
ECO'S COMPANY LTD	2,200	33,923	30,848
EDAG ENGINEERING GROUP AG	907	18,682	16,295
EDENRED SA	528,736	13,058,554	24,086,052
EDGEWELL PERSONAL CARE COMPANY	55,700	2,706,877	2,444,673
EDION CORP	148,700	1,630,779	1,297,775
EDISON INTERNATIONAL	820,581	51,051,331	50,810,376
EDITAS MEDICINE INC	48,493	1,244,770	1,185,654
EDP - ENERGIAS DO BRASIL SA	422,600	1,896,095	1,843,860
EDP RENOVAVEIS SA	75,542	778,552	720,990
EDWARDS LIFESCIENCES CORP	467,250	41,031,178	89,398,943
EGAIN COMMUNICATIONS CORP	19,900	175,718	207,955
EHEALTH INC	38,800	1,497,455	2,418,792
EI GROUP PLC	672,385	1,424,843	1,866,202
EIDOS THERAPEUTICS INC	5,000	55,879	117,250
EIKEN CHEMICAL COMPANY LTD	2,200	50,901	51,797

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
EISAI COMPANY LTD	22,600	1,950,616	1,268,589
EL PASO ELECTRIC COMPANY	41,600	1,415,585	2,446,912
EL POLLO LOCO HOLDINGS INC	20,800	355,840	270,608
EL PUERTO DE LIVERPOOL SAB DE CV	165,800	1,162,954	1,052,196
ELAN MICROELECTRONICS CORP	89,000	216,796	255,560
ELANCO ANIMAL HEALTH INC	459,700	15,070,767	14,742,579
ELASTIC NV	14,600	1,130,107	1,166,102
ELDORADO RESORTS INC	66,900	1,740,361	3,123,561
ELECOM COMPANY LTD	17,200	424,518	530,677
ELECTRICITE DE FRANCE (EDF)	355,759	5,610,872	4,869,466
ELECTROCORE INC	6,600	46,156	46,200
ELECTRONIC ARTS INC	835,921	89,130,716	84,954,651
ELECTRONICS FOR IMAGING INC	74,569	2,511,753	2,005,906
ELEKTA AB - B SHARES	265,223	3,512,535	3,305,530
ELEMATEC CORP	1,800	26,760	27,532
ELEMENT SOLUTIONS INC	420,100	7,211,371	4,243,010
ELEVATE CREDIT INC	15,400	124,124	66,836
ELI LILLY & COMPANY	2,298,715	113,388,987	298,281,258
E-LIFE MALL CORP LTD	8,127	17,462	17,140
ELLIE MAE INC	604,200	48,839,208	59,628,498
ELNUSA TBK PT	50,377,877	1,833,166	1,273,598
ELOXX PHARMACEUTICALS INC	24,000	462,960	280,320
E-MART COMPANY LTD	24,296	4,754,189	3,681,536
EMBOTELLADORA ANDINA SA	62,118	223,066	226,846
EMBRAER SA	5,600,480	37,917,689	26,551,085
EMBRAER SA - SPONSORED ADR	66,755	1,463,659	1,269,013
EMC INSURANCE GROUP INC	10,750	265,200	342,710
EMCOR GROUP INC	279,611	17,429,398	20,433,972
EMERALD EXPOSITIONS EVENTS INC	27,600	579,705	350,520
EMERGENT BIOSOLUTIONS INC	114,369	4,561,385	5,777,922
EMERSON ELECTRIC COMPANY	1,974,740	66,954,601	135,210,448
EMIS GROUP PLC	72,205	914,861	987,911
EMPIRE COMPANY LTD - A SHARES	206,981	3,764,585	4,482,174
EMPIRE RESORTS INC	2,800	74,168	28,140
EMPIRE STATE REALTY TRUST INC - CLASS A	263,200	4,697,536	4,158,560
EMPLOYERS HOLDINGS INC	42,610	1,163,844	1,709,087
EMPRESAS CMPC SA	228,772	749,219	806,867
EMPRESAS COPEC SA	10,366	139,936	131,616
ENAGAS SA	42,569	1,258,496	1,239,896
ENANTA PHARMACEUTICALS INC	34,447	1,655,989	3,290,377
ENBRIDGE INC	508,731	20,125,364	18,430,765
ENCANA CORP	998,139	8,806,502	7,226,526
ENCE ENERGIA Y CELULOSA SA	204,317	1,724,081	1,137,910
ENCOMPASS HEALTH CORP	191,300	12,905,958	11,171,920
ENCORE CAPITAL GROUP INC	25,500	850,672	694,365
ENCORE WIRE CORP	45,535	1,687,606	2,605,513
ENDESA SA	356,984	7,619,547	9,115,090
ENDO INTERNATIONAL PLC	300,132	3,414,320	2,410,060
ENDOLOGIX INC	159,976	14,141,620	1,057,441
ENDURANCE INTERNATIONAL GROUP HOLDINGS INC	65,800	1,133,539	477,050
ENEA AB	3,259	51,553	49,191
ENEA SA	132,837	340,406	303,174
ENEL AMERICAS SA	8,932,324	1,592,185	1,588,056
ENEL SPA	17,052,100	88,556,807	109,214,204
ENERFLEX LTD	15,800	226,934	225,773
ENERGA SA	374,550	1,040,247	843,112
ENERGIZER HOLDINGS INC	119,500	2,674,577	5,369,135
ENERGIOUS CORP	16,900	236,101	107,146
ENERGY ABSOLUTE PCL	100,000	142,375	151,253
ENERGY FUELS INC	85,000	213,573	283,050
ENERGY RECOVERY INC	35,300	289,107	308,169
ENERPLUS CORP	545,417	6,651,615	4,586,957
ENERSIS CHILE SA	7,156,217	644,181	749,827
ENERSYS	417,564	16,848,100	27,208,470
ENEVA SA	129,700	544,072	616,556
ENGHOUSE SYSTEMS LTD	65,800	1,891,349	1,671,658
ENGIE BRASIL ENERGIA SA	471,375	4,183,051	5,173,170
ENGIE ENERGIA CHILE SA	132,853	247,937	255,661
ENGIE SA	2,164,972	39,911,625	32,282,867
ENI SPA	527,142	12,856,431	9,324,814
EN-JAPAN INC	42,300	1,410,968	1,230,573
ENNIS INC	24,800	436,394	514,848
ENOVA INTERNATIONAL INC	64,185	1,684,011	1,464,702

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
ENPHASE ENERGY INC	81,800	542,334	755,014
ENPRO INDUSTRIES INC	93,640	6,512,041	6,035,098
ENSCO PLC - CLASS A	1,105,600	13,282,346	4,345,008
ENSIGN GROUP INC/THE	70,476	1,414,115	3,607,666
ENSTAR GROUP LTD	48,508	9,260,908	8,440,392
ENTEGRA FINANCIAL CORP	6,700	155,239	150,415
ENTEGRIS INC	1,038,725	11,796,634	37,072,095
ENTERCOM COMMUNICATIONS CORP - CLASS A	152,089	1,771,196	798,467
ENTERGY CORP	343,400	25,495,380	32,839,342
ENTERPRISE BANCORP INC	11,000	243,500	316,030
ENTERPRISE FINANCIAL SERVICES CORP	291,401	13,391,780	11,880,419
ENTERTAINMENT ONE LTD	1,528,293	7,217,727	8,897,763
ENTRAVISION COMMUNICATIONS CORP - CLASS A	108,352	661,119	351,060
ENVESTNET INC	149,875	8,240,891	9,800,326
ENZO BIOCHEM INC	40,600	235,886	110,838
EOG RESOURCES INC	1,767,259	89,257,526	168,207,712
EOLUS VIND AB	4,927	25,388	25,338
EP ENERGY CORP - CLASS A	30,000	179,700	7,800
EPAM SYSTEMS INC	102,484	12,457,079	17,333,119
EPIROC AB - CLASS A	1,630,162	14,047,155	16,496,179
EPIROC AB - CLASS B	2,568,963	12,553,627	24,650,168
EPIZYME INC	51,200	835,484	634,368
EPLUS INC	14,036	638,909	1,242,747
EPR PROPERTIES	210,800	15,451,474	16,210,520
EQT CORP	441,268	16,406,268	9,151,898
EQUIFAX INC	618,290	67,503,786	73,267,365
EQUILLIUM INC	1,200	9,138	9,600
EQUINIX INC	193,250	82,559,475	87,573,170
EQUITABLE GROUP INC	1,000	51,000	48,452
EQUITAL LTD	6,695	164,914	191,663
EQUITRANS MIDSTREAM CORP	692,590	21,487,021	15,084,610
EQUITY BANCSHARES INC - CLASS A	14,900	452,698	429,120
EQUITY COMMONWEALTH	224,900	6,194,287	7,351,981
EQUITY LIFESTYLE PROPERTIES INC	196,700	13,725,829	22,482,810
EQUITY RESIDENTIAL	710,800	45,591,302	53,537,456
ERA GROUP INC	20,000	376,544	230,800
EREGLI DEMIR VE CELIK FABRIKALARI TAS	4,523,986	8,052,207	7,302,951
ERG SPA	60,153	1,272,510	1,139,447
ERIE INDEMNITY COMPANY - CLASS A	272,075	29,655,956	48,570,829
EROS INTERNATIONAL PLC	33,300	648,246	304,362
ERSTE GROUP BANK AG	543,119	12,276,068	19,978,396
ESCALADE INC	9,100	170,159	101,647
ESCO TECHNOLOGIES INC	25,000	899,277	1,675,750
ESPERION THERAPEUTICS INC	23,200	1,639,320	931,480
ESPRINET SPA	17,875	78,482	64,628
ESQUIRE FINANCIAL HOLDINGS INC	6,600	170,610	150,216
ESSA BANCORP INC	8,400	110,544	129,360
ESSENT GROUP LTD	110,516	3,372,040	4,801,920
ESSENTIAL PROPERTIES REALTY TRUST INC	32,400	450,620	632,448
ESSEX PROPERTY TRUST INC	128,450	29,254,832	37,152,878
ESSILOR INTERNATIONAL SA	120,904	15,195,435	13,220,022
ESSITY AB - CLASS B	1,813,966	46,378,287	52,432,189
ESSO THAILAND PCL	5,201,100	2,327,470	1,802,808
ESTACIO PARTICIPACOES SA	66,900	398,660	457,265
ESTEE LAUDER COMPANIES INC - CLASS A	618,182	33,046,280	102,340,030
ETHAN ALLEN INTERIORS INC	22,400	603,057	428,512
ETSY INC	295,034	9,723,367	19,832,185
EUROBANK ERGASIAS SA	380,178	306,336	303,087
EURONET WORLDWIDE INC	100,920	7,896,024	14,390,183
EURONEXT NV	171,847	11,381,208	10,902,150
EUROTECH SPA	56,699	187,103	267,709
EUTELSAT COMMUNICATIONS SA	20,579	474,313	360,356
EVA AIRWAYS CORP	483,000	230,857	236,638
EVANS BANCORP INC	5,000	195,850	178,250
EVELO BIOSCIENCES INC	10,800	146,205	86,400
EVERBRIDGE INC	48,974	1,991,619	3,673,540
EVERBRIGHT JIABAO COMPANY LTD	144,800	138,294	186,381
EVERCORE INC - CLASS A	296,605	26,573,067	26,991,055
EVEREST RE GROUP LTD	122,213	20,421,046	26,393,119
EVERGY INC	506,844	18,969,771	29,422,294
EVERI HOLDINGS INC	800,416	6,254,911	8,420,376
EVERSOURCE ENERGY	1,128,400	63,166,320	80,059,980
EVERTEC INC	216,708	4,775,284	6,026,649

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
EVI INDUSTRIES INC	3,700	112,924	141,081
EVN AG	37,705	658,102	549,535
EVO PAYMENTS INC - CLASS A	67,935	1,674,581	1,973,512
EVOLVENT HEALTH INC - CLASS A	66,900	1,345,709	841,602
EVOLUS INC	11,400	206,442	257,298
EVOLUTION GAMING GROUP AB	125,202	9,303,799	9,887,601
EVOLUTION MINING LTD	461,581	1,217,354	1,200,056
EVOLUTION PETROLEUM CORP	59,232	533,893	399,816
EVONICK INDUSTRIES AG	901,952	27,666,398	24,589,735
EVOQUA WATER TECHNOLOGIES CORP	527,190	5,916,347	6,632,050
EVOTEC AG	252,135	5,665,254	6,706,871
EVRAZ PLC	1,567,559	9,235,333	12,672,338
EVS BROADCAST EQUIPMENT SA	6,289	145,535	142,291
EXACT SCIENCES CORP	504,003	28,997,364	43,656,740
EXANTAS CAPITAL CORP	31,775	516,676	337,768
EXCO TECHNOLOGIES LTD	3,500	25,279	24,810
EXELA TECHNOLOGIES INC	33,200	169,320	110,888
EXELIXIS INC	1,260,425	26,910,057	29,998,115
EXELON CORP	2,504,684	77,259,129	125,559,809
EXLSERVICE HOLDINGS INC	34,000	1,160,433	2,040,680
EXOR NV	297,528	10,945,205	19,343,192
EXPEDIA GROUP INC	263,973	30,373,150	31,412,787
EXPEDITORS INTERNATIONAL OF WASHINGTON INC	621,250	32,069,352	47,152,875
EXPERIAN GROUP LTD	1,288,223	30,536,476	34,898,488
EXPONENT INC	50,700	863,790	2,926,404
EXPRESS INC	64,800	1,206,884	277,344
EXTENDED STAY AMERICA INC	622,772	12,497,742	11,178,757
EXTERRAN CORP	31,800	602,787	535,830
EXTRA SPACE STORAGE INC	239,500	13,121,059	24,407,445
EXTRACTION OIL & GAS INC	199,400	2,789,839	843,462
EXTREME NETWORKS INC	108,100	489,929	809,669
EXXARO RESOURCES LTD	789,341	7,207,607	8,995,628
EXXON MOBIL CORP	10,783,677	421,047,071	871,321,102
EZAKI GLICO COMPANY LTD	243,700	12,573,581	12,814,148
EZCORP INC - CLASS A	43,000	596,944	400,760
F.I.B.I. HOLDINGS LTD	8,752	237,011	244,280
F@N COMMUNICATIONS INC	7,000	37,409	35,606
F5 NETWORKS INC	153,606	20,492,316	24,105,390
FABRINET	53,375	1,598,017	2,794,715
FACEBOOK INC	6,551,513	610,906,579	1,092,071,702
FACTSET RESEARCH SYSTEMS INC	152,836	24,249,600	37,944,594
FAES FARMA SA	64,284	266,483	272,123
FAGRON NV	32,864	609,333	590,790
FAIR ISAAC CORP	56,300	11,025,279	15,292,769
FAIRFAX FINANCIAL HOLDINGS LTD	62,317	29,750,159	28,874,002
FAITH INC	7,200	89,998	59,390
FALCK RENEWABLES SPA	32,084	90,821	116,543
FANCL CORP	231,000	4,195,377	5,968,830
FANUC LTD	83,400	14,255,038	14,225,884
FAR EAST HORIZON LTD	1,080,000	1,046,085	1,144,670
FAR EASTERN DEPARTMENT STORES LTD	1,648,000	1,042,173	876,923
FARFETCH LTD - CLASS A	371,819	8,663,194	10,005,649
FARGLORY LAND DEVELOPMENT COMPANY LTD	55,000	71,634	66,920
FARMER BROTHERS COMPANY	40,884	1,351,065	818,089
FARMERS & MERCHANTS BANCORP INC	9,600	268,800	288,960
FARMERS NATIONAL BANC CORP	56,863	696,218	784,141
FARMLAND PARTNERS INC	17,600	179,106	112,640
FARO TECHNOLOGIES INC	18,000	732,232	790,380
FAST RETAILING COMPANY LTD	6,500	2,922,694	3,055,473
FASTENAL COMPANY	915,100	40,509,588	58,850,081
FATE THERAPEUTICS INC	92,290	886,055	1,621,535
FB FINANCIAL CORP	198,454	7,993,057	6,302,899
FBL FINANCIAL GROUP INC - CLASS A	10,900	640,098	683,648
FDM GROUP HOLDINGS PLC	14,703	190,199	172,237
FEDERAL AGRICULTURAL MORTGAGE CORP - CLASS C	11,511	533,581	833,742
FEDERAL REALTY INVESTMENT TRUST	140,250	13,975,443	19,333,463
FEDERAL SIGNAL CORP	58,300	660,306	1,515,217
FEDERATED INVESTORS INC - CLASS B	98,800	2,317,601	2,895,828
FEDEX CORP	516,100	29,582,461	93,625,701
FEDNAT HOLDING COMPANY	15,825	380,670	253,833
FENG TAY ENTERPRISE COMPANY LTD	748,000	4,523,293	5,290,764
FENIX OUTDOOR INTERNATIONAL AG	1,523	197,635	157,467
FENNEC PHARMACEUTICALS INC	12,400	136,276	60,140

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
FERRARI NV	185,554	23,776,712	24,827,125
FERREXPO PLC	789,233	2,203,008	2,546,343
FERREYCORP SAA	1,862,347	1,126,938	1,385,541
FERRO CORP	116,102	1,750,780	2,197,811
FEVERTREE DRINKS PLC	176,588	4,456,372	6,946,809
FGL HOLDINGS	139,100	1,200,719	1,094,717
FIAT CHRYSLER AUTOMOBILES NV	113,004	1,438,111	1,684,038
FIBRA UNO ADMINISTRACION SA	20,797,883	28,175,865	28,756,243
FIBROGEN INC	164,963	7,564,899	8,965,739
FIDELITY D & D BANCORP INC	3,200	200,736	189,184
FIDELITY NATIONAL FINANCIAL INC	725,700	22,610,957	26,524,335
FIDELITY NATIONAL INFORMATION SERVICES INC	712,400	51,991,333	80,572,440
FIDELITY SOUTHERN CORP	21,500	372,944	588,885
FIERA MILANO SPA	299,013	1,329,197	1,633,408
FIESTA RESTAURANT GROUP INC	23,200	965,584	304,152
FIFTH THIRD BANCORP	1,788,473	41,562,222	45,105,289
FII BTG PACTUAL CORPORATE OFFICE FUND	2,696	72,865	66,844
FILA KOREA LTD	96,241	4,031,699	6,613,336
FILTRONA PLC	116,204	756,435	625,363
FINANCIAL INSTITUTIONS INC	21,682	540,103	589,317
FINISAR CORP	134,284	2,941,485	3,111,360
FINNAIR OYJ	101,480	1,229,010	913,853
FINTECH GROUP AG	130,821	3,180,865	3,114,118
FIREEYE INC	353,200	12,298,593	5,930,228
FIRST AMERICAN FINANCIAL CORP	332,200	14,813,332	17,108,300
FIRST BANCORP INC	11,400	221,105	284,088
FIRST BANCORP NORTH CAROLINA	42,031	1,148,592	1,460,998
FIRST BANCORP PUERTO RICO	677,066	5,760,199	7,759,176
FIRST BANCSHARES INC/THE	13,800	419,209	426,420
FIRST BANK	18,000	246,780	207,540
FIRST BUSEY CORP	42,864	969,723	1,045,882
FIRST BUSINESS FINANCIAL SERVICES INC	8,000	179,862	160,160
FIRST CHOICE BANCORP	7,700	216,454	165,550
FIRST CITIZENS BANCSHARES INC - CLASS A	15,200	6,323,811	6,189,440
FIRST COMMONWEALTH FINANCIAL CORP	97,900	956,627	1,233,540
FIRST COMMUNITY BANCSHARES INC	17,800	344,920	589,892
FIRST COMMUNITY CORP	8,000	196,080	152,560
FIRST DATA CORP - CLASS A	1,141,900	18,481,344	29,997,713
FIRST DEFIANCE FINANCIAL CORP	34,998	808,124	1,005,843
FIRST FINANCIAL BANCORP	111,472	1,839,660	2,682,016
FIRST FINANCIAL BANKSHARES INC	72,811	1,961,382	4,207,020
FIRST FINANCIAL CORP	13,600	494,188	571,200
FIRST FINANCIAL NORTHWEST INC	9,300	121,179	146,475
FIRST FOUNDATION INC	37,300	477,097	506,161
FIRST GUARANTY BANCSHARES INC	4,619	109,050	94,690
FIRST HAWAIIAN INC	834,433	22,526,049	21,736,980
FIRST HORIZON NATIONAL CORP	830,560	12,501,981	11,611,229
FIRST INDUSTRIAL REALTY TRUST INC	125,700	2,783,689	4,444,752
FIRST INTERNATIONAL BANK OF ISRAEL LTD	136,460	2,772,253	3,213,588
FIRST INTERNET BANCORP	8,700	252,143	168,171
FIRST INTERSTATE BANCSYSTEM INC	47,289	1,616,214	1,883,048
FIRST MERCHANTS CORP	61,239	1,935,752	2,256,657
FIRST MID BANCSHARES INC	13,800	414,340	459,816
FIRST MIDWEST BANCORP INC	105,300	2,150,545	2,154,438
FIRST NORTHWEST BANCORP	11,300	142,945	175,941
FIRST OF LONG ISLAND CORP/THE	26,650	518,150	584,435
FIRST PACIFIC COMPANY LTD	1,222,000	694,732	445,216
FIRST REPUBLIC BANK	347,477	24,041,216	34,907,539
FIRST SAVINGS FINANCIAL GROUP INC	2,100	153,090	113,505
FIRST SOLAR INC	298,294	13,687,313	15,761,855
FIRST UNITED CORP	7,600	171,076	131,176
FIRSTCASH INC	437,964	17,134,325	37,883,886
FIRSTENERGY CORP	1,009,476	34,558,999	42,004,296
FIRSTGROUP PLC	195,432	256,405	231,611
FISERV INC	1,153,481	60,582,166	101,829,303
FISHER & PAYKEL HEALTHCARE CORP LTD	101,023	980,108	1,081,694
FIT HOLDING COMPANY LTD	9,817	14,275	8,154
FITBIT INC - CLASS A	212,600	1,181,726	1,258,592
FIVE BELOW INC	107,981	6,337,748	13,416,639
FIVE PRIME THERAPEUTICS INC	36,000	937,072	482,400
FIVE9 INC	262,226	6,307,507	13,853,400
FJ NEXT COMPANY LTD	5,000	40,631	38,533
FLAGSTAR BANCORP INC	39,000	1,072,552	1,283,880

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
FLEETCOR TECHNOLOGIES INC	172,860	27,340,221	42,625,547
FLEX LTD	628,335	6,341,963	6,283,350
FLEXION THERAPEUTICS INC	27,300	569,817	340,704
FLEXSTEEL INDUSTRIES INC	8,400	315,654	194,796
FLIR SYSTEMS INC	700,925	16,993,540	33,350,012
FLOOR & DECOR HOLDINGS INC - CLASS A	423,777	17,002,163	17,468,088
FLOTEK INDUSTRIES INC	55,300	963,418	179,172
FLOWERS FOODS INC	337,900	4,656,489	7,204,028
FLOWSERVE CORP	410,984	19,448,905	18,551,818
FLUENT INC	10,629	48,972	59,735
FLUIDIGM CORP	73,850	822,886	981,467
FLUOR CORP	248,700	12,521,203	9,152,160
FLUSHING FINANCIAL CORP	29,900	595,862	655,707
FLY LEASING LTD - ADR	32,660	460,276	452,014
FMC CORP	362,491	19,496,265	27,846,559
FNAC DARTY SA	1,940	188,059	144,968
FNB CORP	685,298	8,903,519	7,264,159
FOCUS FINANCIAL PARTNERS INC - CLASS A	48,687	2,027,481	1,735,205
FOCUSRITE PLC	3,442	22,952	21,641
FONAR CORP	14,547	380,220	297,777
FOOT LOCKER INC	337,490	12,741,696	20,451,894
FORD MOTOR COMPANY	8,679,000	94,444,286	76,201,620
FORD OTOMOTIV SANAYI AS	82,004	1,014,892	708,042
FORESCOUT TECHNOLOGIES INC	115,118	4,026,674	4,824,595
FORESTAR GROUP INC	12,226	225,894	211,388
FORMFACTOR INC	1,147,876	15,695,719	18,469,325
FORMOSA TAFFETA COMPANY LTD	203,000	223,851	242,384
FORMPIPE SOFTWARE AB	13,316	28,752	33,881
FORRESTER RESEARCH INC	11,900	366,384	575,365
FORTERRA INC	19,800	251,859	83,556
FORTESCUE METALS GROUP LTD	2,288,416	10,572,886	11,557,847
FORTINET INC	380,318	11,825,064	31,935,302
FORTIS INC	362,394	12,492,917	13,397,687
FORTIVE CORP	631,521	41,453,474	52,978,297
FORTNOX AB	5,367	54,059	54,392
FORTRESS BIOTECH INC	17,639	58,109	31,397
FORTUNE BRANDS HOME & SECURITY INC	248,800	5,298,489	11,845,368
FORTY SEVEN INC	6,400	111,087	103,424
FORUM ENERGY TECHNOLOGIES INC	613,415	6,943,426	3,134,551
FORWARD AIR CORP	28,800	1,237,710	1,864,224
FOSSIL GROUP INC	82,381	2,074,275	1,130,267
FOSTER ELECTRIC COMPANY LTD	7,400	91,817	111,115
FOSUN INTERNATIONAL LTD	842,500	1,383,605	1,427,429
FOUNDATION BUILDING MATERIALS INC	13,800	191,000	135,792
FOUNDING CONSTRUCTION & DEVELOPMENT COMPANY LTD	49,000	26,472	25,994
FOUR CORNERS PROPERTY TRUST INC	77,780	1,625,277	2,302,288
FOX CORP - CLASS A	801,164	9,336,990	29,410,730
FOX CORP - CLASS B	742,119	15,777,106	26,627,230
FOX FACTORY HOLDING CORP	49,995	1,823,196	3,494,151
FOX WIZEL LTD	10,492	234,674	320,887
FRANCESCA'S HOLDINGS CORP	38,200	795,711	25,838
FRANKLIN COVEY COMPANY	11,200	224,358	283,360
FRANKLIN ELECTRIC COMPANY INC	670,990	21,368,026	34,280,879
FRANKLIN FINANCIAL NETWORK INC	20,814	690,267	603,814
FRANKLIN RESOURCES INC	1,361,000	48,362,709	45,103,540
FRANKLIN STREET PROPERTIES CORP	126,119	1,561,151	906,796
FRANK'S INTERNATIONAL NV	69,300	518,206	430,353
FRANSHION PROPERTIES CHINA LTD	1,156,000	573,279	753,982
FREEMPORT-MCMORAN INC	2,861,869	43,149,122	36,889,491
FREIGHTCAR AMERICA INC	12,500	277,209	77,000
FRESENIUS MEDICAL CARE HOLDINGS INC	177,012	16,821,651	14,290,695
FRESH DEL MONTE PRODUCE INC	127,200	4,354,561	3,438,216
FRESHPET INC	57,656	1,265,173	2,438,272
FRONT YARD RESIDENTIAL CORP	42,500	749,839	393,975
FRONTDOOR INC	391,325	13,279,414	13,469,407
FRONTIER COMMUNICATIONS CORP	93,693	1,394,945	186,449
FRONTIER REAL ESTATE INVESTMENT CORP	95	386,131	398,676
FRONTLINE LTD	73,479	772,036	474,674
FRP HOLDINGS INC	15,443	534,410	734,624
FS BANCORP INC	3,500	206,955	176,680
FTI CONSULTING INC	59,515	3,003,061	4,571,942
FTS INTERNATIONAL INC	22,142	371,992	221,420
FU SHOU YUAN INTERNATIONAL GROUP LTD	1,008,000	1,059,633	924,541

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
FUBON FINANCIAL HOLDING COMPANY LTD	1,355,000	2,243,409	2,022,355
FUDO TETRA CORP	29,790	505,573	388,103
FUELCELL ENERGY INC	19,400	28,324	4,776
FUJI CORP	78,600	1,326,562	1,046,722
FUJI CORP	1,100	27,314	21,923
FUJI FURUKAWA ENGINEERING & CONSTRUCTION COMPANY LTD	800	15,349	13,480
FUJI HEAVY INDUSTRIES LTD	247,600	6,792,451	5,642,779
FUJI OIL COMPANY LTD	32,200	121,170	73,311
FUJI SEAL INTERNATIONAL INC	201,641	6,460,534	7,287,022
FUJI SOFT ABC INC	12,200	486,475	482,775
FUJIFILM HOLDINGS CORP	906,200	36,379,805	41,214,354
FUJIMI INC	12,900	292,372	281,927
FUJITSU LTD	737,100	45,764,889	53,182,279
FUKUDA DENSHI COMPANY LTD	900	69,418	61,147
FUKUI COMPUTER HOLDINGS INC	22,500	400,104	419,569
FUKUOKA FINANCIAL GROUP INC	46,000	1,261,490	1,020,698
FULL SPEED INC	20,900	180,291	103,664
FULLCAST HOLDINGS COMPANY LTD	24,100	589,663	513,855
FULTON FINANCIAL CORP	413,233	6,535,056	6,396,847
FUNKO INC - CLASS A	11,600	126,603	251,952
FURUNO ELECTRIC COMPANY LTD	37,700	369,630	350,484
FURYU CORP	5,500	48,247	49,144
FUSION CONNECT INC	800	2,912	1,048
FUTURE CORP	8,500	132,732	145,756
FUTUREFUEL CORP	31,390	477,355	420,626
FVCBANKCORP INC	600	10,456	10,146
G SHANK ENTERPRISE COMPANY LTD	50,000	45,034	38,124
G1 THERAPEUTICS INC	20,500	820,659	340,300
G4S PLC	9,607,503	36,401,209	22,972,469
GABIA INC	10,204	79,665	74,433
GABUNGAN AQRS BERHAD	210,902	60,390	68,708
GAIA INC	12,600	180,516	115,290
GAIL INDIA LTD	372,840	1,880,311	1,871,062
GAIN CAPITAL HOLDINGS INC	29,400	282,606	184,632
GAKKEN HOLDINGS COMPANY LTD	2,300	116,142	106,808
GALAPAGOS NV	5,163	523,817	602,337
GALAXY ENTERTAINMENT GROUP LTD	19,000	117,804	129,370
GALP ENERGIA SGPS SA - B SHARES	900,021	10,802,892	14,431,205
GAMCO INVESTORS INC - CLASS A	4,900	178,262	100,450
GAMES WORKSHOP GROUP PLC	48,345	1,949,254	1,981,223
GAMESA CORPORACION TECNOLOGICA SA	95,300	1,656,578	1,518,973
GAMESTOP CORP - CLASS A	311,400	3,978,756	3,163,824
GAMING & LEISURE PROPERTIES INC	507,831	17,718,981	19,587,042
GANNETT COMPANY INC	160,740	2,112,001	1,694,200
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER COMPANY LTD	2,440,073	987,053	1,136,488
GAP INC/THE	411,000	14,744,594	10,759,980
GARDNER DENVER HOLDINGS INC	896,849	24,371,462	24,941,371
GARMIN LTD	489,291	26,912,781	42,250,278
GARRETT MOTION INC	140,799	1,596,662	2,073,969
GARTNER INC	162,802	11,808,868	24,693,807
GASLOG LTD	40,000	770,017	698,400
GATES INDUSTRIAL CORP PLC	70,800	1,146,125	1,015,272
GATX CORP	310,299	15,374,296	23,697,535
GAYATRI PROJECTS LTD	252,904	840,808	589,592
GAZTRANSPORT ET TECHNIGAZ SA	18,035	1,216,832	1,642,324
GCI LIBERTY INC - CLASS A	250,871	10,355,653	13,950,936
GCP APPLIED TECHNOLOGIES INC	74,000	1,896,616	2,190,400
GCP STUDENT LIVING PLC	7,566	14,807	15,064
GDI PROPERTY GROUP	60,682	55,918	59,917
GEBERIT AG	3,435	1,336,798	1,403,801
GEM DIAMONDS LTD	36,864	61,102	43,905
GEMALTO NV	265,908	15,387,683	15,221,343
GEMDALE PROPERTIES & INVESTMENT CORP LTD	1,802,000	227,839	229,556
GENCO SHIPPING & TRADING LTD	7,000	94,205	52,220
GENCOR INDUSTRIES INC	7,450	92,223	92,082
GENERAC HOLDINGS INC	96,703	4,070,572	4,954,095
GENERAL DYNAMICS CORP	704,032	58,828,026	119,178,537
GENERAL ELECTRIC COMPANY	22,461,800	359,550,897	224,393,382
GENERAL FINANCE CORP	10,800	133,488	100,764
GENERAL MILLS INC	1,737,387	59,429,403	89,909,777
GENERAL MOTORS COMPANY	4,115,111	141,450,077	152,670,618
GENESCO INC	21,300	1,057,140	970,215
GENESEE & WYOMING INC - CLASS A	192,508	14,560,206	16,775,147

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
GENESIS HEALTHCARE INC	33,500	202,138	48,240
GENFIT - ADR	11,130	226,162	267,120
GENKI SUSHI COMPANY LTD	5,400	197,690	251,741
GENMAB A/S	169,590	11,167,309	29,461,086
GENMARK DIAGNOSTICS INC	46,400	464,515	328,976
GENOMIC HEALTH INC	83,484	5,578,538	5,848,054
GENPACT LTD	739,013	18,966,556	25,998,477
GENTEX CORP	758,491	11,099,829	15,685,594
GENTHERM INC	52,100	2,366,859	1,920,406
GENTING BERHAD	13,595,100	28,308,134	22,111,810
GENTING MALAYSIA BERHAD	599,300	502,487	469,751
GENTING SINGAPORE LTD	3,637,800	3,314,292	2,793,143
GENUINE PARTS COMPANY	399,200	35,744,708	44,722,376
GENUS PLC	30,537	1,015,025	883,365
GENWORTH FINANCIAL INC - CLASS A	483,300	1,591,275	1,851,039
GEO HOLDINGS CORP	23,100	369,003	320,981
GERDAU SA	204,800	814,683	796,740
GERMAN AMERICAN BANCORP INC	23,150	473,694	680,610
GERON CORP	112,900	467,038	187,414
GERRESHEIMER AG	14,828	1,275,624	1,115,525
GETINGE AB - B SHARES	43,074	453,170	502,707
GETTY REALTY CORP	32,196	691,176	1,031,238
GFT TECHNOLOGIES SE	3,003	27,320	25,576
GIBRALTER INDUSTRIES INC	40,385	862,395	1,640,035
GIBSON ENERGY INC	17,100	289,750	294,013
G-III APPAREL GROUP LTD	506,209	19,139,187	20,228,112
GILDAN ACTIVEWEAR INC	17,200	493,273	618,631
GILEAD SCIENCES INC	3,495,248	99,726,896	227,226,072
GIVAUDAN SA	446	1,067,101	1,139,295
GLACIER BANCORP INC	104,406	3,015,808	4,183,548
GLADSTONE COMMERCIAL CORP	30,900	559,186	641,793
GLADSTONE LAND CORP	14,400	183,456	182,160
GLATFELTER	46,900	952,225	662,228
GLAUKOS CORP	511,858	27,412,455	40,114,311
GLAXOSMITHKLINE PLC	5,608,861	123,881,281	116,704,142
GLENCORE INTERNATIONAL PLC	3,743,800	12,733,612	15,510,741
GLOBAL BLOOD THERAPEUTICS INC	60,968	2,194,276	3,227,036
GLOBAL BRASS AND COPPER HOLDINGS INC	42,144	1,038,921	1,451,439
GLOBAL DOMINION ACCESS SA	4,159	28,062	22,182
GLOBAL GAMING 555 AB	12,787	46,132	22,706
GLOBAL INDEMNITY LTD	9,900	303,432	300,762
GLOBAL MEDICAL REIT INC	18,400	158,123	180,688
GLOBAL NET LEASE INC	74,659	1,707,270	1,411,055
GLOBAL PAYMENTS INC	304,173	13,089,799	41,525,698
GLOBAL WATER RESOURCES INC	5,799	59,673	56,888
GLOBALTRANS INVESTMENT PLC - GDR	54,399	594,495	578,805
GLOBALWAFERS COMPANY LTD	44,000	457,645	432,569
GLOBANT SA	13,237	732,817	945,122
GLOBE TELECOM INC	52,900	2,084,323	1,952,394
GLOBERIDE INC	7,500	286,848	177,937
GLOBUS MEDICAL INC - A SHARES	73,500	2,061,948	3,631,635
GLU MOBILE INC	103,600	628,518	1,133,384
GLYCOMIMETICS INC	37,300	550,921	464,758
GMS INC	32,000	952,595	483,840
GN STORE NORD A/S	232,056	9,504,936	10,784,942
GNC HOLDINGS INC - CLASS A	71,300	1,746,850	194,649
GO-AHEAD GROUP PLC/THE	53,086	1,203,567	1,356,496
GODADDY INC - CLASS A	364,700	18,982,044	27,421,793
GOGO INC	929,468	9,017,670	4,173,311
GOLAR LNG LTD	289,322	8,045,917	6,101,801
GOLD RESOURCE CORP	51,200	177,664	201,216
GOLDCREST COMPANY LTD	11,483	184,541	154,995
GOLDEN ENTERTAINMENT INC	514,506	11,207,257	7,285,405
GOLDMAN SACHS GROUP INC/THE	1,085,735	150,709,165	208,450,263
GOODRICH PETROLEUM CORP	9,700	125,033	131,920
GOODYEAR TIRE & RUBBER COMPANY/THE	555,000	15,398,564	10,073,250
GOOSEHEAD INSURANCE INC - CLASS A	10,900	285,907	303,892
GOPRO INC - CLASS A	115,500	1,064,682	750,750
GORMAN-RUPP COMPANY/THE	38,117	1,006,635	1,293,691
GOSSAMER BIO INC	8,058	136,096	174,617
GP INVESTMENTS LTD	334,894	705,944	380,356
GP STRATEGIES CORP	12,700	400,924	154,305
GPT GROUP	270,000	1,163,535	1,191,044

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
GRACO INC	634,494	18,759,241	31,420,143
GRAFTECH INTERNATIONAL LTD	96,400	1,764,353	1,232,956
GRAHAM CORP	12,300	272,412	241,449
GRAHAM HOLDINGS COMPANY	8,350	3,958,492	5,704,553
GRAND CANYON EDUCATION INC	110,828	12,316,086	12,690,914
GRAND PACIFIC PETROCHEMICAL CORP	2,167,000	1,828,940	1,683,933
GRANDVISION NV	51,185	1,216,570	1,109,230
GRANGES AB	98,047	1,316,703	1,011,622
GRANITE CONSTRUCTION INC	45,276	1,799,654	1,953,659
GRANITE POINT MORTGAGE TRUST INC	41,544	729,513	771,472
GRAPHIC PACKAGING HOLDING COMPANY	520,400	7,603,297	6,572,652
GRAY TELEVISION INC	466,233	6,047,406	9,958,737
GRAZZIOTIN SA	84,532	525,411	523,044
GREAT AJAX CORP	14,800	199,812	203,352
GREAT CANADIAN GAMING CORP	49,500	1,893,015	1,857,431
GREAT LAKES DREDGE & DOCK CORP	55,200	317,334	491,832
GREAT SOUTHERN BANCORP INC	19,568	921,961	1,015,579
GREAT WALL ENTERPRISE COMPANY LTD	1,126,690	1,168,559	1,290,445
GREAT WALL MOTOR COMPANY LTD	615,000	477,171	461,449
GREAT WESTERN BANCORP INC	58,100	1,614,266	1,835,379
GREE INC	255,700	1,432,396	1,044,192
GREEN BRICK PARTNERS INC	22,100	252,267	193,375
GREEN DOT CORP - CLASS A	81,768	2,795,131	4,959,229
GREEN PLAINS INC	42,000	972,450	700,560
GREENBRIER COMPANIES INC	31,100	1,685,719	1,002,353
GREENCORE GROUP PLC	1,563,979	4,611,880	4,116,644
GREENE COUNTY BANCORP INC	5,000	80,050	151,800
GREENE KING PLC	516,443	4,039,489	4,477,816
GREENHILL & COMPANY INC	41,290	1,415,650	888,148
GREENLAND HOLDINGS CORP LTD	1,046,400	979,537	1,174,051
GREENLAND HONG KONG HOLDINGS LTD	500,586	231,872	203,424
GREENLIGHT CAPITAL RE LTD - CLASS A	32,500	925,509	353,275
GREENTREE HOSPITALITY GROUP LTD - ADR	89,549	1,600,274	1,238,463
GREGGS PLC	216,553	4,414,663	5,189,279
GREIF INC - CLASS A	26,272	958,598	1,083,720
GREIF INC - CLASS B	6,300	343,071	308,007
GRIEG SEAFOOD ASA	47,114	499,849	572,266
GRIFFIN INDUSTRIAL REALTY INC	1,600	63,667	55,760
GRIFFON CORP	37,200	525,190	687,456
GRIFOLS SA	230,868	4,524,018	4,583,189
GRITSTONE ONCOLOGY INC	4,000	64,718	53,200
GROUP 1 AUTOMOTIVE INC	76,816	4,867,607	4,969,995
GROUP COMERCIAL CHEDRAUI SA	229,819	527,559	445,954
GROUPON INC	437,900	1,691,714	1,554,545
GRUBHUB INC	204,330	19,507,950	14,194,805
GRUMA SAB DE CV	368,940	4,644,174	3,769,759
GRUPA LOTOS SA	150,726	1,594,352	3,278,832
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV	700,760	4,513,737	3,962,333
GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV - CLASS B	337,800	2,855,858	3,000,887
GRUPO AEROPORTUARIO DEL SURESTE SAB DE CV	40,790	583,321	659,537
GRUPO AVAL ACCIONES Y VALORES SA - ADR	10,064	64,121	78,399
GRUPO AVAL ACCIONES Y VALORES SA - PREFERRED	806,836	257,749	312,808
GRUPO CARSO SAB DE CV - SERIES A1	90,700	354,625	356,721
GRUPO DE INVERSIONES SURAMERICANA SA	121,700	1,628,216	1,399,817
GRUPO DE INVERSIONES SURAMERICANA SA - PREFERRED	22,476	238,965	242,718
GRUPO SIMEC SAB DE CV	19,353	90,498	55,891
GS ENGINEERING & CONSTRUCTION CORP	17,766	697,762	666,753
GS HOME SHOPPING INC	8,852	1,559,696	1,395,139
GTT COMMUNICATIONS INC	41,700	1,211,209	1,446,990
GTX INC	5,500	95,205	6,600
GUANGDONG INVESTMENT LTD	3,677,300	5,539,517	7,101,684
GUANGZHOU AUTOMOBILE GROUP COMPANY LTD	588,000	579,779	694,369
GUANGZHOU R&F PROPERTIES COMPANY LTD - H SHARES	538,400	924,294	1,164,597
GUARANTY BANCSHARES INC	8,500	278,816	248,370
GUARDANT HEALTH INC	14,600	595,683	1,119,820
GUBRE FABRIKALARI TAS	86,662	70,554	41,877
GUDANG GARAM TBK PT	591,800	3,025,968	3,457,708
GUESS? INC	56,500	1,154,677	1,107,400
GUIDEWIRE SOFTWARE INC	829,644	45,201,215	80,608,211
GUJARAT INDUSTRIES POWER COMPANY LTD	26,304	26,300	26,997
GULF KEYSTONE PETROLEUM LTD	667,070	1,982,286	2,207,833
GULFPORT ENERGY CORP	226,414	2,639,741	1,815,840
GUNGHO ONLINE ENTERTAINMENT INC	133,900	297,917	487,525

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
GUNNEBO AB	9,079	25,409	26,282
GUNZE LTD	1,600	107,305	64,688
GURUNAVI INC	89,100	729,524	559,466
GUYANA GOLDFIELDS INC	26,500	98,285	21,423
GW PHARMACEUTICALS PLC - ADR	8,378	1,063,827	1,412,279
H&E EQUIPMENT SERVICES INC	30,200	651,368	758,322
H&R BLOCK INC	428,100	13,289,870	10,248,714
H&R REAL ESTATE INVESTMENT TRUST	24,300	386,209	425,812
H. LUNDBECK A/S	442,802	17,318,443	19,180,883
H.B. FULLER COMPANY	175,821	8,184,789	8,551,933
HAAD THIP PUBLIC COMPANY LTD	300	252	136
HABA LABORATORIES INC	800	86,022	50,377
HABIT RESTAURANTS INC	21,600	546,299	233,712
HACHIJUNI BANK LTD/THE	80,600	424,293	334,240
HACI OMER SABANCI HOLDING AS	679,080	1,437,510	942,365
HACKETT GROUP INC	23,600	327,845	372,880
HADERA PAPER LTD	1,660	130,431	125,780
HAEMONETICS CORP	53,200	2,109,094	4,653,936
HAIN CELESTIAL GROUP INC/THE	157,900	7,317,730	3,650,648
HAKUHODO DY HOLDINGS INC	34,400	551,750	552,588
HALCON RESOURCES CORP	104,100	584,586	140,535
HALLADOR ENERGY COMPANY	17,000	117,300	89,420
HALLIBURTON COMPANY	2,532,541	71,244,699	74,203,451
HALLMARK FINANCIAL SERVICES INC	12,900	146,244	134,160
HALMA PLC	288,000	3,524,743	6,274,655
HALOZYME THERAPEUTICS INC	978,449	14,372,314	15,753,029
HAMAKYOREX COMPANY LTD	6,100	196,398	234,223
HAMAMATSU PHOTONICS KK	779,106	17,720,076	30,126,699
HAMBURGER HAFEN UND LOGISTIK AG	2,764	73,547	63,251
HAMILTON BEACH BRANDS HOLDING COMPANY - CLASS A	9,100	235,738	195,286
HAMILTON BEACH BRANDS HOLDING COMPANY - CLASS B	4,900	101,265	105,154
HAMILTON LANE INC - CLASS A	17,000	475,483	740,860
HANA FINANCIAL GROUP INC	582,820	21,370,382	18,689,673
HANCOCK WHITNEY CORP	101,288	3,589,554	4,092,035
HANCOM INC	14,623	208,820	173,271
HANDSOME COMPANY LTD	16,451	578,063	645,663
HANESBRANDS INC	850,600	24,743,258	15,208,728
HANG SENG BANK LTD	102,400	2,325,007	2,526,752
HANGZHOU HIKVISION DIGITAL TECHNOLOGY COMPANY LTD	2,723,200	14,427,876	14,211,277
HANMI FINANCIAL CORP	31,300	757,252	665,751
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	50,700	1,021,696	1,299,948
HANNOVER RUECK SE	33,500	3,017,373	4,814,781
HANNSTAR DISPLAY CORP	952,000	319,235	210,660
HANOVER INSURANCE GROUP INC	103,200	7,220,617	11,782,344
HANSSEM COMPANY LTD	2,919	241,630	236,071
HANSTEEN HOLDINGS PLC	197,792	276,922	251,032
HANWHA CHEMICAL CORP	51,388	1,128,012	946,180
HANWHA CORP	13,912	515,948	372,588
HANWHA CORP - PREFERRED	38,473	643,890	503,325
HANYANG ENG COMPANY LTD	3,134	39,362	40,034
HAPPINET CORP	24,000	319,275	309,852
HARBORONE BANCORP INC	14,100	294,436	242,520
HARGREAVES LANSDOWN PLC	2,461,576	36,073,691	59,772,816
HARIM HOLDINGS COMPANY LTD	39,463	393,203	403,287
HARIMA CHEMICALS GROUP INC	2,900	25,663	26,960
HARLEY-DAVIDSON INC	425,500	21,777,048	15,173,330
HARMONIC INC	80,100	494,869	434,142
HARRIS CORP	277,149	26,108,386	44,263,467
HARSCO CORP	109,212	1,954,724	2,201,714
HARTFORD FINANCIAL SERVICES GROUP INC/THE	953,829	44,849,367	47,424,378
HARVARD BIOSCIENCE INC	85,382	343,280	367,996
HASBRO INC	230,500	18,561,447	19,597,110
HASEKO CORP	275,900	3,661,742	3,469,782
HAVERTY FURNITURE COMPANIES INC	19,900	356,443	435,412
HAWAIIAN ELECTRIC INDUSTRIES INC	199,500	4,837,037	8,133,615
HAWAIIAN HOLDINGS INC	71,565	2,874,535	1,878,581
HAWKINS INC	11,200	449,261	412,496
HAYNES INTERNATIONAL INC	11,900	577,386	390,677
HAYS PLC	1,103,098	2,474,040	2,156,088
HC2 HOLDINGS INC	36,200	239,960	88,690
HCA HEALTHCARE INC	1,168,549	94,666,390	152,355,419
HCI GROUP INC	7,200	324,114	307,656
HCL TECHNOLOGIES LTD	584,766	8,409,683	9,179,412

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
HCP INC	933,400	31,010,268	29,215,420
HD SUPPLY HOLDINGS INC	846,046	32,282,477	36,676,094
HDFC BANK LTD	1,524,537	29,337,932	51,032,102
HDFC BANK LTD - ADR	341,469	31,922,986	39,579,672
HEADLAM GROUP PLC	7,530	50,010	43,761
HEALTH AND HAPPINESS (H&H) INTERNATIONAL HOLDINGS LTD	192,000	1,192,369	1,202,148
HEALTH INSURANCE INNOVATIONS INC - CLASS A	14,800	457,662	396,936
HEALTHCARE REALTY TRUST INC	381,113	10,991,942	12,237,538
HEALTHCARE SERVICES GROUP INC	194,480	6,405,043	6,415,895
HEALTHCARE TRUST OF AMERICA INC	439,920	12,370,509	12,577,313
HEALTH EQUITY INC	185,825	7,853,660	13,747,334
HEALTHSTREAM INC	68,850	1,931,201	1,931,931
HEARTLAND EXPRESS INC	45,300	852,754	873,384
HEARTLAND FINANCIAL USA INC	341,207	18,330,341	14,552,479
HECLA MINING COMPANY	444,494	1,628,248	1,022,336
HEICO CORP	142,903	6,206,687	13,557,208
HEICO CORP - CLASS A	151,200	4,838,734	12,709,872
HEIDELBERGCEMENT AG	84,565	6,476,805	6,092,236
HEIDRICK & STRUGGLES INTERNATIONAL INC	29,039	811,510	1,113,065
HEIJMANS NV	63,079	819,956	631,080
HEINEKEN HOLDING NV	70,082	5,922,662	7,027,157
HEINEKEN NV	110,108	10,932,283	11,631,559
HEIWA REAL ESTATE COMPANY LTD	20,400	407,326	392,758
HEIWADO COMPANY LTD	7,300	197,033	155,451
HELEN OF TROY LTD	26,700	1,651,107	3,096,132
HELIUS MEDICAL TECHNOLOGIES INC	18,200	215,670	121,212
HELIX ENERGY SOLUTIONS GROUP INC	488,024	5,311,220	3,860,270
HELLENIC PETROLEUM SA	50,416	348,471	484,012
HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	86,674	1,016,141	1,162,023
HELMERICH & PAYNE INC	225,100	13,799,122	12,506,556
HEMFOSA FASTIGHETER AB	665,535	5,372,825	5,851,496
HEMISPHERE MEDIA GROUP INC	16,600	200,763	234,060
HENDERSON LAND DEVELOPMENT COMPANY LTD	338,000	2,090,711	2,148,574
HENGAN INTERNATIONAL GROUP COMPANY LTD	260,000	2,453,442	2,278,741
HENGDELI HOLDINGS LTD	764,000	35,550	37,470
HENGYUAN REFINING COMPANY BERHAD	1,334,600	2,989,282	1,905,871
HENKEL AG & COMPANY KGAA	7,709	946,470	787,701
HENRY SCHEIN INC	1,341,630	76,641,325	80,645,379
HERA SPA	1,809,341	6,171,050	6,549,938
HERBALIFE NUTRITION LTD	276,582	9,510,728	14,656,080
HERC HOLDINGS INC	24,300	918,466	947,214
HERCULES CAPITAL INC	87,812	1,118,399	1,111,700
HERITAGE COMMERCE CORP	37,600	429,185	454,960
HERITAGE FINANCIAL CORP	39,194	861,333	1,181,307
HERITAGE INSURANCE HOLDINGS INC	74,678	1,234,486	1,090,299
HERITAGE-CRYSTAL CLEAN INC	14,500	225,921	398,025
HERMAN MILLER INC	58,400	1,688,106	2,054,512
HERMES INTERNATIONAL SA	20,370	10,403,442	13,453,578
HERON THERAPEUTICS INC	140,896	3,883,206	3,443,498
HEROUX-DEVTEK INC	2,500	30,034	29,717
HERSHA HOSPITALITY TRUST	92,719	1,898,373	1,589,204
HERSHEY COMPANY/THE	347,929	32,424,952	39,952,687
HERTZ GLOBAL HOLDINGS INC	55,900	586,085	970,983
HESKA CORP	17,121	1,223,402	1,457,340
HESS CORP	552,100	33,968,588	33,252,983
HESTEEL COMPANY LTD	4,092,500	1,879,894	2,082,728
HEWLETT PACKARD ENTERPRISE COMPANY	3,486,000	22,155,731	53,788,980
HEXAWARE TECHNOLOGIES LTD	304,295	1,748,082	1,516,753
HEXCEL CORP	1,129,694	42,498,392	78,129,637
HEXPOL AB	119,608	1,180,720	1,007,770
HFF INC - CLASS A	45,820	1,395,334	2,187,905
HIBBETT SPORTS INC	32,950	944,490	751,590
HIDAY HIDAKA CORP	6,600	130,530	127,605
HIGHPOINT RESOURCES CORP	80,100	841,359	177,021
HIGHWOODS PROPERTIES INC	196,800	9,974,007	9,206,304
HIKMA PHARMACEUTICALS PLC	5,467	126,646	127,622
HILLENBRAND INC	272,595	10,953,665	11,320,870
HILL-ROM HOLDINGS INC	128,550	5,083,634	13,608,303
HILLTOP HOLDINGS INC	70,600	1,589,621	1,288,450
HILTON GRAND VACATIONS INC	200,830	6,272,802	6,195,606
HILTON WORLDWIDE HOLDINGS INC	868,395	56,679,627	72,172,308
HINDALCO INDUSTRIES LTD	1,716,516	5,389,515	5,091,938
HINDUSTAN LEVER LTD	58,514	1,047,457	1,441,670

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
HINDUSTAN PETROLEUM CORP	230,625	790,916	944,972
HINGHAM INSTITUTION FOR SAVINGS	1,600	196,351	275,216
HINO MOTORS LTD	39,200	445,371	330,075
HIOKI E.E. CORP	10,900	419,557	466,784
HI-P INTERNATIONAL LTD	55,900	79,754	63,143
HISAKA WORKS LTD	3,500	31,174	28,965
HISCOX LTD	115,900	2,367,490	2,355,966
HITACHI METALS LTD	163,400	1,813,403	1,898,472
HKC (HOLDINGS) LTD	257,000	240,967	217,060
HLB INC	25,339	1,939,719	1,785,851
HMS HOLDINGS CORP	281,458	5,507,762	8,333,971
HNI CORP	148,200	5,943,163	5,378,178
HO BEE LAND LTD	30,706	57,082	57,127
HOCHIKI CORP	4,200	83,036	42,233
HOCHTIEF AG	42,821	5,249,546	6,202,521
HOKUETSU INDUSTRIES COMPANY LTD	3,900	40,749	40,626
HOLCIM LTD	75,200	3,933,898	3,714,317
HOLCIM PHILIPPINES INC	1,533,586	440,802	298,481
HOLIDAY ENTERTAINMENT COMPANY LTD	29,000	56,007	60,502
HOLLYFRONTIER CORP	413,804	17,397,719	20,388,123
HOLLYWOOD BOWL GROUP PLC	97,566	293,802	266,980
HOLOGIC INC	642,025	18,783,396	31,074,010
HOME BANCORP INC	9,100	305,109	302,575
HOME BANCSHARES INC	172,305	2,635,613	3,027,399
HOME DEPOT INC/THE	2,855,110	147,442,744	547,867,058
HOMESERVE PLC	1,721,073	19,482,901	22,987,102
HOMESTREET INC	27,400	653,844	721,990
HOMETRUST BANCSHARES INC	18,400	289,753	463,680
HOMOLOGY MEDICINES INC	17,200	361,419	476,956
HON HAI PRECISION INDUSTRY COMPANY LTD - GDR	2,579,329	17,786,335	12,450,421
HONDA MOTOR COMPANY LTD	2,203,200	73,548,871	59,615,883
HONEYWELL INTERNATIONAL INC	1,843,587	88,516,370	292,982,846
HONG KONG & CHINA GAS COMPANY LTD	5,734,074	9,609,255	13,747,256
HONG KONG EXCHANGES & CLEARING LTD	331,364	11,180,398	11,549,270
HONG KONG LAND HOLDINGS LTD	29,200	209,547	207,612
HONG LEONG BANK BERHAD	341,000	1,481,716	1,695,603
HONG LEONG FINANCIAL GROUP BERHAD	222,900	1,020,340	1,047,207
HONG PU REAL ESTATE DEVELOPMENT COMPANY LTD	178,000	133,186	117,529
HOOKER FURNITURE CORP	12,700	352,951	366,141
HOPE BANCORP INC	130,751	1,770,464	1,710,223
HOPSON DEVELOPMENT HOLDINGS LTD	392,000	363,022	382,015
HORACE MANN EDUCATORS CORP	596,473	21,464,457	21,001,814
HORIBA LTD	146,853	7,112,920	8,159,606
HORIZON BANCORP INC	35,350	491,066	568,782
HORIZON PHARMA PLC	258,841	4,576,213	6,841,168
HORMEL FOODS CORP	1,104,260	41,603,720	49,426,678
HORNBAACH HOLDING AG & COMPANY KGAA	3,896	296,857	195,546
HOSOKAWA MICRON CORP	2,100	110,328	93,820
HOSPITALITY PROPERTIES TRUST	308,637	8,577,541	8,120,239
HOST HOTELS & RESORTS INC	1,448,484	29,904,767	27,376,348
HOSTESS BRANDS INC	148,866	2,181,587	1,860,825
HOUGHTON MIFFLIN HARCOURT COMPANY	99,500	2,504,506	723,365
HOULIHAN LOKEY INC	32,800	1,167,066	1,503,880
HOUSING DEVELOPMENT FINANCE CORP	1,189,044	31,697,340	33,783,267
HOVNANIAN ENTERPRISES INC - CLASS A	4,352	343,360	47,737
HOWARD BANCORP INC	14,700	278,986	217,707
HOWARD HUGHES CORP/THE	85,879	11,425,262	9,446,690
HOYA CORP	636,500	35,916,544	42,030,795
HP INC	5,149,501	65,324,450	100,054,804
HSBC HOLDINGS PLC	3,518,682	33,705,129	28,609,866
HTG MOLECULAR DIAGNOSTICS INC	39,640	114,956	99,100
HUA HONG SEMICONDUCTOR LTD	554,000	1,101,243	1,298,556
HUANENG RENEWABLES CORP LTD	2,059,900	792,683	572,052
HUAXIN CEMENT COMPANY LTD	750,263	811,028	1,520,783
HUAZHU GROUP LTD - ADR	199,339	3,853,296	8,400,145
HUB GROUP INC - CLASS A	56,509	2,125,817	2,308,393
HUBBELL INC	172,550	15,385,657	20,357,449
HUBER+SUHNER AG	7,525	485,521	543,275
HUBSPOT INC	140,500	9,814,499	23,352,505
HUDBAY MINERALS INC	54,984	345,978	392,586
HUDSON LTD - CLASS A	40,750	659,433	560,313
HUDSON PACIFIC PROPERTIES INC	294,782	10,071,935	10,146,396
HUHTAMAKI OYJ	15,516	530,754	577,892

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
HULIC COMPANY LTD	115,200	1,067,682	1,130,300
HUMANA AB	18,022	125,706	135,622
HUMANA INC	354,201	29,581,502	94,217,466
HUNAN VALIN STEEL COMPANY LTD	5,088,219	6,561,547	5,739,219
HUNEED TECHNOLOGIES	3,040	25,136	23,755
HUNG HING PRINTING GROUP LTD	114,000	25,201	19,024
HUNTING PLC	114,689	1,141,516	888,453
HUNTINGTON BANKSHARES INC	1,964,428	22,707,157	24,908,947
HUNTINGTON INGALLS INDUSTRIES INC	83,100	5,907,222	17,218,320
HUNTSMAN CORP	761,122	19,263,878	17,117,634
HUONS COMPANY LTD	3,590	236,563	210,637
HURCO COMPANIES INC	7,200	240,597	290,376
HURON CONSULTING GROUP INC	21,700	1,331,771	1,024,674
HUSKY ENERGY INC	1,807,700	22,431,337	17,928,833
HUSTEEL COMPANY LTD	2,377	38,742	25,234
HYAKUGO BANK LTD/THE	8,500	30,979	27,032
HYAKUJUSHI BANK LTD/THE	5,200	119,800	107,679
HYATT HOTELS CORP - CLASS A	69,500	4,051,432	5,043,615
HYDRO ONE LTD	75,991	1,122,606	1,180,862
HYPERA SA	709,100	6,053,977	4,719,195
HYPROP INVESTMENTS LTD	51,100	372,460	249,738
HYSTER-YALE MATERIALS HANDLING INC	11,553	821,550	720,445
HYUNDAI CORP HOLDINGS INC	27,390	505,004	341,440
HYUNDAI DEPARTMENT STORE COMPANY LTD	5,520	460,321	491,164
HYUNDAI GLOVIS COMPANY LTD	7,247	934,842	820,403
HYUNDAI GREENFOOD COMPANY LTD	70,319	951,124	885,879
HYUNDAI HOME SHOPPING NETWORK CORP	13,196	1,167,546	1,267,169
HYUNDAI MOBIS	111,392	23,533,762	20,460,957
HYUNDAI MOTOR COMPANY LTD	211,321	31,101,032	22,247,255
I3 VERTICALS INC - CLASS A	8,600	177,407	206,572
IA FINANCIAL CORP INC	18,000	693,421	663,977
IAC/INTERACTIVECORP	195,388	17,403,819	41,052,973
IBERDROLA SA	6,814,013	33,510,442	59,877,621
IBERIABANK CORP	164,690	11,986,461	11,809,920
IBI GROUP INC	2,800	15,341	10,647
ICA GRUPPEN AB	46,331	1,559,855	1,863,170
ICF INTERNATIONAL INC	17,800	679,367	1,354,224
ICHIGO OFFICE REIT INVESTMENT CORP	95	75,236	91,151
ICHIYOSHI SECURITIES COMPANY LTD	9,000	99,563	63,098
ICHOR HOLDINGS LTD	22,300	527,304	503,534
ICICI BANK LTD	1,056,825	4,577,556	6,109,829
ICICI BANK LTD - SPONSORED ADR	717,103	5,867,799	8,218,000
ICON PLC	354,682	25,787,335	48,442,468
ICU MEDICAL INC	60,501	14,364,002	14,479,704
IDACORP INC	127,401	10,213,853	12,681,496
IDERA PHARMACEUTICALS INC	17,012	415,298	43,381
IDEX CORP	245,400	20,624,981	37,236,996
IDEXX LABORATORIES INC	220,459	15,602,415	49,294,632
IDI	115	6,400	5,682
IDP EDUCATION LTD	21,676	224,342	224,342
IES HOLDINGS INC	8,400	95,928	149,268
IG GROUP HOLDINGS PLC	40,709	341,219	275,838
IGG INC	3,086,000	4,399,174	4,277,184
IGM FINANCIAL INC	157,959	3,921,509	4,064,995
IHI CORP	56,235	1,890,705	1,350,941
IHS MARKIT LTD	1,635,530	67,037,002	88,940,121
II-VI INC	71,280	1,773,613	2,654,467
ILLINOIS TOOL WORKS INC	825,400	52,011,795	118,469,662
ILLUMINA INC	394,846	103,471,503	122,674,704
ILUKA RESOURCES LTD	335,997	2,474,730	2,148,079
IMARKETKOREA INC	12,253	102,797	103,737
IMASEN ELECTRIC INDUSTRIAL COMPANY LTD	3,000	33,168	27,131
IMAX CORP	52,600	1,933,328	1,192,968
IMCD GROUP NV	15,300	1,107,603	1,165,636
IMDEX LTD	28,763	27,962	21,862
IMERYS SA	62,000	4,578,376	3,093,766
IMMERSION CORP	22,400	272,756	188,832
IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	30,003	244,494	216,956
IMMUNE DESIGN CORP	20,100	334,568	117,585
IMMUNOGEN INC	140,700	1,761,072	381,297
IMMUNOMEDICS INC	494,044	7,658,149	9,490,585
IMPAC MORTGAGE HOLDINGS INC	7,900	161,950	30,968
IMPERIAL BRANDS PLC	179,841	5,939,974	6,150,301

