

**New York State Common Retirement Fund
Asset Listing as of March 31, 2016**

Domestic and International Equity	1	-	74
Commingled Stock Funds	75		
Global Fixed Income	76	-	100
Mortgage Holdings	101	-	105
Real Estate Investments	106	-	107
Short-Term Investments	108	-	109
Alternative Investments Assets:			
Private Equity Investments	110	-	114
Private Equity Investments / Fund of Funds Listing	115	-	124
Absolute Return Strategy / Fund of Funds Listing	125		
Opportunistic Funds	126		
Real Assets	127		

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
1-800-Flowers.com, Inc. - Class A	22,800	\$ 222,660	\$ 179,664
1st Source Corp.	21,000	629,689	668,640
2U, Inc.	36,220	1,044,896	818,572
3D Systems Corp.	310,840	10,695,591	4,808,695
3I Group plc	43,913	285,141	288,062
3M Company	1,765,500	115,549,217	294,185,265
58.com - ADR	308,100	15,369,038	17,145,765
8X8, Inc.	332,805	2,994,938	3,348,018
A10 Networks, Inc.	30,900	182,351	182,928
AA, Ltd.	2,603,082	11,942,240	9,907,253
AAC Holdings, Inc.	7,300	304,221	144,467
AAC Technologies Holdings, Inc.	177,500	1,283,370	1,357,014
AAON, Inc.	40,100	581,880	1,122,800
AAR Corp.	35,200	872,406	819,104
Aarons, Inc. - Class A	523,740	13,051,211	13,145,874
Abaxis, Inc.	501,853	11,376,275	22,779,108
ABB, Ltd.	239,665	4,099,415	4,689,941
Abbott Laboratories	4,148,882	71,567,775	173,547,734
AbbVie, Inc.	4,153,300	79,185,291	237,236,496
Abcam plc	60,575	406,965	513,680
Abengoa Yield plc	49,300	1,649,836	876,554
Abeona Therapeutics, Inc.	9,400	54,332	24,064
Abercrombie Fitch Company - Class A	211,675	6,033,497	6,676,230
Abiomed, Inc.	137,445	9,784,972	13,031,160
ABM Industries, Inc.	145,641	4,288,022	4,705,661
ABN AMRO Group N.V.	378,642	7,510,392	7,768,824
Aboitiz Power Corp.	615,648	480,953	587,637
Abraxas Petroleum Corp.	85,700	250,866	86,557
Abu Dhabi Commercial Bank	1,702,198	3,419,820	3,105,017
Acacia Research-Acacia Technologies	46,700	471,604	176,993
Acadia Healthcare Company, Inc.	170,359	12,752,678	9,388,484
Acadia Pharmaceuticals, Inc.	105,885	3,777,932	2,960,545
Acadia Realty Trust	88,481	2,511,225	3,108,338
Accelerate Diagnostics, Inc.	39,098	841,205	561,838
Acceleron Pharma, Inc.	24,200	787,167	638,638
Accenture plc Class A	1,758,397	118,268,621	202,919,014
Access Bank Nigeria plc	1,026,782	21,157	19,553
Access National Corp.	6,600	138,138	130,878
Acciona S.A.	10,850	1,283,965	840,513
Acco Brands Corp.	478,066	3,374,923	4,293,033
Accuray, Inc.	72,100	452,865	416,738
Accuride Corp.	35,600	149,220	55,180
Aceto Corp.	93,520	2,036,231	2,203,331
Achillion Pharmaceuticals, Inc.	127,700	1,191,428	985,844
ACI Worldwide, Inc.	2,291,932	32,072,769	47,649,266
Aclaris Therapeutics, Inc.	2,449	63,224	46,409
Acorda Therapeutics, Inc.	150,431	4,851,749	3,978,900
ACS Actividades de Construccion y Servicios S.A.	440,869	14,202,657	13,157,653
Actelion, Ltd.	145,502	18,833,861	21,833,277
Activision Blizzard, Inc.	1,145,600	30,594,976	38,767,104
Actua Corp.	91,854	1,323,126	831,279
Actuant Corp. - Class A	60,200	1,304,889	1,487,542
Acuity Brands, Inc.	224,030	17,733,077	48,869,904
Acxiom Corp.	286,347	7,080,930	6,139,280
Adamas Pharmaceuticals, Inc.	9,500	224,005	137,370
Adams Resources & Energy, Inc.	2,000	88,902	79,960
Adaro Energy Tbk PT	25,125,900	1,394,724	1,222,187

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Addus Homecare Corp.	6,400	183,648	110,016
Adecco S.A.	132,658	9,760,912	8,678,561
Adeptus Health, Inc. - Class A	21,331	1,523,297	1,184,724
Adidas AG	292,796	16,013,503	34,366,535
Administradora de Fondos de Pensiones Habitat S.A.	542,439	807,920	701,507
Admiral Group plc	443,804	11,001,681	12,649,150
Adobe Systems, Inc.	1,398,661	39,853,004	131,194,402
ADT Corp./The	393,000	12,823,456	16,215,180
ADTRAN, Inc.	80,286	1,542,810	1,623,383
Aduro Biotech, Inc.	7,600	216,600	97,356
Advance Auto Parts, Inc.	207,775	15,701,882	33,314,644
Advance Residence Investment Corp.	535	1,180,101	1,356,123
Advanced Drainage Systems, Inc.	32,700	988,420	696,510
Advanced Energy Industries, Inc.	531,257	13,422,760	18,482,431
Advanced Micro Devices, Inc.	604,600	1,132,307	1,723,110
Advaxis, Inc.	30,200	549,821	272,706
Advisory Board Company/The	62,196	3,177,417	2,005,821
AECOM	389,528	11,590,869	11,993,567
Aegerion Pharmaceuticals, Inc.	24,600	473,205	91,020
Aegion Corp.	248,180	4,531,713	5,234,116
Aegon Nv	185,617	1,393,386	1,022,487
AEP Industries, Inc.	8,608	553,573	568,128
Aerie Pharmaceuticals, Inc.	28,647	498,917	348,348
Aerohive Networks, Inc.	21,200	156,530	105,788
Aerojet Rocketdyne Holdings, Inc.	60,200	928,537	986,076
AeroVironment, Inc.	20,000	570,172	566,400
AES Corp./The	2,710,504	34,333,404	31,983,947
Aetna, Inc.	1,036,000	39,535,875	116,394,600
Affiliated Managers Group, Inc.	160,135	30,381,893	26,005,924
Affimed Therapeutics B.V.	13,900	242,138	51,986
Affymetrix, Inc.	74,300	589,974	1,040,943
AFLAC, Inc.	1,275,564	44,592,383	80,539,111
Afren plc	2,109,033	5,337,947	54,261
AG Mortgage Investment Trust, Inc.	25,900	474,184	338,513
AGCO Corp.	316,330	12,232,132	15,721,601
Agenus, Inc.	69,600	625,920	289,536
Aggreko plc	297,670	4,638,783	4,607,849
Agile Therapeutics, Inc.	9,400	100,580	58,374
Agilent Technologies, Inc.	843,542	33,795,090	33,615,149
Agilysys, Inc.	14,100	152,531	143,961
Agios Pharmaceuticals, Inc.	86,435	8,964,692	3,509,261
AGL Resources, Inc.	307,040	15,279,914	20,000,586
Agree Realty Corp.	19,000	571,572	730,930
Agricultural Bank of China, Ltd.	6,816,000	3,093,495	2,451,688
Aguas Andinas S.A.	397,044	287,022	227,223
AIA Group, Ltd.	9,795,034	41,614,261	55,500,415
Aimmune Therapeutics, Inc.	10,700	191,734	145,092
Air China, Ltd. - H Shares	492,000	566,102	349,501
Air France	60,197	508,317	573,612
Air Lease Company	397,290	13,350,972	12,760,955
Air Methods Corp.	169,609	7,148,402	6,143,238
Air Products & Chemicals, Inc.	596,425	37,666,468	85,915,021
Air Transport Services Group, Inc.	98,488	783,774	1,514,745
AirAsia Berhad	1,959,000	665,466	918,870
Airbus Group Nv	449,650	27,737,120	29,898,461
Aircastle, Ltd.	70,600	1,606,097	1,570,144
Airgas, Inc.	194,400	23,646,200	27,534,816
Airports of Thailand PCL	567,000	5,082,477	6,479,079

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Aixtron AG	400,224	6,177,392	1,939,688
Ajinomoto Company, Inc.	31,000	764,449	700,427
AK Steel Holding Corp.	623,065	2,917,377	2,573,258
Akamai Technologies, Inc.	840,409	50,152,993	46,701,528
Akebia Therapeutics, Inc.	42,042	370,349	378,798
Aker Solutions ASA	241,814	988,430	777,664
Akorn, Inc.	458,194	16,670,233	10,781,305
Aksa Akriilik Kimya Sanayii A.S.	201,326	891,125	746,473
Akzo Nobel Nv	393,645	24,599,826	26,869,831
Alamo Group, Inc.	10,200	547,704	568,242
Alarm.com Holdings, Inc.	8,100	138,517	191,970
Alaska Air Group, Inc.	517,512	16,380,630	42,446,334
Albany International Corp. - Class A	274,896	9,835,757	10,333,341
Albany Molecular Research, Inc.	24,400	456,097	373,076
Albemarle Corp.	371,046	16,338,702	23,720,971
Alcoa, Inc.	4,169,013	42,161,204	39,939,145
Aldar Properties PJSC	6,156,179	3,794,071	4,609,173
Alder Biopharmaceuticals, Inc.	24,100	1,065,562	590,209
Alere, Inc.	303,087	14,390,927	15,339,233
Alexander & Baldwin, Inc.	46,900	1,851,788	1,720,292
Alexander's, Inc.	2,100	849,723	799,155
Alexandria Real Estate Equities, Inc.	163,900	12,981,941	14,896,871
Alexion Pharmaceuticals, Inc.	600,084	71,016,654	83,543,694
Alfa S.A.	473,221	872,026	957,888
Alfresa Holdings Corp.	189,600	2,302,518	3,642,034
Alibaba Group Holding, Ltd. - Sponsored ADR	537,884	43,114,073	42,508,973
Alibaba Group Holding, Ltd. - Sponsored ADR	263,500	17,978,071	20,824,405
ALICO, Inc.	3,500	174,335	96,635
Align Technology, Inc.	284,547	17,288,051	20,683,721
Alimentation Couche-Tard, Inc. - Class B	153,300	6,166,522	6,850,470
Alimera Sciences, Inc.	27,700	123,991	48,475
Alkermes plc	336,700	23,229,442	11,511,773
Alleghany Corp.	36,900	13,998,948	18,309,780
Allegheny Technologies, Inc.	247,900	6,402,437	4,040,770
Allegiance Bancshares, Inc.	3,100	70,266	56,947
Allegiant Travel Company	20,413	2,768,045	3,634,739
Allegion plc	420,600	25,634,070	26,796,426
Allergan plc	1,165,908	110,436,577	312,498,321
Allete, Inc.	197,159	10,047,395	11,054,705
Alliance Data Systems Corp.	171,197	50,054,892	37,663,340
Alliance Fiber Optic Products, Inc.	13,300	266,834	196,707
Alliance Healthcare Services, Inc.	4,600	83,567	33,074
Alliant Energy Corp.	301,860	11,791,506	22,422,161
Allianz AG	155,874	25,550,019	25,391,667
Allied Motion Technologies, Inc.	5,700	123,177	102,600
Allied World Assurance Company Holdings AG	259,160	10,648,981	9,055,050
Allison Transmission Holdings, Inc.	409,400	11,881,206	11,045,612
Allscripts Healthcare Solutions, Inc.	878,865	13,464,562	11,609,807
Allstate Corp./The	1,402,668	48,618,233	94,497,743
Ally Financial, Inc.	1,765,971	38,379,002	33,058,977
Almacenes Exito S.A.	451,667	2,407,224	2,358,142
Almirall S.A.	18,310	354,860	308,178
Almost Family, Inc.	7,400	244,126	275,576
Alnylam Pharmaceuticals, Inc.	221,577	25,965,722	13,908,388
Alon USA Energy, Inc.	59,796	995,109	617,095
Alpek S.A.B. de C.V.	196,255	284,826	312,057
Alpha & Omega Semiconductor, Ltd.	20,000	176,268	237,000
Alphabet, Inc. - Class A	871,043	295,704,440	664,518,705

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Alphabet, Inc. - Class C	879,692	294,692,642	655,326,555
Altisource Asset Management Corp.	800	129,600	9,440
Altisource Portfolio Solutions S.A.	12,900	350,418	311,535
Altisource Residential Corp.	54,300	958,030	651,600
Altra Industrial Motion Corp.	366,591	10,831,758	10,183,898
Altria Group, Inc.	5,286,900	84,967,180	331,277,154
Alumina, Ltd.	470,000	381,862	470,012
Amada Company	321,500	2,995,399	3,140,771
Amadeus IT Holding S.A.	289,105	12,268,961	12,416,955
AMAG Pharmaceuticals, Inc.	63,853	4,252,381	1,494,160
Amazon.com, Inc.	1,102,254	157,529,967	654,342,065
Ambac Financial Group, Inc.	43,600	990,854	688,880
Ambarella, Inc.	46,629	4,328,693	2,084,316
Amber Road, Inc.	16,000	109,951	86,560
AmBev S.A.	1,193,700	8,190,080	6,339,005
AMC Entertainment Holdings, Inc.	21,700	613,950	607,383
AMC Networks, Inc. - Class A	262,215	15,909,421	17,028,242
Amcor, Ltd.	2,807,392	28,738,749	30,990,062
Amdocs, Ltd.	757,012	41,350,290	45,738,665
AMEC plc	2,033,891	31,591,928	13,154,902
Amedisys, Inc.	122,045	4,595,917	5,899,655
AMERCO	27,100	9,275,244	9,683,101
Ameren Corp.	546,500	21,745,746	27,379,650
Ameresco, Inc. - Class A	18,300	126,813	87,291
America Movil S.A.B. de C.V. - ADR	804,490	15,325,867	12,493,730
America Movil S.A.B. de C.V. - Series L	4,470,500	3,736,675	3,503,308
American Airlines Group, Inc.	1,768,171	86,962,044	72,512,693
American Assets Trust, Inc.	35,600	1,257,804	1,421,152
American Axle & Manufacturing Holdings, Inc.	75,300	1,643,144	1,158,867
American Campus Communities, Inc.	307,070	12,569,310	14,459,926
American Capital Agency Corp.	800,100	15,183,423	14,905,863
American Capital Mortgage Investment Corp.	50,300	839,329	738,404
American Eagle Outfitters, Inc.	511,904	8,161,429	8,533,440
American Electric Power Company, Inc.	1,439,800	45,914,436	95,602,720
American Electric Technologies, Inc.	207,541	1,455,069	375,649
American Equity Investment Life Holding Company	862,068	13,590,663	14,482,742
American Express Company	2,367,363	58,249,438	145,356,088
American Financial Group, Inc.	231,800	9,334,991	16,311,766
American Homes 4 Rent - Class A	411,968	6,638,219	6,550,291
American International Group, Inc.	4,575,321	375,368,645	247,296,100
American National Bankshares, Inc.	8,000	179,646	202,640
American National Insurance Company	16,500	1,687,455	1,905,750
American Public Education, Inc.	22,747	663,268	469,271
American Railcar Industries, Inc.	10,000	527,719	407,300
American Science & Engineering, Inc.	7,100	416,696	196,599
American Software, Inc. - Class A	489,200	2,205,690	4,402,800
American States Water Company	61,867	2,007,245	2,435,085
American Tower Corp.	1,068,100	49,924,664	109,341,397
American Vanguard Corp.	29,100	419,485	459,198
American Water Works Company	612,690	32,878,015	42,232,722
American Woodmark Corp.	62,719	4,056,024	4,678,210
America's Car-Mart, Inc.	10,800	583,549	270,000
Ameriprise Financial, Inc.	410,900	52,087,111	38,628,709
Ameris Bancorp	207,879	5,221,801	6,149,061
Amerisafe, Inc.	17,800	536,960	935,212
Amerisourcebergen Corp.	542,825	56,591,913	46,981,504
Ames National Corp.	8,500	208,713	210,460
AMETEK, Inc.	635,600	34,051,767	31,767,288
Amgen, Inc.	2,250,513	118,813,102	337,419,414

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Amicus Therapeutics, Inc.	113,300	1,832,008	957,385
Amkor Technologies, Inc.	181,976	1,062,653	1,071,839
AMN Healthcare Services, Inc.	124,363	3,001,150	4,179,840
AmorePacific Corp.	9,916	2,514,318	3,351,289
Amphastar Pharmaceuticals, Inc.	32,600	536,127	391,200
Amphenol Corp. - Class A	835,200	45,298,393	48,291,264
Amplify Snack Brands, Inc.	105,320	1,155,809	1,508,182
AmSurg Corp.	189,209	12,039,484	14,114,991
AmTrust Financial Services, Inc.	260,600	8,453,583	6,744,328
Anacor Pharmaceuticals, Inc.	61,077	5,371,361	3,264,566
Anadarko Petroleum Corp.	1,286,500	41,534,039	59,912,305
Anadolu Hayat Emeklilik A.S.	332,873	613,306	660,852
Analog Devices, Inc.	754,500	45,849,127	44,658,855
Analogic Corp.	12,900	868,618	1,019,229
Anchor BanCorp Wisconsin, Inc.	7,600	284,181	342,456
Andersons, Inc./The	28,000	958,960	879,480
Angie's List, Inc.	40,000	253,776	322,800
AngioDynamics, Inc.	34,000	600,238	417,860
AngloGold Ashanti, Ltd. - Sponsored ADR	450,180	5,742,815	6,162,964
Anglovaal Industries, Ltd.	50,468	281,306	298,114
Anheuser-Busch InBev - Strip VVPR	51,088	58	58
Anheuser-Busch InBev Nv	163,325	19,274,338	20,333,282
ANI Pharmaceuticals, Inc.	7,900	460,790	265,914
Anika Therapeutics, Inc.	15,400	549,476	688,688
Anixter International, Inc.	96,423	6,704,594	5,024,603
Annaly Capital Management, Inc.	2,770,799	27,310,657	28,428,398
Ansell, Ltd.	125,000	2,586,372	1,662,542
ANSYS, Inc.	945,886	55,860,129	84,618,962
Antares Pharma, Inc.	141,500	348,545	123,119
Antero Resources Corp.	269,600	9,053,736	6,704,952
Anthem, Inc.	786,787	43,356,627	109,355,525
Anthera Pharmaceuticals, Inc.	38,000	376,585	137,560
Anworth Mortgage Asset Corp.	95,700	487,130	445,962
AO Smith Corp.	198,150	10,757,987	15,120,827
AO Tatneft - Sponsored GDR	83,639	2,843,326	2,663,066
AON plc	1,081,765	105,295,912	112,990,354
Apache Corp.	1,330,153	60,739,059	64,924,768
Apartment Investment & Management Company - Class A	409,100	16,202,171	17,108,562
Aperam S.A.	323,052	10,391,429	12,354,574
Apigee Corp.	4,700	46,765	39,057
Apogee Enterprises, Inc.	80,132	3,207,623	3,516,993
Apollo Commercial Real Estate Finance, Inc.	55,900	949,542	911,170
Apollo Education Group, Inc. - Class A	1,386,950	22,107,220	11,393,794
Apollo Residential Mortgage, Inc.	29,300	454,651	393,206
AppFolio, Inc. - A Shares	4,500	78,830	55,080
Apple Hospitality REIT, Inc.	404,500	7,442,365	8,013,145
Apple, Inc.	15,562,478	348,129,180	1,696,154,477
Applied Genetic Technologies Corp.	8,000	150,102	111,840
Applied Industrial Technologies, Inc.	56,275	2,092,920	2,442,335
Applied Materials, Inc.	3,719,810	62,119,071	78,785,576
Applied Micro Circuits Corp.	73,800	524,026	476,748
Applied Optoelectronics, Inc.	15,200	269,597	226,632
Approach Resources, Inc.	32,900	506,321	38,164
AptarGroup, Inc.	198,100	13,082,900	15,533,021
Aqua America, Inc.	445,500	9,220,509	14,175,810
Aralez Pharmaceuticals, Inc.	37,100	301,716	131,705
Aramark Corp.	489,610	15,569,131	16,215,883
Aratana Therapeutics, Inc.	29,100	411,879	160,632
ARC Document Solutions, Inc.	55,272	356,031	248,724

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Arca Continental S.A.B. de C.V.	527,787	3,246,237	3,678,056
Arcadia Biosciences, Inc.	7,400	32,782	20,572
ArcBest Corp.	55,982	1,882,862	1,208,651
Arcelik A.S.	480,758	2,892,572	3,271,415
Arcelormittal S.A.	54,755	558,244	248,024
Arch Capital Group, Ltd.	360,400	24,351,552	25,624,440
Arch Coal, Inc.	9,752	388,475	2,974
Archer-Daniels-Midland Company	1,541,906	23,908,695	55,986,607
Archrock, Inc.	66,800	873,879	534,400
Arctic Cat, Inc.	11,800	301,527	198,240
Ardelyx, Inc.	17,400	298,618	135,198
Ardmore Shipping Corp.	16,400	187,608	138,580
Arena Pharmaceuticals, Inc.	220,800	973,310	434,976
Ares Capital Corp.	465,197	7,432,436	6,903,523
Ares Commercial Real Estate Corp.	24,700	284,033	270,465
Argan, Inc.	24,098	839,268	847,286
Argo Group International Holdings	29,462	1,575,817	1,690,824
Ariad Pharmaceuticals, Inc.	163,700	1,443,003	1,046,043
Ariake Japan Company, Ltd.	7,500	419,951	440,411
Arista Networks, Inc.	77,400	6,450,724	4,883,940
Arlington Asset Investment Corp. - Class A	21,800	444,425	273,154
ARM Holdings plc	4,181,152	66,154,850	60,937,037
Armada Hoffer Properties, Inc.	27,000	283,978	303,750
Armour Residential REIT, Inc.	41,375	947,630	890,804
Armstrong World Industries, Inc.	101,800	5,460,979	4,924,066
Arqule, Inc.	98,999	208,680	158,398
Array BioPharma, Inc.	133,400	1,019,139	393,530
Arris International plc	971,752	25,624,543	22,272,556
Arrow Electronics, Inc.	457,000	19,152,080	29,435,370
Arrow Financial Corp.	10,200	263,933	271,014
Arrowhead Research Corp.	54,400	354,787	262,208
Artesian Resources Corp. - Class A	13,100	274,793	366,276
Arthur J. Gallagher & Company	384,300	13,315,655	17,093,664
Artisan Partners Asset Management, Inc.	88,657	4,048,188	2,734,182
Asahi Glass Company	143,000	885,924	783,736
Asahi Group Holdings, Ltd.	815,400	16,849,478	25,442,482
Asahi Kasei Corp.	262,000	1,702,464	1,773,707
Asbury Automotive Group, Inc.	62,244	5,178,245	3,724,681
Ascena Retail Group, Inc.	349,333	4,119,715	3,863,623
Ascent Media Corp. - Series A	12,200	489,754	180,682
Ashford Hospitality Prime, Inc.	27,018	413,990	315,300
Ashford Hospitality Trust	101,900	835,012	650,122
Ashford, Inc.	1,000	93,180	45,590
Ashland, Inc.	158,355	7,150,394	17,412,716
Ashok Leyland, Ltd.	3,863,528	5,268,565	6,335,900
Asian Paints, Ltd.	80,685	1,038,975	1,058,052
ASML Holding Nv	592,674	39,627,705	60,298,074
ASML Holding Nv	29,352	2,332,586	2,946,647
ASOS plc	811,330	17,963,810	37,899,049
Aspen Insurance Holdings, Ltd.	151,516	5,006,000	7,227,313
Aspen Technology, Inc.	258,018	10,252,850	9,322,190
ASSA Abloy AB - B Shares	1,142,748	14,551,972	22,582,337
Asseco Poland S.A.	19,049	264,536	310,105
Assembly Biosciences, Inc.	13,100	222,569	65,762
Associated Banc-Corp	368,433	7,519,606	6,609,688
Associated British Foods plc	335,370	11,713,829	16,143,094
Associated Capital Group, Inc. - Class A	9,967	341,599	279,275
Assurant, Inc.	238,290	15,362,938	18,384,074
Assured Guaranty, Ltd.	680,051	17,750,537	17,205,290
Astaldi S.p.A.	196,841	1,507,913	911,596

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Astec Industries, Inc.	45,291	1,820,944	2,113,731
Astellas Pharma, Inc.	2,127,600	30,586,841	28,328,248
Asterias Biotherapeutics, Inc.	9,600	52,416	45,120
Astoria Financial Corp.	584,800	9,085,969	9,263,232
Astra Agro Lestari Tbk PT	459,600	730,950	630,824
AstraZeneca plc	875,407	50,946,045	49,102,132
Astronics Corp.	54,486	2,789,513	2,078,641
Astronics Corp. - Class B	1,200	77,128	46,128
AstroNova, Inc.	134,872	1,764,441	1,869,326
AT&T, Inc.	16,251,333	319,612,226	636,564,714
Atara Biotherapeutics, Inc.	18,100	828,148	344,443
athenahealth, Inc.	173,326	20,470,274	24,054,182
Atlantia S.p.A.	32,630	881,080	906,162
Atlantic Power Corp.	111,400	309,462	274,044
Atlantic Tele-Network, Inc.	10,400	589,167	788,632
Atlas Air Worldwide Holdings, Inc.	25,000	1,156,791	1,056,750
Atlas Copco AB - Series B	1,494,174	9,886,189	35,277,598
Atlas Financial Holdings, Inc.	9,500	179,105	172,330
Atlassian Corp. plc - Class A	127,245	2,997,479	3,200,212
Atmel Corp.	957,800	7,246,485	7,777,336
Atmos Energy Corp.	248,650	8,922,815	18,464,749
Atos Origin S.A.	12,710	978,443	1,036,742
AtriCure, Inc.	26,500	599,599	445,995
Atrion Corp.	1,600	608,878	632,576
Attunity, Ltd.	24,479	247,375	175,270
Atwood Oceanics, Inc.	235,017	7,219,415	2,155,106
aTyr Pharma, Inc.	5,500	86,900	21,670
AU Optronics Corp.	29,984,000	12,739,770	9,008,988
Aurobindo Pharma, Ltd.	44,444	285,227	499,926
Auto Trader Group plc	4,956,596	19,569,650	27,784,050
Autodesk, Inc.	515,600	27,277,025	30,064,636
Autogrill S.p.A.	144,769	1,284,229	1,205,942
Autohome, Inc. - ADR	31,182	1,466,830	871,225
Autoliv, Inc.	69,435	6,719,110	8,226,659
Automatic Data Processing, Inc.	1,450,300	59,267,281	130,106,413
AutoNation, Inc.	211,240	13,470,695	9,860,683
AutoZone, Inc.	88,300	62,333,403	70,347,727
AV Homes, Inc.	11,300	177,514	128,368
Avalanche Biotechnologies, Inc.	17,900	521,009	92,543
AvalonBay Communities, Inc.	298,700	50,915,328	56,812,740
Avangrid, Inc.	101,000	3,809,379	4,051,110
Avery Dennison Corp.	240,860	15,089,709	17,368,415
AVG Technologies Nv	40,800	1,035,979	846,600
Avid Technology, Inc.	29,500	383,795	199,420
Avis Budget Group, Inc.	452,439	19,985,702	12,378,731
Avista Corp.	94,895	2,899,776	3,869,818
Aviva plc	3,679,953	25,860,554	24,124,025
Avnet, Inc.	723,630	23,850,889	32,056,809
Avon Products, Inc.	1,036,162	7,939,339	4,983,939
AVX Corp.	42,200	543,958	530,454
AXA S.A.	614,961	12,916,467	14,499,113
Axalta Coating Systems, Ltd.	648,205	18,556,174	18,927,586
Axcelis Technologies, Inc.	103,500	318,615	289,800
Axfood AB	24,960	372,718	461,840
Axiall Corp.	70,700	2,396,961	1,544,088
Axis Bank, Ltd.	1,665,801	11,529,875	11,172,419
Axis Capital Holdings, Ltd.	335,220	17,226,968	18,591,301
Axovant Sciences, Ltd.	12,900	179,295	148,092
AXT, Inc.	401,694	1,041,570	992,184

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Azimut Holding S.p.A.	23,350	522,164	538,822
AZZ, Inc.	35,811	1,391,100	2,026,903
B&G Foods, Inc. - Class A	153,807	4,945,229	5,354,022
Babcock & Wilcox Enterprises, Inc.	446,530	8,064,323	9,555,742
Badger Meter, Inc.	14,800	722,578	984,348
BAE Systems plc	3,157,759	19,892,919	23,101,713
Baidu, Inc. - Sponsored ADR	289,420	59,364,329	55,244,490
Bajaj Auto, Ltd.	96,622	3,689,354	3,510,404
Baker Hughes, Inc.	1,590,726	63,330,963	69,721,521
Balchem Corp.	452,404	7,204,821	28,058,096
Baldwin & Lyons, Inc. - Class B	8,600	198,362	211,646
Ball Corp.	319,400	22,980,370	22,770,026
Ballantyne Strong, Inc.	222,872	1,117,972	1,022,982
Banc of California, Inc.	217,543	3,141,574	3,807,003
Banca IFIS S.p.A.	11,605	271,993	384,965
BancFirst Corp.	19,839	1,223,134	1,131,418
Banco Bradesco S.A. - Preferred	316,200	1,611,225	2,415,218
Banco Davivienda S.A.	74,247	534,110	679,362
Banco do Brasil S.A.	2,334,200	28,069,636	13,021,200
Banco Espirito Santo	118,987	17,085	16,271
Banco Latinoamericano de Comercio Exterior S.A.	29,200	890,284	707,224
Banco Popular Espanol S.A.	302,637	1,581,046	788,718
Banco Santander Chile - ADR	344,396	6,081,404	6,664,063
Banco Santander S.A.	2,112,383	14,686,350	9,325,361
Bancorp, Inc./The	30,800	311,264	176,176
BancorpSouth, Inc.	104,500	2,596,027	2,226,895
Bangchak Petroleum PCL	284,600	285,121	236,627
Bangkok Bank PCL	528,300	2,937,232	2,733,104
Bangkok Bank PCL	1,955,200	11,147,328	10,003,866
Bank Central Asia Tbk PT	13,832,400	13,562,853	13,874,127
Bank Hapoalim, Ltd.	588,916	2,099,264	3,054,625
Bank Leumi Le-Israel	2,042,223	8,433,490	7,327,993
Bank Mandiri Tbk PT	5,153,300	3,989,564	4,002,940
Bank Montreal Quebec	299,100	19,184,971	18,238,059
Bank Mutual Corp.	42,600	371,558	322,482
Bank of America Corp.	30,812,466	617,508,834	416,584,540
Bank of China, Ltd. - H Shares	19,593,000	7,705,069	8,133,701
Bank of Chongqing Company Ltd. - H Shares	325,700	305,716	264,119
Bank of Communications, Ltd.	8,513,000	5,971,474	5,597,373
Bank of Hawaii Corp.	99,700	3,022,300	6,807,516
Bank of Ireland	26,243,957	10,150,128	7,626,107
Bank of Marin Bancorp	6,200	306,623	305,164
Bank of New York Mellon Corp.	3,571,922	83,132,724	131,553,887
Bank of Nova Scotia	25,300	1,201,841	1,241,479
Bank of the Ozarks, Inc.	249,325	9,973,406	10,464,170
Bank Pekao S.A.	895	44,361	39,605
Bank Rakyat Indonesia	15,680,900	11,669,746	13,510,881
BankFinancial Corp.	16,800	198,615	198,576
Bankrate, Inc.	65,900	777,630	604,303
BankUnited, Inc.	930,646	31,784,836	32,051,448
Banner Corp.	70,487	2,934,730	2,963,273
Bar Harbor Bankshares	5,400	188,946	179,388
Barclays plc	13,650,955	47,038,638	29,430,776
Barnes & Noble Education, Inc.	31,261	312,053	306,358
Barnes & Noble, Inc.	74,120	873,371	916,123
Barnes Group, Inc.	55,300	1,713,949	1,937,159
Barracuda Networks, Inc.	8,500	321,314	130,900
Barratt Development plc	424,863	2,948,950	3,422,725
Barrett Business Services, Inc.	7,500	298,100	215,625

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
BASF AG	46,100	3,948,280	3,482,955
Basic Energy Services, Inc.	38,900	614,998	107,364
Bassett Furniture Industries, Inc.	10,300	369,335	328,158
Bavarian Nordic A.S.	20,232	862,733	758,164
Baxalta, Inc.	1,512,436	23,063,591	61,102,414
Baxter International, Inc.	1,655,875	34,156,749	68,023,345
Bayer AG	128,760	9,505,771	15,157,050
Bayerische Motoren Werke AG	157,072	13,986,863	14,444,606
Bazaarvoice, Inc.	110,516	583,522	348,125
BB Seguridade Participacoes S.A.	522,307	4,553,485	4,377,121
BB&T Corp.	1,957,862	63,252,145	65,138,069
BBA Aviation plc	461,577	1,209,387	1,329,503
BBCN Bancorp, Inc.	493,807	5,816,095	7,500,928
BBMG Corp. - H Shares	2,948,000	1,856,382	2,276,595
BBX Capital Corp.	2,400	38,424	38,304
BCE, Inc.	116,427	5,266,737	5,302,086
BE Aerospace, Inc.	307,320	12,325,016	14,173,598
Beacon Roofing Supply, Inc.	208,949	6,650,366	8,568,998
Bear State Financial, Inc.	12,200	108,336	113,094
Beazer Homes USA, Inc.	30,400	530,037	265,088
Bebe Stores, Inc.	26,100	62,235	14,350
Bechtle AG	5,892	429,886	609,518
Becton Dickinson & Company	716,526	46,084,652	108,782,977
Bed Bath & Beyond, Inc.	536,661	33,955,057	26,639,852
Beijing Enterprises Water Group, Ltd.	1,718,050	568,389	1,076,474
Bel Fuse, Inc. - Class B	9,500	254,597	138,700
Belden, Inc.	77,247	6,170,267	4,741,421
Belgacom S.A.	33,857	1,164,717	1,158,803
Bellicum Pharmaceuticals, Inc.	7,500	210,330	70,125
Bellway plc	99,878	2,911,481	3,765,438
Belmond, Ltd. - Class A	547,933	7,127,325	5,199,884
Bemis Company, Inc.	278,300	12,248,744	14,410,374
Benchmark Electronics, Inc.	83,749	1,833,659	1,930,414
Beneficial Bancorp, Inc.	80,700	1,024,380	1,104,783
Benefitfocus, Inc.	169,555	5,775,246	5,654,659
Berendsen plc	54,956	821,017	950,229
Berkeley Group Holdings plc	18,532	857,794	857,148
Berkshire Hathaway, Inc. - Class B	5,207,005	476,554,333	738,769,869
Berkshire Hills Bancorp, Inc.	28,800	807,247	774,432
Berry Plastics Group, Inc.	304,283	9,719,587	10,999,830
Best Buy Company, Inc.	965,720	31,361,280	31,327,957
BGC Partners, Inc.	340,685	3,069,429	3,083,199
Bharat Petroleum Corp., Ltd.	785,277	9,057,507	10,723,334
BHP Billiton plc	664,000	19,592,606	7,470,786
BHP Billiton plc - ADR	245,287	7,573,989	5,575,374
Bidvest Group, Ltd.	294,023	6,582,427	7,456,526
Big 5 Sporting Goods Corp.	16,700	273,520	185,537
Big Lots, Inc.	85,273	3,845,278	3,862,014
Biglari Holdings, Inc.	1,770	634,273	657,927
Bill Barrett Corp.	45,600	762,681	283,632
BillerudKorsnas AB	255,595	4,230,345	4,183,880
BIM Birlesik Magazalar A.S.	14,761	277,500	320,048
BioCryst Pharmaceuticals, Inc.	69,300	904,424	196,119
BioDelivery Sciences International, Inc.	42,200	363,002	136,306
Biogen, Inc.	618,940	60,106,354	161,122,461
BioMarin Pharmaceutical, Inc.	362,000	51,312,922	29,857,760
Bio-Rad Laboratories, Inc. - Class A	47,400	4,028,576	6,480,528
BioScrip, Inc.	62,800	224,659	134,392
BioSpecifics Technologies Corp.	11,825	502,403	411,747

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Bio-Techne Corp.	540,636	34,261,385	51,100,915
BioTelemetry, Inc.	261,750	2,563,580	3,057,240
BioTime, Inc.	47,500	186,334	136,325
Birchcliff Energy, Ltd.	381,100	4,460,480	1,558,637
BJ's Restaurants, Inc.	48,273	2,057,789	2,006,709
Black Box Corp.	118,050	3,231,597	1,590,134
Black Diamond, Inc.	20,800	204,560	94,016
Black Hills Corp.	124,223	6,026,211	7,469,529
Black Knight Financial Services, Inc. - Class A	81,955	2,430,752	2,543,064
Blackbaud, Inc.	814,452	21,049,706	51,220,886
BlackBerry, Ltd.	223,511	1,604,848	1,808,204
Blackhawk Network Holdings, Inc.	60,446	2,220,815	2,073,298
BlackRock, Inc.	318,100	61,381,237	108,335,317
Bloomin' Brands, Inc.	884,021	15,684,573	14,913,434
Blount International, Inc.	44,400	503,752	443,112
Blucora, Inc.	37,300	600,297	192,468
Blue Bird Corp.	4,600	59,984	49,910
Blue Buffalo Pet Products, Inc.	85,900	1,614,839	2,204,194
Blue Hills Bancorp, Inc.	25,600	348,379	349,952
Blue Label Telecoms, Ltd.	275,400	276,681	285,549
Blue Nile, Inc.	11,700	444,277	300,807
Bluebird Bio, Inc.	196,615	21,597,884	8,356,138
Blueprint Medicines Corp.	10,300	309,605	185,915
Bluerock Residential Growth REIT, Inc.	17,200	221,708	187,136
BM & F Bovespa S.A.	4,253,600	14,709,826	18,459,472
BMC Stock Holdings, Inc.	66,858	1,059,569	1,111,180
BNC Bancorp	51,960	1,030,559	1,097,395
BNK Financial Group, Inc.	26,239	393,898	222,559
BNP Paribas	678,398	31,591,537	34,192,817
Bob Evans Farms, Inc.	21,600	1,023,707	1,008,504
BOC Hong Kong Holdings, Ltd.	4,860,000	10,520,014	14,505,031
Boeing Company/The	1,806,182	83,791,299	229,276,743
Bofl Holding, Inc.	184,964	4,154,400	3,947,132
Boingo Wireless, Inc.	103,820	860,225	801,490
Boise Cascade Company	271,689	8,155,251	5,629,396
Bojangles, Inc.	7,600	166,364	129,276
BOK Financial Corp.	81,900	5,360,081	4,473,378
Boliden AB	314,062	4,834,146	5,032,461
Bonanza Creek Energy, Inc.	564,541	4,257,380	897,620
Booker Group plc	4,827,292	11,212,782	11,954,634
Boot Barn Holdings, Inc.	124,184	2,690,141	1,167,330
Booz Allen Hamilton Holding Corp.	483,273	12,850,217	14,633,506
Boral, Ltd.	680,799	3,283,195	3,236,495
BorgWarner, Inc.	628,700	29,960,323	24,142,080
Boskalis Westminster Nv	150,829	7,992,964	5,937,497
Boston Beer Company, Inc./The - Class A	9,100	2,278,842	1,684,137
Boston Private Financial Holdings, Inc.	146,316	1,811,268	1,675,318
Boston Properties, Inc.	349,800	44,061,425	44,452,584
Boston Scientific Corp.	3,728,318	66,358,971	70,129,662
Bottomline Technologies, Inc.	53,914	1,360,187	1,643,838
Box, Inc. - Class A	11,800	207,804	144,668
Boyd Gaming Corp.	364,421	5,041,653	7,528,938
BP plc	18,740,782	134,751,449	94,316,844
BP plc - Sponsored ADR	527,556	20,980,256	15,921,640
Bradespar S.A. - Preferred	73,070	280,939	126,182
Brady Corp. - Class A	115,553	3,163,457	3,101,443
Brait SE	155,560	1,807,201	1,766,285
Brambles, Ltd.	2,645,126	17,091,336	24,661,329
Brandywine Realty Trust	411,400	5,627,604	5,771,942

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Braskem S.A. - Preferred A	806,600	3,814,958	5,328,021
Bravo Brio Restaurant Group, Inc.	49,069	683,254	380,285
Brembo S.p.A.	7,916	350,683	409,990
Brenntag AG	181,313	9,676,022	10,372,084
BRF - Brasil Foods S.A.	274,400	4,679,322	3,972,761
Bridge Bancorp, Inc.	15,900	408,398	484,473
Bridgepoint Education, Inc.	15,400	148,834	155,232
Briggs & Stratton Corp.	42,200	961,277	1,009,424
Bright Horizons Family Solutions, Inc.	222,271	12,115,158	14,398,715
Brightcove, Inc.	29,700	207,536	185,328
Brinker International, Inc.	171,804	6,369,819	7,894,394
Brink's Company/The	48,400	1,427,727	1,625,756
Bristol-Myers Squibb Company	4,927,194	154,176,731	314,749,153
Bristow Group, Inc.	35,900	1,656,192	679,228
British American Tobacco Malaysia Berhad	38,100	698,602	527,726
British American Tobacco plc	165,567	9,178,512	9,732,950
Brixmor Property Group, Inc.	396,900	9,575,181	10,168,576
Broadcom, Ltd.	1,055,209	109,211,947	163,029,791
Broadridge Financial Solutions, Inc.	393,830	12,649,887	23,358,057
BroadSoft, Inc.	129,844	4,630,725	5,239,205
Brocade Communications Systems, Inc.	1,153,504	11,894,242	12,204,072
Brookdale Senior Living, Inc.	421,100	13,540,696	6,687,068
Brookline Bancorp, Inc.	233,154	2,417,103	2,567,026
Brooks Automation, Inc.	61,600	695,677	640,640
Brown & Brown, Inc.	429,850	13,307,008	15,388,630
Brown-Forman Corp. - Class A	106,699	11,615,891	11,383,716
Brown-Forman Corp. - Class B	430,800	42,760,020	42,420,876
Bruker Corp.	445,950	6,364,764	12,486,600
Brunswick Corp.	285,381	13,411,459	13,692,580
Bryn Mawr Bank Corp.	17,200	511,380	442,556
BSB Bancorp, Inc.	7,400	158,952	166,278
Buckle, Inc./The	84,269	2,729,178	2,854,191
Buffalo Wild Wings, Inc.	51,733	7,626,937	7,662,692
Build-A-Bear Workshop, Inc.	22,892	387,543	297,367
Builders FirstSource, Inc.	46,000	578,674	518,420
Bunge, Ltd.	328,200	28,135,748	18,599,094
Bunzl plc	21,414	583,016	622,646
Burberry Group plc	1,083,158	27,893,504	21,250,634
Burlington Stores, Inc.	457,453	22,993,339	25,727,157
Buzzi Unicem S.p.A.	210,488	1,878,978	2,216,321
BWX Technologies, Inc.	243,200	6,138,086	8,161,792
BYD Company, Ltd. - H Shares	7,000	44,573	40,160
C&J Energy Services, Ltd.	51,500	763,055	72,615
C.H. Robinson Worldwide, Inc.	444,978	28,574,512	33,030,717
C.R. Bard, Inc.	170,500	30,554,803	34,555,235
C1 Financial, Inc.	5,400	100,495	130,680
CA, Inc.	876,900	26,377,037	26,999,751
Cabela's, Inc. - Class A	177,583	9,178,573	8,646,516
Cable One, Inc.	8,200	2,386,370	3,584,466
Cablevision Systems Corp.NY Group - Class A	460,800	12,663,074	15,206,400
Cabot Corp.	352,560	14,028,369	17,039,225
Cabot Microelectronics Corp.	237,349	9,847,246	9,709,948
Cabot Oil & Gas Corp.	946,100	27,360,804	21,485,931
CACI International, Inc.	23,700	1,638,733	2,528,790
Cadence Design Systems, Inc.	733,490	11,093,798	17,295,694
Cadila Healthcare, Ltd.	192,050	932,498	919,033
Caesars Acquisition Company	42,300	336,132	258,876
Caesars Entertainment Corp.	50,600	318,516	344,080
Cafe de Coral Holdings, Ltd.	4,948,000	11,601,836	14,384,926

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
CAI International, Inc.	15,800	341,429	152,628
CaixaBank	1,916,836	7,382,003	5,672,705
Calamos Asset Management, Inc. - Class A	16,300	210,594	138,387
CalAmp Corp.	68,906	1,410,907	1,235,485
CalAtlantic Group, Inc.	85,448	2,961,660	2,855,672
Calavo Growers, Inc.	14,700	521,864	838,782
Calbee, Inc.	368,700	14,019,865	14,663,366
Caleres, Inc.	165,740	4,780,371	4,688,785
Calgon Carbon Corp.	50,500	835,604	708,010
California Resources Corp.	803,175	4,180,129	827,271
California Water Service Group	44,800	1,059,084	1,197,056
Calithera Biosciences, Inc.	10,100	86,815	57,368
Calix, Inc.	54,216	411,084	384,391
Callaway Golf Company	73,600	591,206	671,232
Callidus Software, Inc.	390,377	6,247,370	6,511,488
Callon Petroleum Company	1,414,685	10,160,165	12,519,962
Cal-Maine Foods, Inc.	76,100	3,562,647	3,950,351
Calpine Corp.	854,500	14,386,063	12,962,765
Calsonic Kansei Corp.	363,000	2,172,198	2,703,243
Caltex Australia, Ltd.	923,709	14,600,449	24,173,357
Cambium Learning Group, Inc.	11,800	59,590	50,386
Cambrex Corp.	235,583	7,742,241	10,365,652
Camden National Corp.	8,000	308,869	336,000
Camden Property Trust	218,575	12,019,267	18,379,972
Cameron International Corp.	442,500	22,799,858	29,669,625
Campbell Soup Company	615,488	30,742,195	39,261,980
Canadian Imperial Bank of Commerce	319,200	26,456,646	23,942,776
Canadian National Railway Company	59,900	3,775,958	3,758,540
Canadian Tire Corp. - Class A	3,700	365,327	386,720
Canon Marketing Japan, Inc.	227,900	4,207,018	3,986,400
Canon, Inc.	33,609	1,084,748	1,002,220
Canon, Inc.	1,710,000	53,135,208	51,043,641
Cantel Medical Corp.	1,134,575	11,623,547	80,963,272
Capella Education Company	22,259	1,280,256	1,171,714
Capgemini S.A.	24,710	1,940,473	2,325,311
Capita Group plc	1,515,678	28,822,233	22,699,803
Capital Bank Financial Corp. - Class A	196,741	4,597,749	6,069,460
Capital City Bank Group, Inc.	9,800	141,510	142,982
Capital One Financial Corp.	1,907,260	114,478,179	132,192,191
Capital Senior Living Corp.	29,200	734,002	540,784
Capitec Bank Holdings, Ltd.	128,165	5,092,941	4,993,363
Capitol Federal Financial, Inc.	135,000	1,637,850	1,790,100
Capstead Mortgage Corp.	89,300	1,061,173	883,177
Cara Therapeutics, Inc.	19,600	266,321	121,912
CARBO Ceramics, Inc.	19,000	764,940	269,800
Carbonite, Inc.	16,600	189,392	132,302
Carbylan Therapeutics, Inc.	11,300	84,185	7,269
Cardinal Financial Corp.	86,076	1,676,014	1,751,647
Cardinal Health, Inc.	966,735	42,084,737	79,223,933
Cardiovascular Systems, Inc.	30,400	861,686	315,248
Cardtronics, Inc.	53,994	1,656,410	1,943,244
Care Capital Properties, Inc.	189,575	6,177,099	5,088,193
Care.com, Inc.	17,400	108,155	107,010
Career Education Corp.	61,900	351,636	281,026
CareTrust REIT, Inc.	45,600	466,692	579,120
Cargotec Corp.	18,649	635,886	603,329
Carl Zeiss Meditec AG	47,694	1,396,947	1,475,051
Carlisle Companies, Inc.	175,439	7,547,245	17,456,181
Carlsberg A/S - Class B	447,682	29,261,051	42,728,006

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
CarMax, Inc.	549,572	36,448,491	28,083,129
Carmike Cinemas, Inc.	23,600	662,693	708,944
Carnival Corp.	1,155,100	43,966,732	60,954,627
Carnival plc	140,870	7,405,095	7,596,766
Carpenter Technology Corp.	50,700	1,903,111	1,735,461
Carrefour S.A.	420,505	13,928,140	11,586,729
Carriage Service, Inc. - Class A	14,900	365,388	321,989
Carrizo Oil & Gas, Inc.	300,285	12,727,517	9,284,812
Carrols Restaurant Group	39,548	443,354	571,073
Carter's, Inc.	214,535	14,019,960	22,607,698
Cascade Bancorp	28,200	140,058	161,022
Cascade Microtech, Inc.	12,400	189,286	255,688
Casella Waste Systems, Inc. - Class A	36,100	204,025	241,870
Casetek Holdings, Ltd.	525,000	2,591,623	2,854,679
Casey's General Stores, Inc.	42,098	2,712,895	4,770,545
Cash America International, Inc.	409,469	8,027,104	15,821,882
Cass Information Systems, Inc.	11,400	573,542	596,790
Castle Brands, Inc.	60,500	78,650	56,876
Castlight Health, Inc. - B Shares	62,568	399,399	208,351
Catabasis Pharmaceuticals, Inc.	5,600	46,148	28,224
Catalent, Inc.	82,900	2,395,437	2,210,943
Catalyst Pharmaceuticals, Inc.	68,800	365,328	80,496
Catcher Technology Company, Ltd.	932,400	8,222,815	7,648,322
CatchMark Timber Trust, Inc. - Class A	36,100	410,197	390,963
Caterpillar, Inc.	1,744,500	60,224,734	133,524,030
Cathay Financial Holdings Company, Ltd.	6,578,594	8,652,391	7,879,841
Cathay General Bancorp	286,950	6,403,393	8,129,294
Cato Corp./The - Class A	26,300	766,956	1,013,865
Cavco Industries, Inc.	9,200	689,279	859,832
Caverion Corp.	69,017	559,087	669,297
Cavium, Inc.	180,404	9,855,269	11,033,509
CBIZ, Inc.	231,627	1,739,482	2,337,116
CBL & Associates Properties, Inc.	715,988	11,334,831	8,520,257
CBOE Holdings, Inc.	265,975	13,459,295	17,376,147
CBRE Group, Inc.	1,889,003	55,358,285	54,441,066
CBS Corp. - Class B	1,265,730	32,283,453	69,729,066
CCL Industries, Inc. - Class B	18,200	2,485,942	3,468,476
CDI Corp.	21,489	322,750	134,951
CDK Global, Inc.	367,800	11,062,423	17,121,090
CDW Corp.	432,947	15,312,369	17,967,301
CEB, Inc.	45,696	3,765,409	2,957,902
CECO Environmental Corp.	19,600	212,460	121,716
Cedar Realty Trust, Inc.	83,821	551,396	606,026
Celadon Group, Inc.	26,400	571,234	276,672
Celanese Corp. - Series A	388,900	25,642,399	25,472,950
Celestica, Inc.	17,829	210,890	195,762
Celestica, Inc.	262,307	2,496,754	2,891,877
Celgene Corp.	2,011,797	70,874,864	201,360,762
Celldex Therapeutics, Inc.	192,836	4,271,669	728,920
Collectis - ADR	1,973	63,528	54,257
Cellular Biomedicine Group, Inc.	9,000	253,530	167,850
CEMIG S.A. - Sponsored ADR	881,907	6,481,217	1,993,110
Cempra, Inc.	127,468	2,663,171	2,233,239
Cencosud S.A.	1,481,648	3,587,980	3,742,775
Genovus Energy, Inc.	295,800	8,194,887	3,864,873
Centene Corp.	851,967	29,048,963	52,455,590
CenterPoint Energy, Inc.	980,300	18,807,767	20,507,876
Centerra Gold, Inc.	782,600	6,595,146	3,648,442
CenterState Banks, Inc.	89,814	1,229,240	1,337,330

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Security Description	Shares	Cost	Fair Value
Central European Media Enterprises - Class A	67,100	153,429	171,105
Central Garden & Pet Company - Class A	244,208	3,578,730	3,978,148
Central Pacific Financial Company	77,806	1,838,701	1,693,837
Centrica plc	6,513,716	30,368,271	21,317,647
Century Aluminum Company	49,062	706,551	345,887
Century Bancorp, Inc. - Class A	3,200	125,371	124,512
Century Casino, Inc.	303,789	1,645,546	1,871,340
Century Communities, Inc.	14,800	295,051	252,636
CenturyLink, Inc.	1,223,600	37,216,361	39,106,256
Cepheid, Inc.	285,604	12,322,339	9,527,749
Cerner Corp.	1,634,001	101,462,412	86,536,693
Cerus Corp.	190,914	1,043,304	1,132,120
CESP - Companhia Energetica de Sao Paulo	52,400	613,554	234,499
CEVA, Inc.	45,548	1,026,790	1,024,830
CF Industries Holdings, Inc.	586,345	36,060,599	18,376,052
CGI Group, Inc.	219,600	8,937,317	10,538,151
CGN New Energy Holdings Company, Ltd.	940,000	281,227	161,180
ChannelAdvisor Corp.	19,800	248,746	222,750
Charles River Laboratories International, Inc.	194,634	11,541,157	14,780,506
Charoen Pokphand Foods PCL	8,798,900	5,440,116	6,102,705
Chart Industries, Inc.	31,000	963,412	673,320
Charter Communications - A Shares	171,600	31,781,595	34,736,988
Charter Financial Corp.	15,100	182,894	203,850
Chase Corp.	7,000	279,109	368,130
Chatham Lodging Trust	38,600	1,018,970	827,198
Check Point Software Technologies, Ltd.	676,192	48,979,307	59,146,514
Checkpoint Systems, Inc.	561,608	9,061,562	5,683,473
Cheesecake Factory, Inc./The	63,323	3,269,502	3,361,818
Chefs' Warehouse, Inc.	19,300	364,802	391,597
Chegg, Inc.	69,800	541,565	311,308
Chemed Corp.	17,400	1,560,177	2,356,830
Chemical Financial Corp.	31,600	989,591	1,127,804
ChemoCentryx, Inc.	25,500	234,365	63,495
Chemours Company/The	412,773	3,089,091	2,889,411
Chemtura Corp.	65,400	1,922,643	1,726,560
Cheng Shin Rubber Industry Company, Ltd.	388,000	769,942	780,002
Cheniere Energy, Inc.	539,800	35,886,381	18,261,434
Chennai Super Kings Cricket, Ltd.	2,371,192	125,406	1,233
Cherokee, Inc.	7,800	218,946	138,762
Chesapeake Energy Corp.	2,081,360	25,479,834	8,575,203
Chesapeake Lodging Trust	58,900	1,783,890	1,558,494
Chesapeake Utilities Corp.	25,028	1,298,453	1,576,013
Cheung Kong Holdings, Ltd.	1,105,292	12,154,056	14,349,537
Cheung Kong Infrastructure Holdings, Ltd.	669,700	4,623,648	6,548,884
Cheung Kong Property Holdings, Ltd.	967,792	6,427,914	6,232,308
Chevron Corp.	5,512,071	232,964,088	525,851,549
Chiasma, Inc.	6,500	146,516	59,540
Chicago Bridge & Iron Company Nv	233,779	11,374,361	8,553,974
Chico's FAS, Inc.	139,800	2,203,571	1,855,146
Children's Place, Inc./The	24,995	1,417,563	2,086,333
Chimera Investment Corp.	466,500	6,605,088	6,339,735
Chimerix, Inc.	45,900	1,958,156	234,549
China Biologic Products, Inc.	2,210	55,714	253,001
China Communications Services Corp., Ltd. - H Shares	1,078,000	404,017	491,987
China Construction Bank - H Shares	21,552,700	15,886,771	13,754,293
China Everbright Bank Company, Ltd.	5,307,000	2,666,779	2,579,419
China Everbright International, Ltd.	1,101,300	470,283	1,229,575
China Everbright, Ltd.	1,226,000	2,898,181	2,573,216
China Galaxy Securities Company	1,548,700	1,601,330	1,507,460