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
IMPINJ INC	19,300	954,295	323,372
IMPLENIA AG	5,925	200,226	176,459
INABA SEISAKUSHO COMPANY LTD	6,100	81,079	77,266
INCHCAPE PLC	447,217	4,523,488	3,327,480
INCITEC PIVOT LTD	432,252	1,162,321	957,997
INCYTE CORP	351,906	37,125,188	30,267,435
INDAH KIAT PULP & PAPER CORP	1,898,800	1,676,706	1,146,747
INDEPENDENCE CONTRACT DRILLING INC	23,300	172,118	64,541
INDEPENDENCE GROUP NL	55,601	192,452	191,951
INDEPENDENCE HOLDING COMPANY	6,400	77,394	225,600
INDEPENDENCE REALTY TRUST INC	162,765	1,530,100	1,756,234
INDEPENDENT BANK CORP	24,900	387,171	535,350
INDEPENDENT BANK CORP OF ROCKLAND MASSACHUSETTS	75,863	4,882,241	6,145,662
INDEPENDENT BANK GROUP INC	38,242	1,940,054	1,961,432
INDIABULLS REAL ESTATE LTD	249,838	268,232	332,516
INDIVIOR PLC	1,277,047	4,857,713	1,598,492
INDIVIOR PLC - SPONSORED ADR	659	21,916	4,124
INDO TAMBANGRAYA MEGAH TBK PT	1,187,000	1,884,347	1,994,310
INDOFOOD SUKSES MAKMUR TBK PT	2,192,900	1,171,180	981,723
INDORAMA VENTURES PCL	340,336	552,352	533,534
INDRA SISTEMAS SA	98,124	1,082,454	1,090,217
INDUSIND BANK LTD	1,555,524	36,707,835	39,968,715
INDUSTRIA DE DISENO TEXTIL SA	1,695,128	55,583,637	49,868,411
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD - H SHARES	28,747,000	21,981,062	21,056,854
INDUSTRIAL BANK OF KOREA	559,244	7,687,483	6,922,190
INDUSTRIAL LOGISTICS PROPERTIES TRUST	65,117	1,535,381	1,313,410
INDUSTRIAS BACHOCO SA DE CV - ADR	24,053	1,292,271	1,108,843
INDUSTRIAS BACHOCO SA DE CV - SERIES B	53,101	263,180	204,191
INDUSTRIAS CH SAB DE CV	6,653	25,868	29,483
INDUSTRIES QATAR QSC	107,002	3,697,665	3,641,433
INDUSTRIVARDEN AB - C SHARES	15,800	333,121	331,747
INES CORP	13,600	157,806	162,067
INFINEON TECHNOLOGIES AG	2,928,034	60,912,540	58,143,734
INFINERA CORP	149,600	2,716,825	649,264
INFO EDGE (INDIA) LTD	78,086	1,807,074	2,076,902
INFOCOM CORP	1,400	17,084	23,286
INFOMEDIA LTD	110,371	102,934	119,563
INFORMATION DEVELOPMENT COMPANY LTD	3,900	55,360	48,977
INFORMATION SERVICES GROUP INC	31,700	119,509	118,241
INFORMATION SERVICES INTERNATIONAL-DENTSU LTD	7,200	253,298	248,164
INFOSYS LTD - SPONSORED ADR	1,434,804	14,084,022	15,682,408
INFREIT INC	43,400	1,021,593	910,098
INFRASTRUCTURE AND ENERGY ALTERNATIVES INC	16,100	146,993	84,364
INFRASTRUTTURE WIRELESS ITALIANE SPA	65,342	579,086	584,753
INFRATIL LTD	911,700	1,733,718	2,592,820
ING GROEP NV	2,454,717	32,510,043	29,723,712
INGENICO GROUP	6,342	510,355	453,045
INGERSOLL-RAND PLC	774,474	53,750,822	83,604,468
INGEVITY CORP	275,019	20,203,783	29,044,757
INGLES MARKETS INC - CLASS A	33,430	1,300,965	923,337
INGREDION INC	326,707	31,858,071	30,935,886
INMARSAT PLC	1,079,244	8,220,487	7,805,014
INNERWORKINGS INC	26,100	205,201	94,482
INNOCEAN WORLDWIDE INC	3,899	225,368	240,102
INNOLUX CORP	22,730,828	12,082,499	7,375,230
INNOPHOS HOLDINGS INC	21,200	1,058,578	638,968
INNOSPEC INC	23,800	1,128,462	1,983,730
INNOVATE BIOPHARMACEUTICALS INC	20,600	277,276	39,758
INNOVATIVE INDUSTRIAL PROPERTIES INC	18,877	931,271	1,542,062
INNOVIVA INC	115,780	1,888,970	1,624,393
INOGEN INC	368,575	28,603,624	35,150,998
INOVALON HOLDINGS INC - A SHARES	67,600	859,535	840,268
INOVIO PHARMACEUTICALS INC	64,900	504,637	242,077
INPHI CORP	64,155	1,972,423	2,806,140
INSIGHT ENTERPRISES INC	59,787	1,809,627	3,291,872
INSMED INC	100,782	2,549,750	2,929,733
INSOURCE COMPANY LTD	5,600	124,556	124,006
INSPERITY INC	66,337	3,489,389	8,203,233
INSPIRE MEDICAL SYSTEMS INC	11,900	524,806	675,682
INSTALCO INTRESSETER AB	6,994	54,144	59,570
INSTALLED BUILDING PRODUCTS INC	21,500	594,813	1,042,750
INSTEEL INDUSTRIES INC	19,800	403,259	414,216
INSTONE REAL ESTATE GROUP AG	245,000	7,085,139	5,501,965

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
INSTRUCTURE INC	135,366	4,503,594	6,378,446
INSULET CORP	184,917	17,044,922	17,583,758
INSYS THERAPEUTICS INC	22,700	744,060	104,874
INTACT FINANCIAL CORP	186,873	14,252,232	15,817,657
INTEGER HOLDINGS CORP	36,700	1,545,626	2,767,914
INTEGRA LIFESCIENCES HOLDINGS CORP	137,300	9,000,405	7,650,356
INTEGRAFIN HOLDINGS PLC	120,733	557,948	550,624
INTEGRATED DEVICE TECHNOLOGY INC	131,400	3,329,073	6,437,286
INTEL CORP	11,262,968	198,233,796	604,821,382
INTELLIA THERAPEUTICS INC	35,140	848,364	600,191
INTELSAT SA	55,700	849,271	872,262
INTER PARFUMS INC	41,206	1,396,720	3,126,299
INTERACTIVE BROKERS GROUP INC - CLASS A	170,896	7,632,916	8,866,084
INTERCEPT PHARMACEUTICALS INC	26,150	2,396,100	2,925,139
INTERCONTINENTAL EXCHANGE INC	1,593,835	86,942,972	121,354,597
INTERCONTINENTAL HOTELS GROUP PLC	46,382	2,665,410	2,789,217
INTERCORP FINANCIAL SERVICES INC	25,481	844,467	1,159,386
INTERDIGITAL INC	35,400	2,190,962	2,335,692
INTERFACE INC	58,000	1,025,869	888,560
INTERMEDIATE CAPITAL GROUP PLC	94,319	1,314,774	1,308,910
INTERNAP CORP	6,600	97,372	32,736
INTERNATIONAL BANCSHARES CORP	162,862	5,856,482	6,193,642
INTERNATIONAL BUSINESS MACHINES CORP	2,256,000	183,087,617	318,321,600
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	231,224	1,649,102	1,542,638
INTERNATIONAL CONTAINER TERMINAL SERVICES INC	339,720	761,943	845,580
INTERNATIONAL FLAVORS & FRAGRANCES INC	314,564	39,394,200	40,512,698
INTERNATIONAL GAME TECHNOLOGY PLC	194,850	3,705,623	2,531,102
INTERNATIONAL PAPER COMPANY	716,000	34,375,027	33,129,320
INTERNATIONAL PERSONAL FINANCE PLC	10,121	27,134	25,677
INTERNATIONAL SEAWAYS INC	24,246	428,277	415,576
INTERNATIONAL SPEEDWAY CORP - CLASS A	23,800	865,824	1,038,394
INTERNET INITIATIVE JAPAN INC	406,903	8,625,880	8,231,069
INTERPARFUMS SA	10,330	433,770	561,974
INTERPUBLIC GROUP OF COMPANIES INC/THE	785,975	16,222,441	16,513,335
INTERSECT ENT INC	29,400	705,280	945,210
INTERTEK GROUP PLC	388,194	9,348,145	24,568,463
INTERXION HOLDING NV	105,327	4,355,524	7,028,471
INTESA SANPAOLO SPA	682,243	1,552,526	1,663,109
INTL FCSTONE INC	15,100	550,776	585,276
INTRA-CELLULAR THERAPIES INC	43,900	1,328,225	534,702
INTREPID POTASH INC	69,307	207,247	262,674
INTREXON CORP	59,600	934,905	313,496
INTRICON CORP	63,816	2,590,879	1,600,505
INTUIT INC	711,777	86,793,794	186,065,626
INTUITIVE SURGICAL INC	359,395	115,389,213	205,063,599
INVACARE CORP	63,728	1,111,191	533,403
INVESCO LTD	768,800	28,557,245	14,845,528
INVESCO MORTGAGE CAPITAL INC	110,200	1,686,911	1,741,160
INVESTAR HOLDING CORP	8,800	200,816	199,848
INVESTEC LTD	109,499	659,320	640,385
INVESTEC PLC	256,336	2,120,211	1,480,507
INVESTOR AB - CLASS B	630,728	15,414,036	28,471,943
INVESTORS BANCORP INC	247,016	3,032,043	2,927,140
INVESTORS REAL ESTATE TRUST	11,690	827,278	700,348
INVESTORS TITLE COMPANY	6,270	966,305	990,033
INVITAE CORP	64,300	677,604	1,505,906
INVITATION HOMES INC	588,653	13,433,631	14,321,927
I-O DATA DEVICE INC	4,600	52,068	48,708
ION GEOPHYSICAL CORP	11,800	269,748	170,392
IONIS PHARMACEUTICALS INC	297,623	17,039,200	24,158,059
IOVANCE BIOTHERAPEUTICS INC	95,400	1,132,267	907,254
IPG PHOTONICS CORP	83,500	8,767,089	12,673,630
IPSEN SA	108,323	11,357,468	14,863,245
IPSOS	60,953	1,721,692	1,527,605
IQE PLC	7,422,887	13,174,636	7,128,553
IQVIA HOLDINGS INC	396,597	35,823,553	57,050,478
IRADIMED CORP	5,200	100,932	146,068
IRB BRASIL RESSEGUROS SA	667,600	11,003,556	15,653,442
IREN SPA	94,871	218,201	242,240
IRHYTHM TECHNOLOGIES INC	117,186	6,848,819	8,784,263
IRIDIUM COMMUNICATIONS INC	98,600	1,125,465	2,606,984
IRISH CONTINENTAL GROUP PLC	2,298,870	13,083,805	12,520,533
IROBOT CORP	27,300	975,309	3,212,937

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
IRON MOUNTAIN INC	571,670	19,129,330	20,271,418
IRONWOOD PHARMACEUTICALS INC	1,359,097	21,355,606	18,388,582
IRPC PCL	136,400	20,848	24,714
IS GAYRIMENKUL YATIRIM ORTAKLIGI AS	997,905	165,630	166,035
IS YATIRIM MENKUL DEGERLER AS	82,952	38,207	32,449
ISB CORP	1,700	32,764	30,395
ISHARES MSCI ACWI - ETF	12,600	896,000	909,090
ISHARES MSCI ACWI EX U.S. - ETF	13,365	559,757	618,399
ISHARES MSCI EMERGING MARKETS - ETF	453,115	19,175,295	19,447,696
ISHARES MSCI RUSSIA CAPPED - ETF	32,300	1,038,678	1,114,027
ISHIHARA SANGYO KAISHA LTD	4,100	63,525	41,783
ISRAEL CORP LTD /THE	4,221	924,124	963,793
ISRAEL DISCOUNT BANK LTD - CLASS A	984,796	3,089,584	3,399,918
ISRAMCO INC	1,200	136,876	135,600
ISRAMCO NEGEV 2 LP	11,516,146	1,232,321	1,231,147
ISS A/S	973,952	33,450,520	29,663,959
ISTAR INC	63,800	891,645	537,196
ISUZU MOTORS LTD	876,900	11,106,594	11,519,290
IT HOLDINGS CORP	140,300	3,363,063	6,642,020
ITALGAS SPA	240,698	1,304,433	1,487,554
ITALIAN WINE BRANDS SPA	1,090	16,477	14,075
ITAU UNIBANCO HOLDINGS SA - PREFERRED	3,775,150	34,178,874	33,398,878
ITERIS INC	14,500	91,495	60,465
ITERUM THERAPEUTICS PLC	16,390	213,070	131,612
ITOCHU CORP	65,700	970,110	1,188,637
ITOCHU ENEX COMPANY LTD	6,200	59,548	49,965
ITOKI CORP	5,600	30,001	27,321
ITRON INC	146,000	7,452,208	6,810,900
ITT CORP	177,300	4,311,647	10,283,400
ITV PLC	185,407	455,221	307,067
IVANHOE MINES LTD - CLASS A	571,902	1,673,903	1,369,876
IWASAKI ELECTRIC COMPANY LTD	1,700	25,107	21,334
IWATANI INTERNATIONAL CORP	13,200	462,755	423,960
IWG PLC	2,687,826	8,853,432	8,727,910
J SAINSBURY PLC	6,545,045	25,956,099	20,101,723
J&J SNACK FOODS CORP	14,800	1,201,714	2,350,832
J. ALEXANDER'S HOLDINGS INC	12,625	157,870	123,978
J.B. HUNT TRANSPORT SERVICES INC	460,617	37,765,639	46,655,896
J.C. PENNEY COMPANY INC	293,800	1,191,669	437,762
J.JILL INC	12,600	150,948	69,174
J2 GLOBAL INC	90,496	5,937,797	7,836,954
JABIL INC	569,138	14,829,922	15,133,379
JACK HENRY & ASSOCIATES INC	327,184	28,147,611	45,393,508
JACK IN THE BOX INC	27,900	1,603,882	2,261,574
JACOBS ENGINEERING GROUP INC	290,200	13,773,918	21,820,138
JAFCO COMPANY LTD	116,300	4,725,992	4,166,143
JAGGED PEAK ENERGY INC	115,490	1,524,240	1,209,180
JALUX INC	1,000	25,108	22,785
JAMES HARDIE INDUSTRIES PLC	955,602	12,704,794	12,313,647
JAMES RIVER GROUP HOLDINGS LTD	25,500	832,387	1,022,040
JAPAN AIRLINES COMPANY LTD	30,300	1,057,235	1,067,351
JAPAN CASH MACHINE COMPANY LTD	2,600	25,472	27,789
JAPAN EXCELLENT INC	951	1,261,808	1,382,445
JAPAN MEDICAL DYNAMIC MARKETING INC	13,200	133,253	129,394
JAPAN POST BANK COMPANY LTD	45,700	525,440	499,176
JAPAN PULP & PAPER COMPANY LTD	9,500	400,054	356,191
JAPAN SYSTEM TECHNIQUES COMPANY LTD	1,900	38,061	24,238
JAPAN TOBACCO INC	345,600	9,038,810	8,570,917
JAPFA COMFEED INDONESIA TBK PT	5,432,300	830,487	669,500
JARDINE CYCLE & CARRIAGE LTD	13,700	356,360	328,618
JARDINE MATHESON HOLDINGS LTD	421,300	9,482,590	26,272,268
JARDINE STRATEGIC HOLDINGS LTD	844,500	26,965,716	31,609,635
JARLLYTEC COMPANY LTD	36,000	62,929	82,932
JASTEC COMPANY LTD	2,500	24,792	22,745
JASTRZEBSKA SPOLKA WEGLOWA SA	61,047	1,524,450	971,313
JAZZ PHARMACEUTICALS PLC	141,099	23,509,080	20,170,102
JB FINANCIAL GROUP COMPANY LTD	60,286	335,385	295,827
JBCC HOLDINGS INC	12,300	178,590	166,689
JBG SMITH PROPERTIES	192,477	7,131,392	7,958,924
JBS SA	185,000	483,475	756,790
JC DECAUX SA	148,354	4,858,124	4,517,630
JD SPORTS FASHION PLC	328,500	1,750,428	2,151,389
JD.COM INC - ADR	1,070,915	41,377,606	32,288,087

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
JEFFERIES FINANCIAL GROUP INC	1,256,539	29,385,727	23,610,368
JEJU BANK	3,052	18,075	12,812
JELD-WEN HOLDING INC	67,800	2,408,647	1,197,348
JENOPTIK AG	19,511	798,270	727,343
JEOL LTD	22,400	432,225	403,133
JERNIGAN CAPITAL INC	55,896	1,124,073	1,176,052
JERONIMO MARTINS SGPS SA	1,655,320	23,178,342	24,441,590
JERUSALEM ECONOMY LTD	45,342	128,901	141,173
JETBLUE AIRWAYS CORP	886,101	15,016,100	14,496,612
JGC CORP	102,500	1,554,413	1,362,222
JHSF PARTICIPACOES SA	223,900	135,076	140,955
JIANGSU GUOTAI INTERNATIONAL GROUP GUOMAO COMPANY LTD	516,446	402,378	515,662
JIANGXI WANNIANQING CEMENT COMPANY LTD	1,283,301	2,217,091	2,952,268
JINKE PROPERTIES GROUP COMPANY LTD	636,420	539,781	691,329
JM SMUCKER COMPANY/THE	265,300	31,899,184	30,907,450
JOHN B. SANFILIPPO & SON INC	8,500	456,126	610,895
JOHN BEAN TECHNOLOGIES CORP	183,420	7,581,517	16,854,464
JOHN WILEY & SONS INC - CLASS A	331,001	18,828,877	14,636,864
JOHN WOOD GROUP PLC	5,971,418	68,413,889	39,481,078
JOHNSON & JOHNSON	6,981,011	387,162,835	975,875,528
JOHNSON CONTROLS INTERNATIONAL PLC	2,065,069	85,772,974	76,283,649
JOHNSON ELECTRIC HOLDINGS LTD	194,000	539,864	449,292
JOHNSON MATTHEY PLC	689,626	26,870,467	28,234,550
JOHNSON OUTDOORS INC	11,590	590,433	827,062
JOLLIBEE FOODS CORP	87,140	463,224	526,059
JONES LANG LASALLE INC	585,179	64,201,266	90,222,898
JOSHIN DENKI COMPANY LTD	900	33,338	20,743
JOUNCE THERAPEUTICS INC	22,084	408,316	136,921
JOY CITY PROPERTY LTD	1,092,000	124,199	151,629
JPMORGAN CHASE & COMPANY	8,127,725	328,837,203	822,769,602
JSE LTD	125,102	1,261,817	1,146,206
JSW ENERGY LTD	226,084	219,831	236,935
JUBILANT FOODWORKS LTD	506,596	9,636,863	10,559,720
JUBILANT LIFE SCIENCES LTD	98,394	1,043,366	944,242
JUDGES SCIENTIFIC PLC	738	25,630	25,868
JUKI CORP	28,800	353,934	286,218
JULIUS BAER GROUP LTD	765,132	33,540,826	30,907,983
JUMBO INTERACTIVE LTD	34,500	163,187	317,367
JUMBO SA	81,685	1,259,677	1,366,628
JUNGFRAUBAHN HOLDING AG	46	7,038	6,559
JUNIPER NETWORKS INC	855,837	23,158,531	22,654,005
JUPITER FUND MANAGEMENT PLC	2,948,166	17,574,719	13,898,936
JUROKU BANK LTD/THE	7,400	187,091	150,293
JUST DIAL LTD	955,727	6,319,939	8,325,275
JUST EAT PLC	150,824	1,722,676	1,475,949
JUST GROUP PLC	61,193	116,961	48,799
JYP ENTERTAINMENT CORP	48,000	1,125,006	1,302,440
JYSKE BANK A/S - REGISTERED	7,905	300,397	305,682
K12 INC	211,977	3,334,361	7,234,775
KADANT INC	28,158	1,768,825	2,476,778
KADMON HOLDINGS INC	88,500	297,665	233,640
KADOKAWA DWANGO CORP	25,100	279,368	264,640
KAISER ALUMINUM CORP	30,648	2,300,407	3,209,765
KAJIMA CORP	47,000	695,739	693,843
KAKAKU.COM INC	1,075,900	19,162,261	20,675,243
KAKEN PHARMACEUTICAL COMPANY LTD	24,300	1,266,850	1,104,296
KALA PHARMACEUTICALS INC	14,600	268,614	120,742
KALBE FARMA TBK PT	4,277,700	457,593	456,608
KAMADA LTD	35,267	206,068	202,214
KAMAN CORP	27,100	975,415	1,583,724
KAMIGUMI COMPANY	23,000	505,576	532,791
KANAMOTO COMPANY LTD	32,100	1,055,521	794,633
KANEMATSU CORP	50,000	739,795	571,441
KANEMATSU ELECTRONICS LTD	4,000	136,866	120,884
KANGNAM JEVISCO COMPANY LTD	1,747	47,371	41,786
KANGWON LAND INC	23,881	637,912	673,238
KANSAI ELECTRIC POWER COMPANY INC/THE	437,100	5,751,337	6,444,841
KANSAI PAINT COMPANY LTD	262,800	5,324,305	5,012,159
KANSAS CITY SOUTHERN	219,950	20,787,175	25,509,801
KAO CORP	299,700	7,626,097	23,605,589
KAPPAHL AB	98,437	325,586	179,378
KAR AUCTION SERVICES INC	470,242	21,266,616	24,128,117
KARYOPHARM THERAPEUTICS INC	44,500	907,127	259,880

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2019

Security Description	Shares	Cost	Fair Value
KASIKORNBANK PUBLIC COMPANY LTD - NVDR	495,100	3,110,722	2,925,201
KATAKURA & CO-OP AGRI CORP	1,300	14,554	13,366
KATITAS COMPANY LTD	39,000	1,075,010	1,337,173
KATO SANGYO COMPANY LTD	7,700	218,917	253,919
KAUFMAN & BROAD SA	30,414	1,466,090	1,243,756
KAWAI MUSICAL INSTRUMENTS MANUFACTURING COMPANY LTD	12,700	520,267	329,878
KB FINANCIAL GROUP INC	232,043	10,969,151	8,555,193
KB FINANCIAL GROUP INC - ADR	294,327	15,207,397	10,907,759
KB HOME	113,095	2,114,830	2,733,506
KBC ANCORA	15,636	843,683	726,855
KBC GROEP NV	9,394	659,950	656,933
KBR INC	143,500	2,227,797	2,739,415
KDDI CORP	945,500	22,084,198	20,373,289
KEANE GROUP INC	517,560	9,071,132	5,636,228
KEARNY FINANCIAL CORP	95,226	1,094,348	1,225,559
KEIHANSHIN BUILDING COMPANY LTD	5,400	44,661	52,739
KEIHIN CORP	60,200	1,238,684	985,521
KEIYO BANK LTD/THE	37,700	307,005	220,032
KELLOGG COMPANY	752,600	49,873,078	43,184,188
KELLY SERVICES INC - CLASS A	30,300	481,522	668,418
KEMET CORP	57,000	837,170	967,290
KEMPER CORP	166,554	10,491,206	12,681,422
KENAMETAL INC	106,845	2,941,908	3,926,554
KENNEDY WILSON HOLDINGS INC	143,527	3,255,445	3,070,043
KERING	89,405	29,018,270	51,318,552
KERRY LOGISTICS NETWORK LTD	5,438,713	8,953,538	9,838,244
KERRY PROPERTIES LTD	198,000	694,252	884,069
KEURIG DR PEPPER INC	368,400	28,789,036	10,304,148
KEY ENERGY SERVICES INC	11,000	194,810	44,660
KEYCORP	1,916,932	28,961,442	30,191,679
KEYENCE CORP	184,478	64,572,431	114,951,869
KEYSIGHT TECHNOLOGIES INC	364,200	12,014,669	31,758,240
KEYW HOLDING CORP/THE	43,800	411,318	377,556
KEZAR LIFE SCIENCES INC	3,100	76,615	54,994
KFORCE INC	48,196	1,173,825	1,692,644
KIA MOTORS CORP	442,279	15,283,134	13,773,732
KICHIRI & COMPANY LTD	7,900	83,150	55,029
KIER GROUP PLC	5,912	40,801	27,980
KILLAM APARTMENT REAL ESTATE INVESTMENT TRUST	114,299	1,381,557	1,659,793
KILROY REALTY CORP	190,700	11,313,043	14,485,572
KIMBALL ELECTRONICS INC	29,329	467,945	454,306
KIMBALL INTERNATIONAL INC - CLASS B	33,300	433,416	470,862
KIMBERLY-CLARK CORP	793,110	43,294,890	98,266,329
KIMCO REALTY CORP	884,600	20,588,435	16,365,100
KIN AND CARTA PLC	24,974	34,732	29,939
KINDEN CORP	237,600	2,866,678	3,936,924
KINDER MORGAN INC	4,176,300	137,544,898	83,567,763
KINDRED BIOSCIENCES INC	74,082	870,490	679,332
KINDRED GROUP PLC - SDR	562,835	7,199,097	5,649,406
KINEPOLIS GROUP NV	19,148	1,220,748	1,083,617
KING CHOU MARINE TECHNOLOGY COMPANY LTD	49,000	60,736	61,289
KINGBOARD LAMINATES HOLDINGS LTD	226,500	229,570	238,043
KINGFISHER PLC	21,728,195	98,119,890	66,478,745
KING'S TOWN BANK	266,000	314,575	276,180
KINGSPAN GROUP PLC	828,178	27,514,951	38,356,136
KINGSTONE COMPANIES INC	9,700	150,059	142,978
KINIKSA PHARMACEUTICALS LTD - CLASS A	3,800	79,467	68,628
KINSALE CAPITAL GROUP INC	24,803	980,132	1,700,742
KINTETSU WORLD EXPRESS INC	7,600	155,153	115,766
KINX INC	2,286	53,659	69,682
KION GROUP AG	48,210	3,275,591	2,522,038
KIRBY CORP	154,086	8,499,482	11,573,399
KIRIN HOLDINGS COMPANY LTD	517,000	11,925,802	12,342,887
KIRKLANDS INC	16,400	218,733	115,292
KISSEI PHARMACEUTICAL COMPANY LTD	8,400	207,679	219,932
KITE REALTY GROUP TRUST	81,200	2,146,348	1,298,388
KITO CORP	2,400	45,974	36,233
KKR & COMPANY INC - CLASS A	209,387	4,841,945	4,918,501
KKR REAL ESTATE FINANCE TRUST INC	17,799	374,634	356,336
KLA CORP	357,386	23,976,574	42,675,462
KLOECKNER & COMPANY SE	72,427	861,445	533,083
KLX ENERGY SERVICES HOLDINGS INC	149,780	3,156,874	3,765,469
KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC - CLASS A	267,309	10,555,740	8,735,658

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
KNOLL INC	47,400	1,123,165	896,334
KNOWIT AB	3,515	72,176	75,414
KNOWLES CORP	173,400	2,935,398	3,057,042
KOATSU GAS KOGYO COMPANY LTD	2,900	25,813	22,375
KOC HOLDINGS AS	132,408	343,275	377,097
KODIAK SCIENCES INC	8,500	65,141	55,505
KOHL'S CORP	339,851	20,885,316	23,371,553
KOHNAN SHOJI COMPANY LTD	4,900	116,799	121,609
KOJIMA COMPANY LTD	101,200	496,631	541,269
KOKUYO COMPANY LTD	20,900	380,121	306,650
KOMERCNI BANKA AS	92,937	3,820,720	3,797,494
KOMERI COMPANY LTD	31,600	795,873	773,977
KOMORI CORP	19,200	232,357	217,178
KONAMI CORP	311,300	9,761,625	13,513,995
KONDOTEC INC	5,700	55,576	51,806
KONE OYJ	1,031,321	34,421,982	52,064,524
KONGSBERG GRUPPEN ASA	41,984	818,256	639,637
KONINKLIJKE AHOLD DELHAIZE NV	2,506,386	54,272,905	66,769,160
KONINKLIJKE DSM NV	30,982	2,590,427	3,380,016
KONINKLIJKE KPN NV	3,319,070	11,732,276	10,531,987
KONINKLIJKE VOLKERWESSELS NV	20,920	558,210	431,747
KONINKLIJKE VOPAK NV	24,336	1,101,373	1,165,713
KONISHI COMPANY LTD	6,700	112,152	97,094
KOPIN CORP	60,700	247,416	81,338
KOPPERS HOLDINGS INC	36,407	1,132,810	945,854
KOREA GAS CORP	6,855	322,234	272,364
KOREA INVESTMENT HOLDINGS COMPANY LTD	12,777	862,551	699,015
KOREA KUMHO PETROCHEMICAL COMPANY LTD	3,805	347,755	319,123
KOREA REAL ESTATE INVESTMENT TRUST COMPANY LTD	63,010	167,189	144,327
KOREA UNITED PHARM. INC	9,956	239,320	222,346
KORIAN SA	4,105	154,567	166,304
KORN FERRY	58,700	1,731,527	2,628,586
KORNIT DIGITAL LTD	64,738	1,011,489	1,540,764
KOSAIDO COMPANY LTD	4,000	19,482	28,983
KOSE CORP	25,700	4,318,098	4,720,432
KOSMOS ENERGY LTD	818,900	5,893,267	5,101,747
KOZA ANADOLU METAL MADENCILIK ISLETMELERI AS	1,637,033	1,686,629	1,616,866
KRAFT HEINZ COMPANY/THE	1,782,256	68,117,107	58,190,658
KRATON CORP	30,400	807,725	978,272
KRATOS DEFENSE & SECURITY SOLUTIONS INC	175,049	1,641,558	2,736,016
KROGER COMPANY/THE	2,315,100	67,919,555	56,951,460
KRONOS WORLDWIDE INC	31,296	493,365	438,770
KRUNG THAI BANK PCL	664,800	409,420	398,021
KRYSTAL BIOTECH INC	6,578	134,743	216,416
KT CORP	214,352	5,028,368	5,174,209
KT CORP - SPONSORED ADR	324,502	5,343,523	4,036,805
KT SKYLIFE COMPANY LTD	11,657	144,956	121,181
KT&G CORP	101,684	8,921,794	9,271,689
KUBOTA CORP	158,178	2,177,053	2,285,818
KUEHNE+NAGEL INTERNATIONAL AG - REGISTERED	9,785	1,326,050	1,342,134
KUKBO DESIGN COMPANY LTD	1,769	25,892	25,559
KULICKE & SOFFA INDUSTRIES INC	31,941	556,306	706,216
KUMBA IRON ORE LTD	181,442	4,718,000	5,413,851
KUMIAI CHEMICAL INDUSTRY COMPANY LTD	13,200	98,269	93,140
KUNGSLEDEN AB	21,369	170,009	170,486
KURA CORP	8,200	548,878	375,606
KURA ONCOLOGY INC	25,600	296,770	424,704
KURABO INDUSTRIES	2,200	73,922	40,369
KURARAY COMPANY LTD	23,400	346,944	297,666
KURITA WATER INDUSTRIES LTD	45,700	1,164,136	1,167,221
KVH INDUSTRIES INC	14,700	190,554	149,793
KYOCERA CORP	176,100	9,611,206	10,341,510
KYORIN COMPANY LTD	82,400	1,762,180	1,608,767
KYORITSU PRINTING COMPANY LTD	16,600	56,677	33,444
KYOSAN ELECTRIC MAUFACTURING COMPANY LTD	25,000	174,698	81,989
KYOWA EXEO CORP	50,200	1,328,452	1,385,563
KYUSHU FINANCIAL GROUP INC	24,600	95,505	100,014
KYUSHU RAILWAY COMPANY	296,700	7,869,714	9,757,311
L BRANDS INC	565,400	41,434,383	15,593,732
L.B. FOSTER COMPANY - CLASS A	11,900	253,986	223,958
L3 TECHNOLOGIES INC	146,850	19,433,214	30,305,435
LA JOLLA PHARMACEUTICAL COMPANY	24,000	723,159	154,320
LABORATORY CORP OF AMERICA HOLDINGS	447,160	59,964,296	68,406,537

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
LABRADOR IRON ORE ROYALTY CORP	9,000	203,546	197,927
LADDER CAPITAL CORP	90,791	1,286,020	1,545,263
LADENBURG THALMANN FINANCIAL SERVICES INC	116,717	431,207	330,309
LAKELAND BANCORP INC	42,500	519,539	634,525
LAKELAND FINANCIAL CORP	26,641	795,586	1,204,706
LAM RESEARCH CORP	313,111	29,451,479	56,050,000
LAMAR ADVERTISING COMPANY - CLASS A	189,610	10,482,159	15,028,489
LAMB WESTON HOLDINGS INC	395,066	18,158,697	29,606,246
LANCASTER COLONY CORP	19,200	1,880,831	3,008,448
LANDEC CORP	30,300	432,867	372,084
LANDS' END INC	11,200	267,168	186,032
LANDSTAR SYSTEM INC	205,200	14,444,441	22,446,828
LANGHAM HOSPITALITY INVESTMENTS AND LANGHAM HOSPITALITY INVESTMENT LTD	150,500	54,972	60,967
LANNETT COMPANY INC	20,000	645,259	157,400
LANTHEUS HOLDINGS INC	35,300	581,396	864,144
LANXESS AG	52,000	2,408,549	2,775,775
LAR ESPANA REAL ESTATE SOCIMI SA	20,218	204,416	168,901
LAREDO PETROLEUM HOLDINGS INC	144,900	1,341,650	447,741
LARGAN PRECISION COMPANY LTD	164,000	22,386,606	24,477,215
LARGO RESOURCES LTD	129,213	280,676	205,046
LARSEN & TOUBRO LTD	96,639	1,778,456	1,932,501
LAS VEGAS SANDS CORP	819,300	45,283,194	49,944,528
LASERTEC CORP	48,800	1,982,269	2,039,120
LASSILA & TIKANOJA OYJ	3,360	54,205	53,951
LATTICE SEMICONDUCTOR CORP	191,458	1,584,297	2,284,094
LAUREATE EDUCATION INC - CLASS A	94,300	1,414,476	1,411,671
LAWSON PRODUCTS INC	25,785	639,001	808,618
LAZARD LTD - CLASS A	222,010	12,181,420	8,023,441
LA-Z-BOY INC	63,571	1,503,357	2,097,207
LCI INDUSTRIES	94,809	6,568,547	7,283,227
LCNB CORP	9,100	143,976	156,065
LEAF GROUP LTD	12,500	101,500	100,250
LEAR CORP	183,214	23,214,684	24,863,972
LECTRA	2,649	54,011	64,099
LEE & MAN PAPER MANUFACTURING LTD	590,400	517,951	503,159
LEGACYTEXAS FINANCIAL GROUP INC	67,595	1,957,819	2,527,377
LEGAL & GENERAL GROUP PLC	35,837	131,593	128,558
LEGG MASON INC	389,773	16,037,852	10,668,087
LEGGETT & PLATT INC	226,800	11,527,243	9,575,496
LEGRAND SA	1,227,981	63,137,525	82,261,502
LEGS COMPANY LTD	2,600	24,946	21,188
LEIDOS HOLDINGS INC	369,521	19,066,104	23,682,601
LEMAITRE VASCULAR INC	15,400	274,766	477,400
LEMON TREE HOTELS LTD	1,542,700	1,294,444	1,796,012
LENDING TREE INC	18,220	3,942,861	6,405,423
LENDINGCLUB CORP	310,000	1,438,438	957,900
LENNAR CORP - CLASS A	589,522	29,577,631	28,939,635
LENNAR CORP - CLASS B	28,239	1,181,397	1,104,710
LENNOX INTERNATIONAL INC	124,100	14,256,919	32,812,040
LENOVO GROUP LTD	11,352,000	9,970,848	10,209,634
LEOPALACE21 CORP	404,270	4,843,253	807,189
LEVEL ONE BANCORP INC	3,700	101,972	86,062
LEXICON PHARMACEUTICALS INC	45,100	409,878	250,756
LEXINGTON REALTY TRUST	211,300	2,068,816	1,914,378
LG CHEM LTD	1,785	294,402	327,090
LG DISPLAY COMPANY LTD	594,837	16,485,067	10,218,766
LG ELECTRONICS INC	307,364	17,307,930	20,335,685
LG HOUSEHOLD & HEALTH CARE LTD	430	284,528	316,695
LG INDUSTRIAL SYSTEMS COMPANY LTD	4,261	231,378	178,308
LG UPLUS CORP	439,394	5,951,418	5,980,651
LGI HOMES INC	19,900	613,933	1,198,776
LHC GROUP INC	85,919	5,640,547	9,524,980
LI & FUNG LTD	7,724,000	1,557,657	1,387,377
LI NING COMPANY LTD	3,737,500	4,248,825	5,865,770
LIAONING WELLHOPE AGRI-TECH JSC LTD - A SHARES	240,700	278,383	381,813
LIBERBANK SA	643,749	367,406	274,677
LIBERTY BRAVES GROUP - SERIES A	10,050	154,167	280,797
LIBERTY BRAVES GROUP - SERIES C	34,970	592,990	971,117
LIBERTY BROADBAND CORP - CLASS A	49,300	2,909,703	4,517,852
LIBERTY BROADBAND CORP - CLASS C	627,371	43,924,208	57,555,016
LIBERTY EXPEDIA HOLDINGS INC - SERIES A	56,100	2,555,471	2,401,080
LIBERTY GLOBAL PLC - CLASS A	90,975	2,228,607	2,267,097
LIBERTY GLOBAL PLC - CLASS C	1,888,811	56,972,200	45,728,114

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
LIBERTY LATIN AMERICA LTD - CLASS A	42,600	843,480	823,884
LIBERTY LATIN AMERICA LTD - CLASS C	242,057	4,707,804	4,708,009
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE - SERIES A	46,800	1,573,987	1,593,072
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE - SERIES C	527,451	19,136,521	18,487,158
LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - SERIES A	177,200	5,531,633	6,765,496
LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - SERIES C	346,800	10,775,351	13,261,632
LIBERTY OILFIELD SERVICES INC - CLASS A	43,500	866,521	669,465
LIBERTY PROPERTY TRUST	284,200	9,767,572	13,760,964
LIBERTY TRIPADVISOR HOLDINGS INC - SERIES A	277,855	4,317,206	3,942,762
LIDA HOLDINGS LTD	27,000	54,111	51,248
LIECHTENSTEINISCHE LANDESBANK AG	3,038	190,728	212,620
LIEN HWA INDUSTRIAL CORP	1,339,030	1,095,953	1,461,961
LIFE CORP	4,200	96,635	90,234
LIFE STORAGE INC	88,500	9,040,440	8,608,395
LIFETIME BRANDS INC	9,800	143,164	92,610
LIGAND PHARMACEUTICALS - CLASS B	47,553	5,608,478	5,977,888
LILIS ENERGY INC	1,600	8,048	1,872
LIMELIGHT NETWORKS INC	186,140	834,414	601,232
LIMONEIRA COMPANY	13,700	295,780	322,361
LINAMAR CORP	14,200	635,809	509,348
LINCOLN ELECTRIC HOLDINGS INC	120,200	6,095,947	10,081,174
LINCOLN NATIONAL CORP	527,130	32,757,329	30,942,531
LINDAB INTERNATIONAL AB	5,441	51,360	49,627
LINDBLAD EXPEDITIONS HOLDING INC	23,800	252,453	362,950
LINDE PLC	1,420,424	138,769,883	249,850,364
LINDSAY CORP	10,600	637,327	1,025,974
LINGKARAN TRANS KOTA HOLDINGS BERHAD	27,800	31,659	28,668
LINGYUAN IRON & STEEL COMPANY LTD	2,013,457	1,012,073	1,048,644
LINK ADMINISTRATION HOLDINGS LTD	213,454	1,213,549	1,119,008
LINK REIT	1,498,018	10,241,134	17,518,335
LINTEC CORP	291,929	6,571,686	6,314,117
LIONS GATE ENTERTAINMENT CORP - CLASS A	81,300	2,936,182	1,271,532
LIONS GATE ENTERTAINMENT CORP - CLASS B	429,032	10,949,609	6,478,383
LIQUIDIA TECHNOLOGIES INC	4,415	92,462	50,243
LIQUIDITY SERVICES INC	36,431	500,011	280,883
LISI (LINK SOLUTIONS FOR INDUSTRY)	233,951	7,374,076	7,197,757
LITE-ON TECHNOLOGY CORP	429,000	535,270	624,281
LITHIA MOTORS INC	22,500	1,552,324	2,086,875
LITTELFUSE INC	230,339	29,192,789	42,032,261
LIUZHOU IRON & STEEL COMPANY LTD	36,150	40,510	42,281
LIVANOVA PLC	125,344	9,543,506	12,189,704
LIVE NATION ENTERTAINMENT INC	517,247	17,954,577	32,865,874
LIVE OAK BANCSHARES INC	28,400	512,871	414,924
LIVECHAT SOFTWARE SA	3,860	34,060	27,738
LIVENT CORP	164,038	2,071,174	2,014,387
LIVEPERSON INC	491,888	10,198,391	14,274,590
LIVERAMP HOLDINGS INC	151,820	4,704,974	8,284,817
LIVEXLIVE MEDIA INC	19,600	121,005	105,448
LIXIL VIVA CORP	18,000	283,190	228,324
LKQ CORP	962,118	20,176,979	27,304,909
LLOYDS BANKING GROUP PLC	117,690,266	102,953,718	95,295,603
LOCALIZA RENT A CAR SA	164,000	1,250,669	1,393,180
L'OCCITANE INTERNATIONAL SA	4,811,729	9,481,908	8,924,741
LOCKHEED MARTIN CORP	649,990	71,768,152	195,100,998
LOEWS CORP	482,800	19,041,510	23,140,604
LOGAN PROPERTY HOLDINGS COMPANY LTD	1,000,000	1,298,194	1,656,062
LOGICBIO THERAPEUTICS INC	5,800	57,144	57,304
LOGMEIN INC	97,500	10,734,830	7,809,750
LOJAS RENNER SA	1,487,725	15,658,303	16,743,931
LONDON STOCK EXCHANGE GROUP PLC	1,341,398	73,822,729	83,043,138
LONG4LIFE LTD	2,535,760	947,377	805,324
LONGFOR PROPERTIES COMPANY LTD	1,078,100	2,876,697	3,797,408
LONZA GROUP AG	111,451	17,143,054	34,557,756
LOOK HOLDINGS INC	31,000	427,733	424,872
LOOKERS PLC	32,360	45,819	42,588
LOOMIS AB - B SHARES	257,861	8,489,902	8,896,264
LORAL SPACE & COMMUNICATIONS INC	13,700	864,513	493,885
L'OREAL SA	192,557	37,623,102	51,847,787
LOTTE CHILSUNG BEVERAGE COMPANY LTD	364	542,512	567,918
LOTTE CONFECTIONERY COMPANY LTD	33,796	1,555,046	1,470,815
LOTTE FINE CHEMICAL COMPANY LTD	1,466	81,591	56,956
LOTTE FOOD COMPANY LTD	2,101	1,473,491	1,175,346
LOTTE HIMART COMPANY LTD	21,340	1,270,549	962,565

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
LOTTE SHOPPING COMPANY LTD	2,208	420,743	346,246
LOUISIANA-PACIFIC CORP	144,935	2,940,840	3,533,515
LOVESAC COMPANY/THE	5,600	100,089	155,736
LOWE'S COMPANIES INC	2,034,103	50,189,284	222,673,255
LPL FINANCIAL HOLDINGS INC	257,195	14,237,764	17,913,632
LPN DEVELOPMENT PUBLIC COMPANY LTD	190,100	40,015	41,033
LPP SA	446	1,116,175	968,465
LSB INDUSTRIES INC	18,000	573,426	112,320
LSC COMMUNICATIONS INC	35,800	786,526	233,774
LSR GROUP OJSC - GDR	15,349	29,453	30,698
LTC PROPERTIES INC	38,600	1,432,645	1,767,880
LULULEMON ATHLETICA INC	192,625	12,832,715	31,565,459
LUMAX INTERNATIONAL CORP LTD	23,000	49,070	53,059
LUMBER LIQUIDATORS HOLDINGS INC	26,600	645,099	268,660
LUMENTUM HOLDINGS INC	81,561	2,944,577	4,611,459
LUMINEX CORP	40,700	805,276	936,507
LUNDIN PETROLEUM AB	196,280	4,969,782	6,661,665
LUNG YEN LIFE SERVICE CORP	238,000	516,615	480,317
LUTHER BURBANK CORP	15,100	177,687	152,510
LUXFER HOLDINGS PLC	106,967	2,132,959	2,672,036
LUYE PHARMA GROUP LTD	4,051,500	3,437,269	3,540,569
LVMH MOET HENNESSY LOUIS VUITTON SE	253,126	53,744,908	93,196,566
LYDALL INC	16,300	379,473	382,398
LYFT INC	16,260	1,377,916	1,272,995
LYONDELLBASELL INDUSTRIES NV - CLASS A	860,333	52,498,444	72,336,799
M B T FINANCIAL CORP	15,845	150,599	158,767
M&T BANK CORP	268,850	35,886,198	42,214,827
M.D.C. HOLDINGS INC	48,051	1,121,979	1,396,362
M/I HOMES INC	27,200	670,428	724,064
MAANSHAN IRON & STEEL COMPANY LTD - H SHARES	3,714,000	1,726,250	1,816,796
MABUCHI MOTOR COMPANY LTD	142,400	5,450,810	4,953,155
MACATAWA BANK CORP	24,100	225,489	239,554
MACERICH COMPANY/THE	273,200	21,086,416	11,843,220
MACHVISION INC	18,000	215,856	254,052
MACK-CALI REALTY CORP	88,818	1,971,858	1,971,760
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	44,436	1,790,960	742,526
MACQUARIE GROUP LTD	125,064	9,890,068	11,497,570
MACQUARIE INFRASTRUCTURE CORP	156,600	12,213,168	6,455,052
MACQUARIE MEXICO REAL ESTATE MANAGEMENT SA DE CV	379,715	418,388	411,672
MACROGENICS INC	48,403	1,298,577	870,286
MACRONIX INTERNATIONAL COMPANY LTD	379,000	216,128	257,008
MACY'S INC	536,900	36,716,495	12,901,707
MADISON SQUARE GARDEN COMPANY/THE - CLASS A	37,133	6,933,190	10,884,796
MADRIGAL PHARMACEUTICALS INC	7,100	748,300	889,346
MAGAZINE LUIZA SA	201,000	6,481,638	8,927,422
MAGELLAN HEALTH INC	25,300	1,414,112	1,667,776
MAGENTA THERAPEUTICS INC	4,700	46,210	77,409
MAGNA INTERNATIONAL INC - CLASS A	84,387	3,624,872	4,110,230
MAGNIT PJSC - SPONSORED GDR	272,609	3,785,996	3,843,787
MAGNITOGORSK IRON & STEEL WORKS PJSC - SPONSORED GDR	146,547	1,442,558	1,313,061
MAGNUM BERHAD	600,900	350,364	350,310
MAGYAR TELEKOM TELECOMMUNICATIONS PLC	534,202	926,131	861,614
MAHINDRA & MAHINDRA LTD - SPONSORED GDR	1,972,976	19,154,372	19,177,327
MAHINDRA CIE AUTOMOTIVE LTD	198,086	734,212	670,533
MAIDEN HOLDINGS LTD	33,300	466,706	24,732
MAIL.RU GROUP LTD - GDR	45,231	1,479,475	1,119,920
MAIRE TECNIMONT SPA	416,230	2,016,521	1,587,168
MAISONS DU MONDE SA	137,338	4,068,802	2,655,496
MAJESCO	8,978	46,534	63,295
MAJOR CINEPLEX GROUP PUBLIC COMPANY LTD	727,900	634,836	642,231
MAKALOT INDUSTRIAL COMPANY LTD	40,000	221,477	280,333
MAKEMYTRIP LTD	370,005	11,408,925	10,212,138
MAKINO MILLING MACHINE COMPANY LTD	2,900	106,680	119,474
MAKITA CORP	24,533	910,066	854,449
MALAKOFF CORP BERHAD	268,500	63,974	59,849
MALAM - TEAM LTD	502	49,711	53,459
MALAYAN BANKING BERHAD	525,000	1,340,121	1,192,100
MALAYSIA AIRPORTS HOLDINGS BERHAD	1,497,200	3,332,113	2,655,169
MALIBU BOATS INC	20,100	462,665	795,558
MALLINCKRODT PLC	83,200	1,603,264	1,808,768
MALVERN BANCORP INC	6,900	164,703	138,828
MAMMOTH ENERGY SERVICES INC	284,926	9,051,431	4,744,018
MANAPPURAM FINANCE LTD	163,583	218,922	295,878

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
MANDOM CORP	22,800	752,603	586,247
MANHATTAN ASSOCIATES INC	1,281,403	35,118,315	70,618,119
MANI INC	5,300	249,961	259,050
MANILA ELECTRIC COMPANY	8,970	66,327	64,913
MANITEX INTERNATIONAL INC	16,100	190,463	123,165
MANITOWOC COMPANY INC/THE	34,650	818,657	568,607
MANNKIND CORP	106,300	214,726	209,411
MANPOWER INC	194,859	15,734,545	16,112,891
MANTECH INTERNATIONAL CORP	378,061	11,404,347	20,422,855
MANULIFE FINANCIAL CORP	410,502	7,488,220	6,944,381
MAPLE LEAF FOODS INC	127,300	2,900,226	2,945,352
MARATHON OIL CORP	1,485,350	31,305,159	24,820,199
MARATHON PETROLEUM CORP	1,970,360	138,198,822	117,926,046
MARCUS & MILLICHAP INC	72,374	2,458,627	2,947,793
MARCUS CORP/THE	19,000	390,074	760,950
MARINE PRODUCTS CORP	9,800	62,989	132,006
MARINEMAX INC	41,420	796,122	793,607
MARINUS PHARMACEUTICALS INC	25,800	174,666	107,844
MARKEL CORP	32,478	29,058,308	32,355,883
MARKETAXESS HOLDINGS INC	83,388	12,621,670	20,520,119
MARKS & SPENCER GROUP PLC	4,861,522	23,006,064	17,667,774
MARLIN BUSINESS SERVICES INC	13,053	264,574	280,640
MARR SPA	49,141	1,351,651	1,119,009
MARRIOTT INTERNATIONAL INC - CLASS A	1,015,930	94,703,860	127,082,684
MARRIOTT VACATIONS WORLDWIDE CORP	108,313	8,219,293	10,127,266
MARRONE BIO INNOVATIONS INC	21,100	40,512	32,283
MARS ENGINEERING CORP	2,400	58,121	47,638
MARSH & MCLENNAN COMPANIES INC	1,398,419	56,037,934	131,311,544
MARSHALLS PLC	194,780	1,118,561	1,569,803
MARSTON'S PLC	231,583	298,708	309,912
MARTEN TRANSPORT LTD	295,383	5,285,728	5,266,679
MARTIN MARIETTA MATERIALS INC	179,007	30,683,120	36,012,628
MARUBENI CORP	127,900	1,053,568	883,982
MARUBUN CORP	4,200	24,630	24,171
MARUI COMPANY	364,835	7,610,063	7,366,908
MARUKA MACHINERY COMPANY LTD	3,600	66,226	69,375
MARUZEN CHI HOLDINGS COMPANY LTD	8,600	29,286	28,282
MARUZEN SHOWA UNYU COMPANY LTD	1,800	43,355	48,787
MARVELL TECHNOLOGY GROUP LTD	1,087,824	15,454,134	21,636,819
MASCO CORP	923,634	28,397,831	36,308,053
MASIMO CORP	101,786	10,023,402	14,074,968
MASONITE INTERNATIONAL CORP	26,900	1,820,641	1,342,041
MASSMART HOLDINGS LTD	66,480	519,913	366,484
MASTEC INC	213,749	8,636,188	10,281,327
MASTERCARD INC - CLASS A	2,536,567	140,924,965	597,234,700
MASTERCRAFT BOAT HOLDINGS INC	65,420	1,308,834	1,476,529
MATADOR RESOURCES COMPANY	128,917	3,495,430	2,491,966
MATAHARI DEPARTMENT STORE TBK PT	522,000	252,835	149,928
MATAS A/S	69,490	670,803	687,725
MATCH GROUP INC	105,000	2,636,889	5,944,050
MATERION CORP	56,818	2,567,373	3,242,035
MATRIX SERVICE COMPANY	26,000	538,912	509,080
MATSON INC	41,600	1,354,148	1,501,344
MATSUI CONSTRUCTION COMPANY LTD	5,800	40,303	37,205
MATSUMOTOKIYOSHI HOLDINGS COMPANY LTD	111,580	3,901,213	3,714,797
MATTEL INC	928,950	20,451,041	12,076,350
MATTHEWS INTERNATIONAL CORP - CLASS A	30,600	1,456,187	1,130,670
MAUI LAND & PINEAPPLE COMPANY INC	7,200	147,384	82,296
MAUREL ET PROM SA	70,176	480,533	269,880
MAX COMPANY LTD	3,700	52,054	54,421
MAXAR TECHNOLOGIES INC	57,200	2,787,928	229,944
MAXIM INTEGRATED PRODUCTS INC	727,573	29,315,898	38,685,056
MAXIMUS INC	76,803	4,958,123	5,451,477
MAXLINEAR INC	310,876	5,836,725	7,936,664
MAXWELL TECHNOLOGIES INC	23,900	123,217	106,833
MAYNE PHARMA GROUP LTD	476,985	229,008	235,484
MAZDA MOTOR CORP	34,500	471,512	386,035
MBIA INC	86,811	539,881	826,441
MBK PUBLIC COMPANY LTD	320,500	220,034	210,065
MCCORMICK & COMPANY INC	358,900	32,160,820	54,061,107
MCDERMOTT INTERNATIONAL INC	600,245	9,628,761	4,465,823
MCDONALD'S CORP	2,078,140	104,449,511	394,638,786
MCGRATH RENTCORP	39,244	1,539,183	2,220,033

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
MCKESSON CORP	722,354	72,119,806	84,558,759
MCNEX COMPANY LTD	14,435	254,302	258,790
MDC PARTNERS INC - CLASS A	19,400	290,134	43,650
MDU RESOURCES GROUP INC	337,400	6,710,611	8,715,042
MEBUKI FINANCIAL GROUP INC	25,700	73,374	65,710
MEDEQUITIES REALTY TRUST INC	21,900	265,825	243,747
MEDICAL FACILITIES CORP	21,300	247,563	281,088
MEDICAL PROPERTIES TRUST INC	1,675,663	22,758,079	31,016,522
MEDICINES COMPANY	301,260	8,445,312	8,420,217
MEDICINOVA INC	40,867	346,322	338,379
MEDIDATA SOLUTIONS INC	529,743	11,308,732	38,798,377
MEDIFAST INC	14,900	903,054	1,900,495
MEDIPAL HOLDINGS CORP	397,300	5,463,720	9,440,295
MEDNAX INC	295,228	14,514,621	8,021,345
MEDPACE HOLDINGS INC	41,453	2,071,492	2,444,483
MEDTRONIC PLC	3,759,771	172,232,868	342,439,943
MEET GROUP INC/THE	53,500	279,440	269,105
MEGASTUDYEDU COMPANY LTD	5,880	160,930	203,580
MEGAWORLD CORP	2,308,900	210,920	255,030
MEIDENSHA CORP	16,000	295,220	219,289
MEIJI HOLDINGS COMPANY LTD	89,600	7,638,395	7,277,445
MEIRAGTX HOLDINGS PLC	1,600	20,597	27,568
MEITEC CORP	11,500	567,949	522,609
MEITUAN DIANPING - CLASS B	179,100	1,615,951	1,206,936
MELINTA THERAPEUTICS INC	18,538	1,654,519	65,810
MENICON COMPANY LTD	27,700	709,279	799,580
MENLO THERAPEUTICS INC	3,500	118,054	27,475
MERCADOLIBRE INC	111,314	34,557,749	56,517,457
MERCANTILE BANK CORP	17,700	386,239	579,144
MERCER INTERNATIONAL INC	11,613	178,643	156,892
MERCHANTS BANCORP	17,900	452,439	384,850
MERCK & COMPANY INC	7,123,016	237,289,858	592,421,241
MERCK KGAA	95,350	4,642,367	10,883,030
MERCURY GENERAL CORP	53,200	2,848,098	2,663,724
MERCURY NZ LTD	17,434	43,916	46,371
MERCURY SYSTEMS INC	60,365	1,360,511	3,868,189
MEREDITH CORP	257,766	15,001,025	14,244,149
MERIDIAN BANCORP INC	50,567	715,468	793,396
MERIDIAN BIOSCIENCE INC	181,334	3,530,656	3,193,292
MERIT MEDICAL SYSTEMS INC	89,907	3,293,268	5,558,950
MERITAGE HOMES CORP	492,235	16,780,770	22,007,827
MERITOR INC	137,325	2,324,659	2,794,564
MERITZ FINANCIAL GROUP INC	7,845	84,459	98,140
MERSANA THERAPEUTICS INC	12,100	209,414	63,646
MERSEN	15,715	576,071	508,193
MESA AIR GROUP INC	9,500	121,248	79,230
MESA LABORATORIES INC	3,800	444,820	875,900
META FINANCIAL GROUP INC	50,259	1,108,685	989,097
METALLURGICAL CORP OF CHINA LTD	1,122,000	301,087	331,600
METALURGICA GERDAU SA - PREFERRED	129,900	244,319	237,323
METAWATER COMPANY LTD	4,800	135,883	135,303
METHANEX CORP	103,400	5,157,246	5,874,516
METHODE ELECTRONICS INC	35,400	987,201	1,018,812
METLIFE INC	1,921,800	65,709,648	81,811,026
METLIFECARE LTD	6,948	27,350	23,645
METROPOLITAN BANK HOLDING CORP	7,760	366,067	269,970
METTLER-TOLEDO INTERNATIONAL INC	115,825	35,239,110	83,741,475
MEXICHEM SAB DE CV	1,135,559	3,247,101	2,716,912
MFA MORTGAGE INVESTMENTS INC	830,600	6,300,317	6,038,462
MGE ENERGY INC	37,543	1,613,163	2,551,798
MGIC INVESTMENT CORP	1,043,121	12,557,173	13,758,766
MGM RESORTS INTERNATIONAL	959,100	20,391,316	24,610,506
MGP INGREDIENTS INC	64,684	3,895,505	4,990,371
MICHAELS COMPANIES INC/THE	366,300	7,220,760	4,183,146
MICHINOKU BANK LTD/THE	9,500	152,562	138,013
MICRO FOCUS INTERNATIONAL PLC	1,271,710	26,249,676	33,084,035
MICRO STRATEGY INC	10,200	1,391,532	1,471,350
MICROCHIP TECHNOLOGY INC	430,599	21,919,288	35,722,493
MICRON TECHNOLOGY INC	3,052,853	107,125,568	126,174,414
MICROSOFT CORP	20,420,194	646,480,893	2,408,357,680
MID PENN BANCORP INC	5,200	182,052	127,400
MID-AMERICA APARTMENT COMMUNITIES INC	220,611	16,619,981	24,119,401
MIDDLEBY CORP/THE	148,898	18,236,451	19,361,207

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
MIDDLEFIELD BANC CORP	4,800	246,076	197,808
MIDDLESEX WATER COMPANY	15,700	399,494	879,043
MIDEA GROUP COMPANY LTD	3,904,026	25,185,131	28,309,156
MIDLAND STATES BANCORP INC	23,500	807,061	565,410
MIDSONA AB	3,001	23,677	16,113
MIDSOUTH BANCORP INC	14,000	168,145	159,740
MIDSTATES PETROLEUM COMPANY INC	11,900	132,090	116,263
MIDWESTONE FINANCIAL GROUP INC	11,100	334,435	302,475
MILACRON HOLDINGS CORP	918,076	15,794,427	10,392,620
MILBON COMPANY LTD	98,242	4,362,824	4,571,047
MILLER INDUSTRIES INC	12,258	260,296	378,159
MIMECAST LTD	173,284	5,388,894	8,204,997
MINDA INDUSTRIES LTD	128,906	764,976	607,361
MINDTREE LTD	92,209	1,133,430	1,257,184
MINERALS TECHNOLOGIES INC	36,800	2,425,508	2,163,472
MINERVA NEUROSCIENCES INC	25,600	282,463	201,216
MIRAGEN THERAPEUTICS INC	28,400	219,841	79,236
MIRATI THERAPEUTICS INC	20,400	1,063,549	1,495,320
MIRLE AUTOMATION CORP	131,000	197,419	199,770
MIRVAC GROUP	560,000	985,402	1,093,939
MISTRAS GROUP INC	17,600	345,250	243,056
MISUMI GROUP INC	65,800	1,643,507	1,636,008
MITAC HOLDINGS CORP	228,000	236,437	233,397
MITEK SYSTEMS INC	36,500	313,442	446,760
MITRA ADIPERKASA TBK PT	29,805,200	1,968,398	2,030,270
mitsubishi chemical holdings corp	93,400	823,932	657,686
MITSUBISHI CORP	37,700	884,241	1,047,024
MITSUBISHI ELECTRIC CORP	2,587,500	29,973,197	33,253,998
MITSUBISHI HEAVY INDUSTRIES LTD	11,500	446,352	477,725
MITSUBISHI LOGISNEXT COMPANY LTD	5,200	59,993	56,611
MITSUBISHI MOTORS CORP	73,000	438,474	387,803
MITSUBISHI RESEARCH INSTITUTE INC	17,900	787,673	540,954
MITSUBISHI SHOKUJIN COMPANY LTD	1,200	31,737	31,397
MITSUBISHI UFJ FINANCIAL GROUP INC	2,957,200	15,981,534	14,694,493
MITSUI CHEMICALS INC	18,300	465,550	441,607
MITSUI COMPANY	223,200	3,598,133	3,465,413
MITSUI FUDOSAN COMPANY LTD	713,700	17,693,388	17,941,638
MITSUI MATSUSHIMA COMPANY LTD	12,000	178,958	133,460
MITSUUROKO GROUP HOLDINGS COMPANY LTD	3,200	25,750	24,459
MIXI INC	191,500	6,501,974	4,425,686
MIZUHO FINANCIAL GROUP INC	1,024,500	1,644,527	1,585,552
MIZUNO CORP	20,200	759,482	468,112
MKS INSTRUMENTS INC	118,128	11,134,235	10,991,810
MMC NORILSK NICKEL PJSC - ADR	168,317	3,316,258	3,554,855
MMI HOLDINGS LTD	512,738	1,054,078	589,846
MOBILE MINI INC	43,600	1,417,323	1,479,784
MOBILEIRON INC	68,000	360,895	371,960
MOCHIDA PHARMACEUTICAL COMPANY LTD	27,800	1,098,454	1,426,607
MODEL N INC	25,200	296,961	442,008
MODERN TIMES GROUP MTG AB - B SHARES	123,664	1,502,711	1,587,914
MODERNA INC	30,600	613,678	622,710
MODINE MANUFACTURING COMPANY	322,838	4,876,779	4,477,763
MOELIS & COMPANY - CLASS A	53,928	2,248,431	2,243,944
MOHAWK INDUSTRIES INC	309,752	61,829,605	39,075,215
MOL HUNGARIAN OIL AND GAS PLC	923,115	8,826,882	10,564,036
MOLECULAR TEMPLATES INC	9,500	53,960	55,195
MOLINA HEALTHCARE INC	389,143	34,008,111	55,242,740
MOLSON COORS BREWING COMPANY - CLASS B	433,400	32,959,700	25,852,310
MOMENTA PHARMACEUTICALS INC	75,300	1,375,826	1,094,109
MOMENTUM GROUP AB	2,308	25,628	23,241
MOMO INC - SPONSORED ADR	34,800	1,539,935	1,330,752
MONARCH CASINO & RESORT INC	11,000	240,104	483,120
MONDELEZ INTERNATIONAL INC	3,529,228	64,371,608	176,179,062
MONDI PLC	521,771	8,169,843	11,544,595
MONEYGRAM INTERNATIONAL INC	29,700	315,253	60,588
MONEYSUPERMARKET.COM GROUP PLC	692,729	2,901,503	3,358,800
MONGODB INC	790	100,551	116,146
MONMOUTH REAL ESTATE INVESTMENT CORP	156,359	2,082,843	2,060,812
MONOLITHIC POWER SYSTEMS INC	347,341	44,389,803	47,061,232
MONOTYPE IMAGING HOLDINGS INC	40,700	823,127	809,523
MONRO INC	62,101	3,195,935	5,372,979
MONSTER BEVERAGE CORP	1,029,742	54,090,437	56,203,318
MOODY'S CORP	422,689	46,858,447	76,544,751