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Security Description	Shares	Cost	Fair Value
China Life Insurance Company, Ltd.	2,722,900	2,052,791	2,093,953
China Life Insurance Company, Ltd.	3,467,000	9,200,593	8,555,141
China Longyuan Power Group Corp.	1,222,600	1,337,164	904,748
China Merchants Holdings International Company, Ltd.	900,200	2,982,749	2,675,108
China Minsheng Banking Corp., Ltd.	1,418,000	1,361,585	1,323,568
China Mobile, Ltd.	7,314,551	78,723,248	81,523,736
China Mobile, Ltd. - Sponsored ADR	92,000	5,236,423	5,101,400
China National Building Material Company, Ltd. - H Shares	740,000	338,242	343,452
China Oilfield Services - H Shares	424,000	320,839	331,261
China Overseas Land & Investment, Ltd.	88,100	253,438	278,842
China Petroleum Chemical Corp. - H Shares	5,573,800	4,668,366	3,657,637
China Power International Development, Ltd.	1,282,400	589,736	664,632
China Railway Construction Corp., Ltd.	3,032,500	4,395,468	3,608,560
China Resources Gas Group, Ltd.	100,000	298,726	285,565
China Resources Land, Ltd.	658,200	1,556,140	1,688,661
China Resources Power Holdings Company, Ltd.	1,182,000	2,983,408	2,209,616
China State Construction International Holdings	162,100	245,726	241,586
China Telecom Corp., Ltd. - H Shares	28,696,000	15,246,974	15,168,290
China Unicom, Ltd.	4,502,000	6,657,798	5,943,426
China Vanke Company, Ltd.	2,513,381	6,544,292	6,163,115
China Zhongwang Holdings, Ltd.	570,000	205,258	281,452
Chipotle Mexican Grill, Inc. - Class A	91,533	57,356,042	43,109,297
Choice Hotels International, Inc.	116,000	5,856,818	6,269,800
Chongqing Rural Commercial Bank Company, Ltd.	3,696,000	2,143,091	1,953,652
Christian Dior S.A.	30,576	5,628,852	5,553,955
Christopher & Banks Corp.	33,900	251,840	81,021
Chubb, Ltd.	1,479,867	99,404,134	176,326,153
Chunghwa Telecom Company, Ltd.	1,527,660	4,610,188	5,197,576
Church & Dwight Company, Inc.	436,000	29,023,376	40,190,480
Churchill Downs, Inc.	12,800	1,606,551	1,892,864
Chuys Holdings, Inc.	37,506	1,077,980	1,165,311
Cia de Transmissao de Energia Eletrica Paulista	62,700	723,756	855,402
Ciber, Inc.	72,100	330,010	152,131
Cidara Therapeutics, Inc.	4,400	64,812	55,880
Cie de Saint-Gobain S.A.	1,243,065	51,934,810	54,862,389
Cie Financiere Richemont S.A.	705,358	53,458,349	46,807,812
Cielo S.A.	20,200	217,118	199,321
Ciena Corp.	404,459	9,079,670	7,692,810
Cigna Corp.	650,300	18,698,307	89,247,172
Cimarex Energy Company	332,060	34,684,216	32,299,476
Cimpres Nv	42,234	3,511,916	3,830,201
Cincinnati Bell, Inc.	191,300	635,866	740,331
Cincinnati Financial Corp.	492,600	27,839,178	32,196,336
Cinemark Holdings, Inc.	265,300	6,983,941	9,505,699
Cintas Corp.	315,907	27,786,449	28,371,608
CIR - Compagnie Industriale Riunite	1,263,637	2,048,976	1,497,577
CIRCOR International, Inc.	31,546	1,435,201	1,463,419
Cirrus Logic, Inc.	63,600	1,547,636	2,315,676
Cisco Systems, Inc.	14,283,626	209,184,237	406,654,832
CIT Group, Inc.	505,611	24,254,356	15,689,109
Citi Trends, Inc.	17,500	447,855	312,025
CITIC 1616 Holdings, Ltd.	1,069,509	387,705	402,623
CITIC Pacific, Ltd.	1,393,000	2,540,305	2,119,164
CITIC Securities Company, Ltd. - H Shares	2,706,000	5,833,754	6,342,392
Citigroup, Inc.	10,483,610	677,180,441	437,690,718
Citizens & Northern Corp.	23,100	461,406	459,228
Citizens Financial Group, Inc.	713,200	19,039,050	14,941,540
Citizens, Inc.	44,700	307,297	323,628
Citrix Systems, Inc.	486,680	34,315,104	38,243,314

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
City Holding Company	14,700	572,026	702,366
City Office REIT, Inc.	4,381	49,943	49,943
Civeo Corp.	97,900	346,652	120,417
Civitas Solutions, Inc.	11,700	257,387	203,931
CLARCOR, Inc.	85,188	4,472,330	4,923,015
Clayton Williams Energy, Inc.	6,300	356,183	56,196
Clean Energy Fuels Corp.	65,100	494,817	190,743
Clean Harbors, Inc.	185,049	7,320,747	9,130,318
Clear Channel Outdoor Holdings, Inc. - Class A	73,200	661,502	344,040
Clearfield, Inc.	10,300	161,682	165,521
Clearwater Paper Corp.	100,493	4,821,839	4,874,915
CLECO Corp.	60,500	3,242,607	3,340,205
Cliffs Natural Resources, Inc.	140,100	433,824	420,300
Clifton Bancorp, Inc.	24,800	343,600	374,976
Clorox Company/The	326,800	37,978,064	41,196,408
Cloud Peak Energy, Inc.	55,600	728,603	108,420
Clovis Oncology, Inc.	32,582	2,792,139	625,574
CLP Holdings, Ltd.	455,000	3,831,756	4,115,006
ClubCorp Holdings, Inc.	41,300	950,793	579,852
CME Group, Inc.	969,052	91,689,967	93,077,445
CMS Energy Corp.	774,780	26,526,117	32,881,663
CNA Financial Corp.	135,900	5,049,234	4,373,262
CNB Financial Corp.	13,200	225,195	232,188
CNH Industrial Nv	2,406,300	19,419,379	16,384,042
CNO Financial Group, Inc.	256,816	4,589,193	4,602,143
CNOOC, Ltd.	15,238,100	22,258,878	17,995,242
CNOOC, Ltd. - ADR	18,904	2,195,177	2,212,902
Coach, Inc.	1,223,474	41,166,788	49,049,073
Coal India, Ltd.	81,174	352,819	357,866
Cobalt International Energy, Inc.	851,000	6,902,472	2,527,470
CoBiz Financial, Inc.	33,100	410,644	391,242
Coca-Cola Amatil, Ltd.	221,246	2,834,546	1,504,510
Coca-Cola Bottling Company Consolidated	10,453	1,481,313	1,669,971
Coca-Cola Company/The	10,513,250	196,659,053	487,709,668
Coca-Cola Enterprises, Inc.	538,300	24,665,901	27,313,342
Coca-Cola Femsa S.A.B. de C.V.	77,000	529,382	645,016
Coca-Cola HBC AG	60,219	1,271,719	1,280,981
Coca-Cola West Japan	177,100	3,201,669	4,389,880
Cochlear, Ltd.	613,888	37,762,535	48,309,469
Code Rebel Corp.	1,000	15,320	4,680
Coeur Mining, Inc.	124,000	683,960	696,880
Cogeco Communications, Inc.	58,700	3,166,718	3,143,192
Cogent Communications Group, Inc.	46,500	1,445,653	1,814,895
Cognex Corp.	1,844,623	43,884,702	71,848,066
Cognizant Technology Solutions Corp. - Class A	1,920,434	61,255,870	120,411,212
Cohen & Steers, Inc.	20,200	725,578	786,184
Coherent, Inc.	271,457	15,199,142	24,946,898
Coherus Biosciences, Inc.	23,200	743,596	492,536
Cohu, Inc.	23,600	366,186	280,368
Colfax Corp.	227,100	9,335,555	6,492,789
Colgate-Palmolive Company	2,722,000	88,568,236	192,309,300
Collectors Universe, Inc.	6,500	143,623	107,900
Collegium Pharmaceutical, Inc.	9,108	170,187	165,310
Colony Financial, Inc.	110,200	2,663,235	1,848,054
Colony Starwood Homes	37,000	918,835	915,750
Columbia Banking System, Inc.	107,381	2,926,470	3,212,840
Columbia Pipeline Group, Inc.	778,187	22,336,112	19,532,494
Columbia Property Trust, Inc.	286,300	7,106,204	6,295,737
Columbia Sportswear Company	39,758	2,301,763	2,389,058

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Security Description	Shares	Cost	Fair Value
Columbus McKinnon Corp.	18,300	434,056	288,408
Com2uS Corp.	2,785	331,216	301,733
Comcast Corp. - Class A	7,083,166	201,832,171	432,639,779
Comerica, Inc.	410,300	20,514,179	15,538,061
Comfort Systems USA, Inc.	45,408	899,782	1,442,612
Commerce Bancshares, Inc.	224,349	8,598,040	10,084,488
Commercial International Bank	756,384	3,606,936	3,269,165
Commercial Metals Company	274,585	4,429,671	4,659,707
Commercial Vehicle Group, Inc.	27,300	183,573	72,345
Commerzbank AG	97,982	1,050,854	853,159
Commonwealth Bank of Australia	11,405	623,818	657,295
CommScope Holding Company, Inc.	240,100	7,386,749	6,703,592
Communications Sales & Leasing, Inc.	272,700	7,691,936	6,067,575
Community Bank System, Inc.	41,100	1,233,883	1,570,431
Community Health Systems, Inc.	268,400	8,692,488	4,968,084
Community Trust Bancorp, Inc.	14,300	480,411	505,076
CommunityOne Bancorp	11,200	111,292	148,736
CommVault Systems, Inc.	79,817	3,284,908	3,445,700
Compal Electronics, Inc.	6,289,000	3,815,002	3,947,235
Companhia de Saneamento de Minas Gerais	66,288	633,680	349,770
Companhia Energetica de Minas Gerais (CEMIG)	1,577,654	8,349,977	3,601,360
Companhia Paranaense de Energia-Copel - Preferred	162,000	1,528,724	1,309,622
Compania Anonima Nacional Telefonos de Venezuela	2	0	1
Compania Cervecerias Unidas S.A.	36,266	483,641	409,306
Compartamos S.A.B. de C.V.	1,643,200	3,175,637	3,256,149
Compass Group plc	1,426,651	24,709,019	25,180,453
Compass Minerals International, Inc.	77,200	6,635,808	5,470,392
Computer Programs & Systems, Inc.	11,600	565,395	604,592
Computer Sciences Corp.	318,500	12,162,654	10,953,215
Computer Task Group, Inc.	19,091	145,115	97,555
comScore, Inc.	129,216	6,106,499	3,881,649
Comtech Telecommunications Corp.	15,700	506,014	366,909
ConAgra Foods, Inc.	930,400	41,449,477	41,514,448
Concert Pharmaceuticals, Inc.	16,200	284,516	221,292
Concho Resources, Inc.	346,226	36,404,584	34,982,675
ConforMIS, Inc.	9,000	178,867	96,750
ConMed Corp.	31,600	1,252,620	1,325,304
Connecticut Water Service, Inc.	11,600	408,199	523,160
ConnectOne Bancorp, Inc.	27,300	533,540	446,355
Connecture, Inc.	6,100	63,020	15,616
Conn's, Inc.	26,000	968,923	323,960
ConocoPhillips Company	3,187,012	68,906,683	128,340,973
Consol Energy, Inc.	512,000	9,309,274	5,780,480
Consolidated Communications Holdings, Inc.	49,100	1,121,947	1,264,816
Consolidated Edison, Inc.	680,500	42,268,123	52,139,910
Consolidated Water Company, Ltd.	13,400	176,478	163,078
Consolidated-Tomoka Land Company	4,600	252,281	212,244
Constellation Brands, Inc. - Class A	444,995	51,602,735	67,234,295
Constellation Software, Inc.	12,000	4,870,635	4,933,689
Container Store Group, Inc./The	14,400	243,891	84,528
Contango Oil & Gas Company	137,029	2,657,581	1,615,572
Continental Building Products, Inc.	31,800	687,946	590,208
Continental Resources, Inc.	195,400	6,849,623	5,932,344
Control4 Corp.	19,000	168,159	151,240
Controladora Vuela Compania de Aviacion S.A.B. de C.V.	14,029	171,765	295,591
Convergys Corp.	96,100	2,392,420	2,668,697
Cooper Companies, Inc./The	112,400	10,094,174	17,306,228
Cooper Tire & Rubber Company	205,820	7,814,433	7,619,456
Cooper-Standard Holding, Inc.	25,284	1,632,678	1,816,403

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Copa Holdings S.A. - Class A	75,500	5,822,870	5,115,125
Copart, Inc.	416,800	14,496,434	16,992,936
Corcept Therapeutics, Inc.	56,400	356,925	263,952
Core Laboratories Nv	149,937	12,440,359	16,854,418
Core Logic, Inc.	262,455	6,503,330	9,107,189
Core Molding Technologies, Inc.	7,000	143,430	87,360
Core-Mark Holding Company, Inc.	48,412	2,941,345	3,948,483
CorEnergy Infrastructure Trust, Inc.	10,079	319,010	202,689
CoreSite Realty Corp.	39,607	1,687,025	2,772,886
Corindus Vascular Robotics, Inc.	20,500	75,645	20,305
Corium International, Inc.	8,000	110,800	30,880
CorMedix, Inc.	28,300	95,654	74,995
Cornerstone OnDemand, Inc.	73,713	2,297,938	2,415,575
Corning, Inc.	3,882,256	59,857,757	81,100,328
Corporacion Financiera Alba S.A.	233,964	11,445,754	9,064,865
Corporate Office Properties Trust, Inc.	292,879	8,089,627	7,685,145
Corrections Corp. of America	266,600	6,105,373	8,544,530
Corvel Corp.	13,546	375,862	533,983
Cosan SA Industria e Comercio	66,200	469,324	586,348
COSCO Pacific, Ltd.	4,042	5,228	5,294
Cosmos Pharmaceutical Corp.	9,600	1,403,700	1,598,078
CoStar Group, Inc.	134,963	26,103,878	25,395,988
Costco Wholesale Corp.	1,245,900	76,595,730	196,328,922
Coty, Inc. - Class A	191,000	5,149,700	5,315,530
Country Garden Holdings Company	752,800	281,821	298,925
Cousins Properties, Inc.	209,000	1,995,820	2,169,420
Covanta Holding Corp.	414,886	8,615,950	6,994,978
Covenant Transport, Inc. - Class A	39,124	1,140,446	946,410
Coway Company, Ltd.	24,100	784,500	2,033,622
Cowen Group, Inc. - Class A	2,534,044	10,846,986	9,654,708
CPI Aerostructures, Inc.	182,204	2,391,127	1,335,555
CPI Card Group, Inc.	12,000	110,424	98,880
CRA International, Inc.	8,300	232,209	163,012
Cracker Barrel Old Country Store, Inc.	18,900	1,558,261	2,885,463
Craft Brew Alliance, Inc.	9,300	103,789	76,539
Crane Company	110,400	3,887,121	5,946,144
Crawford & Company - Class B	26,000	195,015	168,480
Cray, Inc.	73,950	2,394,664	3,099,245
Credicorp, Ltd.	91,774	9,985,036	12,023,312
Credit Acceptance Corp.	19,500	4,467,595	3,540,225
Credit Suisse Group AG	3,577,880	77,724,942	50,848,376
Cree, Inc.	295,418	9,331,468	8,596,664
Crest Nicholson Holdings plc	77,913	646,392	630,472
CRH plc	827,059	17,609,274	23,370,469
CRH plc	989,039	21,536,617	27,984,884
Criteo S.A. - Sponsored ADR	28,398	1,161,605	1,176,245
Crocs, Inc.	249,484	3,855,211	2,400,036
Croda International plc	34,002	1,415,619	1,485,192
Cross Country Healthcare, Inc.	30,800	393,874	358,204
Crown Castle International Corp.	789,000	64,669,849	68,248,500
Crown Crafts, Inc.	82,698	642,342	764,957
Crown Holdings, Inc.	420,000	21,819,422	20,827,800
Crown Media Holdings, Inc. - Class A	31,600	132,619	160,528
CRRC Corp. Ltd	9,696,239	7,839,990	9,763,055
CryoLife, Inc.	29,863	273,804	321,027
CSAT Brands, Inc.	442,793	16,617,112	16,954,544
CSG Systems International, Inc.	121,916	3,762,362	5,505,727
CSL, Ltd.	575,356	40,580,653	44,896,592
CSR, Ltd.	1,206,417	3,611,112	3,062,520

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
CSRA, Inc.	362,410	10,521,475	9,748,829
CSS Industries, Inc.	9,100	249,756	254,163
CSX Corp.	2,552,900	18,875,582	65,737,175
CTBC Financial Holding Company, Ltd.	4,139,528	2,948,506	2,186,552
CTI BioPharma Corp.	150,400	306,438	79,923
Ctrip.com International, Ltd.	195,278	8,897,764	8,643,004
Ctrip.com International, Ltd. - ADR	401,227	15,636,267	17,758,307
CTS Corp.	140,496	1,483,684	2,211,407
CU Bancorp	15,400	328,726	326,018
CubeSmart	226,200	5,358,780	7,532,460
Cubic Corp.	209,387	9,418,115	8,367,105
Cullen/Frost Bankers, Inc.	144,400	7,649,885	7,957,884
Culp, Inc.	10,000	274,827	262,200
Cumberland Pharmaceuticals, Inc.	255,074	1,204,209	1,145,282
Cummins, Inc.	529,900	20,058,695	58,257,206
Cumulus Media, Inc. - Class A	1,177,541	2,431,883	546,732
Curis, Inc.	101,500	355,250	163,415
Curtiss-Wright Corp.	79,767	4,714,080	6,035,969
Customers Bancorp, Inc.	28,800	746,399	680,544
CUTERA, Inc.	13,200	204,204	148,500
CVB Financial Corp.	100,500	1,417,784	1,753,725
Cvent, Inc.	22,700	605,535	485,780
CVR Energy, Inc.	35,700	1,387,353	931,770
CVS Health Corp.	3,731,954	149,791,114	387,115,588
CyberAgent, Inc.	78,091	3,161,601	3,633,755
CyberArk Software, Ltd.	10,672	562,694	454,947
Cyfrowy Polsat S.A.	44,000	279,289	286,918
Cynosure, Inc. - Class A	22,800	757,568	1,005,936
Cypress Semiconductor Corp.	809,618	11,926,649	7,011,292
CyrusOne, Inc.	78,197	2,500,628	3,569,693
CYS Investments, Inc.	149,900	1,286,061	1,220,186
Cytokinetics, Inc.	58,233	417,935	410,543
CytomX Therapeutics, Inc.	7,300	100,035	94,170
Cytori Therapeutics, Inc.	46,000	61,221	9,803
CytRx Corp.	50,900	205,135	136,412
D.R. Horton, Inc.	745,200	20,666,686	22,527,396
Daelim Industrial Company, Ltd.	54,045	4,253,889	4,295,812
Daiichi Sankyo Company, Ltd.	879,800	15,491,672	19,588,945
Daikin Industries, Ltd.	30,600	856,989	2,290,202
Daikyo, Inc.	170,000	280,232	270,742
Daily Journal Corp.	1,200	238,795	234,828
Daimler AG	689,474	44,626,234	52,931,941
Daito Trust Construction Company, Ltd.	173,000	8,987,022	24,596,646
Daiwa House Industry Company, Ltd.	725,600	9,334,995	20,439,073
Daiwa Securities Group, Inc.	2,212,000	18,179,736	13,624,873
Daktronics, Inc.	62,370	718,359	492,723
Dana Holding Corp.	957,740	19,127,635	13,494,557
Danaher Corp.	1,997,958	91,542,837	189,526,296
Danieli S.p.A.	33,680	646,101	708,879
Danieli S.p.A.	159,563	3,088,556	2,500,163
Danone S.A.	130,045	8,048,327	9,263,531
Darden Restaurants, Inc.	287,200	18,614,877	19,041,360
Darling Ingredients, Inc.	349,805	4,836,841	4,606,932
Datalink Corp.	18,700	171,644	170,918
Dave & Busters Entertainment, Inc.	29,585	1,060,209	1,147,306
Davita Healthcare Partners, Inc.	405,100	32,158,708	29,726,238
DBS Group Holdings, Ltd.	2,173,275	22,463,018	24,821,751
DBV Technologies SA - Sponsored ADR	87,362	3,019,064	2,843,633
DCM Holdings Company, Ltd.	60,300	513,119	436,175

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
DCT Industrial Trust, Inc.	86,400	2,799,643	3,410,208
DDR Corp.	693,200	11,268,570	12,332,028
Dean Foods Company	647,367	12,394,969	11,212,396
Debenhams plc	1,147,118	1,464,800	1,239,862
Decker's Outdoor Corp.	84,738	5,645,722	5,076,654
Deere & Company	1,320,444	62,041,705	101,660,984
Del Frisco's Restaurant Group	31,837	558,510	527,857
Delek US Holdings, Inc.	57,100	2,043,278	870,204
Delhaize Group	242,000	15,676,670	25,301,998
De'Longhi S.p.A.	42,955	895,313	978,987
Delphi Automotive plc	822,636	60,680,483	61,714,153
Delta Air Lines, Inc.	3,106,953	97,379,613	151,246,472
Delta Electronics, Inc.	1,975,938	9,988,654	8,718,096
Delta Electronics, Inc.	113,000	274,699	279,449
Deltic Timber Corp.	11,400	663,474	685,710
Deluxe Corp.	178,861	9,346,398	11,177,024
Demandware, Inc.	144,076	7,205,600	5,633,372
Denbury Resources, Inc.	768,600	5,294,662	1,706,292
Denny's Corp.	76,900	873,263	796,684
DENSO Corp.	598,200	30,109,410	24,078,089
DENTSPLY Sirona, Inc.	1,035,724	51,983,093	63,831,670
Depomed, Inc.	329,696	6,208,735	4,592,665
Dermira, Inc.	20,889	451,685	431,985
Descartes Systems Group, Inc./The	64,719	988,747	1,262,668
Destination XL Group, Inc.	32,800	164,544	169,576
Deutsche Boerse AG	136,401	10,693,599	11,656,127
Deutsche Lufthansa AG	2,313,370	38,553,907	37,447,232
Deutsche Telekom AG	2,462,884	34,565,053	44,273,790
Deutsche Wohnen AG	578,013	9,886,621	18,001,580
Devon Energy Corp.	1,098,251	36,135,103	30,136,007
DeVry Education Group, Inc.	570,940	16,402,676	9,860,134
DexCom, Inc.	459,923	24,235,295	31,233,371
DHI Group, Inc.	402,598	3,728,787	3,248,966
DHT Holdings, Inc.	84,800	690,309	488,448
Diageo plc	1,540,187	41,966,756	41,650,968
Dialog Group Berhad	914,700	405,867	375,117
Dialog Semiconductor plc	79,489	3,328,243	3,149,978
Diamond Hill Investment Group, Inc.	3,000	572,762	532,080
Diamond Offshore Drilling, Inc.	153,662	3,680,591	3,339,075
Diamond Resorts International, Inc.	112,925	2,980,373	2,744,078
Diamondback Energy, Inc.	253,264	17,431,823	19,546,916
DiamondRock Hospitality Company	225,497	2,724,475	2,282,030
DiaSorin S.p.A.	5,944	290,605	343,754
Dicerna Pharmaceuticals, Inc.	13,800	200,433	73,968
Dick's Sporting Goods, Inc.	269,919	8,928,899	12,618,713
Diebold, Inc.	84,710	2,729,575	2,448,966
Digi International, Inc.	22,700	254,063	214,061
Digimarc Corp.	7,500	231,067	227,250
Digital Realty Trust, Inc.	315,900	21,161,730	27,953,991
Digital Turbine, Inc.	44,400	113,220	52,836
DigitalGlobe, Inc.	79,300	2,320,643	1,371,890
Dillard's, Inc. - Class A	86,083	8,852,920	7,309,308
Dime Community Bancshares, Inc.	156,119	2,463,001	2,750,817
Dimension Therapeutics, Inc.	6,700	68,074	52,461
Dine Equity, Inc.	19,992	1,541,863	1,867,853
Diodes, Inc.	594,858	13,277,285	11,956,646
Dipexium Pharmaceuticals, Inc.	5,700	74,754	54,207
Diplomat Pharmacy, Inc.	73,326	2,744,119	2,009,132
Direct Line Insurance Group plc	1,348,446	6,658,852	7,174,925

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
DISCO Corp.	13,710	1,127,881	1,163,694
Discover Financial Services	1,189,121	18,355,362	60,550,041
Discovery Communications, Inc. - Series A	477,600	15,609,393	13,673,688
Discovery Communications, Inc. - Series C	783,000	25,413,203	21,141,000
DISH Network Corp. - Class A	884,400	57,368,262	40,912,344
Distribuidora Internacional de Alimentacion S.A.	4,232,023	19,812,423	22,020,000
DKSH Holding, Ltd.	74,983	4,681,608	5,148,157
DNB ASA	654,269	10,318,703	7,740,090
Dolby Laboratories, Inc. - Class A	320,048	11,555,763	13,909,286
Dollar General Corp.	689,500	55,009,446	59,021,200
Dollar Tree, Inc.	556,969	45,100,750	45,927,664
Dominion Diamond Corp.	25,400	353,396	282,779
Dominion Resources, Inc.	1,534,300	42,734,853	115,256,616
Domino's Pizza Group plc	19,174	280,097	277,793
Domino's Pizza, Inc.	127,700	9,259,200	16,838,522
Domtar Corp.	362,390	15,342,733	14,676,795
Donaldson Company, Inc.	687,161	17,108,895	21,927,308
Donegal Group, Inc. - Class A	7,800	114,912	112,164
Doosan Heavy Industries & Construction Company, Ltd.	11,640	154,670	219,853
Dorian LPG, Ltd.	40,700	614,620	382,580
Dorman Products, Inc.	32,200	1,412,140	1,752,324
Douglas Dynamics, Inc.	22,200	471,716	508,602
Douglas Emmett, Inc.	336,900	9,818,492	10,144,059
Dover Corp.	372,800	24,533,573	23,982,224
Dover Motorsports, Inc.	399,370	984,279	906,570
Dow Chemical Company/The	2,774,600	70,081,537	141,116,156
Downer EDI, Ltd.	885,482	3,783,616	2,615,643
DP World, Ltd.	510,564	8,888,272	9,593,498
Dr Pepper Snapple Group, Inc.	665,380	51,413,299	59,498,280
Dr. Reddy's Laboratories, Ltd.	92,403	5,705,540	4,235,140
Dreamworks Animation SKG, Inc. - Class A	78,568	2,031,589	1,960,272
Drew Industries, Inc.	32,415	1,522,702	2,089,471
Dril-Quip, Inc.	150,035	10,575,263	9,086,120
DS Norden	63,839	2,270,331	932,010
DSP Group, Inc.	20,400	296,638	186,048
DST Systems, Inc.	129,805	12,082,554	14,638,110
DSV A/S	299,813	12,348,258	12,500,711
DSW, Inc. - Class A	275,842	8,596,928	7,624,273
DTE Energy Company	432,720	33,810,843	39,230,395
DTS, Inc.	644,327	15,405,981	14,033,442
Du Pont (E I) de Nemours & Company	2,299,669	70,773,584	145,615,041
Dubai Islamic Bank	2,673,261	4,577,864	4,315,937
Ducommun, Inc.	10,100	233,408	154,025
Duerr AG	45,462	2,130,945	3,578,256
Duke Energy Corp.	1,753,275	72,488,952	141,454,227
Duke Realty Corp.	797,500	15,598,185	17,975,650
Duluth Holdings, Inc.	7,300	125,117	142,277
Dun & Bradstreet Corp./The	120,650	12,775,195	12,436,602
Dunkin' Brands Group, Inc.	507,098	24,917,760	23,919,813
Dupont Fabros Technology, Inc.	285,074	6,079,014	11,554,049
DURECT Corp.	172,582	400,406	232,986
Duskin Company, Ltd.	21,652	413,454	389,522
DXP Enterprises, Inc.	16,400	961,047	287,984
Dycom Industries, Inc.	159,903	9,411,186	10,340,927
Dynamic Materials Corp.	368,930	9,734,474	2,390,666
Dynavax Technologies Corp.	36,600	851,830	704,184
Dynegy, Inc.	123,400	3,807,825	1,773,258
Dynex Capital, Inc.	50,000	374,500	332,500
E*Trade Financial Corp.	733,943	22,103,656	17,974,264

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
E.Sun Financial Holding Company, Ltd.	7,870,000	4,523,364	4,401,566
E.W. Scripps Company - Class A	474,412	8,757,818	7,396,083
Eagle Bancorp, Inc.	30,400	1,300,460	1,459,200
Eagle Bulk Shipping, Inc.	20,300	182,091	7,308
Eagle Materials, Inc.	118,963	8,185,280	8,340,496
Eagle Pharmaceuticals, Inc.	8,900	782,016	360,450
EarthLink Holdings Corp.	173,024	1,109,305	981,046
Earthstone Energy, Inc.	1,200	21,600	14,532
East Japan Railway Company	91,400	7,264,837	7,898,645
East West Bancorp, Inc.	535,294	13,044,971	17,386,349
Easterly Government Properties, Inc.	12,500	193,301	231,500
EastGroup Properties, Inc.	30,800	1,519,153	1,859,396
Eastman Chemical Company	752,038	55,885,527	54,319,705
Eastman Kodak Company	16,000	295,913	173,600
Eaton Corp.Plc	1,205,000	34,863,933	75,384,800
Eaton Vance Corp.	547,000	13,711,313	18,335,440
eBay, Inc.	4,899,696	80,785,669	116,906,747
EBIX, Inc.	26,700	604,566	1,089,093
Echo Global Logistics, Inc.	67,360	1,885,288	1,829,498
Echo Star Corp. - Class A	101,100	4,727,283	4,477,719
Eclipse Resources Corp.	84,590	453,637	121,810
Ecolab, Inc.	943,303	63,659,067	105,197,151
E-Commerce China Dangdang, Inc. - ADR	10,928	74,285	77,917
Edenred	70,855	1,245,019	1,378,280
Edge Therapeutics, Inc.	7,100	87,991	64,965
Edgewater Technology, Inc.	247,288	1,615,134	1,926,374
Edgewell Personal Care Company	142,700	5,997,433	11,491,631
Edison International	992,259	55,049,289	71,333,500
EDP - Energias do Brasil S.A.	73,000	265,539	259,537
EDP Renovaveis S.A.	88,750	914,676	678,616
Education Realty Trust, Inc.	87,100	2,804,420	3,623,360
Edwards Lifesciences Corp.	707,494	46,235,972	62,408,046
eHealth, Inc.	22,300	295,826	209,397
Eiffage S.A.	5,870	351,265	451,518
El Paso Electric Company	52,681	1,663,626	2,417,004
El Pollo Loco Holdings, Inc.	14,374	279,312	191,749
El Puerto de Liverpool S.A.B.de C.V.	177,600	2,389,147	2,116,764
Eldorado Resorts, Inc.	25,800	227,814	295,152
Electro Rent Corp.	101,415	1,057,735	939,103
Electrolux AB - Series B	584,727	16,198,473	15,406,724
Electronic Arts, Inc.	869,994	61,417,500	57,515,303
Electronics for Imaging, Inc.	51,818	1,709,504	2,196,565
Eli Lilly & Company	2,886,908	132,025,210	207,886,245
Elisa Communications Oyj	18,697	638,424	728,032
Elizabeth Arden, Inc.	23,800	322,642	194,922
Ellie Mae, Inc.	346,481	23,737,741	31,405,038
ElringKlinger AG	158,331	4,635,713	4,345,562
E-Mart Company, Ltd.	5,177	858,911	794,477
Embraer S.A.	3,365,980	26,944,080	22,651,982
Embraer S.A. - ADR	69,369	2,106,516	1,828,567
EMC Corp.	5,369,200	72,022,620	143,089,180
EMC Insurance Group, Inc.	7,050	166,521	180,833
EMCOR Group, Inc.	188,899	7,956,262	9,180,491
EMCORE Corp.	22,600	136,278	113,000
eMemory Technology, Inc.	26,300	292,861	303,990
Emergent BioSolutions, Inc.	64,916	1,819,808	2,359,697
Emerson Electric Company	2,252,013	65,475,405	122,464,467
Emmi AG	1,528	688,118	838,473
Empire Company, Ltd. - A Shares	123,900	2,703,513	2,155,282

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Empire District Electric Company	42,900	964,996	1,417,845
Empire Resorts, Inc.	2,800	74,168	38,220
Empire State Realty Trust, Inc. - Class A	251,100	4,437,310	4,401,783
Employers Holdings, Inc.	197,707	4,287,222	5,563,475
Enagas S.A.	25,797	793,938	776,521
Enanta Pharmaceuticals, Inc.	140,850	5,735,628	4,136,765
Enbridge, Inc.	230,100	10,088,842	8,994,438
Encore Capital Group, Inc.	315,945	12,201,500	8,132,424
Encore Wire Corp.	51,807	1,809,211	2,016,847
Endesa S.A.	2,100	40,988	40,371
Endo International plc	512,700	42,030,737	14,432,505
EndoChoice Holdings, Inc.	5,500	58,826	28,655
Endocyte, Inc.	54,171	333,425	167,930
Endologix, Inc.	113,037	1,502,307	944,989
Endurance International Group	55,000	1,124,997	579,150
Endurance Specialty Holdings, Ltd.	144,476	9,809,293	9,440,062
Enel Green Power S.p.A.	590,000	1,606,163	1,270,712
Enel S.p.A.	370,763	2,278,432	1,646,917
Energa S.A.	178,760	780,371	629,663
Energen Corp.	245,455	13,641,499	8,981,198
Energizer Holdings, Inc.	142,700	2,173,466	5,780,777
Energy Development Corp.	1,000,000	177,993	127,701
Energy Fuels, Inc.	40,000	162,800	88,400
Energy XXI Bermuda, Ltd.	86,000	287,525	53,569
EnerNOC, Inc.	51,449	545,406	384,839
Enersis S.A. - Sponsored ADR	95,467	1,915,061	1,326,991
EnerSys	329,196	9,174,830	18,342,801
ENGIE S.A.	201,600	4,344,157	3,133,562
ENGIE S.A.	716,766	15,445,136	11,141,025
Engility Holdings, Inc.	17,400	391,779	326,424
Eni S.p.A.	537,062	13,099,691	8,139,720
ENN Energy Holdings, Ltd.	48,300	353,871	264,959
Ennis, Inc.	25,100	429,391	490,705
Enova International, Inc.	23,800	468,598	150,178
Enphase Energy, Inc.	25,100	224,815	58,483
EnPro Industries, Inc.	23,400	1,087,671	1,349,712
ENSCO plc - Sponsored ADR	2,182,723	42,036,827	22,634,838
Ensign Energy Services, Inc.	90,300	736,181	417,483
Ensign Group, Inc./The	51,900	806,811	1,175,016
Enstar Group, Ltd.	9,200	1,445,213	1,495,736
Entegris, Inc.	1,779,543	18,501,928	24,237,376
Entellus Medical, Inc.	4,900	116,844	89,131
Entercom Communications Corp. - Class A	60,165	697,916	636,546
Entergy Corp.	652,683	46,586,239	51,744,708
Enterprise Bancorp, Inc.	7,000	145,180	183,680
Enterprise Financial Services Corp.	19,300	426,405	521,872
Entravision Communications Corp. - Class A	158,300	1,199,160	1,177,752
Envestnet, Inc.	81,449	2,664,741	2,215,413
Envision Healthcare Holdings, Inc.	562,731	19,877,846	11,479,712
EOG Resources, Inc.	1,742,756	61,062,005	126,489,230
EP Energy Corp. - Class A	72,300	620,964	326,796
EPAM Systems, Inc.	49,500	3,491,963	3,696,165
Epiq Systems, Inc.	416,810	6,271,132	6,260,486
Epizyme, Inc.	34,500	621,808	418,140
ePlus, Inc.	5,900	483,184	475,009
EPR Properties	106,475	5,657,273	7,093,365
EQT Corp.	363,200	27,463,167	24,428,832
Equatorial Energia S.A.	88,100	778,166	1,018,221
Equifax, Inc.	330,490	34,400,721	37,771,702

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Equinix, Inc.	143,263	37,078,769	47,378,507
Equity Bancshares, Inc. - Class A	1,100	25,377	23,100
Equity Commonwealth	297,700	8,052,800	8,401,094
Equity Lifestyle Properties, Inc.	195,300	11,231,271	14,204,169
Equity One, Inc.	74,300	1,819,661	2,129,438
Equity Residential	918,800	34,190,398	68,937,564
Era Group, Inc.	20,000	376,544	187,600
Eregli Demir ve Celik Fabrikalari T.A.S.	4,644,696	6,187,487	6,994,179
ERG S.p.A.	42,295	544,622	576,439
Erickson, Inc.	221,959	4,035,325	366,232
Erie Indemnity Company - Class A	107,187	10,231,129	9,967,319
Erin Energy Corp.	12,500	45,625	23,500
Eros International plc	27,400	635,855	315,374
Erste Group Bank AG	531,000	13,333,249	14,945,996
Escalade, Inc.	9,100	170,159	107,107
ESCO Technologies, Inc.	23,800	842,213	927,724
Esperion Therapeutics, Inc.	13,100	1,244,254	221,521
Esprit Holdings, Ltd.	0	1	0
Essendant, Inc.	54,330	1,842,896	1,734,757
Essent Group, Ltd.	54,500	1,374,788	1,133,600
Essex Property Trust, Inc.	149,000	33,429,849	34,845,140
Essilor International S.A.	49,600	5,582,949	6,135,428
Estee Lauder Companies, Inc. - Class A	572,475	18,695,838	53,990,117
Esterline Technologies Corp.	37,817	3,634,527	2,422,935
Ethan Allen Interiors, Inc.	25,700	689,625	817,774
Etsy, Inc.	18,300	347,334	159,210
Eurofins Scientific	23,404	6,433,484	8,597,083
Euronet Worldwide, Inc.	144,448	7,483,432	10,705,041
EVA Airways Corp.	467,000	253,750	261,186
EverBank Financial Corp.	779,822	15,450,383	11,767,514
Evercore Partners, Inc. - Class A	101,663	5,262,214	5,261,060
Everest Re Group, Ltd.	227,540	32,224,126	44,923,222
Evergrande Real Estate Group, Ltd.	8,321,000	4,911,917	6,425,897
Everi Holdings, Inc.	60,100	468,929	137,629
Eversource Energy	737,600	35,920,209	43,031,584
Evertec, Inc.	81,822	1,699,674	1,143,872
Everyday Health, Inc.	19,700	246,176	110,320
EVINE Live, Inc.	45,400	128,696	53,118
Evolent Health, Inc. - Class A	11,500	171,088	121,440
Evolution Petroleum Corp.	22,500	158,025	109,350
Evonick Industries AG	44,380	1,693,324	1,333,363
Exact Sciences Corp.	315,136	7,786,838	2,124,017
Exactech, Inc.	11,711	254,741	237,265
ExamWorks Group, Inc.	54,435	1,998,142	1,609,099
Exar Corp.	35,800	362,245	205,850
EXCO Resources, Inc.	143,600	253,211	142,035
Exelixis, Inc.	205,500	799,432	822,000
Exelon Corp.	3,024,915	82,330,410	108,473,452
ExlService Holdings, Inc.	32,800	1,013,472	1,699,040
ExOne Company/The	9,500	122,769	124,830
Exor S.p.A.	280,399	9,243,252	10,065,153
Expedia, Inc.	275,550	30,602,624	29,709,801
Expeditors International of Washington, Inc.	541,500	24,281,556	26,430,615
Exponent, Inc.	25,100	729,237	1,280,351
Express Scripts Holding Company	2,133,859	59,131,344	146,574,775
Express, Inc.	570,846	9,969,956	12,221,813
Extended Stay America, Inc.	136,700	2,526,960	2,228,210
Exterran Corp.	33,400	605,820	516,364
Extra Space Storage, Inc.	280,400	13,191,838	26,206,184

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Extreme Networks, Inc.	129,379	346,825	402,369
Exxon Mobil Corp.	11,085,144	330,156,999	926,607,187
EZCORP, Inc. - Class A	47,300	668,581	140,481
Ezdan Real Estate Company Qsc	21,577	107,549	107,844
F5 Networks, Inc.	219,914	25,314,903	23,277,897
Fabrinet	71,953	1,391,847	2,327,680
Facebook, Inc.	6,001,176	412,056,091	684,734,182
FactSet Research Systems, Inc.	116,600	14,661,557	17,668,398
Fair Isaac Corp.	54,179	4,516,064	5,747,850
Fairchild Semiconductor International, Inc.	113,900	2,109,330	2,278,000
Fairfax Financial Holdings, Ltd.	6,227	3,034,897	3,500,301
Fairmount Santrol Holdings, Inc.	58,400	465,804	146,584
FairPoint Communications, Inc.	103,070	1,562,103	1,533,682
Fairway Group Holdings Corp.	18,800	71,434	6,582
Faiveley Transport	12,998	1,295,859	1,367,432
Famous Brands, Ltd.	29,800	304,705	236,852
FANUC, Ltd.	141,300	22,040,661	21,981,676
Far Eastern New Century Corp.	980,220	1,044,675	801,012
Farglory Developers Company, Ltd.	1,005,000	1,138,876	1,156,949
Farmer Brothers Company	7,100	172,572	197,877
Farmers Capital Bank Corp.	6,800	189,516	179,656
FARO Technologies, Inc.	17,900	707,487	576,559
Fastenal Company	870,700	37,116,653	42,664,300
FBL Financial Group, Inc. - Class A	10,000	572,039	615,200
FCB Financial Holdings, Inc. - Class A	170,474	5,034,105	5,669,965
Federal Agricultural Mortgage Corp. - Class C	11,200	353,932	422,576
Federal Mogul Holdings Corp.	27,700	333,701	273,676
Federal Realty Investment Trust	158,900	14,196,951	24,796,345
Federal Signal Corp.	59,700	601,218	791,622
Federated Investors, Inc. - Class B	293,200	7,989,518	8,458,820
Federated National Holdings Company	13,800	340,614	271,308
FedEx Corp.	867,495	60,782,737	141,158,786
FEI Company	553,658	23,113,193	49,281,099
FelCor Lodging Trust, Inc.	663,175	5,133,926	5,384,981
Felda Global Ventures Holdings Berhad	1,129,800	476,487	437,267
Fenix Parts, Inc.	12,500	126,625	57,500
Ferrari Nv	16,252	685,302	675,979
Ferro Corp.	169,828	1,978,547	2,015,858
Ferroglobe plc	62,800	960,898	553,268
Fiat Chrysler Automobiles Nv	228,491	1,858,017	1,848,676
Fibria Celulose S.A.	83,500	939,525	714,839
Fibrocell Science, Inc.	43,342	233,169	108,355
FibroGen, Inc.	49,000	1,165,540	1,043,210
Fidelity & Guaranty Life	10,300	231,585	270,272
Fidelity National Financial Ventures, Inc.	75,200	974,141	815,920
Fidelity National Financial, Inc.	652,000	24,620,209	22,102,800
Fidelity National Information Services, Inc.	830,532	52,376,382	52,580,981
Fidelity Southern Corp.	43,322	721,515	694,885
Fidessa Group plc	205,000	8,479,217	7,195,267
Fielmann AG	11,730	812,706	891,574
Fiesta Restaurant Group	126,690	5,196,624	4,152,898
Fifth Street Asset Management, Inc.	5,200	53,196	15,912
Fifth Third Bancorp	2,213,620	46,165,814	36,945,318
Financial Engines, Inc.	101,371	3,599,832	3,186,091
Financial Institutions, Inc.	28,900	686,407	840,123
Finisar Corp.	97,100	2,126,188	1,771,104
Finish Line, Inc./The - Class A	97,381	1,813,731	2,054,739
FireEye, Inc.	399,473	18,122,896	7,186,519
First American Financial Corp.	288,315	8,884,496	10,987,685

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
First Bancorp North Carolina	19,500	310,097	367,575
First BanCorp Puerto Rico	106,200	856,906	310,104
First Bancorp, Inc.	9,800	172,562	191,198
First Busey Corp.	30,007	586,910	614,543
First Business Financial Services, Inc.	8,000	179,862	183,440
First Cash Financial Services, Inc.	28,100	1,072,147	1,294,286
First Citizens BancShares, Inc. - Class A	7,800	1,874,979	1,958,346
First Commonwealth Financial Corp.	84,200	745,928	746,012
First Community Bancshares, Inc.	15,400	272,479	305,536
First Connecticut Bancorp, Inc.	14,700	222,429	234,612
First Data Corp. - Class A	209,500	3,061,215	2,710,930
First Defiance Financial Corp.	9,200	329,871	353,372
First Financial Bancorp	58,500	954,860	1,063,530
First Financial Bankshares, Inc.	78,600	1,919,985	2,324,988
First Financial Corp. Indiana	10,100	351,134	345,521
First Financial Holding Company	693,686	381,185	342,705
First Gulf Bank	51,507	202,551	164,772
First Horizon National Corp.	535,600	6,081,010	7,016,360
First Industrial Realty Trust, Inc.	382,052	7,561,354	8,687,862
First Interstate BancSystem, Inc.	18,000	498,580	506,340
First Merchants Corp.	422,250	6,758,919	9,952,433
First Midwest Bancorp, Inc.	76,100	1,482,264	1,371,322
First NBC Bank Holding Company	177,610	5,775,260	3,656,990
First Niagara Financial Group, Inc.	814,900	9,497,556	7,888,232
First of Long Island Corp./The	12,945	346,340	368,933
First Potomac Realty Trust	249,398	3,157,999	2,259,546
First Quantum Minerals, Ltd.	1,828,942	18,647,323	9,671,780
First Republic Bank/San Francisco CA	686,713	39,827,762	45,762,554
First Solar, Inc.	218,800	10,549,313	14,981,236
FirstEnergy Corp.	974,800	33,781,965	35,063,556
FirstMerit Corp.	213,740	4,227,740	4,499,227
FirstRand, Ltd.	848,415	3,284,890	2,790,171
Fischer (Georg) AG	5,365	3,214,668	4,352,953
Fiserv, Inc.	640,094	54,061,360	65,660,843
Fisher & Paykel	76,783	463,594	522,442
Fitbit, Inc. - A	119,863	3,816,425	1,815,924
Five Below, Inc.	54,900	2,095,264	2,269,566
Five Prime Therapeutics, Inc.	23,400	552,971	950,742
Five Star Quality Care, Inc.	39,300	191,191	89,997
Five9, Inc.	21,800	123,898	193,802
Flagstar Bancorp, Inc.	21,500	401,369	461,390
FleetCor Technologies, Inc.	218,625	33,651,235	32,520,469
Fleetmatics Group plc	61,259	2,716,461	2,493,854
Fletcher Building, Ltd.	124,451	583,646	681,746
Flex Pharma, Inc.	5,000	88,744	54,850
Flexion Therapeutics, Inc.	14,100	323,603	129,720
Flexsteel Industries, Inc.	6,000	220,806	262,080
Flextronics International, Ltd.	140,035	1,219,023	1,688,822
FLIR Systems, Inc.	901,771	18,333,522	29,713,354
Flotek Industries, Inc.	51,500	902,323	377,495
Flowers Foods, Inc.	399,400	5,086,222	7,372,924
Flowserve Corp.	310,900	15,371,155	13,807,069
Fluidigm Corp.	26,300	621,688	212,241
Fluor Corp.	348,000	17,528,906	18,687,600
Flushing Financial Corp.	29,900	595,862	646,438
FMC Corp.	308,000	15,289,879	12,433,960
FMC Technologies, Inc.	792,805	25,918,582	21,691,145
FNB Corp.	402,975	4,791,603	5,242,705
Foamix Pharmaceuticals, Ltd.	20,600	236,282	134,312

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Fogo de Chao, Inc.	3,300	50,367	51,513
Foot Locker, Inc.	784,836	30,023,064	50,621,922
Forbo Holdings AG	1,866	1,124,105	2,270,026
Ford Motor Company	10,391,718	115,812,649	140,288,193
Ford Otomotiv Sanayi A.S.	44,803	576,883	590,966
Forest City Realty Trust, Inc. - Class A	496,600	11,598,784	10,473,294
Forestar Group, Inc.	30,700	484,613	400,328
FormFactor, Inc.	422,150	2,846,350	3,069,031
Formosa Chemicals & Fibre Corp.	129,000	264,105	321,458
Formosa International Hotels Corp.	41,038	390,182	247,370
Formosa Petrochemical Corp.	370,000	941,531	1,063,417
Forrester Research, Inc.	9,200	267,807	309,212
Fortinet, Inc.	487,755	13,585,552	14,939,936
Fortune Brands Home & Security, Inc.	474,933	9,099,114	26,615,245
Forum Energy Technologies, Inc.	110,333	1,866,596	1,456,396
Forward Air Corp.	99,156	4,513,895	4,493,750
Fossil Group, Inc.	96,600	6,662,431	4,290,972
Foundation Medicine, Inc.	12,200	411,912	221,796
Four Corners Property Trust, Inc.	130,424	2,247,206	2,341,111
Fox Chase Bancorp, Inc.	10,700	174,035	206,724
Fox Factory Holding Corp.	15,400	258,012	243,474
Foxconn Technology Company, Ltd.	122,700	265,472	275,259
Francescas Holdings Corp.	40,700	855,237	779,812
Franklin Covey Company	17,930	342,842	315,389
Franklin Electric Company, Inc.	621,984	16,231,174	20,009,225
Franklin Financial Network, Inc.	6,757	169,315	182,439
Franklin Resources, Inc.	1,218,600	31,688,104	47,586,330
Franklin Street Properties Corp.	118,155	1,491,264	1,253,625
Frank's International N.V.	79,000	1,335,164	1,301,920
Fred's, Inc.	36,600	559,695	545,706
Freenet AG	44,751	1,212,001	1,340,685
Freeport-McMoRan, Inc.	2,481,200	39,617,371	25,655,608
FreightCar America, Inc.	114,431	3,646,568	1,782,835
Fresh Del Monte Produce, Inc.	32,100	1,205,568	1,350,447
Fresh Market, Inc./The	67,893	2,377,931	1,936,987
Freshpet, Inc.	19,000	351,656	139,270
Frontier Communications Corp.	3,258,100	17,298,681	18,212,779
Frontline, Ltd.	42,679	537,483	357,223
FRP Holdings, Inc.	17,300	551,904	615,880
Frutarom Industries, Ltd.	28,580	962,123	1,497,609
FTD Companies, Inc.	17,700	561,215	464,625
FTI Consulting, Inc.	91,818	3,510,643	3,260,457
Fubon Financial Holding Company, Ltd.	15,519,679	12,761,796	19,770,906
Fubon Financial Holding Company, Ltd. - Rights	682,443	0	0
FuelCell Energy, Inc.	19,025	275,323	128,799
Fugro Nv	69,557	4,738,214	1,337,575
Fuji Heavy Industries, Ltd.	335,800	10,816,377	11,876,018
Fujitsu General, Ltd.	59,000	774,661	911,811
Fujitsu, Ltd.	2,412,000	13,392,506	8,940,248
Fulton Financial Corp.	174,200	2,326,572	2,330,796
Furukawa Electric Company, Ltd.	242,000	541,466	523,208
FutureFuel Corp.	22,300	341,036	262,917
G&K Services, Inc. - Class A	19,300	986,356	1,413,725
G4S plc	8,712,371	33,374,364	23,867,486
Gain Capital Holdings, Inc.	454,361	3,892,936	2,980,608
Galena Biopharma, Inc.	147,900	329,696	201,144
Galenica Holding AG	12,430	13,259,200	18,768,632
Galp Energia SGPS S.A. - B Shares	1,042,289	11,289,271	13,124,532
GAMCO Investors, Inc. - Class A	9,967	381,101	369,377

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Gamesa Corporacion Tecnologica S.A.	171,586	3,091,139	3,395,393
GameStop Corp. - Class A	250,300	11,473,267	7,942,019
Gaming & Leisure Properties, Inc.	297,150	10,150,389	9,187,878
Gannett Company, Inc.	291,254	3,950,000	4,409,586
Gap, Inc./The	619,100	22,288,955	18,201,540
Garmin, Ltd.	269,400	11,539,845	10,765,224
Gartner, Inc.	270,962	17,065,556	24,210,455
Gas Natural SDG S.A.	49,583	972,571	1,004,046
GasLog, Ltd.	40,900	784,674	398,366
Gastar Exploration, Inc.	73,800	211,023	81,180
GATX Corp.	462,256	21,836,212	21,957,160
Gaztransport et Technigaz S.A.	5,034	296,385	164,982
GCL-Poly Energy Holdings, Ltd.	6,311,950	1,990,402	1,041,609
GCP Applied Technologies, Inc.	385,494	7,822,746	7,686,750
GDF Suez	443,800	9,722,165	6,898,188
GDF Suez - Strip VVPR	106,806	0	122
GEA Group	164,158	7,653,412	8,043,849
Geberit AG	1,436	484,793	538,772
Geely Automobile Holdings, Ltd.	10,705,000	5,394,757	5,299,676
Gemalto Nv	97,498	6,464,333	7,218,417
Gener8 Maritime, Inc.	18,861	174,452	133,159
Generac Holdings, Inc.	122,186	5,113,688	4,550,207
General Cable Corp.	57,183	1,250,661	698,204
General Communication, Inc. - Class A	56,703	812,744	1,038,799
General Dynamics Corp.	887,380	55,909,841	116,575,111
General Electric Company	23,906,400	401,192,590	759,984,456
General Growth Properties, Inc.	1,316,100	35,379,155	39,127,653
General Mills, Inc.	1,733,400	50,113,082	109,810,890
General Motors Company	5,358,997	183,673,662	168,433,276
Genesco, Inc.	55,063	3,266,484	3,978,302
Genesee & Wyoming, Inc. - Class A	137,995	10,509,167	8,652,287
Genesis Healthcare, Inc.	33,500	202,138	77,720
Genie Energy, Ltd. - Class B	11,500	125,925	87,515
Genmab A/S	195,757	8,722,465	27,172,046
GenMark Diagnostics, Inc.	383,748	4,344,797	2,022,352
Genocea Biosciences, Inc.	20,100	254,355	155,574
Genomic Health, Inc.	17,400	462,581	430,998
Genpact, Ltd.	365,100	8,057,110	9,927,069
Gentex Corp.	673,200	6,225,144	10,562,508
Gentherm, Inc.	185,848	6,824,966	7,729,418
Genting Berhad	1,756,000	3,686,347	4,410,816
Genting Malaysia Berhad	17,680,200	21,210,117	20,573,653
Genuine Parts Company	527,550	46,124,560	52,417,368
Genworth Financial, Inc. - Class A	1,970,808	12,321,713	5,380,306
Geo Group, Inc./The	148,070	4,512,307	5,133,587
Geospace Technologies Corp.	222,487	12,895,044	2,745,490
Gerdau S.A.	883,000	2,167,901	1,624,481
German American Bancorp, Inc.	12,800	370,475	412,160
Geron Corp.	144,400	567,020	421,648
Gerresheimer AG	71,655	4,358,478	5,628,442
Getinge AB - B Shares	466,430	13,789,687	10,765,053
Getty Realty Corp.	35,378	682,805	701,546
Giant Manufacturing Company, Ltd.	30,000	259,021	173,378
Gibraltar Industries, Inc.	50,442	1,003,816	1,442,641
Gigamon, Inc.	66,308	1,971,910	2,056,874
G-III Apparel Group, Ltd.	49,071	2,414,953	2,399,081
Gildan Activewear, Inc.	57,000	1,584,098	1,739,070
Gilead Sciences, Inc.	4,482,905	118,673,030	411,799,653
Glacier Bancorp, Inc.	73,200	1,685,439	1,860,744

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Gladstone Commercial Corp.	21,400	365,655	350,532
Glatfelter	43,600	871,758	903,828
Glaukos Corp.	30,754	525,406	518,512
GlaxoSmithKline plc	5,402,341	121,849,487	109,638,759
Glencore International plc	18,188,082	49,148,129	41,120,941
Global Blood Therapeutics, Inc.	7,200	339,796	114,192
Global Brass & Copper Holdings, Inc.	22,800	412,601	568,860
Global Eagle Entertainment, Inc.	42,300	575,262	360,396
Global Indemnity plc	7,600	205,814	236,588
Global Payments, Inc.	689,068	14,392,644	44,996,140
Global X China Consumer - ETF	710,424	8,112,448	7,956,749
Globalstar, Inc.	454,700	1,035,872	668,409
Globant S.A.	14,700	443,317	453,642
Globe Telecom, Inc.	33,480	1,841,793	1,614,195
Globus Medical, Inc. - A Shares	155,810	4,066,245	3,700,488
Glory, Ltd.	47,684	1,271,494	1,622,771
Glow Energy PCL	131,695	329,018	344,399
Glu Mobile, Inc.	109,900	720,424	309,918
GNC Holdings, Inc. - Class A	245,205	10,275,108	7,785,259
GoDaddy, Inc. - Class A	53,900	1,448,337	1,742,587
Godrej Consumer Products, Ltd.	15,500	291,748	323,189
Gogo, Inc.	280,565	5,605,315	3,089,021
Golar LNG, Ltd.	573,100	21,884,329	10,298,607
Gold Fields, Ltd. - Sponsored ADR	82,311	362,964	324,305
Golden Ocean Group, Ltd.	61,200	242,891	42,534
Goldman Sachs Group, Inc./The	1,163,625	128,639,416	182,665,853
Goodyear Tire & Rubber Company	1,077,897	33,310,739	35,549,043
GoPro, Inc. - Class A	202,800	12,203,054	2,425,488
Gorman-Rupp Company	19,100	546,243	495,263
Government Properties Income Trust	66,600	1,428,682	1,188,810
GP Strategies Corp.	12,700	400,924	347,980
Graco, Inc.	149,922	5,674,538	12,587,451
Graham Corp.	9,300	192,992	185,163
Graham Holdings Company	8,200	3,813,211	3,936,000
Grainger plc	767,800	2,117,884	2,497,354
Gramercy Property Trust	605,605	4,661,890	5,117,362
Grand Canyon Education, Inc.	46,300	1,930,997	1,978,862
Granite Construction, Inc.	72,430	2,994,633	3,462,154
Graphic Packaging Holding Company	1,807,889	25,023,729	23,231,374
Gray Television, Inc.	1,273,773	15,300,694	14,928,620
Great Ajax Corp.	3,900	55,680	43,641
Great Eagle Holdings, Ltd.	101,000	271,777	365,897
Great Lakes Dredge & Dock Company	55,200	317,334	246,192
Great Plains Energy, Inc.	360,200	9,167,957	11,616,450
Great Southern Bancorp, Inc.	10,600	433,893	393,578
Great Wall Motor Company, Ltd.	5,728,500	5,163,127	4,652,784
Great Western Bancorp, Inc.	143,170	3,820,202	3,904,246
Greatbatch, Inc.	25,400	854,769	905,256
GREE, Inc.	51,400	249,400	282,621
Green Bancorp, Inc.	11,500	158,646	87,055
Green Brick Partners, Inc.	16,300	189,993	123,717
Green Dot Corp. - Class A	79,349	1,434,316	1,822,647
Green Plains, Inc.	37,200	871,782	593,712
Greenbrier Companies, Inc.	162,044	9,240,094	4,478,896
Greencore Group	603,664	2,650,697	3,253,673
Greene King plc	112,271	1,069,491	1,406,314
Greenhill & Company, Inc.	28,300	1,243,509	628,260
Greenlight Capital Re, Ltd. - Class A	27,500	822,876	599,225
Greggs plc	61,145	873,995	955,296