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
MOOG INC - CLASS A	227,794	7,945,638	19,806,688
MOORIM P&P COMPANY LTD	17,733	140,748	88,735
MOORIM PAPER COMPANY LTD	35,735	111,667	101,686
MORGAN ADVANCED MATERIALS PLC	279,751	1,295,719	885,807
MORGAN SINDALL GROUP PLC	10,810	206,938	176,638
MORGAN STANLEY	3,371,503	102,589,661	142,277,427
MORI TRUST SOGO REIT INC	18	25,407	28,004
MORINAGA & COMPANY LTD	27,400	1,158,530	1,189,475
MORNINGSTAR INC	306,675	33,704,960	38,637,983
MOSAIC COMPANY/THE	619,000	26,844,010	16,904,890
MOTOR OIL HELLAS CORINTH REFINERIES SA	140,208	3,216,839	3,258,854
MOTORCAR PARTS OF AMERICA INC	21,200	654,538	400,044
MOTOROLA SOLUTIONS INC	494,232	34,680,819	69,400,057
MOTUS HOLDINGS LTD	199,615	1,267,532	1,132,530
MOUNT GIBSON IRON LTD	199,843	123,352	132,021
MOVADO GROUP INC	26,813	805,054	975,457
MPHASIS LTD	251,767	3,899,034	3,601,967
MR. COOPER GROUP INC	74,088	1,202,706	710,504
MRC GLOBAL INC	82,500	1,229,922	1,442,100
MS&AD INSURANCE GROUP HOLDINGS INC	1,410,700	28,571,363	42,951,249
MSA SAFETY INC	136,412	9,887,063	14,105,001
MSC INDUSTRIAL DIRECT COMPANY - CLASS A	177,300	12,249,193	14,664,483
MSCI INC	162,300	7,748,444	32,271,732
MSG NETWORKS INC	379,609	8,243,226	8,256,496
MTR CORP	1,053,799	5,566,872	6,524,198
MTS SYSTEMS CORP	17,600	918,483	958,496
MTU AERO ENGINES HOLDING AG	70,891	8,184,388	16,063,272
MUELLER INDUSTRIES INC	186,758	5,186,512	5,852,996
MUELLER WATER PRODUCTS INC	1,912,894	18,610,794	19,205,456
MUENCHENER RUECKVER AG	39,052	8,487,949	9,252,252
MULPHA INTERNATIONAL BERHAD	14,600	8,670	8,583
MULTICHOICE GROUP LTD	110,047	542,862	921,049
MULTI-COLOR CORP	13,600	847,585	678,504
MULTIPLUS SA	87,647	590,594	604,478
MURATA MANUFACTURING COMPANY LTD	1,080,630	49,321,314	53,814,271
MURPHY OIL CORP	295,668	10,828,258	8,663,072
MURPHY USA INC	51,475	3,976,756	4,407,290
MUSASHINO BANK LTD	1,700	51,967	33,928
MUSTANG BIO INC	16,300	114,915	55,583
MUTUALFIRST FINANCIAL INC	6,795	221,901	203,646
MVB FINANCIAL CORP	9,300	168,702	141,825
MYERS INDUSTRIES INC	32,800	554,343	561,208
MYLAN NV	1,057,800	41,878,267	29,978,052
MYOKARDIA INC	41,418	1,491,271	2,153,322
MYR GROUP INC	26,837	797,190	929,365
MYRIAD GENETICS INC	133,135	4,442,250	4,420,082
MYTILINEOS HOLDINGS SA	25,457	247,693	257,545
NABORS INDUSTRIES LTD	555,964	6,931,017	1,912,516
NACCO INDUSTRIES INC - CLASS A	4,900	74,354	187,278
NAGACORP LTD	410,000	576,793	573,481
NAKABAYASHI COMPANY LTD	19,600	127,016	94,560
NAKANISHI INC	37,800	756,258	738,685
NANJING IRON & STEEL COMPANY LTD	950,700	543,151	584,267
NANO STRING TECHNOLOGIES INC	24,900	400,079	595,857
NANOMETRICS INC	35,614	855,009	1,099,760
NANTEX INDUSTRY COMPANY LTD	27,000	27,917	28,953
NANTHEALTH INC	2,300	25,726	2,116
NANTKWEST INC	19,400	168,967	30,652
NANTO BANK LTD/THE	8,400	207,931	157,322
NANYA TECHNOLOGY CORP	585,000	1,158,110	1,165,426
NAPCO SECURITY TECHNOLOGIES INC	12,700	120,269	263,398
NASDAQ INC	252,790	15,268,425	22,116,597
NASPERS LTD - N SHARES	356,039	53,045,278	82,265,531
NATERA INC	31,400	388,966	647,468
NATHAN'S FAMOUS INC	3,800	216,557	259,920
NATIONAL BANK HOLDINGS CORP - CLASS A	28,200	654,739	937,932
NATIONAL BANK OF ABU DHABI	93,210	359,715	387,244
NATIONAL BANK OF CANADA	31,600	1,467,680	1,426,547
NATIONAL BANKSHARES INC	7,200	215,772	308,520
NATIONAL BEVERAGE CORP	12,000	352,432	692,760
NATIONAL CINEMEDIA INC	74,100	1,028,058	522,405
NATIONAL COMMERCE CORP	19,100	637,301	748,911
NATIONAL EXPRESS GROUP PLC	78,506	417,195	415,327

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
NATIONAL FUEL GAS COMPANY	257,100	11,378,752	15,672,816
NATIONAL GENERAL HOLDINGS CORP	74,157	1,660,637	1,759,746
NATIONAL GRID PLC	2,009,270	24,655,721	22,275,469
NATIONAL HEALTH INVESTORS INC	41,500	2,764,316	3,259,825
NATIONAL HEALTHCARE CORP	11,900	769,540	902,972
NATIONAL INSTRUMENTS CORP	419,441	14,022,817	18,606,403
NATIONAL OILWELL VARCO INC	677,700	28,801,562	18,053,928
NATIONAL PRESTO INDUSTRIES INC	4,900	372,759	531,895
NATIONAL RESEARCH CORP - CLASS A	11,700	214,404	451,620
NATIONAL RETAIL PROPERTIES INC	386,851	14,000,198	21,427,677
NATIONAL STORAGE AFFILIATES TRUST	78,689	1,488,450	2,243,423
NATIONAL VISION HOLDINGS INC	232,407	7,927,579	7,304,552
NATIONAL WESTERN LIFE GROUP INC - CLASS A	2,300	537,796	603,681
NATURAL GAS SERVICES GROUP INC	13,400	308,598	231,954
NATURAL GROCERS BY VITAMIN COTTAGE INC	8,200	192,436	97,990
NATURAL HEALTH TRENDS CORP	8,100	248,445	104,976
NATURE'S SUNSHINE PRODUCTS INC	9,700	124,315	90,113
NATURGY ENERGY GROUP SA	11,103	260,242	310,802
NATUS MEDICAL INC	34,600	1,103,347	878,148
NAUTILUS INC	32,500	686,663	180,700
NAVER CORP	88,380	12,399,078	9,654,762
NAVIENT CORP	777,724	12,148,311	8,998,267
NAVIGANT CONSULTING INC	44,000	563,679	856,680
NAVIGATOR COMPANY SA/THE	365,384	2,256,790	1,673,907
NAVIGATOR GLOBAL INVESTMENTS LTD	138,571	538,818	306,129
NAVIGATORS GROUP INC/THE	20,400	764,956	1,425,348
NAVISTAR INTERNATIONAL CORP	50,900	1,113,297	1,644,070
NBT BANCORP INC	41,800	1,026,305	1,505,218
NCI BUILDING SYSTEMS INC	39,300	619,570	242,088
NCR CORP	357,800	8,976,941	9,764,362
NCS MULTISTAGE HOLDINGS INC	11,900	270,130	61,642
NCSOFT CORP	36,837	15,979,794	16,096,513
NEC CORP	9,300	230,925	314,663
NEC NETWORKS & SYSTEM INTEGRATION CORP	11,000	240,700	265,845
NEDBANK GROUP LTD	208,871	4,152,349	3,638,849
NEENAH INC	31,933	2,120,295	2,055,208
NEKTAR THERAPEUTICS INC	295,000	15,480,198	9,912,000
NELNET INC - CLASS A	19,442	829,116	1,070,671
NEO PERFORMANCE MATERIALS INC	11,400	138,654	100,351
NEOGEN CORP	861,282	13,699,711	49,428,974
NEOGENOMICS INC	538,233	3,700,087	11,012,247
NEON THERAPEUTICS INC	1,500	11,549	9,690
NEOPHOTONICS CORP	28,500	265,830	179,265
NEOPOST SA	6,839	184,225	163,874
NEOS THERAPEUTICS INC	24,100	252,555	62,901
NEOWIZ HOLDINGS CORP	2,523	33,675	33,118
NESTE OIL OYJ	360,291	10,420,137	38,432,511
NESTLE SA	1,344,664	103,721,772	128,133,963
NET ONE SYSTEMS COMPANY LTD	36,400	773,973	916,536
NETAPP INC	549,495	20,282,604	38,101,983
NETCARE LTD	659,760	1,282,004	1,068,243
NETFLIX INC	1,028,741	71,858,598	366,807,891
NETGEAR INC	32,622	591,191	1,080,441
NETSCOUT SYSTEMS INC	581,337	11,024,149	16,318,130
NEUROCRINE BIOSCIENCES INC	243,985	12,578,458	21,495,079
NEURONETICS INC	6,300	113,619	96,075
NEVRO CORP	38,491	2,279,132	2,406,072
NEW HOME COMPANY INC/THE	8,100	114,620	38,556
NEW HOPE CORP LTD	227,186	648,532	485,759
NEW JERSEY RESOURCES CORP	95,437	2,664,566	4,751,808
NEW MEDIA INVESTMENT GROUP INC	58,500	1,024,265	614,250
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	21,000	1,376,111	1,891,890
NEW RELIC INC	123,957	9,731,874	12,234,556
NEW RESIDENTIAL INVESTMENT CORP	765,600	12,778,940	12,946,296
NEW SENIOR INVESTMENT GROUP INC	55,300	671,385	301,385
NEW WAVE GROUP AB	36,154	222,762	236,991
NEW YORK COMMUNITY BANCORP INC	1,168,600	16,991,193	13,520,702
NEW YORK MORTGAGE TRUST INC	155,900	1,076,715	949,431
NEW YORK TIMES COMPANY/THE - CLASS A	486,673	10,044,339	15,987,208
NEW ZEALAND REFINING COMPANY LTD/THE	64,395	111,257	92,227
NEWCREST MINING LTD	222,927	3,414,316	4,039,666
NEWELL BRANDS INC	834,326	28,721,080	12,798,561
NEWGEN SOFTWARE TECHNOLOGIES LTD	5,423	25,337	25,727

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
NEWLINK GENETICS CORP	21,800	958,637	42,074
NEWMARK GROUP INC - CLASS A	149,000	1,436,209	1,242,660
NEWMARKET CORP	53,159	18,283,466	23,047,616
NEWMONT GOLDCORP CORP	1,087,425	27,372,024	38,897,192
NEWPARK RESOURCES INC	105,340	1,032,935	964,914
NEWS CORP - CLASS A	692,300	9,943,573	8,612,212
NEWS CORP - CLASS B	198,000	2,829,168	2,473,020
NEXA RESOURCES SA	80,365	1,481,172	1,000,544
NEXITY SA	16,114	1,019,734	787,072
NEXON COMPANY LTD	1,326,100	18,660,391	20,774,788
NEXPOINT RESIDENTIAL TRUST INC	160,566	5,518,589	6,156,112
NEXSTAR MEDIA GROUP INC - CLASS A	148,029	9,106,704	16,041,903
NEXT PLC	72,493	4,691,373	5,270,980
NEXTDECADE CORP	11,700	70,668	64,584
NEXTERA ENERGY INC	1,160,697	68,757,213	224,385,944
NEXTGEN HEALTHCARE INC	1,526,236	24,548,423	25,686,552
NGK INSULATORS LTD	130,200	3,033,273	1,891,508
NHK SPRING COMPANY LTD	35,200	365,780	316,111
NHN KCP CORP	3,417	37,397	37,328
NI HOLDINGS INC	11,000	188,870	176,000
NIBE INDUSTRIER AB - B SHARES	84,639	791,950	1,086,355
NIC INC	505,983	6,332,595	8,647,249
NICE LTD	38,146	4,460,088	4,496,359
NICE LTD - SPONSORED ADR	85,666	7,455,383	10,494,942
NICHIGAKKAN COMPANY LTD	34,300	387,522	403,785
NICHI-IKO PHARMACEUTICAL COMPANY LTD	42,600	634,145	564,998
NICHIREI CORP	44,900	1,196,789	1,106,629
NICOLET BANKSHARES INC	9,400	379,354	560,240
NIDEC CORP	261,800	33,614,764	33,172,923
NIELSEN HOLDINGS PLC	722,000	32,392,839	17,089,740
NIEN MADE ENTERPRISE COMPANY LTD	32,000	272,388	281,890
NIFCO INC	240,100	6,864,067	6,117,197
NIHON KOHDEN CORP	102,100	3,220,727	3,034,820
NIHON M&A CENTER INC	46,300	1,348,630	1,267,462
NIHON UNISYS LTD	366,200	6,282,274	9,700,487
NIHON YAMAMURA GLASS COMPANY LTD	3,800	63,324	49,609
NII HOLDINGS INC	80,200	346,874	157,192
NIIT TECHNOLOGIES LTD	15,244	124,068	291,754
NIKE INC - CLASS B	3,598,006	100,206,156	302,988,085
NINE DRAGONS PAPER HOLDINGS LTD	955,250	1,211,914	910,231
NINE ENERGY SERVICE INC	16,600	493,703	375,990
NINTENDO COMPANY LTD	103,226	31,781,517	29,433,189
NIPPON CARBIDE INDUSTRIES COMPANY INC	2,300	42,897	31,190
NIPPON CHEMICAL INDUSTRIAL COMPANY LTD	9,300	387,973	164,936
NIPPON FINE CHEMICAL COMPANY LTD	2,500	28,761	27,194
NIPPON FLOUR MILLS COMPANY LTD	66,100	1,054,220	1,134,661
NIPPON HUME CORP	5,300	43,121	36,583
NIPPON KANZAI COMPANY LTD	1,400	28,813	25,006
NIPPON SODA COMPANY LTD	2,100	54,934	55,476
NIPPON TELEGRAPH AND TELEPHONE CORP	536,225	23,433,196	22,784,173
NIPPON TELEVISION NETWORK CORP	19,800	323,993	296,951
NIPPON VALQUA INDUSTRIES LTD	4,800	140,140	95,970
NISHIMATSUYA CHAIN COMPANY LTD	57,100	624,333	479,767
NISHIO RENT ALL COMPANY LTD	2,600	85,025	74,933
NISOURCE INC	648,200	11,950,332	18,577,412
NISSAN MOTOR COMPANY LTD	2,164,000	21,063,526	17,756,198
NISSAI PLASTIC INDUSTRIAL COMPANY LTD	8,900	100,889	72,770
NISSHIN OILIO GROUP LTD	2,000	59,745	59,087
NISSIN CORP	1,500	24,961	25,112
NISSO CORP	5,300	146,718	113,867
NISSUI PHARMACEUTICAL COMPANY LTD	2,400	28,658	25,261
NITORI COMPANY LTD	56,000	8,115,189	7,234,946
NITTA GELATIN INC	2,440	18,193	15,101
NITTO KOGYO CORP	13,000	245,508	260,035
NKSJ HOLDINGS INC	176,600	6,881,547	6,538,436
NL INDUSTRIES INC	6,200	45,044	24,056
NLIGHT INC	22,700	539,422	505,756
NMI HOLDINGS INC - CLASS A	83,858	918,180	2,169,406
NN INC	42,000	814,826	314,580
NOBLE CORP PLC	1,837,550	9,272,946	5,273,769
NOBLE ENERGY INC	1,196,674	41,539,137	29,593,748
NOEVIR HOLDINGS COMPANY LTD	22,500	1,444,830	1,091,611
NOF CORP	38,100	1,297,864	1,297,710

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
NOJIMA CORP	22,800	533,229	413,834
NOKIA OYJ	5,554,076	29,546,097	31,643,464
NOLATO AB	33,868	2,816,073	1,411,273
NOMAD FOODS LTD	113,125	2,017,047	2,313,406
NOMURA COMPANY LTD	2,600	72,950	73,289
NOODLES & COMPANY	11,500	186,299	78,200
NORBORD INC	18,700	759,281	515,389
NORDIC AMERICAN TANKERS LTD	115,200	1,057,086	232,704
NORDIC ENTERTAINMENT GROUP AB	123,664	2,337,908	2,906,510
NORDSON CORP	170,937	9,385,657	22,652,571
NORDSTROM INC	235,400	17,355,875	10,447,052
NORFOLK SOUTHERN CORP	638,350	22,438,787	119,301,232
NOROO PAINT & COATINGS COMPANY LTD	24,127	216,143	167,280
NORTH AMERICAN CONSTRUCTION GROUP LTD	20,554	191,369	239,249
NORTH HUAJIN CHEMICAL INDUSTRIES COMPANY LTD	808,200	739,965	844,255
NORTH PACIFIC BANK LTD	196,900	663,131	492,761
NORTHEAST BANCORP	7,800	146,796	161,304
NORTHERN OIL & GAS INC	185,400	659,723	507,996
NORTHERN STAR RESOURCES LTD	108,999	654,272	692,976
NORTHERN TRUST CORP	446,360	37,077,185	40,355,408
NORTHFIELD BANCORP INC	42,600	636,955	592,140
NORTHRIM BANCORP INC	8,092	244,917	278,527
NORTHROP GRUMMAN CORP	424,000	42,252,446	114,310,400
NORTHSTAR REALTY EUROPE CORP	65,679	701,154	1,140,187
NORTHVIEW APARTMENT REAL ESTATE INVESTMENT TRUST	8,600	183,622	186,812
NORTHWEST BANCSHARES INC	93,900	1,221,095	1,593,483
NORTHWEST NATURAL HOLDING COMPANY	28,100	1,282,517	1,844,203
NORTHWEST PIPE COMPANY	10,200	164,322	244,800
NORTHWESTERN CORP	69,720	3,482,238	4,908,985
NORWAY ROYAL SALMON ASA	180,011	4,317,100	4,180,663
NORWEGIAN CRUISE LINE HOLDINGS LTD	401,180	21,907,231	22,048,853
NORWOOD FINANCIAL CORP	6,150	166,583	189,666
NOS SGPS SA	183,724	1,054,426	1,175,879
NOVANTA INC	206,216	8,481,952	17,472,682
NOVARTIS AG	1,635,305	127,267,999	157,274,338
NOVATEK MICROELECTRONICS CORP	974,000	5,342,789	6,257,264
NOVATEK PJSC - SPONSORED GDR	20,712	2,771,699	3,550,037
NOVAVAX INC	367,980	2,082,021	202,720
NOVO NORDISK A/S - B SHARES	1,131,093	43,117,901	59,271,100
NOVOCURE LTD	131,247	3,473,607	6,322,168
NOVOLIPETSK STEEL PJSC - GDR	115,921	2,528,789	2,975,692
NOVOZYMES A/S - B SHARES	1,106,657	35,369,430	50,933,203
NOW INC	173,056	3,842,314	2,415,862
NRG ENERGY INC	526,383	11,959,470	22,360,750
NS SOLUTIONS CORP	102,600	2,820,484	2,769,741
NSD COMPANY LTD	40,700	900,762	947,589
NSI NV	1,547	63,971	65,747
NSK LTD	35,200	443,844	329,786
NTPC LTD	2,624,016	4,521,820	5,102,201
NTT DOCOMO INC	737,916	17,229,702	16,343,688
NU SKIN ENTERPRISES INC	178,894	9,179,937	8,561,867
NUANCE COMMUNICATIONS INC	685,560	11,774,833	11,606,531
NUCOR CORP	543,200	24,508,882	31,695,720
NUFLARE TECHNOLOGY INC	4,900	304,063	271,816
NUMIS CORP PLC	183,047	968,542	596,298
NUTANIX INC - CLASS A	412,980	17,836,835	15,585,865
NUTRIEN LTD	26,063	1,232,623	1,374,992
NUVASIVE INC	58,053	2,676,313	3,296,830
NUVECTRA CORP	15,500	356,810	170,655
NUVERRA ENVIRONMENTAL SOLUTIONS INC	7,400	80,734	65,860
NV5 GLOBAL INC	15,300	782,166	908,208
NVE CORP	5,800	412,288	567,762
NVENT ELECTRIC PLC	633,419	11,773,837	17,089,645
NVIDIA CORP	1,490,415	231,025,918	267,618,917
NVR INC	11,614	19,001,995	32,135,938
NXP SEMICONDUCTORS NV	1,238,206	123,546,777	109,445,028
NYMOX PHARMACEUTICAL CORP	15,900	64,785	31,323
OAK VALLEY BANCORP	7,700	179,487	135,828
OASIS PETROLEUM INC	254,400	2,647,875	1,536,576
OBAYASHI CORP	68,600	688,018	690,431
OBEROI REALTY LTD	89,171	674,140	680,029
OBIC BUSINESS CONSULTANTS COMPANY LTD	6,600	242,870	271,012
OBIC COMPANY LTD	61,665	5,937,702	6,217,477

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
OCADO GROUP PLC	5,277,375	30,010,700	94,244,945
OCCIDENTAL PETROLEUM CORP	1,807,013	56,461,459	119,624,261
OCEAN WILSONS HOLDINGS LTD	1,945	26,873	28,893
OCEANEERING INTERNATIONAL INC	142,982	3,464,863	2,254,826
OCEANFIRST FINANCIAL CORP	46,652	1,077,545	1,122,447
OCEANIA HEALTHCARE LTD	63,243	43,369	43,563
OCONEE FEDERAL FINANCIAL CORP	2,500	69,425	65,025
OCULAR THERAPEUTIX INC	22,600	315,907	89,722
OCWEN FINANCIAL CORP	107,500	964,349	195,650
ODONATE THERAPEUTICS INC	8,800	194,430	194,568
ODONTOPREV SA	277,300	1,205,107	1,168,569
OESTERREICHISCHE POST AG	5,033	209,370	213,054
OFFICE DEPOT INC	1,370,926	4,944,470	4,976,461
OFFICE PROPERTIES INCOME TRUST	48,218	2,724,949	1,332,746
OFG BANCORP	73,107	1,005,004	1,446,788
OGE ENERGY CORP	363,150	6,488,214	15,659,028
OHIO VALLEY BANC CORP	4,400	142,428	159,060
OHSO FOOD SERVICE CORP	14,500	836,745	918,327
OIL & GAS DEVELOPMENT COMPANY LTD	1,234,100	1,486,825	1,293,723
OIL INDIA LTD	109,765	277,722	293,842
OIL REFINERIES LTD	1,820,159	877,351	890,182
OIL SEARCH LTD	812,046	5,028,113	4,528,169
OIL STATES INTERNATIONAL INC	879,832	25,886,737	14,921,951
OIL-DRI CORP OF AMERICA	5,300	170,120	165,042
OKAMOTO INDUSTRIES INC	20,900	1,211,037	1,055,527
OKI ELECTRIC INDUSTRY COMPANY	2,700	35,587	31,907
OKTA INC	173,545	9,117,108	14,357,378
OKUWA COMPANY LTD	2,000	21,249	20,075
OLAM INTERNATIONAL LTD	264,000	435,835	385,914
OLAV THON EIENDOMSSKAP ASA	14,779	273,401	260,172
OLD DOMINION FREIGHT LINE INC	220,586	17,490,685	31,850,413
OLD LINE BANCSHARES INC	17,500	547,210	436,275
OLD MUTUAL LTD	1,010,863	1,543,759	1,532,986
OLD NATIONAL BANCORP	148,283	2,079,518	2,431,841
OLD REPUBLIC INTERNATIONAL CORP	758,374	12,915,394	15,865,184
OLD SECOND BANCORP INC	29,800	218,859	375,182
OLIN CORP	285,000	8,021,295	6,594,900
OLLIE'S BARGAIN OUTLET HOLDINGS INC	178,739	6,129,178	15,251,799
OLYMPIC STEEL INC	34,366	763,828	545,388
OLYMPUS OPTICAL COMPANY	2,779,200	18,788,769	30,181,130
OM HOLDINGS LTD	130,815	133,396	113,368
OMEGA FLEX INC	3,600	136,066	272,880
OMEGA HEALTHCARE INVESTORS INC	380,200	10,285,620	14,504,630
OMEROS CORP	43,800	821,345	760,806
OMNICELL INC	119,034	5,447,465	9,622,709
OMNICOM GROUP INC	470,300	35,252,026	34,327,197
OMNOVA SOLUTIONS INC	42,900	337,599	301,158
ON DECK CAPITAL INC	318,571	2,634,125	1,726,655
ON SEMICONDUCTOR CORP	792,358	9,460,158	16,298,804
ONE GAS INC	60,013	2,963,199	5,342,957
ONE LIBERTY PROPERTIES INC	30,172	729,287	874,988
ONE REIT INC	62	139,863	158,690
ONEMAIN HOLDINGS INC	187,812	7,581,813	5,963,031
ONEOK INC	830,000	41,567,102	57,967,200
ONESAVINGS BANK PLC	18,231	94,516	91,128
ONESPAN INC	36,293	632,730	697,551
ONESP WORLD HOLDINGS LTD	97,170	1,017,882	1,327,342
ONO PHARMACEUTICAL COMPANY LTD	34,900	889,822	683,906
ONWARD HOLDINGS COMPANY LTD	43,200	340,088	228,324
OOMA INC	18,000	151,380	238,320
OP BANCORP	11,300	146,900	98,875
OPEN TEXT CORP	14,600	495,831	560,744
OPKO HEALTH INC	302,700	1,399,412	790,047
OPPENHEIMER HOLDINGS INC - CLASS A	11,113	298,425	289,160
OPTINOSE INC	17,900	439,123	184,370
OPUS BANK	36,084	1,090,833	714,463
ORACLE CORP	8,677,854	223,037,102	466,087,538
ORANGE BELGIUM	23,983	426,487	517,043
ORANGE SA	41,665	687,518	678,361
ORASURE TECHNOLOGIES INC	498,494	7,242,272	5,558,208
ORBCOMM INC	168,921	1,491,316	1,145,284
ORCHID ISLAND CAPITAL INC	40,100	356,322	263,858
O'REILLY AUTOMOTIVE INC	166,785	41,691,971	64,762,616

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
ORGANOVO HOLDINGS INC	85,900	413,778	85,213
ORICA LTD	167,482	2,313,989	2,097,456
ORIENTAL HOLDINGS BERHAD	37,700	62,092	59,470
ORIFLAME COSMETICS SA	112,500	3,246,772	2,165,024
ORIGIN BANCORP INC	18,200	753,298	619,710
ORIOLA OYJ	75,057	237,163	197,631
ORION GROUP HOLDINGS INC	25,500	237,139	74,460
ORION OYJ - CLASS B	295,490	10,907,042	11,088,453
ORITANI FINANCIAL CORP	41,700	584,393	693,471
ORMAT TECHNOLOGIES INC	199,779	10,218,550	11,011,457
ORORA LTD	3,763,295	8,371,022	7,993,037
ORPEA	69,187	8,302,478	8,312,469
ORRSTOWN FINANCIAL SERVICES INC	7,600	136,605	141,284
ORTHOFIX MEDICAL INC	17,200	616,210	970,252
ORTHOPEDIATRICS CORP	8,000	181,959	353,840
OSAKA GAS COMPANY LTD	17,200	336,247	339,385
OSAKI ELECTRIC COMPANY LTD	72,100	538,753	448,813
OSG CORP	182,098	3,656,063	3,512,483
OSHKOSH CORP	137,700	6,359,112	10,345,401
OSI SYSTEMS INC	309,613	21,827,984	27,122,099
OSJB HOLDINGS CORP	33,000	88,622	82,586
OSMOTICA PHARMACEUTICALS PLC	500	3,396	1,800
OSRAM LICHT AG	43,281	2,781,267	1,490,989
OTOKAR OTOMOTIV VE SAVUNMA SANAYI AS	5,330	118,542	98,966
OTP BANK PLC	360,950	13,188,425	15,877,522
OTSUKA CORP	31,900	1,182,564	1,191,729
OTSUKA HOLDINGS COMPANY LTD	178,100	7,657,230	6,997,849
OTTER TAIL CORP	56,494	1,971,077	2,814,531
OUE HOSPITALITY TRUST	244,300	141,132	130,762
OUTFRONT MEDIA INC	316,920	7,502,879	7,415,928
OVER THE WIRE HOLDINGS LTD	6,883	24,795	23,664
OVERSEAS CHINESE TOWN ASIA HOLDINGS LTD	58,740	30,396	23,346
OVERSEAS SHIPHOLDING GROUP INC - CLASS A	37,244	204,204	85,289
OVERSTOCK.COM INC	23,100	510,657	383,922
OVID THERAPEUTICS INC	7,900	93,694	13,983
OWENS & MINOR INC	52,100	1,735,716	213,610
OWENS CORNING INC	261,560	13,337,906	12,324,707
OWENS-ILLINOIS INC	267,100	5,912,167	5,069,558
OXFORD BIOMEDICA PLC	5,046	60,536	46,881
OXFORD IMMUNOTEC GLOBAL PLC	72,607	1,104,758	1,251,019
OXFORD INDUSTRIES INC	16,500	995,281	1,241,790
OYO CORP	5,600	69,585	56,564
OZ MINERALS LTD	146,572	991,185	1,103,645
OZAK GAYRIMENKUL YATIRIM ORTAKLIGI AS	248,633	166,640	95,059
P.A.M. TRANSPORTATION SERVICES INC	2,500	106,500	122,350
PACCAR INC	963,868	61,351,093	65,677,966
PACIFIC BIOSCIENCES OF CALIFORNIA INC	122,900	661,142	888,567
PACIFIC CITY FINANCIAL CORP	5,400	89,333	94,230
PACIFIC MERCANTILE BANCORP	8,148	55,799	62,088
PACIFIC PREMIER BANCORP INC	273,087	9,833,931	7,244,998
PACIFIC TEXTILES HOLDINGS LTD	63,000	60,805	56,660
PACIRA BIOSCIENCES INC	197,885	9,419,908	7,531,503
PACKAGING CORP OF AMERICA	291,743	19,002,778	28,993,419
PACWEST BANCORP	231,771	10,194,026	8,716,907
PAGEGROUP PLC	957,885	6,260,917	5,866,408
PAGSEGURO DIGITAL LTD - CLASS A	205,705	5,403,421	6,140,294
PAKUWON JATI TBK PT	5,059,900	210,079	245,178
PAL GROUP HOLDINGS COMPANY LTD	11,900	305,000	323,074
PALATIN TECHNOLOGIES INC	118,200	130,020	115,860
PALFINGER AG	150,502	4,438,498	4,224,779
PALO ALTO NETWORKS INC	175,800	30,926,495	42,698,304
PALTAC CORP	44,200	1,791,265	2,403,975
PAN PACIFIC INTERNATIONAL HOLDINGS CORP	48,177	2,935,387	3,190,472
PANASONIC CORP	1,605,200	16,393,733	13,838,206
PANHANDLE OIL AND GAS INC - CLASS A	16,500	322,120	259,050
PAPA JOHN'S INTERNATIONAL INC	44,770	2,130,943	2,370,572
PAR PACIFIC HOLDINGS INC	30,500	540,919	543,205
PAR TECHNOLOGY CORP	12,700	209,169	310,642
PARADE TECHNOLOGIES LTD	16,000	214,870	268,393
PARAGON BANKING GROUP PLC	229,223	1,481,739	1,301,687
PARAMOUNT BED HOLDINGS COMPANY LTD	12,500	544,534	554,502
PARAMOUNT GROUP INC	403,250	6,929,378	5,722,118
PARATEK PHARMACEUTICALS INC	33,724	546,884	180,761

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
PARIS ORLEANS SA	253,866	8,208,196	8,081,265
PARK CITY GROUP INC	13,300	176,309	106,267
PARK ELECTROCHEMICAL CORP	21,700	510,932	340,690
PARK HOTELS & RESORTS INC	637,411	18,861,738	19,810,734
PARK NATIONAL CORP	13,500	1,214,670	1,279,125
PARKE BANCORP INC	6,710	130,357	140,172
PARKER HANNIFIN CORP	285,829	35,611,568	49,053,973
PARK-OHIO HOLDINGS CORP	10,400	488,767	336,752
PARSLEY ENERGY INC - CLASS A	761,960	20,855,418	14,705,828
PARTNER COMMUNICATIONS COMPANY LTD	38,648	148,967	147,592
PARTNERS GROUP HOLDING AG	62,981	24,594,235	45,785,966
PARTRON COMPANY LTD	43,565	496,703	510,452
PARTY CITY HOLDCO INC	56,300	885,631	447,022
PASONA GROUP INC	2,600	35,583	39,299
PATISSERIE HOLDINGS PLC	8,015	51,309	35,614
PATRICK INDUSTRIES INC	44,668	1,479,715	2,024,354
PATRIOT TRANSPORTATION HOLDING INC	906	22,264	17,033
PATRIZIA IMMOBILIEN AG	225,554	4,951,352	5,022,211
PATTERN ENERGY GROUP INC	79,400	2,030,050	1,746,800
PATTERSON COMPANIES INC	230,692	5,353,151	5,040,620
PATTERSON-UTI ENERGY INC	651,203	11,883,001	9,129,866
PAYCHEX INC	843,700	43,508,987	67,664,740
PAYCOM SOFTWARE INC	485,760	32,726,725	91,871,789
PAYLOCITY HOLDING CORP	80,715	4,418,865	7,198,971
PAYPAL HOLDINGS INC	2,957,490	79,825,463	307,105,762
PAZ OIL COMPANY LTD	7,305	1,137,098	1,091,317
PBB GROUP BERHAD	204,600	840,492	918,132
PBF ENERGY INC	415,657	14,300,942	12,943,559
PC CONNECTION INC	29,811	856,899	1,093,169
PC PARTNER GROUP LTD	224,000	201,511	60,780
PCM INC	10,592	268,776	387,985
PCSB FINANCIAL CORP	19,300	329,644	377,701
PDC ENERGY INC	424,467	22,717,458	17,267,318
PDF SOLUTIONS INC	29,400	501,571	363,090
PDL BIOPHARMA INC	121,400	762,065	451,608
PDL COMMUNITY BANCORP	9,800	157,780	136,710
PDVWIRELESS INC	8,900	317,790	312,924
PEABODY ENERGY CORP	166,732	6,007,843	4,723,518
PEAPACK-GLADSTONE FINANCIAL CORP	19,800	435,840	519,156
PEARSON PLC	55,775	724,176	607,730
PEBBLEBROOK HOTEL TRUST	825,884	31,767,724	25,651,957
PEGASUS HAVA TASIMACILIGI AS	76,989	566,509	370,664
PEGASYSTEMS INC	73,800	4,161,573	4,797,000
PENN NATIONAL GAMING INC	672,960	14,810,554	13,526,496
PENN VIRGINIA CORP	13,800	496,179	608,580
PENNS WOODS BANCORP INC	4,756	204,824	195,472
PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	54,200	1,040,760	340,918
PENNYMAC FINANCIAL SERVICES INC	23,000	417,131	511,520
PENNYMAC MORTGAGE INVESTMENT TRUST	58,800	1,051,667	1,217,748
PENSKE AUTOMOTIVE GROUP INC	103,561	5,097,079	4,623,999
PENTAIR PLC	364,196	16,027,762	16,210,364
PENUMBRA INC	68,155	9,933,380	10,019,467
PEOPLES BANCORP INC	30,575	878,664	946,908
PEOPLES BANCORP OF NORTH CAROLINA INC	4,950	138,915	131,670
PEOPLES FINANCIAL SERVICES CORP	7,900	300,597	357,396
PEOPLE'S UNITED FINANCIAL INC	793,387	13,022,560	13,043,282
PEOPLE'S UTAH BANCORP	25,232	594,755	665,368
PEPSICO INC	3,872,514	195,525,535	474,576,591
PEPSI-COLA PRODUCTS PHILIPPINES INC	13,135,967	918,971	352,727
PERFICIENT INC	33,500	636,952	917,565
PERFORMANCE FOOD GROUP INC	197,622	5,986,449	7,833,736
PERION NETWORK LTD	11,441	43,458	30,662
PERKINELMER INC	206,700	11,415,727	19,917,612
PERNOD RICARD SA	307,761	32,624,038	55,291,109
PERRIGO COMPANY PLC	244,400	41,495,665	11,770,304
PERSIMMON PLC	34,685	999,792	980,759
PERSISTENT SYSTEMS INC	73,123	660,529	664,519
PERSPECTA INC	145,800	3,163,841	2,948,076
PETIQ INC	36,038	821,205	1,131,954
PETMED EXPRESS INC	22,400	364,437	510,272
PETROBRAS DISTRIBUIDORA SA	69,800	313,235	415,209
PEUGEOT SA	898,368	18,233,840	21,929,844
PFENEX INC	23,600	130,036	145,848

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
PFIZER INC	15,423,639	315,901,014	655,041,948
PFIZER LTD	23,640	1,217,894	1,134,993
PFSWEB INC	15,400	158,004	80,234
PG&E CORP	931,800	40,398,311	16,586,040
PGE SA	129,235	356,310	335,067
PGT INNOVATIONS INC	51,900	633,743	718,815
PHARMALLY INTERNATIONAL HOLDING COMPANY LTD	138,000	713,176	1,067,893
PHI INC	13,000	435,561	5,590
PHIBRO ANIMAL HEALTH CORP - CLASS A	19,600	644,889	646,800
PHILIP MORRIS INTERNATIONAL INC	3,837,300	139,315,660	339,178,947
PHILIPS ELECTRONICS NV	1,314,416	53,778,489	53,597,017
PHILIPS LIGHTING NV	125,931	4,883,831	3,372,429
PHILLIPS 66	1,046,864	31,973,867	99,630,047
PHILLIPS CARBON BLACK LTD	221,563	557,610	564,342
PHOENIX MECANO AG	157	109,297	76,380
PHOSAGRO PJSC - GDR	23,474	321,504	294,129
PHOTRONICS INC	171,367	1,653,370	1,619,418
PHYSICIANS REALTY TRUST	424,462	7,394,141	7,984,130
PIAGGIO & C. SPA	244,246	602,784	596,223
PICO HOLDINGS INC	22,700	366,529	224,730
PIEDMONT OFFICE REALTY TRUST INC - CLASS A	161,658	3,192,382	3,370,569
PIER 1 IMPORTS INC	77,000	925,323	58,790
PIERIS PHARMACEUTICALS INC	38,400	198,124	128,640
PIGEON CORP	529,700	11,700,670	21,655,080
PILGRIMS PRIDE CORP	98,422	2,161,139	2,193,826
PINDUODUO INC	141,200	4,400,184	3,501,760
PING AN INSURANCE COMPANY OF CHINA LTD - H SHARES	3,788,501	35,050,298	42,421,829
PINNACLE FINANCIAL PARTNERS INC	154,066	9,441,511	8,427,410
PINNACLE WEST CAPITAL CORP	195,700	12,489,179	18,705,006
PIONEER ENERGY SERVICES CORP	72,600	703,732	128,502
PIONEER NATURAL RESOURCES COMPANY	457,643	72,450,616	69,689,876
PIPER JAFFRAY COMPANIES INC	21,150	984,488	1,540,355
PIRELLI & C. SPA	218,048	1,416,704	1,404,864
PITNEY BOWES INC	493,600	3,863,747	3,391,032
PJT PARTNERS INC - CLASS A	106,450	3,968,437	4,449,610
PKO BANK POLSKI SA	377,303	4,045,470	3,796,797
PKP CARGO SA	5,810	69,115	70,923
PLA ADMINISTRADORA INDUSTRIAL S DE RL DE CV	177,617	264,494	274,518
PLAN B MEDIA PUBLIC COMPANY LTD	8,349,800	1,740,005	1,670,749
PLANET FITNESS INC - CLASS A	200,821	5,691,663	13,800,419
PLANTRONICS INC	34,800	1,953,910	1,604,628
PLATINUM ASSET MANAGEMENT LTD	132,932	502,171	433,426
PLAYAGS INC	24,500	578,793	586,285
PLEXUS CORP	36,572	1,274,102	2,229,063
PLUG POWER INC	159,600	412,891	383,040
PLURALSIGHT INC - CLASS A	79,800	2,267,630	2,532,852
PLUS500 LTD	184,735	2,877,299	1,810,206
PNC FINANCIAL SERVICES GROUP INC	1,224,906	105,928,056	150,246,970
PNM RESOURCES INC	114,479	3,683,944	5,419,436
POLAR CAPITAL HOLDINGS PLC	9,188	76,178	62,496
POLARIS INDUSTRIES INC	123,600	8,871,160	10,435,548
POLARITYTE INC	9,700	375,778	103,790
POLETOWIN PITCREW HOLDINGS INC	27,800	306,287	278,540
POLSKI KONCERN NAFTOWY ORLEN SA	421,104	8,982,245	10,724,623
POLSKIE GORNICTWO NAFTOWE I GAZOWNICTWO SA	1,577,416	2,676,543	2,573,585
POLY PROPERTY GROUP COMPANY LTD	5,278,315	2,325,816	2,057,547
POLYONE CORP	405,553	16,318,131	11,886,758
POLYTEC ASSET HOLDINGS LTD	205,000	24,410	26,637
POLYUS PJSC - GDR	25,763	885,650	1,058,859
PONSSE OYJ	2,099	76,064	68,585
POOL CORP	77,050	7,395,517	12,710,939
POPULAR INC	479,947	17,605,992	25,019,637
PORTLAND GENERAL ELECTRIC COMPANY	301,536	12,818,537	15,631,626
PORTO SEGURO SA	321,555	4,324,070	4,447,749
PORTOLA PHARMACEUTICALS INC	329,615	9,546,112	11,437,641
POSCO	47,385	11,723,912	10,561,541
POST HOLDINGS INC	214,681	17,085,324	23,486,101
POSTE ITALIANE SPA	120,000	948,337	1,168,483
POSTNL NV	161,348	638,395	412,886
POTBELLY CORP	24,500	329,632	208,495
POTLATCHDELTIC CORP	67,770	2,324,133	2,561,028
POWELL INDUSTRIES INC	10,900	391,651	289,395
POWER ASSETS HOLDINGS LTD	122,000	1,059,001	846,235

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
POWER CORP OF CANADA	34,900	738,600	814,015
POWER FINANCE CORP	5,636,135	7,400,588	10,015,276
POWER FINANCIAL CORP	20,800	455,386	486,078
POWER INTEGRATIONS INC	99,030	5,450,491	6,926,158
POWERLONG REAL ESTATE HOLDINGS LTD	1,026,000	529,832	537,183
POWSZECHNY ZAKLAD UBEZPIECZEN SA	699,807	7,862,786	7,392,617
PPG INDUSTRIES INC	605,800	23,890,310	68,376,646
PPL CORP	1,488,800	49,020,476	47,254,512
PQ GROUP HOLDINGS INC	33,800	560,203	512,746
PRA GROUP INC	43,800	1,578,191	1,174,278
PRA HEALTH SCIENCES INC	119,060	11,545,131	13,131,127
PREFERRED APARTMENT COMMUNITIES INC - CLASS A	38,000	524,676	563,160
PREFERRED BANK	30,947	1,407,314	1,391,687
PREFORMED LINE PRODUCTS COMPANY	3,300	184,725	175,197
PREMIER FINANCIAL BANCORP INC	13,186	211,462	207,152
PREMIER INC - CLASS A	238,154	8,150,610	8,213,931
PREMIUM GROUP COMPANY LTD	5,800	98,971	100,610
PRESIDENT CHAIN STORE CORP	254,000	2,702,208	2,501,225
PRESIDIO INC	34,200	551,636	506,160
PRESTIGE CONSUMER HEALTHCARE INC	122,211	3,692,710	3,655,331
PRGX GLOBAL INC	20,500	190,855	162,360
PRICE SMART INC	21,700	1,854,013	1,277,696
PRIMERICA INC	48,409	2,427,441	5,913,159
PRIMO WATER CORP	30,096	406,872	465,284
PRIMORIS SERVICES CORP	41,000	816,011	847,880
PRINCIPAL FINANCIAL GROUP INC	649,000	35,408,920	32,573,310
PRINCIPIA BIOPHARMA INC	3,400	92,891	115,600
PRO MEDICUS LTD	23,501	174,039	247,070
PROACT IT GROUP AB	2,342	46,885	54,161
PROASSURANCE CORP	52,100	1,912,070	1,803,181
PROCTER & GAMBLE COMPANY/THE	6,336,625	251,206,615	659,325,831
PROFIRE ENERGY INC	26,100	121,626	46,719
PROGENICS PHARMACEUTICALS INC	145,221	907,926	673,825
PROGRESS SOFTWARE CORP	54,355	1,325,492	2,411,731
PROGRESSIVE CORP/THE	1,686,637	94,251,289	121,589,661
PROLOGIS INC	1,498,968	95,208,997	107,850,748
PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	31,415	308,399	312,263
PROOFPOINT INC	128,103	13,387,973	15,555,547
PROPERTY & BUILDINGS CORP	673	57,781	57,299
PROPERTY PERFECT PUBLIC COMPANY LTD	601,600	16,227	15,166
PROPETRO HOLDING CORP	76,547	1,308,644	1,725,369
PROS HOLDINGS INC	940,128	12,771,812	39,711,007
PROSPERITY BANCSHARES INC	187,202	12,442,729	12,928,170
PROTECTIVE INSURANCE CORP - CLASS B	9,600	222,876	177,792
PROTEOSTASIS THERAPEUTICS INC	25,100	127,734	31,626
PROTHENA CORP PLC	41,600	1,923,964	504,608
PROTO CORP	2,600	36,321	46,957
PROTO LABS INC	512,976	35,218,419	53,934,297
PROVIDENCE SERVICE CORP	17,134	936,678	1,141,467
PROVIDENT BANCORP INC	6,500	100,036	147,225
PROVIDENT FINANCIAL SERVICES INC	60,900	1,045,081	1,576,701
PRUDENTIAL BANCORP INC	8,700	146,856	150,945
PRUDENTIAL FINANCIAL INC	1,088,336	60,316,625	99,996,312
PRUDENTIAL PLC	2,495,531	48,901,400	49,996,449
PS BUSINESS PARKS INC	21,454	1,819,702	3,364,631
PTC INC	227,500	6,652,041	20,970,950
PTC INDIA LTD	688,127	858,084	729,598
PTC THERAPEUTICS INC	45,700	1,914,166	1,720,148
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LTD	2,789,400	9,976,843	11,031,029
PTT GLOBAL CHEMICAL PCL	443,900	978,459	940,674
PTT PUBLIC COMPANY LTD	12,988,700	18,387,289	19,645,741
P-TWO INDUSTRIES INC	26,000	24,718	31,044
PUBLIC BANK BERHAD	5,168,300	25,024,038	29,319,737
PUBLIC SERVICE ENTERPRISE GROUP INC	1,073,477	46,064,692	63,775,269
PUBLIC STORAGE INC	428,100	65,628,436	93,231,618
PUBLICIS GROUPE SA	485,854	32,575,282	26,038,679
PULSE BIOSCIENCES INC	9,800	325,850	172,382
PULTE GROUP INC	643,850	14,926,573	18,002,046
PUMA AG	6,143	3,409,862	3,566,094
PUMA BIOTECHNOLOGY INC	29,700	1,042,748	1,152,063
PURAVANKARA LTD	27,995	30,166	29,803
PURE CYCLE CORP	13,500	102,839	133,110
PURE STORAGE INC - CLASS A	312,500	7,437,099	6,809,375

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
PUREUN MUTUAL SAVINGS BANK	4,111	28,680	28,503
PURPLE INNOVATION INC	12,000	102,000	55,680
PVH CORP	149,150	16,968,325	18,188,843
PVR LTD	9,521	213,437	226,319
PYXUS INTERNATIONAL INC	9,300	151,683	222,177
PZENA INVESTMENT MANAGEMENT INC - CLASS A	14,800	145,125	119,732
Q2 HOLDINGS INC	859,663	36,481,636	59,540,259
QAD INC - CLASS A	11,900	319,703	512,533
QANTAS AIRWAYS LTD	9,510,772	25,575,960	38,238,828
QATAR FUEL QSC	37,249	1,399,723	2,025,764
QATAR GAS TRANSPORT COMPANY LTD	209,753	990,868	1,198,342
QATAR NAVIGATION QSC	25,647	479,832	466,341
QBE INSURANCE GROUP LTD	3,010,535	40,774,227	26,325,347
QCR HOLDINGS INC	14,300	337,448	485,056
QEP RESOURCES INC	403,800	6,365,945	3,145,602
QGEP PARTICIPACOES SA	627,600	2,194,563	2,467,374
QIAGEN NV	1,115,127	36,908,892	45,294,438
QINETIQ PLC	488,301	1,484,957	1,916,477
QIWI PLC - SPONSORED ADR	10,426	152,591	150,030
QORVO INC	376,382	24,225,029	26,997,881
QTS REALTY TRUST INC - CLASS A	248,213	10,517,265	11,167,103
QUAD GRAPHICS INC	50,560	1,135,020	601,664
QUAKER CHEMICAL CORP	34,922	4,042,898	6,995,924
QUALCOMM INC	2,845,000	97,765,485	162,250,350
QUALICORP SA	517,900	3,589,714	2,086,664
QUALITY HOUSES PUBLIC COMPANY LTD	5,252,100	521,066	489,876
QUALYS INC	139,157	10,863,129	11,513,850
QUANEX BUILDING PRODUCTS CORP	33,700	548,391	535,493
QUANTA COMPUTER INC	545,000	998,780	1,022,079
QUANTA SERVICES INC	492,788	15,619,470	18,597,819
QUANTENNA COMMUNICATIONS INC	37,000	700,375	900,210
QUANTERIX CORP	6,500	111,940	167,895
QUEBECOR INC - CLASS B	162,600	2,005,935	3,987,257
QUEST DIAGNOSTICS INC	381,695	31,665,956	34,322,014
QUICK COMPANY LTD	13,800	211,249	223,673
QUIDEL CORP	749,998	19,786,586	49,102,369
QUINENCO SA	387,117	1,050,983	1,033,108
QUINSTREET INC	44,300	418,270	593,177
QUINTANA ENERGY SERVICES INC	4,000	34,172	17,280
QUORUM HEALTH CORP	13,200	68,112	18,480
QUOTIENT TECHNOLOGY INC	78,200	913,033	771,834
QURATE RETAIL INC - SERIES A	1,026,455	27,283,749	16,402,751
R.R. DONNELLEY & SONS COMPANY	58,700	689,725	277,064
R1 RCM INC	766,231	6,274,578	7,409,454
RA PHARMACEUTICALS INC	16,100	196,379	360,640
RADIAN GROUP INC	518,610	9,118,575	10,755,971
RADIANT LOGISTICS INC	24,800	181,784	156,240
RADIANT OPTO-ELECTRONICS CORP	2,220,000	6,029,295	7,102,156
RADICO KHAITAN LTD	248,000	1,586,861	1,414,432
RADIUS HEALTH INC	178,169	5,429,609	3,552,690
RADNET INC	36,400	307,940	450,996
RADWARE LTD	106,261	2,818,419	2,776,600
RAFFLES MEDICAL GROUP LTD	4,596,700	3,776,517	3,631,206
RAIA DROGASIL SA	1,340,900	30,501,911	22,499,363
RAIFFEISEN BANK INTERNATIONAL AG	195,201	6,438,018	4,385,821
RAJESH EXPORTS LTD	190,622	1,855,728	1,832,475
RAK PROPERTIES PJSC	2,983,529	555,262	346,025
RALPH LAUREN CORP	101,050	12,082,182	13,104,164
RAMACO RESOURCES INC	6,800	41,987	39,440
RAMBUS INC	101,500	1,476,312	1,060,675
RAMI LEVY CHAIN STORES HASHIKMA MARKETING 2006 LTD	3,208	171,049	162,108
RAMIRENT OYJ	130,940	1,311,913	806,437
RANDON SA IMPLEMENTOS E PARTICIPACOES - PREFERRED	176,000	407,706	438,677
RANDSTAD HOLDING NV	36,950	1,781,822	1,803,540
RANGE RESOURCES CORP	406,150	13,768,679	4,565,126
RAPID7 INC	56,426	1,354,974	2,855,720
RATHBONE BROTHERS PLC	14,819	516,211	429,838
RATIONAL AG	2,018	618,302	1,246,251
RAUBEX GROUP LTD	19,894	25,944	27,755
RAVEN INDUSTRIES INC	35,200	768,995	1,350,624
RAYMOND JAMES FINANCIAL INC	585,989	22,341,709	47,119,375
RAYONIER ADVANCED MATERIALS INC	49,700	1,052,536	673,932
RAYONIER INC	252,200	4,921,233	7,949,344

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
RAYTHEON COMPANY	807,905	59,957,921	147,103,342
RBB BANCORP	15,200	473,277	285,760
RBC BEARINGS INC	39,108	3,869,990	4,973,364
RCI HOSPITALITY HOLDINGS INC	9,800	224,812	225,106
RE/MAX HOLDINGS INC - CLASS A	54,367	2,091,725	2,095,304
REA GROUP LTD	151,869	5,364,815	8,058,646
READING INTERNATIONAL INC - CLASS A	19,400	274,991	309,624
READY CAPITAL CORP	18,100	274,577	265,527
REALOGY HOLDINGS CORP	211,625	8,898,065	2,412,525
REALPAGE INC	314,241	17,775,088	19,071,286
REALTEK SEMICONDUCTOR CORP	90,000	373,523	531,464
REALTY INCOME CORP	576,400	29,844,984	42,399,984
REATA PHARMACEUTICALS INC - CLASS A	21,459	990,773	1,834,101
RECIPHARM AB	49,876	740,623	739,915
RECKITT BENCKISER GROUP PLC	807,838	68,320,959	67,180,332
RECORDATI SPA	271,408	8,390,797	10,577,889
RECRO PHARMA INC	15,100	152,942	88,486
RECRUIT HOLDINGS COMPANY LTD	410,235	9,504,498	11,715,705
RED ELECTRICA CORPORACION SA	112,775	2,401,136	2,405,959
RED HAT INC	341,950	29,607,642	62,474,265
RED LION HOTELS CORP	14,600	101,606	117,968
RED ROBIN GOURMET BURGERS INC	14,600	900,871	420,626
RED ROCK RESORTS INC - CLASS A	377,406	8,924,171	9,755,945
REDFIN CORP	77,700	1,692,351	1,574,979
REDROW PLC	10,048	78,845	78,689
REDWOOD TRUST INC	80,600	1,284,173	1,301,690
REGAL BELOIT CORP	144,360	9,244,646	11,818,753
REGENCY CENTERS CORP	316,440	19,172,609	21,356,536
REGENERON PHARMACEUTICALS INC	193,739	62,001,884	79,553,108
REGENXBIO INC	40,142	1,202,818	2,300,538
REGIONAL MANAGEMENT CORP	29,628	773,616	723,516
REGIONAL SAB DE CV	47,900	219,306	241,778
REGIONS FINANCIAL CORP	2,005,100	21,987,497	28,372,165
REGIS CORP	33,502	524,307	658,984
REGIS RESOURCES LTD	139,359	526,639	524,666
REINET INVESTMENTS SCA	29,552	530,741	505,722
REINSURANCE GROUP OF AMERICA INC	525,994	43,134,117	74,680,628
RELIANCE ENERGY LTD	1,361,098	5,768,338	2,691,742
RELIANCE INDUSTRIES LTD	371,411	5,824,287	7,308,929
RELIANCE INDUSTRIES LTD - SPONSORED GDR	88,636	3,107,777	3,554,304
RELIANCE STEEL & ALUMINUM COMPANY	277,360	19,369,224	25,034,514
RELIANT BANCORP INC	11,300	289,333	252,216
RELO HOLDINGS INC	51,900	1,388,814	1,458,273
RELX PLC	1,213,440	25,642,969	25,955,018
REMARK HOLDINGS INC	8,000	38,720	14,800
REMGRO LTD	105,848	1,542,744	1,359,757
REMY COINTREAU SA	20,272	2,770,577	2,706,451
RENAISSANCE INC	4,700	96,542	83,057
RENAISSANCERE HOLDINGS LTD	99,645	11,246,109	14,299,058
RENASANT CORP	403,119	17,297,880	13,645,578
RENESAS ELECTRONICS CORP	350,254	3,538,289	1,620,184
RENESOLA LTD - ADR	15,562	40,649	25,989
RENEWABLE ENERGY GROUP INC	56,685	814,187	1,244,803
RENTA 4 BANCO SA	1,803	15,687	15,508
RENT-A-CENTER INC	42,800	1,145,344	893,236
REPLIGEN CORP	164,242	6,272,203	9,703,417
REPLIMUNE GROUP INC	6,494	93,663	98,839
REPUBLIC BANCORP INC - CLASS A	22,373	801,196	1,000,521
REPUBLIC FIRST BANCORP INC	43,500	335,488	228,375
REPUBLIC SERVICES INC	521,919	24,621,498	41,951,849
RESIDEO TECHNOLOGIES INC	258,216	2,007,863	4,980,987
RESMED INC	416,968	22,283,718	43,352,163
RESOURCES CONNECTION INC	226,113	3,480,535	3,739,909
RESTORBIO INC	7,100	79,539	48,422
RETAIL OPPORTUNITY INVESTMENTS CORP	166,313	2,946,859	2,883,867
RETAIL PROPERTIES OF AMERICA INC	396,900	5,681,623	4,838,211
RETAIL VALUE INC	31,227	1,380,712	973,346
RETROPHIN INC	39,700	1,185,054	898,411
REV GROUP INC	30,100	827,149	329,595
REVANCE THERAPEUTICS INC	31,500	945,234	496,440
REVENIO GROUP OYJ	3,201	49,123	55,208
REVLON INC - CLASS A	8,800	308,272	170,544
REX STORES CORP	8,819	595,630	710,900

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
REXEL SA	27,597	415,902	311,577
REXFORD INDUSTRIAL REALTY INC	119,231	2,418,848	4,269,662
REXNORD CORP	430,278	10,542,842	10,817,189
RGC RESOURCES INC	8,100	208,479	214,731
RH	20,600	1,702,338	2,120,770
RHB CAPITAL BERHAD	1,682,600	2,268,934	2,349,252
RHEINMETALL AG	205,674	23,054,856	21,449,805
RHEON AUTOMATIC MACHINERY COMPANY LTD	4,500	81,101	64,358
RHI MAGNESITA NV	78,806	4,625,432	4,643,558
RHYTHM PHARMACEUTICALS INC	17,105	510,678	468,848
RHYTHM WATCH COMPANY LTD	1,400	25,253	16,911
RIBBON COMMUNICATIONS INC	45,000	357,917	231,750
RICHTER GEDEON NYRT	75,102	1,473,173	1,415,828
RIGEL PHARMACEUTICALS INC	149,400	515,292	383,958
RIGHT ON COMPANY LTD	6,000	56,385	39,951
RIGHTMOVE PLC	8,811,286	28,840,022	58,555,884
RIGNET INC	14,900	477,210	145,573
RIMINI STREET INC	11,536	73,023	57,680
RING ENERGY INC	135,967	1,407,413	798,126
RINGCENTRAL INC - CLASS A	141,908	10,477,251	15,297,682
RINGKJOEBING LANDBOBANK A/S	1,823	104,804	112,144
RIO TINTO LTD	25,413	1,716,105	1,767,483
RION COMPANY LTD	6,200	133,679	114,214
RISESUN REAL ESTATE DEVELOPMENT COMPANY LTD	652,545	796,852	1,092,398
RITCHIE BROS AUCTIONEERS INC	156,993	4,855,390	5,337,762
RITE AID CORP	1,032,300	2,085,246	655,511
RIVERSTONE HOLDINGS LTD	48,300	39,153	38,868
RIVERVIEW BANCORP INC	13,200	106,075	96,492
RLI CORP	85,771	4,781,637	6,154,069
RLJ LODGING TRUST	386,291	8,895,277	6,787,133
RM PLC	5,385	15,879	16,841
RMB HOLDINGS LTD	197,152	1,323,198	1,038,718
RMR GROUP INC/THE - CLASS A	11,159	420,207	680,476
ROAD KING INFRASTRUCTURE LTD	492,406	698,346	1,116,546
ROBERT HALF INTERNATIONAL INC	542,309	31,271,234	35,336,854
ROBERT WALTERS PLC	2,980	28,566	23,376
ROCHE HOLDING AG	616,153	142,856,004	169,737,499
ROCKET PHARMACEUTICALS INC	23,200	473,976	406,928
ROCKWELL AUTOMATION INC	306,800	42,222,827	53,831,128
ROCKWELL MEDICAL INC	40,600	502,873	231,014
ROCKWOOL INTERNATIONAL AS	4,483	910,706	1,051,190
ROCKY BRANDS INC	37,319	1,072,681	894,163
ROGERS COMMUNICATIONS INC	67,496	3,334,787	3,631,077
ROGERS CORP	18,800	1,117,452	2,986,944
ROHTO PHARMACEUTICAL COMPANY LTD	20,100	579,101	516,097
ROKU INC	125,476	6,182,684	8,094,457
ROLAND DG CORP	11,100	253,049	233,663
ROLLINS INC	965,205	25,791,464	40,171,832
ROLLS-ROYCE HOLDINGS PLC	1,032,412	12,209,115	12,150,609
ROPER TECHNOLOGIES INC	269,711	50,600,548	92,233,071
ROSEHILL RESOURCES INC	100	842	340
ROSETTA STONE INC	22,000	261,290	480,700
ROSNEFT OJSC - GDR	819,864	4,977,726	5,148,746
ROSS STORES INC	993,152	57,081,606	92,462,451
ROUND ONE CORP	67,200	1,030,417	850,587
ROWAN COMPANIES PLC	125,000	1,398,241	1,348,750
ROYAL BANK OF CANADA	569,039	38,615,948	42,943,607
ROYAL CARIBBEAN CRUISES LTD	426,549	39,124,485	48,891,046
ROYAL DUTCH SHELL PLC - A SHARES	801,500	20,864,950	25,181,000
ROYAL DUTCH SHELL PLC - B SHARES	1,635,208	37,131,920	51,734,798
ROYAL GOLD INC	126,596	9,678,612	11,511,374
ROYAL MAIL PLC	126,364	428,283	392,381
ROYAL UNIBREW A/S	15,796	1,254,301	1,166,528
RPC GROUP PLC	134,383	1,371,016	1,383,351
RPC INC	430,653	5,902,351	4,913,751
RPM INTERNATIONAL INC	229,800	5,458,833	13,337,592
RPT REALTY	77,800	1,286,590	934,378
RTI SURGICAL HOLDINGS INC	52,200	342,054	313,722
RTL GROUP SA	29,651	2,055,744	1,621,400
RTW RETAILWINDS INC	11,000	51,810	26,400
RUBIS SCA	297,515	16,793,885	16,242,226
RUBIUS THERAPEUTICS INC	7,200	162,032	130,320
RUDOLPH TECHNOLOGIES INC	121,410	3,180,559	2,768,148

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
RUENTEX DEVELOPMENT COMPANY LTD	302,800	487,530	457,828
RUENTEX ENGINEERING & CONSTRUCTION COMPANY	15,000	24,992	28,569
RURAL ELECTRIFICATION CORP LTD	1,490,359	2,581,563	3,289,439
RUSH ENTERPRISES INC - CLASS A	47,730	1,654,631	1,995,591
RUSH ENTERPRISES INC - CLASS B	6,000	160,310	249,180
RUTH'S HOSPITALITY GROUP INC	50,854	927,979	1,301,354
RYANAIR HOLDINGS PLC - ADR	110,875	8,623,028	8,308,973
RYDER SYSTEM INC	92,300	8,163,680	5,721,677
RYERSON HOLDING CORP	64,561	623,519	552,642
RYMAN HOSPITALITY PROPERTIES INC	45,450	2,635,795	3,737,808
RYOBI LTD	3,700	115,376	83,036
S IMMO AG	10,297	210,936	210,659
S&P GLOBAL INC	730,357	86,770,573	153,776,666
S&T BANCORP INC	33,800	911,252	1,336,114
S.A.C.I. FALABELLA	150,381	1,165,076	1,118,230
SABRA HEALTH CARE REIT INC	197,612	4,669,730	3,847,506
SABRE CORP	1,062,087	24,901,804	22,718,041
SAC'S BAR HOLDINGS INC	3,200	31,663	33,190
SAFE BULKERS INC	8,100	19,440	11,826
SAFEGUARD SCIENTIFICS INC	18,900	349,356	205,065
SAFEHOLD INC	9,800	174,562	213,738
SAFESTORE HOLDINGS PLC	426,462	2,954,562	3,314,758
SAFETY INSURANCE GROUP INC	14,400	787,978	1,254,816
SAFRAN SA	634,882	55,735,306	87,149,243
SAGA COMMUNICATIONS INC - CLASS A	5,600	218,417	185,864
SAGE THERAPEUTICS INC	281,913	36,128,197	44,838,263
SAIA INC	26,800	1,059,814	1,637,480
SAILPOINT TECHNOLOGIES HOLDINGS INC	79,805	2,057,773	2,292,000
SAILUN JINYU GROUP COMPANY LTD	1,035,500	380,956	466,886
SAINT MARC HOLDINGS COMPANY LTD	18,500	494,344	416,014
SAKAI CHEMICAL INDUSTRY COMPANY LTD	3,100	85,669	68,086
SALESFORCE.COM INC	1,881,680	92,149,107	298,001,662
SALLY BEAUTY HOLDINGS INC	118,300	1,918,826	2,177,903
SALMAR ASA	88,516	4,096,515	4,253,324
SALZGITTER AG	3,448	167,954	99,810
SAM YOUNG ELECTRONICS COMPANY LTD	27,479	349,230	291,712
SAMCHULLY COMPANY LTD	1,457	151,511	121,042
SAMJIN PHARMACEUTICAL COMPANY LTD	5,982	231,560	201,051
SAMSONITE INTERNATIONAL SA	2,219,900	8,428,109	7,112,209
SAMSONITE INTERNATIONAL SA - ADR	101,590	1,593,756	1,626,456
SAMSUNG C&T CORP	39,467	4,417,613	3,720,350
SAMSUNG CARD COMPANY LTD	8,016	237,818	242,930
SAMSUNG ELECTRO-MECHANICS COMPANY LTD	11,171	1,081,295	1,028,429
SAMSUNG ELECTRONICS COMPANY LTD	2,830,764	78,146,103	111,350,201
SAMSUNG ELECTRONICS COMPANY LTD - PREFERRED	162,889	2,511,367	5,201,944
SAMSUNG FIRE & MARINE INSURANCE COMPANY LTD	117,400	31,206,464	31,131,530
SAMSUNG SDI COMPANY LTD	22,400	3,069,266	4,232,931
SAMSUNG SDS COMPANY LTD	7,048	1,439,316	1,459,149
SAMSUNG SECURITIES COMPANY LTD	16,179	481,541	474,637
SAMYANG HOLDINGS CORP	3,114	220,418	226,328
SANDERSON FARMS INC	21,906	2,026,886	2,888,087
SANFIRE RESOURCES NL	324,739	2,129,541	1,593,987
SANDRIDGE ENERGY INC	31,300	494,227	251,026
SANDS CHINA LTD	1,178,000	5,035,482	5,920,050
SANDVIK AB	50,000	906,922	813,990
SANDY SPRING BANCORP INC	33,986	1,010,590	1,063,082
SANGAMO THERAPEUTICS INC	106,321	1,425,747	1,014,302
SANKI ENGINEERING COMPANY LTD	9,100	100,007	99,481
SANMINA CORP	790,993	19,710,290	22,820,148
SANOFI INDIA LTD	2,618	231,710	220,999
SANOFI-AVENTIS SA	1,416,891	114,355,459	125,271,878
SANOMA OYJ	101,769	1,081,040	998,160
SANSTEEL MINGUANG COMPANY LTD	695,392	1,782,117	1,706,350
SANTANDER CONSUMER USA HOLDINGS INC	598,000	9,925,263	12,635,740
SANTOS LTD	378,231	1,864,125	1,835,060
SANWA SHUTTER CORP	99,300	1,062,528	1,181,534
SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS COMPANY LTD	96,284	31,933	41,335
SANYO CHEMICAL INDUSTRIES LTD	700	32,919	32,380
SANYO HOUSING NAGOYA COMPANY LTD	2,500	26,379	20,983
SANYO SHOKAI LTD	7,000	149,666	109,220
SAO MARTINHO SA	210,900	1,098,685	993,886
SAP SE	428,898	38,383,551	49,603,576
SAP SE - SPONSORED ADR	212,627	22,369,836	24,549,913

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
SAPIENS INTERNATIONAL CORP NV	2,277	25,517	34,793
SAPPI LTD	438,820	2,217,911	2,028,073
SARACEN MINERAL HOLDINGS LTD	272,319	535,221	560,981
SARAS RAFFINERIE SARDE SPA	2,543,239	5,826,883	4,714,721
SAREPTA THERAPEUTICS INC	131,593	18,186,237	15,684,570
SARTORIUS AG	322,799	37,915,559	55,419,347
SARTORIUS STEDIM BIOTECH SA	11,987	1,252,060	1,519,589
SAS AB	497,818	1,279,732	1,003,655
SAUL CENTERS INC	11,600	562,201	595,892
SAVARA INC	27,800	339,160	204,886
SAVEZONE I&C CORP	7,683	29,173	26,533
SAVILLS PLC	472,985	5,411,996	5,574,642
SB ONE BANCORP	8,000	240,880	173,760
SBA COMMUNICATIONS CORP	221,600	26,575,339	44,244,656
SBERBANK OF RUSSIA PJSC - SPONSORED ADR	2,417,843	26,691,052	32,060,598
SBM OFFSHORE NV	1,097,477	17,129,996	20,893,681
SCANDIC HOTELS GROUP AB	88,716	976,399	793,875
SCANSOURCE INC	24,700	837,036	884,754
SCHIBSTED ASA - A SHARES	58,752	2,172,949	2,310,073
SCHIBSTED ASA - B SHARES	35,222	1,146,126	1,263,830
SCHINDLER HOLDING AG	37,002	5,058,099	7,653,793
SCHINDLER HOLDING AG - PARTICIPATION CERTIFICATES	215,289	21,760,172	44,618,586
SCHLUMBERGER LTD	3,307,030	144,007,223	144,087,297
SCHNEIDER ELECTRIC SA	463,159	25,248,711	36,372,862
SCHNEIDER NATIONAL INC - CLASS B	213,893	5,756,312	4,502,448
SCHNITZER STEEL INDUSTRIES INC	50,427	902,730	1,210,248
SCHOELLER BLECKMANN OILFIELD EQUIPMENT AG	58,559	4,690,546	4,865,720
SCHOLAR ROCK HOLDING CORP	6,400	153,050	120,256
SCHOLASTIC CORP	50,165	1,962,336	1,994,560
SCHWEITER TECHNOLOGIES AG	3,306	3,072,235	3,190,146
SCHWEITZER-MAUDUIT INTERNATIONAL INC	30,200	932,596	1,169,344
SCIENCE APPLICATIONS INTERNATIONAL CORP	58,690	3,174,901	4,516,196
SCIENTIFIC GAMES CORP	255,933	6,114,771	5,226,152
SCORPIO BULKERS INC	56,900	749,582	218,496
SCORPIO TANKERS INC	45,640	1,749,003	905,498
SCOTTISH SALMON COMPANY PLC/THE	34,975	57,759	70,059
SCOTTS MIRACLE-GRO COMPANY/THE - CLASS A	325,327	16,345,814	25,564,196
SCPHARMACEUTICALS INC	9,100	88,298	27,300
SCSK CORP	25,800	1,197,361	1,150,318
SDL PLC	4,970	31,144	34,971
SEA LTD	47,000	1,091,300	1,105,440
SEABOARD CORP	500	1,905,798	2,142,350
SEACOAST BANKING CORP OF FLORIDA	74,553	1,811,515	1,964,472
SEACOR HOLDINGS INC	16,800	681,183	710,304
SEACOR MARINE HOLDINGS INC	17,192	422,665	228,826
SEALED AIR CORP	338,822	17,102,792	15,606,141
SEASPINE HOLDINGS CORP	12,900	167,700	194,532
SEATTLE GENETICS INC	244,900	11,810,336	17,936,476
SEAWORLD ENTERTAINMENT INC	251,324	4,482,463	6,474,106
SECOM LTD	350,723	26,779,223	30,045,223
SECTRA AB	7,269	190,206	208,463
SECUREWORKS CORP - CLASS A	10,500	174,538	193,200
SECURITAS - SERIES B	70,367	1,091,247	1,139,871
SEEK LTD	2,314,638	18,987,938	28,839,321
SEGRO PLC	150,000	1,102,715	1,316,211
SEI INVESTMENTS COMPANY	453,823	20,432,763	23,712,252
SEIKAKAKU CORP	11,100	155,310	120,241
SEIKITOKYU KOGYO COMPANY LTD	43,200	292,795	229,885
SEIKO EPSON CORP	25,600	512,313	392,031
SEIKO HOLDINGS CORP	60,600	1,521,965	1,442,662
SEIREN COMPANY LTD	2,200	35,142	32,498
SEKISUI CHEMICAL COMPANY LTD	1,386,000	24,195,574	22,276,677
SEKISUI HOUSE LTD	140,000	2,109,342	2,317,206
SELECT BANCORP INC	12,400	164,672	140,988
SELECT ENERGY SERVICES INC - CLASS A	40,200	645,111	483,204
SELECT MEDICAL HOLDINGS CORP	106,400	1,533,434	1,499,176
SELECTA BIOSCIENCES INC	5,200	85,101	12,324
SELECTIVE INSURANCE GROUP INC	78,951	2,614,965	4,996,019
SELLA CAPITAL REAL ESTATE LTD	48,649	88,751	86,967
SELVAAG BOLIG ASA	118,597	593,522	592,186
SEMAPA - SOCIEDADE DE INVESTIMENTO E GESTAO SGPS SA	40,298	882,478	657,010
SEMCON AB	3,308	23,192	21,256
SEMEN INDONESIA (PERSERO) TBK PT	1,282,976	875,238	1,256,848

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
SEMGROUP CORP - CLASS A	77,600	4,033,605	1,143,824
SEMPRA ENERGY	792,682	85,959,233	99,766,957
SEMTECH CORP	396,751	15,516,629	20,198,593
SENECA FOODS CORP - CLASS A	7,400	198,553	182,040
SENIOR HOUSING PROPERTIES TRUST	432,500	9,124,336	5,094,850
SENIOR PLC	1,191,333	3,955,659	3,387,264
SENSATA TECHNOLOGIES HOLDING PLC	1,375,830	57,093,233	61,939,867
SENSEONICS HOLDINGS INC	65,500	297,077	160,475
SENSIENT TECHNOLOGIES CORP	74,142	5,029,836	5,026,086
SERES THERAPEUTICS INC	19,300	452,800	132,591
SERIA COMPANY LTD	90,002	2,943,555	3,102,115
SERITAGE GROWTH PROPERTIES	32,100	1,484,624	1,426,524
SERVICE CORP INTERNATIONAL	426,934	10,124,095	17,141,400
SERVICE STREAM LTD	29,444	45,566	44,132
SERVICEMASTER GLOBAL HOLDINGS INC	477,274	15,602,521	22,288,696
SERVICENOW INC	341,450	30,232,844	84,164,011
SERVICEMASTER GLOBAL HOLDINGS INC	73,800	324,729	67,999
SERVISFIRST BANCSHARES INC	45,700	952,792	1,542,832
SES SA	601,544	10,284,924	9,365,026
SEVEN & I HOLDINGS COMPANY LTD	664,300	27,772,747	25,063,168
SEVEN BANK LTD	855,900	2,646,611	2,528,611
SEVERSTAL PJSC - GDR	76,744	1,185,468	1,197,206
SFA ENGINEERING CORP	7,679	291,895	292,926
SFP HOLDINGS COMPANY LTD	3,100	56,239	53,270
SG HOLDINGS COMPANY LTD	102,466	2,986,399	2,985,525
SGS SOCIETE GENERALE DE SURVEILLANCE HOLDING SA	1,523	3,056,319	3,789,531
SHAFTESBURY PLC	225,200	3,123,758	2,582,332
SHAKE SHACK INC - CLASS A	24,900	1,185,212	1,472,835
SHANDONG WEIGAO GROUP MEDICAL POLYMER COMPANY LTD	424,000	322,717	405,098
SHANGHAI COMMERCIAL & SAVINGS BANK LTD/THE	22,273	21,299	35,194
SHANGHAI JIN JIANG INTERNATIONAL HOTELS COMPANY LTD	238,000	64,183	64,276
SHANGHAI PHARMACEUTICALS HOLDING COMPANY LTD	1,362,500	3,535,476	2,968,013
SHANGHAI PUDONG ROAD & BRIDGE CONSTRUCTION COMPANY LTD	129,792	138,546	151,999
SHANGHAI SHIMAO COMPANY LTD	1,359,911	792,475	1,058,352
SHANXI TAIGANG STAINLESS STEEL COMPANY LTD	438,100	356,406	333,781
SHANYING INTERNATIONAL HOLDINGS COMPANY LTD	5,235,000	2,868,736	3,084,819
SHENANDOAH TELECOMMUNICATIONS COMPANY	45,800	883,851	2,031,688
SHENZHEN CENTRALCON INVESTMENT HOLDINGS COMPANY LTD	382,494	671,396	720,001
SHENZHEN AISIDI COMPANY LTD	541,620	420,111	505,336
SHENZHEN EXPRESSWAY COMPANY LTD	54,000	51,505	63,287
SHENZHOU INTERNATIONAL GROUP	1,885,000	21,752,345	25,261,562
SHERWIN-WILLIAMS COMPANY/THE	246,611	75,882,281	106,217,824
SHIBAURA MECHATRONICS CORP	7,600	267,833	235,172
SHIKOKU BANK LTD/THE	5,500	69,134	51,678
SHILOH INDUSTRIES INC	9,200	121,900	50,600
SHIMAMURA COMPANY LTD	28,900	2,519,798	2,446,519
SHIMANO INC	262,900	20,432,392	42,753,761
SHIMAO PROPERTY HOLDINGS LTD	3,566,500	8,443,420	11,153,902
SHIMIZU BANK LTD/THE	2,100	32,781	34,492
SHIN KONG FINANCIAL HOLDING COMPANY LTD	2,114,708	733,246	623,012
SHIN-ETSU CHEMICAL COMPANY LTD	201,400	16,262,644	16,885,685
SHINHAN FINANCIAL GROUP LTD	312,467	12,361,803	11,561,637
SHINKO ELECTRIC INDUSTRIES COMPANY LTD	244,000	2,149,861	1,869,377
SHINKONG INSURANCE COMPANY LTD	23,000	26,709	29,104
SHINKONG SYNTHETIC FIBERS CORP	1,197,000	493,384	541,787
SHINSEGAE INFORMATION & COMMUNICATION COMPANY LTD	185	21,855	25,833
SHINSEI BANK LTD	31,500	502,981	448,231
SHINSUNG TONGSANG COMPANY LTD	26,489	25,030	21,306
SHINYOUNG SECURITIES COMPANY LTD	712	38,208	36,067
SHIONOGI & COMPANY LTD	195,000	11,204,376	12,071,554
SHIP FINANCE INTERNATIONAL LTD	81,800	1,342,627	1,009,412
SHIP HEALTHCARE HOLDINGS INC	5,200	192,035	213,525
SHISEIDO LTD	923,202	27,910,353	66,618,009
SHO-BOND HOLDINGS COMPANY LTD	44,204	2,909,422	2,951,326
SHOE CARNIVAL INC	25,201	877,658	857,590
SHOPIFY INC - CLASS A	180,198	19,851,410	37,232,511
SHORE BANCSHARES INC	12,900	213,224	192,339
SHOTSPOTTER INC	18,744	751,537	723,518
SHOUGANG FUSHAN RESOURCES GROUP LTD	7,848,000	1,927,944	1,799,553
SHOWA CORP	29,400	518,547	375,054
SHOWA DENKO KK	76,800	2,612,861	2,699,119
SHUI ON LAND LTD	2,745,500	752,141	678,510
SHUNFA HENGYE CORP	219,700	100,544	119,001

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
SHUTTERFLY INC	33,700	1,696,507	1,369,568
SHUTTERSTOCK INC	18,500	1,064,147	862,655
SI FINANCIAL GROUP INC	11,500	152,146	148,465
SIAM COMMERCIAL BANK PUBLIC COMPANY LTD	1,113,800	4,201,744	4,632,790
SI-BONE INC	2,700	55,647	50,868
SIEBERT FINANCIAL CORP	8,200	82,574	96,842
SIEGFRIED HOLDING AG	4,297	1,653,848	1,542,502
SIEMENS AG	550,915	67,116,622	59,347,995
SIEMENS HEALTHINEERS AG	472,767	19,214,289	19,720,944
SIENNA BIOPHARMACEUTICALS INC	13,500	258,694	31,320
SIENTRA INC	25,800	347,262	221,364
SIERRA BANCORP	15,300	312,281	371,790
SIGA TECHNOLOGIES INC	42,400	292,984	254,824
SIGNATURE BANK	100,000	8,186,633	12,807,000
SIGNET JEWELERS LTD	192,240	12,443,088	5,221,238
SIKA AG	85,710	11,126,998	11,971,344
SILGAN HOLDINGS INC	131,000	2,148,432	3,881,530
SILICOM LTD	2,315	84,307	88,549
SILICON LABORATORIES INC	50,974	3,088,288	4,121,758
SILICON MOTION TECHNOLOGY CORP - ADR	114,989	4,952,943	4,558,164
SILICON WORKS COMPANY LTD	6,215	222,827	231,331
SILLA COMPANY LTD	1,839	26,352	23,006
SILTRONIC AG	1,219	202,811	107,639
SILVERBOW RESOURCES INC	7,500	193,875	172,500
SILVERCREST ASSET MANAGEMENT GROUP INC - CLASS A	8,200	96,225	116,850
SIM TECHNOLOGY GROUP LTD	1,026,000	47,790	41,824
SIMMONS FIRST NATIONAL CORP - CLASS A	99,305	2,252,816	2,430,986
SIMON PROPERTY GROUP INC	717,600	54,356,917	130,753,896
SIMPLO TECHNOLOGY COMPANY LTD	366,000	2,213,083	3,230,058
SIMPLY GOOD FOODS COMPANY/THE	193,093	3,264,049	3,975,785
SIMPSON MANUFACTURING COMPANY INC	49,980	2,026,358	2,962,315
SIMS METAL MANAGEMENT LTD	22,638	207,209	172,226
SIMULATIONS PLUS INC	11,600	145,812	244,876
SINCLAIR BROADCAST GROUP INC - CLASS A	371,606	12,154,521	14,299,399
SINDOH COMPANY LTD	693	28,911	28,511
SINGAPORE EXCHANGE LTD	160,800	819,778	867,810
SINGAPORE TELECOMMUNICATIONS LTD	20,065,700	48,960,081	44,738,585
SINO BIOPHARMACEUTICAL LTD	1,405,500	1,527,373	1,281,967
SINOPAC FINANCIAL HOLDINGS COMPANY LTD	782,960	281,543	289,604
SINOPEC ENGINEERING (GROUP) COMPANY LTD - H SHARES	1,455,646	1,464,052	1,420,423
SINOPHARM GROUP COMPANY LTD	241,200	1,209,231	1,004,750
SINOTRUK HONG KONG LTD	3,124,134	3,740,828	6,646,289
SIRIUS XM HOLDINGS INC	7,227,896	41,396,470	40,982,170
SISTEMA PJSC FC - SPONSORED GDR	299,430	1,889,261	841,997
SITE CENTERS CORP	278,800	7,494,421	3,797,256
SITEONE LANDSCAPE SUPPLY INC	77,702	3,901,665	4,440,669
SIX FLAGS ENTERTAINMENT CORP	138,400	6,935,604	6,830,040
SJW GROUP	34,635	1,595,529	2,138,365
SK HOLDINGS COMPANY LTD	6,427	1,542,219	1,531,586
SK HYNIX INC	582,224	23,500,815	38,059,220
SK INNOVATION COMPANY LTD	53,667	7,265,634	8,486,677
SK TELECOM LTD	74,391	16,096,951	16,482,545
SKECHERS USA INC - CLASS A	250,600	9,580,488	8,422,666
SKF AB - B SHARES	251,900	4,067,445	4,193,219
SKISTAR AB	47,746	554,715	526,811
SKY PERFECT JSAT HOLDINGS INC	7,600	34,788	31,585
SKYLINE CORP	79,479	1,971,557	1,510,101
SKYWEST INC	80,264	2,112,421	4,357,533
SKYWORKS SOLUTIONS INC	336,900	32,899,618	27,787,512
SL GREEN REALTY CORP	159,300	18,029,299	14,324,256
SLC AGRICOLA SA	250,600	3,431,564	2,643,995
SLEEP NUMBER CORP	34,600	847,962	1,626,200
SLM CORP	787,800	7,011,740	7,807,098
SM ENERGY COMPANY	356,993	12,339,839	6,243,808
SM PRIME HOLDINGS INC	6,206,900	4,217,695	4,716,346
SMART & FINAL STORES INC	22,200	378,324	109,668
SMART GLOBAL HOLDINGS INC	25,633	858,219	492,154
SMART SAND INC	17,900	274,367	79,655
SMARTFINANCIAL INC	12,700	314,626	240,157
SMARTONE TELECOMMUNICATIONS HOLDINGS LTD	62,000	72,892	67,371
SMC CORP	156,240	33,001,181	58,622,643
SMILES FIDELIDADE SA	56,200	742,180	688,835
SMITH & NEPHEW PLC	1,106,359	19,693,948	21,956,193

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
SMITH & NEPHEW PLC - SPONSORED ADR	196,810	7,182,054	7,894,049
SMITHS GROUP PLC	142,581	2,772,605	2,666,089
SNAP-ON INC	365,357	42,589,766	57,185,678
SOBHA LTD	30,350	206,751	226,327
SOCIEDAD QUIMICA Y MINERA DE CHILE SA - SERIES B	184,240	7,098,322	7,079,895
SOCIETA CATTOLICA DI ASSICURAZIONI - SOCIETA COOPERATIVA	22,379	217,839	213,967
SOCIETA INIZIATIVE AUTOSTRADALI E SERVIZI SPA	110,724	1,626,012	1,919,600
SOCIETE BIC SA	3,009	305,606	268,434
SOCIETE GENERALE SA	741,157	28,326,323	21,450,164
SOCO INTERNATIONAL PLC	30,163	39,256	27,041
SODA SANAYII AS	163,889	236,520	217,567
SOFINA SA	1,158	200,396	225,465
SOFTBANK CORP	600,770	38,569,672	58,321,124
SOFTCAT PLC	25,662	184,493	277,543
SOFTWARE AG	57,871	1,771,267	1,959,161
SOJITZ CORP	77,800	286,570	274,129
SOKEN CHEMICAL & ENGINEERING COMPANY LTD	1,900	38,892	27,740
SOL MELIA SA	717,970	7,395,047	6,671,078
SOLAR A/S	1,344	84,595	57,410
SOLARIS OILFIELD INFRASTRUCTURE INC - CLASS A	29,000	427,501	476,760
SOLARWINDS CORP	44,400	683,297	866,688
SOLID BIOSCIENCES INC	4,600	74,558	42,320
SOLVAY SA	30,200	4,361,121	3,268,253
SONAE SPGS SA	416,881	396,536	431,583
SONATA SOFTWARE LTD	14,776	75,140	72,030
SONIC AUTOMOTIVE INC	33,054	690,673	489,530
SONOCO PRODUCTS COMPANY	263,200	10,307,334	16,194,696
SONOS INC	8,300	121,235	85,407
SONOVA HOLDING AG	36,934	5,149,233	7,305,952
SONY CORP	687,114	31,887,699	28,835,384
SONY FINANCIAL HOLDINGS INC	452,343	7,948,414	8,533,154
SOPHEON PLC	6,391	77,912	80,363
SOPRA STERIA GROUP	39,800	4,573,547	4,625,356
SORRENTO THERAPEUTICS INC	93,700	510,330	445,075
SOTHEBY'S	52,093	2,349,575	1,966,511
SOUTH JERSEY INDUSTRIES INC	816,073	21,249,143	26,171,461
SOUTH STATE CORP	242,469	16,872,417	16,570,331
SOUTH32 LTD	7,121,184	14,630,640	18,868,327
SOUTHERN COMPANY	2,171,900	57,464,703	112,243,792
SOUTHERN COPPER CORP	430,728	17,952,765	17,091,287
SOUTHERN FIRST BANCSHARES INC	8,592	285,200	291,011
SOUTHERN MISSOURI BANCORP INC	7,600	274,930	234,080
SOUTHERN NATIONAL BANCORP OF VIRGINIA INC	22,060	380,413	323,179
SOUTHSIDE BANCSHARES INC	32,592	915,753	1,083,032
SOUTHWEST AIRLINES COMPANY	1,343,196	53,886,385	69,725,304
SOUTHWEST GAS HOLDINGS INC	104,675	6,654,183	8,610,566
SOUTHWESTERN ENERGY COMPANY	738,533	3,913,244	3,463,720
SP PLUS CORP	21,800	612,718	743,816
SPAR GROUP LTD	117,379	1,650,919	1,561,770
SPAR NORD BANK A/S	62,718	678,076	549,955
SPAREBANK 1 BV	6,020	25,803	25,166
SPAREBANK 1 SMN	20,608	210,971	209,153
SPAREBANK 1 SR BANK ASA	326,640	2,349,101	3,770,265
SPARK ENERGY INC - CLASS A	11,600	140,160	103,356
SPARK THERAPEUTICS INC	31,700	1,996,122	3,609,996
SPARTAN MOTORS INC	34,300	230,983	302,869
SPARTANNASH COMPANY	159,374	3,111,631	2,529,265
SPECTRIS PLC	160,344	5,320,713	5,244,300
SPECTRUM BRANDS HOLDINGS INC	70,236	6,593,202	3,847,528
SPECTRUM PHARMACEUTICALS INC	101,400	1,212,555	1,083,966
SPEEDWAY MOTORSPORTS INC	12,500	264,398	180,875
SPEEDY HIRE PLC	78,416	64,165	55,382
SPERO THERAPEUTICS INC	14,650	186,647	187,667
SPIRAX-SARCO ENGINEERING PLC	75,564	2,411,565	7,079,538
SPIRE INC	55,973	2,926,267	4,606,018
SPIRENT PLC	48,402	76,841	90,695
SPIRIT AEROSYSTEMS HOLDINGS INC - CLASS A	205,886	11,816,255	18,844,746
SPIRIT AIRLINES INC	120,125	5,669,034	6,349,808
SPIRIT MTA REIT	37,800	393,876	245,322
SPIRIT OF TEXAS BANCSHARES INC	4,900	102,214	103,880
SPIRIT REALTY CAPITAL INC	163,820	7,629,859	6,508,569
SPLUNK INC	488,321	35,901,099	60,844,797
SPOK HOLDINGS INC	19,900	279,597	271,038

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
SPORTSMAN'S WAREHOUSE HOLDINGS INC	83,248	582,668	399,590
SPOTIFY TECHNOLOGY SA	180,778	29,328,660	25,091,986
SPRING BANK PHARMACEUTICALS INC	12,300	155,103	129,027
SPRINT CORP	1,243,900	6,885,752	7,028,035
SPRIX LTD	1,600	36,896	41,314
SPROUTS FARMERS MARKET INC	230,100	5,863,232	4,956,354
SPS COMMERCE INC	42,202	3,113,953	4,475,944
SPT ENERGY GROUP INC	1,237,828	135,879	113,534
SPX CORP	248,770	6,481,881	8,654,708
SPX FLOW INC	41,400	1,233,416	1,320,660
SQUARE INC - A SHARES	564,300	17,425,014	42,277,356
SRC ENERGY INC	283,442	2,588,865	1,451,223
SRI TRANG AGRO-INDUSTRY PUBLIC COMPANY LTD	842,100	422,550	339,653
SS&C TECHNOLOGIES HOLDINGS INC	572,330	20,600,917	36,451,698
SSE PLC	3,207,766	56,079,525	49,615,168
SSP GROUP PLC	623,947	5,324,995	5,628,635
ST. BARBARA LTD	752,610	2,599,173	1,801,658
ST. JOE COMPANY/THE	34,500	545,509	568,905
STAAR SURGICAL COMPANY	57,850	1,166,630	1,977,892
STAFFLINE GROUP PLC	4,054	58,223	45,958
STAG INDUSTRIAL INC	97,800	2,294,908	2,899,770
STAMPS.COM INC	21,700	2,378,170	1,766,597
STANDARD BANK GROUP LTD	616,082	7,850,896	7,913,105
STANDARD CHARTERED PLC	4,789,051	48,784,429	36,899,324
STANDARD MOTOR PRODUCTS INC	64,149	2,461,762	3,149,716
STANDEX INTERNATIONAL CORP	12,500	717,964	917,500
STANLEY BLACK & DECKER INC	377,800	44,753,759	51,445,026
STANLEY ELECTRIC COMPANY LTD	12,800	347,224	344,039
STAR PETROLEUM REFINING PUBLIC COMPANY LTD	5,203,400	1,898,139	1,787,208
STARBUCKS CORP	3,731,783	98,414,890	277,420,748
STARK TECHNOLOGY INC	62,866	88,380	120,345
STARTS CORP INC	2,100	48,097	44,833
STARTS PROCEED INVESTMENT CORP	46	70,041	76,012
STARWOOD PROPERTY TRUST INC	512,400	11,104,859	11,452,140
STATE AUTO FINANCIAL CORP	190,180	4,621,613	6,260,726
STATE BANK OF INDIA - GDR	74,931	2,926,562	3,465,559
STATE STREET CORP	1,198,030	63,540,224	78,842,354
STEEL DYNAMICS INC	604,091	16,302,868	21,306,290
STEELCASE INC - CLASS A	925,175	15,831,684	13,461,296
STEMLINE THERAPEUTICS INC	31,500	428,682	404,775
STEPAN COMPANY	27,533	1,408,459	2,409,688
STERICYCLE INC	848,429	54,260,893	46,171,506
STERIS PLC	424,412	39,298,322	54,337,468
STERLING BANCORP	474,932	11,396,104	8,847,983
STERLING BANCORP INC	20,600	280,604	208,884
STERLING CONSTRUCTION COMPANY INC	64,568	735,663	808,391
STEVEN MADDEN LTD	118,302	2,866,848	4,003,340
STEWART INFORMATION SERVICES CORP	23,000	790,490	981,870
STHREE PLC	13,741	55,443	48,165
STIFEL FINANCIAL CORP	487,112	23,371,562	25,700,029
STOCK YARDS BANCORP INC	29,291	696,308	990,329
STONECO LTD - CLASS A	216,751	5,161,744	8,910,634
STONERIDGE INC	36,450	688,513	1,051,947
STORE CAPITAL CORP	367,500	10,139,292	12,311,250
STRATASYS LTD	51,000	1,665,469	1,214,820
STRATEGIC EDUCATION INC	35,687	2,838,448	4,686,060
STRATUS PROPERTIES INC	5,775	124,300	152,518
STRAUMANN HOLDING AG - REGISTERED	17,042	10,869,166	13,903,630
STRIX GROUP PLC	237,436	502,716	488,838
STROER SE & COMPANY KGAA	19,926	1,195,338	1,167,918
STRYKER CORP	996,500	71,628,229	196,828,680
SUBSEA 7 SA	28,661	455,144	355,117
SUGI HOLDINGS COMPANY LTD	207,100	8,648,706	9,121,493
SULAMERICA SA	41,300	285,402	316,247
SUMINOE TEXTILE COMPANY LTD	1,100	27,734	28,602
SUMITOMO CHEMICAL COMPANY LTD	371,000	1,999,213	1,726,205
SUMITOMO CORP	234,900	3,819,787	3,249,148
SUMITOMO DAINIPPON PHARMA COMPANY LTD	119,800	3,338,030	2,962,394
SUMITOMO ELECTRIC INDUSTRIES LTD	1,794,200	27,710,831	23,804,334
SUMITOMO METAL MINING COMPANY LTD	283,000	7,917,572	8,360,753
SUMITOMO MITSUI CONSTRUCTION COMPANY LTD	65,000	468,770	452,771
SUMITOMO MITSUI FINANCIAL GROUP INC	745,500	26,356,122	26,106,139
SUMITOMO MITSUI TRUST HOLDINGS INC	186,400	7,374,447	6,695,816

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
SUMITOMO RUBBER INDUSTRIES LTD	33,500	524,039	401,933
SUMMIT FINANCIAL GROUP INC	13,608	284,805	360,768
SUMMIT HOTEL PROPERTIES INC	138,221	1,843,232	1,577,102
SUMMIT MATERIALS INC - CLASS A	487,195	9,165,852	7,731,785
SUN COMMUNITIES INC	161,750	12,850,774	19,170,610
SUN HUNG KAI PROPERTIES LTD	66,000	1,078,176	1,132,517
SUN HYDRAULICS CORP	793,310	23,962,923	36,896,848
SUN INTERNATIONAL LTD	318,845	1,693,881	1,204,298
SUNCOKE ENERGY INC	62,300	870,133	528,927
SUNCOR ENERGY INC	65,556	2,358,675	2,125,252
SUNDRAM FASTENERS LTD	78,987	639,035	645,863
SUNING UNIVERSAL COMPANY LTD	298,400	140,231	180,278
SUNPOWER CORP	49,700	455,252	323,547
SUNREX TECHNOLOGY CORP	40,258	23,649	24,426
SUNRUN INC	97,300	786,127	1,368,038
SUNSTONE HOTEL INVESTORS INC	266,403	3,976,908	3,836,203
SUNTORY BEVERAGE & FOOD LTD	343,100	11,365,825	16,118,896
SUNTRUST BANKS INC	884,094	42,697,856	52,382,570
SUPER GROUP LTD	41,953	112,811	96,815
SUPERIOR ENERGY SERVICES INC	146,900	1,420,020	686,023
SUPERIOR GROUP OF COMPANIES INC	10,200	199,113	169,524
SUPERIOR INDUSTRIES INTERNATIONAL INC	18,700	369,996	89,012
SUPERMAX CORP BERHAD	2,861,366	1,217,458	1,030,302
SUPERNUS PHARMEUTICALS INC	198,684	3,075,365	6,961,887
SURFACE ONCOLOGY INC	8,000	129,360	38,160
SURGERY PARTNERS INC	18,800	320,866	212,064
SURGUTNEFEGAS OJSC - SPONSORED ADR	938,516	5,787,419	3,481,894
SURMODICS INC	12,800	373,798	556,544
SUSHIRO GLOBAL HOLDINGS LTD	7,300	413,090	502,561
SUTRO BIOPHARMA INC	1,100	11,654	12,529
SUZUKEN COMPANY LTD	316,750	10,512,264	18,343,655
SUZUKI MOTOR CORP	54,600	2,812,956	2,416,143
SVB FINANCIAL GROUP	108,300	10,836,033	24,081,588
SVENSKA HANDELSBANKEN AB - CLASS A	3,277,334	31,190,260	34,662,649
SVMK INC	17,700	235,229	322,317
SWEDBANK AB - A SHARES	504,405	11,658,658	7,143,014
SWEDISH ORPHAN BIOVITRUM AB	377,926	8,422,059	8,886,576
SWEETEN CONSTRUCTION COMPANY LTD	68,000	53,077	60,564
SWIRE PROPERTIES LTD	280,000	961,506	1,203,829
SWISS LIFE HOLDING AG	12,531	1,126,537	5,517,465
SWISS RE AG	159,070	6,758,031	15,538,036
SWISSCOM AG	18,351	8,355,256	8,973,729
SWISSQUOTE GROUP HOLDING SA	1,903	71,208	69,363
SWITCH INC - CLASS A	67,300	1,158,331	693,863
SYARIKAT TAKAFUL MALAYSIA KELUARGA BERHAD	80,700	98,338	98,441
SYKES ENTERPRISES INC	47,587	1,135,328	1,345,760
SYMANTEC CORP	1,232,600	28,872,500	28,337,474
SYNALLOY CORP	9,200	190,992	139,840
SYNAPTICS INC	34,700	2,006,690	1,379,325
SYNCHRONY FINANCIAL	1,784,079	55,433,242	56,912,120
SYNCMOLD ENTERPRISE CORP	22,000	52,904	59,460
SYNDAX PHARMACEUTICALS INC	9,400	117,981	49,350
SYNEOS HEALTH INC - CLASS A	197,442	8,236,058	10,219,598
SYNLOGIC INC	8,500	87,635	64,515
SYNNEX CORP	112,556	8,827,446	10,736,717
SYNNEX TECHNOLOGY INTERNATIONAL CORP	289,000	335,398	346,944
SYNOPTICS INC	708,602	44,026,785	81,595,520
SYNOVUS FINANCIAL CORP	304,650	10,430,166	10,467,774
SYROS PHARMACEUTICALS INC	27,100	368,942	247,694
SYSCO CORP	1,438,041	71,788,955	96,003,617
SYSTEMEX CORP	349,500	21,012,390	21,124,407
SYSTEM RESEARCH COMPANY LTD	2,500	83,600	66,224
SYSTEMAX INC	14,200	171,657	321,488
SYSTEMA CORP	70,000	792,747	760,175
T ROWE PRICE GROUP INC	600,400	46,716,888	60,112,048
T.RAD COMPANY LTD	2,000	63,909	38,343
T2 BIOSYSTEMS INC	16,000	135,840	42,080
TABLEAU SOFTWARE INC - CLASS A	268,134	24,763,422	34,128,096
TABULA RASA HEALTHCARE INC	110,827	6,924,175	6,252,859
TACHI-S COMPANY LTD	8,600	120,541	123,074
TACTILE SYSTEMS TECHNOLOGY INC	74,958	4,135,533	3,951,786
TAEKWAN INDUSTRIAL COMPANY LTD	865	1,061,405	1,232,993
TAG IMMOBILIEN AG	1,097,588	14,863,097	27,113,387

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
TAICHUNG COMMERCIAL BANK	1,623,899	542,021	600,654
TAIHEIYO CEMENT CORP	257,500	9,140,563	8,584,497
TAIKISHA LTD	900	27,077	27,361
TAILORED BRANDS INC	50,800	1,569,063	398,272
TAIWAN BUSINESS BANK	5,442,872	1,603,499	2,119,189
TAIWAN CEMENT CORP	973,000	1,202,050	1,302,258
TAIWAN FAMILYMART COMPANY LTD	16,000	98,226	115,767
TAIWAN HIGH SPEED RAIL CORP	393,000	313,924	459,045
TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	21,308,000	128,383,882	169,728,395
TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD - SPONSORED ADR	2,914,511	77,789,189	119,378,371
TAIYO NIPPON SANSO CORP	198,622	3,124,077	3,025,493
TAKAOKA TOKO COMPANY LTD	12,700	205,303	151,113
TAKASAGO INTERNATIONAL CORP	5,800	183,042	175,281
TAKASHIMAYA COMPANY LTD	27,000	359,994	359,561
TAKEDA PHARMACEUTICAL COMPANY LTD	2,132,154	88,256,970	87,089,201
TAKE-TWO INTERACTIVE SOFTWARE INC	225,630	18,309,911	21,292,703
TAKKT AG	19,323	353,894	318,076
TAL EDUCATION GROUP - ADR	606,802	19,764,823	21,893,416
TALAAAT MOUSTAFA GROUP	458,652	300,902	296,681
TALLGRASS ENERGY LP - CLASS A	6,722	151,555	168,991
TALOS ENERGY INC	19,100	374,499	507,296
TAMA HOME COMPANY LTD	2,600	28,642	25,087
TAMBANG BATUBARA BUKIT ASAM TBK PT	22,143,600	6,029,075	6,531,118
TAMBUN INDAH LAND BERHAD	128,200	31,622	24,337
TAMRON COMPANY LTD	37,400	695,896	682,212
TANDEM DIABETES CARE INC	59,305	1,668,828	3,765,868
TANGER FACTORY OUTLET CENTERS INC	107,503	2,545,727	2,255,413
TANGSHAN PORT GROUP COMPANY LTD	629,588	226,612	303,542
TANSEISHA COMPANY LTD	9,600	109,064	113,446
TAPESTRY INC	1,079,425	42,922,902	35,070,518
TARGA RESOURCES CORP	391,300	19,984,445	16,258,515
TARGET CORP	1,291,840	37,364,185	103,683,078
TARKETT SA	112,013	2,892,884	2,407,310
TARO PHARMACEUTICAL INDUSTRIES LTD	2,780	311,265	300,490
TATA CONSULTANCY SERVICES LTD	146,317	3,795,462	4,227,722
TATA MOTORS LTD - SPONSORED ADR	63,980	2,205,645	803,589
TATA STEEL LTD	62,586	586,122	470,694
TATE & LYLE PLC	287,076	2,522,073	2,715,032
TATNEFT PJSC - SPONSORED ADR	238,787	13,749,029	16,524,060
TAUBMAN CENTERS INC	114,200	6,765,646	6,038,896
TAURON POLSKA ENERGIA SA	1,099,344	709,810	580,375
TAYLOR MORRISON HOME CORP	118,800	2,653,217	2,108,700
TAYLOR WIMPEY PLC	2,101,924	4,495,398	4,805,421
TCF FINANCIAL CORP	305,400	5,308,945	6,318,726
TCI COMPANY LTD	15,000	253,989	205,383
TCL ELECTRONICS HOLDINGS LTD	1,469,000	708,200	802,809
TCM GROUP A/S	1,851	27,776	31,181
TD AMERITRADE HOLDING CORP	810,766	45,063,690	40,530,192
TDC SOFT INC	7,000	52,653	55,400
TDK CORP	38,100	3,632,961	2,984,388
TE CONNECTIVITY LTD	455,307	35,556,931	36,766,040
TEAM INC	28,796	1,055,977	503,930
TECAN GROUP AG	11,717	2,296,221	2,762,478
TECH DATA CORP	59,464	4,520,235	6,089,708
TECH MAHINDRA LTD	699,168	4,762,599	7,830,883
TECHNIPFMC PLC	126,660	3,886,126	2,979,043
TECHNOGYM SPA	108,667	1,246,455	1,338,524
TECHNOLOGY ONE LTD	44,860	181,801	254,930
TECHNOPRO HOLDINGS INC	64,900	3,872,211	3,869,901
TECHTARGET INC	39,968	662,920	650,279
TECHTRONIC INDUSTRIES COMPANY LTD	1,877,000	10,858,821	12,613,042
TECNICAS REUNIDAS SA	299,928	8,096,227	8,442,928
TEEKAY CORP	66,700	494,866	261,464
TEEKAY TANKERS LTD - CLASS A	110,300	415,955	107,002
TEGMA GESTAO LOGISTICA SA	26,542	175,599	179,916
TEGNA INC	689,196	8,261,656	9,717,664
TEIJIN LTD	67,200	1,232,838	1,108,616
TEIKOKU ELECTRIC MFG COMPANY LTD	4,000	45,883	40,620
TEJON RANCH COMPANY	19,600	479,502	344,960
TEKFEN HOLDING AS	514,165	1,823,356	2,051,345
TELADOC HEALTH INC	241,153	12,593,218	13,408,107
TELARIA INC	25,200	105,336	159,768
TELECOM ITALIA SPA - SAVINGS SHARE	20,498,977	16,064,170	11,655,949

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
TELEDYNE TECHNOLOGIES INC	362,642	36,632,033	85,949,780
TELEFLEX INC	88,950	8,689,956	26,877,132
TELEFONAKTIEBOLOGET LM ERICSSON - B SHARES	912,638	7,000,856	8,404,854
TELEFONICA BRASIL SA - PREFERRED	1,729,900	19,141,597	21,114,230
TELEFONICA BRASIL SA - PREFERRED - ADR	116,205	1,361,818	1,402,594
TELEFONICA DEUTSCHLAND HOLDING AG	2,647,381	11,232,657	8,320,340
TELEFONICA SA	1,285,785	15,708,121	10,783,321
TELEKOM AUSTRIA AG	9,410	70,120	68,468
TELEKOMUNIKASI INDONESIA PERSERO TBK PT	55,325,400	14,929,533	15,346,582
TELENAV INC	25,800	222,296	156,606
TELENOR ASA	57,468	1,155,677	1,152,483
TELEPHONE AND DATA SYSTEMS INC	339,392	10,175,656	10,429,516
TELEVISION BROADCASTS LTD	26,800	83,590	51,962
TELIA COMPANY AB	10,806,831	63,307,971	48,876,754
TELIGENT INC	37,700	245,607	43,732
TELKOM SOUTH AFRICA LTD	808,367	3,525,652	4,087,449
TELLURIAN INC	83,300	793,175	932,960
TEMENOS GROUP AG	211,387	26,154,072	31,159,365
TEMP HOLDINGS COMPANY LTD	60,100	1,422,936	973,024
TEMPUR SEALY INTERNATIONAL INC	89,300	4,689,649	5,149,931
TENABLE HOLDINGS INC	14,000	527,289	443,240
TENAGA NASIONAL BERHAD	7,845,059	25,142,088	24,327,850
TENARIS SA	1,317,786	16,602,800	18,518,145
TENARIS SA - ADR	87,237	2,835,770	2,464,445
TENCENT HOLDINGS LTD	3,488,700	123,372,605	160,436,780
TENET HEALTHCARE CORP	98,329	2,134,197	2,835,808
TENNANT COMPANY	17,600	937,948	1,092,784
TENNECO INC - CLASS A	51,655	3,038,584	1,144,675
TERADATA CORP	380,466	14,118,588	16,607,341
TERADYNE INC	410,661	8,235,380	16,360,734
TERANGA GOLD CORP	16,100	64,739	46,398
TEREX CORP	134,960	2,876,484	4,336,265
TERNIUM SA - SPONSORED ADR	64,242	1,333,891	1,748,667
TERRAFORM POWER INC - CLASS A	140,221	1,626,580	1,926,637
TERRENO REALTY CORP	292,789	10,098,130	12,308,850
TERRITORIAL BANCORP INC	7,800	179,952	209,898
TESCO PLC	22,777,624	91,434,114	68,888,167
TESLA INC	367,018	92,041,826	102,713,657
TETRA TECH INC	84,790	2,782,345	5,052,636
TETRA TECHNOLOGIES INC	116,700	1,055,888	273,078
TETRAPHASE PHARMACEUTICALS INC	44,300	1,503,851	59,362
TEVA PHARMACEUTICAL INDUSTRIES LTD - SPONSORED ADR	1,747,452	43,826,239	27,400,047
TEXAS CAPITAL BANCSHARES INC	96,700	8,933,451	5,278,853
TEXAS INSTRUMENTS INC	2,881,676	111,181,950	305,659,373
TEXAS ROADHOUSE INC - CLASS A	116,513	5,151,200	7,245,943
TEXTAINER GROUP HOLDINGS LTD	23,000	545,922	221,950
TEXTRON INC	441,300	19,572,156	22,356,258
TFI INTERNATIONAL INC	124	3,884	3,664
TFS FINANCIAL CORP	86,600	1,443,684	1,426,302
TG THERAPEUTICS INC	63,100	792,966	507,324
T-GAIA CORP	15,700	421,616	260,426
TGS NOPEC GEOPHYSICAL COMPANY ASA	38,842	1,447,830	1,061,304
THAI BEVERAGE PCL	23,042,400	12,693,160	14,374,919
THAI OIL PCL	797,800	1,784,891	1,747,191
THALES SA	11,258	1,298,167	1,349,432
THANACHART CAPITAL PUBLIC COMPANY LTD	4,195,900	6,699,772	7,205,815
THERAPEUTICSMD INC	234,062	1,606,581	1,139,882
THERAVANCE BIOPHARMA INC	42,100	921,025	954,407
THERMO FISHER SCIENTIFIC INC	1,207,566	106,478,409	330,534,966
THERMON GROUP HOLDINGS INC	31,300	712,682	767,163
THIRD POINT REINSURANCE LTD	77,100	1,122,616	800,298
THK COMPANY LTD	149,200	3,606,502	3,685,349
THOMAS COOK GROUP PLC	2,630,616	4,332,726	854,899
THOR INDUSTRIES INC	97,700	4,687,626	6,093,549
THROMBOGENICS NV	13,378	115,240	56,180
TIAN DI SCIENCE & TECHNOLOGY COMPANY LTD	2,501,600	1,374,641	1,448,056
TIDEWATER INC	27,119	779,040	628,890
TIER REIT INC	49,571	836,633	1,420,705
TIFFANY & COMPANY	258,984	24,983,932	27,335,761
TILE SHOP HOLDINGS INC	36,900	548,717	208,854
TILLY'S INC - CLASS A	16,900	202,049	188,097
TIMBERLAND BANCORP INC	6,600	151,734	184,668
TIME INTERCONNECT TECHNOLOGY LTD	296,000	25,524	30,166

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
TIMKEN COMPANY/THE	581,199	17,763,100	25,351,900
TIMKENSTEEL CORP	62,155	1,194,632	675,003
TINEXTA SPA	10,380	111,282	116,552
TIPTREE INC	22,813	151,825	144,406
TITAN INDUSTRIES LTD	158,161	2,119,664	2,606,945
TITAN INTERNATIONAL INC	37,000	580,316	220,890
TITAN MACHINERY INC	55,874	880,153	869,399
TIVITY HEALTH INC	46,708	1,232,867	820,192
TIVO CORP	118,437	1,912,104	1,103,833
TJX COMPANIES INC/THE	3,582,904	61,048,687	190,646,322
TKC CORP	4,300	160,668	157,144
TMK PAO - GDR	17,327	67,911	58,652
T-MOBILE US INC	698,800	28,830,332	48,287,080
TOA ROAD CORP	2,400	71,129	62,946
TOC COMPANY LTD	5,200	40,511	35,940
TOCAGEN INC	17,200	213,906	186,964
TOCHIGI BANK LTD/THE	9,600	31,023	20,382
TOEI ANIMATION COMPANY LTD	1,700	66,521	83,860
TOEI COMPANY LTD	2,600	333,100	346,009
TOHO BANK LTD	19,800	74,869	52,950
TOHO HOLDINGS COMPANY LTD	167,200	3,385,990	4,173,769
TOKAI CORP	3,000	74,868	73,126
TOKEN CORP	12,200	1,390,045	791,399
TOKIO MARINE HOLDINGS INC	985,312	31,638,162	47,732,240
TOKMANNI GROUP CORP	65,633	554,336	612,414
TOKYO BROADCASTING SYSTEM HOLDINGS INC	25,300	481,927	463,096
TOKYO ELECTRIC POWER COMPANY INC	699,400	3,677,578	4,423,183
TOKYO ENERGY & SYSTEMS INC	9,500	108,388	84,542
TOKYO SANGYO COMPANY LTD	4,900	32,295	22,401
TOKYU CONSTRUCTION COMPANY LTD	26,600	251,804	199,467
TOLL BROTHERS INC	292,100	7,782,461	10,574,020
TOMONY HOLDINGS INC	21,000	80,830	79,875
TOMPKINS FINANCIAL CORP	14,500	776,178	1,103,015
TOMRA SYSTEMS ASA	181,265	4,165,162	5,409,576
TOMTOM NV	13,581	118,036	114,249
TOMY COMPANY LTD	92,200	784,838	951,280
TONAMI HOLDINGS COMPANY LTD	2,100	123,873	119,528
TOOTSIE ROLL INDUSTRIES INC	17,945	515,626	668,259
TOPBUILD CORP	50,886	1,879,636	3,298,431
TOPDANMARK A/S	23,771	1,062,032	1,188,434
TOPPAN FORMS COMPANY LTD	17,100	153,507	145,995
TORCHMARK CORP	408,150	25,784,329	33,447,893
TORII PHARMACEUTICAL COMPANY LTD	9,300	218,324	187,118
TORISHIMA PUMP MANUFACTURING COMPANY LTD	2,900	25,354	25,257
TORNOS HOLDING AG	4,960	54,751	37,652
TORO COMPANY/THE	349,700	15,695,176	24,073,348
TORONTO-DOMINION BANK/THE	676,152	36,517,807	36,703,876
TORRENT POWER LTD	402,692	1,433,335	1,496,834
TOSEI CORP	25,200	287,346	227,901
TOSHIBA CORP	63,800	1,887,357	2,031,847
TOSHIBA PLANT SYSTEMS & SERVICES CORP	58,100	1,305,425	1,030,404
TOSHIBA TEC CORP	24,200	722,429	672,313
TOSOH CORP	27,800	528,331	432,252
TOTAL SA	531,246	18,898,920	29,539,154
TOTAL SA - RIGHTS	531,246	0	0
TOTAL SYSTEMS SERVICES INC	515,101	25,282,771	48,939,746
TOTVS SA	330,700	2,766,986	3,348,043
TOWA BANK LTD/THE	23,300	245,274	149,881
TOWA PHARMACEUTICAL COMPANY LTD	57,000	1,198,515	1,500,122
TOWER INTERNATIONAL INC	33,923	872,049	713,401
TOWN SPORTS INTERNATIONAL HOLDINGS INC	16,200	193,752	77,112
TOWNEBANK	64,662	1,377,745	1,600,385
TOYO CONSTRUCTION COMPANY LTD	10,000	38,109	38,578
TOYOTA MOTOR CORP	227,300	13,589,055	13,321,544
TPG RE FINANCE TRUST INC	34,500	694,248	676,200
TPG TELECOM LTD	83,271	444,145	411,103
TPI COMPOSITES INC	173,242	4,435,758	4,958,186
TRACTOR SUPPLY COMPANY	336,625	28,559,753	32,908,460
TRADE DESK INC/THE - CLASS A	61,191	5,483,715	12,112,758
TRAKYA CAM SANAYII AS	185,916	116,113	109,254
TRANS COSMOS INC	6,700	159,353	130,689
TRANSCONTINENTAL INC - CLASS A	30,200	702,260	378,192
TRANSCONTINENTAL REALTY INVESTORS INC	3,500	91,735	109,340

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
TRANSDIGM GROUP INC	110,000	27,985,217	49,938,900
TRANSENERX INC	763,577	3,649,040	1,817,313
TRANSGLOBE ENERGY CORP	24,486	70,138	46,279
TRANSLATE BIO INC	2,500	17,463	25,475
TRANSMISSORA ALIANCA DE ENERGIA ELETRICA SA	42,900	251,315	273,382
TRANSOCEAN LTD	906,146	9,871,852	7,892,532
TRANSUNION	396,900	18,839,805	26,528,796
TRAVELERS COMPANIES INC/THE	695,440	41,630,745	95,386,550
TRAVELPORT WORLDWIDE LTD	126,800	1,798,982	1,994,564
TRAVELZOO INC	6,200	103,292	83,080
TRAVIS PERKINS PLC	716,462	10,021,196	12,799,461
TREASURY WINE ESTATES LTD	3,679,702	26,429,389	39,025,172
TRECORA RESOURCES	19,400	275,064	176,346
TREDEGAR CORP	36,622	701,445	591,079
TREEHOUSE FOODS INC	226,514	15,850,729	14,621,479
TREX COMPANY INC	98,205	3,441,625	6,041,572
TRI POINTE GROUP INC	140,500	2,015,829	1,775,920
TRIBUNE MEDIA COMPANY - A SHARES	169,000	8,027,049	7,797,660
TRIBUNE PUBLISHING COMPANY	17,400	272,169	205,146
TRICIDA INC	13,258	363,641	512,024
TRICO BANCSHARES	25,086	643,637	985,629
TRIMAS CORP	91,267	2,158,157	2,759,001
TRIMBLE INC	594,400	13,576,816	24,013,760
TRINET GROUP INC	74,769	2,803,849	4,466,700
TRINITY INDUSTRIES INC	270,000	3,147,465	5,867,100
TRINITY PLACE HOLDINGS INC	10,300	97,486	41,200
TRINSEO SA	50,239	3,075,640	2,275,827
TRIPADVISOR INC	624,488	33,546,612	32,129,908
TRIPLE-S MANAGEMENT CORP - CLASS B	24,500	595,889	559,090
TRIPOD TECHNOLOGY CORP	1,420,000	4,281,204	4,584,286
TRISTATE CAPITAL HOLDINGS INC	23,300	358,162	476,019
TRISUL SA	67,100	69,062	81,037
TRITON INTERNATIONAL LTD OF BERMUDA	51,300	1,388,360	1,595,430
TRIUMPH BANCORP INC	41,177	1,086,837	1,210,192
TRIUMPH GROUP INC	754,668	15,697,335	14,383,972
TRONOX HOLDINGS PLC	91,800	1,723,465	1,207,170
TRUEBLUE INC	60,526	1,497,266	1,430,835
TRUECAR INC	90,700	1,081,510	602,248
TRUPANION INC	65,526	1,586,668	2,145,321
TRUSTCO BANK CORP NY	91,000	726,041	706,160
TRUSTMARK CORP	573,113	13,472,387	19,273,790
TS TECH COMPANY LTD	16,300	713,834	469,038
TSI HOLDINGS COMPANY LTD	29,800	218,638	170,693
TSINGTAO BREWERY COMPANY - H SHARES	5,832,000	29,195,111	27,488,583
TSUKADA GLOBAL HOLDINGS INC	17,500	103,285	95,022
TSUKUBA BANK LTD	70,800	186,031	123,453
TSUMURA & COMPANY	6,300	215,506	191,530
TTEC HOLDINGS INC	13,900	336,655	503,597
TTFB COMPANY LTD	4,000	34,596	33,614
TTM TECHNOLOGIES INC	130,224	1,666,475	1,527,528
TTW PUBLIC COMPANY LTD	154,000	57,889	59,203
TUCOWS INC - CLASS A	9,400	555,037	763,092
TUI AG	1,126,624	16,108,224	10,808,492
TULLOW OIL PLC	3,128,054	18,467,003	9,806,882
TUPPERWARE BRANDS CORP	49,300	2,058,768	1,261,094
TUPRAS TURKIYE PETROL RAFINERILERI AS	228,182	6,601,412	5,040,554
TURK HAVA YOLLARI ANONIM ORTAKLIGI	460,189	1,361,620	1,053,215
TURK SISE VE CAM FABRIKALARI AS	2,635,838	2,795,825	2,720,004
TURKCELL ILETISIM HIZMET AS	219,404	484,215	469,519
TURKIYE GARANTI BANKASI AS	293,099	782,775	432,676
TURKIYE HALK BANKASI AS	574,267	661,507	648,510
TURKIYE IS BANKASI AS - CLASS C	9,494,642	14,873,108	9,243,226
TURKIYE VAKIFLAR BANKASI TAO - D SHARES	2,429,605	4,241,304	1,948,122
TURNING POINT BRANDS INC	8,800	167,476	405,592
TURTLE BEACH CORP	8,700	200,348	98,832
TUTOR PERINI CORP	39,700	900,150	679,664
TV TOKYO HOLDINGS CORP	23,300	665,260	489,850
TWILIO INC - CLASS A	175,117	12,003,760	22,621,614
TWIN DISC INC	9,100	143,507	151,515
TWITTER INC	1,388,500	43,518,386	45,653,880
TWO HARBORS INVESTMENT CORP	460,863	7,566,556	6,235,476
TYLER TECHNOLOGIES INC	419,899	29,428,975	85,827,356
TYME TECHNOLOGIES INC	103,400	343,770	181,984