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Security Description	Shares	Cost	Fair Value
Greif, Inc. - Class A	144,024	5,421,252	4,716,786
Griffon Corp.	46,395	703,506	716,803
Grifols S.A.	230,868	4,524,018	3,576,649
Grifols S.A. - ADR	185,842	3,494,821	2,874,976
Group 1 Automotive, Inc.	23,900	1,482,344	1,402,691
Groupe Bruxelles Lambert S.A.	41,241	3,420,846	3,407,693
Groupon, Inc.	1,093,000	5,391,346	4,361,070
GrubHub, Inc.	200,368	6,647,047	5,035,248
Gruma S.A.B. de C.V.	333,195	3,809,924	5,321,516
Grupo Aeroportuario - ADR	4,825	574,899	724,570
Grupo Aeroportuario Del Centro Norte S.A.B. de C.V.	17,236	457,916	785,789
Grupo Aeroportuario Del Pacifico S.A.B. de C.V.	7,675	439,412	680,849
Grupo Aeroportuario Del Pacifico S.A.B. de C.V. - B shares	74,000	667,497	665,569
Grupo Aeroportuario Del Sureste S.A.B. de C.V.	138,810	2,066,062	2,107,856
Grupo Aval Acciones y Valores S.A.	3,177,586	1,085,751	1,237,909
Grupo Financiero Galicia - ADR	8,700	259,907	246,210
Grupo Financiero Inbursa S.A.B. de C.V.	705,153	1,891,852	1,419,132
Grupo Financiero Santander Mexico S.A.B. de C.V.	437,500	650,073	800,317
Grupo Lala S.A.B. de C.V.	114,824	255,647	315,439
Grupo Simec S.A.B. de C.V.	187,135	554,242	516,381
Grupo Televisa S.A.	467,900	2,500,692	2,597,814
GS Home Shopping, Inc.	8,894	1,641,170	1,444,225
GSI Group, Inc.	33,600	511,114	475,776
GTT Communications, Inc.	33,131	697,000	547,987
Guangdong Investment, Ltd.	241,300	238,828	305,181
Guangzhou Automobile Group Company, Ltd.	1,962,000	1,783,661	2,041,286
Guangzhou R&F Properties Company, Ltd. - H Shares	3,713,200	4,209,576	5,323,344
Guaranty Bancorp	60,600	1,021,504	936,876
Gudang Garam Tbk PT	336,900	1,337,363	1,659,093
Guess?, Inc.	62,200	1,239,641	1,167,494
Guidance Software, Inc.	35,400	234,917	152,220
Guidewire Software, Inc.	648,566	32,089,569	35,333,876
Gulf Mark Offshore, Inc. - Class A	23,500	636,447	144,995
Gulfport Energy Corp.	708,916	27,869,214	20,090,679
GZI Transport	520,600	285,525	350,353
H&E Equipment Services, Inc.	81,413	1,590,980	1,427,170
H&R Block, Inc.	605,200	19,523,154	15,989,384
H&R Real Estate Investment Trust	33,000	542,877	535,521
H. Lundbeck A/S	108,600	3,285,956	3,591,236
H.B. Fuller Company	56,400	1,796,818	2,394,180
Habit Restaurants, Inc.	11,800	381,543	219,834
Hackett Group, Inc.	21,900	264,109	331,128
Haemonetics Corp.	57,769	1,946,359	2,020,760
Haier Electronics Group Company, Ltd.	6,453,300	16,270,750	11,248,379
Hain Celestial Group, Inc./The	336,922	16,665,045	13,783,479
Halcon Resources Corp.	66,961	420,360	64,356
Hallador Energy Company	9,900	78,186	45,243
Halliburton Company	2,884,470	72,876,057	103,033,268
Hallmark Financial Services, Inc.	12,900	146,244	148,350
Halma plc	288,000	3,524,743	3,773,085
Halozyme Therapeutics, Inc.	380,290	5,222,703	3,601,346
Halyard Health, Inc.	160,559	5,144,061	4,612,860
Hamamatsu Photonics K.K.	957,300	21,772,940	26,446,163
Hampton Roads Bankshares, Inc.	31,200	64,038	55,224
Hana Financial Group, Inc.	295,410	10,849,926	6,406,233
Hancock Holding Company	245,227	7,234,887	5,630,412
Handy & Hartman, Ltd.	2,400	80,677	65,640
Hanergy Thin Film Power Group, Ltd.	6,100,000	2,411,038	3,074,950
Hanesbrands, Inc.	1,312,517	38,848,280	37,196,732

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Security Description	Shares	Cost	Fair Value
Hankook Tire Company, Ltd.	17,604	695,119	837,406
Hanmi Financial Corp.	30,200	694,199	665,004
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	45,400	867,718	872,588
Hannover Rueckversicheru	83,580	7,369,759	9,752,943
Hanover Insurance Group, Inc.	127,101	7,127,106	11,467,052
Hanssem Company, Ltd.	17,156	3,514,248	3,352,891
Hanwha Chemical Corp.	35,096	740,069	765,692
Hardinge, Inc.	88,900	1,371,727	1,108,583
Hargreaves Lansdown plc	3,018,940	42,053,236	58,317,805
Harley-Davidson, Inc.	446,700	24,702,016	22,929,111
Harman International Industries, Inc.	164,800	17,634,522	14,673,792
Harmonic Drive System, Inc.	100,630	1,981,694	2,577,639
Harmonic, Inc.	104,589	611,947	342,006
Harris & Harris Group, Inc.	491,957	1,323,769	811,729
Harris Corp.	284,800	21,617,349	22,174,528
Harsco Corp.	154,275	1,954,253	840,799
Harte-Hanks, Inc.	44,000	319,561	111,320
Hartford Financial Services Group, Inc./The	1,060,764	49,518,662	48,880,005
Harvard Bioscience, Inc.	30,600	153,000	92,412
Hasbro, Inc.	293,650	22,696,150	23,521,365
Hatteras Financial Corp.	95,300	1,626,466	1,362,790
Haversham Holdings plc	5,110,200	11,623,736	13,404,425
Haverty Furniture Companies, Inc.	58,900	1,316,357	1,246,324
Hawaiian Electric Industries, Inc.	246,300	5,514,531	7,980,120
Hawaiian Holdings, Inc.	260,898	8,931,071	12,311,777
Hawaiian Telcom Holdco, Inc.	10,700	268,849	251,985
Hawkins, Inc.	11,200	449,261	404,208
Haynes International, Inc.	12,400	624,292	452,600
Hays plc	802,496	1,572,294	1,395,647
Hazama Ando Corp.	194,800	1,289,046	949,779
HC2 Holdings, Inc.	18,000	144,900	68,760
HCA Holdings, Inc.	1,017,213	72,567,196	79,393,475
HCI Group, Inc.	215,988	6,917,276	7,192,400
HCL Technologies, Ltd.	163,242	1,905,182	2,006,800
HCP, Inc.	1,072,700	40,568,512	34,948,566
HD Supply Holdings, Inc.	655,068	21,765,461	21,663,099
HDFC Bank, Ltd.	1,422,199	18,324,886	23,004,092
Headwaters, Inc.	105,304	1,754,764	2,089,231
Healthcare Realty Trust, Inc.	194,245	4,811,676	6,000,228
Healthcare Services Group, Inc.	95,621	2,412,433	3,519,809
Healthcare Trust of America, Inc.	287,000	7,278,558	8,443,540
HealthEquity, Inc.	36,700	1,114,857	905,389
HealthSouth Corp.	170,133	6,672,762	6,402,105
HealthStream, Inc.	26,000	750,598	574,340
Healthways, Inc.	28,300	722,529	285,547
Heartland Express, Inc.	65,000	1,315,385	1,205,750
Heartland Financial USA, Inc.	18,500	648,518	569,615
Heartland Payment Systems, Inc.	136,372	5,073,514	13,169,444
HeartWare International, Inc.	17,500	1,279,784	549,850
Hecla Mining Company	347,500	1,042,706	966,050
HEICO Corp.	19,100	1,096,121	1,148,483
HEICO Corp. - Class A	38,600	1,826,751	1,837,360
HeidelbergCement AG	223,687	16,979,202	19,181,414
Heidrick & Struggles International, Inc.	18,000	478,760	426,600
Heineken Holding Nv - Class A	34,722	2,147,271	2,713,536
Heineken Nv	156,496	12,767,294	14,204,384
Helen of Troy, Ltd.	28,700	1,624,153	2,975,903
Helix Energy Solutions Group, Inc.	96,700	1,495,462	541,520
Hellenic Telecommunications Organization S.A.	58,555	491,106	530,474

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Security Description	Shares	Cost	Fair Value
Helmerich & Payne, Inc.	457,315	27,477,783	26,853,537
Hemfosa Fastigheter AB	127,595	1,352,613	1,404,746
Hemisphere Media Group, Inc.	9,200	113,358	120,796
Henderson Group plc	730,000	3,102,721	2,710,158
Hengan International Group Company, Ltd.	174,000	1,685,504	1,509,718
Hennes & Mauritz AB - B Shares	159,000	6,586,840	5,309,349
Henry Schein, Inc.	317,243	42,084,239	54,765,659
Herbalife, Ltd.	350,446	18,304,243	21,573,456
Heritage Commerce Corp.	52,046	472,324	520,980
Heritage Financial Corp.	56,027	952,209	984,394
Heritage Insurance Holdings, Inc.	24,400	579,240	389,668
Heritage Oaks Bancorp	92,418	772,428	719,936
Heritage-Crystal Clean, Inc.	11,500	177,870	114,310
Herman Miller, Inc.	57,800	1,633,428	1,785,442
Hero Honda Motors, Ltd.	3,326	123,407	147,947
Heron Therapeutics, Inc.	29,400	820,515	558,306
Hersha Hospitality Trust	295,173	6,650,010	6,298,992
Hershey Company/The	365,700	33,273,296	33,677,313
Hertz Global Holdings, Inc.	1,342,965	25,769,025	14,141,421
Heska Corp.	5,800	177,716	165,300
Hess Corp.	569,800	35,310,640	29,999,970
Hewlett Packard Enterprise Company	5,830,251	58,719,470	103,370,350
Hexagon AB - Series B	295,323	9,508,575	11,511,721
Hexcel Corp.	975,853	28,053,415	42,654,535
HFF, Inc. - Class A	149,952	4,576,191	4,128,179
Hibbett Sports, Inc.	193,499	6,211,061	6,946,614
Highwoods Properties, Inc.	138,406	5,681,606	6,617,191
Hikma Pharmaceuticals plc	1,005,204	29,755,844	28,606,638
Hill International, Inc.	33,300	178,036	112,221
Hillenbrand, Inc.	107,312	2,918,440	3,213,994
Hill-Rom Holdings, Inc.	140,887	4,318,386	7,086,616
Hilltop Holdings, Inc.	243,750	5,670,849	4,602,000
Hilton Worldwide Holdings, Inc.	1,270,550	34,830,450	28,612,786
Himax Technologies, Inc. - ADR	10,359	102,379	116,435
Hindalco Industries, Ltd.	270,521	300,804	359,279
Hindustan Petroleum Corp.	85,082	1,041,875	1,012,093
Hindustan Zinc, Ltd.	106,600	212,003	295,545
Hingham Institution for Savings	1,400	160,709	166,754
Hitachi, Ltd.	1,865,200	10,949,107	8,738,950
HMS Holdings Corp.	104,040	1,687,908	1,492,974
HNI Corp.	105,550	5,097,916	4,134,394
Hochtief AG	113,081	9,815,682	13,859,049
Holcim, Ltd.	188,300	10,884,239	8,893,446
HollyFrontier Corp.	490,375	17,160,934	17,320,045
Hologic, Inc.	565,800	12,602,862	19,520,100
Home Bancshares, Inc.	170,970	5,398,083	7,001,222
Home Depot, Inc./The	3,650,481	135,149,138	487,083,680
Home Retail Group plc	2,568,188	4,694,064	6,120,103
Homeinss Hotel Group - ADR	6,874	240,844	245,058
HomeServe plc	199,170	1,160,996	1,232,666
HomeStreet, Inc.	51,230	1,088,665	1,066,096
HomeTrust Bancshares, Inc.	18,400	289,753	337,272
Hon Hai Precision Industry Company, Ltd.	15,763,736	38,161,654	41,535,074
Hon Hai Precision Industry Company, Ltd. - GDR	3,556,980	21,584,591	19,029,843
Honam Petrochemical Corp.	24,482	5,624,712	7,310,776
Honda Motor Company, Ltd.	2,038,700	69,451,084	55,976,051
Honeywell International, Inc.	2,117,900	77,284,056	237,310,695
Hong Kong & China Gas Company, Ltd.	3,188,400	6,548,920	5,960,356
Hong Kong Exchanges & Clearing, Ltd.	96,800	2,122,118	2,331,222

Domestic and International Equity

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Security Description	Shares	Cost	Fair Value
Hooker Furniture Corp.	9,900	254,628	325,215
Horace Mann Educators Corp.	360,973	10,401,287	11,439,234
Horiba, Ltd.	42,940	1,553,997	1,604,591
Horizon Bancorp	9,300	227,095	229,896
Horizon Global Corp.	16,520	255,923	207,822
Horizon Pharma plc	384,448	8,045,386	6,370,303
Hormel Foods Corp.	1,079,000	41,350,587	46,655,960
Hornbeck Offshore Services, Inc.	31,500	878,679	312,795
Hortonworks, Inc.	146,393	2,875,945	1,654,241
Hoshizaki Electric Corp. Ltd	24,100	1,419,657	2,013,426
Hospitality Properties Trust	446,400	12,165,931	11,856,384
Host Hotels & Resorts, Inc.	2,364,329	48,424,995	39,484,294
Hotai Motor Company, Ltd.	13,000	144,910	142,990
Houghton Mifflin Harcourt Company	282,960	6,325,682	5,642,222
Houlihan Lokey, Inc.	11,400	254,035	283,860
Housing Development Finance Corp.	224,108	4,361,604	3,741,535
Hovnanian Enterprises, Inc. - Class A	108,800	343,392	169,728
Howard Hughes Corp./The	97,075	13,230,171	10,279,272
Howard Hughes Corp./The	10,300	1,475,990	1,090,667
Hoya Corp.	705,900	20,071,065	26,886,942
HP, Inc.	4,828,366	38,799,192	59,485,469
HRG Group, Inc.	71,700	929,916	998,781
HSBC Holdings plc	1,769,421	17,680,525	11,034,896
HSBC Holdings plc	3,114,503	31,412,730	19,434,149
HSN, Inc.	32,200	2,186,138	1,684,382
Hua Nan Financial Holdings Company, Ltd.	599,500	286,733	298,036
Huadian Power International Corp., Ltd. - H Shares	3,084,000	2,632,147	1,964,141
Huaneng Power International, Inc. - H Shares	1,170,000	1,509,658	1,046,831
Huaneng Renewables Corp., Ltd.	1,300,000	536,475	403,917
Hub Group, Inc. - Class A	41,342	1,412,120	1,686,340
Hubbell, Inc.	171,700	13,974,620	18,188,181
HubSpot, Inc.	47,406	1,932,141	2,067,850
Hudson Pacific Properties, Inc.	143,718	4,359,694	4,156,325
Hufvudstaden AB - A Series	20,795	285,521	330,136
Humana, Inc.	388,000	15,659,777	70,984,600
Hunting plc	53,393	565,796	245,765
Huntington Bankshares, Inc.	2,493,857	28,035,335	23,791,396
Huntington Ingalls Industries, Inc.	158,416	8,795,662	21,693,487
Huntsman Corp.	516,456	9,934,302	6,868,865
Hurco Companies, Inc.	6,000	201,858	197,940
Huron Consulting Group, Inc.	61,428	3,847,782	3,574,495
Husky Energy, Inc.	22,200	283,202	277,532
Husqvarna AB	86,177	668,495	630,911
Hyatt Hotels Corp. - Class A	78,000	4,552,080	3,860,220
Hynix Semiconductor, Inc.	613,829	23,251,105	15,109,554
Hypermarcas S.A.	120,400	689,585	955,318
Hyprop Investments, Ltd.	245,243	2,245,456	1,962,044
Hyster--Yale Materials	15,723	1,081,800	1,047,152
Hyundai Development Company	13,530	487,108	543,637
Hyundai Heavy Industries Company, Ltd.	3,389	366,835	315,607
Hyundai Mipo Dockyard Company, Ltd.	19,581	2,087,403	1,099,248
Hyundai Mobis	178,155	39,371,140	38,790,307
Hyundai Motor Company, Ltd.	258,594	37,200,419	34,483,722
Hyundai Steel Company, Ltd.	136,423	8,301,674	6,620,738
IAC/Interactivecorp	294,381	21,246,936	13,859,457
Iberdrola S.A.	5,926,570	25,688,725	39,582,983
IBERIABANK Corp.	73,936	4,798,676	3,790,699
ICF International, Inc.	19,800	706,150	680,526
ICICI Bank, Ltd.	981,698	4,589,083	3,508,156

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
ICON plc	425,117	25,289,380	31,926,287
Iconix Brand Group, Inc.	44,900	990,491	361,445
ICU Medical, Inc.	18,645	1,340,288	1,940,945
IDACORP, Inc.	54,208	3,126,774	4,043,375
Idea Cellular, Ltd.	264,871	709,217	440,768
Idera Pharmaceuticals, Inc.	78,200	280,802	154,836
IDEX Corp.	310,895	15,701,793	25,766,978
IDEXX Laboratories, Inc.	268,385	10,549,584	21,019,913
IDT Corp. - Class B	23,220	408,664	362,000
IG Group Holdings plc	1,104,243	11,664,747	12,697,028
Ignite Restaurant Group, Inc.	12,346	70,115	40,001
Ignyta, Inc.	19,800	291,210	134,046
IHI Corp.	1,297,000	6,047,103	2,746,439
IHS, Inc. - Class A	266,321	32,414,356	33,066,415
IIDA Group Holdings Company, Ltd.	31,800	520,227	621,033
II-VI, Inc.	149,635	3,007,007	3,248,576
Iliad S.A.	12,702	2,909,565	3,273,423
Illinois Tool Works, Inc.	830,900	35,842,398	85,117,396
Illumina, Inc.	397,900	91,004,427	64,503,569
Iluka Resources, Ltd.	1,124,069	5,497,659	5,672,367
Imagination Technologies Group plc	3,687,800	19,596,119	10,031,149
Imation Corp.	740,690	2,876,549	1,148,070
IMAX Corp.	356,212	11,697,924	11,074,631
Imerys S.A.	73,234	5,238,521	5,114,884
Immersion Corp.	25,600	301,747	211,456
Immune Design Corp.	10,300	244,482	133,900
ImmunoGen, Inc.	84,300	1,253,251	718,236
Immunomedics, Inc.	87,900	440,412	219,750
Impac Mortgage Holdings, Inc.	7,900	161,950	109,573
Impax Laboratories, Inc.	192,404	6,181,023	6,160,776
Imperial Tobacco Group plc	172,876	5,603,936	9,598,577
Imperva, Inc.	36,991	2,158,832	1,868,046
Imprivata, Inc.	8,400	128,436	106,092
IMS Health Holdings, Inc.	306,800	9,451,219	8,145,540
Inari Amertron Berhad	304,500	248,591	251,311
INC Research Holdings, Inc.	15,819	606,946	651,901
Inchcape plc	136,127	1,437,461	1,415,566
inContact, Inc.	386,741	3,413,665	3,438,127
Incyte Corp.	842,726	61,251,006	61,072,353
Independence Contract Drilling, Inc.	15,100	118,164	72,027
Independence Holding Company	6,400	77,394	101,888
Independence Realty Trust, Inc.	29,265	228,713	208,367
Independent Bank Corp.	52,031	2,005,369	2,391,345
Independent Bank Corp.	26,304	364,510	382,723
Independent Bank Group, Inc.	35,101	1,515,697	961,767
Indiabulls Housing Finance, Ltd.	96,791	1,036,897	949,896
Indian Bank	101,769	384,800	159,671
Indivior Group plc	479,969	1,406,778	1,125,161
Indofood Sukses Makmur Tbk PT	3,704,200	1,681,087	2,018,314
Indorama Ventures PCL	346,100	200,502	224,306
Indra Sistemas S.A.	74,590	787,047	869,115
Indus Holding AG	6,910	357,295	341,272
Industria de Diseno Textil S.A. (Inditex)	1,111,057	34,737,406	37,432,394
Industrial & Commercial Bank of China, Ltd. - H Shares	12,038,000	7,965,580	6,735,587
Industrial Bank of Korea	174,392	2,084,576	1,868,050
Industrias Bachoco, S.A	118,604	557,605	512,265
Infinera Corp.	442,736	8,215,821	7,110,340
Infinity Pharmaceuticals, Inc.	44,800	534,112	236,096
Infinity Property & Casualty Corp.	40,237	2,170,913	3,239,079

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Security Description	Shares	Cost	Fair Value
Infoblox, Inc.	89,806	1,990,736	1,535,683
Infosys Technologies, Ltd.	749,009	12,346,702	13,779,571
Infosys Technologies-Sponsored ADR	222,000	4,021,663	4,222,440
Infraestructura Energetica Nova S.A.B. de C.V.	757,876	3,873,809	3,123,443
InfraREIT, Inc.	20,800	651,562	354,640
Infratil, Ltd.	911,700	1,733,718	2,076,218
ING Groep Nv	2,678,629	30,643,179	32,447,348
Ingersoll-Rand plc	1,421,946	92,151,273	88,174,871
Ingles Markets, Inc. - Class A	20,175	915,816	756,563
Ingram Micro, Inc. - Class A	549,110	11,361,008	19,718,540
Ingredion, Inc.	237,567	15,090,397	25,369,780
Inmobiliaria Colonial S.A.	11,441,586	8,885,975	8,487,907
InnerWorkings, Inc.	33,800	215,992	268,710
InnoLux Corp.	28,253,332	14,868,105	9,876,025
Innophos Holdings, Inc.	19,100	975,251	590,381
Innospec, Inc.	24,300	1,089,999	1,053,648
Innoviva, Inc.	466,535	6,695,697	5,873,676
Inogen, Inc.	24,533	956,085	1,103,494
Inotera Memories, Inc.	550,000	414,266	498,151
Inovalon Holdings, Inc. - A Shares	58,000	1,514,200	1,074,160
Inovio Pharmaceuticals, Inc.	317,890	2,700,213	2,768,822
Inphi Corp.	55,590	1,438,621	1,853,371
Insight Enterprises, Inc.	51,279	1,257,332	1,468,631
InsMed, Inc.	60,200	1,422,189	762,734
Insperty, Inc.	19,300	809,494	998,389
Installed Building Products, Inc.	18,900	472,120	502,929
Insteel Industries, Inc.	19,800	403,260	605,286
Instructure, Inc.	3,600	53,470	64,584
Insulet Corp.	98,705	3,118,469	3,273,058
INSYS Therapeutics, Inc.	22,700	744,061	362,973
Integra LifeSciences Holdings Corp.	52,369	2,962,711	3,527,576
Integrated Device Technology, Inc.	379,817	6,841,491	7,763,459
Intel Corp.	13,987,658	227,609,059	452,500,736
Inteliquent, Inc.	32,100	565,835	515,205
Intelsat S.A.	25,700	269,027	64,764
Inter Parfums, Inc.	41,141	1,254,030	1,271,257
Interactive Brokers Group, Inc. - Class A	197,757	7,473,777	7,775,805
Interactive Intelligence Group, Inc.	17,100	586,368	622,782
Intercept Pharmaceuticals, Inc.	37,000	9,769,718	4,753,390
Intercontinental Exchange, Inc.	270,994	63,268,197	63,721,529
InterContinental Hotels Group plc	74,629	2,966,593	3,079,557
Intercorp Financial Services, Inc.	10,800	272,614	279,072
InterDigital, Inc.	289,640	11,831,880	16,118,466
Interface, Inc.	65,000	1,145,832	1,205,100
Internap Network Services Corp.	50,200	466,908	137,046
International Bancshares Corp.	54,700	1,471,588	1,348,902
International Business Machines Corp.	2,501,516	174,340,254	378,854,598
International Consolidated Airlines Group S.A.	126,448	981,417	1,005,951
International Flavors & Fragrances, Inc.	259,800	29,966,518	29,557,446
International Game Technology plc	454,700	8,646,582	8,298,275
International Paper Company	1,177,490	57,647,200	48,324,190
International Speedway Corp. - Class A	26,600	970,336	981,806
Internet Initiative Japan, Inc.	59,772	1,174,144	1,230,060
Interpublic Group of Companies, Inc./The	1,165,149	21,092,900	26,740,170
Intersect ENT, Inc.	48,188	1,107,506	915,572
Intersil Corp. - Class A	146,923	1,929,861	1,964,361
Intertek Group plc	590,143	16,139,916	26,862,891
Interval Leisure Group, Inc.	59,300	1,261,205	856,292
Interxion Hodling Nv	126,468	4,173,407	4,373,263

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Security Description	Shares	Cost	Fair Value
Intesa Sanpaolo S.p.A.	10,151,049	29,926,196	28,155,606
Intesa Sanpaolo S.p.A.	715,237	1,890,885	1,863,200
INTL FCStone, Inc.	16,621	593,738	444,279
Intra-Cellular Therapies, Inc.	44,159	1,381,983	1,227,620
IntraLinks Holdings, Inc.	96,072	1,048,454	757,047
Intrawest Resorts Holdings, Inc.	16,500	205,022	141,075
Intrepid Potash, Inc.	51,300	731,748	56,943
Intrexon Corp.	227,640	9,554,085	7,714,720
Intrum Justitia AB	35,374	879,767	1,249,721
Intuit, Inc.	738,641	74,347,620	76,826,050
Intuitive Surgical, Inc.	121,701	58,993,719	73,148,386
Invacare Corp.	30,500	803,271	401,685
InvenSense, Inc.	125,963	1,696,351	1,058,089
Inventec Company, Ltd.	571,000	427,675	361,931
Inventure Foods, Inc.	30,900	310,903	174,585
Inversiones Aguas Metropolitanas S.A.	125,514	237,765	199,645
Invesco Mortgage Capital, Inc.	120,400	1,826,061	1,466,472
Invesco, Ltd.	1,083,565	39,989,135	33,341,295
Investec plc	345,665	2,967,357	2,546,225
Investec plc	104,439	984,603	772,570
Investec, Ltd.	79,364	754,273	593,072
Investment Technology Group, Inc.	34,900	972,118	771,290
Investor AB - Class B	833,603	21,030,074	29,553,024
Investors Bancorp, Inc.	337,200	4,123,731	3,925,008
Investors Real Estate Trust	111,900	795,062	812,394
Invitae Corp.	6,700	98,332	68,541
InVivo Therapeutics Holdings Corp.	24,200	403,898	168,916
Invuity, Inc.	7,000	87,443	50,540
IOI Corp. Berhad	280,700	321,452	328,796
ION Geophysical Corp.	8,612	564,663	69,585
Ionis Pharmaceuticals, Inc.	411,458	20,675,273	16,664,049
IPG Photonics Corp.	79,300	6,969,902	7,619,144
Ipsen S.A.	33,455	1,659,314	1,924,100
Ipsos	53,983	1,521,611	1,262,930
IRadimed Corp.	2,600	51,064	49,816
IREN S.p.A.	230,846	262,546	414,320
Iridium Communications, Inc.	75,000	738,598	590,250
iRobot Corp.	29,300	890,923	1,034,290
Iron Mountain, Inc.	482,900	15,232,874	16,375,139
Ironwood Pharmaceuticals, Inc.	124,500	1,684,868	1,362,030
iShares Currency Hedged MSCI Germany - ETF	262,397	6,072,916	6,037,755
iShares Currency Hedged MSCI Japan - ETF	4,114	108,239	103,920
iShares Europe Developed Real Estate - ETF	163,075	5,811,178	6,110,420
iShares MSCI Emerging Markets - ETF	996,500	39,566,006	34,130,125
iShares MSCI Germany - ETF	337,404	9,345,900	8,681,405
iShares MSCI Japan - ETF	1,723,683	21,895,361	19,667,223
iShares MSCI Japan Small Cap - ETF	284,654	16,469,855	16,484,313
iShares MSCI Russia Capped - ETF	68,600	1,126,859	880,138
iShares North American Tech-Software - ETF	99,147	9,727,043	9,981,128
iShares U.S. Healthcare Providers - ETF	73,752	7,905,063	8,996,269
iShares U.S. Medical Devices - ETF	79,167	8,133,197	9,696,374
Isle of Capri Casinos, Inc.	267,455	3,652,118	3,744,370
Isramco, Inc.	1,200	136,876	98,040
ISS A/S	313,267	10,254,530	12,596,899
iStar, Inc.	657,903	9,165,766	6,355,343
IT Holdings Corp.	75,700	1,182,975	1,794,251
Itau Unibanco Holdings S.A. - ADR	1,119,800	8,003,969	9,619,082
Itau Unibanco Holdings S.A. - Preferred	141,900	1,216,415	1,249,633
Itau Unibanco Holdings S.A. - Sponsored ADR	1,090,763	10,522,414	9,369,654