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
TYSON FOODS INC - CLASS A	1,087,081	60,445,334	75,476,034
U AND I GROUP PLC	124,120	389,203	302,767
U.S. BANCORP	3,665,500	95,457,642	176,640,445
U.S. CONCRETE INC	16,500	725,532	683,430
U.S. PHYSICAL THERAPY INC	12,300	647,955	1,291,869
U.S. SILICA HOLDINGS INC	79,800	2,873,024	1,385,328
U.S. XPRESS ENTERPRISES INC - CLASS A	23,400	196,686	154,674
UBIQUITI NETWORKS INC	33,550	2,852,279	5,022,771
UBISOFT ENTERTAINMENT SA	278,838	20,913,352	24,847,080
U-BLOX HOLDING AG	51,362	10,486,909	3,898,953
UBS AG	3,979,106	57,346,620	48,225,534
UCB SA	7,610	513,247	654,197
UCHIDA YOKO COMPANY LTD	3,300	103,202	97,046
UDG HEALTHCARE PLC	135,923	1,405,532	1,002,468
UDR INC	536,600	13,718,063	24,393,836
UFP TECHNOLOGIES INC	6,898	187,590	257,985
UGI CORP	416,660	13,193,842	23,091,297
ULKER BISKUVI SANAYI AS	226,709	628,996	683,787
ULS GROUP INC	1,800	36,595	30,980
ULTA BEAUTY INC	111,550	19,951,290	38,900,832
ULTIMATE SOFTWARE GROUP INC/THE	59,100	9,837,081	19,510,683
ULTRA CLEAN HOLDINGS INC	30,900	337,843	319,815
ULTRA PETROLEUM CORP	96,200	958,152	58,682
ULTRAGENYX PHARMACEUTICAL INC	52,900	4,923,194	3,669,144
ULVAC INC	21,800	658,964	630,257
UMB FINANCIAL CORP	46,100	2,415,409	2,952,244
UMH PROPERTIES INC	30,100	363,289	423,808
UMICORE SA	186,854	7,058,002	8,306,339
UMPQUA HOLDINGS CORP	448,612	10,413,046	7,402,098
UNDER ARMOUR INC - CLASS A	363,300	14,550,701	7,680,162
UNDER ARMOUR INC - CLASS C	350,276	13,465,638	6,609,708
UNICAJA BANCO SA	747,713	1,184,968	804,308
UNICHARM CORP	429,029	13,060,376	14,198,249
UNICREDIT SPA	992,644	13,976,519	12,737,538
UNIFI INC	17,200	550,120	332,820
UNIFIRST CORP	15,400	1,385,720	2,363,900
UNILEVER NV	1,262,759	65,792,464	73,418,288
UNILEVER PLC	34,975	1,839,208	2,002,985
UNION BANKSHARES CORP	102,235	3,064,482	3,305,258
UNION BANKSHARES INC	4,100	146,081	185,443
UNION PACIFIC CORP	1,851,900	67,637,802	309,637,680
UNIPAR CARBOCLORO SA	37,200	320,708	364,668
UNIPOL GRUPPO SPA	98,949	424,143	493,306
UNI-PRESIDENT ENTERPRISES CORP	3,929,240	8,405,790	9,536,093
UNIQURE BV	4,960	156,460	295,864
UNISYS CORP	94,699	1,591,669	1,105,137
UNIT CORP	63,412	1,403,601	902,987
UNITECH COMPUTER COMPANY LTD	33,190	24,335	22,291
UNITED AIRLINES HOLDINGS INC	623,217	40,934,821	49,720,252
UNITED ARROWS LTD	13,700	515,134	477,151
UNITED BANKSHARES INC	569,548	17,990,868	20,640,420
UNITED COMMUNITY BANKS INC	77,000	1,788,632	1,919,610
UNITED COMMUNITY FINANCIAL CORP	43,100	276,120	402,985
UNITED FINANCIAL BANCORP INC	62,515	907,084	897,090
UNITED FIRE GROUP INC	353,314	9,488,860	15,443,355
UNITED INDUSTRIAL CORP	14,200	34,471	30,402
UNITED INSURANCE HOLDINGS COMPANY	22,100	401,463	351,390
UNITED MICROELECTRONICS CORP	17,653,000	6,358,761	6,672,749
UNITED MIZRAHI BANK LTD	187,259	3,434,117	3,849,042
UNITED NATURAL FOODS INC	327,112	16,398,302	4,324,421
UNITED OVERSEAS BANK LTD	5,025,282	67,453,313	93,456,518
UNITED PARCEL SERVICE INC - CLASS B	1,856,400	141,581,785	207,434,136
UNITED PHOSPHORUS LTD	71,039	880,660	983,266
UNITED RENTALS INC	234,600	20,342,065	26,803,050
UNITED SECURITY BANCSHARES	13,800	136,206	146,280
UNITED SPIRITS LTD	1,737,176	15,506,197	13,889,885
UNITED STATES CELLULAR CORP	70,574	3,506,356	3,240,052
UNITED STATES LIME & MINERALS INC	2,400	138,594	185,088
UNITED STATES STEEL CORP	303,800	7,459,986	5,921,062
UNITED SUPER MARKETS HOLDINGS INC	11,000	132,157	108,822
UNITED TECHNOLOGIES CORP	2,058,021	113,236,601	265,258,327
UNITED THERAPEUTICS CORP	125,328	13,037,967	14,709,747
UNITED TRACTORS TBK PT	222,300	423,771	422,276

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
UNITEDHEALTH GROUP INC	2,588,692	160,387,333	640,079,984
UNITI GROUP INC	306,700	8,338,029	3,431,973
UNITIL CORP	14,300	515,654	774,631
UNITY BANCORP INC	8,300	138,361	156,704
UNITY BIOTECHNOLOGY INC	24,800	391,650	201,128
UNIVAR INC	856,087	22,737,258	18,970,877
UNIVERSAL CORP	24,300	1,262,187	1,400,409
UNIVERSAL DISPLAY CORP	100,100	11,037,502	15,300,285
UNIVERSAL ELECTRONICS INC	15,500	609,587	575,825
UNIVERSAL FOREST PRODUCTS INC	58,800	1,079,286	1,757,532
UNIVERSAL HEALTH REALTY INCOME TRUST	12,600	588,682	953,946
UNIVERSAL HEALTH SERVICES INC - CLASS B	199,253	26,672,865	26,654,074
UNIVERSAL INSURANCE HOLDINGS INC	51,178	1,229,064	1,586,518
UNIVERSAL LOGISTICS HOLDINGS INC	13,091	308,631	257,631
UNIVERSAL MEDICAL FINANCIAL & TECHNICAL ADVISORY SERVICES COMPANY LTD	2,494,000	2,293,534	2,268,442
UNIVERSAL STAINLESS & ALLOY PRODUCTS INC	7,800	192,348	129,246
UNIVEST FINANCIAL CORP	28,269	601,877	691,460
UNUM GROUP	366,197	13,995,384	12,388,445
UNUM THERAPEUTICS INC	500	7,050	2,195
UPLAND SOFTWARE INC	30,319	874,326	1,284,313
UPM-KYMMENE OY	77,260	2,311,807	2,255,536
UPWORK INC	12,500	237,368	239,250
URANIUM ENERGY CORP	134,900	230,368	188,860
URBAN & CIVIC PLC	811,900	3,030,569	2,888,193
URBAN EDGE PROPERTIES	107,300	2,423,097	2,038,700
URBAN OUTFITTERS INC	162,213	5,560,556	4,807,993
URSTADT BIDDLE PROPERTIES INC - CLASS A	29,000	536,904	598,560
US ECOLOGY INC	21,500	1,000,973	1,203,570
US FOODS HOLDING CORP	423,790	11,801,143	14,794,509
USA TECHNOLOGIES INC	56,800	380,136	235,720
USA TRUCK INC	8,900	201,585	128,516
USANA HEALTH SCIENCES INC	47,218	4,736,886	3,960,174
USG CORP	156,100	4,288,102	6,759,130
UTAH MEDICAL PRODUCTS INC	4,088	226,150	360,766
VAIL RESORTS INC	77,850	11,587,886	16,916,805
VALE INDONESIA TBK PT	4,334,783	764,280	1,031,946
VALE SA	256,607	2,462,129	3,358,171
VALERO ENERGY CORP	1,053,293	35,808,381	89,350,845
VALHI INC	17,400	75,516	40,194
VALIANT HOLDING AG	398	43,634	45,719
VALLEY NATIONAL BANCORP	316,600	3,422,764	3,033,028
VALMET CORP	47,821	985,109	1,211,377
VALMONT INDUSTRIES INC	43,400	4,261,872	5,646,340
VALNEVA SE	103,093	459,215	400,523
VALUE LINE INC	2,965	49,235	73,206
VALUE PARTNERS GROUP LTD	1,685,417	1,592,151	1,309,695
VALVOLINE INC	790,459	13,570,875	14,670,919
VANDA PHARMACEUTICALS INC	51,900	747,802	954,960
VANECK VECTORS RUSSIA - ETF	55,100	1,164,446	1,135,060
VAPOTHERM INC	8,905	133,488	174,983
VAREX IMAGING CORP	127,980	4,095,014	4,335,962
VARIAN MEDICAL SYSTEMS INC	292,163	23,186,346	41,405,340
VARONIS SYSTEMS INC	28,800	1,333,257	1,717,344
VARUN BEVERAGES LTD	107,000	1,254,899	1,338,601
VASTNED RETAIL NV	1,478	68,825	57,338
VAT GROUP AG	12,900	1,971,998	1,356,190
VBG GROUP AB	674	11,200	10,072
VECTOR GROUP LTD	104,075	1,923,413	1,122,969
VECTRUS INC	27,855	733,144	740,664
VEECO INSTRUMENTS INC	50,627	1,402,553	548,797
VEIDEKKE ASA	12,733	132,523	133,812
VENTAS INC	698,800	40,828,913	44,590,428
VENTURE CORP LTD	153,700	2,270,449	2,035,717
VEOLIA ENVIRONNEMENT SA	1,325,571	32,001,401	29,664,158
VEON LTD	156,191	396,747	326,439
VERA BRADLEY INC	73,798	947,306	977,824
VERACYTE INC	25,200	240,596	630,504
VERASTEM INC	60,600	461,955	179,376
VERBUND AG	78,793	3,300,996	3,784,863
VEREIT INC	2,245,181	18,984,471	18,792,165
VERICEL CORP	43,500	498,272	761,685
VERINT SYSTEMS INC	75,233	4,311,173	4,503,447
VERISIGN INC	347,298	34,586,678	63,055,425

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
VERISK ANALYTICS INC	450,079	35,305,860	59,860,507
VERITEX HOLDINGS INC	223,127	6,075,035	5,404,136
VERITIV CORP	16,487	692,851	433,938
VERITONE INC	7,900	162,783	41,080
VERIZON COMMUNICATIONS INC	10,523,879	390,006,552	622,276,965
VERRICA PHARMACEUTICALS INC	3,400	40,472	36,754
VERSO CORP - CLASS A	49,511	889,328	1,060,526
VERSUM MATERIALS INC	333,159	11,224,265	16,761,229
VERTEX PHARMACEUTICALS INC	659,580	60,436,868	121,329,741
VESTAS WIND SYSTEMS A/S	297,464	18,048,966	25,054,686
VESTEL BEYAZ ESYA SANAYI VE TICARET AS	19,088	60,379	57,099
VESTEL ELEKTRONIK SANAYI VE TICARET AS	431,570	870,881	984,660
VETROPACK HOLDING AG	14	28,877	30,505
VEVA SYSTEMS INC - CLASS A	1,158,307	40,136,080	146,942,826
VF CORP	834,700	49,887,220	72,543,777
VIACOM INC - CLASS A	16,309	748,611	529,227
VIACOM INC - CLASS B	1,203,012	44,970,292	33,768,547
VIAD CORP	20,000	543,914	1,125,800
VIASAT INC	56,100	3,053,836	4,347,750
VIAVI SOLUTIONS INC	306,595	2,640,085	3,795,646
VICI PROPERTIES INC	771,300	15,045,136	16,876,044
VICOR CORP	17,200	346,563	533,544
VICTORY CAPITAL HOLDINGS INC - CLASS A	22,384	264,111	336,208
VICTREX PLC	80,480	2,421,675	2,260,986
VIDRALA SA	83,455	5,548,644	7,299,810
VIEDMED HEALTHCARE INC	7,300	25,400	36,010
VIEWRAY INC	107,162	1,106,043	791,927
VIFOR PHARMA AG	5,455	679,221	737,540
VIKING THERAPEUTICS INC	331,089	4,541,773	3,291,025
VILLAGE SUPER MARKET - CLASS A	28,522	832,136	779,506
VINCI SA	168,921	13,695,249	16,448,438
VINYTHAI PUBLIC COMPANY LTD	385,300	295,359	299,887
VIPSHOP HOLDINGS LTD - ADR	158,100	975,649	1,269,543
VIRBAC SA	4,949	710,422	812,431
VIRNETX HOLDING CORP	48,600	233,418	307,638
VIRTU FINANCIAL INC	378,768	8,287,997	8,995,740
VIRTUS INVESTMENT PARTNERS INC	6,800	767,060	663,340
VIRTUSA CORP	86,762	3,747,420	4,637,429
VISA INC - CLASS A	4,929,271	217,446,357	769,902,837
VISHAY INTERTECHNOLOGY INC	283,913	4,828,939	5,243,873
VISHAY PRECISION GROUP INC	24,593	526,049	841,327
VISTA GROUP INTERNATIONAL LTD	926,177	3,026,753	3,082,465
VISTEON CORP	301,961	23,795,692	20,337,073
VISTRA ENERGY CORP	760,214	14,584,776	19,788,370
VITA GROUP LTD	40,483	43,905	42,992
VITAL KSK HOLDINGS INC	7,400	81,301	73,007
VITAL THERAPIES INC	33,600	218,736	6,623
VITASOY INTERNATIONAL HOLDINGS LTD	1,345,840	4,672,093	6,514,936
VITRO SAB DE CV	25,610	95,998	65,842
VITROLIFE AB	39,367	637,279	898,302
VIVENDI SA	181,049	4,892,794	5,251,003
VIVINT SOLAR INC	18,800	256,316	93,436
VMWARE INC - CLASS A	167,900	14,592,144	30,307,629
VOCERA COMMUNICATIONS INC	823,996	18,680,951	26,062,993
VOCUS GROUP LTD	53,069	136,118	139,104
VODAFONE GROUP PLC	20,437,776	52,547,495	37,230,758
VOLKSWAGEN AG - PREFERRED	88,511	15,605,100	13,945,644
VOLVO AB - B SHARES	136,405	2,127,947	2,117,702
VONAGE HOLDINGS CORP	216,900	1,424,603	2,177,676
VONTOBEL HOLDING AG	17,773	996,903	955,662
VORNADO REALTY TRUST	320,900	25,276,501	21,641,496
VOSTOK NEW VENTURES LTD	3,480	17,056	21,011
VOYA FINANCIAL INC	455,898	19,913,898	22,776,664
VOYAGE GROUP INC	24,800	279,187	254,979
VOYAGER THERAPEUTICS INC	14,400	246,773	275,616
VOYAGEURS DU MONDE	426	68,512	57,400
VP BANK AG	7,012	1,288,261	967,415
VSE CORP	11,100	353,310	350,538
VTB BANK OJSC - GDR	1,406,100	2,455,032	1,605,766
VULCAN MATERIALS COMPANY	257,900	25,131,275	30,535,360
VUZIX CORP	12,600	95,886	38,556
W&T OFFSHORE INC	149,589	961,141	1,032,164
W.P. CAREY INC	376,900	24,132,327	29,522,577

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
WABASH NATIONAL CORP	103,225	1,366,390	1,398,699
WABCO HOLDINGS INC	111,200	14,035,413	14,659,496
WABTEC CORP	373,126	24,657,721	27,506,849
WACOAL CORP	18,300	519,146	454,999
WADDELL & REED FINANCIAL INC - CLASS A	113,725	2,260,099	1,966,305
WAGEWORKS INC	42,100	1,927,652	1,589,696
WAKACHIKU CONSTRUCTION COMPANY LTD	16,100	244,652	216,296
WALGREENS BOOTS ALLIANCE INC	2,263,350	90,270,274	143,202,155
WALKER & DUNLOP INC	45,751	1,575,779	2,329,183
WAL-MART DE MEXICO SAB DE CV	7,721,077	20,096,376	20,666,494
WAL-MART INC	3,604,900	141,591,249	351,585,897
WALSIN LIHWA CORP	5,419,000	3,473,419	3,103,303
WALSIN TECHNOLOGY CORP	650,000	3,506,466	4,217,972
WALT DISNEY COMPANY/THE	4,929,549	246,997,832	547,327,913
WARRIOR MET COAL INC	48,137	1,148,053	1,463,365
WARSAW STOCK EXCHANGE	126,535	1,453,221	1,287,183
WASEDA ACADEMY COMPANY LTD	4,200	29,441	26,296
WASHINGTON FEDERAL INC	81,900	1,916,927	2,366,091
WASHINGTON H. SOUL PATTINSON & COMPANY LTD	5,900	127,864	110,267
WASHINGTON PRIME GROUP INC	187,788	1,904,779	1,061,002
WASHINGTON REAL ESTATE INVESTMENT TRUST	81,100	2,159,882	2,301,618
WASHINGTON TRUST BANCORP	24,582	954,613	1,183,623
WASION METERS GROUP LTD	138,000	74,771	72,253
WASTE CONNECTIONS INC	293,117	19,975,392	25,969,556
WASTE MANAGEMENT INC	925,300	35,163,428	96,147,923
WATAMI COMPANY LTD	4,000	60,632	58,255
WATERS CORP	283,736	42,121,114	71,419,189
WATERSTONE FINANCIAL INC	27,600	360,501	454,296
WATSCO INC	114,050	13,646,766	16,333,101
WATTS WATER TECHNOLOGIES INC - CLASS A	74,964	4,851,998	6,058,590
WAVE LIFE SCIENCES LTD	17,300	433,674	672,105
WAYFAIR INC - CLASS A	112,015	10,334,821	16,628,627
WD-40 COMPANY	18,201	1,619,550	3,083,977
WEATHERFORD INTERNATIONAL PLC	2,179,000	13,290,390	1,520,942
WEBSTER FINANCIAL CORP	582,279	31,529,289	29,504,077
WEC ENERGY GROUP INC	569,268	28,653,576	45,017,713
WEIBO CORP - SPONSORED ADR	87,538	6,434,211	5,426,481
WEICHAI POWER COMPANY LTD	3,898,000	3,738,889	6,226,908
WEIGHT WATCHERS INTERNATIONAL INC	59,429	1,889,395	1,197,494
WEINGARTEN REALTY INVESTORS	229,700	6,809,433	6,746,289
WEIR GROUP PLC/THE	991,817	28,511,246	20,135,391
WEIS MARKETS INC	9,300	416,113	379,533
WELBILT INC	1,275,142	23,816,763	20,886,826
WELL SHIN TECHNOLOGY COMPANY LTD	62,000	118,616	111,848
WELLCARE HEALTH PLANS INC	132,126	23,614,412	35,640,989
WELLS FARGO & COMPANY	12,605,143	475,259,364	609,080,510
WELLTOWER INC	747,700	50,738,428	58,021,520
WENDY'S COMPANY/THE	381,179	2,586,109	6,819,292
WERNER ENTERPRISES INC	175,706	5,952,329	6,000,360
WESBANCO INC	527,768	19,051,111	20,978,778
WESCO AIRCRAFT HOLDINGS INC	83,842	1,144,552	736,971
WESCO INTERNATIONAL INC	208,584	11,543,278	11,057,038
WEST BANCORP	17,500	341,084	361,900
WEST CHINA CEMENT LTD	6,128,000	1,093,675	811,868
WEST FRASER TIMBER COMPANY LTD	46,605	2,115,490	2,267,544
WEST PHARMACEUTICAL SERVICES INC	143,100	11,007,640	15,769,620
WESTAG & GETALIT AG	460	16,691	13,636
WESTAMERICA BANCORPORATION	178,629	9,844,358	11,039,272
WESTERN ALLIANCE BANCORP	627,204	26,242,553	25,740,452
WESTERN ASSET MORTGAGE CAPITAL CORP	38,300	577,029	391,809
WESTERN DIGITAL CORP	852,233	57,576,208	40,958,318
WESTERN NEW ENGLAND BANCORP INC	27,100	280,234	250,133
WESTERN UNION COMPANY	1,167,700	22,083,522	21,567,419
WESTLAKE CHEMICAL CORP	95,100	6,354,863	6,453,486
WESTROCK COMPANY	469,847	21,230,231	18,018,632
WESTWOOD HOLDINGS GROUP INC	9,300	524,289	328,011
WEX INC	80,600	6,462,149	15,474,394
WEYCO GROUP INC	8,500	239,070	263,160
WEYERHAEUSER COMPANY	1,495,780	44,681,223	39,398,845
WH GROUP LTD	33,111,500	27,604,988	35,431,640
WHARF HOLDINGS LTD	153,000	525,870	461,927
WHEATON PRECIOUS METALS CORP	860,000	19,450,499	20,477,263
WHIRLPOOL CORP	138,520	22,207,905	18,407,923

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
WHITBREAD PLC	9,505	548,529	628,935
WHITBREAD PLC - SPONSORED ADR	70,350	1,078,494	1,178,363
WHITE MOUNTAINS INSURANCE GROUP LTD	6,242	4,355,010	5,776,846
WHITEHAVEN COAL LTD	88,163	309,310	253,638
WHITESTONE REIT	39,300	516,968	472,386
WHITING PETROLEUM CORP	554,516	22,470,589	14,495,048
WIDEPENWEST INC	23,500	259,430	213,850
WIJAYA KARYA PERSERO TBK PT	2,421,600	343,415	367,321
WILLDAN GROUP INC	8,100	239,112	300,267
WILLIAM DEMANT HOLDING AS	30,057	1,321,362	889,687
WILLIAM LYON HOMES - CLASS A	34,100	772,196	524,117
WILLIAM MORRISON SUPERMARKETS PLC	4,595,175	16,466,416	13,625,108
WILLIAMS COMPANIES INC/THE	2,348,000	60,359,850	67,434,560
WILLIAMS-SONOMA INC	173,598	6,814,075	9,768,359
WILLIS LEASE FINANCE CORP	7,883	206,718	334,160
WILLIS TOWERS WATSON PLC	300,105	43,768,705	52,713,443
WILLSCOT CORP	36,400	566,446	403,676
WILSON SONS LTD	113,399	1,251,749	1,080,171
WING TAI HOLDINGS LTD	250,500	435,461	375,426
WINGSTOP INC	39,961	1,302,756	3,038,235
WINMARK CORP	2,900	316,230	546,911
WINNEBAGO INDUSTRIES INC	30,400	706,908	946,960
WINTRUST FINANCIAL CORP	194,309	16,545,972	13,082,825
WIPRO LTD	2,248,474	8,588,267	8,270,100
WISDOMTREE INVESTMENTS INC	105,700	2,107,482	746,242
WNS HOLDINGS LTD - ADR	18,608	955,041	991,248
WOLTERS KLUWER NV	377,271	16,644,411	25,713,657
WOLVERINE WORLD WIDE INC	677,600	20,371,039	24,210,648
WONIK HOLDINGS COMPANY LTD	39,278	214,786	167,479
WOODWARD INC	88,911	5,562,694	8,436,765
WOOLWORTHS LTD	32,186	657,604	695,045
WOORI FINANCIAL GROUP INC	610,709	8,532,329	7,397,805
WORKDAY INC - CLASS A	361,348	34,501,475	69,685,962
WORKIVA INC	46,101	1,254,097	2,337,321
WORLD ACCEPTANCE CORP	12,527	1,005,594	1,467,288
WORLD FUEL SERVICES CORP	65,800	1,489,054	1,900,962
WORLD HOLDINGS COMPANY LTD	4,600	79,788	78,506
WORLD WRESTLING ENTERTAINMENT INC	88,038	3,835,965	7,639,938
WORLDPAY INC - CLASS A	705,127	47,554,219	80,031,914
WORTHINGTON INDUSTRIES INC	57,632	1,855,034	2,150,826
WPP PLC	4,225,717	74,544,525	44,645,246
WPX ENERGY INC	1,692,424	24,379,015	22,187,679
WR BERKLEY CORP	289,500	13,695,601	24,526,440
WR GRACE & COMPANY	274,651	20,684,885	21,433,764
WRIGHT MEDICAL GROUP NV	569,163	15,051,990	17,900,176
WSFS FINANCIAL CORP	255,259	10,618,733	9,852,997
WW GRAINGER INC	95,600	21,601,984	28,768,908
WYNDHAM DESTINATIONS INC	659,311	28,149,690	26,695,502
WYNDHAM HOTELS & RESORTS INC	417,806	22,474,509	20,886,122
WYNN MACAU LTD	901,600	1,450,488	2,124,803
WYNN RESORTS LTD	202,850	24,297,272	24,204,062
X4 PHARMACEUTICALS INC	833	114,170	14,500
XCEL ENERGY INC	891,200	31,598,706	50,094,352
XCMG CONSTRUCTION MACHINERY COMPANY LTD	1,586,600	971,580	1,038,814
XENCOR INC	45,400	1,058,190	1,410,124
XENIA HOTELS & RESORTS INC	165,840	3,593,320	3,633,554
XERIS PHARMACEUTICALS INC	3,900	80,608	39,156
XEROX CORP	580,735	17,404,572	18,571,905
XIABUXIABU CATERING MANAGEMENT CHINA HOLDINGS COMPANY LTD	804,000	1,286,288	1,401,120
XILINX INC	592,550	28,062,843	75,129,415
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY COMPANY LTD	223,700	276,942	322,016
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY COMPANY LTD - RIGHTS	42,503	0	0
XINXING DUCTILE IRON PIPES COMPANY LTD	6,078,843	4,275,807	4,631,362
XINYU IRON & STEEL COMPANY LTD	9,836,712	8,153,466	8,899,617
XIWANG SPECIAL STEEL COMPANY LTD	2,017,000	422,923	393,125
XOMA CORP	6,300	130,221	77,994
XPERI CORP	47,000	1,297,530	1,099,800
XPO LOGISTICS INC	240,800	15,986,792	12,940,592
XVIVO PERFUSION AB	1,440	24,512	25,368
XYLEM INC	429,300	16,349,785	33,931,872
YAGEO CORP	52,717	683,137	552,476
YAHOO! JAPAN CORP	614,800	2,540,622	1,505,270
YAMANASHI CHUO BANK LTD	3,800	72,537	47,069

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
YAMATO INTERNATIONAL INC	17,000	87,679	64,507
YAMATO KOGYO COMPANY LTD	35,500	907,920	968,605
YAMAYA CORP	2,300	62,227	46,339
YAMAZEN CORP	18,900	216,942	199,271
YANGZIJANG SHIPBUILDING HOLDINGS LTD	1,226,800	1,143,028	1,358,582
YANLORD LAND GROUP LTD	468,000	483,689	469,900
YAPI VE KREDI BANKASI AS	11,523,586	4,274,393	4,344,598
YARA INTERNATIONAL ASA	495,064	19,733,893	20,281,780
YASHIMA DENKI COMPANY LTD	3,400	27,565	25,434
YEASHIN INTERNATIONAL DEVELOPMENT COMPANY LTD	975,319	788,124	634,485
YELLOW HAT LTD	3,800	50,198	49,987
YELLOW PAGES LTD	5,700	44,377	26,666
YELP INC	82,100	2,621,823	2,832,450
YETI HOLDINGS INC	17,000	278,673	514,250
YEXT INC	84,900	1,506,539	1,855,914
YIHAI INTERNATIONAL HOLDING LTD	454,000	1,128,118	2,021,325
Y-MABS THERAPEUTICS INC	2,400	51,712	62,904
YORK WATER COMPANY/THE	13,100	321,539	449,592
YOSSIX COMPANY LTD	900	25,791	28,947
YOUGOV PLC	10,306	62,536	64,125
YOUNGONE CORP	6,370	207,949	182,946
YOUNGONE HOLDINGS COMPANY LTD	782	38,978	44,091
YRC WORLDWIDE INC	33,100	348,497	221,439
YTL HOSPITALITY REIT	1,718	503	539
YUANTA FINANCIAL HOLDING COMPANY LTD	15,395,000	7,331,257	8,766,316
YUEXIU PROPERTY COMPANY LTD	2,444,000	573,928	588,432
YUEXIU TRANSPORT INFRASTRUCTURE LTD	1,166,000	915,619	949,145
YULE CATTO & COMPANY PLC	372,412	2,618,038	1,841,120
YUM CHINA HOLDINGS INC	791,500	31,607,237	35,546,265
YUM! BRANDS INC	1,200,434	45,731,169	119,815,318
YURTEC CORP	8,300	66,926	60,740
YUZHOU PROPERTIES COMPANY LTD	186,000	89,668	112,312
Z ENERGY LTD	470,101	2,306,050	2,007,011
ZAFGEN INC	25,300	179,630	69,322
ZAGG INC	31,100	308,050	282,077
ZALANDO SE	793,381	28,595,007	30,956,963
ZAYO GROUP HOLDINGS INC	438,700	11,812,861	12,467,854
ZEAL NETWORK SE	5,606	172,323	126,838
ZEBRA TECHNOLOGIES CORP - CLASS A	143,809	13,013,640	30,132,300
ZEE ENTERTAINMENT ENTERPRISES LTD	413,199	2,231,523	2,657,238
ZEHNDER GROUP AG	4,462	187,393	150,988
ZENDESK INC	216,340	12,034,360	18,388,900
ZENG HSING INDUSTRIAL COMPANY LTD	12,000	50,695	58,403
ZENKOKU HOSHO COMPANY LTD	154,900	5,414,979	5,415,937
ZENRIN COMPANY LTD	6,800	204,852	150,579
ZERIA PHARMACEUTICAL COMPANY LTD	13,700	269,307	236,781
ZHEJIANG EXPRESSWAY COMPANY LTD	784,000	666,216	898,859
ZHEJIANG YANKON GROUP COMPANY LTD	293,500	149,508	170,330
ZHEN DING TECHNOLOGY HOLDING LTD	2,349,000	5,939,391	7,293,824
ZHUZHOU CRRC TIMES ELECTRIC COMPANY LTD - H SHARES	214,000	1,055,315	1,264,925
ZILLOW GROUP INC - CLASS A	109,140	3,273,945	3,732,588
ZILLOW GROUP INC - CLASS C	294,245	10,451,288	10,222,071
ZIMMER BIOMET HOLDINGS INC	460,974	52,165,991	58,866,380
ZION OIL & GAS INC	33,800	130,806	25,519
ZIONS BANCORPORATION NA	412,490	14,428,652	18,731,171
ZIOPHARM ONCOLOGY INC	126,300	1,186,650	486,255
ZIX CORP	71,802	351,384	493,998
ZOETIS INC	1,196,576	101,376,156	120,459,306
ZOGENIX INC	42,364	1,212,160	2,330,444
ZOMEDICA PHARMACEUTICALS CORP	40,000	119,600	14,000
ZONGTAI REAL ESTATE DEVELOPMENT COMPANY LTD	586,800	490,687	356,986
ZSCALER INC	64,493	2,772,524	4,574,488
ZUMIEZ INC	54,979	1,293,248	1,368,427
ZUORA INC - CLASS A	17,857	322,901	357,676
ZURICH INSURANCE GROUP AG	114,094	17,113,247	37,760,199
ZYNGA INC - CLASS A	6,545,950	24,221,248	34,889,913
Total Cost Domestic and International Equity		\$ 58,641,146,241	
Total Fair Value Domestic and International Equity			\$92,594,889,539

COMMINGLED STOCK FUNDS
As of March 31, 2019

Security Description	Shares	Cost	Fair Value
AQR Capital Management Style Premia U.S. Long Only Equity Beta 1 Fund	2,494,364,395	2,494,364,395	2,556,301,035
Baring International Investment Full Active/Passive Fund	27,263,297	249,977,506	732,155,832
BlackRock MSCI ACWI ex-U.S. IMI Index Fund	834,494,698	9,524,987,965	11,635,685,021
Consilium Investment Management Frontier Equity Fund	13,831,453	13,831,453	16,801,863
Genesis Investment Management Emerging Markets Fund	702,340	570,386,281	799,080,283
Morgan Stanley Investment Management Emerging Markets Fund	13,485,266	206,785,299	1,074,033,996
Morgan Stanley Investment Management Galaxy Fund	1,512,366	150,000,000	151,675,165
Total Cost Commingled Stock Funds		\$ 13,210,332,899	
Total Fair Value Commingled Stock Funds			\$ 16,965,733,195

GLOBAL FIXED INCOME

As of March 31, 2019

Security Description	Coupon	Maturity	Par	Fair Value
	Rate	Date		
AASET 2018-1A A	3.8840	1/16/38	10,655,293	\$ 10,645,525
AASET 2018-2A A	4.4540	11/16/38	36,366,562	36,845,186
ABBOTT LABORATORIES	3.7500	11/30/26	2,956,000	3,072,828
ABBVIE INC	2.8500	5/14/23	5,375,000	5,316,467
ABBVIE INC	3.6000	5/14/25	30,000,000	30,067,245
ABBVIE INC	4.5000	5/14/35	20,000,000	19,563,626
ABBVIE INC	4.3000	5/14/36	41,000,000	38,889,206
ABBVIE INC	4.4500	5/14/46	31,000,000	28,743,746
ABBVIE INC	4.2500	11/14/28	30,000,000	30,640,905
ABU DHABI NATIONAL ENERGY COMPANY PJSC	3.8750	5/6/24	25,000,000	25,218,750
AEPTC 2012-1 A3	2.8449	12/1/24	78,266,000	78,646,827
AEPWW 2013-1 A1	2.0076	2/1/24	7,288,347	7,165,678
AFLAC INC	3.6250	11/15/24	29,000,000	30,060,236
AFLAC INC	3.2500	3/17/25	35,000,000	35,440,299
AIA GROUP LTD	3.2000	3/11/25	20,000,000	19,856,500
AIR CANADA 2015-1A PTT	3.6000	3/15/27	36,678,843	36,462,437
AIR CANADA 2015-2AA PTT	3.7500	6/15/29	21,986,166	22,228,014
AIR TRANSPORT SERVICES GROUP INC	1.1250	10/15/24	3,762,000	3,752,157
AKAMAI TECHNOLOGIES INC	0.1250	5/1/25	9,407,000	9,375,440
ALIBABA GROUP HOLDING LTD	3.1250	11/28/21	22,878,000	23,029,920
ALIBABA GROUP HOLDING LTD	3.6000	11/28/24	45,000,000	46,125,742
ALIBABA GROUP HOLDING LTD	3.4000	12/6/27	35,000,000	34,319,868
ALIBABA GROUP HOLDING LTD	4.0000	12/6/37	25,000,000	24,266,411
ALLSCRIPTS HEALTHCARE SOLUTIONS INC	1.2500	7/1/20	5,235,000	5,120,353
ALLSTATE CORP	6.5000	5/15/57	37,125,000	40,837,500
ALM 2013-7R2A A2R2	4.2468	10/15/27	25,000,000	24,813,450
ALM 2013-7R2A BR2	4.7968	10/15/27	25,000,000	24,645,475
ALM 2013-8A A1R	4.0868	10/15/28	25,000,000	25,016,925
AMAZON.COM INC	2.8000	8/22/24	25,000,000	25,043,857
AMAZON.COM INC	3.1500	8/22/27	25,000,000	25,168,403
AMAZON.COM INC	3.8750	8/22/37	35,000,000	36,378,596
AMAZON.COM INC	4.0500	8/22/47	35,000,000	37,061,075
AMERICAN AIRLINES 15-1 A PTT	3.3750	5/1/27	41,404,174	40,741,707
AMERICAN AIRLINES 15-1 B PTT	3.7000	5/1/23	17,017,648	16,801,524
AMERICAN AIRLINES 16-1 AA PTT	3.5750	1/15/28	30,821,807	30,956,982
AMERICAN EXPRESS COMPANY	2.5000	8/1/22	32,004,000	31,629,970
AMERICAN EXPRESS COMPANY	3.0000	10/30/24	50,000,000	49,750,370
AMERICAN EXPRESS COMPANY	3.4000	2/27/23	42,720,000	43,370,969
AMERICAN EXPRESS COMPANY	3.7000	8/3/23	45,000,000	46,114,369
AMERICAN EXPRESS CREDIT CORP	2.2500	5/5/21	6,655,000	6,611,684
AMERICAN TOWER CORP	2.2500	1/15/22	20,000,000	19,694,862
AMERICAN TOWER CORP	3.0000	6/15/23	25,000,000	24,914,806
AMERICAN TOWER CORP	3.6000	1/15/28	20,000,000	19,711,196
AMERICAN WATER CAPITAL CORP	3.4000	3/1/25	27,000,000	27,535,689
AMERICAN WATER CAPITAL CORP	2.9500	9/1/27	41,550,000	40,399,463
AMG CAPITAL TRUST II - PREFERRED	0.0000		92,785	4,639,250
AMGEN INC	2.6500	5/11/22	3,565,000	3,552,561
AMGEN INC	2.6000	8/19/26	50,000,000	47,298,255
AMGEN INC	2.6500	5/11/22	28,000,000	27,902,304
AMGEN INC	3.2000	11/2/27	67,714,000	66,292,493
ANADARKO PETROLEUM CORP	6.4500	9/15/36	28,400,000	32,675,983
ANADARKO PETROLEUM CORP	4.5000	7/15/44	25,565,000	24,057,125
ANALOG DEVICES INC	3.9000	12/15/25	20,000,000	20,361,240
ANHEUSER-BUSCH INBEV WORLDWIDE INC	3.7500	7/15/42	20,000,000	17,307,483
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.4390	10/6/48	23,973,000	22,567,348
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.7500	4/15/58	50,000,000	47,651,332
APOLLO MANAGEMENT HOLDINGS LP	4.0000	5/30/24	32,308,000	32,330,719
APOLLO MANAGEMENT HOLDINGS LP	4.4000	5/27/26	30,000,000	30,365,543
APPLE INC	2.3000	5/11/22	5,540,000	5,503,947
APPLE INC	3.8500	5/4/43	20,000,000	20,200,609
APPLE INC	2.5000	2/9/25	36,000,000	35,346,105
APPLE INC	3.4500	2/9/45	72,000,000	68,501,517
APPLE INC	3.2000	5/13/25	20,000,000	20,355,455
APPLE INC	4.3750	5/13/45	25,000,000	27,214,062
APPLE INC	3.3500	2/9/27	30,044,000	30,661,506
APPLE INC	3.0000	11/13/27	25,000,000	24,841,286
ARCONIC INC	1.6250	10/15/19	6,132,000	6,053,875
ARES CAPITAL CORP	3.7500	2/1/22	10,008,000	9,977,976
ARES CAPITAL CORP	3.6250	1/19/22	50,000,000	50,101,056
ARES CAPITAL CORP	3.5000	2/10/23	17,989,000	17,493,149
ARES FINANCE COMPANY LLC	4.0000	10/8/24	46,060,000	44,543,834
AT&T INC	4.8000	6/15/44	30,228,000	29,676,696
AT&T INC	3.4000	5/15/25	43,600,000	43,142,907
AT&T INC	4.7500	5/15/46	35,000,000	34,201,514
AT&T INC	3.9500	1/15/25	16,500,000	16,837,260
AT&T INC	5.2500	3/1/37	39,000,000	40,860,877

GLOBAL FIXED INCOME
As of March 31, 2019

AT&T INC	3.7766	6/12/24	50,000,000	49,599,261
AT&T INC	4.3000	2/15/30	20,000,000	20,229,564
ATLAS AIR WORLDWIDE HOLDINGS INC	2.2500	6/1/22	3,936,000	4,124,992
AXIS 2018-1A A2	3.2400	12/20/23	18,851,867	18,893,750
AXIS 2018-2A A2	3.8900	7/20/22	22,000,000	22,208,435
BAIDU INC	3.6250	7/6/27	5,000,000	4,895,475
BAIDU INC	4.3750	5/14/24	20,000,000	20,735,320
BAMLL 2015-200P A	3.2180	4/14/33	19,280,000	19,516,218
BAMLL 2015-200P B	3.4900	4/14/33	20,000,000	20,170,670
BAMLL 2015-200P C	3.5958	4/14/33	20,000,000	20,030,378
BANK 2018-BN12 AS	4.4915	5/15/61	2,770,000	2,974,539
BANK OF AMERICA CORP	3.2480	10/21/27	3,175,000	3,108,466
BANK OF AMERICA CORP	2.8810	4/24/23	3,760,000	3,748,498
BANK OF AMERICA CORP	5.1250	12/31/49	20,000,000	19,929,750
BANK OF AMERICA CORP	4.0000	1/22/25	40,000,000	40,793,372
BANK OF AMERICA CORP	2.8810	4/24/23	38,000,000	37,883,762
BANK OF AMERICA CORP	3.0930	10/1/25	30,000,000	29,751,327
BANK OF AMERICA CORP	3.0040	12/20/23	29,036,000	28,920,370
BANK OF AMERICA CORP	3.8640	7/23/24	40,000,000	41,136,391
BANK OF AMERICA CORP - PREFERRED	0.0000		9,354	12,177,692
BANK OF MONTREAL	2.5500	11/6/22	73,063,000	72,820,935
BANK OF NEW YORK MELLON CORP	4.6250	12/31/49	61,141,000	57,778,245
BANK OF NEW YORK MELLON CORP	3.3000	8/23/29	36,404,000	36,356,043
BANK ONE CORP	8.0000	4/29/27	30,000,000	38,065,817
BATLN 2015-8A A1R	3.9409	7/18/30	10,000,000	10,002,260
BATLN 2015-8A BR	5.2009	7/18/30	10,605,000	10,604,989
BATLN 2015-9A AR	3.6968	7/15/31	50,000,000	49,400,750
BATLN 2015-9A BR	4.2468	7/15/31	47,000,000	46,382,655
BATLN 2015-9A CR	4.4968	7/15/31	27,500,000	26,608,945
BATLN 2016-10A B	5.3811	1/24/29	22,000,000	22,000,396
BATLN 2017-11A A	3.8311	10/24/29	35,000,000	35,003,255
BATLN 2017-11A B	4.3311	10/24/29	9,000,000	8,930,853
BATLN 2017-11A C	4.8311	10/24/29	10,000,000	9,843,660
BATLN 2017-11A D	5.9211	10/24/29	18,500,000	18,411,644
BATLN 2018-12A A1	3.5951	5/17/31	50,000,000	49,011,900
BATLN 2018-12A B1	4.0251	5/17/31	20,000,000	19,613,480
BATLN 2018-12A C1	4.3751	5/17/31	10,000,000	9,580,410
BATLN 2018-12A D	5.2851	5/17/31	12,750,000	12,000,249
BB&T CORP	2.0500	5/10/21	6,710,000	6,618,585
BBIRD 2016-1A AA	2.4870	12/16/41	14,583,333	14,173,034
BECTON, DICKINSON AND COMPANY	6.7000	8/1/28	25,000,000	29,224,868
BECTON, DICKINSON AND COMPANY	2.8940	6/6/22	20,000,000	19,906,645
BERKSHIRE HATHAWAY FINANCE CORP	4.2500	1/15/49	25,000,000	26,167,787
BERKSHIRE HATHAWAY FINANCE CORP	3.1250	3/15/26	20,000,000	20,204,727
BIOGEN INC	3.6250	9/15/22	30,000,000	30,471,294
BIOGEN INC	4.0500	9/15/25	27,000,000	27,619,537
BIOMARIN PHARMACEUTICAL INC	0.5990	8/1/24	8,431,000	8,625,967
BLACKROCK FIXED INCOME OPPORTUNITIES NERO FUND	0.0000		1,964,791,886	2,419,847,904
BLACKROCK INC	3.3750	6/1/22	3,278,000	3,361,478
BLACKROCK INC	3.5000	3/18/24	62,400,000	64,867,163
BLACKSTONE MORTGAGE TRUST INC	4.3750	5/5/22	4,005,000	4,035,835
BLACKSTONE MORTGAGE TRUST INC	4.7500	3/15/23	2,237,000	2,254,223
BLUEM 2015-2A CR	4.6509	7/18/27	16,625,000	16,396,473
BNSF FUNDING TRUST I	6.6130	12/15/55	17,230,000	18,608,400
BNSF RAILWAY COMPANY 2015-1 PTT	3.4420	6/16/28	65,126,560	65,902,315
BOEING COMPANY	7.2500	6/15/25	48,750,000	59,223,250
BOOKING HOLDINGS INC	0.9000	9/15/21	7,349,000	8,111,826
BOOKING HOLDINGS INC	3.6000	6/1/26	25,000,000	25,405,448
BOSTON SCIENTIFIC CORP	3.7500	3/1/26	1,100,000	1,121,498
BOSTON SCIENTIFIC CORP	3.3750	5/15/22	25,000,000	25,335,539
BOSTON SCIENTIFIC CORP	3.8500	5/15/25	25,000,000	25,736,009
BP CAPITAL MARKETS AMERICA INC	2.7500	5/10/23	21,897,000	21,809,966
BROOKFIELD FINANCE INC	4.8500	3/29/29	40,000,000	41,127,455
BROOKFIELD FINANCE INC	4.0000	4/1/24	35,000,000	35,491,912
BSCMS 2005-PW10 AJ	5.5900	12/11/40	4,643,061	4,780,595
BSCMS 2007-T26 AJ	5.3671	1/12/45	20,000,000	17,761,010
BUCKEYE PARTNERS LP	5.8500	11/15/43	20,053,000	19,940,354
BUCKEYE PARTNERS LP	3.9500	12/1/26	32,000,000	30,424,377
BURLINGTON NORTHERN SANTA FE CORP	3.9000	8/1/46	20,000,000	20,199,898
BWAY 2013-1515 C	3.4462	3/10/33	35,150,000	34,824,834
BWAY 2015-1740 C	3.3424	1/13/35	15,643,000	15,531,334
BXP 2017-GM B	3.4248	6/13/39	75,000,000	75,401,842
CADENCE DESIGN SYSTEMS INC	4.3750	10/15/24	45,000,000	46,272,810
CANADIAN IMPERIAL BANK OF COMMERCE	3.5000	9/13/23	25,000,000	25,603,014
CAPITAL ONE FINANCIAL CORP	3.2000	1/30/23	5,070,000	5,076,513
CAPITAL ONE FINANCIAL CORP	3.7500	7/28/26	30,000,000	29,220,294
CARDTRONICS PLC	1.0000	12/1/20	5,500,000	5,441,562
CARMX 2016-2 B	2.1600	12/15/21	3,240,000	3,215,379

GLOBAL FIXED INCOME

As of March 31, 2019

CARMX 2017-1 B	2.5400	9/15/22	2,420,000	2,406,318
CARMX 2017-1 C	2.8400	10/17/22	2,640,000	2,636,615
CARMX 2017-4 B	2.4600	8/15/23	2,450,000	2,424,448
CAZ 2015-1A A	2.0000	12/10/23	1,554,138	1,548,310
CBS CORP	3.5000	1/15/25	17,000,000	16,998,698
CCART 2016-AA A4	1.9600	1/18/22	8,842,172	8,831,467
CD 2006-CD2 AJ	5.4150	1/15/46	6,531,859	4,927,587
CD 2016-CD2 A2	3.0370	11/10/49	6,108,000	6,124,099
CD 2016-CD2 A4	3.5260	11/10/49	28,000,000	28,740,121
CD 2017-CD3 A4	3.6310	1/10/27	40,793,000	42,142,261
CD 2017-CD4 A4	3.5140	5/10/50	18,000,000	18,443,605
CENOVUS ENERGY INC	4.2500	4/15/27	51,812,000	50,933,843
CENOVUS ENERGY INC	5.2500	6/15/37	24,000,000	23,582,276
CGCMT 2006-C5 AJ	5.4820	10/15/49	10,656,179	10,296,533
CGCMT 2012-GC8 A4	3.0240	9/10/45	6,000,000	6,051,551
CGCMT 2014-GC23 A4	3.6220	7/10/47	10,000,000	10,303,102
CGCMT 2016-P5 A4	2.9410	10/10/49	28,000,000	27,658,672
CGCMT 2016-P6 A5	3.7200	12/10/49	21,976,000	22,830,695
CGCMT 2017-B1 A4	3.4580	8/15/50	30,610,000	31,167,524
CGCMT 2017-MDRA A	3.6560	7/10/30	28,360,000	28,595,873
CHAIT 2014-A2 A2	2.7700	3/15/23	20,000,000	20,094,998
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	4.9080	7/23/25	60,000,000	63,310,664
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	5.3750	4/1/38	30,000,000	30,161,081
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	4.5000	2/1/24	27,283,000	28,377,327
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	3.7500	2/15/28	60,000,000	57,832,685
CHEMIERE ENERGY INC	4.2500	3/15/45	4,183,000	3,270,583
CHESAPEAKE ENERGY CORP	5.5000	9/15/26	6,669,000	6,179,457
CHEVRON CORP	2.3550	12/5/22	32,000,000	31,767,188
CHEVRON CORP	2.4110	3/3/22	50,000,000	49,917,425
CHEVRON CORP	2.8950	3/3/24	37,013,000	37,436,404
CHEVRON PHILLIPS CHEMICAL COMPANY LP	3.7000	6/1/28	45,000,000	45,979,033
CIGNA CORP	4.3750	10/15/28	5,880,000	6,099,148
CITIGROUP INC	3.1420	1/24/23	2,040,000	2,047,046
CITIGROUP INC	3.9800	3/20/30	4,130,000	4,198,596
CITIGROUP INC	3.7000	1/12/26	15,000,000	15,237,325
CITIGROUP INC	4.6000	3/9/26	54,000,000	56,408,234
CITIGROUP INC	4.1250	7/25/28	20,000,000	20,084,249
CITIGROUP INC	3.6491	6/1/24	44,000,000	44,068,196
CITIGROUP INC	3.8418	7/1/26	30,000,000	30,034,480
CLAST 2018-1A	4.1250	6/15/43	24,095,977	24,127,933
CLEVELAND ELECTRIC ILLUMINATING COMPANY	3.5000	4/1/28	24,280,000	23,840,827
CLIF 2017-1A A	3.6200	5/18/42	13,643,721	13,538,361
CLIF 2018-1A A	4.0300	4/18/43	18,108,639	18,237,192
CLOVIS ONCOLOGY INC	2.5000	9/15/21	3,676,000	3,415,402
CMPT-RFC 90A #81	6.3600	1/1/20	40,539	44,669
CNOOC FINANCE 2015 AU	2.6250	5/5/20	50,000,000	49,849,400
CNOOC FINANCE 2015 US	3.5000	5/5/25	75,000,000	75,813,900
COLONY CAPITAL INC	3.8750	1/15/21	3,764,000	3,590,149
COMCAST CORP	4.1500	10/15/28	4,655,000	4,899,564
COMCAST CORP	4.2500	1/15/33	15,000,000	15,831,798
COMCAST CORP	4.2000	8/15/34	22,000,000	22,891,712
COMCAST CORP	3.3750	8/15/25	23,000,000	23,301,168
COMCAST CORP	3.2000	7/15/36	41,000,000	37,280,015
COMCAST CORP	4.0000	8/15/47	20,000,000	19,430,129
COMCAST CORP	4.0000	3/1/48	31,000,000	30,216,052
COMCAST CORP	4.6000	10/15/38	20,000,000	21,409,537
COMM 2012-CR1 A3	3.3910	5/15/45	14,061,374	14,195,766
COMM 2012-CR4 A3	2.8530	10/15/45	20,000,000	19,869,956
COMM 2013-CR9 A4	4.3741	7/10/45	15,000,000	15,829,260
COMM 2013-LC6 A4	2.9410	1/10/46	18,000,000	18,097,007
COMM 2013-LC6 AM	3.2820	1/10/46	2,480,000	2,502,572
COMM 2014-277P A	3.6113	8/10/49	39,495,000	40,970,612
COMM 2014-277P B	3.6113	8/10/49	8,000,000	8,191,636
COMM 2014-CR14 A4	4.2360	2/10/47	10,190,000	10,756,762
COMM 2014-CR18 A5	3.8280	7/15/47	5,730,000	5,962,070
COMM 2014-CR20 A4	3.5900	11/10/47	5,000,000	5,145,091
COMM 2014-UBS6 A5	3.6440	12/10/47	40,000,000	41,336,140
COMMONWEALTH EDISON COMPANY	3.7500	8/15/47	53,000,000	52,122,827
COMPASS BANK	3.8750	4/10/25	42,075,000	41,657,954
COMPASS BANK	2.8750	6/29/22	35,000,000	34,634,175
CONSOLIDATED EDISON COMPANY OF NEW YORK INC	4.3000	12/1/56	22,560,000	22,817,541
CONSOLIDATED EDISON COMPANY OF NEW YORK INC	4.0000	12/1/28	53,150,000	56,639,766
CONTINENTAL RESOURCES INC	4.3750	1/15/28	54,099,000	55,543,359
CORNING INC	2.9000	5/15/22	15,000,000	14,919,170
CORNING INC	5.3500	11/15/48	45,000,000	51,178,986
CRNN 2014-2A A	3.2700	11/18/29	12,962,962	12,878,422
CROWN CASTLE INTERNATIONAL CORP	4.0000	3/1/27	20,829,000	20,973,197
CROWN CASTLE INTERNATIONAL CORP	3.1500	7/15/23	21,250,000	21,226,971

GLOBAL FIXED INCOME

As of March 31, 2019

CSG SYSTEMS INTERNATIONAL INC	4.2500	3/15/36	4,410,000	4,627,854
CSMC 2006-C2 AJ	5.2811	3/15/39	786,905	734,773
CSMC 2018-J1 A1	3.5000	2/25/48	94,244,754	93,609,063
CSX CORP	3.3500	11/1/25	41,300,000	41,616,685
CSX CORP	4.2500	11/1/66	29,000,000	26,954,666
CVS HEALTH CORP	4.3000	3/25/28	5,230,000	5,299,305
CVS HEALTH CORP	4.1000	3/25/28	22,000,000	22,586,180
CVS HEALTH CORP	4.3000	3/25/28	43,000,000	43,569,813
CVS HEALTH CORP	4.7800	3/25/38	28,000,000	27,728,199
CVS PASS-THROUGH TRUST CERTIFICATES	7.5070	1/10/32	5,605,037	6,662,909
CVS PASS-THROUGH TRUST CERTIFICATES	5.7730	1/10/33	2,693,819	2,926,272
CYPRESS SEMICONDUCTOR CORP	2.0000	2/1/23	3,250,000	3,324,077
DAI-ICHI LIFE INSURANCE COMPANY LTD	5.1000	10/28/24	15,800,000	16,353,000
DAIMLER FINANCE NORTH AMERICA LLC	3.5000	8/3/25	15,210,000	15,143,380
DAIMLER FINANCE NORTH AMERICA LLC	2.8500	1/6/22	42,000,000	41,791,150
DAIMLER FINANCE NORTH AMERICA LLC	3.7000	5/4/23	38,000,000	38,778,620
DBUBS 2011-LC2A A1	3.5270	7/10/44	2,212,113	2,219,636
DBWF 2016-85T A	3.7910	12/10/36	16,001,000	16,616,262
DBWF 2016-85T B	3.8081	12/10/36	23,849,000	24,286,577
DCAL 2015-1A A1	4.2130	2/15/40	16,414,499	16,444,877
DELL INTERNATIONAL LLC/EMC CORP	4.4200	6/15/21	40,415,000	41,464,177
DELL INTERNATIONAL LLC/EMC CORP	5.4500	6/15/23	22,000,000	23,450,631
DELL INTERNATIONAL LLC/EMC CORP	4.9000	10/1/26	2,735,000	2,776,054
DEPOSITORY TRUST & CLEARING CORP	4.8750	12/31/49	15,500,000	15,513,020
DHAL 2015-1 A	3.8100	7/14/28	12,360,694	12,323,949
DIAGEO CAPITAL PLC	2.6250	4/29/23	5,000,000	4,986,835
DIAGEO CAPITAL PLC	2.8750	5/11/22	10,000,000	10,056,733
DISCOVERY COMMUNICATIONS INC	3.5000	6/15/22	25,000,000	25,027,747
DISCOVERY COMMUNICATIONS INC	3.9000	11/15/24	20,000,000	20,334,504
DISCOVERY COMMUNICATIONS INC	3.9500	6/15/25	12,000,000	12,093,795
DISH NETWORK CORP	3.3750	8/15/26	4,779,000	4,059,761
DISH NETWORK CORP	2.3750	3/15/24	6,654,000	5,488,693
DLL 2018-ST2 A3	3.4600	1/20/22	25,000,000	25,252,440
DOCUSIGN INC	0.5000	9/15/23	3,417,000	3,502,378
DOLLAR GENERAL CORP	3.8750	4/15/27	20,000,000	20,211,402
DOLLAR GENERAL CORP	4.1250	5/1/28	20,000,000	20,498,757
DOMINION ENERGY GAS HOLDINGS LLC	3.6000	12/15/24	25,634,000	26,019,161
DOMINION ENERGY INC	5.2500	8/1/33	26,488,000	29,724,686
DOMINION ENERGY INC	2.7500	9/15/22	25,500,000	25,279,699
DOMINION ENERGY INC	4.7000	12/1/44	14,995,000	15,885,477
DOOSAN HEAVY INDUSTRIES & CONSTRUCTION COMPANY LTD	2.1250	4/27/20	30,000,000	29,733,602
DR PEPPER SNAPPLE GROUP INC	3.1300	12/15/23	25,500,000	25,180,965
DRSLF 2019-75A A	3.7153	1/15/29	50,000,000	49,984,950
DTE ELECTRIC COMPANY	4.0500	5/15/48	35,000,000	36,482,369
DUKE ENERGY CORP	2.6500	9/1/26	35,185,000	33,516,526
DYCOM INDUSTRIES INC	0.7500	9/15/21	4,191,000	3,856,131
EBAY INC	2.7500	1/30/23	34,000,000	33,577,687
EBAY INC	3.6000	6/5/27	25,000,000	24,369,782
ECAF 2015-1A A1	3.4730	6/15/40	17,281,235	17,176,474
EGL 2014-1A A2	4.3100	12/15/39	3,563,232	3,562,890
ELECTRONICS FOR IMAGING INC	0.7500	9/1/19	4,678,000	4,609,606
EMD FINANCE LLC	2.9500	3/19/22	50,000,000	49,788,436
EMD FINANCE LLC	3.2500	3/19/25	65,000,000	63,928,873
EMPIRE STATE REALTY TRUST INC	2.6250	8/15/19	1,574,000	1,564,337
ENCANA CORP	6.5000	8/15/34	34,902,000	41,700,506
ENCANA CORP	6.5000	2/1/38	32,716,000	38,387,248
ENCANA CORP	5.1500	11/15/41	30,030,000	29,090,014
ENERGY TRANSFER OPERATING LP	4.0500	3/15/25	16,478,000	16,708,179
ENERGY TRANSFER OPERATING LP	4.9000	3/15/35	28,522,000	27,103,131
ENERGY TRANSFER OPERATING LP	5.1500	3/15/45	20,000,000	19,223,311
ENGS 2016-1A A2	2.6300	2/22/22	3,612,588	3,602,691
ENLINK MIDSTREAM PARTNERS LP	4.4000	4/1/24	10,000,000	9,900,000
ENLINK MIDSTREAM PARTNERS LP	5.6000	4/1/44	10,000,000	8,950,000
ENLINK MIDSTREAM PARTNERS LP	5.0500	4/1/45	21,330,000	18,397,125
ENLINK MIDSTREAM PARTNERS LP	4.1500	6/1/25	36,070,000	34,717,375
ENTERGY LOUISIANA LLC	4.0000	3/15/33	30,000,000	31,503,183
ENTERGY TEXAS INC	5.1500	6/1/45	55,000,000	56,832,527
ENTERPRISE PRODUCTS OPERATING LLC	4.8750	8/16/77	25,000,000	23,176,250
ENTERPRISE PRODUCTS OPERATING LLC	5.2500	8/16/77	45,008,000	41,632,400
ERL 2015-1A A1	2.7070	2/19/45	9,935,451	9,848,691
ERP OPERATING LP	4.1500	12/1/28	20,000,000	21,325,618
EVOLVENT HEALTH INC	1.5000	10/15/25	2,726,000	2,155,904
EXELON GENERATION COMPANY LLC	3.4000	3/15/22	1,965,000	1,992,086
EXPORT-IMPORT BANK OF CHINA	3.6250	7/31/24	40,000,000	40,829,490
EXXON MOBIL CORP	2.7090	3/6/25	81,658,000	81,738,569
EXXON MOBIL CORP	2.3970	3/6/22	50,500,000	50,498,832
EXXON MOBIL CORP	3.5670	3/6/45	36,000,000	35,934,542
FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.6250	9/6/24	45,000,000	45,656,351

GLOBAL FIXED INCOME

As of March 31, 2019

FEDERATIVE REPUBLIC OF BRAZIL	5.0000	1/27/45	10,000,000	9,210,000
FEDEX CORP	4.1000	4/15/43	17,315,000	15,726,830
FEDEX CORP	3.9000	2/1/35	20,000,000	18,743,403
FEDEX CORP	4.5000	2/1/65	35,000,000	31,481,943
FGCI	3.0000	7/1/30	3,261,768	3,297,744
FGLMC	5.0000	1/1/35	386,964	417,066
FGLMC	4.0000	9/1/43	1,377,561	1,428,451
FGLMC	4.0000	10/1/43	1,739,084	1,802,972
FGLMC	3.5000	9/1/45	6,123,730	6,234,123
FGLMC	3.5000	12/1/45	5,003,484	5,093,686
FGLMC	3.5000	1/1/46	10,008,596	10,189,017
FGLMC	4.0000	2/1/46	3,747,078	3,871,135
FGLMC	3.0000	2/1/47	12,803,416	12,747,208
FGLMC	4.0000	5/1/46	3,230,424	3,336,271
FGLMC	3.0000	2/1/47	5,614,998	5,590,347
FGLMC	3.5000	2/1/26	902,816	924,481
FGLMC	4.0000	1/1/47	11,502,625	12,024,474
FGLMC	4.0000	7/1/47	17,803,704	18,391,441
FGLMC	3.5000	10/1/47	45,310,065	46,047,686
FGLMC	4.0000	10/1/47	43,292,397	44,695,070
FGLMC	4.0000	11/1/47	33,257,623	34,325,327
FGLMC	4.0000	11/1/47	44,277,794	45,696,928
FHLMC	4.0000	3/1/46	2,926,245	3,022,427
FHLMC	6.0000	2/1/24	408,976	442,283
FHLMC	6.0000	1/1/24	173,246	187,356
FHLMC	6.5000	3/1/26	112,906	125,082
FHLMC	6.0000	7/1/36	1,472,352	1,619,308
FHLMC	6.0000	7/1/36	504,934	554,356
FHLMC	6.0000	7/1/36	320,206	350,403
FHLMC	5.5000	1/1/37	2,966,033	3,251,380
FHLMC	5.5000	1/1/37	558,593	612,856
FHLMC	5.5000	2/1/37	3,575,345	3,923,854
FHLMC	5.5000	3/1/37	1,329,006	1,458,292
FHLMC	5.5000	7/1/21	922,067	938,671
FHLMC	5.5000	6/1/21	911,481	928,256
FHLMC	5.5000	8/1/21	437,640	445,015
FHLMC	6.0000	2/1/37	1,602,974	1,766,173
FHLMC	6.0000	11/1/36	1,503,373	1,654,986
FHLMC	5.0000	11/1/36	4,183,035	4,507,617
FHLMC	5.0000	3/1/38	7,020,935	7,567,776
FHLMC	5.0000	12/1/38	6,068,390	6,537,151
FHLMC	5.5000	1/1/39	3,510,335	3,835,514
FHLMC	5.0000	1/1/39	15,939,013	17,170,505
FHLMC	5.0000	2/1/39	6,752,813	7,273,962
FHLMC	4.5000	1/1/44	6,264,967	6,631,322
FHLMC	5.0000	2/1/38	7,691,677	8,288,387
FHLMC	5.0000	1/1/39	5,095,802	5,488,967
FHLMC	4.5000	5/1/39	6,572,213	6,956,575
FHLMC	4.5000	7/1/39	10,155,789	10,753,764
FHLMC	4.5000	9/1/41	5,034,917	5,331,747
FHLMC	5.0000	7/1/41	7,597,577	8,199,356
FHLMC	5.0000	7/1/41	6,862,142	7,398,791
FHLMC	5.0000	5/1/41	3,616,294	3,897,668
FHLMC	5.0000	10/1/41	4,386,379	4,736,590
FHLMC	4.5000	6/1/41	8,934,300	9,460,694
FHLMC	4.5000	7/1/41	9,016,556	9,547,761
FHLMC	4.5000	5/1/41	11,941,625	12,645,279
FHLMC	4.5000	8/1/41	9,181,959	9,718,838
FHLMC	5.5000	5/1/42	6,132,265	6,739,118
FHLMC	3.5000	12/1/42	51,732,930	52,873,683
FHLMC	5.0000	2/1/39	8,930,671	9,625,465
FHLMC	5.5000	3/1/22	1,901,988	1,951,953
FHLMC	5.0000	4/1/23	571,107	593,108
FHLMC	5.5000	7/1/23	1,274,167	1,326,859
FHLMC	5.5000	7/1/23	1,141,006	1,183,846
FHLMC	3.5000	4/1/26	14,098,079	14,436,382
FHLMC	3.5000	4/1/26	11,287,146	11,557,997
FHLMC	3.5000	4/1/27	9,694,128	9,926,752
FHLMC	3.5000	4/1/27	6,941,174	7,107,737
FHLMC	4.0000	1/1/29	2,898,083	2,990,869
FHLMC	4.0000	4/1/29	1,143,591	1,180,205
FHLMC	6.0000	7/1/36	1,540,222	1,696,886
FHLMC	5.5000	12/1/36	977,818	1,074,029
FHLMC	5.0000	4/1/38	8,437,262	9,087,745
FHLMC	4.5000	5/1/39	8,393,991	8,887,998
FHLMC	4.5000	5/1/41	10,208,466	10,810,345
FHLMC	3.0000	8/1/43	32,144,747	32,162,397
FHLMC	3.0000	9/1/43	15,159,873	15,168,198

GLOBAL FIXED INCOME
As of March 31, 2019

FHLMC	4.0000	11/1/43	30,511,693	31,626,325
FHLMC	4.0000	1/1/44	17,516,818	18,145,655
FHLMC	3.5000	3/1/46	32,910,358	33,486,662
FHLMC	3.5000	3/1/46	53,793,051	54,757,222
FHLMC	3.5000	6/1/46	79,312,298	80,480,706
FHLMC	3.5000	9/1/46	25,892,794	26,335,564
FHLMC	5.0000	6/1/23	2,055,246	2,134,639
FHLMC	2.5000	1/1/28	31,238,784	31,232,433
FHLMC	3.0000	12/1/28	18,557,541	18,802,332
FHLMC	3.0000	1/1/29	9,759,893	9,888,654
FHLMC	5.0000	6/1/23	321,825	325,991
FHLMC	5.0000	6/1/23	561,621	578,781
FHLMC	5.5000	8/1/23	157,544	162,876
FHLMC	4.0000	3/1/26	8,178,861	8,440,958
FHLMC	4.0000	4/1/26	4,914,422	5,071,765
FHLMC	4.0000	4/1/26	13,159,628	13,585,303
FHLMC	4.0000	4/1/26	11,024,367	11,383,639
FHLMC	6.0000	12/1/23	135,139	146,145
FHLMC	6.0000	10/1/23	360,115	389,443
FHLMC	6.0000	11/1/23	184,832	200,174
FHLMC	6.5000	1/1/24	161,166	178,547
FHLMC	6.5000	2/1/26	164,127	181,827
FHLMC	4.5000	9/1/40	7,807,004	8,267,298
FHLMC	3.5000	6/1/42	20,535,616	20,988,391
FHLMC	3.0000	2/1/43	117,004,090	117,068,320
FHLMC	3.5000	8/1/42	34,468,513	35,228,510
FHLMC	4.5000	1/1/39	5,328,091	5,638,187
FHLMC	4.0000	8/1/39	16,430,407	17,052,985
FHLMC	4.5000	12/1/39	9,287,198	9,833,634
FHLMC	4.5000	9/1/40	5,140,214	5,443,280
FHLMC	4.0000	9/1/40	10,945,244	11,360,264
FHLMC	4.0000	11/1/40	9,111,772	9,457,670
FHLMC	4.0000	2/1/41	11,039,857	11,458,850
FHLMC	4.0000	2/1/41	8,508,661	8,831,106
FHLMC	4.0000	2/1/41	12,665,485	13,146,088
FHLMC	4.0000	9/1/24	1,358,325	1,401,814
FHLMC	3.0000	4/1/27	12,669,156	12,836,113
FHLMC	2.5000	10/1/27	11,347,940	11,345,632
FHLMC	3.0000	11/1/28	8,915,851	9,033,251
FHLMC	4.5000	5/1/41	6,172,582	6,536,529
FHLMC	4.5000	5/1/41	3,843,925	4,070,548
FHLMC	4.5000	5/1/41	10,303,787	10,911,327
FHLMC	4.0000	9/1/41	16,980,884	17,626,002
FHLMC	4.0000	10/1/41	17,832,287	18,509,799
FHLMC	3.5000	6/1/42	22,286,019	22,777,376
FHLMC	3.5000	7/1/42	13,418,779	13,714,651
FHLMC	3.5000	9/1/42	12,447,301	12,676,150
FHLMC	3.5000	11/1/42	40,184,925	41,070,965
FHLMC	3.0000	11/1/42	15,178,248	15,186,578
FHLMC	3.0000	1/1/43	46,292,548	46,317,719
FHLMC	3.5000	11/1/43	12,639,114	12,915,485
FHLMC	3.0000	8/1/43	14,384,549	14,392,448
FHLMC	4.0000	12/1/43	9,019,730	9,347,370
FHLMC	3.5000	2/1/46	31,660,349	32,231,083
FHLMC	3.5000	3/1/46	34,247,468	34,861,282
FHLMC	3.5000	11/1/47	51,917,189	52,757,008
FHLMC	3.5000	1/1/46	69,330,796	70,778,928
FHLMC	6.5000	2/1/26	366,691	406,234
FHLMC	6.5000	3/1/26	217,364	240,805
FHMS K154 A2	3.4240	4/25/32	9,800,000	10,084,695
FHR 4096 KY	2.0000	8/15/42	1,010,000	875,454
FHR 4180 ZB	3.0000	3/15/43	1,398,947	1,325,190
FHR 4239 OU	0.0000	7/15/43	7,665,185	5,404,549
FHR 4257 DZ	2.5000	10/15/43	1,717,279	1,536,528
FHR 4348 B	3.0000	6/15/39	2,611,260	2,567,737
FHR 4462 ZA	3.0000	4/15/45	1,124,517	1,065,380
FHR 4493 ZG	3.0000	7/15/45	8,195,705	7,740,548
FHR 4579 TZ	2.5000	11/15/42	916,373	780,841
FHR 4623 Z	3.0000	10/15/46	3,215,717	3,034,970
FHR 4737 CZ	3.0000	12/15/47	1,136,071	1,037,801
FHR 4749 QO	0.0000	1/15/43	11,744,362	7,916,527
FHR 4753 VZ	3.0000	12/15/47	10,355,745	9,753,740
FHR 4763 QZ	3.0000	3/15/48	10,329,920	9,331,001
FHR 4763 VQ	3.0000	5/15/38	4,000,000	3,932,153
FIDELITY NATIONAL INFORMATION SERVICES	3.0000	8/15/26	30,245,000	28,976,219
FIFTH THIRD BANCORP	2.6000	6/15/22	2,590,000	2,572,598
FINISAR CORP	0.5000	12/15/36	5,495,000	5,389,660
FIREEYE INC	1.6250	6/1/35	6,479,000	6,044,786

GLOBAL FIXED INCOME

As of March 31, 2019

FIRREEYE INC	0.8750	6/1/24	4,058,000	4,137,469
FNMA	3.2600	12/1/37	3,000,000	2,939,016
FNMA	3.1600	1/1/35	3,500,000	3,414,554
FNMA	3.4000	2/1/33	7,500,000	7,600,905
FNMA	3.7340	2/1/48	2,180,809	2,268,417
FNMA	3.8310	1/1/48	984,207	1,028,291
FNMA	5.0000	5/1/33	1,526,065	1,642,058
FNMA	4.5000	5/1/41	1,989,883	2,103,818
FNMA	6.0000	7/1/41	306,212	337,848
FNMA	4.5000	11/1/41	1,250,109	1,321,533
FNMA	5.0000	11/1/44	5,131,193	5,519,431
FNMA	4.5000	10/1/45	2,783,829	2,942,925
FNMA	3.5000	8/1/45	6,424,216	6,535,101
FNMA	6.0000	8/1/34	777,390	857,345
FNMA	5.5000	9/1/34	1,681,238	1,847,874
FNMA	5.0000	6/1/35	808,424	869,677
FNMA	4.0000	2/1/45	4,743,727	4,960,299
FNMA	4.0000	6/1/48	6,691,510	6,899,740
FNMA	5.5000	12/1/35	1,039,166	1,143,285
FNMA	4.5000	12/1/40	1,024,259	1,082,910
FNMA	7.5000	9/1/22	92,872	98,404
FNMA	6.5000	7/1/23	109,812	121,518
FNMA	6.5000	12/1/23	123,262	136,401
FNMA	6.0000	1/1/24	176,070	190,479
FNMA	6.0000	2/1/24	114,352	123,158
FNMA	7.0000	2/1/23	95,629	98,814
FNMA	7.0000	3/1/23	167,898	173,118
FNMA	6.5000	9/1/23	107,536	118,999
FNMA	6.0000	11/1/23	304,204	328,694
FNMA	6.5000	3/1/24	162,903	180,267
FNMA	6.5000	11/1/23	144,341	159,727
FNMA	5.0000	9/1/33	1,701,485	1,830,725
FNMA	6.5000	9/1/25	156,518	173,202
FNMA	6.0000	9/1/25	356,416	383,864
FNMA	6.0000	10/1/25	254,322	273,907
FNMA	6.0000	11/1/25	218,382	235,200
FNMA	7.0000	5/1/25	144,257	149,886
FNMA	4.0000	11/1/41	8,267,737	8,575,601
FNMA	3.5000	4/1/27	11,593,991	11,860,277
FNMA	3.0000	4/1/27	18,066,127	18,301,720
FNMA	3.5000	7/1/35	32,996,545	33,748,191
FNMA	3.0000	5/1/27	21,828,455	22,113,033
FNMA	3.5000	5/1/42	20,531,537	20,968,474
FNMA	3.5000	7/1/42	29,340,940	29,965,367
FNMA	3.5000	8/1/42	39,577,996	40,420,281
FNMA	2.5000	8/1/27	25,332,606	25,318,624
FNMA	3.5000	11/1/43	18,717,591	19,100,772
FNMA	3.0000	1/1/43	28,582,984	28,602,097
FNMA	3.0000	6/1/43	15,397,514	15,407,827
FNMA	3.5000	11/1/35	32,243,474	32,978,129
FNMA	3.0000	7/1/35	35,339,405	35,756,122
FNMA	3.5000	10/1/45	32,626,322	33,189,482
FNMA	3.5000	5/1/46	59,155,813	60,140,300
FNMA	3.5000	5/1/46	101,946,366	103,642,962
FNMA	3.5000	12/1/45	33,720,560	34,271,323
FNMA	3.5000	5/1/46	58,973,013	59,948,393
FNMA	3.5000	6/1/46	34,363,600	34,928,181
FNMA	3.5000	6/1/46	42,323,381	43,027,751
FNMA	3.0000	12/1/46	88,206,576	87,931,014
FNMA	4.0000	7/1/47	41,086,732	42,460,697
FNMA	3.5000	4/1/47	86,160,928	87,519,732
FNMA	3.5000	6/1/47	44,150,817	44,842,543
FNMA	3.5000	8/1/35	24,899,038	25,304,810
FNMA	5.0000	11/1/33	8,063,207	8,675,806
FNMA	5.0000	4/1/35	1,315,330	1,414,904
FNMA	5.0000	10/1/35	3,756,552	4,042,371
FNMA	5.0000	10/1/35	2,461,925	2,649,296
FNMA	5.0000	7/1/36	1,824,158	1,962,833
FNMA	6.0000	6/1/36	947,429	1,042,238
FNMA	3.5000	11/1/45	66,963,868	68,306,162
FNMA	3.5000	12/1/45	20,307,984	20,658,515
FNMA	3.5000	4/1/46	70,427,197	71,605,999
FNMA	3.0000	7/1/46	59,145,031	58,964,838
FNMA	3.5000	2/1/46	87,561,860	89,064,191
FNMA	3.5000	6/1/46	20,433,207	20,768,984
FNMA	3.5000	8/1/47	91,559,744	92,980,080
FNMA	4.0000	6/1/47	10,651,596	10,995,764
FNMA	4.0000	9/1/47	44,598,183	46,092,095

GLOBAL FIXED INCOME

As of March 31, 2019

FNMA	3.5000	1/1/48	93,596,131	95,099,214
FNMA	4.0000	9/1/48	47,680,804	49,110,353
FNMA	4.0000	11/1/47	43,973,426	45,423,072
FNMA	3.5000	8/1/47	17,861,963	18,139,058
FNMA	3.5000	8/1/47	44,338,622	45,026,380
FNMA	4.0000	10/1/47	51,986,879	53,713,967
FNMA	3.5000	11/1/47	69,278,225	70,345,783
FNMA	4.5000	6/1/48	28,422,754	29,732,897
FNMA	5.0000	11/1/35	5,863,899	6,311,336
FNMA	5.0000	12/1/36	11,276,261	12,132,686
FNMA	5.5000	6/1/38	4,578,072	4,924,887
FNMA	6.0000	6/1/36	906,626	982,703
FNMA	3.5000	8/1/26	4,658,589	4,765,585
FNMA	3.0000	3/1/27	17,007,647	17,229,456
FNMA	3.5000	8/1/42	7,473,138	7,632,183
FNMA	3.0000	12/1/42	14,467,924	14,477,614
FNMA	3.5000	6/1/35	22,617,497	23,132,753
FNMA	3.5000	7/1/35	27,953,699	28,590,529
FNMA	3.5000	10/1/35	31,256,186	31,968,324
FNMA	3.5000	11/1/35	27,040,282	27,631,546
FNMA	3.5000	2/1/36	24,721,564	25,284,840
FNMA	4.5000	11/1/48	67,940,996	71,041,600
FNMA	4.0000	2/1/48	63,176,632	65,239,270
FNR 2012-94 LZ	3.5000	9/25/42	12,587,023	12,865,325
FNR 2013-33 YZ	3.0000	4/25/43	4,528,322	4,147,309
FNR 2013-6 ZJ	3.0000	2/25/43	1,246,703	1,156,428
FNR 2013-63 DZ	2.5000	6/25/43	1,533,649	1,318,973
FNR 2014-21 GZ	3.0000	4/25/44	1,161,617	1,099,769
FNR 2014-65 CB	3.0000	10/25/44	7,700,000	7,581,023
FNR 2015-12 LZ	3.5000	3/25/45	893,880	873,876
FNR 2015-67 PO	0.0000	9/25/43	8,297,397	6,386,940
FNR 2016-21 BZ	3.0000	4/25/46	3,282,154	3,100,527
FNR 2017-107 GV	3.0000	3/25/41	3,499,000	3,436,884
FNR 2017-72 DZ	2.5000	9/25/47	1,930,991	1,627,425
FNR 2018-15 NZ	3.0000	3/25/48	12,596,389	11,981,113
FNR 2018-16 TV	3.0000	5/25/41	7,510,000	7,242,535
FNR 2018-21 PO	0.0000	4/25/48	2,813,042	2,212,281
FNR 2018-9 EV	3.0000	3/25/40	5,338,000	5,165,852
FNR 2018-9 GZ	3.0000	2/25/48	1,335,925	1,250,471
FORD MOTOR CREDIT COMPANY LLC	3.6640	9/8/24	48,732,000	44,909,789
FORD MOTOR CREDIT COMPANY LLC	2.9790	8/3/22	43,000,000	41,096,779
FORD MOTOR CREDIT COMPANY LLC	5.5840	3/18/24	30,000,000	30,428,132
FORDO 2016-B B	1.8500	9/15/21	3,510,000	3,489,154
FORDR 2017-2 A	2.3600	3/15/29	50,000,000	49,176,465
FORT KNOX MILITARY HOUSING PRIVATIZATION PROJECT	5.8150	2/15/52	27,496,459	28,680,950
FORTIVE CORP	0.8750	2/15/22	9,693,000	10,187,887
FRANKLIN RESOURCES INC	2.8000	9/15/22	18,895,000	18,758,910
FSMT 2018-6RR 1A1	4.0000	10/25/48	46,928,435	47,911,008
GALC 2019-1 A2	2.9700	6/15/21	23,000,000	23,046,499
GALXY 2015-20A AR	3.5915	4/20/31	35,000,000	34,439,125
GALXY 2015-20A BR	3.9415	4/20/31	15,000,000	14,632,170
GENERAL DYNAMICS CORP	2.2500	11/15/22	30,000,000	29,691,724
GENERAL MOTORS FINANCIAL COMPANY INC	4.0000	1/15/25	10,000,000	9,796,637
GENERAL MOTORS FINANCIAL COMPANY INC	3.9500	4/13/24	33,000,000	32,659,521
GENERAL MOTORS FINANCIAL COMPANY INC	4.2000	11/6/21	38,500,000	39,169,757
GFORT 2017-1 A1	2.2200	1/18/22	28,000,000	27,867,540
GILEAD SCIENCES INC	4.0000	9/1/36	21,000,000	20,609,897
GILEAD SCIENCES INC	2.5000	9/1/23	20,000,000	19,784,077
GMALT 2018-2 C	3.5000	4/20/22	1,800,000	1,808,271
GNMA	4.5000	4/15/41	12,187,986	12,823,136
GNMA	6.5000	2/15/24	159,384	175,624
GNMA	6.5000	3/15/24	162,677	179,252
GNMA	6.5000	3/15/24	341,319	376,095
GNMA	7.0000	4/15/24	200,404	211,293
GNMA	4.0000	7/15/41	12,524,707	13,014,823
GNMA	4.0000	3/15/41	16,619,938	17,270,673
GNMA	4.5000	3/15/41	10,757,984	11,321,385
GNMA	8.5000	11/15/24	200,736	219,136
GNMA	5.5000	11/15/38	1,489,372	1,631,204
GNMA	5.0000	11/15/41	6,112,543	6,564,457
GNMA	5.0000	7/15/41	10,304,266	10,825,885
GNMA	4.0000	2/15/42	16,257,868	16,890,888
GNMA	4.0000	8/15/40	15,791,342	16,406,524
GNMA	4.0000	10/15/40	36,308,823	37,734,706
GNMA	5.0000	12/15/40	8,498,941	9,119,666
GNMA II	3.5000	5/20/45	1,384,092	1,416,540
GNMA II	3.5000	5/20/46	4,700,691	4,810,989
GNMA II	5.0000	10/20/39	1,612,166	1,724,447

GLOBAL FIXED INCOME

As of March 31, 2019

GNMA II	5.0000	6/20/41	764,732	818,146
GNMA II	4.0000	5/20/42	23,010,947	23,958,427
GNMA II	4.0000	6/20/42	21,745,633	22,636,703
GNMA II	4.0000	10/20/45	5,851,609	5,990,451
GNMA II	5.5000	5/20/37	708,406	769,146
GNMA II	5.5000	9/20/38	849,638	921,486
GNMA II	5.5000	1/20/39	4,489,778	4,869,337
GNMA II	5.0000	10/20/39	1,649,201	1,764,061
GNMA II	5.0000	2/20/41	1,905,199	2,038,540
GNMA II	4.5000	3/20/41	31,179,463	32,834,978
GNMA II	4.5000	4/20/41	34,750,818	36,594,894
GNMA II	5.0000	4/20/41	13,423,722	14,358,877
GNMA II	5.0000	6/20/41	7,604,265	8,135,392
GNMA II	4.5000	8/20/41	4,121,976	4,340,070
GNMA II	4.5000	7/20/41	18,090,299	19,048,346
GNMA II	4.5000	9/20/41	7,618,666	8,021,503
GNMA II	4.5000	11/20/41	5,912,263	6,225,007
GNMA II	5.0000	10/20/41	3,612,121	3,869,872
GNMA II	5.5000	10/20/38	1,556,252	1,670,544
GNR 2012-113 BZ	3.0000	9/1/42	2,180,073	2,096,879
GNR 2012-113 ZD	3.0000	9/1/42	2,004,775	1,906,688
GNR 2013-180 LZ	3.0000	11/16/43	10,559,489	10,249,573
GNR 2014-12 ZB	3.0000	1/16/44	12,900,125	12,534,028
GNR 2016-161 ZB	3.0000	11/20/46	8,131,770	7,205,248
GNR 2017-17 BZ	3.0000	2/20/47	2,935,075	2,703,869
GNR 2017-179 QZ	3.0000	12/20/47	1,396,021	1,267,466
GNR 2017-182 NZ	3.0000	12/16/47	1,012,975	932,640
GNR 2017-192 DZ	2.5000	12/20/47	1,078,227	894,105
GNR 2018-27 KY	3.5000	2/20/48	1,608,166	1,629,037
GOLDMAN SACHS GROUP INC	3.8500	1/26/27	1,760,000	1,766,867
GOLDMAN SACHS GROUP INC	2.3500	11/15/21	2,680,000	2,638,652
GOLDMAN SACHS GROUP INC	4.5148	10/28/27	24,890,000	25,137,259
GOLDMAN SACHS GROUP INC	3.4010	2/23/23	31,715,000	31,438,033
GOLDMAN SACHS GROUP INC	3.6880	5/15/26	47,000,000	46,105,181
GOLDMAN SACHS GROUP INC	2.3500	11/15/21	27,485,000	27,060,956
GOLDMAN SACHS GROUP INC	3.5000	11/16/26	18,000,000	17,759,674
GOLDMAN SACHS GROUP INC	2.8760	10/31/22	45,500,000	45,095,192
GSMS 2018-RPL1 A1A	3.7500	10/25/57	43,637,849	44,298,875
GSMS 2010-C2 A1	3.8490	12/10/43	992,746	999,799
GSMS 2011-GC5 A4	3.7070	8/10/44	10,000,000	10,153,952
GSMS 2012-GCJ7 A4	3.3770	5/10/45	21,149,914	21,369,484
GSMS 2013-GC10 A5	2.9430	2/10/46	10,000,000	10,070,292
GSMS 2013-GC12 A4	3.1350	6/10/46	19,000,000	19,194,262
GSMS 2016-GS2 A4	3.0500	5/10/49	1,620,000	1,616,475
GSMS 2017-375H A	3.4750	9/10/37	45,000,000	45,572,886
GSMS 2017-485L A	3.7210	2/10/37	30,000,000	30,813,195
GSMS 2017-485L B	3.8710	2/10/37	10,000,000	10,147,568
HARBORWALK FUNDING TRUST/MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	5.0770	2/15/69	33,025,000	34,677,571
HART 2017-B C	2.4400	5/15/24	2,106,000	2,078,573
HERCULES CAPITAL INC	4.3750	2/1/22	1,325,000	1,294,088
HGVT 2018-AA A	3.5400	2/25/32	15,561,100	15,774,899
HILT 2016-SFP A	2.8284	1/15/35	30,000,000	29,786,157
HLA 2014-1A D	6.1009	4/18/26	7,500,000	7,500,773
HLA 2015-1A AR	3.5115	4/20/27	25,000,000	24,894,025
HLA 2015-1A B1R	4.1415	4/20/27	16,750,000	16,593,538
HLA 2015-1A B2R	4.1415	4/20/27	8,250,000	8,172,937
HLA 2015-1A CR	4.5915	4/20/27	23,250,000	23,010,153
HLA 2015-1A D	6.3915	4/20/27	30,000,000	29,998,620
HLA 2015-3A A1R	3.5009	10/18/27	107,400,000	106,837,331
HLA 2015-3A A2R	3.9509	10/18/27	47,500,000	46,822,223
HLA 2015-3A BR	4.4009	10/18/27	25,935,000	25,479,374
HLA 2015-3A C	6.5009	10/18/27	34,000,000	33,998,538
HLA 2017-1A A2	4.3803	6/25/29	5,000,000	4,944,745
HLA 2017-1A B	5.3303	6/25/29	15,300,000	15,253,167
HOLLYFRONTIER CORP	5.8750	4/1/26	25,000,000	26,750,851
HSBC HOLDINGS PLC	3.2620	3/13/23	40,000,000	40,097,802
HUMANA INC	3.1500	12/1/22	1,370,000	1,375,695
HUMANA INC	2.6250	10/1/19	1,260,000	1,258,354
HYUNDAI CAPITAL AMERICA	2.4500	6/15/21	50,000,000	49,111,605
ILLUMINA INC	0.0000	8/15/23	5,039,000	5,361,851
INDUSTRIAL BANK OF KOREA	2.0000	4/23/20	60,000,000	59,538,591
INNOVIVA INC	2.1250	1/15/23	4,004,000	4,062,040
INPHI CORP	0.7500	9/1/21	5,052,000	5,269,103
INSMED INC	1.7500	1/15/25	2,051,000	2,071,213
INTEL CORP	4.0000	12/15/32	37,000,000	40,491,134
INTEL CORP	3.7340	12/8/47	35,063,000	35,267,542
INTERCEPT PHARMACEUTICALS INC	3.2500	7/1/23	4,729,000	4,679,660
INTERSTATE POWER & LIGHT COMPANY	3.2500	12/1/24	20,235,000	20,332,901

GLOBAL FIXED INCOME

As of March 31, 2019

INTERSTATE POWER & LIGHT COMPANY	3.4000	8/15/25	21,043,000	20,954,419
INTOW 2016-1A A	2.8830	11/15/46	25,000,000	24,591,778
ISRAEL ELECTRIC CORP LTD	4.2500	8/14/28	33,000,000	33,166,320
JACKSON NATIONAL LIFE GLOBAL FUNDING	2.6000	12/9/20	30,000,000	29,907,036
JOHNSON & JOHNSON	3.5500	3/1/36	30,000,000	30,134,693
JOHNSON & JOHNSON	3.6250	3/3/37	22,500,000	22,736,169
JOHNSON & JOHNSON	3.7500	8/15/47	24,790,000	25,415,167
JPMCC 2013-C10 A3	3.1425	12/15/47	16,000,000	16,182,552
JPMCC 2013-C13 A4	3.9936	1/15/46	10,000,000	10,373,169
JPMCC 2014-C19 A3	3.6694	4/15/47	15,000,000	15,220,508
JPMCC 2016-NINE A	2.9492	10/6/38	87,724,000	85,784,633
JPMDB 2016-C2 A4	3.1439	6/15/49	710,000	710,893
JPMDB 2016-C2 A4	3.1439	6/15/49	15,000,000	15,018,872
JPMMT 2018-6 1A4	3.5000	12/25/48	113,264,978	113,586,379
JPMMT 2018-6 1A4	3.5000	12/25/48	1,312,601	1,316,326
JPMORGAN CHASE & COMPANY	3.2500	9/23/22	5,130,000	5,201,781
JPMORGAN CHASE & COMPANY	3.3000	4/1/26	5,040,000	5,046,237
JPMORGAN CHASE & COMPANY	4.1250	12/15/26	45,000,000	46,450,548
JPMORGAN CHASE & COMPANY	2.9500	10/1/26	36,000,000	35,165,507
JPMORGAN CHASE & COMPANY	3.5590	7/31/23	20,000,000	20,341,223
JPMORGAN CHASE & COMPANY	5.1500	12/29/49	45,000,000	45,312,750
JPMORGAN CHASE & COMPANY	5.0000	12/31/49	53,813,000	53,517,029
JPMORGAN CHASE FINANCIAL (VOYA FINANCIAL INC)	0.2500	5/1/23	8,125,000	7,882,875
KABB 2019-1 A	3.8250	3/15/24	47,000,000	47,272,313
KBR INC	2.5000	11/1/23	2,054,000	2,073,727
KELLOGG COMPANY	2.6500	12/1/23	40,000,000	39,185,524
KELLOGG COMPANY	3.4000	11/15/27	49,960,000	48,003,755
KEURIG DR PEPPER INC	4.0570	5/25/23	25,000,000	25,718,178
KILROY REALTY LP	4.7500	12/15/28	50,000,000	53,057,019
KIMBERLY-CLARK DE MEXICO SAB DE CV	3.2500	3/12/25	50,000,000	47,394,426
KINDER MORGAN ENERGY PARTNERS LP	5.0000	8/15/42	20,000,000	20,029,324
KINDER MORGAN INC	5.3000	12/1/34	25,320,000	27,426,733
KKR 11 AR	3.7768	1/15/31	62,500,000	62,079,000
KKR 11 BR	4.0968	1/15/31	40,000,000	39,199,360
KKR 11 CR	4.3968	1/15/31	12,000,000	11,445,468
KKR 11 D1R	5.2468	1/15/31	6,750,000	6,388,504
KKR 18 A	3.8709	7/18/30	40,231,000	40,088,783
KKR 18 B	4.3009	7/18/30	15,000,000	14,805,975
KKR 9 AR	3.8668	7/15/30	39,772,000	39,683,865
KKR GROUP FINANCE COMPANY III LLC	5.1250	6/1/44	73,000,000	74,608,794
KKR GROUP FINANCE COMPANY LLC	6.3750	9/29/20	10,000,000	10,475,097
KOMMUNALBANKEN AS	2.1250	4/23/25	75,000,000	73,371,600
KOREA DEVELOPMENT BANK	2.2500	5/18/20	60,000,000	59,656,861
KOREA EAST-WEST POWER COMPANY	2.5000	6/2/20	23,000,000	22,880,423
LAM RESEARCH CORP	4.0000	3/15/29	7,015,000	7,159,406
LAM RESEARCH CORP	3.8000	3/15/25	25,000,000	25,687,591
LCM 19A B	4.7873	7/15/27	10,000,000	10,000,160
LCM 19A BR	4.3468	7/15/27	10,000,000	10,000,000
LCM 19A D	6.0468	7/15/27	17,500,000	17,502,433
LCM 24A B	4.2715	3/20/30	6,000,000	5,925,774
LIBERTY EXPEDIA HOLDINGS INC	1.0000	6/30/47	7,165,000	6,979,532
LIBERTY MEDIA CORP (AT&T)	2.2500	9/30/46	11,845,000	6,048,057
LIBERTY MEDIA CORP (SIRIUS XM)	2.1250	3/31/48	4,277,000	4,084,535
LIGAND PHARMACEUTICALS INC	0.7500	9/15/21	7,483,000	6,399,312
LNSTR 2017-5 A4	3.3900	3/10/50	5,000,000	5,025,130
LNSTR 2017-5 A5	3.5490	3/10/50	24,011,000	24,313,596
LOCKHEED MARTIN CORP	4.0700	12/15/42	30,312,000	30,877,214
LOCKHEED MARTIN CORP	3.8000	3/1/45	18,361,000	18,140,467
LTRAN 2015-1A A1	2.9800	1/15/45	10,301,350	10,288,715
LUBRIZOL CORP	7.2500	6/15/25	20,000,000	24,482,341
MACQUARIE INFRASTRUCTURE CORP	2.0000	10/1/23	4,579,000	4,035,357
MAD 2015-11MD B	3.5548	9/10/35	20,558,000	20,801,664
MAGELLAN MIDSTREAM PARTNERS LP	3.2000	3/15/25	10,000,000	9,791,741
MAGELLAN MIDSTREAM PARTNERS LP	4.2000	3/15/45	15,000,000	13,650,098
MAGNA INTERNATIONAL INC	3.6250	6/15/24	39,000,000	39,673,493
MAGNE 2015-12A ARR	3.6968	10/15/31	104,810,000	104,127,058
MAGNE 2015-12A BRRA	4.1968	10/15/31	18,000,000	17,800,992
MAGNE 2015-12A CRR	4.5968	10/15/31	18,660,000	18,080,196
MAGNE 2019-21A A	3.9086	4/20/30	70,000,000	70,006,930
MARATHON PETROLEUM CORP	3.8000	4/1/28	38,817,000	38,431,055
MARRIOTT INTERNATIONAL INC	3.7500	3/15/25	50,000,000	50,335,936
MARRIOTT VACATIONS WORLDWIDE CORP	1.5000	9/15/21	3,622,000	3,438,854
MASSMUTUAL GLOBAL FUNDING II	2.7500	6/22/24	45,000,000	44,509,968
MCLO 2014-6A A2R2	4.1853	5/13/28	40,650,000	40,164,639
MCLO 2014-6A BR2	4.4353	5/13/28	28,300,000	27,512,043
MCLO 2014-7A C	6.3824	10/28/25	3,000,000	2,958,186
MCLO 2015-8A A2R	4.5009	10/18/31	56,250,000	55,865,925
MCLO 2015-8A BR	5.1009	10/18/31	14,750,000	14,434,350

GLOBAL FIXED INCOME

As of March 31, 2019

MCLO 2017-10A A2	4.3680	11/15/29	33,800,000	33,579,387
MCLO 2017-9A A2	4.3468	4/15/29	25,000,000	24,756,325
MDC-GMTN BV	3.2500	4/28/22	30,000,000	29,992,500
MERITOR INC	3.2500	10/15/37	5,500,000	5,292,655
METLIFE INC	3.0000	3/1/25	4,420,000	4,427,567
METROPOLITAN LIFE GLOBAL FUNDING I	3.0000	9/19/27	75,000,000	73,480,007
MICROSOFT CORP	2.3750	2/12/22	16,000,000	16,005,671
MICROSOFT CORP	3.7500	2/12/45	53,715,000	55,085,149
MICROSOFT CORP	4.0000	2/12/55	69,000,000	72,243,278
MICROSOFT CORP	3.7000	8/8/46	41,500,000	42,347,260
MICROSOFT CORP	3.9500	8/8/56	48,500,000	50,583,488
MICROSOFT CORP	4.1000	2/6/37	36,750,000	39,970,849
MICROSOFT CORP	4.2500	2/6/47	25,943,000	28,900,350
MINIBOR FINANCIAL GROUP INC	2.5270	9/13/23	10,000,000	9,777,515
MMAF 2016-AA A4	1.7600	1/17/23	14,000,000	13,807,791
MORGAN STANLEY	3.6250	1/20/27	2,905,000	2,911,788
MORGAN STANLEY	2.7500	5/19/22	38,500,000	38,267,291
MORGAN STANLEY	3.5910	7/22/28	50,000,000	49,622,036
MORGAN STANLEY	3.9811	10/24/23	12,748,000	12,946,222
MORGAN STANLEY	3.1250	7/27/26	32,000,000	31,150,893
MORGAN STANLEY	3.7000	10/23/24	26,687,000	27,155,544
MPLX LP	4.0000	2/15/25	26,000,000	26,482,452
MPLX LP	4.5000	4/15/38	20,000,000	19,043,024
MPLX LP	4.7000	4/15/48	20,000,000	19,106,297
MRLN 2016-1 A	4.5000	12/15/32	18,078,326	18,465,587
MSBAM 2012-C5 A4	3.1760	8/15/45	10,000,000	10,104,289
MSBAM 2013-C10 A4	4.0851	7/15/46	15,000,000	15,771,084
MSBAM 2013-C13 A3	3.7660	11/15/46	15,000,000	15,579,674
MSBAM 2013-C7 A4	2.9180	2/15/46	20,000,000	20,062,812
MSBAM 2016-C29 A4	3.3250	5/15/49	4,500,000	4,561,529
MSBAM 2016-C31 A5	3.1020	11/15/49	25,000,000	24,974,730
MSBAM 2016-C32 A2	3.2970	12/15/49	6,800,000	6,861,066
MSBAM 2016-C32 A4	3.7200	12/15/49	3,730,000	3,868,239
MSBAM 2016-C32 A4	3.7200	12/15/49	21,000,000	21,778,289
MSC 2006-IQ11 AJ	6.2393	10/15/42	1,219,731	1,219,531
MSC 2006-IQ12 AJ	5.3990	12/15/43	4,743,172	3,554,550
MSC 2014-CPT AM	3.5163	7/13/29	4,000,000	4,033,101
MSC 2014-MP A	3.4690	8/11/29	45,000,000	45,655,268
MSC 2014-MP B	3.6930	8/11/29	6,000,000	6,114,611
MSC 2016-UB11 ASB	2.6060	8/15/49	16,400,000	16,154,597
MSC 2016-UB12 A4	3.5960	12/15/49	40,000,000	41,229,608
MSSG 2017-237P B	3.6900	8/13/27	25,000,000	25,157,205
MUTUAL OF OMAHA INSURANCE COMPANY	4.2970	7/15/54	30,800,000	30,145,500
MVW 2015-10A AR	3.4168	10/13/27	16,630,000	16,529,937
MVW 2015-10A BR	3.9468	10/13/27	10,000,000	9,853,610
MVW 2015-10A DR	5.1968	10/13/27	17,500,000	16,912,613
NATIONAL ARCHIVES FACILITY TRUST	8.5000	9/1/19	575,699	589,415
NATIONAL AUSTRALIA BANK LTD	3.0000	1/20/23	30,000,000	30,016,992
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	3.4000	11/15/23	41,047,000	42,082,583
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2.8500	1/27/25	11,250,000	11,192,763
NEUB 2014-18A AR2	4.2915	10/21/30	32,500,000	31,941,910
NEUB 2014-18A BR2	4.7415	10/21/30	12,500,000	12,074,338
NEUB 2014-18A CR2	5.5915	10/21/30	12,275,000	11,858,841
NEUB 2015-19A A2R2	3.7468	7/15/27	37,050,000	36,102,224
NEUB 2015-19A BR2	4.2468	7/15/27	22,420,000	22,010,342
NEUB 2015-19A CR2	4.9468	7/15/27	21,280,000	20,388,474
NEUB 2017-24A A	3.8215	4/19/30	28,000,000	27,921,684
NEUB 2017-24A D	5.9915	4/19/30	20,000,000	19,911,620
NEUBERGER BERMAN FIXED INCOME OPPORTUNITES FUND	0.0000		1,500,000,000	1,783,177,650
NEVRO CORP	1.7500	6/1/21	2,386,000	2,403,627
NEW YORK CITY GENERAL OBLIGATION BUILD AMERICA BOND	4.5890	10/1/22	13,405,000	13,862,915
NEW YORK CITY GENERAL OBLIGATION BUILD AMERICA BOND	5.2060	10/1/31	10,000,000	11,623,300
NEW YORK CITY NY TRANSITIONAL FINANCE AUTHORITY REVENUE BOND	3.5500	8/1/28	5,780,000	6,003,686
NEW YORK LIFE GLOBAL FUNDING	2.3000	6/10/22	20,000,000	19,706,941
NEXTERA ENERGY PARTNERS LP	1.5000	9/15/20	3,689,000	3,672,179
NIPPON LIFE INSURANCE COMPANY	5.1000	10/16/44	30,000,000	31,350,000
NIPPON LIFE INSURANCE COMPANY	4.7000	1/20/46	30,000,000	30,712,500
NISSAN MOTOR ACCEPTANCE CORP	2.8000	1/13/22	40,000,000	39,346,329
NOBLE ENERGY INC	3.9000	11/15/24	27,000,000	27,251,914
NORTHROP GRUMMAN CORP	3.2000	2/1/27	3,905,000	3,843,901
NORTHWELL HEALTHCARE INC	3.9790	11/1/46	40,000,000	38,662,484
NRZT 2018-RPL1 A1	3.5000	12/25/57	23,469,222	23,588,725
NUANCE COMMUNICATIONS INC	1.0000	12/15/35	9,243,000	8,622,393
NUTANIX INC	0.0000	1/15/23	3,805,000	4,038,056
NYS FHLMC	6.5000	2/1/24	352,038	389,790
NYS FHLMC	6.0000	2/1/24	111,589	120,678
NYS FHLMC	6.5000	4/1/24	248,745	275,419
NYS FHLMC	5.5000	9/1/34	387,011	414,291

GLOBAL FIXED INCOME

As of March 31, 2019

NYS FHLMC	5.0000	11/1/34	701,722	749,419
NYS FHLMC	6.5000	3/1/28	219,474	243,010
NYS FHLMC	6.0000	12/1/28	257,821	278,819
NYS FHLMC	6.0000	1/1/29	139,602	150,972
NYS FHLMC	7.0000	9/1/29	180,791	195,719
NYS FHLMC	6.5000	3/1/31	296,761	328,585
NYS FHLMC	6.0000	2/1/32	118,271	127,903
NYS FHLMC	6.0000	1/1/32	162,665	175,913
NYS FHLMC	6.5000	1/1/32	264,125	292,449
NYS FHLMC	6.0000	3/1/32	337,839	366,704
NYS FHLMC	6.0000	9/1/32	642,090	704,897
NYS FHLMC	5.5000	12/1/32	503,868	541,947
NYS FHLMC	5.5000	1/1/33	404,496	436,229
NYS FHLMC	5.5000	2/1/33	195,676	209,469
NYS FHLMC	5.5000	12/1/33	928,609	1,019,687
NYS FHLMC	5.0000	9/1/33	1,952,103	2,124,016
NYS FHLMC	5.5000	11/1/33	1,799,976	1,977,080
NYS FHLMC	5.5000	11/1/33	2,828,911	3,106,171
NYS FHLMC	6.0000	9/1/32	307,850	334,269
NYS FHLMC	6.0000	11/1/36	2,127,829	2,341,974
NYS FHLMC	5.5000	1/1/37	445,591	481,433
NYS FHLMC	6.0000	1/1/37	1,254,552	1,380,914
NYS FHLMC	5.5000	2/1/37	732,544	803,205
NYS FHLMC	6.0000	2/1/37	1,395,978	1,535,930
NYS FHLMC	5.5000	3/1/37	701,246	767,245
NYS FHLMC	5.5000	5/1/37	154,161	165,027
NYS FHLMC	6.0000	6/1/37	168,102	181,793
NYS FHLMC	5.5000	6/1/37	468,454	503,653
NYS FHLMC	6.0000	7/1/37	245,582	265,583
NYS FHLMC	6.0000	8/1/37	291,870	315,641
NYS FHLMC	6.0000	9/1/37	718,023	788,907
NYS FHLMC	5.5000	1/1/34	367,097	393,472
NYS FHLMC	5.5000	10/1/34	1,098,717	1,206,516
NYS FNMA	6.5000	1/1/28	250,369	276,514
NYS FNMA	6.0000	12/1/28	60,531	65,193
NYS FNMA	6.0000	11/1/28	425,059	460,844
NYS FNMA	5.5000	1/1/29	321,794	344,811
NYS FNMA	6.0000	1/1/29	256,192	275,921
NYS FNMA	6.0000	3/1/29	58,819	63,349
NYS FNMA	6.0000	6/1/29	291,458	313,904
NYS FNMA	6.5000	8/1/29	422,784	466,933
NYS FNMA	6.0000	8/1/29	262,614	282,838
NYS FNMA	7.0000	8/1/29	367,647	401,621
NYS FNMA	7.0000	9/1/29	90,687	97,424
NYS FNMA	6.5000	3/1/31	522,601	577,174
NYS FNMA	6.5000	6/1/31	133,094	146,993
NYS FNMA	6.5000	7/1/31	321,821	355,427
NYS FNMA	6.5000	8/1/31	380,830	420,598
NYS FNMA	6.0000	8/1/31	204,300	220,044
NYS FNMA	6.5000	11/1/31	214,720	237,142
NYS FNMA	6.0000	12/1/31	119,257	128,441
NYS FNMA	6.0000	1/1/32	103,823	111,818
NYS FNMA	6.0000	1/1/32	1,362,126	1,502,519
NYS FNMA	6.5000	3/1/32	418,693	462,416
NYS FNMA	6.0000	2/1/32	478,750	519,383
NYS FNMA	6.5000	3/1/32	501,861	554,268
NYS FNMA	6.0000	3/1/32	462,568	501,819
NYS FNMA	6.0000	6/1/32	392,690	423,996
NYS FNMA	6.0000	7/1/32	556,329	606,095
NYS FNMA	6.0000	9/1/32	896,022	986,726
NYS FNMA	5.5000	1/1/33	246,973	263,609
NYS FNMA	5.5000	11/1/32	1,330,501	1,461,751
NYS FNMA	5.5000	2/1/33	1,095,369	1,203,472
NYS FNMA	5.0000	9/1/33	3,270,169	3,552,817
NYS FNMA	5.0000	9/1/33	3,504,033	3,807,515
NYS FNMA	5.5000	11/1/33	3,748,953	4,123,437
NYS FNMA	5.5000	11/1/33	2,376,615	2,588,381
NYS FNMA	5.0000	12/1/33	1,742,766	1,893,655
NYS FNMA	5.0000	12/1/33	452,617	484,355
NYS FNMA	5.5000	1/1/34	181,420	193,640
NYS FNMA	5.5000	1/1/34	166,468	177,682
NYS FNMA	5.0000	2/1/34	858,103	919,001
NYS FNMA	5.0000	4/1/34	482,557	513,858
NYS FNMA	5.0000	6/1/34	1,440,492	1,564,494
NYS FNMA	5.0000	5/1/34	535,695	576,594
NYS FNMA	5.5000	7/1/34	4,743,425	5,213,783
NYS FNMA	5.5000	5/1/34	633,934	693,576
NYS FNMA	5.5000	7/1/34	3,262,300	3,585,620

GLOBAL FIXED INCOME
As of March 31, 2019

NYS FNMA	5.5000	9/1/34	1,967,012	2,162,190
NYS FNMA	6.0000	8/1/34	769,699	847,074
NYS FNMA	5.5000	9/1/34	458,842	494,997
NYS FNMA	5.5000	10/1/34	1,128,204	1,240,198
NYS FNMA	5.0000	11/1/34	649,545	702,458
NYS FNMA	5.5000	11/1/34	842,374	925,337
NYS FNMA	6.0000	11/1/36	523,782	570,635
NYS FNMA	6.0000	12/1/36	258,925	278,865
NYS FNMA	5.5000	12/1/36	1,238,398	1,358,933
NYS FNMA	5.5000	2/1/37	1,769,981	1,945,941
NYS FNMA	5.5000	2/1/37	2,036,882	2,238,371
NYS FNMA	5.5000	6/1/35	112,167	119,723
NYS FNMA	5.0000	7/1/35	2,073,298	2,251,175
NYS FNMA	5.5000	8/1/35	2,303,659	2,533,212
NYS FNMA	5.0000	6/1/35	1,431,662	1,554,627
NYS FNMA	5.0000	8/1/35	1,643,522	1,784,620
NYS FNMA	5.0000	9/1/35	3,582,050	3,889,234
NYS FNMA	5.0000	9/1/35	3,060,729	3,323,702
NYS FNMA	5.0000	11/1/35	3,463,560	3,761,461
NYS FNMA	5.5000	10/1/35	2,120,029	2,331,523
NYS FNMA	5.5000	9/1/35	118,413	126,389
NYS FNMA	5.0000	11/1/35	1,997,445	2,168,934
NYS FNMA	5.5000	11/1/35	2,787,555	3,065,539
NYS FNMA	5.0000	12/1/35	228,686	241,573
NYS FNMA	5.5000	12/1/35	3,416,611	3,756,880
NYS FNMA	5.5000	2/1/36	2,033,418	2,236,322
NYS FNMA	6.0000	2/1/36	1,372,575	1,513,511
NYS FNMA	6.0000	2/1/36	1,165,343	1,284,544
NYS FNMA	5.5000	2/1/36	2,372,365	2,608,750
NYS FNMA	5.0000	1/1/36	402,648	429,251
NYS FNMA	5.0000	2/1/36	584,333	628,347
NYS FNMA	5.5000	3/1/36	1,988,221	2,186,174
NYS FNMA	6.0000	8/1/36	2,426,130	2,673,339
NYS FNMA	6.5000	9/1/36	561,812	620,480
NYS FNMA	6.0000	7/1/36	2,080,730	2,291,460
NYS FNMA	6.0000	9/1/36	383,085	415,384
NYS FNMA	6.0000	10/1/36	1,551,342	1,709,768
NYS FNMA	6.0000	9/1/38	1,171,672	1,269,984
NYS FNMA	5.5000	10/1/38	4,513,640	4,953,767
NYS FNMA	5.5000	11/1/38	2,944,693	3,231,393
NYS FNMA	6.0000	2/1/37	476,446	514,523
NYS FNMA	5.5000	3/1/37	3,609,411	3,967,005
NYS FNMA	6.0000	3/1/37	261,493	281,630
NYS FNMA	5.5000	4/1/37	2,572,159	2,824,142
NYS FNMA	5.5000	5/1/37	2,414,231	2,650,251
NYS FNMA	5.5000	6/1/37	4,426,933	4,865,686
NYS FNMA	6.0000	7/1/37	585,978	638,231
NYS FNMA	5.5000	7/1/37	751,113	823,098
NYS FNMA	6.0000	8/1/37	1,699,660	1,872,464
NYS FNMA	5.5000	8/1/37	395,192	421,812
NYS FNMA	6.0000	9/1/37	728,158	800,900
NYS FNMA	6.0000	10/1/37	1,463,710	1,612,848
NYS FNMA	5.5000	9/1/37	379,460	405,021
NYS FNMA	5.5000	12/1/37	1,364,164	1,498,000
NYS FNMA	5.5000	12/1/37	1,815,648	1,992,179
NYS FNMA	5.5000	1/1/38	591,610	641,759
NYS FNMA	5.5000	7/1/38	185,221	197,698
NYS FNMA	5.5000	7/1/38	5,209,501	5,716,600
NYS FNMA	5.5000	9/1/38	4,504,172	4,940,623
NYS FNMA	6.0000	7/1/38	493,576	533,026
NYS FNMA	5.5000	12/1/38	4,597,182	5,044,350
NYS FNMA	5.0000	12/1/38	464,857	491,052
NYS FNMA	5.5000	12/1/38	1,545,225	1,696,768
NYS FNMA	6.5000	7/1/36	767,321	847,449
NYS FNMA	6.0000	7/1/36	98,531	106,119
NYS FNMA	6.0000	9/1/36	1,928,526	2,125,140
NYS FNMA	5.5000	9/1/36	466,864	503,984
NYS FNMA	6.0000	11/1/36	690,859	758,534
NYS FNMA	6.0000	11/1/37	960,523	1,058,064
NYS FNMA	6.0000	1/1/37	331,262	357,830
NYS FNMA	6.0000	2/1/37	785,313	856,824
NYS FNMA	5.5000	3/1/37	366,970	391,689
NYS FNMA	5.5000	4/1/37	930,543	1,021,211
NYS FNMA	5.5000	5/1/37	283,087	302,156
NYS FNMA	5.5000	6/1/37	629,425	680,759
NYS FNMA	6.0000	7/1/37	334,967	361,057
NYS FNMA	6.0000	8/1/37	250,419	269,703
NYS FNMA	6.0000	9/1/37	419,306	451,597

GLOBAL FIXED INCOME

As of March 31, 2019

NYS FNMA	5.5000	7/1/38	1,212,477	1,330,871
NYS FNMA	5.5000	5/1/38	1,157,133	1,270,518
NYS FNMA	5.0000	6/1/38	280,942	296,774
NYS FNMA	5.5000	6/1/38	2,711,334	2,976,351
NYS FNMA	4.5000	3/1/39	5,116,942	5,454,390
NYS FNMA	5.5000	8/1/38	796,189	872,405
NYS FNMA	6.0000	8/1/38	583,027	634,959
NYS FNMA	5.5000	9/1/38	947,444	1,040,469
NYS FNMA	5.5000	10/1/38	693,562	758,005
NYS FNMA	5.5000	11/1/38	1,289,286	1,414,975
NYS FNMA	6.0000	11/1/38	1,202,328	1,324,450
NYS FNMA	4.0000	2/1/39	1,213,780	1,268,321
NYS FNMA	4.5000	2/1/39	2,047,699	2,182,866
NYS FNMA	4.0000	3/1/39	3,492,413	3,649,500
NYS FNMA	4.5000	1/1/40	3,996,267	4,262,105
NYS FNMA	4.0000	8/1/39	1,952,418	2,040,317
NYS FNMA	4.5000	11/1/39	4,110,598	4,382,128
NYS FNMA	4.5000	3/1/40	9,099,173	9,704,293
NYS FNMA	3.5000	12/1/40	11,370,333	11,612,209
NYS FNMA	4.0000	3/1/39	11,746,219	12,274,703
NYS FNMA	4.0000	2/1/39	3,176,827	3,319,607
NYS FNMA	4.5000	2/1/39	743,852	791,714
NYS FNMA	4.5000	3/1/39	2,527,362	2,693,939
NYS FNMA	4.5000	7/1/39	12,276,917	13,089,015
NYS FNMA	4.0000	7/1/39	11,370,403	11,881,704
NYS FNMA	4.0000	9/1/39	6,356,907	6,642,990
NYS FNMA	4.5000	8/1/39	11,748,278	12,525,535
NYS FNMA	4.0000	9/1/39	9,661,439	10,096,110
NYS FNMA	4.5000	9/1/39	8,976,780	9,570,098
NYS FNMA	4.0000	11/1/39	8,358,256	8,734,594
NYS FNMA	4.0000	11/1/39	1,321,367	1,380,730
NYS FNMA	4.5000	11/1/39	4,152,647	4,427,375
NYS FNMA	4.0000	12/1/39	8,207,237	8,578,643
NYS FNMA	4.0000	1/1/40	4,222,180	4,413,229
NYS FNMA	4.5000	1/1/40	12,125,426	12,931,940
NYS FNMA	4.0000	2/1/40	5,156,641	5,389,989
NYS FNMA	4.5000	2/1/40	6,135,857	6,543,994
NYS FNMA	4.5000	5/1/40	10,192,648	10,870,665
NYS FNMA	3.5000	12/1/40	11,744,738	11,994,581
NYS FNMA	4.0000	12/1/40	1,467,572	1,523,223
NYT 2019-NYT A	3.6838	11/15/35	33,500,000	33,583,479
OAKCL 2014-1A A1R	3.9780	5/13/29	30,000,000	29,999,250
OAKCL 2014-1A A2R	4.5380	5/13/29	18,000,000	17,837,316
OAKCL 2014-1A BR	5.4080	5/13/29	13,900,000	13,837,381
OAKCL 2014-1A CR	6.5880	5/13/29	6,100,000	6,034,242
OAKCL 2014-2A A2AR	4.4110	10/20/26	31,000,000	30,886,261
OCP 2014-6A A1R	3.8480	10/17/30	50,000,000	49,792,450
OCP 2014-6A A2R	4.3080	10/17/30	43,300,000	42,523,588
OCP 2015-9A BR	4.3468	7/15/27	20,500,000	20,111,976
OCP 2015-9A CR	5.2968	7/15/27	9,000,000	8,777,781
OCP 2016-12A A1R	3.7209	10/18/28	17,000,000	16,922,667
OCP 2016-12A BR	4.8009	10/18/28	10,500,000	10,278,786
OCP 2018-15A A1	3.6915	7/20/31	29,500,000	29,047,677
OCP 2018-15A A3	4.2915	7/20/31	18,000,000	17,684,838
OCP 2018-15A B	4.5915	7/20/31	8,000,000	7,640,408
OCP 2018-15A C	5.5415	7/20/31	18,000,000	17,096,832
OHALF 2015-1A AR	3.9280	8/15/29	54,000,000	54,105,408
OHALF 2015-1A BR	4.3180	8/15/29	21,700,000	21,675,479
OHALF 2015-1A DR	6.7180	8/15/29	21,700,000	21,701,541
OIL STATES INTERNATIONAL INC	1.5000	2/15/23	2,593,000	2,249,772
OKLAHOMA GAS & ELECTRIC COMPANY	6.5000	4/15/28	20,000,000	24,283,148
ORACLE CORP	1.9000	9/15/21	5,220,000	5,134,155
ORACLE CORP	3.4000	7/8/24	25,000,000	25,565,654
ORACLE CORP	3.9000	5/15/35	31,258,000	31,954,736
ORACLE CORP	3.8500	7/15/36	35,000,000	35,097,308
ORACLE CORP	4.0000	7/15/46	53,500,000	53,774,503
OT 2017-OT A	3.5660	5/10/39	25,000,000	25,463,730
OT 2017-OT B	3.6970	5/10/39	33,990,000	34,265,455
PACIRA PHARMACEUTICALS INC	2.3750	4/1/22	4,352,000	4,284,527
PALO ALTO NETWORKS INC	0.7500	7/1/23	4,705,000	5,209,561
PCT 2016-PLSD B	3.3565	4/13/33	25,000,000	24,499,645
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	3.4000	11/15/26	35,000,000	33,496,299
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	2.7000	3/14/23	34,410,000	33,623,475
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	4.1250	8/1/23	35,000,000	36,021,730
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	4.4500	1/29/26	20,000,000	20,438,845
PHILLIPS 66 PARTNERS LP	3.7500	3/1/28	2,030,000	2,000,094
PNC BANK NA	2.1500	4/29/21	6,705,000	6,647,197
PNC BANK NA	2.7000	11/1/22	24,242,000	24,117,165

GLOBAL FIXED INCOME

As of March 31, 2019

PNC BANK NA	3.1000	10/25/27	28,045,000	27,963,972
PNC FINANCIAL SERVICES GROUP INC	5.0000	5/15/28	20,000,000	19,700,000
PRA GROUP INC	3.0000	8/1/20	4,098,000	3,945,295
PRKAV 2017-245P B	3.7791	6/5/37	24,000,000	24,262,728
PROGRESS ENERGY CORP	3.1500	4/1/22	2,200,000	2,215,461
PRUDENTIAL FINANCIAL INC	5.7000	9/15/48	54,500,000	55,156,725
PSEG POWER LLC	3.0000	6/15/21	27,504,000	27,375,578
PSMC 2018-4 A3	4.0000	11/25/48	47,087,174	47,732,942
PURE STORAGE INC	0.1250	4/15/23	4,277,000	4,578,718
QUEST DIAGNOSTICS INC	3.5000	3/30/25	15,000,000	15,002,566
QUEST DIAGNOSTICS INC	4.2000	6/30/29	50,000,000	51,386,546
REGIONS FINANCIAL CORP	3.8000	8/14/23	4,330,000	4,450,910
RELIANCE STANDARD LIFE GLOBAL FUNDING II	3.0500	1/20/21	30,000,000	29,971,378
RENAISSANCERE HOLDINGS LTD	3.7000	4/1/25	50,000,000	50,482,608
REPUBLIC OF FINLAND	6.9500	2/15/26	27,000,000	33,511,649
RH	0.0000	6/15/23	3,423,000	2,920,063
ROGERS COMMUNICATIONS INC	4.3000	2/15/48	20,000,000	20,293,403
ROYAL BANK OF CANADA	4.6500	1/27/26	50,000,000	53,008,295
ROYAL BANK OF CANADA	3.7000	10/5/23	45,000,000	46,492,218
SABINE PASS LIQUEFACTION LLC	5.0000	6/15/27	26,569,000	28,174,213
SABINE PASS LIQUEFACTION LLC	5.8750	6/30/26	55,500,000	61,731,670
SANTANDER HOLDINGS USA INC	2.6500	4/17/20	15,000,000	14,947,861
SAUDI INTERNATIONAL BOND	2.3750	10/26/21	55,000,000	54,042,120
SAUDI INTERNATIONAL BOND	3.2500	10/26/26	40,000,000	38,927,360
SAUDI INTERNATIONAL BOND	3.6250	3/4/28	35,000,000	34,689,760
SAUDI INTERNATIONAL BOND	4.3750	4/16/29	40,000,000	41,658,800
SBA TOWER TRUST	2.8770	7/15/46	5,000,000	4,954,191
SCFET 2017-1A A	3.7700	1/20/23	7,917,215	7,970,489
SCRT 2019-1 MA	3.5000	7/25/58	49,682,782	50,424,940
SEACO 2017-1A A	3.8500	4/15/37	9,803,735	9,839,010
SEACO 2018-1A A	4.2900	5/17/38	22,687,500	23,132,522
SEMPER EMPIRE MBS PIONEER FUND	0.0000		280,849,682	292,391,312
SEMT 2016-2 A4	3.5000	8/25/46	33,109,863	33,113,555
SHELL INTERNATIONAL FINANCE BV	3.4000	8/12/23	37,510,000	38,561,226
SHERWIN-WILLIAMS COMPANY	2.7500	6/1/22	3,500,000	3,478,795
SHNTN 2015-1A A	4.7500	10/15/42	72,807,119	73,472,088
SINOPEC GROUP OVERSEAS DEVELOPMENT 2014 LTD	4.3750	4/10/24	20,000,000	20,980,100
SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD	3.7500	9/12/23	75,000,000	76,487,475
SJETS 2017-1 A	3.9700	8/15/42	17,888,889	17,945,282
SM ENERGY COMPANY	1.5000	7/1/21	2,681,000	2,503,089
SOUTHERN CALIFORNIA EDISON COMPANY	3.5000	10/1/23	1,485,000	1,476,531
SOUTHERN CALIFORNIA EDISON COMPANY	4.2000	3/1/29	1,165,000	1,182,937
SOUTHWESTERN PUBLIC SERVICE COMPANY	3.7000	8/15/47	11,400,000	11,006,043
SP POWERASSETS LTD	3.2500	11/24/25	65,000,000	65,766,780
SPIRIT REALTY CAPITAL INC	2.8750	5/15/19	7,750,000	7,731,766
SPIRIT REALTY CAPITAL INC	3.7500	5/15/21	2,050,000	2,047,501
SPRINT SPECTRUM COMPANY LLC/SPRINT SPECTRUM COMPANY II LLC/SPRINT SPECTRUM COMPANY III LLC	4.7380	3/20/25	55,000,000	55,618,750
SPRINT SPECTRUM COMPANY LLC/SPRINT SPECTRUM COMPANY II LLC/SPRINT SPECTRUM COMPANY III LLC	5.1520	3/20/28	25,000,000	25,437,500
SRT 2018-A A3	2.9300	5/20/21	2,420,000	2,423,164
STARWOOD PROPERTY TRUST INC	4.3750	4/1/23	5,500,000	5,444,553
STATE GRID OVERSEAS INVESTMENT LTD	4.1250	5/7/24	68,000,000	71,153,212
STATE OF CALIFORNIA GENERAL OBLIGATION BOND	4.6000	4/1/38	4,760,000	5,071,114
STATE OF CALIFORNIA GENERAL OBLIGATION BUILD AMERICA BOND	4.9880	4/1/39	11,000,000	11,869,880
STATE OF CONNECTICUT GENERAL OBLIGATION BUILD AMERICA BOND	5.1000	12/1/21	25,000,000	26,509,000
STATE OF ISRAEL	7.2500	12/15/28	20,000,000	25,504,000
STATE OF ISRAEL	2.9500	8/1/19	20,000,000	20,000,000
STATE OF ISRAEL 11TH JUBILEE BOND	3.5700	1/1/24	10,000,000	10,000,000
STATE OF ISRAEL 6TH INSTITUTIONAL BOND	3.0100	1/1/20	50,000,000	50,000,000
STATE OF ISRAEL 7TH INSTITUTIONAL BOND	2.6700	2/1/20	35,000,000	35,000,000
STATE OF ISRAEL 8TH INSTITUTIONAL BOND	3.7200	1/1/24	10,000,000	10,000,000
STATE OF UTAH GENERAL OBLIGATION BUILD AMERICA BOND - SERIES D	4.5540	7/1/24	2,940,000	3,109,873
SUNRN 2018-1 A	5.3100	4/30/49	39,194,867	40,521,300
SUPERNUS PHARMACEUTICALS INC	0.6250	4/1/23	6,030,000	5,839,205
SWISS RE FINANCE LUXEMBOURG SA	5.0000	4/2/49	10,000,000	10,123,561
SYMETRA FINANCIAL CORP	4.2500	7/15/24	20,300,000	20,495,360
SYNAPTICS INC	0.5000	6/15/22	8,350,000	7,705,096
SYNCT 2017-2 A	2.6200	10/15/25	18,000,000	17,945,275
SYSCO CORP	3.5500	3/15/25	30,000,000	30,418,064
TAL 2014-3A A	3.2700	11/21/39	17,810,334	17,703,315
TAPESTRY INC	4.1250	7/15/27	2,470,000	2,359,667
TBMLT 2018-2 A1	3.5000	6/25/48	95,230,293	94,568,145
TBMLT 2018-3 A1	4.0000	11/25/48	47,803,481	48,581,884
TCENT 2017-1A A1	4.0406	7/25/30	60,000,000	59,945,040
TCENT 2017-1A A2	4.5706	7/25/30	10,000,000	9,917,970
TCF 2018-1A A	3.9500	3/20/43	22,500,000	22,751,739
TD AMERITRADE HOLDING COMPANY	2.9500	4/1/22	1,195,000	1,205,490
TENCENT HOLDINGS LTD	3.8000	2/11/25	43,726,000	44,738,029
TENCENT HOLDINGS LTD	2.9850	1/19/23	25,000,000	24,890,949