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Security Description	Shares	Cost	Fair Value
Itausa Investimentos Itau S.A. - Preferred	3,732,480	9,042,717	8,604,504
ITC Holdings Corp.	355,200	12,053,490	15,476,064
Itron, Inc.	37,200	1,344,470	1,551,984
ITT Corp.	382,700	10,937,366	14,117,803
Ituran Location & Control, Ltd.	4,730	106,561	92,945
Ixia	183,690	2,412,498	2,288,777
IXYS Corp.	22,700	302,577	254,694
J&J Snack Foods Corp.	14,300	1,009,946	1,548,404
J. Alexander's Holdings, Inc.	12,625	157,870	133,320
J.B. Hunt Transport Services, Inc.	391,306	22,020,089	32,963,617
J.G. Wentworth Company	13,200	130,790	16,104
J2 Global, Inc.	59,936	3,066,704	3,690,859
Jabil Circuit, Inc.	839,588	17,395,270	16,178,861
Jack Henry & Associates, Inc.	274,300	18,795,912	23,197,551
Jack In The Box, Inc.	110,122	7,556,234	7,033,492
Jacobs Engineering Group, Inc.	403,077	17,652,480	17,554,003
JAFCO Company, Ltd.	113,900	4,863,769	3,506,330
JAKKS Pacific, Inc.	33,730	285,792	250,951
Jamba, Inc.	12,700	195,156	156,972
James Hardie Industries plc	1,227,508	14,006,404	16,864,492
James River Group Holdings, Ltd.	31,141	761,536	1,004,609
Janus Capital Group, Inc.	367,653	5,611,359	5,378,763
Japan Airlines Company, Ltd.	622,400	14,011,156	22,826,040
Japan Exchange Group, Inc.	1,939,500	28,688,837	29,749,526
Japan Tobacco, Inc.	58,100	1,803,772	2,424,387
Jarden Corp.	484,800	15,719,062	28,578,960
Jardine Cycle & Carriage, Ltd.	10,100	286,987	300,240
Jardine Lloyd Thompson Group plc	103,511	1,520,084	1,256,416
Jardine Matheson Holdings, Ltd.	607,800	20,210,565	34,693,224
Jardine Strategic Holdings, Ltd.	844,500	26,965,716	25,208,325
Jazz Pharmaceuticals plc	208,359	35,229,623	27,201,267
JBS S.A.	4,781,300	17,862,078	14,772,922
JC Decaux S.A.	108,652	3,649,033	4,763,139
JC Penney Company, Inc.	754,039	7,268,604	8,339,671
JD.com, Inc. - ADR	664,716	24,577,120	17,614,974
Jeronimo Martins SGPS S.A.	1,423,180	17,383,463	23,321,265
JetBlue Airways Corp.	968,740	17,016,908	20,459,789
JG Summit Holdings, Inc.	989,320	1,503,033	1,704,909
JGC Corp.	74,000	1,415,959	1,109,391
Jiangsu Express Company, Ltd. - H Shares	238,800	306,472	321,415
Jive Software	42,700	243,137	161,406
John Bean Technologies Corp.	158,626	5,319,407	8,948,093
John Wood Group plc	1,717,502	13,042,054	15,181,678
Johnson & Johnson	8,008,602	366,391,044	866,530,736
Johnson Controls, Inc.	1,879,300	36,340,466	73,236,321
Johnson Matthey plc	745,822	29,049,711	29,414,855
Johnson Outdoors, Inc.	4,600	101,318	102,212
Joint-Stock Financial Corp.Sistema - Sponsored GDR	180,101	1,591,483	1,163,452
Jones Energy, Inc.	26,500	244,124	88,245
Jones Lang Lasalle, Inc.	299,263	30,297,751	35,109,535
Journal Media Group, Inc.	22,300	185,015	266,708
Joy Global, Inc.	326,080	8,529,168	5,240,106
JPMorgan Chase & Company	11,424,799	408,163,739	676,576,597
JSC MMC Norilsk Nickel - ADR	744,209	12,968,297	9,607,738
JSE, Ltd.	31,500	349,807	319,112
Julius Baer Group, Ltd.	268,731	12,933,588	11,589,401
Jumbo S.A.	249,362	3,014,698	3,381,510
Juniper Networks, Inc.	2,370,384	61,175,755	60,468,496
Juno Therapeutics	27,500	1,371,007	1,047,475

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Security Description	Shares	Cost	Fair Value
Jupiter Fund Management plc	2,844,593	17,148,804	16,734,368
Jyske Bank A.S.	9,973	553,942	450,909
K12, Inc.	209,566	2,338,518	2,072,608
K2M Group Holdings, Inc.	60,853	1,303,670	902,450
Kaba Holding AG	465	207,645	298,379
Kadant, Inc.	17,919	846,066	809,222
Kaiser Aluminum Corp.	67,928	4,541,485	5,742,633
Kakaku.com, Inc.	1,140,600	20,724,869	21,209,609
Kaken Pharmaceutical Company, Ltd.	38,000	1,992,414	2,302,416
Kaman Corp.	25,800	842,256	1,101,402
Kanamoto Company, Ltd.	41,274	965,420	972,773
Kaneka Corp.	33,000	321,911	283,038
Kangwon Land, Inc.	8,700	323,239	311,149
Kansai Paint Company, Ltd.	84,700	1,306,491	1,362,495
Kansas City Southern, Inc.	264,280	24,282,879	22,582,726
Kao Corp.	1,003,100	24,803,239	53,575,420
Kapstone Paper & Packaging Corp.	271,267	5,869,311	3,757,048
KAR Auction Services, Inc.	330,958	12,416,724	12,622,738
Karyopharm Therapeutics, Inc.	81,226	2,191,054	724,536
Kasikornbank Public Company, Ltd.	1,475,000	6,117,483	7,253,411
Kasikornbank Public Company, Ltd.	410,600	2,597,718	2,042,496
Kate Spade & Company	344,685	11,930,007	8,796,361
Kato Sangyo Company, Ltd.	64,008	1,344,194	1,584,895
Kawasaki Heavy Industries, Ltd.	1,773,000	7,074,771	5,126,785
Kawasaki Kisen Kaisha, Ltd.	548,015	1,372,387	1,062,923
KB Financial Group, Inc.	42,251	1,480,606	1,176,718
KB Financial Group, Inc. - ADR	254,057	13,097,693	7,009,433
KB Home	255,125	3,691,197	3,643,185
KBC Groep Nv	15,647	909,529	808,347
KBR, Inc.	723,650	14,614,988	11,202,102
KCG Holdings, Inc. - Class A	318,231	3,814,196	3,802,860
KDDI Corp.	699,800	15,546,977	18,716,124
Kearny Financial Corp.	90,800	1,035,514	1,121,380
Kellogg Company	569,500	36,941,329	43,595,225
Kelly Services, Inc. - Class A	29,600	415,502	565,952
Kemper Corp.	43,600	1,526,865	1,289,252
Kennametal, Inc.	181,800	4,127,029	4,088,682
Kennedy Wilson Holdings, Inc.	90,100	2,277,817	1,973,190
Keryx Biopharmaceuticals, Inc.	140,982	1,575,626	658,386
Kesko Oyj - B Shares	37,616	1,434,886	1,663,603
Key Energy Services, Inc.	121,400	253,015	44,845
KeyCorp	2,146,150	31,493,470	23,693,496
Keyence Corp.	74,012	23,355,532	40,425,256
Keysight Technologies, Inc.	613,474	18,239,745	17,017,769
KEYW Holding Corp./The	234,281	2,890,012	1,555,626
Kforce, Inc.	43,467	978,370	851,084
KGHM Polska Miedz S.A.	351,722	9,194,956	7,191,500
Kia Motors Corp.	227,838	9,321,947	9,622,749
Kilroy Realty Corp.	210,052	11,821,656	12,995,917
Kimball Electronics, Inc.	26,600	420,376	297,122
Kimball International, Inc. Class B	31,400	378,176	356,390
Kimberly-Clark Corp.	981,800	51,848,568	132,061,918
Kimberly-Clark de Mexico S.A.B. de C.V.	1,557,200	3,560,465	3,777,206
Kimco Realty Corp.	954,000	23,566,025	27,456,120
Kinden Corp.	376,500	4,773,040	4,622,715
Kinder Morgan, Inc.	4,448,000	156,806,005	79,441,280
Kindred Biosciences, Inc.	298,701	1,717,108	1,030,518
Kindred Healthcare, Inc.	81,600	1,372,560	1,007,760
Kingfisher plc	8,377,530	41,533,784	45,358,537

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Security Description	Shares	Cost	Fair Value
Kingspan Group plc	5,000	99,963	132,188
Kingspan Group plc	486,422	2,818,340	12,942,956
Kinnevik Investment AB - B Shares	1,475,976	39,903,457	41,930,412
Kinross Gold Corp.	1,547,000	4,982,477	5,298,396
KION Group AG	6,254	286,141	365,174
Kirby Corp.	152,760	6,878,587	9,209,900
Kirin Holdings Company, Ltd.	2,505,400	34,074,089	35,175,241
Kirklands, Inc.	17,000	333,801	297,670
Kite Pharma, Inc.	36,427	2,326,478	1,672,364
Kite Realty Group Trust	99,851	2,686,397	2,766,871
KJB Financial Group Company, Ltd.	3,420	33,992	25,031
Klabin S.A.	138,900	759,387	759,168
KLA-Tencor Corp.	372,000	20,072,669	27,085,320
KLX, Inc.	52,800	2,216,478	1,696,992
KMG Chemicals, Inc.	8,800	274,820	203,016
Knight Transportation, Inc.	87,200	2,242,700	2,280,280
Knoll, Inc.	57,985	1,347,422	1,255,375
Knowles Corp.	1,211,862	29,101,585	15,972,341
KOC Holdings A.S.	1,255,181	5,236,843	6,379,103
Kohl's Corp.	492,222	30,344,852	22,942,467
Komatsu, Ltd.	243,100	5,681,459	4,144,131
Kona Grill, Inc.	7,700	155,078	99,715
Konami Corp.	167,200	3,869,610	4,953,743
Kone Oyj	608,612	11,140,013	29,378,515
Konica Minolta Holdings, Inc.	1,297,500	13,073,229	11,036,167
Koninklijke Ahold Nv	1,700,455	21,049,898	38,309,386
Koninklijke DSM Nv	174,095	9,900,512	9,589,178
Kopin Corp.	60,700	247,416	100,762
Koppers Holdings, Inc.	118,204	3,613,587	2,656,044
Korea Electric Power Corp.	221,134	9,383,171	11,640,667
Korn/Ferry International	245,843	5,819,116	6,954,898
Kosmos Energy, Ltd.	361,300	2,594,980	2,102,766
Kraft Heinz Company/The	1,589,855	38,044,062	124,899,009
Kraton Performance Polymers, Inc.	30,300	730,392	524,190
Kratos Defense & Security Solutions, Inc.	41,400	248,310	204,930
Krispy Kreme Doughnuts, Inc.	454,579	8,515,714	7,086,887
Kroger Company/The	3,056,583	33,794,681	116,914,300
Krones AG	28,466	2,735,504	3,433,608
Kronos Worldwide, Inc.	230,580	1,567,074	1,318,918
Kroton Educacional S.A.	795,100	1,871,764	2,575,550
KRUK S.A.	6,900	183,994	333,701
Krung Thai Bank PCL	1,167,900	595,385	620,800
Krung Thai Bank PCL	836,600	410,741	444,696
KT & G Corp.	94,756	6,735,850	9,114,341
KT Corp.	214,280	5,026,500	5,583,722
Kuala Lumpur Kepong Berhad	271,900	1,477,386	1,672,587
Kubota Corp.	445,000	5,750,761	6,083,389
Kulicke & Soffa Industries, Inc.	41,065	666,169	464,856
Kunlun Energy Company, Ltd.	1,525,160	2,078,278	1,325,277
KVH Industries, Inc.	14,700	190,554	140,385
Kyocera Corp.	19,800	909,859	873,247
Kyushu Financial Group, Inc.	59,539	358,988	343,795
L Brands, Inc.	564,600	48,054,186	49,577,526
L E Lundbergforetagen AB	14,975	611,846	820,173
L.B. Foster Company - Class A	9,500	363,696	172,520
L-3 Communications Holdings, Inc.	198,900	24,205,180	23,569,650
La Jolla Pharmaceutical Company	13,600	400,398	284,376
La Quinta Holdings, Inc.	93,500	2,159,499	1,168,750
Laboratory Corp. of America Holdings	263,516	32,157,900	30,865,629

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Labrador Iron Ore Royalty Corp.	84,200	2,402,215	764,892
Laclede Group, Inc./The	110,692	5,569,320	7,499,383
Ladder Capital Corp. REIT	42,369	643,568	527,494
Ladenburg Thalmann Financial	183,200	693,955	458,000
Lakeland Bancorp, Inc.	34,500	397,790	350,175
Lakeland Financial Corp.	21,100	870,573	965,958
Lam Research Corp.	400,450	31,170,550	33,077,170
Lamar Advertising Company - Class A	185,700	8,937,805	11,420,550
Lancaster Colony Corp.	30,948	2,811,282	3,421,920
Landauer, Inc.	9,800	454,593	324,086
Landec Corp.	193,990	2,384,617	2,036,895
Lands' End, Inc.	16,500	393,596	420,915
Landstar System, Inc.	138,100	7,652,322	8,922,641
Lannett Company, Inc.	63,847	2,657,995	1,144,777
Lantheus Holdings, Inc.	22,500	79,811	42,525
Lanxess AG	328,905	16,806,321	15,831,708
Laredo Petroleum Holdings, Inc.	865,396	17,765,341	6,862,590
Largan Precision Company, Ltd.	3,700	124,981	286,835
Las Vegas Sands Corp.	944,600	51,144,008	48,816,928
LaSalle Hotel Properties	320,501	9,975,251	8,111,880
Lattice Semiconductor Corp.	106,500	667,794	604,920
Lawson Products, Inc.	5,300	117,501	103,774
Lazard, Ltd. - Class A	355,021	19,025,871	13,774,815
La-Z-Boy, Inc.	264,591	6,594,926	7,075,163
LDR Holding Corp.	39,840	1,403,605	1,015,522
Lear Corp.	366,392	32,251,537	40,731,799
LegacyTexas Financial Group, Inc.	60,129	1,366,606	1,181,535
Legg Mason, Inc.	236,955	11,692,964	8,217,599
Leggett & Platt, Inc.	428,000	21,253,776	20,715,200
Legrand S.A.	566,859	18,727,563	31,810,505
Leidos Holdings, Inc.	160,612	6,825,132	8,081,996
LeMaitre Vascular, Inc.	10,900	123,497	169,168
Lending Tree, Inc.	26,859	1,775,791	2,626,273
LendingClub Corp.	234,126	2,938,935	1,943,246
Lennar Corp. - Class A	480,815	24,386,447	23,252,213
Lennar Corp. - Class B	22,200	960,795	859,362
Lennox International, Inc.	118,440	6,430,461	16,011,904
Lenovo Group, Ltd.	186,000	173,994	144,838
Leopalace21 Corp.	181,670	3,364,346	1,099,120
Leucadia National Corp.	1,545,054	36,424,412	24,983,523
Level 3 Communications, Inc.	658,100	34,877,571	34,780,585
Lexicon Pharmaceuticals, Inc.	79,556	747,571	950,694
Lexington Realty Trust	197,100	1,924,493	1,695,060
Lexmark International, Inc.	362,370	12,689,444	12,114,029
LG Chemical, Ltd.	19,955	5,040,821	5,714,640
LG Corp.	86,861	5,181,051	5,202,849
LG Display Company, Ltd.	560,736	15,828,833	13,042,653
LG Electronics, Inc.	214,174	10,031,113	11,536,480
LG Household & Health Care, Ltd.	16,157	10,892,122	13,351,141
LG Telecom, Ltd.	324,152	3,307,885	3,132,109
LGI Homes, Inc.	33,411	602,803	808,880
LHC Group, Inc.	13,800	426,666	490,728
Libbey, Inc.	21,200	838,210	394,320
Liberty Broadband Corp. - Class A	59,800	3,254,267	3,477,968
Liberty Broadband Corp. - Class C	151,800	8,186,412	8,796,810
Liberty Global plc - Class A	248,844	10,671,126	9,580,494
Liberty Global plc - Class C	709,733	26,634,829	26,657,571
Liberty Holdings, Ltd.	397,415	3,684,625	3,906,329
Liberty Interactive Corp.Qvc Group - Series A	1,128,356	32,413,850	28,490,989

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Liberty Lilac Group - Class C	31,040	1,621,200	1,175,795
Liberty Media Corp. - Series A	239,600	8,752,520	9,255,748
Liberty Media Corp. - Series C	460,100	16,590,731	17,525,209
Liberty Property Trust	343,000	11,418,312	11,476,780
Liberty Tax, Inc.	5,500	130,623	107,745
Liberty TripAdvisor Holdings	73,900	2,530,590	1,637,624
Liberty Ventures Corp. - Series A	324,400	13,101,933	12,690,528
LifeLock, Inc.	219,837	3,476,369	2,653,433
LifePoint Health, Inc.	101,300	4,115,312	7,015,025
Lifetime Brands, Inc.	9,800	143,164	147,686
Lifeway Foods, Inc.	4,300	76,815	46,569
Ligand Pharmaceuticals - Class B	77,105	6,861,209	8,257,174
Light S.A.	201,100	1,605,135	562,898
Limelight Networks, Inc.	55,300	227,791	100,093
Limoneira Company	10,500	226,980	159,600
Linamar Corp.	72,400	3,380,606	3,497,836
Lincoln Electric Holdings, Inc.	219,960	10,770,165	12,883,057
Lincoln National Corp.	808,230	42,176,471	31,682,616
Lindblad Expeditions Holding, Inc.	6,584	64,528	65,445
Linde AG	22,300	4,000,401	3,254,002
Lindsay Corp.	11,200	655,205	802,032
Linear Technology Corp.	1,704,941	72,070,321	75,972,171
Link REIT	1,096,098	5,293,849	6,500,378
LinkedIn Corp. - A Shares	320,213	69,569,874	36,616,357
Lintec Corp.	41,576	930,471	744,998
Lion Biotechnologies, Inc.	41,200	402,524	209,296
Lionbridge Technologies, Inc.	84,988	508,866	430,039
Lions Gate Entertainment Corp.	217,900	8,080,411	4,761,115
Liquidity Services, Inc.	53,025	697,940	274,670
LSI (Link Solutions For Industry)	40,219	1,054,811	1,058,709
Lite-On Technology Corp.	1,264,000	1,490,083	1,543,475
Lithia Motors, Inc.	73,782	6,440,720	6,443,382
Littelfuse, Inc.	204,110	13,016,156	25,127,982
LivaNova plc	44,500	2,348,057	2,402,110
Live Nation Entertainment, Inc.	333,300	7,950,204	7,435,923
Live Oak Bancshares, Inc.	3,000	53,392	45,000
LivePerson, Inc.	83,840	843,068	490,464
LKQ Corp.	1,258,155	21,641,454	40,172,889
Lloyds TSB Group	76,956,698	72,597,587	75,236,827
L'Occitane International S.A.	709,315	1,650,723	1,265,630
Lockheed Martin Corp.	742,600	56,362,293	164,485,900
Loen Entertainment, Inc.	3,530	113,594	241,075
Loews Corp.	711,700	27,692,540	27,229,642
LogMeIn, Inc.	35,960	1,909,527	1,814,542
Longfor Properties Company, Ltd.	178,700	241,727	254,807
Lonza Group AG	159,536	17,121,194	27,104,378
Loomis AB - B Shares	137,152	3,869,871	3,882,762
Loral Space & Communications, Inc.	13,700	864,513	481,281
L'Oreal S.A.	134,962	22,411,482	24,215,172
Lotte Shopping Company	19,342	4,258,966	4,245,227
Louisiana-Pacific Corp.	821,830	13,520,272	14,069,730
Lowe's Companies, Inc.	3,062,375	77,668,806	231,974,906
Loxo Oncology, Inc.	13,950	238,715	381,393
LPL Financial Holdings, Inc.	189,200	8,748,880	4,692,160
LSB Industries, Inc.	18,000	573,426	229,500
LSI Industries, Inc.	19,700	187,999	231,475
LTC Properties, Inc.	34,100	1,145,284	1,542,684
Lululemon Athletica, Inc.	329,409	20,148,117	22,304,283
Lumber Liquidators Holdings, Inc.	124,532	2,317,215	1,633,860

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Lumentum Holdings, Inc.	330,852	8,284,391	8,923,078
Luminex Corp.	41,600	775,697	807,040
Lumos Networks Corp.	68,185	845,283	875,495
Lundin Mining Corp.	61,325	206,677	193,915
Luxoft Holding, Inc.	19,500	1,179,324	1,073,085
Luxottica Group S.p.A.	20,847	1,237,479	1,152,176
LVMH Moet Hennessy Louis Vuitton S.A.	132,503	23,140,183	22,724,566
Lydall, Inc.	16,700	311,886	543,084
LyondellBasell Industries Nv - Class A	1,313,109	79,344,218	112,375,868
M&T Bank Corp.	356,200	46,162,898	39,538,200
M/I Homes, Inc.	23,700	551,885	442,005
Macerich Company/The	367,600	28,918,144	29,128,624
Mack-Cali Realty Corp.	515,612	10,546,745	12,116,882
MACOM Technology Solutions Holdings, Inc.	70,799	2,639,605	3,100,288
Macquarie Infrastructure Corp.	158,100	12,948,154	10,662,264
MacroGenics, Inc.	31,000	990,373	581,250
Macy's, Inc.	935,050	60,194,124	41,226,355
Madison Square Garden Company/The - Class A	48,133	8,408,089	8,007,406
Magellan Health, Inc.	38,279	2,183,420	2,600,292
Magna International, Inc. - Class A	512,700	10,025,179	22,129,994
Magnit - Sponsored GDR	86,292	4,929,492	3,447,365
Mahindra & Mahindra - GDR	1,409,541	27,368,679	25,301,261
Maiden Holdings, Ltd.	80,292	1,170,217	1,038,978
MainSource Financial Group, Inc.	31,000	631,280	653,790
MakeMyTrip, Ltd.	84,006	1,968,281	1,519,669
Malayan Banking Berhad	1,266,486	2,589,107	2,928,029
Malaysia Airports Holdings Berhad	189,500	235,983	330,283
Malibu Boats, Inc.	16,300	338,303	267,320
Mallinckrodt plc	327,239	39,175,262	20,053,206
Manhattan Associates, Inc.	906,186	12,442,003	51,534,798
Manitowoc Company, Inc./The	309,400	1,331,434	1,339,702
Manitowoc Foodservice, Inc.	309,400	4,247,216	4,560,556
MannKind Corp.	230,100	1,636,328	370,461
Manpower, Inc.	273,443	14,418,925	22,263,729
ManTech International Corp.	388,784	11,299,067	12,437,200
Marathon Oil Corp.	1,525,600	36,110,041	16,995,184
Marathon Petroleum Corp.	1,875,747	35,723,004	69,740,273
Marchex, Inc. - Class B	29,600	141,198	131,720
Marcus & Millichap, Inc.	13,500	653,762	342,765
Marcus Corp./The	18,800	334,314	356,260
Marico, Ltd.	713,006	2,537,554	2,630,335
Marin Software , Inc.	57,466	304,444	173,547
Marine Harvest ASA	45,299	587,156	698,277
Marine Products Corp.	9,800	62,989	74,382
MarineMax, Inc.	70,767	1,704,644	1,377,833
Markel Corp.	39,740	33,513,817	35,430,992
Market Vectors India Small-Cap Index - ETF	152,372	6,818,970	5,852,609
Market Vectors Russia - ETF	51,500	1,114,727	842,540
MarketAxess Holdings, Inc.	60,395	3,555,415	7,539,108
Marketo, Inc.	80,485	2,706,322	1,575,091
Markit, Ltd.	347,995	9,380,575	12,301,623
Marks & Spencer Group plc	1,718,301	9,236,302	10,031,978
Marlin Business Services, Inc.	13,900	260,414	198,909
Marriott International, Inc. - Class A	476,300	36,515,962	33,903,034
Marriott Vacations Worldwide Corp.	74,025	4,463,207	4,996,688
Marsh & McLennan Companies, Inc.	1,532,800	51,698,825	93,178,912
Marshalls plc	48,657	264,089	248,968
Marten Transport, Ltd.	81,243	1,833,520	1,520,869
Martin Marietta Materials, Inc.	177,884	26,635,805	28,374,277

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Maruti Udyog, Ltd.	121,349	6,843,774	6,809,910
Marvell Technology Group, Ltd.	1,036,700	12,869,102	10,688,377
Masco Corp.	1,366,920	32,259,974	42,989,634
Masimo Corp.	67,882	2,053,144	2,840,183
Masonite International Corp.	40,050	2,630,541	2,623,275
MasTec, Inc.	93,075	1,772,266	1,883,838
MasterCard, Inc. - Class A	3,384,502	161,073,938	319,835,439
Matador Resources Company	80,477	2,159,591	1,525,844
Match Group, Inc.	30,500	419,476	337,330
Materion Corp.	31,027	1,015,472	821,595
Matrix Service Company	25,600	513,003	453,120
Matson, Inc.	43,600	1,419,369	1,751,412
Mattel, Inc.	818,500	20,747,408	27,517,970
Matthews International Corp. - Class A	65,126	3,123,661	3,352,035
Mattress Firm Holding Corp.	21,200	1,222,185	898,668
Mattson Technology, Inc.	68,200	203,918	248,930
Maxim Integrated Products, Inc.	648,600	20,555,406	23,855,508
Maximus, Inc.	77,747	4,830,130	4,092,602
MaxLinear, Inc. - Class A	184,591	2,304,869	3,414,934
MaxPoint Interactive, Inc.	6,200	61,442	10,974
MB Financial, Inc.	129,509	3,955,984	4,202,567
MBIA, Inc.	142,400	825,920	1,260,240
MCBC Holdings, Inc.	5,800	78,721	81,664
McCormick & Company, Inc.	377,500	31,703,687	37,553,700
McDermott International, Inc.	227,900	1,268,429	932,111
McDonald's Corp.	2,737,360	105,854,603	344,031,405
McGrath Rentcorp	87,210	2,204,706	2,187,227
McGraw Hill Financial, Inc.	836,662	86,913,084	82,812,805
McKesson Corp.	603,272	42,838,713	94,864,522
MDC Holdings, Inc.	38,300	1,073,303	959,798
MDC Partners, Inc. - Class A	134,254	3,245,374	3,168,394
MDU Resources Group, Inc.	494,072	9,408,410	9,614,641
Mead Johnson Nutrition Company	519,025	44,027,029	44,101,554
Meda AB	243,671	3,743,875	4,541,760
Medgenics, Inc.	15,500	115,630	68,200
Media General, Inc.	359,990	6,220,145	5,871,437
Mediaset Espana Comunicacion S.A.	151,096	1,979,826	1,739,894
MediaTek, Inc.	1,439,000	19,554,962	11,043,780
Medical Properties Trust, Inc.	631,084	7,366,479	8,191,470
Medicines Company	70,507	1,823,355	2,240,007
Medidata Solutions, Inc.	1,111,824	23,188,326	43,038,707
Medifast, Inc.	23,390	675,816	706,144
MediPal Holdings Corp.	562,000	7,366,393	8,910,396
Medivation, Inc.	484,940	24,827,360	22,297,541
Medley Management, Inc.	5,400	63,612	29,700
MEDNAX, Inc.	583,994	24,755,163	37,737,692
Medtronic plc	4,065,445	152,588,624	304,908,375
Mega Financial Holding Company, Ltd.	390,700	324,001	277,996
Megacable Holdings S.A.B. de C.V.	61,300	223,883	256,285
MegaFon OAO - GDR	24,548	566,119	270,028
Meggitt plc	1,632,784	12,881,844	9,542,091
Megmilk Snow Brand Company, Ltd.	13,900	276,898	349,865
Melco Crown Entertainment, Ltd. - ADR	167,842	4,371,868	2,771,071
Mellanox Technologies, Ltd.	77,130	3,418,309	4,190,473
Melrose Industries plc	54,093	528,248	277,171
Memorial Resource Development Corp.	587,026	9,860,999	5,975,925
Mentor Graphics Corp.	114,732	3,023,611	2,332,502
MercadoLibre, Inc.	189,841	20,516,944	22,372,762
Mercantile Bank Corp.	15,400	311,176	345,268