GLOBAL FIXED INCOME

As of March 31, 2019

TENCENT HOLDINGS LTD	3.5950	1/19/28	20,000,000	19,732,516
TENNESSEE VALLEY AUTHORITY	5.3750	4/1/56	4,000,000	5,666,602
TENNESSEE VALLEY AUTHORITY	4.6250	9/15/60	6,000,000	7,676,975
TES 2017-1A A	4.3300	10/20/47	24,498,477	25,223,923
TEVA PHARMACEUTICAL INDUSTRIES LTD	0.2500	2/1/26	6,704,000	6,180,564
TEXAS EASTERN TRANSMISSION LP	3.5000	1/15/28	25,283,000	24,698,300
THERMO FISHER SCIENTIFIC INC	2.9500	9/19/26	49,146,000	47,412,026
THREE GORGES FINANCE I (CAYMAN ISLANDS) LTD	3.7000	6/10/25	15,000,000	15,305,708
TMCL 2017-1A A	3.7200	5/20/42	7,851,569	7,839,939
TORONTO DOMINION BANK	3.6250	9/15/31	25,000,000	24,675,533
TPG SPECIALTY LENDING INC	4.5000	12/15/19	2,500,000	2,504,128
TPMT 2018-2 A1	3.2500	3/25/58	6,710,005	6,691,779
TPMT 2018-5 A1A	3.2500	8/25/58	46,690,739	46,522,423
TPMT 2019-1 A1	3.7500	3/25/58	24,493,754	24,870,524
TREASURY INFLATION INDEX	3.6250	4/15/28	262,500,000	518,382,863
TREASURY INFLATION INDEX	3.8750	4/15/29	398,700,000	806,152,431
TREASURY INFLATION INDEX	3.3750	4/15/32	91,500,000	174,733,427
TREASURY INFLATION INDEX	2.3750	1/15/25	586,500,000	869,405,618
TREASURY INFLATION INDEX	2.0000	1/15/26	270,000,000	377,652,084
TREASURY INFLATION INDEX	2.5000	1/15/29	94,000,000	130,556,206
TREASURY INFLATION INDEX	0.7500	2/15/42	358,000,000	387,991,848
TREASURY INFLATION INDEX	0.7500	2/15/45	115,000,000	118,049,556
TREASURY INFLATION INDEX	1.0000	2/15/46	518,000,000	560,447,469
TREASURY INFLATION INDEX	0.5000	1/15/28	114,000,000	116,020,480
TREASURY INFLATION INDEX	0.1250	4/15/19	160,000,000	171,970,778
TREASURY INFLATION INDEX	0.1250	4/15/20	340,000,000	363,702,717
TREASURY INFLATION INDEX	1.8750	7/15/19	517,100,000	616,737,709
TREASURY INFLATION INDEX	1.3750	1/15/20	122,000,000	143,174,774
TREASURY INFLATION INDEX	0.6250	1/15/26	390,000,000	417,737,084
TREASURY INFLATION INDEX	1.2500	7/15/20	125,000,000	146,384,665
TREASURY INFLATION INDEX	1.1250	1/15/21	108,000,000	125,839,930
TREASURY INFLATION INDEX	0.1250	4/15/21	314,000,000	330,802,850
TREASURY INFLATION INDEX	0.6250	7/15/21	50,000,000	56,331,052
TREASURY INFLATION INDEX	0.1250	7/15/26	340,000,000	349,158,373
TREASURY INFLATION INDEX	0.1250	1/15/22	300,000,000	330,934,347
TREASURY INFLATION INDEX	0.1250	7/15/22	60,000,000	65,317,753
TREASURY INFLATION INDEX	0.3750	7/15/23	165,000,000	178,882,161
TREASURY INFLATION INDEX	0.1250	4/15/22	375,000,000	384,096,368
TREASURY INFLATION INDEX	3.8750	4/15/29	10,490,000	21,210,281
TREASURY INFLATION INDEX	2.3750	1/15/25	9,850,000	14,601,271
TREASURY INFLATION INDEX	2.3750	1/15/27	4,725,000	6,741,409
TREASURY INFLATION INDEX	2.5000	1/15/29	1,200,000	1,666,675
TREASURY INFLATION INDEX	2.1250	2/15/41	4,890,000	7,045,172
TREASURY INFLATION INDEX	1.3750	2/15/44	15,255,000	18,193,492
TREASURY INFLATION INDEX	0.7500	2/15/45	4,700,000	4,824,634
TREASURY INFLATION INDEX	1.0000	2/15/46	7,300,000	7,898,198
TREASURY INFLATION INDEX	0.8750	2/15/47	5,000,000	5,155,125
TREASURY INFLATION INDEX	1.0000	2/15/48	3,660,000	3,812,040
TREASURY INFLATION INDEX	1.0000	2/15/49	1,140,000	1,169,032
TREASURY INFLATION INDEX	0.3750	7/15/27	8,850,000	9,036,321
TREASURY INFLATION INDEX	0.2500	1/15/25	6,000,000	6,306,689
TREASURY INFLATION INDEX	0.1250	4/15/20	13,000,000	13,906,280
TREASURY INFLATION INDEX	1.8750	7/15/19	5,330,000	6,357,014
TREASURY INFLATION INDEX	1.3750	1/15/20	2,550,000	2,992,588
TREASURY INFLATION INDEX	0.6250	1/15/26	17,750,000	19,012,393
TREASURY INFLATION INDEX	1.2500	7/15/20	9,125,000	10,686,081
TREASURY INFLATION INDEX	1.1250	1/15/21	7,320,000	8,529,151
TREASURY INFLATION INDEX	0.1250	4/15/21	22,100,000	23,282,621
TREASURY INFLATION INDEX	0.6250	7/15/21	8,830,000	9,948,064
TREASURY INFLATION INDEX	0.1250	7/15/22	8,700,000	9,471,074
TREASURY INFLATION INDEX	0.3750	1/15/27	9,000,000	9,292,128
TREASURY INFLATION INDEX	0.1250	7/15/24	10,950,000	11,460,336
TREASURY INFLATION INDEX	0.1250	4/15/22	13,550,000	13,878,682
TREASURY INFLATION INDEX	0.3750	7/15/25	10,600,000	11,240,317
TURKISH AIRLINES 2015-1 A PTT	4.2000	3/15/27	16,971,468	14,899,251
TWITTER INC	1.0000	9/15/21	6,405,000	6,026,856
TWITTER INC	0.2500	6/15/24	8,629,000	7,985,109
UBSBB 2012-C3 A4	3.0910	8/10/49	10,000,000	10,096,831
UBSBB 2012-C4 A5	2.8502	12/10/45	20,000,000	20,048,076
UBSBB 2013-C5 A4	3.1847	3/10/46	16,000,000	16,223,147
UBSCM 2012-C1 A3	3.4000	5/10/45	14,589,382	14,817,026
UNION PACIFIC CORP	3.8750	2/1/55	44,390,000	40,904,381
UNITED AIRLINES 2015-1 AA PTT	3.4500	6/1/29	21,977,975	21,865,888
UNITED AIRLINES 2016-1 AA PTT	3.1000	1/7/30	4,102,380	4,007,517
UNITED AIRLINES 2016-2 AA PTT	2.8750	4/7/30	47,356,902	45,386,855
UNITED AIRLINES 2016-2 B PTT	3.6500	4/7/27	47,546,296	46,385,691
UNITED AIRLINES 2018-1 AA PTT	3.5000	9/1/31	1,824,673	1,799,495
UNITEDHEALTH GROUP INC	3.1000	3/15/26	4,175,000	4,169,782

GLOBAL FIXED INCOME

As of March 31, 2019

UNITEDHEALTH GROUP INC	2.8750	3/15/22	16,000,000	16,103,889
UNITEDHEALTH GROUP INC	2.3750	9/30/22	27,000,000	26,719,860
US BANCORP	3.6000	9/11/24	25,000,000	25,782,521
US TREASURY BILLS	0.0000	4/18/19	365,000	364,592
US TREASURY BONDS	4.7500	2/15/37	104,000,000	136,471,562
US TREASURY BONDS	3.5000	2/15/39	375,000,000	424,907,228
US TREASURY BONDS	3.1250	11/15/41	246,920,000	262,651,505
US TREASURY BONDS	2.7500	8/15/42	350,000,000	348,523,438
US TREASURY BONDS	2.7500	11/15/42	300,000,000	298,511,718
US TREASURY BONDS	2.8750	5/15/43	276,000,000	280,237,031
US TREASURY BONDS	3.0000	11/15/44	125,000,000	129,619,140
US TREASURY BONDS	2.5000	2/15/45	365,000,000	344,383,201
US TREASURY BONDS	2.8750	8/15/45	457,500,000	463,594,042
US TREASURY BONDS	2.5000	2/15/46	140,000,000	131,671,093
US TREASURY BONDS	2.5000	5/15/46	170,000,000	159,780,078
US TREASURY BONDS	3.0000	5/15/47	115,000,000	119,177,734
US TREASURY BONDS	1.5000	8/15/26	200,000,000	188,648,438
US TREASURY BONDS	1.1250	8/31/21	375,000,000	365,009,768
US TREASURY BONDS	1.5000	7/15/20	235,000,000	232,383,790
US TREASURY BONDS	1.8750	7/31/22	200,000,000	197,679,688
US TREASURY BONDS	1.8750	9/30/22	150,000,000	148,218,750
US TREASURY BONDS	2.1250	9/30/24	115,000,000	114,101,563
US TREASURY BONDS	1.6250	10/15/20	250,000,000	247,255,860
US TREASURY BONDS	2.0000	10/31/22	43,000,000	42,655,664
US TREASURY BONDS	2.3750	1/31/23	200,000,000	201,015,624
US TREASURY BONDS	2.2500	2/15/21	100,000,000	99,890,625
US TREASURY BONDS	2.3750	4/15/21	10,000,000	10,017,578
US TREASURY BONDS	2.6250	5/15/21	100,000,000	100,699,219
US TREASURY BONDS	2.5000	5/31/20	305,000,000	305,381,250
US TREASURY BONDS	2.0000	10/31/21	278,000,000	276,219,063
US TREASURY BONDS	2.2500	11/15/24	200,000,000	199,609,376
US TREASURY BONDS	2.0000	2/15/25	375,000,000	368,862,304
US TREASURY BONDS	1.3750	4/30/20	100,000,000	98,871,094
US TREASURY BONDS	1.3750	8/31/20	225,000,000	221,835,938
US TREASURY BONDS	1.3750	9/30/20	50,000,000	49,273,438
US TREASURY BONDS	1.3750	10/31/20	300,000,000	295,464,843
US TREASURY BONDS	2.2500	11/15/25	355,000,000	353,391,406
US TREASURY BONDS	1.6250	11/30/20	60,000,000	59,301,563
US TREASURY BONDS	3.5000	5/15/20	100,000,000	101,199,219
US TREASURY BONDS	1.6250	2/15/26	80,000,000	76,440,625
US TREASURY BONDS	1.5000	3/31/23	200,000,000	194,359,376
US TREASURY BONDS	1.6250	5/15/26	200,000,000	190,773,438
US TREASURY BONDS	2.0000	11/15/26	220,000,000	214,646,093
US TREASURY BONDS	1.7500	11/30/21	725,000,000	715,625,975
US TREASURY BONDS	2.2500	2/15/27	155,000,000	153,807,227
US TREASURY BONDS	1.8750	2/28/22	325,000,000	321,635,743
US TREASURY BONDS	1.8750	3/31/22	200,000,000	197,984,376
US TREASURY BONDS	1.5000	4/15/20	125,000,000	123,847,656
US TREASURY BONDS	2.3750	5/15/27	100,000,000	100,101,562
US TREASURY BONDS	2.7500	11/15/47	4,800,000	4,730,813
US TREASURY BONDS	3.1250	5/15/48	18,100,000	19,192,363
US TREASURY BONDS	4.5000	5/15/38	4,055,000	5,214,318
US TREASURY BONDS	2.7500	2/15/28	2,975,000	3,059,834
US TREASURY BONDS	2.8750	8/15/28	1,270,000	1,319,510
US TREASURY BONDS	2.3750	2/29/24	26,100,000	26,270,262
US TREASURY BONDS	2.1250	3/31/24	1,380,000	1,372,345
US TREASURY BONDS	2.7500	11/15/23	42,820,000	43,755,015
US TREASURY BONDS	2.1250	6/30/21	35,155,000	35,039,648
US TREASURY BONDS	1.6250	6/30/19	34,505,000	34,428,173
US TREASURY BONDS	2.3750	5/15/27	540,000	540,548
US TREASURY BONDS	2.1250	6/30/22	8,570,000	8,540,875
US TREASURY STRIPS	0.0000	2/15/46	12,000,000	5,566,717
US TREASURY STRIPS	0.0000	11/15/46	12,500,000	5,682,169
US TREASURY STRIPS	0.0000	2/15/48	25,100,000	10,956,365
VEECO INSTRUMENTS INC	2.7000	1/15/23	3,588,000	3,060,491
VENTR 2014-19A ARR	3.8568	1/15/32	50,000,000	49,805,250

GLOBAL FIXED INCOME
As of March 31, 2019

VENTR 2014-19A BRR	4.4968	1/15/32	11,500,000	11,444,363
VENTR 2015-21A BR	3.8968	7/15/27	51,000,000	50,441,703
VENTR 2015-21A CR	4.2468	7/15/27	52,725,000	51,814,861
VENTR 2016-24A A1D	4.0115	10/20/28	27,000,000	27,023,139
VENTR 2016-24A B	4.6415	10/20/28	11,000,000	10,999,681
VEREIT INC	3.7500	12/15/20	4,360,000	4,349,201
VERINT SYSTEMS INC	1.5000	6/1/21	8,405,000	9,260,224
VERISK ANALYTICS INC	4.0000	6/15/25	44,244,000	46,135,605
VERIZON COMMUNICATIONS INC	2.6250	8/15/26	5,255,000	5,011,399
VERIZON COMMUNICATIONS INC	3.8500	11/1/42	33,000,000	31,024,259
VERIZON COMMUNICATIONS INC	4.4000	11/1/34	68,738,000	71,508,029
VERIZON COMMUNICATIONS INC	4.2720	1/15/36	15,000,000	15,171,684
VERIZON COMMUNICATIONS INC	4.1250	8/15/46	29,460,000	28,545,324
VERIZON COMMUNICATIONS INC	3.7838	5/15/25	20,000,000	20,002,000
VIAVI SOLUTIONS INC	1.0000	3/1/24	1,711,000	1,926,104
VIAVI SOLUTIONS INC	1.7500	6/1/23	2,479,000	2,734,458
VISHAY INTERTECHNOLOGY INC	2.2500	6/15/25	5,390,000	5,015,013
VOYA 2015-1A A1R	3.5009	1/18/29	40,000,000	39,668,760
VOYA 2015-1A A2R	3.8509	1/18/29	10,000,000	9,794,160
VOYA 2015-1A BR	4.3009	1/18/29	4,000,000	3,860,740
VOYA 2015-1A CR	4.9509	1/18/29	6,000,000	5,714,670
VOYA 2017-3A A2	4.3615	7/20/30	32,545,000	32,219,583
VULCAN MATERIALS COMPANY	3.9000	4/1/27	2,705,000	2,688,779
WALGREENS BOOTS ALLIANCE INC	3.4500	6/1/26	42,000,000	41,103,418
WALMART INC	2.6500	12/15/24	40,000,000	39,894,687
WELLS FARGO & COMPANY	3.0690	1/24/23	5,805,000	5,812,692
WELLS FARGO & COMPANY	6.7500	12/15/27	20,000,000	24,210,013
WELLS FARGO & COMPANY	2.5000	3/4/21	23,880,000	23,764,239
WELLS FARGO & COMPANY	3.0000	10/23/26	15,000,000	14,626,168
WELLS FARGO & COMPANY	4.1250	8/15/23	25,768,000	26,700,990
WELLS FARGO & COMPANY	4.1000	6/3/26	20,000,000	20,446,877
WELLS FARGO & COMPANY - PREFERRED	0.0000		9,474	12,243,724
WEN 2015-1A A2II	4.0800	6/15/45	28,950,000	29,245,001
WEN 2018-1A A2I	3.5730	3/15/48	37,525,000	36,994,397
WESTERN DIGITAL CORP	1.5000	2/1/24	9,064,000	7,971,905
WESTERN MIDSTREAM OPERATING LP	3.9500	6/1/25	49,974,000	49,260,503
WESTPAC BANKING CORP	2.0000	8/19/21	30,000,000	29,486,957
WFCM 2016-C35 A4	2.9310	7/15/48	4,000,000	3,933,762
WFCM 2016-C36 A1	1.4530	11/15/59	695,089	684,961
WFMBS 2018-1 A3	3.5000	7/25/47	28,915,335	28,988,355
WFNMT 2018-A A	3.0700	12/16/24	50,000,000	50,262,165
WFRBS 2011-C3 A4	4.3750	3/15/44	20,000,000	20,502,350
WFRBS 2011-C4 A4	4.9020	6/15/44	10,000,000	10,350,635
WFRBS 2012-C6 A4	3.4400	4/15/45	20,000,000	20,284,742
WFRBS 2012-C8 A3	3.0010	8/15/45	17,000,000	17,101,663
WFRBS 2013-C11 A5	3.0710	3/15/45	14,580,000	14,679,274
WFRBS 2013-C12 AS	3.5600	3/15/48	2,000,000	2,032,603
WFRBS 2013-C15 A4	4.1530	8/15/46	10,000,000	10,486,213
WHITING PETROLEUM CORP	1.2500	4/1/20	7,108,000	6,871,034
WILLIAMS COMPANIES INC/THE	4.5500	6/24/24	25,000,000	26,389,800
WILLIAMS COMPANIES INC/THE	3.6000	3/15/22	32,056,000	32,525,627
WILLIAMS COMPANIES INC/THE	4.0000	9/15/25	25,000,000	25,676,661
WINDR 2014-1A ARR	3.6509	7/18/31	50,000,000	49,372,150
WINDR 2014-1A BRR	4.2009	7/18/31	22,400,000	22,026,592
WINDR 2014-1A CRR	4.5509	7/18/31	13,000,000	12,535,484
WINDR 2014-1A DRR	5.6009	7/18/31	18,250,000	17,452,530
WINDR 2015-2A A1R	3.4668	10/15/27	73,880,000	73,497,302
WINDR 2015-2A BR	3.8468	10/15/27	27,000,000	26,627,805
WINDR 2015-2A CR	4.2968	10/15/27	7,412,500	7,264,369
WOART 2016-B B	1.7300	7/15/23	6,240,000	6,143,635
WRIGHT MEDICAL GROUP NV	1.6250	6/15/23	5,379,000	6,014,394
XCEL ENERGY INC	2.6000	3/15/22	21,756,000	21,621,068
ZILLOW GROUP INC	2.0000	12/1/21	2,965,000	3,024,793
ZILLOW GROUP INC	1.5000	7/1/23	3,441,000	3,134,010
Total Par Global Fixed Income			\$ 43,111,903,411	
Total Fair Value Global Fixed Income				\$ 45,651,601,387

MORTGAGE HOLDINGS
As of March 31, 2019

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Garden Apartments					
102-104 Morton Ave. et al	Albany, NY	\$ 1,184,528	\$ 1,024,528	6.140	03/01/40
109 State St.	Albany, NY	537,914	396,008	6.660	11/01/38
147-149 & 151-155 Henry Johnson Blvd. & 224 2nd St.	Albany, NY	571,382	525,755	4.550	12/01/46
23-25 North Pearl St.	Albany, NY	648,906	569,730	6.880	03/01/40
31-33 North Pearl St.	Albany, NY	484,144	416,666	6.640	07/01/39
315 Northern Blvd.	Albany, NY	990,049	962,335	4.890	09/01/46
469, 473, 478, 488 Elk St., and 357 Sherman St.	Albany, NY	395,569	391,600	5.530	04/01/33
56 Sheridan Ave.	Albany, NY	489,730	487,028	4.300	09/01/48
141 Woodrow Rd.	Amsterdam, NY	3,150,000	3,034,842	5.270	08/01/46
555 East Main St.	Batavia, NY	3,987,833	3,459,760	5.930	07/01/40
3727 West Main Street Rd.	Batavia, NY	1,215,249	1,180,421	4.600	02/01/47
175, 165 and 147 Railroad Ave.	Batford Hills, NY	875,000	862,965	4.350	04/01/48
7289 South Lake Rd.	Bergen, NY	1,655,809	1,254,243	6.740	08/01/34
163 Schubert St. et al	Binghamton, NY	767,562	344,821	5.720	02/01/40
408-410 Roosevelt Ave.	Binghamton, NY	549,443	118,784	5.910	04/01/41
88 Second Ave.	Brentwood, NY	2,200,000	1,630,555	8.340	04/20/31
829 Adee Ave.	Bronx, NY	360,200	305,394	6.860	10/01/36
921-941 Tiffany St.	Bronx, NY	876,676	762,667	6.660	12/01/39
404 McChesney Ave. Ext.	Brunswick, NY	7,541,921	6,522,577	5.620	10/01/40
1219-1233 Main St.	Buffalo, NY	573,120	502,346	7.060	11/01/39
1325 Main St.	Buffalo, NY	449,789	396,331	6.580	08/01/40
136 Broadway	Buffalo, NY	329,455	285,194	6.980	06/01/39
1603 Seneca St.	Buffalo, NY	9,111,816	3,851,799	6.590	10/01/23
238 Ontario St.	Buffalo, NY	2,972,753	2,761,224	4.350	01/01/45
351 Linwood Ave. & 857 Delaware Ave.	Buffalo, NY	458,437	382,312	5.340	07/01/39
500 Seneca St., & 332 Myrtle Ave.	Buffalo, NY	22,849,430	22,537,469	4.420	03/01/48
546 Dodge St.	Buffalo, NY	992,313	853,638	5.950	07/01/42
618-622 Tacoma Ave.	Buffalo, NY	897,395	719,745	6.190	04/01/37
937 Broadway	Buffalo, NY	998,818	879,367	5.090	01/01/42
1738 Elmwood Ave.	Buffalo, NY	7,350,000	6,685,315	4.150	07/01/45
1807 Elmwood Ave.	Buffalo, NY	5,270,082	4,842,660	4.320	09/01/45
492 South Division St. & 234 Jefferson Ave.	Buffalo, NY	1,347,727	1,087,047	6.880	10/01/36
391 Washington St.	Buffalo, NY	11,033,709	9,521,200	5.500	02/01/43
270 Niagara St.	Buffalo, NY	499,396	488,734	4.970	08/01/47
52-54 Genesee St.	Camillus, NY	4,838,321	4,808,694	5.000	07/01/48
Conifer Dr.	Canandaigua, NY	1,347,748	1,131,112	7.230	12/01/37
142 & 202 Route 52	Carmel, NY	2,238,000	2,071,596	5.930	11/01/43
73 Seaman Ave.	Castleton, NY	787,544	211,032	6.120	11/01/21
54 Carol Ann's Way et al	Claverack, NY	1,745,091	781,946	6.220	03/01/24
651 County Route 6	Clermont, NY	662,147	256,759	5.620	01/01/23
579 Waite Rd.	Clifton Park, NY	2,094,071	1,858,463	6.320	03/01/41
DTF Cohoes 2017 Portfolio	Cohoes, NY	1,087,347	1,086,295	6.180	12/01/33
514 Old Loudon Rd.	Cohoes, NY	3,732,469	2,972,988	6.270	02/01/37
1100 & 2100 Waterside Way	Cohoes, NY	11,751,152	9,559,776	5.480	01/01/40
170 & 18 Lancaster St., et al	Cohoes, NY	664,000	653,908	5.290	01/01/33
15 Mount Airy Rd.	Croton-on-Hudson, NY	595,000	513,647	4.880	06/01/41
High Meadows Mobile Home Park	Dover Plains, NY	2,953,968	2,712,212	4.850	01/01/44
10-44 Keats Way & 4 T.S. Elliot Dr.	Dryden, NY	1,852,000	1,679,138	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	6,877,258	4.920	12/01/47
28 Hampton Ave.	East Greenbush, NY	514,163	418,935	7.060	12/01/36
Rockrose Dr.	East Greenbush, NY	1,726,096	1,476,098	5.350	07/01/40
Ellenville Senior Housing	Ellenville, NY	447,661	387,946	6.790	07/01/39
19 Healthy Way	Ellenville, NY	498,831	438,625	5.160	11/01/41
Ellenville Senior Housing Ph II	Ellenville, NY	323,436	285,581	6.230	12/01/40
1 Depan Ave.	Floral Park, NY	750,000	441,691	8.250	07/01/28
290 South Ocean Ave.	Freeport, NY	408,410	255,159	4.570	03/01/27
1100 Emery St.	Fulton, NY	1,500,000	1,163,942	6.770	09/01/35
150 Northern Pines Rd.	Ganesvoort, NY	397,697	319,006	6.260	02/01/37
38 Bridge St.	Garnerville, NY	1,391,334	435,226	6.420	05/01/22
150 Lyceum St.	Geneva, NY	495,826	458,332	5.110	12/01/43

MORTGAGE HOLDINGS
As of March 31, 2019

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
35 Hudson Ave.	Glens Falls, NY	2,800,000	2,467,887	7.570	09/01/39
215 Sacandaga Rd.	Glenville, NY	1,197,554	1,038,997	5.890	08/01/40
118 North Main St.	Gloversville, NY	322,395	177,384	6.950	08/01/26
1 GBC Parkway	Greece, NY	1,587,518	1,533,786	5.070	11/01/46
45 & 53 Route 9W South	Haverstraw, NY	299,115	267,993	6.090	11/01/41
69 Broadway	Haverstraw, NY	299,675	251,381	5.560	08/01/39
151 South Franklin St.	Hempstead, NY	1,147,907	808,439	6.480	05/01/33
42 Mayer Dr.	Highland, NY	483,231	217,518	5.620	01/01/24
81 Biltmore Dr.	Horseheads, NY	1,113,240	1,066,467	5.020	01/01/46
100 Harry Howard Ave.	Hudson, NY	2,438,139	2,096,153	7.010	02/01/39
414 Gretna Rd.	Hyde Park, NY	611,500	385,843	4.760	04/01/27
210 Hancock St. & 420, 422, 424, 426, 428 Lake Ave	Ithaca, NY	2,452,737	2,430,156	4.570	07/01/48
318-320 Third St.	Ithaca, NY	2,485,134	2,173,350	7.200	09/01/39
621-623 East 2nd St.	Jamestown, NY	537,698	495,080	5.680	07/01/43
55 Melroy Ave.	Lackawanna, NY	747,854	599,439	6.250	02/01/37
387, 389-391 Manchester Rd.	LaGrange, NY	2,379,721	1,551,510	3.540	11/01/27
217-04 137th Ave.	Laurelton, NY	1,249,368	602,345	4.460	01/01/28
5,10,20,36,56 & 74 Liberty Commons Way	Liberty, NY	797,302	725,867	6.900	12/01/41
36 Mountain View Terrace	Livingston, NY	604,212	354,766	4.320	08/01/26
Argent Dr.	Lloyde, NY	250,000	215,496	7.030	04/01/39
109 Fawn Lane	Long Island, NY	1,092,538	152,547	6.190	07/01/20
66 Malden Ave.	Lynbrook, NY	1,456,114	124,753	7.110	10/01/19
3300 Belgium Rd.	Lysander, NY	1,795,617	1,637,397	4.940	09/01/43
8278 Riverknoll Crossings	Lysander, NY	1,295,532	1,250,866	5.280	07/01/46
3258 Pine Terrace	Macedon, NY	636,892	433,575	7.460	04/01/31
26 Rock Rose Way	Malta, NY	6,742,993	5,806,871	5.780	06/01/40
3 Ellen St.	Massapequa, NY	324,800	213,796	7.210	01/01/30
4 West Loines Ave.	Merrick, NY	986,142	520,876	6.000	04/01/25
34 Mill St.	Middletown, NY	1,620,087	1,612,864	5.500	08/01/48
76 Uhlig Reard Rd.	Middletown, NY	2,568,811	2,202,083	7.050	12/01/38
112 Millwood Rd.	Millwood, NY	642,776	227,398	7.090	10/01/22
1 Hamaspik Way	Monroe, NY	4,963,350	3,305,681	5.450	01/01/40
43 Hillside Terrace	Monroe, NY	733,378	608,932	5.470	04/01/39
Mountain Rd.	Monroe, NY	1,600,000	1,147,798	7.290	01/01/32
9, 11, 13, 15 Weiner Dr.	Monsey, NY	2,850,000	2,499,871	5.880	03/01/41
15 Elyon Rd.	Monsey, NY	1,163,964	785,516	7.510	04/01/30
Dollard Dr.	Monticello, NY	265,000	208,282	7.710	02/01/35
2 Stone Hill Dr.	Moreau, NY	3,363,739	3,133,078	4.720	12/01/44
116, 118, 120, 122 W First St.	Mount Vernon, NY	1,525,904	1,415,540	4.420	11/01/44
600 Bedford Rd.	Mt Kisco, NY	2,067,759	109,368	5.520	08/01/19
129 South Fourth Ave. et al	Mt Vernon, NY	746,244	719,260	4.810	07/01/46
159-161 South 11th St.	Mt Vernon, NY	1,424,000	1,121,387	6.420	07/01/36
2 Lorraine Ave.	Mt Vernon, NY	1,020,000	809,930	6.830	05/01/36
60 West First St.	Mt Vernon, NY	2,717,292	2,454,455	6.000	06/01/42
3 Hyenga Way	Nanuet, NY	2,739,888	2,480,300	6.230	05/01/42
508, 512-14 Union Ave.	New Cassel, NY	904,528	816,903	7.660	09/01/40
735-765 & 816-822 Prospect Ave.	New Cassel, NY	3,609,951	3,182,613	5.500	07/01/41
35 Highland Ave.	New Rochelle, NY	449,126	381,947	6.140	07/01/39
36 Maple Ave.	New Rochelle, NY	1,200,000	527,611	4.350	06/01/44
459 Webster Ave.	New Rochelle, NY	1,298,703	1,121,602	5.990	05/01/40
5 Anderson St.	New Rochelle, NY	7,222,275	7,028,899	4.700	03/01/47
555 Main St.	New Rochelle, NY	344,970	272,139	6.750	10/01/35
565 Main St.	New Rochelle, NY	528,244	470,373	6.990	08/01/40
701 Blooming Grove Turnpike	New Windsor, NY	2,735,925	2,491,704	4.690	09/01/43
Route 32	New Windsor, NY	3,086,359	2,697,804	5.510	03/01/41
1000 Corporal Tremblay Way & 3000 Nicholas Brooks	New Windsor, NY	3,295,976	3,207,552	4.920	04/01/47
516-518 West 151 St., 598 West 152 St.	New York, NY	1,952,321	1,858,410	5.870	09/01/47
87 St. Marks Place	New York, NY	650,000	471,402	6.730	11/01/33
20 East Parmenter St., et al	Newburgh, NY	406,449	388,350	4.350	06/01/46
97-99 Liberty St.	Newburgh, NY	376,000	274,496	6.490	04/01/34

MORTGAGE HOLDINGS
As of March 31, 2019

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
501-507 Third St.	Niagara Falls, NY	328,821	278,783	6.610	11/01/38
9370 Niagara Falls Blvd.	Niagara Falls, NY	4,478,855	3,042,709	5.320	02/01/30
104 Singleton Ave.	North Syracuse, NY	664,584	506,284	6.110	03/01/42
263 Main St.	Nyack, NY	1,494,388	1,481,028	4.820	04/01/48
40-42 South Franklin St.	Nyack, NY	479,931	331,555	5.860	05/01/33
1A Silver Ave., 38 West St. & 63-65 Spruce St.	Oneonta, NY	550,000	547,866	4.620	11/01/48
19 Narragansett Ave.	Ossining, NY	2,745,496	2,324,031	7.020	06/01/38
88 Devans Gate Dr.	Otisville, NY	313,978	267,561	5.590	02/01/40
45-49 Castagna Dr.	Pawling, NY	3,188,202	3,105,754	4.900	03/01/47
201 South Division St.	Peekskill, NY	414,144	344,112	6.910	05/01/37
801-817 Central Ave., 802-804 & 812-816 South St.	Peekskill, NY	2,554,315	2,451,457	4.460	04/01/46
120 & 130 Water St.	Penn Yan, NY	1,292,301	1,105,970	4.930	01/01/45
3666 Route 9	Phillipstown, NY	1,144,921	1,004,226	5.490	05/01/41
68 Cherry St.	Phoenix, NY	976,372	793,201	6.420	06/01/37
30-50 Ampersand Dr.	Plattsburgh, NY	4,942,695	4,779,929	5.290	09/01/46
7673 Route 9 North	Plattsburgh, NY	381,928	314,538	7.090	08/01/36
104 Tompkins Ave.	Pleasantville, NY	1,662,171	1,250,220	6.200	08/12/34
19-23 Front St.	Port Jervis, NY	447,655	401,016	4.590	01/01/43
East Main St.	Port Jervis, NY	650,000	475,814	6.880	12/01/33
214 East Main St.	Port Jervis, NY	1,000,000	759,940	6.500	05/01/35
2 Bay Green Lane	Port Washington, NY	10,135,620	9,066,522	5.140	09/01/42
12 South Hamilton St.	Poughkeepsie, NY	858,972	845,215	5.030	12/01/47
146-148 Mansion St.	Poughkeepsie, NY	319,633	299,990	5.250	01/01/45
20 Caldwell Rd.	Poughkeepsie, NY	603,670	400,565	3.430	01/01/28
26, 28, 30 North Hamilton St.	Poughkeepsie, NY	447,767	425,960	4.860	10/01/45
32 North White St. & 12 Noxon St.	Poughkeepsie, NY	413,667	354,396	5.640	01/01/40
328-330 Main St.	Poughkeepsie, NY	632,379	564,446	4.560	08/01/42
398 Church St.	Poughkeepsie, NY	515,000	500,739	5.250	03/01/32
40 Cannon St.	Poughkeepsie, NY	5,443,280	5,436,533	4.860	12/01/48
400 Main St.	Poughkeepsie, NY	1,340,000	1,146,860	6.970	01/01/39
54-56 Talmage St. & 442-444 Main St.	Poughkeepsie, NY	521,731	499,924	4.850	02/01/46
56 Dutchess Ave.	Poughkeepsie, NY	397,323	357,546	5.460	06/01/42
641 Main St.	Poughkeepsie, NY	457,876	429,925	5.250	11/01/44
66 Washington St.	Poughkeepsie, NY	1,795,528	1,746,334	4.830	03/01/47
82 Carroll St.	Poughkeepsie, NY	748,113	705,935	4.760	07/01/45
26 Cooper Rd.	Poughkeepsie, NY	2,996,886	2,645,369	5.780	07/01/41
99 Livingston St.	Poughkeepsie, NY	1,562,000	1,389,233	6.220	07/01/41
1-39 Summersweet Dr.	Poughkeepsie, NY	399,679	307,955	7.100	02/01/35
1-3,5,9-11&13-15 Commons Lane	Poughkeepsie, NY	2,891,541	2,614,995	6.150	04/01/42
126 Hudson Ave.	Poughkeepsie, NY	793,790	728,316	4.650	12/01/43
Red Hook Commons, Phase 2	Red Hook, NY	869,294	748,861	7.050	03/01/39
13-15 Lower Hook Rd.	Rhinebeck, NY	606,861	364,072	4.860	09/01/26
146 Route 104	Rochester, NY	1,026,733	877,433	5.710	02/01/40
1786 St. Paul St.	Rochester, NY	300,000	235,062	6.740	01/01/36
200, 208-214&218-226 Clifford Ave.	Rochester, NY	926,499	409,369	6.120	09/01/23
3400 East River Rd.	Rochester, NY	774,248	684,549	6.130	04/01/41
355 Clifford Ave.	Rochester, NY	342,724	241,357	3.360	06/01/28
390 South Ave.	Rochester, NY	624,175	613,172	4.490	12/01/47
435-445 State St.	Rochester, NY	2,922,548	2,656,041	5.750	09/01/42
556 Broadway	Rochester, NY	1,559,963	951,476	4.640	12/01/26
810-832 University Ave.	Rochester, NY	5,928,144	5,478,970	6.000	08/01/43
33 Litchfield St.	Rochester, NY	1,986,835	1,869,206	4.590	07/01/45
150 Kelly St.	Rochester, NY	3,192,049	3,117,544	4.830	06/01/47
1400 South Plymouth Ave. et al	Rochester, NY	3,458,970	3,079,175	6.710	01/01/41
42 & 48 S. Washington St.	Rochester, NY	2,948,599	2,915,466	5.060	11/01/47
200 N Levitt St.	Rome, NY	2,993,577	2,757,143	5.630	09/01/43
23 Woodcreek Dr.	Rome, NY	8,261,476	7,393,361	4.180	07/01/43
838-840 Erie St.	Ronkonkoma, NY	538,490	366,624	6.470	10/01/30
136 River Rd.	Rosendale, NY	743,876	653,812	5.230	07/01/41
133 Lawrence St.	Saratoga, NY	4,869,000	3,435,562	6.000	05/01/41

MORTGAGE HOLDINGS
As of March 31, 2019

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
108 Main St.	Saugerties, NY	1,200,000	1,009,739	7.680	04/01/35
Route 9W & Glasco Turnpike North	Saugerties, NY	950,000	780,278	6.680	08/01/37
118 Jay St.	Schenectady, NY	819,079	812,512	5.360	06/01/48
242 Broadway	Schenectady, NY	7,337,094	7,069,031	4.300	05/01/47
245 Broadway	Schenectady, NY	2,245,900	2,028,342	4.850	01/01/45
2055 East Schodack Rd.	Schodack, NY	4,450,000	3,670,555	5.070	07/01/39
162-176 Miller Rd.	Selkirk, NY	434,648	353,858	7.060	12/01/36
Balsley Rd.	Seneca Falls, NY	2,814,575	2,530,828	6.160	01/01/42
120 Valley St.	Sleepy Hollow, NY	2,400,000	2,087,907	7.030	09/01/39
1565 New Scotland Rd.	Slingerlands, NY	1,064,428	911,534	6.990	05/01/37
24-26 Clayton Blvd.	Somers, NY	2,991,081	2,735,478	6.050	12/01/42
65-68 North Main St.	Spring Valley, NY	1,804,000	1,610,721	7.310	09/01/40
201 North Main St.	Spring Valley, NY	797,015	660,353	6.380	03/01/38
200 Owens Rd. aka 1-8 Lifetime Way	Sweden, NY	840,000	831,954	5.750	05/01/48
105 Wyoming St.	Syracuse, NY	686,248	683,465	4.820	08/01/48
109 & 115 Otisco St.	Syracuse, NY	1,768,139	1,096,603	5.220	07/01/41
112-116 Blossom Rd.	Syracuse, NY	419,539	372,208	5.480	01/01/42
113 Elmwood et al	Syracuse, NY	598,101	503,805	5.720	07/01/39
12-14 Warren Ave.	Syracuse, NY	379,117	314,539	5.200	07/01/39
200 Erickson St. & 203 Luddington St.	Syracuse, NY	434,490	387,200	5.140	07/01/42
200-208 Walton St.	Syracuse, NY	1,666,528	1,380,011	6.600	05/01/37
209-211 Robert Dr. et al	Syracuse, NY	728,249	654,060	7.160	01/01/41
212 N. Townsend St.	Syracuse, NY	1,345,446	1,345,446	4.450	09/01/48
230 West Willow St.	Syracuse, NY	3,896,391	3,160,247	6.380	07/01/37
301 Nottingham Rd.	Syracuse, NY	458,681	455,643	4.770	12/01/47
312-344 S. Warren St.	Syracuse, NY	14,904,401	14,709,689	4.860	05/01/48
315-319 South Clinton St.	Syracuse, NY	1,710,658	1,541,056	5.590	07/01/42
420-428 Lodi St.	Syracuse, NY	449,016	372,445	5.520	03/01/39
233-35 Robert Dr, et al	Syracuse, NY	1,495,239	1,392,321	7.210	01/01/43
300 Lowell Ave.	Syracuse, NY	2,240,000	1,918,354	4.880	05/01/44
Rock Ridge Dr.	Thompson, NY	2,772,189	2,683,103	4.900	06/01/46
1035 Broadway	Thornwood, NY	253,590	224,468	4.260	10/01/42
284 Main St.	Tonawanda, NY	250,000	165,969	5.970	03/01/42
13 Gurley Ave.	Troy, NY	835,000	574,428	6.240	03/01/33
557 6th Ave., 168 6th Ave., 238 9th St., 44 113th	Troy, NY	358,823	353,110	5.550	09/01/32
599 River St.	Troy, NY	1,978,821	1,960,003	4.560	01/01/48
6 Franklin Pl.	Troy, NY	390,000	389,241	6.130	12/01/33
Lawrenceville St.	Ulster, NY	649,443	511,155	6.770	01/01/36
1101-2350 Ulster Gardens Ct.	Ulster, NY	499,319	466,782	4.310	05/01/45
3000-4309 Ulster Gardens Ct.	Ulster, NY	499,390	485,993	4.920	04/01/47
700 Comelia St.	Utica, NY	3,612,613	2,782,310	5.140	07/01/43
1374 Old Post Rd.	Valatie, NY	609,145	394,288	4.650	07/01/27
281 Maple Rd. et al	Valley Cottage, NY	628,565	248,013	6.220	06/01/23
544 E Main St.	Wallkill, NY	2,617,819	2,424,833	4.300	11/01/44
7 Fortune Rd. West	Wallkill, NY	2,312,030	2,128,960	4.720	12/01/43
110 Market St.	Wappingers Falls, NY	293,451	281,929	4.550	06/01/46
1548 Route 9	Wappingers Falls, NY	1,696,515	1,432,658	5.860	07/01/39
2649 East Main St.	Wappingers Falls, NY	325,969	280,173	6.380	08/01/39
Franklindale, Creek Rd. &	Wappingers Falls, NY	5,697,981	5,408,821	4.240	11/01/45
13, 15, 17 & 131 Birch Glen Dr.	Waterford, NY	1,106,843	1,022,808	4.820	05/01/44
101-108, 110, 112 & 201-204 Creekwood Dr.	Watertown, NY	2,192,726	1,706,278	5.680	03/01/44
433 Clover St.	Watertown, NY	3,342,920	2,262,674	6.560	02/01/39
15615, 15675, 15735 Eimicke Place	Watertown, NY	12,878,987	12,393,602	5.060	03/01/47
Beaver Meadows Apartments-Phase 1 Arsenal St.	Watertown, NY	14,974,697	13,454,371	4.590	07/01/44
205-211 Creekwood Dr.	Watertown, NY	2,320,554	1,987,572	3.980	03/01/46
16th St. & Early Dr.	Watervliet, NY	2,869,560	2,394,089	6.100	01/01/42
840 Hard Rd.	Westber, NY	1,100,926	1,055,032	5.500	02/01/46
1020 Prospect Ave.	Westbury, NY	1,448,063	1,332,126	4.420	07/01/44
7210 Williams Rd.	Wheatfield, NY	349,379	284,240	6.610	05/01/37
22 Tarrytown Rd.	White Plains, NY	646,786	601,889	4.880	08/01/44

MORTGAGE HOLDINGS
As of March 31, 2019

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Wilton Common Dr.	Wilton, NY	254,056	142,403	8.080	09/01/32
1 Leslie Way	Woodstock, NY	745,965	690,463	5.640	10/01/43
614 Cooper Hill Rd.	Wynantskill, NY	3,956,576	3,164,550	4.290	03/01/43
110-126 Ashburton Ave.	Yonkers, NY	4,695,523	4,243,842	6.230	04/01/42
144 Linden St.	Yonkers, NY	638,393	605,303	4.770	10/01/45
16-18 Warburton Ave.	Yonkers, NY	2,494,817	2,217,271	5.800	10/01/41
185 Riverdale Ave.	Yonkers, NY	5,090,070	4,380,086	6.130	01/01/40
21 Park Hill Ave.	Yonkers, NY	310,000	296,321	4.770	05/01/46
26 North Broadway	Yonkers, NY	640,000	517,980	6.890	12/01/36
421 North Broadway Apartment 5 & 9	Yonkers, NY	1,040,316	591,927	4.860	03/01/26
47 North Broadway	Yonkers, NY	598,072	513,427	5.640	05/01/40
71 Jackson St.	Yonkers, NY	477,374	415,657	5.550	12/01/40
81 School St.	Yonkers, NY	464,170	364,308	6.580	03/01/36
86 School St.	Yonkers, NY	306,403	271,442	4.620	07/01/42
1159 & 1141 Yonkers Ave.	Yonkers, NY	4,800,000	3,351,007	6.160	07/01/33
240-250 Underhill Ave.	Yorktown, NY	4,160,000	3,793,990	4.650	02/01/44
High Rise Apartments					
129 Lockwood Ave.	New Rochelle, NY	1,518,908	1,230,711	7.190	07/01/36
Office					
75-20 Astoria Blvd.	Astoria, NY	113,431,715	86,768,156	5.290	03/01/33
Retail					
73-01 25th Ave.	Jackson Heights, NY	3,500,000	2,238,077	6.079	04/01/27
NEC Boody St. & 25th Ave.	Jackson Heights, NY	15,000,000	11,063,749	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		\$	896,993,245		

REAL ESTATE INVESTMENTS
As of March 31, 2019

	Cost	Fair Value
DIRECT REAL ESTATE		
Office		
390 Madison Ave, New York, NY	\$965,580,000	\$1,185,788,569
Boston Properties Joint Venture, Various Locations, U.S.	8,608,902	113,687,198
Liberty Joint Venture, Washington, D.C.	169,289,088	93,444,501
MetLife Core Plus Partners, Various Locations, U.S.	546,997,885	689,882,919
MetLife Properties Joint Venture, Various Locations, U.S.	595,318,392	755,945,767
	\$2,285,794,267	\$2,838,748,954
Residential		
Fairfield/CRF Fund, Apartment Complexes, Various Locations, U.S.	\$714,123	\$709,972
Post Properties Joint Venture, Various Locations, U.S.	15,706,674	53,064,545
Saratoga 17, Apartment Complexes, Various Locations, U.S.	6,273,339	6,273,454
Simpson Housing Fund I	177,018,951	248,209,421
Simpson Housing Fund II	146,761,283	152,627,959
	\$346,474,370	\$460,885,351
Retail		
Equity One	\$130,192,151	\$140,346,259
GGP/Homart II, Various Locations, U.S.	705,312,861	1,931,941,532
KIMCO Income Operating Partnership, Various Locations, U.S.	357,203,677	740,631,596
	\$1,192,708,689	\$2,812,919,387
Industrial		
LaSalle CAVA Industrial Fund, Various Locations, U.S.	\$155,258,837	\$246,357,698
Liberty Joint Ventures, Chicago, IL	125,527,850	181,310,808
Comref So. CA. Industrial, Various Locations, California	315,285,010	784,747,048
	\$596,071,697	\$1,212,415,554
Self-Storage		
Shurgard Joint Venture, Europe	\$866,870,979	\$1,075,638,512
	\$866,870,979	\$1,075,638,512
SUBTOTAL DIRECT REAL ESTATE	\$5,287,920,002	\$8,400,607,758
Residual Amounts: Sold/Converted Properties	0	0
TOTAL DIRECT REAL ESTATE	\$5,287,920,002	\$8,400,607,758
PRIVATE EQUITY REAL ESTATE INVESTMENTS		
73 LIC CI	\$20,892,103	\$32,249,187
AEPEP II N Strategic Investments	49,778,392	59,362,005
Aetos Capital Asia TE II	6,307,355	4,697,621
Apollo Real Estate Investment Fund III	76,124	76,124
Apollo Real Estate Investment Fund IV	113,720	113,725
Apollo Real Estate Investment Fund V	15,146,502	19,064,623
ARA Real Estate Partners Asia II	57,275,916	57,311,102
Ares European Property Enhancement Partners II	179,693,749	205,804,147
Ares European Real Estate Fund II	9,469,047	5,827,099
Ares European Real Estate Fund III	21,569,016	2,787,173
AREA European Property Enhancement Program	6,396,170	8,811,384
Asana Select Retail Fund	236,690,919	223,919,770
Avanath Affordable Housing III	42,597,210	45,265,380
Avanath III NY Co-Investment Fund	29,234,961	29,935,074
Beacon Capital Strategic Partners VI	44,250,399	30,941,885
Blackstone Property Partners	736,704,884	840,936,095
Blackstone Real Estate Debt Strategies III	184,768,995	196,126,816
Blackstone Real Estate Partners Asia	172,930,607	230,492,682
Blackstone Real Estate Partners Asia II	37,301,560	37,741,761
Blackstone Real Estate Partners International II	7,930,316	15,512,946
Blackstone Real Estate Partners IV	44,390,394	12,382,865
Blackstone Real Estate Partners V	24,650,500	32,076,709
Blackstone Real Estate Partners VI	51,867,399	71,685,124
Blackstone Real Estate Partners VIII	188,818,266	246,424,947
Brookfield Strategic Real Estate Partners II-B	297,395,338	335,117,000
Cayuga Lake Fund	63,404,360	103,381,085
Carlisle Europe Real Estate Partners III	12,794,251	12,322,662
Carlisle Realty Halley Co-Investment Fund IV-A	178,167	1,318,980
Carlisle Realty Partners IV-A	31,035,768	38,313,823

REAL ESTATE INVESTMENTS
As of March 31, 2019

	Cost	Fair Value
Carlyle Realty Partners V-B	24,510,769	55,613,089
CB Richard Ellis Strategic Partners Europe Fund III	2,617,217	2,454,786
Cherokee Investment Partners IV	31,674,302	20,483,343
CIM Fund III	57,616,885	114,602,170
CIM Fund VIII	163,633,982	209,729,053
City Investment Fund	18,056,347	388,300
Clarion Gables Multifamily Trust	242,546,507	278,710,163
Colony Investors III	794,527	3,246,500
Colony Investors VII	10,824,582	11,038,100
Colony Investors VIII	10,743,572	8,673,500
Excelsior II	32,600,755	16,312,133
Exeter Europe Value Venture III	17,021,105	12,872,433
Gadol 45CI-4	10,349,970	20,501,080
Greenoak US Parallel III-A	36,924,394	38,029,782
Heitman Value Partners IV	14,596,354	15,927,306
HVP IV Sidecar I	13,286,014	13,319,772
Jamestown Premier Property Fund	38,542,442	44,378,650
JPMCB Strategic Property Fund	590,542,167	632,715,877
Kimex Retail Land and Development Fund I	2,218,261	2,114,000
LAI Strategic Realty Investors	136,128	105,580
Lake Hempstead Fund	17,446,041	37,640,140
Lake Montauk Fund of Funds, L.P. Various Locations, U.S.	185,753,409	209,859,250
Lake Success Fund	34,634,300	46,889,008
Landmark Real Estate Partners VIII-A	116,994,781	129,371,840
Landmark Real Estate Trust IV	187,230	187,230
Lone Star Fund V	7,534,165	15,961,239
Lone Star Fund VI	15,674,666	17,396,830
Lone Star Real Estate Fund	5,284,711	4,015,845
Metropolitan Workforce Housing Fund	1,924,869	1,011,093
Morningside Investment Partners	52,535,757	37,586,152
MSREF VI - Special International	16,062,730	16,895,856
Niam Nordic VI	74,444,632	100,924,218
Niam Nordic VII KB	1,878,663	57,560
Noble Hospitality Fund	810,072	644,000
North Haven Real Estate Fund V - Special International	8,588,442	9,546,962
NYSCRF Frontier Mach I	146,480,321	144,931,789
NYSCRF Frontier Mach II	282,549,953	329,183,741
Praedium Fund VI	81,423	76,414
Praedium Fund VII	218,206	5,881
Pramerica Real Estate Capital VI	61,918,965	76,130,643
Prologis Targeted US Logistics Holdings	624,132,305	739,091,006
Redwood Grove International	492,128	487,295
Rockpoint Real Estate Fund II	6,102,781	3,606,737
Rockpoint Real Estate Fund III	10,144,055	10,905,215
Rockpoint Real Estate Fund IV	28,167,103	28,375,500
Star Lake Fund I	50,059,731	48,158,743
Star Lake Fund II	53,720,119	41,893,536
Stockbridge Real Estate Fund II - D	38,522,820	52,133,623
Stockbridge Real Estate Fund III - A	157,844,403	199,499,281
Trumbull Property Fund	368,481,782	381,411,250
Warburg Pincus Real Estate I	2,173,565	8,361,008
Westbrook Real Estate Fund VI	14,665,898	17,133,729
Westbrook Real Estate Fund VII	26,938,006	27,861,424
Westbrook Real Estate Fund VIII	11,734,118	18,319,207
Westbrook Real Estate Fund X	89,514,015	110,214,354
Westbrook Real Estate Partners (Fund V)	3,381,292	10,964,019
SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS	\$6,409,976,125	\$7,277,947,029
TOTAL REAL ESTATE INVESTMENTS	\$11,697,896,127	\$15,678,554,787

SHORT-TERM INVESTMENTS

As of March 31, 2019

Security Description	Maturity Date	Original Amount
ALBION CAPITAL CORP LLC	4/23/19 \$	278,568,313
ALBION CAPITAL CORP LLC	4/25/19	116,943,383
ALBION CAPITAL CORP LLC	5/15/19	18,866,484
ALBION CAPITAL CORP LLC	5/20/19	84,635,100
ALIBABA GROUP HOLDING LTD	11/28/19	24,972,626
ALLYA 2016-2 A4	1/15/20	49,207,455
ALPINE SECURITIZATION LLC	5/29/19	99,585,900
ALPINE SECURITIZATION LLC	5/31/19	273,406,544
AMAZON.COM INC	12/5/19	29,966,358
ANGLESEA FUNDING LLC	4/29/19	195,602,120
ANGLESEA FUNDING LLC	4/30/19	199,579,600
ANGLESEA FUNDING LLC	5/31/19	103,558,000
ATLANTIC ASSET SECURITIZATION LLC	4/1/19	29,554,000
ATLANTIC ASSET SECURITIZATION LLC	5/13/19	47,110,518
ATLANTIC ASSET SECURITIZATION LLC	5/29/19	43,330,265
AXIS 2016-1A A	11/20/19	4,256,876
BP CAPITAL MARKETS PLC	5/3/19	12,895,642
CAPITAL ONE FINANCIAL COMPANY	9/5/19	45,971,386
CAPITAL ONE FINANCIAL COMPANY	9/13/19	9,954,748
CGCC 2014-FL2 B	11/15/19	20,003,132
CHESHAM FINANCE LLC	4/1/19	375,000,000
CHESHAM FINANCE LLC	4/3/19	124,982,750
CITIGROUP INC	7/29/19	55,975,679
COMM 2014-CR15 A2	11/10/23	2,062,475
COMM 2014-UBS2 A2	8/10/19	3,308,746
CONCORD MINUTEMEN CAPITAL COMPANY LLC	4/1/19	128,000,000
CONCORD MINUTEMEN CAPITAL COMPANY LLC	4/30/19	219,544,600
CONSTELLATION BRANDS INC	11/7/19	9,945,308
CRC FUNDING LLC	5/1/19	39,914,000
CROWN POINT CAPITAL COMPANY LLC	4/30/19	54,986,941
CROWN POINT CAPITAL COMPANY LLC	5/30/19	149,365,800
DAIMLER FINANCE NORTH AMERICA LLC	7/31/19	4,754,690
DAIMLER FINANCE NORTH AMERICA LLC	10/30/19	38,008,771
DANSKE CORP	4/25/19	99,823,300
DANSKE CORP	4/29/19	15,544,896
DANSKE CORP	4/30/19	134,132,781
DISCOVERY COMMUNICATIONS INC	11/15/19	9,980,064
DLL 2018-ST2 A1	11/20/19	2,373,057
DOMINION ENERGY INC	7/1/19	10,922,696
DTE ENERGY COMPANY	12/1/19	19,806,614
EFF 2019-1 A1	3/23/20	27,000,000
EMD FINANCE LLC	3/19/20	53,086,252
EXPORT-IMPORT BANK OF CHINA	7/31/19	34,950,725
FEDERAL HOME LOAN DISCOUNT NOTE	5/30/19	90,756,626
FHMS K010 A1	6/25/19	204,145
FORD MOTOR CREDIT COMPANY LLC	1/15/20	46,639,061
FORD MOTOR CREDIT COMPANY LLC	11/4/19	16,526,979
FORD MOTOR CREDIT COMPANY LLC	5/3/19	8,293,426
GALC 2019-1 A1	2/18/20	19,901,788
GENERAL MOTORS FINANCIAL COMPANY	1/15/20	6,965,721
GEORGIA POWER COMPANY	12/1/19	12,652,269
GFORT 2016-1 A1	5/15/19	34,968,370
GILEAD SCIENCES INC	9/20/19	24,248,578
GOTHAM FUNDING CORP	5/20/19	74,742,750
JDOT 2019-A A1	3/16/20	49,999,420
JPMORGAN CHASE & COMPANY	10/22/19	25,667,146
KEYBANK NATIONAL ASSOCIATION	12/15/19	6,739,092
KOREA EXCHANGE BANK	6/12/19	49,954,700
LEXINGTON PARKER CAPITAL COMPANY LLC	5/1/19	99,781,700
LMA-AMERICAS LLC	4/1/19	40,625,000
LMA-AMERICAS LLC	5/21/19	14,946,870
LMA-AMERICAS LLC	6/3/19	34,842,605
LOCKHEED MARTIN CORP	11/15/19	19,654,396
LONGSHIP FUNDING LLC	4/8/19	99,951,400
LONGSHIP FUNDING LLC	5/2/19	17,094,823
LONGSHIP FUNDING LLC	6/3/19	99,552,000
MANHATTAN ASSET FUNDING COMPANY LLC	4/18/19	100,025,730
MANHATTAN ASSET FUNDING COMPANY LLC	5/23/19	159,934,783
MANHATTAN ASSET FUNDING COMPANY LLC	5/30/19	94,732,452
MBALT 2017-A A4	10/15/19	33,883,751
MBART 2018-1 A2A	2/18/20	33,069,115

SHORT-TERM INVESTMENTS

As of March 31, 2019

Security Description	Maturity Date	Original Amount
METROPOLITAN LIFE GLOBAL FUNDING I	9/19/19	20,175,888
MLR 2018-1A A1	7/22/19	2,582,615
MORGAN STANLEY	7/23/19	6,841,251
MORGAN STANLEY	5/13/19	9,473,539
MORGAN STANLEY	9/23/19	32,711,504
MOUNTCLIFF FUNDING LLC	4/9/19	49,972,550
MSBAM 2013-C11 A2	5/20/19	4,956,038
NATIONAL CITY CORP	5/15/19	33,165,330
NBCUNIVERSAL ENTERPRISE INC	4/15/19	8,697,707
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/15/19	35,836,109
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/15/19	13,586,017
NISSAN MOTOR ACCEPTANCE CORP	9/13/19	19,566,256
PENNSYLVANIA ELECTRIC COMPANY	4/1/19	20,000,000
PUBLIC SERVICE ENTERPRISE GROUP INC	11/15/19	19,550,180
RELIANCE STANDARD LIFE GLOBAL FUNDING II	4/24/19	31,992,177
RIDGEFIELD FUNDING COMPANY LLC	5/2/19	51,623,274
SOUTHERN POWER COMPANY	12/15/19	45,701,215
STATE GRID OVERSEAS INVESTMENT LTD	5/7/19	40,007,093
SUMITOMO MITSUI BANKING CORP	1/16/20	14,961,637
SYNCHRONY FINANCIAL	2/3/20	12,982,726
TD AMERITRADE HOLDING COMPANY	12/1/19	9,371,293
TENCENT HOLDINGS LTD	5/2/19	31,993,667
TORONTO-DOMINION BANK	11/5/19	19,499,132
TOYOTA MOTOR CREDIT CORP	4/1/19	50,000,000
US TREASURY BONDS	11/30/19	109,312,500
VFET 2019-1A A1	2/18/20	31,092,794
VICTORY RECEIVABLES CORP	4/5/19	72,565,458
VICTORY RECEIVABLES CORP	5/10/19	22,179,285
VICTORY RECEIVABLES CORP	5/31/19	59,745,000
VIRGINIA ELECTRIC & POWER COMPANY	6/30/19	5,023,706
VOLKSWAGEN GROUP AMERICA	5/23/19	29,965,252
WESTPAC BANKING CORP	5/13/19	19,979,660
WESTR 2015-2A A	8/20/20	11,568,371
WFRBS 2013-UBS1 A2	8/15/19	258,365
GLOBAL ADVISOR CURRENCY		42,123,034
CASH - GLOBAL ADVISORS	\$	(1,327,112)
GLOBAL MANAGER STIF		513,458,321
Total Cost Short-term Investments	\$	6,116,528,702
Total Fair Value Short-term Investments	\$	6,118,985,123