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Merchants Bancshares, Inc.	4,500	140,833	133,830
Merck & Company, Inc.	8,058,238	223,798,715	426,361,373
Merck KGaA	386,952	25,047,143	32,326,129
Mercury General Corp.	62,200	3,318,306	3,452,100
Mercury Systems, Inc.	132,399	2,214,967	2,687,700
Meredith Corp.	85,287	4,465,177	4,051,133
Meridian Bancorp, Inc.	54,200	708,379	754,464
Meridian Bioscience, Inc.	1,059,987	20,964,835	21,846,332
Merit Medical Systems, Inc.	44,500	743,714	822,805
Meritage Home Corp.	321,607	9,790,448	11,725,791
Meritor, Inc.	627,374	6,454,698	5,056,634
Meritz Securities Company, Ltd.	80,205	306,213	250,027
Merrimack Pharmaceuticals, Inc.	219,253	2,252,941	1,835,148
Mesa Laboratories, Inc.	3,400	319,139	327,590
Mesoblast, Ltd.	2,007,208	11,674,574	3,968,195
Meta Financial Group, Inc.	7,100	292,254	323,760
Metaldyne Performance Group, Inc.	12,800	244,156	215,168
Metcash, Ltd.	700,143	770,750	937,138
Methanex Corp.	95,800	4,300,101	3,091,493
Methode Electronics, Inc.	38,000	1,037,844	1,111,120
MetLife, Inc.	2,435,769	89,994,336	107,027,690
Metro AG	402,340	15,118,970	12,484,589
Metro Bank & Trust	379,287	722,945	679,166
Metro Pacific Investments Corp.	7,372,900	836,425	939,927
Metsa Board Oyj - B Shares	60,670	202,442	406,523
Mettler-Toledo International, Inc.	151,014	39,045,399	52,063,587
MFA Mortgage Investments, Inc.	849,800	6,406,302	5,821,130
MGE Energy, Inc.	33,500	1,262,131	1,750,375
MGIC Investment Corp.	1,090,559	10,717,502	8,364,588
MGM Resorts International	1,027,500	19,250,981	22,029,600
MGP Ingredients, Inc.	9,800	157,388	237,552
Michael Kors Holdings, Ltd.	689,452	27,884,434	39,271,186
Michael Page International	387,500	2,581,158	2,377,079
Michaels Companies, Inc./The	149,517	3,846,092	4,181,990
Michelin - Class B	221,920	17,033,318	22,742,302
Micro Focus International plc	464,000	8,824,926	10,470,443
Micro Strategy, Inc.	9,800	1,323,290	1,761,256
Microchip Technology, Inc.	480,000	21,376,321	23,136,000
Micron Technology, Inc.	2,707,650	37,778,534	28,349,096
Microsemi Corp.	299,580	9,881,552	11,476,910
Microsoft Corp.	26,318,093	660,941,678	1,453,548,276
Mid-America Apartment Communities, Inc.	187,160	12,583,521	19,129,624
Middleby Corp./The	302,741	34,489,887	32,323,657
Middlesex Water Company	15,800	350,700	487,430
MidWestOne Financial Group, Inc.	7,200	211,985	197,640
Milacron Holdings Corp.	14,300	233,513	235,807
Miller Industries, Inc.	10,300	206,888	208,884
MiMedx Group, Inc.	142,070	1,402,570	1,241,692
MINDBODY, Inc. - Class A	7,500	120,228	99,975
Minerals Technologies, Inc.	34,800	2,330,398	1,978,380
Minor International PCL	349,200	350,997	367,265
Mirati Therapeutics, Inc.	11,900	402,679	254,660
MISTRAS Group, Inc.	17,600	345,250	435,952
Mitcham Industries, Inc.	149,600	2,532,787	457,776
Mitie Group plc	273,423	1,345,597	1,009,987
Mitsubishi Chemical Corp.	53,600	348,300	280,173
Mitsubishi Electric Corp.	1,050,000	10,107,493	11,018,951
Mitsubishi UFJ Financial Group, Inc.	1,553,641	10,036,828	7,208,717
Mitsui Chemicals, Inc.	295,000	1,053,856	984,252

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Mix Telematics, Ltd. - Sponsored ADR	14,085	97,042	55,636
Mixi, Inc.	26,200	917,244	974,385
Mizuho Financial Group, Inc.	10,340,300	20,726,697	15,465,140
MKS Instruments, Inc.	52,000	1,523,202	1,957,800
MMC Norilsk Nickel PJSC - ADR	193,266	2,957,481	2,578,168
MMI Holdings, Ltd.	144,664	358,656	244,910
Mobile Mini, Inc.	183,128	6,771,548	6,046,887
Mobile Telesystems OJSC - Sponsored ADR	235,900	2,932,347	1,908,431
MobileIron, Inc.	163,782	1,335,687	740,295
Mobileye Nv	197,700	7,595,838	7,372,233
Mochida Pharmaceutical Company, Ltd.	4,300	298,630	319,836
Model N, Inc.	234,319	2,498,679	2,523,616
Modern Times Group - B Shares	125,281	3,618,965	3,758,415
Modine Manufacturing Company	43,700	485,769	481,137
ModusLink Global Solutions, Inc.	34,500	120,285	50,715
Moelis & Company - Class A	17,800	515,758	502,494
Mohawk Industries, Inc.	163,614	30,385,753	31,233,913
MOL Hungarian Oil & Gas Nv	95,332	5,069,211	5,736,406
Molina Healthcare, Inc.	438,509	20,635,423	28,279,445
Molson Coors Brewing Company - Class B	335,300	24,792,241	32,249,154
Momenta Pharmaceuticals, Inc.	207,177	3,230,980	1,914,315
Monarch Casino & Resort, Inc.	9,300	130,545	180,978
Moncler S.p.A.	572,547	7,763,533	9,688,822
Mondelez International, Inc.	4,687,800	77,384,232	188,074,536
Mondi plc	791,784	9,294,594	15,204,096
MoneyGram International, Inc.	26,800	264,486	164,016
MoneySuperMarket.com Group plc	70,724	331,394	322,947
Monmouth Real Estate Investment Corp.	97,200	983,276	1,155,708
Monogram Residential Trust, Inc.	157,900	1,484,840	1,556,894
Monolithic Power Systems, Inc.	69,541	2,986,756	4,425,589
Monotype Imaging Holdings, Inc.	44,275	941,017	1,059,058
Monro Muffler Brake, Inc.	58,499	3,140,906	4,180,924
Monsanto Company	1,177,500	29,243,348	103,313,850
Monster Beverage Corp.	381,753	51,629,462	50,918,215
Monster Worldwide, Inc.	83,100	427,634	270,906
Moody's Corp.	479,270	51,881,848	46,278,311
Moog, Inc. - Class A	239,550	7,585,704	10,942,644
Morgan Stanley	5,343,282	142,129,950	133,635,483
Morgans Hotel Group	24,700	166,557	34,086
Morinaga & Company, Ltd.	66,000	344,573	336,474
Morningstar, Inc.	72,500	5,797,873	6,399,575
Mosaic Company/The	765,200	34,566,899	20,660,400
Motorcar Parts of America, Inc.	27,806	824,853	1,056,072
Motorola Solutions, Inc.	430,500	25,812,865	32,588,850
Movado Group, Inc.	15,800	404,659	434,974
MRC Global, Inc.	160,693	2,237,350	2,111,506
MRV Engenharia e Participacoes S.A.	126,100	298,213	421,282
MS&AD Insurance Group Holdings	1,684,300	34,136,600	46,994,660
MSA Safety, Inc.	64,149	3,082,839	3,101,604
MSC Industrial Direct Company - Class A	117,300	6,043,844	8,951,163
MSCI, Inc.	415,273	14,429,655	30,763,424
MSG Networks, Inc.	138,600	3,147,028	2,396,394
MTN Group, Ltd.	484,291	5,913,350	4,451,737
MTS Systems Corp.	14,900	793,293	906,665
MTU Aero Engines Holding AG	62,680	5,636,231	6,020,581
Mueller Industries, Inc.	77,197	2,127,458	2,271,136
Mueller Water Products, Inc.	1,708,881	16,201,728	16,883,744
Muenchener Rueckver AG	110,164	18,842,767	22,439,808
Multi Packaging Solutions International, Ltd.	16,900	262,899	274,287

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Multi-Color Corp.	18,376	1,136,446	980,360
Multi-Fineline Electronix, Inc.	8,300	192,337	192,643
Murata Manufacturing Company, Ltd.	186,772	17,888,812	22,549,900
Murphy Oil Corp.	764,483	24,726,735	19,257,327
Murphy USA, Inc.	118,962	5,314,767	7,310,215
Myers Industries, Inc.	22,300	316,617	286,778
Mylan Nv	1,310,537	39,337,854	60,743,390
MyoKardia, Inc.	5,000	63,118	53,550
MYR Group, Inc./Delaware	39,253	1,159,901	985,643
Myriad Genetics, Inc.	302,300	10,345,540	11,315,089
Nabors Industries, Ltd.	1,477,039	20,808,624	13,588,759
Nabtesco Corp.	131,414	3,405,385	2,953,439
NACCO Industries, Inc. - Class A	4,900	276,884	281,309
Nampak, Ltd.	175,332	557,035	253,914
Nan Ya Plastics Corp.	1,133,000	2,591,333	2,379,779
Nano String Technologies, Inc.	20,663	280,542	314,491
Nanometrics, Inc.	21,900	342,030	346,896
NantKwest, Inc.	5,800	79,461	47,676
NASDAQ, Inc.	342,500	17,894,462	22,735,150
Naspers, Ltd. - N Shares	447,262	62,718,995	62,673,850
Natera, Inc.	7,900	67,079	75,208
National Bank Holdings Corp. - Class A	33,800	660,530	689,182
National Bank of Abu Dhabi	273,241	629,250	650,184
National Bankshares, Inc.	6,300	184,854	216,216
National Beverage Corp.	11,300	248,098	478,216
National CineMedia, Inc.	87,077	1,401,998	1,324,441
National Commerce Corp.	5,500	137,335	129,855
National Fuel Gas Company	195,400	6,591,438	9,779,770
National General Holdings Corp.	40,600	804,941	876,554
National Grid plc	2,843,677	32,702,509	40,349,005
National Health Investors, Inc.	36,600	2,339,474	2,434,632
National HealthCare Corp.	10,200	643,977	635,460
National Instruments Corp.	648,751	17,006,126	19,533,893
National Interstate Corp.	6,500	173,335	194,480
National Oilwell Varco, Inc.	941,770	40,805,865	29,289,047
National Penn Bancshares, Inc.	158,072	1,712,999	1,681,886
National Presto Industries, Inc.	4,700	331,229	393,578
National Research Corp. - Class A	9,000	121,640	139,950
National Retail Properties, Inc.	309,200	8,794,752	14,285,040
National Storage Affiliates	57,895	888,960	1,227,374
National Western Life Group, Inc. - Class A	2,300	559,946	530,449
Nationstar Mortgage Holdings, Inc.	55,880	1,240,978	553,212
Natural Gas Services Group, Inc.	13,400	308,598	289,842
Natural Grocers by Vitamin Cottage, Inc.	12,454	268,786	264,897
Natural Health Trends Corp.	8,100	248,445	268,515
Nature's Sunshine Products, Inc.	9,700	124,315	93,120
Natus Medical, Inc.	32,800	1,010,822	1,260,504
Nautilus, Inc.	232,268	4,029,863	4,487,418
Navidea Biopharmaceuticals, Inc.	137,500	196,300	129,869
Navient Corp.	1,015,500	16,920,539	12,155,535
Navigant Consulting, Inc.	46,300	549,064	732,003
Navigators Group, Inc./The	14,732	1,026,809	1,235,573
Navios Maritime Acquisition Corp.	75,000	256,530	119,250
Navios Maritime Holdings, Inc.	74,400	269,559	84,072
Navistar International Corp.	139,217	1,909,925	1,742,997
NBT Bancorp, Inc.	43,200	1,022,369	1,164,240
NCC AB - B Shares	21,962	717,065	801,086
NCI Building Systems, Inc.	275,442	3,310,209	3,911,276
NCI, Inc. - Class A	1,885	26,373	26,409

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Security Description	Shares	Cost	Fair Value
NCR Corp.	548,518	13,812,981	16,417,144
NCSOFT Corp.	1,986	315,115	440,233
Neenah Paper, Inc.	15,700	654,416	999,462
Neff Corp. - Class A	9,600	95,630	71,424
Nektar Therapeutics, Inc.	180,527	2,276,864	2,482,246
Nelnet, Inc. - Class A	23,800	986,554	937,006
Neogen Corp.	846,497	17,569,813	42,621,124
Neogenomics, Inc.	518,014	2,623,362	3,491,414
NeoPhotonics Corp.	194,925	1,764,462	2,736,747
Neos Therapeutics, Inc.	3,700	63,922	39,923
Neste Oil Oyj	575,989	11,710,069	18,982,170
Nestle S.A.	1,306,920	81,887,012	98,054,824
NetApp, Inc.	680,600	21,075,565	18,573,574
Netcare, Ltd.	1,775,886	5,079,622	4,358,817
NetEase, Inc. - ADR	127,321	20,807,643	18,280,749
NetEnt AB	6,335	300,625	358,218
Netflix, Inc.	1,117,300	38,025,716	114,221,579
NETGEAR, Inc.	91,592	3,375,263	3,697,569
NetScout Systems, Inc.	1,192,065	21,757,862	27,381,733
NetSuite, Inc.	220,400	20,468,974	15,095,196
Neurocrine Biosciences, Inc.	97,867	4,441,787	3,870,640
Neustar, Inc. - Class A	70,812	1,912,093	1,741,975
Nevro Corp.	106,692	5,911,290	6,002,492
New Clicks Holdings	2,447,763	18,407,985	16,173,076
New Europe Property Investment plc	52,303	600,380	667,905
New Home Company, Inc./The	8,100	123,918	99,306
New Jersey Resources Corp.	147,614	3,490,750	5,377,578
New Media Investment Group, Inc.	43,100	808,955	717,184
New Mountain Finance Corp.	213,751	3,101,914	2,701,813
New Oriental Education & Technology Group, Inc.	768,164	23,309,440	26,570,793
New Relic, Inc.	5,300	168,594	138,224
New Residential Investment Corp.	225,000	3,588,796	2,616,750
New Senior Investment Group	265,412	3,939,665	2,733,744
New York Community Bancorp, Inc.	1,026,600	15,790,537	16,322,940
New York Mortgage Trust, Inc.	99,900	767,194	473,526
New York REIT, Inc.	344,800	3,607,757	3,482,480
New York Times Company/The - Class A	134,100	1,881,579	1,670,886
Newcrest Mining, Ltd.	216,808	3,052,159	2,828,581
Newell Brands, Inc.	666,070	28,159,949	29,500,240
Newfield Exploration Company	566,927	18,612,654	18,850,323
NewLink Genetics Corp.	20,000	922,713	364,000
NewMarket Corp.	19,900	3,495,614	7,885,574
Newmont Mining Corp.	1,167,300	24,562,851	31,026,834
Newpark Resources, Inc.	224,702	1,876,183	970,713
Newport Corp.	59,741	945,044	1,374,043
News Corp. - Class A	1,434,032	21,413,275	18,312,589
News Corp. - Class B	277,500	3,948,324	3,676,875
NewStar Financial, Inc.	22,000	231,044	192,500
Nexen Tire Corp.	40,129	607,996	510,560
NexPoint Residential Trust, Inc.	17,473	235,706	228,726
Nexstar Broadcasting Group, Inc. - Class A	175,892	8,460,698	7,786,739
NextEra Energy, Inc.	1,190,450	44,635,695	140,877,853
NGK Insulators, Ltd.	124,000	2,968,173	2,293,661
NGK Spark Plug Company, Ltd.	86,300	2,443,447	1,653,901
NHK Spring Company, Ltd.	137,900	1,371,563	1,321,396
NHN Corp.	30,423	16,005,937	16,946,005
NIC, Inc.	1,289,984	13,024,033	23,258,412
NICE Systems, Ltd.	28,150	1,485,471	1,845,718
NICE Systems, Ltd. - Sponsored ADR	26,647	1,726,180	1,726,459

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Security Description	Shares	Cost	Fair Value
Nichi-Iko Pharmaceutical Company, Ltd.	126,500	2,909,984	2,921,785
Nidec Corp.	19,500	1,466,955	1,336,087
Nielsen Holdings plc	841,000	38,508,100	44,287,060
Nihon M&A Center, Inc.	11,107	404,842	647,278
Nike, Inc. - Class B	4,035,686	81,100,560	248,073,618
Nimble Storage, Inc.	49,800	1,352,634	390,432
Nine Dragons Paper Holdings, Ltd.	699,450	991,612	529,330
Nintendo Company, Ltd.	27,944	4,863,259	3,977,971
Nippon Hodo Company, Ltd.	135,000	1,760,510	2,273,722
Nippon Telegraph & Telephone Corp.	460,600	16,578,435	19,867,332
Nippon Yusen Kabushiki Kaisha	138,830	361,318	268,038
NiSource, Inc.	1,130,334	20,588,475	26,630,669
Nissan Motor Company, Ltd.	6,584,300	66,254,705	61,012,932
Nivalis Therapeutics, Inc.	12,348	103,123	51,491
NI Industries	6,200	45,044	14,012
NMI Holdings, Inc. - Class A	45,500	356,729	229,775
NN Group Nv	314,388	8,839,868	10,301,790
NN, Inc.	108,853	2,564,457	1,489,109
Nobilis Health Corp.	29,200	195,640	91,104
Noble Corp.Plc	2,445,634	42,967,126	25,312,312
Noble Energy, Inc.	1,834,044	85,700,079	57,607,322
Nong Shim Company, Ltd.	1,360	393,984	475,691
Noodles & Company	11,500	186,299	136,390
Nordea AB	86,359	981,848	830,918
Nordex AG	250,711	4,026,388	6,889,600
Nordic American Offshore, Ltd.	17,200	147,107	77,056
Nordic American Tankers, Ltd.	87,900	1,216,156	1,238,511
Nordson Corp.	198,537	8,635,434	15,096,753
Nordstrom, Inc.	348,364	26,663,573	19,929,904
Norfolk Southern Corp.	783,700	18,815,450	65,243,025
Nortek, Inc.	15,136	1,045,462	730,917
North Atlantic Drilling, Ltd.	6,530	92,356	17,892
North Star Asset Management Group, Inc.	459,227	8,396,043	5,212,226
Northern Oil & Gas, Inc.	56,300	553,276	224,637
Northern Trust Corp.	532,200	41,656,462	34,683,474
Northfield Bancorp, Inc.	52,123	773,487	856,902
Northrop Grumman Corp.	591,303	42,705,500	117,018,864
NorthStar Realty Europe Corp.	136,150	1,162,428	1,579,340
NorthStar Realty Finance Corp.	474,977	12,074,578	6,231,698
Northwest Bancshares, Inc.	93,600	1,160,157	1,264,536
Northwest Biotherapeutics, Inc.	42,700	427,690	62,342
Northwest Natural Gas Company	26,200	1,096,349	1,410,870
Northwest Pipe Company	8,700	178,503	80,214
NorthWestern Corp.	114,775	4,919,340	7,087,356
Norwegian Cruise Line Holdings, Ltd.	406,546	22,827,091	22,477,928
Novartis AG	1,041,198	72,610,626	75,780,818
Novatek Microelectronics Corp.	141,000	572,244	567,347
Novatek OAO - Sponsored GDR	31,372	3,374,330	2,818,774
Novatel Wireless, Inc.	34,300	98,441	60,711
Novavax, Inc.	452,569	3,736,551	2,335,256
Novo Nordisk A/S - B Shares	2,158,312	64,036,221	117,258,838
Novo Nordisk A/S - Sponsored ADR	51,171	2,150,492	2,772,956
Novocure, Ltd.	5,900	110,196	85,432
Novozymes A/S - B Shares	410,593	5,213,236	18,488,759
NOW, Inc.	336,500	10,518,988	5,962,780
NRG Energy, Inc.	1,078,819	19,633,041	14,035,435
NRG Yield, Inc. - Class A	32,900	827,864	446,453
NRG Yield, Inc. - Class C	59,100	1,204,859	841,584
NS Solutions Corp.	16,800	335,264	330,186

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Security Description	Shares	Cost	Fair Value
nTelos Holdings Corp.	15,700	115,319	144,440
NTPC, Ltd.	949,920	1,848,666	1,848,272
NTT Data Corp.	55,800	2,756,610	2,805,018
NTT Docomo, Inc.	1,514,200	28,824,841	34,387,611
Nu Skin Enterprises, Inc.	190,466	7,951,335	7,285,325
Nuance Communications, Inc.	2,023,421	38,978,888	37,817,738
Nucor Corp.	729,700	31,453,318	34,514,810
Nufarm, Ltd.	45,798	257,860	264,226
Numericable S.A.S.	384,470	9,396,435	16,206,162
Nutraceutical International Corp.	7,700	169,202	187,495
NutriSystem, Inc.	69,662	1,406,177	1,453,846
NuVasive, Inc.	192,631	9,083,541	9,371,498
Nuvectra Corp.	8,467	76,910	45,805
NV5 Global, Inc.	4,700	114,821	126,101
NVE Corp.	4,900	339,792	276,997
Nvidia Corp.	1,322,560	28,664,578	47,122,813
NVR, Inc.	12,680	15,476,016	21,966,832
NXP Semiconductors Nv	290,326	22,440,864	23,536,729
NxStage Medical, Inc.	76,493	1,254,536	1,146,630
Oasis Petroleum, Inc.	153,600	1,608,610	1,118,208
Obayashi Corp.	108,800	914,805	1,074,496
OC Oerlikon Corp. AG	137,191	1,203,722	1,421,119
Ocado Group plc	6,337,247	29,664,459	26,423,831
Occidental Petroleum Corp.	2,110,100	59,642,680	144,394,143
Oceaneering International, Inc.	1,030,363	35,159,123	34,249,266
OceanFirst Financial Corp.	12,200	211,131	215,696
Oclaro, Inc.	89,100	232,938	481,140
Ocular Therapeutix, Inc.	12,800	303,156	123,648
Ocwen Financial Corp.	98,000	1,024,100	242,060
Office Depot, Inc.	1,240,700	7,081,835	8,808,970
OFG Bancorp	40,700	603,909	284,493
OGE Energy Corp.	454,700	7,039,160	13,018,061
OHR Pharmaceutical, Inc.	40,926	235,943	131,372
Oil Search, Ltd.	1,354,841	8,024,956	7,045,349
Oil States International, Inc.	440,131	20,714,719	13,872,929
Oil-Dri Corp. of America	4,500	139,690	152,010
Old Dominion Freight Line, Inc.	407,551	23,574,801	28,373,701
Old National Bancorp	113,400	1,531,192	1,382,346
Old Republic International Corp.	683,725	9,779,589	12,498,493
Old Second Bancorp, Inc.	26,800	175,004	192,156
Olin Corp.	164,500	3,724,161	2,857,365
Ollie's Bargain Outlet Holdings	42,520	920,206	996,244
Olympic Steel, Inc.	10,781	299,205	186,619
Olympus Optical Company	889,769	24,322,185	34,634,453
OM Asset Management plc	260,412	4,139,314	3,476,500
Omega Flex, Inc.	2,700	89,855	93,906
Omega Healthcare Investors, Inc.	495,510	14,049,864	17,491,503
Omega Protein Corp.	21,100	288,215	357,434
Omeros Corp.	167,258	3,027,445	2,565,738
Omnicell, Inc.	36,300	1,029,505	1,011,681
Omnicom Group, Inc.	567,800	41,830,743	47,257,994
OMNOVA Solutions, Inc.	62,158	475,080	345,598
On Assignment, Inc.	51,900	1,334,017	1,916,148
ON Semiconductor Corp.	1,181,263	12,999,072	11,328,312
OncoCyte Corp.	13,574	106,489	62,576
OncoMed Pharmaceuticals, Inc.	17,600	415,380	177,936
Oncothyreon, Inc.	84,200	342,913	106,934
OnDeck Capital, Inc.	137,944	1,296,818	1,074,584
One Gas, Inc.	50,900	2,137,616	3,109,990

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Security Description	Shares	Cost	Fair Value
One Liberty Properties, Inc.	11,400	251,888	255,474
OneBeacon Insurance Group, Ltd.	20,700	299,116	263,511
OneMain Holdings, Inc.	119,500	6,047,074	3,277,885
ONEOK, Inc.	631,753	21,407,613	18,864,145
Ono Pharmaceutical Company, Ltd.	343,500	11,202,394	14,562,725
Ooredoo Q.S.C.	58,435	1,234,236	1,492,408
Opera Software ASA	73,405	502,615	584,844
Ophthotech Corp.	72,287	4,880,704	3,055,571
OPKO Health, Inc.	740,819	10,836,395	7,697,109
Opower, Inc.	23,800	272,078	162,078
Oppenheimer Holdings, Inc. - Class A	9,400	251,257	148,332
Opus Bank	10,700	363,409	363,800
Oracle Corp.	10,490,439	208,285,262	429,163,859
Oracle Corp. Japan	89,800	3,797,782	5,049,477
Oracle Financial Services Software, Ltd.	4,290	269,763	228,640
OraSure Technologies, Inc.	402,960	2,644,659	2,913,401
ORBCOMM, Inc.	371,894	2,268,485	3,767,286
Orbital ATK, Inc.	162,330	9,315,980	14,112,970
Orbotech, Ltd.	182,950	3,536,202	4,350,551
Orchid Island Capital, Inc.	16,700	143,954	173,179
Orchids Paper Products Company	9,000	204,641	247,590
O'Reilly Automotive, Inc.	286,890	70,207,448	78,510,317
Orexigen Therapeutics, Inc.	93,400	456,460	52,556
Organovo Holdings, Inc.	85,900	413,778	186,403
Oriflame Cosmetics S.A.	101,668	2,355,723	2,025,409
Orion Energy Systems, Inc.	442,585	1,982,747	615,193
Orion Group Holdings, Inc.	25,500	237,139	132,090
Orion Oyj - Class B	174,999	5,939,728	5,793,154
Oritani Financial Corp.	53,999	769,587	916,363
Ormat Technologies, Inc.	36,800	1,363,751	1,517,632
Ormat Technologies, Inc.	33,412	1,242,906	1,375,762
Orora, Ltd.	2,070,681	2,578,155	3,982,178
Orthofix International Nv	18,700	628,616	776,424
OSG Corp.	43,398	764,491	811,239
Oshkosh Corp.	353,823	14,090,755	14,460,746
OSI Systems, Inc.	262,123	18,450,352	17,166,435
Osiris Therapeutics, Inc.	18,900	351,396	107,919
Osram Licht AG	70,007	3,838,407	3,614,273
Otonomy, Inc.	18,200	411,656	271,544
OTP Bank plc	51,094	947,621	1,283,533
Otsuka Holdings Company, Ltd.	180,200	5,469,157	6,554,185
Otter Tail Corp.	42,600	1,150,520	1,261,812
Outerwall, Inc.	18,300	948,538	676,917
OUTFRONT Media, Inc.	315,100	7,811,195	6,648,610
Outotec Oyj	227,849	1,134,715	861,503
OvaScience, Inc.	34,333	959,660	325,820
Overstock.com, Inc.	23,689	518,158	340,648
Owens & Minor, Inc.	150,209	5,269,501	6,071,448
Owens Corning, Inc.	278,400	11,858,830	13,162,752
Owens-Illinois, Inc.	361,500	8,044,503	5,769,540
Oxford Immunotec Global plc	18,400	262,074	182,344
Oxford Industries, Inc.	19,694	1,190,117	1,324,028
OZ Minerals, Ltd.	257,345	855,531	995,752
P.A.M. Transportation Services, Inc.	3,400	194,115	104,720
PACCAR, Inc.	826,800	53,170,192	45,217,692
Pacific Biosciences of California, Inc.	61,100	395,047	519,350
Pacific Continental Corp.	29,800	390,605	480,674
Pacific Ethanol, Inc.	22,500	241,252	105,300
Pacific Premier Bancorp, Inc.	47,123	884,813	1,007,019