PRIVATE EQUITY INVESTMENTS
As of March 31, 2019

Security Description	Date	Committed	Contributed	Cumulative Distributions	Market Value	Total Value
57 Stars Emerging Europe Fund (NYSRCF), LP	03/13/09	\$ 155,000,000	\$ 126,305,863	\$ 24,675,092	\$ 111,774,124	\$ 136,449,216
Access/NY European Middle Market Buyout Fund II, LP	05/04/11	242,048,417	191,170,783	116,104,640	141,067,785	257,172,425
Access/NY European Middle Market Buyout Fund, LP	03/28/05	496,845,048	491,180,107	590,305,198	42,238,248	632,543,446
Acon Equity Partners III, LP	01/11/12	120,000,000	138,428,074	75,423,162	100,260,800	175,683,962
ACON Equity Partners IV, LP	10/05/15	200,000,000	102,668,007	14,159,263	77,319,181	91,478,444
Affinity Asia Pacific Fund IV, LP	10/04/13	150,000,000	145,500,441	56,510,527	139,096,480	195,607,007
Affinity Asia Pacific Fund V, LP	12/15/17	350,000,000	51,067,431	0	48,950,987	48,950,987
Aisling Capital II, LP	12/21/05	35,000,000	47,882,244	47,050,948	1,860,935	48,911,883
Aisling Capital III, LP	10/17/08	45,000,000	55,470,311	117,766,188	7,356,825	125,123,013
Apollo Investment Fund IV, LP	04/22/98	200,000,000	204,836,389	338,136,509	228,041	338,364,550
Apollo Investment Fund IX, LP	06/30/17	480,000,000	44,745,988	4,970	37,891,167	37,896,137
Apollo Investment Fund V, LP	10/26/00	300,000,000	473,205,843	938,912,275	2,796,894	941,709,169
Apollo Investment Fund VI, LP	08/19/05	350,000,000	479,726,669	664,639,815	44,065,866	708,705,675
Apollo Investment Fund VII, LP	08/28/07	350,000,000	458,557,042	691,677,524	62,245,036	753,922,560
Apollo Investment Fund VIII, LP	07/26/13	400,000,000	363,756,378	116,564,614	342,245,556	458,810,170
Apollo Natural Resources Partners II, LP	08/21/15	400,000,000	259,141,943	94,558,504	222,172,120	316,730,624
Apollo Natural Resources Partners, LP	12/10/12	200,000,000	193,446,951	131,197,708	80,806,948	212,004,656
Ares Corporate Opportunities Fund II, LP	01/31/06	100,000,000	112,456,296	179,638,898	6,837,645	186,476,543
Ares Corporate Opportunities Fund III, LP	09/16/08	100,000,000	123,868,658	189,081,319	73,797,813	262,879,132
Ares Corporate Opportunities Fund IV, LP	07/06/12	150,000,000	161,254,385	87,236,356	142,464,995	229,701,351
Ares Corporate Opportunities Fund V, LP	04/21/16	300,000,000	168,586,578	5,164,651	170,294,530	175,459,181
Ares Corporate Opportunities Fund, LP	01/06/04	50,000,000	65,159,544	94,934,580	2,166,360	97,100,940
Armory Square Ventures II, LP	02/16/19	10,000,000	0	0	-	-
Ascend Ventures NY II, LP	10/22/04	25,500,000	25,323,689	19,237,735	-	19,237,735
Ascend Ventures NY, LP	04/26/01	5,000,000	5,293,213	5,741,970	-	5,741,970
Ascent Biomedical Ventures NY I, LP	12/16/05	15,000,000	15,000,000	8,805,000	4,564,748	13,369,748
Ascent Biomedical Ventures NY II, LP	10/14/08	25,000,000	23,718,299	0	18,919,279	18,919,279
ASF Miller Direct B, LP	01/01/14	40,000,000	37,487,644	54,436,459	162,439	54,598,898
Asia Alternatives Capital Partners II, LP	09/15/08	50,000,000	49,865,024	61,617,991	58,931,520	120,549,511
Asia Alternatives Capital Partners III, LP	05/19/11	50,000,000	58,687,285	38,738,758	48,735,747	87,474,505
Asia Alternatives Capital Partners IV, LP	09/19/14	48,946,860	43,852,314	2,392,191	51,945,489	54,337,680
Avenue Asia Special Situations Fund IV, LP	06/30/06	50,000,000	39,653,451	42,229,877	-	42,229,877
Avenue Europe Special Situations Fund II, LP	11/04/11	132,396,183	146,452,320	155,567,866	-	155,567,866
Beacon Group Energy Investment Fund II, LP	03/19/98	55,418,649	59,067,950	82,939,351	2,340,676	85,280,027
Beacon Group III - Focus Value Fund, LP	06/28/96	50,000,000	56,129,099	14,788,685	4,150	14,792,835
Big Apple Investors, Ltd	04/17/15	6,000,000	4,416,440	8,107	5,546,705	5,554,812
Blackstone Capital Partners IV, LP	11/05/01	300,000,000	343,715,243	830,701,657	14,251,295	844,952,952
Blackstone Capital Partners V, LP	10/14/05	675,000,000	708,300,054	1,125,298,027	31,627,052	1,156,925,079
Blackstone Capital Partners VI, LP	08/17/10	300,000,000	308,885,625	238,519,160	261,988,004	500,507,164
Blackstone Capital Partners VII, LP	10/15/15	500,000,000	285,151,669	12,429,564	328,307,605	340,737,169
Blackstone Capital Partners VIII, LP	03/29/19	500,000,000	0	0	-	-
Blackstone Communications Partners I, LP	06/29/00	50,000,000	55,520,249	66,753,629	386,777	67,140,406
Blackstone Core Equity Partners - NY, LP	05/17/18	300,000,000	0	0	-	-
Blackstone Core Equity Partners, LP	09/15/16	300,000,000	177,091,127	13,592,904	186,864,747	200,457,651
Blackstone/GSO Capital Solutions Fund, LP	07/09/10	50,000,000	72,624,008	86,985,081	3,850,606	90,835,687
Blum Strategic Partners II, LP	06/29/01	100,000,000	160,341,715	245,281,149	-	245,281,149
Brait IV, LP	12/21/05	40,000,000	44,101,835	16,451,985	8,726,218	25,178,203
Brazos Equity Fund II, LP	10/14/05	50,000,000	59,818,282	69,311,700	417,633	69,729,333
Bridgepoint Europe I A, LP	12/10/98	92,057,232	96,139,925	167,059,901	170,693	167,230,594
Bridgepoint Europe II A, LP	05/02/01	89,729,926	142,475,865	249,711,739	1,292,150	251,003,889
Bridgepoint Europe III A, LP	04/25/05	135,208,989	133,822,682	135,375,328	32,941,337	168,316,665
Bridgepoint Europe IV, LP	11/14/08	132,923,705	127,322,038	148,192,232	50,520,978	198,713,210
Bridgepoint Europe V, LP	07/20/15	171,493,964	155,628,811	21,400,312	166,276,151	187,676,463
Bridgepoint Europe VI, LP	06/01/18	280,464,000	0	0	-	-
Brookfield Capital Partners IV, LP	12/08/15	400,000,000	351,868,527	367,572,093	418,655,765	786,227,858
Brookfield Capital Partners V, LP	12/20/18	400,000,000	0	0	-	-
C/R Energy Co-Investment II, LP	01/01/11	1,200,000	70,293	563,203	1,180	564,383
Capital Alliance Private Equity IV, Ltd.	03/24/15	85,000,000	57,674,490	5,603,906	50,506,991	56,110,897
Carlyle Europe Partners II, LP	09/05/03	119,549,148	186,168,367	297,585,563	1,661,417	299,246,980
Carlyle Partners IV, LP	04/01/05	70,000,000	73,577,511	142,690,260	1,453,911	144,144,171
Carlyle Partners V, LP	09/07/07	150,000,000	169,945,944	264,436,217	25,512,110	289,948,327
Carlyle/Riverstone Global Energy and Power Fund II, LP	11/21/03	150,000,000	228,229,903	399,622,720	-	399,622,720
Carlyle/Riverstone Global Energy and Power Fund III, LP	10/28/05	350,000,000	372,790,706	479,830,515	28,205,402	508,035,917
CCMP Capital Investors III, LP	07/28/14	150,000,000	129,204,872	22,259,459	142,081,495	164,340,954
Centerbridge Capital Partners II, LP	02/18/11	150,000,000	222,925,492	157,057,495	49,893,709	206,951,204
Centerbridge Capital Partners III, LP	10/24/14	200,000,000	130,116,693	37,389,646	112,297,308	149,686,954
Centerbridge Special Credit Partners II, LP	03/01/12	72,800,000	65,740,000	56,568,895	15,839,594	72,408,489
Cerberus Institutional Partners, LP	05/04/07	50,000,000	46,414,158	74,960,562	8,964,285	83,924,847
Charterhouse Capital Partners VII, LP	07/30/02	82,156,907	89,587,810	171,818,501	-	171,818,501
Charterhouse Capital Partners VIII, LP	02/24/06	153,742,364	153,742,364	145,138,940	294,316	145,433,256
Clearlake Capital Partners III, LP	12/07/12	27,500,000	37,895,486	82,487,023	19,104,053	101,591,076
Clearlake Capital Partners IV, LP	08/13/15	87,000,000	102,938,063	57,532,799	103,661,941	161,194,740
Clearlake Capital Partners V, LP	03/15/18	125,000,000	60,058,619	1,876,639	81,880,249	83,756,888
Clearwater Capital Partners Fund III, LP	12/22/06	50,000,000	55,372,296	52,405,343	13,105,607	65,510,950
Clearwater Capital Partners Fund IV, LP	05/18/12	75,000,000	76,294,705	56,899,910	54,635,165	111,535,075
Clessidra Capital Partners	01/05/05	110,144,271	109,692,867	109,025,002	473,600	109,498,602
Contour Opportunity Fund II, LP	03/15/19	20,000,000	3,000,000	0	22,466,852	22,466,852
Contour Opportunity Fund, LP	07/28/15	15,000,000	9,450,000	0	2,830,270	2,830,270
Contour Venture Partners II-A, LP	09/20/11	10,000,000	9,479,890	4,351,014	17,112,863	21,463,877
Contour Venture Partners III-A, LP	06/09/14	15,000,000	7,350,000	0	8,637,038	8,637,038
Contour Venture Partners IV-A, LP	09/28/18	20,000,000	1,000,000	0	607,222	607,222
Crestview Partners IV, LP	09/04/18	200,000,000	0	0	-	-
CVC Capital Partners Asia Pacific Fund III, LP	02/20/08	100,000,000	106,208,838	154,056,022	12,851,021	166,907,043
CVC Capital Partners Asia Pacific Fund IV, LP	12/20/13	150,000,000	119,823,370	16,219,203	134,317,886	150,537,089
CVC Capital Partners Asia Pacific Fund V, LP	02/15/19	250,000,000	0	0	-	-
CVC Capital Partners Strategic Opportunities II Co-Invest (A), LP	11/09/18	112,185,600	0	0	-	-
CVC Capital Partners Strategic Opportunities II, LP	06/22/18	224,371,200	0	0	-	-
CVC Capital Partners VI (B), LP	07/26/13	274,456,174	280,691,096	76,976,654	290,326,695	367,303,349
CVC Capital Partners VII, LP	05/26/17	393,486,338	62,647,245	593,817	76,856,860	77,450,677
CVC European Equity Partners III, LP	12/15/00	150,000,000	209,140,980	477,573,355	10,083,873	487,657,228
CVC European Equity Partners IV (A), LP	07/18/05	163,998,009	177,810,382	323,569,496	111,059	323,680,555
CVC European Equity Partners Tandem Fund (B), LP	12/11/06	85,899,428	90,659,127	118,737,557	586,489	119,324,046
CVC European Equity Partners V, LP	05/02/08	202,053,255	234,845,286	372,439,795	61,471,468	433,911,263
CVC Growth Partners Co-Investment, LP	04/15/15	31,250,000	21,817,816	14,120,597	21,712,830	35,833,427
CVC Growth Partners, LP	04/15/15	125,000,000	80,167,583	41,078,951	59,921,178	101,000,129
Cypress Merchant Banking Partners II, LP	12/01/98	200,000,000	235,133,126	228,859,747	104,643	228,964,390
DeltaPoint Capital III, LP	08/30/02	21,939,569	26,116,573	20,096,696	789,654	20,886,350

PRIVATE EQUITY INVESTMENTS
As of March 31, 2019

Security Description	Date	Committed	Contributed	Cumulative Distributions	Market Value	Total Value
DeltaPoint Capital IV, LP	11/06/09	25,000,000	24,677,375	909,157 \$	3,251,190 \$	4,160,347
DFJ Gotham Fund II, LP	03/12/09	25,000,000	24,781,825	6,075,024 \$	7,697,894 \$	13,772,918
Dyal Capital Partners III, LP	12/18/15	285,000,000	260,040,725	167,794,441 \$	155,397,161 \$	323,191,602
Dyal III Third Avenue Co Investment Fund LLC	07/25/16	215,000,000	83,715,866	6,493,364 \$	96,964,158 \$	103,457,522
Easton Hunt New York, LP	12/09/03	30,000,000	31,376,020	4,750,349 \$	3,419,209 \$	8,169,558
EQT Credit II, LP	10/23/13	124,343,995	90,161,388	112,159,710	12,880,393 \$	125,040,103
EQT Fund VIII, LP	02/22/18	337,246,705	44,735,143	0 \$	43,726,658 \$	43,726,658
EQT V (No. 2), LP	12/12/06	227,838,013	195,239,594	25,742,970 \$	3,896,288 \$	29,639,258
EQT VII, LP	07/31/15	117,549,509	166,716,449	226,267,973 \$	219,210,577 \$	445,478,550
Ethos U.S. Dollar Fund V-B, LP	12/09/05	40,000,000	54,936,722	57,228,797 \$	4,079,089 \$	61,307,886
FA Technology Ventures, LP	10/20/00	50,000,000	50,889,446	81,548,072 \$	- \$	81,548,072
Fairview Ventures Fund I, LP	10/14/99	288,857,244	300,838,728	354,790,961 \$	17,539,381 \$	372,330,342
Fairview Ventures Fund II - NY, LP	10/14/02	100,000,000	100,230,152	128,967,081 \$	21,927,524 \$	150,894,605
Falcon Strategic Partners III, LP	07/03/09	50,000,000	58,872,588	66,749,906 \$	12,504,929 \$	79,254,835
Fifth Civen Fund, LP (The)	06/12/12	179,504,234	193,564,884	228,768,163 \$	100,525,661 \$	329,293,824
FIMI Opportunity 6, LP	03/31/16	50,000,000	16,772,725	1,136,363 \$	17,013,000 \$	18,149,363
Founders Equity NY, LP	12/23/03	44,000,000	44,770,939	38,851,074 \$	37,287,898 \$	76,138,972
FountainVest China Growth Capital Fund II, LP	08/31/12	75,000,000	78,740,597	59,608,914 \$	53,780,993 \$	113,389,907
Francisco Partners IV, LP	02/06/15	75,000,000	73,968,836	30,918,836 \$	97,224,979 \$	128,143,815
FS Equity Partners IV, LP	12/18/97	85,000,000	90,282,484	150,935,256 \$	147,511 \$	151,082,767
FS Equity Partners V, LP	12/18/03	50,000,000	43,611,696	84,457,895 \$	3,871,555 \$	88,329,450
FS Equity Partners VI, LP	04/20/11	80,000,000	89,528,671	184,778,845 \$	60,942,552 \$	245,721,397
FS Equity Partners VII, LP	06/04/14	125,000,000	116,701,644	959,971 \$	134,458,311 \$	135,418,282
FS Equity Partners VIII, LP	03/15/19	150,000,000	0	0 \$	- \$	-
GCM Grosvenor - NYSCRF New York Co-Investment Program Fund 2005, LP	05/19/05	225,000,000	198,245,141	149,402,970 \$	60,035,666 \$	209,438,636
GenNx360 Capital Partners II, LP	02/16/12	125,000,000	139,770,312	68,997,259 \$	127,069,560 \$	196,066,819
GenNx360 Capital Partners III, LP	06/21/18	150,000,000	951,096	26,138 \$	- \$	26,138
GenNx360 Capital Partners, LP	09/30/08	60,000,000	87,669,830	56,732,207 \$	26,192,464 \$	82,924,671
Glide Buyout Fund IV C.V.	06/29/10	24,806,419	25,845,561	28,246,300 \$	10,309,960 \$	38,556,260
Graycliff Private Equity Partners III (NYS), LP	10/28/14	50,000,000	29,553,483	13,686,089 \$	31,410,406 \$	45,096,495
Green Equity Investors IV, LP	08/30/02	75,000,000	81,582,776	154,132,839 \$	682,140 \$	154,814,979
Green Equity Investors V, LP	02/28/07	125,000,000	138,906,059	235,610,513 \$	72,908,005 \$	308,518,518
Green Equity Investors VI, LP	02/15/12	200,000,000	236,563,532	147,588,014 \$	216,089,050 \$	363,677,064
Green Equity Investors VII, LP	06/06/16	182,000,000	92,608,256	720,699 \$	102,363,900 \$	103,084,599
GSO Capital Solutions Fund II, LP	12/28/12	100,000,000	89,960,446	73,168,961 \$	27,763,164 \$	100,932,125
GSO Capital Solutions Fund III, LP	07/14/17	300,000,000	49,906,304	15,312,153 \$	37,877,868 \$	53,190,021
GSO CSF III Co Investment Fund, LP	12/15/17	200,000,000	7,936,973	0 \$	7,864,611 \$	7,864,611
Hamilton Lane Co-Investment Fund, LP	10/19/05	100,000,000	117,375,286	105,116,230 \$	6,789,762 \$	111,905,992
Hamilton Lane NY Israel Fund, LP	11/06/17	200,000,000	36,099,421	44,383 \$	35,155,628 \$	35,200,011
HarbourVest International Private Equity Partners III-Partnership Fund, LP	12/19/97	200,000,000	197,000,000	305,460,830 \$	412,197 \$	305,873,027
HarbourVest International Private Equity Partners IV-Partnership Fund, LP	01/26/01	150,000,000	145,500,000	260,022,894 \$	- \$	260,022,894
HarbourVest Partners VII-Venture Partnership Fund, LP	07/25/02	150,000,000	294,924,425	375,666,605 \$	27,369,627 \$	403,036,232
HarbourVest Partners VI-Partnership Fund, LP	05/07/99	300,000,000	147,375,000	210,175,763 \$	2,812,867 \$	212,988,630
Helios Investors III, LP	12/24/14	100,000,000	95,825,468	5,812,179 \$	108,376,663 \$	114,188,842
Hellman & Friedman Capital Partners IX, LP	10/04/18	325,000,000	0	0 \$	- \$	-
Hellman & Friedman Capital Partners V, LP	08/01/04	100,000,000	91,364,508	243,465,100 \$	- \$	243,465,100
Hellman & Friedman Capital Partners VI, LP	10/31/06	275,000,000	282,434,669	497,522,663 \$	17,513,015 \$	515,035,678
Hellman & Friedman Capital Partners VII, LP	06/23/11	200,000,000	192,638,192	227,769,854 \$	281,455,067 \$	509,224,921
Hellman & Friedman Capital Partners VIII, LP	09/19/14	300,000,000	239,693,976	21,465,361 \$	265,496,430 \$	286,961,791
High Peaks Seed Ventures NY, LP	08/02/10	15,000,000	14,622,662	6,317,079 \$	9,536,377 \$	15,853,456
High Peaks Ventures NY, LP	12/09/03	27,409,091	27,601,081	28,804,739 \$	2,367,371 \$	31,172,110
Hony Capital Fund V, LP	12/30/11	100,000,000	118,090,541	19,872,237 \$	125,246,969 \$	145,119,206
Hony Capital Fund VIII (Cayman), LP	04/06/16	200,000,000	200,863,544	11,882,158 \$	204,762,583 \$	216,644,741
Horsley Bridge International II, LP	12/28/00	50,000,000	50,039,280	73,836,593 \$	3,414,385 \$	77,250,978
Hudson Clean Energy Partners, LP	10/30/09	100,000,000	134,700,312	54,297,468 \$	14,534,878 \$	68,832,346
Hudson River Co-Investment Fund II, LP	07/01/11	100,000,000	111,989,440	176,971,823 \$	39,562,100 \$	216,533,923
Hudson River Co-Investment Fund III, LP	05/25/16	150,000,000	95,330,929	0 \$	96,110,530 \$	96,110,530
Hudson River Co-Investment Fund, LP	02/15/01	180,897,257	178,429,461	283,620,125 \$	19,949,231 \$	303,569,356
Hudson River Fund II, LP	08/22/01	850,000,000	978,880,721	1,297,034,693 \$	179,893,452 \$	1,476,928,145
Hudson River Fund, LP	01/20/98	400,000,000	517,174,985	710,965,311 \$	6,259,685 \$	717,224,996
ICV Partners IV, LP	10/04/17	75,000,000	7,869,225	82,371 \$	9,453,854 \$	9,536,225
IK VIII Fund, LP	08/01/16	200,007,921	134,069,116	79,962 \$	160,331,336 \$	160,411,298
Insight Venture Partners X, LP	10/11/17	250,000,000	125,000,000	85,613 \$	137,705,978 \$	137,791,591
Institutional Venture Partners XIII, LP	06/17/10	45,000,000	45,000,000	50,938,583 \$	26,821,233 \$	77,759,816
InterMedia Partners VII, LP	12/20/05	65,000,000	81,392,160	76,227,288 \$	632,142 \$	76,859,430
J.P. Morgan Partners Global Investors, LP	10/29/01	163,849,863	205,130,206	320,469,457 \$	- \$	320,469,457
JMI Equity Fund VII, LP	11/22/10	40,000,000	39,120,000	48,189,741 \$	30,714,423 \$	78,904,164
Kelso Investment Associates VIII, LP	07/06/07	250,000,000	266,118,513	290,980,048 \$	60,213,741 \$	351,193,789
KKR 2006 Fund, LP	07/26/06	600,000,000	744,632,231	1,033,494,329 \$	184,874,308 \$	1,218,368,637
KKR Americas Fund XII, LP	03/03/16	600,000,000	237,113,838	3,955,398 \$	247,999,321 \$	251,954,719
KKR Asian Fund II, LP	06/28/13	150,000,000	166,857,241	66,560,389 \$	166,289,059 \$	232,849,448
KKR Asian Fund III, LP	03/31/17	285,000,000	74,562,266	0 \$	86,323,904 \$	86,323,904
KKR Asian Fund, LP	04/06/07	50,000,000	64,257,313	105,940,083 \$	2,960,664 \$	108,900,747
KKR China Growth Fund, LP	12/10/10	125,000,000	145,176,180	96,392,513 \$	70,997,405 \$	167,389,918
KKR European Fund II, LP	09/19/05	66,206,749	78,826,230	98,033,924 \$	463,738 \$	98,497,662
KKR Global Impact Fund SCSp	12/07/18	300,000,000	0	0 \$	- \$	-
KKR Millennium Fund, LP	08/03/01	250,000,000	340,813,124	615,040,876 \$	223,433 \$	615,264,309
KSL Capital Partners III, LP	03/18/11	103,833,668.00	123,479,616	123,418,565 \$	39,603,103 \$	163,021,668
KSL Capital Partners IV, LP	04/17/15	225,000,000	159,555,075	28,706,335 \$	158,188,219 \$	186,894,554
KSL Capital Partners V, LP	10/22/18	300,000,000	0	0 \$	- \$	-
Levine Leichtman Capital Partners IV, LP	05/22/08	50,000,000	61,247,712	92,188,422 \$	5,669,509 \$	97,857,931
Lexington Capital Partners III, LP	12/31/98	100,000,000	101,664,599	126,941,467 \$	732,337 \$	127,673,804
Lexington Capital Partners V, LP	11/05/01	75,000,000	80,655,543	131,267,451 \$	447,068 \$	131,714,519
Lindsay Goldberg & Bessemer II, LP	07/14/06	100,000,000	99,243,981	138,880,949 \$	1,191,507 \$	140,072,456
Lindsay Goldberg & Bessemer, LP	08/28/02	60,000,000	68,693,828	150,799,713 \$	- \$	150,799,713
Lindsay Goldberg III, LP	07/30/08	250,000,000	250,058,761	323,359,390 \$	13,539,521 \$	336,898,911
Lindsay Goldberg IV, LP	06/13/14	250,000,000	145,969,710	60,679,641 \$	155,859,896 \$	216,539,537
Lion Capital Fund I, LP	10/04/04	77,796,644	113,405,847	185,581,251 \$	129,128 \$	185,710,379
Lion Capital Fund II, LP	03/19/07	173,122,153	216,210,901	142,967,599 \$	6,255,861 \$	149,223,460
M2 NY Pioneer Fund, LP	03/02/11	240,000,000	198,723,310	88,979,618 \$	158,981,629 \$	247,961,247
M2 NY Pioneer II, LP	10/17/17	200,000,000	37,879,304	2,029,673 \$	36,580,361 \$	38,610,034
Madison Dearborn Capital Partners IV, LP	02/15/01	200,000,000	228,368,560	397,985,701 \$	7,385,274 \$	405,370,975
Madison Dearborn Capital Partners V, LP	05/12/06	75,000,000	82,751,179	128,780,172 \$	1,496,593 \$	130,276,765
Markstone Capital Partners, LP	02/02/04	250,000,000	264,922,219	95,750,136 \$	- \$	95,750,136
Meritech Capital Partners II, LP	09/08/00	37,500,000	35,187,500	59,752,062 \$	199,199 \$	59,951,261
Milestone Venture Partners III New York, LP	04/20/07	15,000,000	14,756,421	788,785 \$	9,146,675 \$	9,935,460
Mohawk River Fund II, LP	06/29/00	100,000,000	104,959,986	93,784,860 \$	13,130,715 \$	106,915,575
Mohawk River Fund III, LP	06/21/01	300,000,000	329,453,206	364,121,527 \$	66,545,740 \$	430,667,267

PRIVATE EQUITY INVESTMENTS
As of March 31, 2019

Security Description	Date	Committed	Contributed	Cumulative Distributions	Market Value	Total Value
Mohawk River Fund, LP	01/20/98	300,000,000	308,133,929	234,910,767	\$ 6,390,797	\$ 241,301,564
New Century Holdings XI, LP	12/31/06	80,000,000	80,000,000	0	\$ 48,342,632	\$ 48,342,632
New Mountain Partners III, LP	08/30/07	100,000,000	107,646,358	141,351,737	\$ 67,181,365	\$ 208,533,102
New York Balanced Pool Asia III, LP	10/31/18	200,000,000	14,591,393	0	\$ 14,028,598	\$ 14,028,598
New York Balanced Pool Asia Investors II, LP	02/24/15	194,067,200	155,806,375	9,743,537	\$ 168,074,017	\$ 177,817,554
New York Balanced Pool Asia Investors, LP	06/13/11	75,000,000	94,076,231	55,059,372	\$ 95,709,682	\$ 150,769,054
New York Co-Investment Pool Asia III, LP	10/31/18	300,000,000	3,807,946	0	\$ 3,807,946	\$ 3,807,946
New York Co-Investment Pool Asia Investors II, LP	02/24/15	250,000,000	132,475,851	14,841,098	\$ 135,278,590	\$ 150,119,688
New York Co-Investment Pool Asia Investors, LP	06/20/11	125,000,000	144,506,274	62,898,616	\$ 129,704,071	\$ 192,602,687
New York Credit Co-Investment Fund, LP	04/28/14	50,000,000	53,637,463	40,931,850	\$ 39,231,338	\$ 80,163,188
New York Credit SBIC Fund, LP	05/06/14	50,000,000	28,238,328	0	\$ 44,088,782	\$ 44,088,782
New York Legacy Emerging Fund, LP	12/22/04	462,920,625	508,629,754	607,952,696	\$ 74,579,815	\$ 682,532,511
New York Legacy Venture Capital Fund, LP	10/05/04	502,500,000	510,615,681	506,967,136	\$ 226,929,466	\$ 733,896,602
Nordic Capital Fund VIII, LP	12/19/13	119,373,009	127,842,100	75,866,032	\$ 104,302,989	\$ 180,169,021
NY Credit Co-Investment Fund II, LP	05/12/16	200,000,000	115,990,198	40,633,296	\$ 86,845,157	\$ 127,478,453
NYS Business Development Loans	01/01/87	N/A	51,052,175	0	\$ 51,052,175	\$ 51,052,175
NYSCRF NB Co-Investment Fund, LLC	09/01/15	800,000,000	630,816,150	99,839,762	\$ 682,719,771	\$ 782,559,533
NYSCRF Pioneer Co-Investment Fund, LP	12/11/12	250,000,000	179,400,015	176,868,399	\$ 126,075,994	\$ 302,944,393
NYSCRF Pioneer Opportunities Fund A, LP	01/21/09	125,000,000	40,373,970	53,987,304	\$ 5,643,211	\$ 59,630,515
NYSCRF Pioneer Partnership Fund A, LP	01/21/09	200,000,000	210,939,191	202,268,546	\$ 117,043,682	\$ 319,312,228
NYSCRF Pioneer Partnership Fund A-II, LP	12/31/14	300,000,000	69,779,581	1,709,425	\$ 69,667,514	\$ 71,376,939
NYSCRF Pioneer Partnership Fund B, LP	01/21/09	100,000,000	89,038,194	69,545,640	\$ 28,869,098	\$ 98,414,738
Oaktree Opportunities Fund VIII, LP	10/27/10	100,000,000	100,992,877	138,502,514	\$ 5,802,865	\$ 144,305,379
Oaktree Opportunities Fund VIIIb, LP	10/07/10	100,000,000	100,000,000	86,986,484	\$ 45,450,660	\$ 132,437,144
Oaktree Opportunities Fund, Xb, LP	02/14/17	500,000,000	62,500,000	46,284	\$ 61,911,240	\$ 61,957,524
OCM Opportunities Fund VIIb, LP	03/07/07	200,000,000	180,000,000	306,860,344	\$ 5,051,302	\$ 311,911,646
Paladin (NY), LP	05/04/04	45,000,000	40,949,311	18,568,485	\$ 26,604,358	\$ 45,172,843
Palladium Equity Partners III, LP	02/15/08	70,000,000	88,659,398	150,922,895	\$ 6,795,088	\$ 157,717,983
Palladium Equity Partners IV, LP	01/16/13	100,000,000	118,950,410	80,608,818	\$ 81,853,555	\$ 162,462,373
Palladium Equity Partners V, LP	06/30/17	150,000,000	22,942,706	138,268	\$ 19,085,873	\$ 19,224,141
Patria-Brazilian Private Equity Fund IV, LP	08/15/11	75,000,000	68,936,771	5,684,709	\$ 89,621,600	\$ 95,306,309
PEG Direct Corporate Finance Institutional Investors, LLC	12/07/98	40,000,000	42,688,849	65,781,274	\$ -	\$ 65,781,274
PEG Pooled Corporate Finance Institutional Investors, LLC	12/07/98	160,000,000	176,808,152	276,784,030	\$ 1,788,273	\$ 278,572,303
PEG Pooled Venture Capital Institutional Investors II, LLC	08/23/00	288,000,000	326,598,910	403,708,032	\$ 61,285,001	\$ 464,993,033
PEG Pooled Venture Capital Institutional Investors III, LLC	06/27/06	98,800,000	110,884,416	105,764,551	\$ 67,506,937	\$ 173,271,488
PEG Pooled Venture Capital Institutional Investors, LLC	12/07/98	184,800,000	201,674,109	129,931,357	\$ 6,119,569	\$ 136,050,926
Performance Direct Investments I, LP	03/29/01	100,000,000	129,121,746	211,797,119	\$ 590,201	\$ 212,387,320
Performance Venture Capital II, LP	03/26/08	75,000,000	46,142,777	52,852,301	\$ 83,437,409	\$ 136,289,710
Performance Venture Capital, LP	06/21/06	40,000,000	85,056,321	70,666,935	\$ 21,466,181	\$ 92,133,116
Perseus-Soros BioPharmaceutical Fund, LP	04/13/01	35,000,000	44,457,902	62,899,314	\$ 251,000	\$ 63,150,314
Pine Brook Capital Partners II, LP	01/28/14	150,000,000	169,403,298	50,854,785	\$ 172,415,747	\$ 223,270,532
Platinum Equity Capital Partners III, LP	08/07/13	200,000,000	183,213,327	247,226,472	\$ 73,382,770	\$ 320,609,242
Providence Equity Partners IV, LP	10/13/00	154,915,620	223,963,017	424,162,375	\$ 92,460	\$ 424,254,835
Providence Equity Partners V, LP	09/15/04	150,000,000	190,022,202	220,164,388	\$ 2,505,645	\$ 222,670,033
Providence Equity Partners VI, LP	12/04/06	350,000,000	476,007,775	493,259,186	\$ 106,773,719	\$ 600,032,905
Providence Equity Partners VII, LP	06/27/13	100,000,000	114,414,665	91,238,385	\$ 93,960,564	\$ 185,198,949
Providence Equity Partners VIII, LP	06/12/18	250,000,000	0	0	\$ -	\$ -
Providence Strategic Growth Fund III, LP	06/12/18	50,000,000	20,109,863	5,372	\$ 24,490,025	\$ 24,495,397
PVP Fund I-A, LP	03/15/15	30,000,000	25,498,162	164,613	\$ 47,587,662	\$ 47,752,275
PVP Fund II-A, LP	05/23/18	30,000,000	4,635,000	0	\$ 4,209,080	\$ 4,209,080
Quadrangle Capital Partners II, LP	03/17/05	139,855,736	143,369,848	177,339,234	\$ 13,453,942	\$ 190,793,176
Riverstone Energy Co-Investment Fund III, LP	01/01/11	4,295,633	112,135	3,817,591	\$ 281,808	\$ 4,099,399
RRJ Capital Master Fund II, LP	01/18/13	300,000,000	303,052,405	242,230,563	\$ 175,988,767	\$ 418,219,330
RRJ Capital Master Fund III, LP	09/24/15	400,000,000	301,143,309	32,755,858	\$ 347,637,474	\$ 380,393,332
SAIF Partners III, LP	03/20/07	50,000,000	71,210,319	58,298,861	\$ 85,551,670	\$ 143,850,531
SAIF Partners IV, LP	12/18/09	100,000,000	122,796,686	46,531,490	\$ 131,759,331	\$ 178,290,821
Searchlight Capital II, LP	11/10/15	225,000,000	141,126,731	36,516,624	\$ 158,153,934	\$ 194,670,558
Searchlight Capital, LP	12/29/11	150,000,000	144,815,542	107,810,393	\$ 92,710,224	\$ 200,520,617
Sentaku Investors, LLC	07/17/15	1,053,540	774,844	1,413	\$ 1,029,324	\$ 1,030,737
Siris Partners IV, LP	04/17/18	200,000,000	30,314,534	0	\$ 28,196,404	\$ 28,196,404
SKM Equity Fund III, LP	06/26/00	46,738,794	73,465,881	142,967,256	\$ 210,626	\$ 143,177,882
Snow Phipps II, LP	07/08/11	100,000,000	120,847,368	93,465,674	\$ 64,721,909	\$ 158,187,583
Snow Phipps III, LP	07/08/16	200,000,000	128,557,326	49,651,170	\$ 116,879,893	\$ 166,531,063
Softbank Capital Technology New York Fund II, LP	05/07/13	50,000,000	53,541,500	3,993,586	\$ 56,947,474	\$ 60,941,060
Softbank Capital Technology New York Fund, LP	06/21/05	50,000,000	53,090,052	90,801,336	\$ 54,853,723	\$ 145,655,059
Strategic Co-Investment Partners, LP	10/03/06	380,577,880	54,848,680	4,061,944	\$ 48,728,063	\$ 52,790,007
Summer Street Capital III, LP	08/14/12	10,000,000	9,745,250	7,107,097	\$ 6,421,852	\$ 13,528,949
Summer Street Capital NYS Fund II, LP	12/31/06	25,000,000	24,563,391	8,514,000	\$ 13,626,242	\$ 22,140,242
Summer Street Capital NYS Fund III, LP	08/14/12	40,000,000	14,982,692	39,433,664	\$ 2,634,197	\$ 42,067,861
Syndicated Communications Venture Partners IV, LP	03/17/00	20,388,969	23,026,526	16,914,048	\$ 9,369	\$ 16,923,417
TA Subordinated Debt IV, LP	02/19/16	150,000,000	80,464,990	16,333,239	\$ 86,332,564	\$ 102,665,803
TA X, LP	03/23/06	100,000,000	98,620,625	128,120,625	\$ 978,450	\$ 129,099,075
TA XI, LP	07/16/09	100,000,000	105,790,169	168,069,440	\$ 69,933,668	\$ 238,003,108
TA XII-A, LP	01/05/16	200,000,000	165,500,000	28,000,000	\$ 199,214,054	\$ 227,214,054
The Rise Fund, LP	07/26/17	150,000,000	77,115,982	0	\$ 84,430,345	\$ 84,430,345
The Sixth Cinvn Fund	04/28/16	255,939,723	118,451,613	0	\$ 122,578,462	\$ 122,578,462
Third Cinvn Fund U.S. (No. 3), LP	08/02/01	93,695,833	108,245,595	218,823,829	\$ 524,108	\$ 219,347,937
Thoma Bravo Fund XII, LP	04/27/16	400,000,000	386,305,834	15,610,132	\$ 457,304,924	\$ 472,915,056
Thoma Bravo XIII, LP	12/07/18	400,000,000	57,570,799	0	\$ 56,689,949	\$ 56,689,949
Thomas H. Lee Equity Fund VI, LP	04/20/07	100,000,000	126,530,326	163,403,254	\$ 24,761,679	\$ 188,164,933
Towerbrook Investors V, LP	06/21/18	200,000,000	0	0	\$ -	\$ -
TPG Asia V, LP	08/01/07	45,000,000	44,318,738	50,273,832	\$ 12,155,611	\$ 62,429,443
TPG Growth II, LP	08/05/11	200,000,000	212,350,762	164,114,214	\$ 264,022,525	\$ 428,136,739
TPG Growth III (A), LP	03/20/15	300,000,000	274,796,498	128,186,257	\$ 245,646,778	\$ 373,833,035
TPG Growth IV, LP	12/06/17	350,000,000	115,261,816	0	\$ 112,297,593	\$ 112,297,593
TPG Partners III, LP	12/15/99	261,000,000	249,349,242	605,437,396	\$ 466,180	\$ 605,903,576
TPG Partners IV, LP	12/10/03	69,768,736	83,633,809	158,974,052	\$ 2,154,699	\$ 161,128,751
TPG Partners V, LP	03/28/06	244,285,143	299,541,120	383,748,097	\$ 22,927,543	\$ 406,675,640
TPG Partners VI, LP	06/09/08	270,000,000	305,027,459	383,769,303	\$ 73,647,578	\$ 457,416,881
TPG Partners VII, LP	03/30/15	250,000,000	227,578,383	43,869,731	\$ 245,934,327	\$ 289,804,058
Tribeca Growth Fund, LP	01/29/18	15,000,000	9,596,012	21,708	\$ 14,304,598	\$ 14,326,306
Tribeca Prime Fund New York, LP	03/08/06	25,000,000	24,928,319	2,391,021	\$ 8,654,874	\$ 11,045,895
Tribeca Venture Fund I (NY), LP	12/17/13	10,000,000	10,191,903	100,613	\$ 14,881,646	\$ 14,982,259
Tribeca Venture Fund II (NY), LP	12/04/15	25,000,000	10,500,000	0	\$ 20,724,629	\$ 20,724,629
Tribeca Lakefront Partners III NY, LP	05/04/04	25,000,000	27,016,539	21,754,216	\$ 9,539,390	\$ 31,293,606
VCFA Private Equity Partners IV, LP	04/14/05	40,000,000	38,942,480	42,040,000	\$ 2,825,000	\$ 44,865,000
VCFA Venture Partners V, LP	09/19/06	25,000,000	23,250,000	37,410,000	\$ 4,280,000	\$ 41,690,000

PRIVATE EQUITY INVESTMENTS
As of March 31, 2019

Security Description	Date	Committed	Contributed	Cumulative Distributions	Market Value	Total Value
Vestar Capital Partners III, LP	11/26/96	30,000,000	29,398,090	33,446,735 \$	111,330 \$	33,558,065
Vestar Capital Partners IV, LP	12/15/99	75,000,000	74,185,060	130,292,718 \$	1,015,264 \$	131,307,982
Vista Credit Opportunities Fund II, LP	03/24/16	200,000,000	562,639,978	450,162,364 \$	144,183,302 \$	594,345,666
Vista Equity Partners Fund III, LP	08/01/07	100,000,000	134,408,293	282,952,354 \$	11,991,669 \$	294,944,023
Vista Equity Partners Fund IV, LP	09/02/11	300,000,000	323,566,459	396,028,536 \$	241,275,951 \$	637,304,487
Vista Equity Partners Fund V, LP	07/18/14	400,000,000	461,614,326	364,718,062 \$	464,953,335 \$	829,671,397
Vista Equity Partners Perennial, LP	11/21/18	500,000,000	0	0 \$	- \$	-
Vista Equity Partners VI, LP	03/11/16	500,000,000	531,600,302	126,297,206 \$	581,843,913 \$	708,141,119
Vista Equity Partners VII, LP	08/31/18	750,000,000	60,911,119	15,531 \$	60,049,913 \$	60,065,444
Vista Foundation Fund I, LP	12/20/10	50,000,000	54,249,811	155,528,323 \$	8,870,150 \$	164,398,473
Vista Foundation Fund II, LP	10/31/13	75,000,000	76,075,383	54,558,776 \$	77,519,462 \$	132,078,238
Vista Foundation Fund III, LP	05/19/16	400,000,000	265,236,435	14,378,057 \$	274,839,559 \$	289,217,616
Vista Opportunistic Credit Fund I, LP	12/28/17	200,000,000	1,957,435	0 \$	1,074,002 \$	1,074,002
Warburg Pincus Energy Fund, LP	10/24/14	200,000,000	139,024,285	16,522,083 \$	154,298,835 \$	170,820,918
Warburg Pincus Equity Partners, LP	06/11/98	250,000,000	250,000,000	413,580,556 \$	966,320 \$	414,546,876
Warburg Pincus Financial Sector Fund, LP	03/28/18	100,000,000	26,519,660	5,229,658 \$	18,338,612 \$	23,568,270
Warburg Pincus International Partners, LP	06/20/00	75,000,000	75,000,000	140,019,918 \$	857,291 \$	140,877,209
Warburg Pincus Private Equity IX, LP	06/15/05	300,000,000	300,000,090	505,309,264 \$	18,064,678 \$	523,373,942
Warburg Pincus Private Equity VIII, LP	07/31/01	300,000,000	313,200,042	689,207,758 \$	14,068,266 \$	703,276,024
Warburg Pincus Private Equity X, LP	05/22/07	350,000,000	359,972,668	425,355,579 \$	138,445,371 \$	563,800,950
Warburg Pincus Private Equity XI, LP	06/07/13	100,000,000	108,670,851	73,846,405 \$	96,205,209 \$	170,051,614
Warburg Pincus Private Equity XII, LP	03/01/16	245,000,000	178,585,186	11,765,620 \$	200,012,144 \$	211,777,764
Wheatley New York Partners, LP	07/30/02	50,000,000	45,754,537	56,086,708 \$	2,609,130 \$	58,695,838
Wigmore Street Co-Investment No. 3, LP	07/20/15	58,285,650	0	0 \$	79,654,095 \$	79,654,095
Wigmore Street VI Co-Investment No. 3, LP	08/17/18	70,116,000	0	0 \$	- \$	-
Yucaipa Corporate Initiatives Fund I, LP	08/30/02	200,000,000	262,393,010	161,260,089 \$	44,970,851 \$	206,230,940
Total Private Equity Investments		\$ 52,830,312,792	\$ 42,188,941,132	\$ 41,262,363,502	\$19,750,977,250	\$61,013,340,752

PRIVATE EQUITY / FUND OF FUNDS LISTING

As of March 31, 2019

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 or exclude investments that have been fully liquidated.

Fund of Funds (Captive)	Manager	Commitment (\$)	Strategy
57 Stars Emerging Europe Fund (NYSCRF), LP	57 Stars, LLC	\$ 155,000,000	Emerging European Buyout
Access/NY European Middle Market Buyout Fund, LP	Access Capital Partners, LLC	242,048,417	European Buyout
Access/NY European Middle Market Buyout Fund II, LP	Access Capital Partners, LLC	496,845,048	European Buyout
Fairview Ventures Fund I, LP	Fairview Capital Partners	288,857,244	Venture Capital
Fairview Ventures Fund II - NY, LP	Fairview Capital Partners	100,000,000	Venture Capital
Hamilton Lane/NYSCRF Israel Fund, L.P.	Hamilton Lane Advisors, LLC	200,000,000	Israeli Funds/Co-Investments
Hudson River Fund, LP	Hamilton Lane Advisors, LLC	400,000,000	Buyout
Hudson River Fund II, LP	Hamilton Lane Advisors, LLC	850,000,000	Buyout/Israeli Venture Capital
M2 NY Pioneer Fund, LP	Muller & Monroe Asset Management, LLC	240,000,000	Emerging Manager Funds
M2 NY Pioneer Fund II, LP	Muller & Monroe Asset Management, LLC	200,000,000	Emerging Manager Funds
Mohawk River Fund, LP	HarbourVest Partners, LLC	300,000,000	Venture Capital
Mohawk River Fund II, LP	HarbourVest Partners, LLC	100,000,000	Venture Capital
Mohawk River Fund III, LP	HarbourVest Partners, LLC	300,000,000	Venture Capital
New York Co-Investment Pool Asia Investors, LP	Asia Alternatives Management, LLC	125,000,000	Pan-Asia Funds
New York Co-Investment Pool Asia Investors II, LP	Asia Alternatives Management, LLC	250,000,000	Pan-Asia Funds
New York Co-Investment Pool Asia Investors III, LP	Asia Alternatives Management, LLC	300,000,000	Pan-Asia Funds
NY Legacy Emerging Fund, LP	TSFI Management	462,920,625	Emerging Manager Funds
NY Legacy Venture Capital Fund, LP	Fairview Capital Partners	502,500,000	Venture Capital
NYCRF Pioneer Opportunities Fund A, LP	StepStone Group, LLC	125,000,000	Emerging Manager Funds
NYCRF Pioneer Partnership Fund A, LP	HarbourVest Horizon	200,000,000	Emerging Manager Funds
NYCRF Pioneer Partnership Fund A - II, LP	HarbourVest Horizon	300,000,000	Emerging Manager Funds
NYCRF Pioneer Partnership Fund B, LP	StepStone Group, LLC	100,000,000	Emerging Manager Funds
Total		\$ 6,238,171,333	

Underlying Fund Detail*

*Excludes Funds that have been fully liquidated. Euro denominated commitments for underlying funds have not been converted to USD.

57 Stars Emerging Europe Fund (NYSCRF), LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
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
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 57 Stars Emerging Fund (NYSCRF), LP		\$ 139,256,239	

Access/NY European Middle Market Buyout Fund, LP

Underlying Funds:	Vintage Year	Commitment (€)	Country Focus
21 Centrale III	2006	\$ 11,000,000	France
Accent 2008	2007	10,000,000	Nordic
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 IV	2006	13,400,000	United Kingdom
HitecVision V	2008	3,400,000	Norway, United Kingdom
i2 Capital Partners	2007	20,000,000	Italy
Living Bridge IV	2007	16,400,000	United Kingdom
L Capital II	2006	25,000,000	Pan-European
Litorina III	2007	10,000,000	Sweden
Mercapital III	2007	15,000,000	Spain
Rutland II	2007	14,200,000	United Kingdom

PRIVATE EQUITY / FUND OF FUNDS LISTING

As of March 31, 2019

Segulah IV	2007	6,200,000	Sweden
Sovereign II	2005	14,800,000	United Kingdom
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 Access/NY European Middle Market Buyout Fund, LP		\$ 282,900,000	

Access/NY European Middle Market Buyout Fund II, LP

Underlying Funds:	Vintage Year	Commitment (€)	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
GETP 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
Quadrige 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 Access/NY European Middle Market Buyout Fund II, LP		\$ 197,861,000	

Fairview Ventures Fund I, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
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 Fairview Ventures Fund I, LP		\$ 245,214,319	

Fairview Ventures Fund II - NY, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
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

PRIVATE EQUITY / FUND OF FUNDS LISTING

As of March 31, 2019

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 Fairview Ventures Fund II - NY, LP		\$ 96,700,000	

Hamilton Lane/NYSCRF Israel Fund, L.P.

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
Viola Ventures V	2018	\$ 10,000,000	Israeli Venture
Innovation Endeavors III	2018	15,000,000	Israeli Growth
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 Hamilton Lane/NYSCRF Israel Fund, L.P.		\$ 55,000,000	

Hudson River Fund, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
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
Pegasus Partners II, LP	2000	30,000,000	Special Situations
Total Hudson River Fund, LP		\$ 96,000,000	

Hudson River Fund II, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
Acon-Bastion Partners II	2006	\$ 35,000,000	Special Situations
Birch Hill Equity Partners III	2006	28,808,000	Mid-market Buyout
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
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 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 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		\$ 630,024,000	

Underlying Funds (Israeli Venture Capital):

Underlying Funds:	Vintage Year	Commitment (\$)	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 (Israeli Venture Capital)		\$ 100,000,000	

Total Hudson River Fund II, LP

\$ 730,024,000

M2 NY Pioneer Fund, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
Brightwood Capital SBIC I	2011	\$ 15,000,000	Mezzanine
Craton Equity Investors II	2013	12,666,667	Growth Equity - Clean Technologies

PRIVATE EQUITY / FUND OF FUNDS LISTING

As of March 31, 2019

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, LP		\$ 235,966,667	

M2 NY Pioneer Fund II, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
Aldrich Capital Partners Fund	2018	\$ 20,000,000	Growth Equity
Argand Partners Fund I	2018	20,000,000	Small Buyouts
Estancia Capital Partners Fund II	2018	20,000,000	Growth Equity & Buyout
Nexphase Capital Fund III	2018	20,000,000	Small Buyouts
Sycamore Partners III	2018	51,000,000	Buyout
Wavecrest Growth Partners I	2019	20,000,000	Growth
Total M2 NY Pioneer Fund II, LP		\$ 151,000,000	

Mohawk River Fund I, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
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 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
Total Mohawk River Fund I, LP		\$ 152,200,000	

Mohawk River Fund II, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
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 Mohawk River Fund II, LP		\$ 74,700,000	

Mohawk River Fund III, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
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

PRIVATE EQUITY / FUND OF FUNDS LISTING

As of March 31, 2019

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 Mohawk River Fund III, LP		\$ 288,000,000	

New York Co-Investment Pool Asia Investors, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country 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 NY Co-Investment Pool Asia Investors, LP		\$ 152,233,750	

New York Co-Investment Pool Asia Investors II, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
Adamantem Capital I	2018	\$ 10,000,000	Australia/New Zealand Buyout
Anchor II	2015	12,000,000	Korean Growth
Anchor III	2018	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
Hahn and Company III	2018	25,000,000	Korean Growth
Kedarra Capital II, Ltd.	2017	9,400,000	India Growth/Buyout
MBK Partners IV	2016	50,000,000	Korea, Japan and Greater China Buyout
Total NY Co-Investment Pool Asia Investors II, LP		\$ 198,718,150	

New York Co-Investment Pool Asia Investors III, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
Boyu Capital Fund IV	2018	\$ 39,850,000	Greater China Growth and Buyout
CDH Fund VI	2018	25,000,000	China Buyout
Total NY Co-Investment Pool Asia Investors III, LP		\$ 64,850,000	

NY Legacy Emerging Fund, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
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
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
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
Wedbush Capital Partners	2006	10,000,000	Leveraged Buyouts
Total NY Legacy Emerging Fund, LP		\$ 405,000,000	

NY Legacy Venture Capital Fund, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
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

PRIVATE EQUITY / FUND OF FUNDS LISTING

As of March 31, 2019

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	2005	10,000,000	Venture Capital
FT Ventures III	2007	20,000,000	Balanced Venture Capital
Globespan Capital Partners V	2007	15,000,000	Diversified Venture Capital
Institutional Venture Partners XII	2007	15,000,000	Late Stage Venture Capital
Morgenthaler Partners VIII	2005	10,000,000	Buyouts - Growth Equity
MPM BioVentures IV-QP	2006	20,000,000	Early Stage Venture Capital
New Enterprise Associates 12	2006	5,000,000	All Stage Venture Capital
OVP Venture Partners VII	2006	20,000,000	Early Stage Venture Capital
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
Total NY Legacy Venture Capital Fund, LP		\$ 479,125,000	

NYCRF Pioneer Opportunities Fund A, LP

Underlying Funds:

	Vintage Year	Commitment (\$)	Country Focus
Investment 3	2010	5,000,000	Buyouts
Total NYCRF Pioneer Opportunities Fund A, LP		\$ 5,000,000	

NYCRF Pioneer Partnership Fund A, LP

Underlying Funds:

	Vintage Year	Commitment (\$)	Country 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 NYCRF Pioneer Partnership Fund A, LP		\$ 205,200,000	

NYCRF Pioneer Partnership Fund A - II, LP

Underlying Funds:

	Vintage Year	Commitment (\$)	Country Focus
Dominus Capital Partners	2015	\$ 25,000,000	Small Buyout
Eagle Tree Partners IV	2016	25,000,000	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
Reverence Capital Partners Opportunities Fund II	2018	25,000,000	Buyout
Sycamore Partners III	2018	51,000,000	Buyout
Total NYCRF Pioneer Partnership Fund A - II, LP		\$ 206,000,000	

NYCRF Pioneer Partnership Fund B, LP

Underlying Funds:

	Vintage Year	Commitment (\$)	Country Focus
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 NYCRF Pioneer Partnership Fund B, LP		\$ 100,000,000	

ABSOLUTE RETURN STRATEGY / FUND OF FUNDS LISTING

As of March 31, 2019

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	\$7,045,263,526
Fund of Funds	\$766,905,826
Total	\$7,812,169,352

Fund of Funds	Strategy	Market Value	Inception Date
ADIRONDACK ROCK CREEK EMERGING MARKETS FUND, LP	Fund of Funds	\$ 544,357,325	Oct-13
EMPIRE EMERGING MANAGERS FUND, LP	Fund of Funds	221,497,054	Jun-10
MEZZACAPPA MAIDEN LANE FUND, LP	Fund of Funds	1,014,692	Feb-05
ST. JAMES BANK & TRUST COMPANY, LTD.	Fund of Funds	36,755	Feb-05
Total		\$766,905,826	

Direct Investments	Strategy	Market Value	Inception Date
AG SUPER FUND, LP	Event Driven	\$ 109,770,670	Aug-11
ALL WEATHER@12%, LLC	Tactical Trading	363,385,449	Dec-14
BRIGADE LEVERAGED CAPITAL STRUCTURES FUND, LP	Event Driven	208,693,334	Nov-09
BROOKSIDE CAPITAL PARTNERS FUND, LP	Equity Long-Short	13,339,696	Jan-10
CASPIAN SELECT CREDIT INTERNATIONAL, LTD.	Event Driven	411,285,425	Dec-07
CEVIAN CAPITAL II, LP	Equity Long-Bias	936,622,713	Sep-11
D.E. SHAW COMPOSITE INTERNATIONAL FUND	Relative Value	260,593,450	Jul-08
D.E. SHAW OCULUS INTERNATIONAL FUND, LP	Tactical Trading	352,422,463	Jul-08
DISCOVERY GLOBAL OPPORTUNITY PARTNERS, LP	Tactical Trading	206,439,339	Jan-11
DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, LP	Event Driven	16,879,881	Jul-08
GALTON MSOF, LP	Structured Credit	150,102,938	Jan-13
GOLDEN TREE OFFSHORE FUND II, LTD.	Event Driven	1,049,959	Apr-08
GRATICULE ASIA MACRO FUND, LTD.	Tactical Trading	288,774,548	Dec-14
HARBINGER CAPITAL PARTNERS FUND I, LP	Event Driven	678,113	Apr-08
HARBINGER CAPITAL PARTNERS OFFSHORE FUND I, LTD.	Event Driven	1,064,778	Apr-08
HBK MULTI-STRATEGY FUND LP	Relative Value	306,647,350	Aug-13
HIGHFIELDS CAPITAL IV, LP	Equity Long-Short	39,214,005	Feb-11
HIGHLAND CRUSADER FUND II, LTD.	Event Driven	26,044	Feb-05
HORIZON PORTFOLIO, LP	Equity Long-Short	178,654,520	Mar-14
KING STREET CAPITAL, LTD.	Event Driven	198,503,388	Apr-08
KNIGHTHEAD (NY) FUND, LP	Event Driven	273,825,923	Mar-14
LANSDOWNE DEVELOPED MARKETS FUND, LTD.	Equity Long-Short	239,270,221	Mar-09
MW EUREKA (US) FUND	Equity Long-Short	354,543,692	Feb-13
OXAM QUANT FUND (US), LLC	Quantitative	136,179,351	May-13
PERUVIAN AND EASTERN EUROPEAN MONETIZATION FUND, L	Event Driven	3,859,379	Mar-08
PHARO MACRO FUND, LTD.	Tactical Trading	169,630,894	Mar-10
SCHULTZE OFFSHORE FUND, LTD.	Event Driven	4,040,880	Mar-08
SECTOR SPESIT I FUND	Equity Long-Short	391,917	Jul-08
STARK INVESTMENTS, LP	Event Driven	185,949	Jul-08
SYSTEMATICA BLUETREND FUND LIMITED	Tactical Trading	91,504,759	Jul-08
TILDEN PARK INVESTMENT FUND, LP	Structured Credit	391,016,095	Jan-14
TRIAN PARTNERS STRATEGIC INVESTMENT FUND II, LP	Equity Long-Bias	525,326,087	Nov-12
TRIAN PARTNERS STRATEGIC INVESTMENT FUND-N, LP	Equity Long-Bias	145,756,298	Jan-15
VALUEACT CAPITAL PARTNERS II, LP	Equity Long-Bias	663,491,491	Sep-11
XPI HOLDING I, LTD.	Event Driven	2,092,527	Nov-09
Total		\$7,045,263,526	

Total Market Value Absolute Return Strategy	\$7,812,169,352
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OPPORTUNISTIC FUNDS

As of March 31, 2019

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	\$106,174,257	\$16,799,465	\$121,231,662	\$138,031,127
ADV Opportunities Fund II, LP	04/02/18	175,000,000	44,065,350	0	41,026,855	41,026,855
BCK Capital Onshore Fund, LP	03/04/19	58,985,935	0	0	57,755,160	57,755,160
BHC Macro Fund, LP	03/04/19	43,499,785	0	0	43,171,474	43,171,474
Blackstone Tactical Opportunities Stable Income Fund -N, LP	11/24/15	200,000,000	81,395,550	22,225,910	63,660,435	85,886,345
Blackstone Tactical Opportunitess Fund - N, LP	11/18/13	500,000,000	451,270,047	286,279,668	327,244,821	613,524,489
Blackstone Tactical Opportunities Fund II - N, LP	11/24/15	400,000,000	252,792,570	41,741,400	252,492,082	294,233,482
Brightwood Capital Fund III, LP	08/15/14	100,000,000	81,914,452	31,837,657	68,983,226	100,820,883
Brightwood Capital Fund IV, LP	09/29/16	300,000,000	150,000,000	12,510,794	157,199,553	169,710,347
Clearlake Opportunities Partners, LP	08/03/15	50,000,000	40,967,091	15,287,137	33,515,403	48,802,540
EQT Empire Credit Solutions SMA SCSP	10/31/18	280,450,000	0	0	0	0
Finisterre Emerging Markets Fund	12/01/09	252,000,000	252,000,000	344,661,728	36,917,878	381,579,606
GSO Capital Opportunities Fund IIII, LP	10/27/16	150,000,000	77,275,270	17,256,575	71,114,303	88,370,878
Hollis Park Value Fund, LP	02/19/19	150,000,000	120,000,000	0	120,458,284	120,458,284
Invesco Mortgage Recovery Feeder Fund, LP	11/30/09	150,000,000	151,231,512	195,437,013	7,632,297	203,069,310
Landmark Equity Partners XV, LP	1/27/15	200,000,000	138,861,449	99,296,642	78,223,013	177,519,655
Landmark Equity Partners XVI, LP	4/21/17	200,000,000	20,036,516	9,303,283	15,338,681	24,641,964
Landmark Hudson Partners I, LP	7/31/15	200,000,000	116,943,750	21,100,434	123,145,933	144,246,367
Landmark Real Estate Partners VII, LP	2/6/15	100,000,000	90,296,127	56,123,710	54,794,331	110,918,041
Landmark Real Estate Partners VIII, LP	5/15/17	150,000,000	39,666,173	16,438,828	30,314,588	46,753,416
Neuberger Berman Loan Advisors Holdings (Delaware), LP	7/14/17	150,000,000	73,569,126	12,099,036	68,847,246	80,946,282
Newport 59, LLC	12/30/14	400,000,000	315,760,000	260,760,000	58,021,030	318,781,030
OHA Strategic Credit Fund II, LP	05/17/16	250,000,000	37,500,000	0	42,285,896	42,285,896
Pine Street Empire Accelerator Fund-I-(F), LLC	10/31/13	200,000,000	213,395,875	193,591,486	0	193,591,486
Stellex Capital Partners, LP	10/02/15	300,000,000	170,572,380	22,575,313	232,613,692	255,189,005
Strategic Value Special Situations Fund IV, LP	03/16/18	150,000,000	30,050,344	215,625	31,577,831	31,793,456
Taiga Special Opportunities DAC	09/28/18	200,000,000	73,864,227	666,811	74,868,355	75,535,166
TPG Opportunities Partners III (A), LP	12/16/13	150,000,000	161,210,629	98,760,879	91,809,239	190,570,118
TSSP Adjacent Opportunities Partners 2.0	12/30/14	250,000,000	358,425,528	240,555,190	172,985,254	413,540,444
TSSP Adjacent Opportunities Partners 3.0	12/30/16	250,000,000	219,472,429	101,212,527	146,523,537	247,736,064
TSSP Adjacent Opportunities Partners (F), LP	02/07/19	150,000,000	0	0	0	0
TSSP Opportunities Partners IV (A), LP	12/21/15	150,000,000	7,953,429	245,614	8,089,504	8,335,118
Varde Specialty Finance Fund, LP	05/22/18	150,000,000	139,500,000	0	135,479,294	135,479,294
Vivo Opportunity Fund, LP	05/31/18	100,000,000	60,333,382	5,119,833	66,464,370	71,584,203
Total Opportunistic Funds		\$ 6,609,935,720	\$ 4,076,497,463	\$ 2,122,102,558	\$ 2,833,785,227	\$ 4,955,887,785

REAL ASSETS
As of March 31, 2019

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
Brookfield Infrastructure III-B, LP	5/24/2016	\$300,000,000	\$205,870,064	\$28,821,322	\$207,782,042	\$236,603,364
EQT Infrastructure IV(No.2) USD SCSp	2/1/19	268,000,000	0	0	0	0
Grain Communications Opportunity Fund II, LP	12/7/18	150,000,000	24,590,299	122,431	20,225,091	20,347,522
GSO Energy Select Opportunities Fund II, LP	12/21/18	300,000,000	15,945,364	0	15,863,106	15,863,106
IFM Global Infrastructure (US), LP	4/13/17	500,000,000	500,000,000	107,493,434	608,124,585	715,618,019
ISQ Global Infrastructure Fund II (USTE), LP	7/27/18	300,000,000	75,717,076	2,307,097	79,796,734	82,103,831
Kayne Private Energy Income Fund, LP	6/17/16	250,000,000	197,230,200	44,636,948	198,442,699	243,079,647
KKR Global Infrastructure Investors II, LP	7/7/15	200,000,000	174,708,640	7,830,618	214,920,407	222,751,025
KKR Infrastructure Investors Fund III, LP	3/28/18	400,000,000	27,715,322	0	24,534,457	24,534,457
Meridiam Infrastructure North America Fund III, LP	10/26/17	200,000,000	6,296,193	0	1,218,114	1,218,114
North Haven Infrastructure Partners II, LP	3/3/16	250,000,000	216,816,881	8,968,041	257,328,760	266,296,801
Patria Infrastructure Fund III, LP	2/18/15	150,000,000	88,219,012	189,059	116,171,390	116,360,449
Pantheon Real Assets Strategic Opportunities	7/31/17	400,000,000	177,000,000	18,800,000	170,256,243	189,056,243
SASOF IV, LP	7/28/17	139,625,000	34,500,902	229	39,454,955	39,455,184
Stonepeak Infrastructure Fund III, LP	11/17/17	300,000,000	29,017,265	34,477	34,064,382	34,098,859
TIAA-CREF Global Agriculture II, LLC	7/28/15	300,000,000	236,736,073	4,414,603	231,843,090	236,257,693
Total Real Assets		\$4,407,625,000	\$2,010,363,291	\$223,618,259	\$2,220,026,055	\$2,443,644,314