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Security Description	Shares	Cost	Fair Value
Pacira Pharmaceuticals, Inc.	42,785	3,271,783	2,266,749
Packaging Corp. of America	335,430	12,648,635	20,259,972
PacWest Bancorp	436,794	18,895,723	16,226,897
Palo Alto Networks, Inc.	219,800	40,208,942	35,858,172
Paltac Corp.	14,600	297,378	258,889
Pandora A/S	113,370	13,235,269	14,869,305
Pandora Media, Inc.	842,278	14,918,879	7,538,388
Panera Bread Company - Class A	62,500	7,589,623	12,801,875
Panhandle Oil & Gas, Inc. - Class A	16,500	322,120	285,615
Papa John's International, Inc.	59,922	3,125,002	3,247,173
Papa Murphy's Holdings, Inc.	8,300	144,634	99,185
Par Pacific Holdings, Inc.	17,400	333,790	326,424
Paramount Group, Inc.	409,700	7,231,142	6,534,715
Paratek Pharmaceuticals, Inc.	11,700	309,275	177,489
PAREXEL International Corp.	72,784	3,456,674	4,565,740
Paris Orleans S.A.	61,669	1,552,737	1,527,074
Park - Ohio Holdings Corp.	9,100	429,598	389,662
Park City Group, Inc.	9,700	127,910	87,688
Park Electrochemical Corp.	133,421	3,656,564	2,136,070
Park National Corp.	12,700	1,095,138	1,143,000
Park Sterling Corp.	41,100	280,255	274,137
Parker Drilling Company	111,600	396,756	236,592
Parker Hannifin Corp.	322,100	36,336,147	35,778,868
Parkland Fuel Corp.	59,476	986,956	983,565
Parkway Properties, Inc.	507,274	8,727,399	7,943,911
Parsley Energy, Inc. - Class A	164,480	2,877,048	3,717,248
Partners Group	58,162	17,294,753	23,473,725
Party City Holdco, Inc.	65,000	1,299,614	977,600
Patrick Industries, Inc.	25,188	1,011,705	1,143,283
Patriot National, Inc.	7,500	136,575	57,750
Patriot Transportation Holdings	3,000	73,723	60,660
Pattern Energy Group, Inc.	56,100	1,551,989	1,069,827
Patterson Companies, Inc.	322,200	14,399,996	14,991,966
Patterson-UTI Energy, Inc.	1,058,070	15,720,773	18,643,193
Paychex, Inc.	938,512	46,237,491	50,689,033
Paycom Software, Inc.	89,120	2,946,143	3,172,672
Paylocity Holding Corp.	56,678	1,791,125	1,855,638
PayPal Holdings, Inc.	3,610,126	66,806,104	139,350,864
PBB Group Berhad	259,900	1,117,799	1,112,477
PBF Energy, Inc.	273,490	9,012,195	9,079,868
PC Connection, Inc.	9,700	237,525	250,357
PCTEL, Inc.	300,900	2,794,918	1,438,302
PDC Energy, Inc.	237,451	13,128,133	14,116,462
PDF Solutions, Inc.	24,600	398,014	329,148
PDL BioPharma, Inc.	155,100	973,610	516,483
pdvWireless, Inc.	12,500	448,911	429,250
Peab AB	93,677	691,857	829,107
Peabody Energy Corp.	19,400	414,995	45,008
Peapack-Gladstone Financial Corp.	16,500	335,289	278,850
Pearson plc	1,493,132	25,333,082	18,778,188
Pebblebrook Hotel Trust	166,128	5,774,845	4,829,341
Pegasystems, Inc.	38,400	862,186	974,592
Pegatron Corp.	5,703,000	11,186,137	13,307,709
Pendrell Corp.	2,733,780	4,675,030	1,448,903
Penn National Gaming, Inc.	527,342	7,959,675	8,801,338
Penn Real Estate Investment Trust	66,700	1,266,622	1,457,395
Penns Woods Bancorp, Inc.	4,400	187,638	169,576
PennyMac Financial Services, Inc. - A Shares	12,100	216,832	142,296
PennyMac Mortgage Investment Trust	74,000	1,324,708	1,009,360

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Penske Automotive Group, Inc.	165,973	8,008,944	6,290,377
Pentair plc	602,564	36,262,755	32,695,123
Penumbra, Inc.	7,015	349,774	322,690
Peoples Bancorp, Inc.	16,700	394,989	326,318
Peoples Financial Services Corp.	7,900	300,597	293,880
People's Insurance Company of China, Ltd.	966,000	496,488	408,491
People's United Financial, Inc.	709,600	11,556,362	11,303,928
PepsiCo, Inc.	4,562,830	200,400,887	467,598,818
Perceptron, Inc.	225,790	2,451,868	1,095,082
Peregrine Pharmaceuticals, Inc.	171,700	251,859	72,200
Perficient, Inc.	33,900	611,833	736,308
Performance Food Group, Inc.	14,500	317,778	338,575
Performance Sports Group, Ltd.	42,500	712,435	135,150
PerkinElmer, Inc.	262,600	13,717,077	12,988,196
Pernix Therapeutics Holdings, Inc.	39,600	240,518	41,580
Pernod Ricard S.A.	197,719	16,879,308	22,080,447
Perpetual Trustees Australia	29,533	961,226	989,607
Perrigo Company plc	348,275	63,679,289	44,554,821
Perry Ellis International, Inc.	20,010	415,330	368,384
Persimmon plc	571,961	15,341,692	17,140,358
Petkim	1,777,271	1,975,907	2,518,490
PetMed Express, Inc.	18,500	263,144	331,335
Petra Diamonds, Ltd.	3,250,791	5,813,628	4,917,661
Petrofac, Ltd.	1,552,337	18,556,486	20,549,112
Peugeot S.A.	50,764	989,003	871,193
Peyto Exploration & Development Corp.	14,100	306,319	314,932
Pfenex, Inc.	16,400	354,439	161,212
Pfizer, Inc.	18,909,324	354,389,045	560,472,363
PFSweb, Inc.	11,000	144,980	144,320
PG&E Corp.	1,249,677	34,969,622	74,630,710
PGE S.A.	374,392	2,477,852	1,406,271
PGT, Inc.	45,000	493,746	442,800
Pharmerica Corp.	314,992	8,159,546	6,964,473
PHH Corp.	48,400	1,236,781	606,936
PHI, Inc.	13,000	435,561	245,570
Phibro Animal Health Corp. - Class A	17,400	571,098	470,496
Philip Morris International, Inc.	4,126,000	108,987,376	404,801,860
Philippine Long Distance Telephone Company	5,327	357,878	229,069
Philips Electronics Nv	51,717	1,552,579	1,475,415
Phillips 66	1,556,150	35,422,927	134,747,029
Photronics, Inc.	124,422	1,272,317	1,295,233
Physicians Realty Trust	356,297	5,670,164	6,619,998
PICC Property & Casualty Company, Ltd. - H Shares	143,100	288,958	262,344
Pick n Pay Stores, Ltd.	63,181	300,551	301,729
PICO Holdings, Inc.	21,000	334,350	214,830
Piedmont Natural Gas Company, Inc.	78,600	2,616,972	4,702,638
Piedmont Office REIT - Class A	375,924	7,063,460	7,635,016
Pier 1 Imports, Inc.	183,420	1,703,551	1,285,774
Pigeon Corp.	1,047,400	21,598,488	27,369,668
Pilgrims Pride Corp.	308,500	7,121,484	7,835,900
Pinault-Printemps-Redoute S.A.	6,313	1,063,326	1,130,174
Ping An Insurance Company of China, Ltd. - H Shares	1,550,100	6,797,290	7,414,213
Pinnacle Entertainment, Inc.	206,601	5,433,712	7,251,695
Pinnacle Financial Partners, Inc.	157,951	7,150,095	7,749,076
Pinnacle Foods, Inc.	423,602	17,359,590	18,926,537
Pinnacle West Capital Corp.	246,600	15,080,533	18,512,262
Pioneer Energy Services Corp.	113,441	762,996	249,570
Pioneer Natural Resources Company	436,298	58,303,803	61,404,581
Piper Jaffray Companies, Inc.	27,899	1,178,784	1,382,674

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Security Description	Shares	Cost	Fair Value
Piramal Enterprises, Ltd.	23,942	349,199	374,717
Pitney Bowes, Inc.	1,172,678	26,255,379	25,259,484
Planet Fitness, Inc. - Class A	14,200	232,011	230,608
Plantronics, Inc.	49,836	2,532,532	1,953,073
Platform Specialty Products Corp.	294,500	7,005,457	2,532,700
Plexus Corp.	67,331	2,276,009	2,660,921
Plug Power, Inc.	158,600	433,784	325,130
Ply Gem Holdings, Inc.	19,700	229,375	276,785
PNC Financial Services Group, Inc.	1,606,280	132,491,843	135,843,100
PNM Resources, Inc.	203,765	5,279,214	6,870,956
Point, Inc.	52,800	1,295,340	1,604,271
Points International, Ltd.	12,289	116,122	107,037
Pola Orbis Holdings, Inc.	13,462	708,573	1,117,492
Polaris Industries, Inc.	155,200	9,174,521	15,284,096
Polski Koncern Naftowy Orlen S.A.	505,752	9,539,210	10,041,934
Polskie Gornictwo Naftowe I Gazownictwo S.A.	3,120,673	4,963,516	4,460,620
Polycom, Inc.	131,900	1,722,283	1,470,685
PolyOne Corp.	286,742	9,985,918	8,673,946
Pool Corp.	56,808	3,139,517	4,984,334
Popeyes Louisiana Kitchen, Inc.	44,979	2,687,429	2,341,607
Popular, Inc.	237,300	6,913,741	6,789,153
Portland General Electric Company	311,702	9,233,782	12,309,112
Porto Seguro S.A.	78,743	917,192	605,237
Portola Pharmaceuticals, Inc.	53,660	2,290,932	1,094,664
POSCO - ADR	5,715	395,439	270,491
POSCO - ADR	195,173	14,994,167	9,237,538
Post Holdings, Inc.	122,157	6,400,210	8,400,737
Post Properties, Inc.	142,455	8,168,266	8,510,262
Potash Corp. of Saskatchewan, Inc.	175,200	4,690,687	2,994,837
Potbelly Corp.	19,900	279,638	270,839
Potlatch Corp.	37,100	1,332,800	1,168,650
Pou Chen Corp.	918,000	1,190,231	1,169,463
Poundland Group plc	402,849	1,319,478	903,263
Powell Industries, Inc.	8,300	297,158	247,423
Power Corp. of Canada	17,100	423,782	396,085
Power Finance Corp.	1,164,967	3,794,902	3,014,339
Power Grid Corp. of India, Ltd.	218,892	467,089	459,781
Power Integrations, Inc.	102,915	5,410,317	5,110,759
Power Solutions International, Inc.	4,200	223,398	57,960
PowerSecure International, Inc.	20,500	316,715	383,145
PowerShares International BuyBack Achievers Portfolio - ETF	215,426	5,692,611	5,885,438
Powertech Technology, Inc.	1,174,000	2,445,941	2,662,876
Powszechny Zaklad Ubezpieczen S.A.	70,895	920,796	678,111
PPG Industries, Inc.	718,538	20,349,174	80,109,802
PPL Corp.	1,606,940	50,621,578	61,176,206
PRA Group, Inc.	48,800	1,754,554	1,434,232
PRA Health Sciences, Inc.	20,300	712,821	868,028
Praxair, Inc.	922,383	45,752,944	105,566,734
Precision Drilling Corp.	325,150	863,698	1,365,630
Preferred Apartment Communities, Inc. - Class A	20,300	222,488	257,404
Preferred Bank Los Angeles	12,100	341,247	366,025
Preformed Line Products Company	2,400	94,200	87,648
Premier, Inc. - Class A	86,500	3,076,554	2,885,640
President Chain Store Corp.	198,326	1,426,747	1,445,049
Press Ganey Holdings, Inc.	9,900	279,320	297,792
Prestige Brands Holdings, Inc.	83,869	2,733,724	4,477,766
Price Smart, Inc.	60,451	5,421,692	5,112,946
Priceline Group, Inc./The	148,835	59,296,752	191,842,362
Primerica, Inc.	125,025	5,981,368	5,567,363

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Primoris Services Corp.	38,100	737,535	925,830
Principal Financial Group, Inc.	749,900	38,038,092	29,583,555
PrivateBancorp, Inc.	351,936	11,385,519	13,584,730
ProAssurance Corp.	244,996	11,937,688	12,396,798
Procter & Gamble Company/The	7,291,125	235,580,514	600,132,499
Progenics Pharmaceuticals, Inc.	151,540	1,013,485	660,714
Progress Software Corp.	70,892	1,722,524	1,709,915
Progressive Corp./The	1,512,100	45,878,181	53,135,194
Prologis, Inc.	1,220,500	48,552,881	53,921,690
Promotora y Operadora de Infraestructura S.A.B. de C.V.	185,030	2,285,254	2,480,203
Proofpoint, Inc.	179,686	10,782,216	9,663,513
PROS Holdings, Inc.	848,495	9,929,239	10,003,756
Prosegur Compania de Seguridad S.A.	91,466	480,107	515,939
ProSiebenSat.1 Media AG	418,816	20,597,358	21,565,073
Prosperity Bancshares, Inc.	70,500	3,904,091	3,270,495
Proteon Therapeutics, Inc.	7,100	129,575	54,954
Prothena Corp. plc	34,400	1,550,244	1,415,904
Proto Labs, Inc.	569,078	40,730,368	43,870,223
Providence Service Corp.	14,300	656,812	730,301
Provident Financial Services, Inc.	59,900	948,884	1,209,381
Prudential Corp.	1,506,700	24,286,472	28,174,194
Prudential Financial, Inc.	1,315,184	59,212,539	94,982,588
Pruska Real Estate PCL	348,100	268,711	267,160
PS Business Parks, Inc.	27,936	1,994,937	2,807,847
PT AKR Corporindo Tbk	2,561,000	1,320,474	1,342,304
PT Matahari Department Store Tbk	194,800	243,551	269,576
PTC Therapeutics, Inc.	32,400	1,682,386	208,656
PTC, Inc.	263,100	5,316,250	8,724,396
PTT PCL	40,800	419,875	324,730
Public Bank Berhad	928,000	4,364,225	4,466,959
Public Power Corp.	32,725	142,605	117,096
Public Service Enterprise Group, Inc.	1,405,360	57,893,248	66,248,670
Public Storage, Inc.	453,993	64,202,595	125,224,889
Publicis Groupe S.A.	73,100	4,591,481	5,140,511
Pulte Group, Inc.	935,500	18,959,547	17,503,205
Puma Biotechnology, Inc.	57,300	5,911,974	1,682,901
Pure Storage, Inc. - Class A	28,700	395,990	392,903
Puregold Price Club, Inc.	11,031,200	9,212,406	8,720,506
PVH Corp.	339,714	36,363,402	33,652,069
Pzena Investment Management, Inc. - Class A	11,400	104,563	86,070
Q2 Holdings, Inc.	265,849	6,709,138	6,391,010
QAD, Inc. - Class A	9,300	238,927	197,625
Qantas Airways, Ltd.	5,594,258	10,309,789	17,514,768
Qatar Electricity & Water Company	4,710	247,299	271,626
Qatar Fuel QSC	6,300	273,517	269,031
Qatar Gas Transport Company, Ltd.	64,092	419,861	418,902
Qatar Insurance Company	12,383	287,932	281,911
Qatar Navigation	10,800	287,147	271,379
QBE Insurance Group, Ltd.	1,914,082	31,676,563	16,063,966
QCR Holdings, Inc.	10,600	237,228	252,810
QEP Resources, Inc.	402,300	6,218,749	5,676,453
Qiagen Nv	504,020	11,168,761	11,245,890
Qiagen Nv	601,534	16,241,271	13,438,270
QinetiQ plc	464,216	1,351,049	1,521,256
Qlik Technologies, Inc.	91,400	3,310,210	2,643,288
QLogic Corp.	308,158	3,766,936	4,141,644
Qorvo, Inc.	322,300	18,309,719	16,247,143
QTS Realty Trust, Inc. - Class A	33,233	1,328,315	1,574,580
Quad Graphics, Inc.	28,000	533,870	362,320

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Quaker Chemical Corp.	13,900	747,939	1,179,554
Qualcomm, Inc.	5,189,529	201,685,088	265,392,513
Qualicorp S.A.	58,200	244,578	244,197
Quality Systems, Inc.	1,540,674	24,799,955	23,479,872
Qualys, Inc.	51,877	2,086,581	1,313,007
Quanex Building Products Corp.	32,200	505,438	558,992
Quanta Services, Inc.	376,600	10,609,876	8,496,096
Quantum Corp.	196,200	390,106	119,682
Quebecor, Inc. - Class B	167,400	3,841,668	4,413,267
Quest Diagnostics, Inc.	445,500	32,055,141	31,830,975
Questar Corp.	402,900	6,614,368	9,991,920
Quidel Corp.	894,555	23,207,664	15,440,019
QuinStreet, Inc.	46,188	326,843	157,963
Quintiles Transnational Holdings, Inc.	254,500	18,321,600	16,567,950
Qumu Corp.	229,129	2,274,885	1,056,285
Quotient Technology, Inc.	59,300	668,503	628,580
Rackspace Hosting, Inc.	343,552	9,762,319	7,417,288
Radian Group, Inc.	222,138	3,960,017	2,754,511
Radiant Logistics, Inc.	24,800	181,784	88,536
Radius Health, Inc.	70,143	4,314,622	2,205,296
RadNet, Inc.	115,993	942,740	560,246
Raia Drogasil S.A.	319,798	2,937,789	4,710,343
RAIT Financial Trust	75,600	482,448	237,384
Rakuten, Inc.	2,487,000	23,927,057	24,019,205
Ralph Lauren Corp.	137,300	17,309,322	13,216,498
Rambus, Inc.	323,859	4,457,701	4,453,061
Ramco-Gershenson Properties Trust	312,544	4,539,490	5,635,168
Range Resources Corp.	407,876	18,054,282	13,207,025
Rapid7, Inc.	9,100	187,063	118,937
Raptor Pharmaceutical Corp.	73,500	996,153	338,100
Rational AG	2,400	409,381	1,284,592
Raven Industries, Inc.	71,328	1,465,354	1,142,675
Raymond James Financial, Inc.	702,245	19,274,268	33,433,884
Rayonier Advanced Materials, Inc.	69,709	1,299,207	662,236
Rayonier, Inc.	309,100	5,269,351	7,628,588
Raytheon Company	867,400	48,594,251	106,369,262
RBC Bearings, Inc.	21,800	1,555,698	1,597,068
RE/MAX Holdings, Inc. - Class A	41,379	1,388,460	1,419,300
REA Group, Ltd.	185,368	6,548,176	7,704,372
Reading International, Inc. - Class A	15,100	207,245	180,898
Real Industry, Inc.	22,300	282,095	194,010
RealNetworks, Inc.	567,790	4,164,491	2,305,227
Realty Holdings Corp.	336,100	15,901,096	12,136,571
RealPage, Inc.	48,200	916,471	1,004,488
Realty Income Corp.	570,800	27,138,562	35,680,708
Reckitt Benckiser Group plc	296,045	26,251,109	28,636,518
Recordati S.p.A.	158,687	3,765,577	3,978,299
Red Electrica Corporacion S.A.	12,247	1,035,620	1,064,848
Red Hat, Inc.	430,125	34,546,315	32,048,614
Red Robin Gourmet Burgers, Inc.	37,516	2,721,012	2,418,657
Redefine Properties, Ltd.	3,402,339	2,323,638	2,771,282
Redwood Trust, Inc.	82,300	1,302,064	1,076,484
Regal Beloit Corp.	120,506	6,488,279	7,602,724
Regal Entertainment Group	370,500	7,424,032	7,832,370
Regency Centers Corp.	241,410	13,516,300	18,069,539
Regeneron Pharmaceuticals, Inc.	225,630	72,114,249	81,326,077
REGENXBIO, Inc.	6,800	99,525	73,440
Regional Management Corp.	16,617	285,934	284,317
Regions Financial Corp.	3,046,700	31,526,690	23,916,595

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Security Description	Shares	Cost	Fair Value
Regis Corp.	39,302	615,077	596,997
Regulus Therapeutics, Inc.	25,800	270,197	178,794
Regus plc	343,784	1,490,304	1,564,880
Reinet Investments SCA	862,390	1,859,539	1,861,046
Reinsurance Group of America, Inc.	470,094	23,967,705	45,246,548
Reis, Inc.	40,378	1,001,035	950,902
Reliance Communication, Ltd.	4,599,644	4,258,684	3,472,871
Reliance Industries, Ltd.	646,288	9,452,432	10,200,464
Reliance Steel & Aluminum Company	284,133	15,143,254	19,659,162
RELX Nv	172,830	2,865,272	3,022,174
Relypsa, Inc.	40,236	1,411,697	545,198
RenaissanceRe Holdings, Ltd.	132,800	14,206,106	15,913,424
Renasant Corp.	48,681	1,537,742	1,602,092
Renault S.A.	94,254	6,757,150	9,378,792
Renewable Energy Group, Inc.	89,130	1,058,862	841,387
Rent-A-Center, Inc.	223,576	5,814,186	3,543,680
Rentech, Inc.	361,107	4,861,474	801,658
Rentokil Initial plc	150,639	292,007	382,796
RepliGen Corp.	69,570	2,031,967	1,865,867
Republic Bancorp, Inc. - Class A	9,100	227,181	235,053
Republic Services, Inc.	661,032	25,628,309	31,498,175
Resilient REIT, Ltd.	365,979	2,864,437	3,372,640
ResMed, Inc.	339,100	11,986,973	19,606,762
Resource America, Inc. - Class A	14,600	121,415	84,242
Resource Capital Corp.	31,775	516,676	357,469
Resources Connection, Inc.	68,402	1,063,375	1,064,335
Restaurant Group plc	66,882	581,611	377,404
Restoration Hardware Holdings, Inc.	44,801	4,032,123	1,877,162
Retail Opportunity Investments Corp.	96,500	1,552,672	1,941,580
Retail Properties of America, Inc.	544,400	7,900,010	8,628,740
RetailMeNot, Inc.	127,008	2,108,663	1,017,334
Retrophin, Inc.	34,000	1,096,232	464,440
Revanche Therapeutics, Inc.	18,900	596,772	329,994
Revlon, Inc. - Class A	11,100	398,042	404,151
Rex Energy Corp.	43,800	316,706	33,652
Rex Stores Corp.	13,941	794,240	773,307
Rexel S.A.	137,546	1,666,313	1,967,878
Rexford Industrial Realty, Inc.	85,892	1,326,266	1,559,799
REXLot Holdings, Ltd.	59,390,657	4,633,159	76,568
Rexnord Corp.	137,151	3,202,686	2,773,193
Reynolds American, Inc.	2,208,800	33,130,136	111,124,728
Rheinmetall AG	9,788	630,001	783,228
Rhoen-Klinikum AG	67,577	2,030,151	2,106,152
Rice Energy, Inc.	369,271	7,781,346	5,155,023
Richardson Electronics, Ltd.	136,300	753,481	703,308
Richter Gedeon Nyrt	145,119	2,630,906	2,894,428
Ricoh, Ltd.	660,700	7,167,012	6,736,618
Rigel Pharmaceuticals, Inc.	109,500	393,289	227,760
Rightmove plc	603,737	10,510,677	36,541,002
RigNet, Inc.	11,900	422,049	162,792
Ring Energy, Inc.	18,900	232,520	95,445
RingCentral, Inc. - Class A	52,800	937,099	831,600
Rinnai Corp.	116,200	9,206,523	10,276,507
Rio Tinto plc	284,064	13,958,547	7,984,017
Ritchie Bros Auctioneers, Inc.	72,571	1,832,882	1,965,223
Rite Aid Corp.	2,668,075	22,751,743	21,744,811
RLI Corp.	42,200	1,690,406	2,821,492
RLJ Lodging Trust	253,950	6,729,181	5,810,376
RMR Group, Inc./The - Class A	10,444	179,381	261,204

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Roadrunner Transportation Systems, Inc.	69,284	1,710,495	863,279
Robert Half International, Inc.	435,436	22,301,049	20,282,609
Roche Holding AG	5,593	1,568,269	1,410,442
Roche Holding AG - Genuschein	475,391	92,751,336	117,501,227
Rocket Fuel, Inc.	24,100	203,819	75,915
Rockwell Automation, Inc.	432,146	49,587,978	49,156,608
Rockwell Collins, Inc.	533,760	46,479,677	49,218,010
Rockwell Medical, Inc.	50,100	620,541	376,251
Rockwool International A.S.	3,000	366,131	477,214
Rofin-Sinar Technologies, Inc.	27,100	811,779	873,162
Rogers Communications, Inc.	19,400	728,727	779,930
Rogers Corp.	93,599	5,259,730	5,603,772
Rohm Company, Ltd.	54,200	3,465,036	2,285,760
Rohto Pharmaceutical Company, Ltd.	18,500	277,657	337,426
Rollins, Inc.	464,778	12,402,252	12,604,779
Rolls-Royce Holdings plc	228,359	2,951,416	2,238,463
Rona, Inc.	12,541	151,351	229,499
Roper Technologies, Inc.	301,754	52,804,551	55,151,579
Rosetta Stone, Inc.	289,966	3,730,322	1,945,672
Rosneft OJSC - GDR	584,700	3,300,047	2,655,707
Ross Stores, Inc.	1,392,743	72,420,235	80,639,820
Ross-Simons of Warwick, Inc. (Restricted)	559,817	0	0
Rostelecom - Sponsored ADR	82,529	1,124,549	732,858
Rouse Properties, Inc.	35,700	610,082	656,166
Rovi Corp.	83,600	1,160,858	1,714,636
Rowan Companies plc	1,749,026	39,312,007	28,159,319
Royal Bank of Canada	94,500	5,296,364	5,467,111
Royal Caribbean Cruises, Ltd.	591,675	44,579,217	48,606,101
Royal Dutch Shell plc - A Shares	21,435	478,979	518,816
Royal Dutch Shell plc - A Shares	1,193,664	33,068,447	29,027,517
Royal Dutch Shell plc - B Shares	1,965,465	44,196,421	48,024,368
Royal Gold, Inc.	147,900	11,023,239	7,585,791
RPC, Inc.	130,300	1,592,029	1,847,654
RPM International, Inc.	305,800	6,212,231	14,473,514
RPX Corp.	81,115	1,257,965	913,355
RR Donnelley & Sons Company	793,998	10,637,107	13,021,567
RSP Permian, Inc.	203,733	5,360,864	5,916,406
RTI Surgical, Inc.	52,200	342,054	208,800
Rubicon Project, Inc./The	93,960	1,579,214	1,717,589
Rubicon Technology, Inc.	505,790	2,871,303	369,227
Rubis SCA	9,649	714,010	775,954
Ruby Tuesday, Inc.	56,700	409,609	305,046
Ruckus Wireless, Inc.	70,700	789,789	693,567
Rudolph Technologies, Inc.	157,665	2,084,400	2,153,704
Rural Electrification Corp., Ltd.	987,013	3,297,497	2,477,127
Rush Enterprises, Inc. - Class A	63,213	1,740,703	1,153,005
RusHydro PJSC - ADR	847,277	1,089,427	851,513
Ruth's Hospitality Group, Inc.	618,107	5,338,494	11,379,350
RWE AG	1,655,356	47,470,722	21,457,355
Ryanair Holdings plc	110,694	7,608,998	9,499,759
Ryder System, Inc.	123,100	11,166,302	7,974,418
Ryerson Holding Corp.	22,163	148,806	123,226
Ryman Hospitality Properties, Inc.	80,813	4,146,101	4,160,253
Ryohin Keikaku Company, Ltd.	38,900	3,629,429	8,237,199
S & T Bancorp, Inc.	35,300	923,567	909,328
Sabra Health Care REIT, Inc.	85,441	2,221,564	1,716,510
Sabre Corp.	429,869	11,271,291	12,431,811
Safe Bulkers, Inc.	34,300	120,525	27,560
Safeguard Scientifics, Inc.	18,900	349,356	250,425

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Safety Insurance Group, Inc.	17,701	934,330	1,010,019
Safran S.A.	215,919	15,120,612	15,127,184
Saga Communications, Inc. - Class A	3,300	130,247	132,198
Sage Group, plc/The	1,414,224	11,675,873	12,785,457
Sage Therapeutics, Inc.	20,263	1,282,932	649,632
Sagent Pharmaceuticals, Inc.	275,921	5,889,947	3,357,959
Saia, Inc.	61,580	1,906,617	1,733,477
Sainsbury (J) plc	5,228,063	25,329,181	20,761,997
Saizeriya Company, Ltd.	13,700	302,382	282,423
Salesforce.com, Inc.	1,866,044	54,189,153	137,770,029
Sally Beauty Company, Inc.	448,165	13,150,007	14,511,583
SalMar ASA	12,676	198,540	311,105
Salzgitter AG	22,740	961,191	644,854
Samart Corp.Public Company, Ltd.	136,900	130,234	65,376
Samart Corp.Public Company, Ltd. - Warrants	61,080	0	1,892
Sampo Oyj - A Shares	506,692	18,148,887	24,100,712
Samsonite International S.A.	3,176,800	9,497,433	10,648,652
Samsung Electronics Company, Ltd.	7,313	4,018,494	4,164,753
Samsung Electronics Company, Ltd.	147,873	156,744,026	169,647,933
Samsung Electronics Company, Ltd. - Preferred	7,192	4,769,292	6,961,826
Samsung Fire & Marine Insurance Company, Ltd.	132,271	35,070,870	34,120,274
Samsung SDI Company, Ltd.	23,900	3,274,797	2,068,993
Sanchez Energy Corp.	451,488	5,278,906	2,478,669
Sanderson Farms, Inc.	138,462	11,360,517	12,486,503
Sandisk Corp.	481,900	27,738,914	36,662,952
Sands China, Ltd.	2,842,400	11,388,729	11,579,870
Sandy Spring Bancorp, Inc.	25,000	670,227	695,750
Sanfilippo John B. & Son, Inc.	8,200	422,336	566,538
Sangamo BioSciences, Inc.	63,500	781,321	384,175
San-In Godo Bank, Ltd.	24,816	240,800	153,672
Sankyo Company, Ltd.	15,529	591,419	578,909
Sanlam, Ltd.	172,585	839,269	803,668
Sanmina Corp.	421,278	7,021,033	9,849,480
Sanofi-Aventis S.A.	1,318,416	106,875,325	106,460,130
Sanrio Company, Ltd.	67,049	1,769,109	1,313,002
Santander Consumer USA Holdings	318,800	7,220,428	3,344,212
SAP AG	958,594	65,159,661	77,667,207
SAP AG - Sponsored ADR	13,575	1,026,716	1,091,702
Sapiens International Corp.	21,700	200,147	259,966
Sappi, Ltd.	480,848	2,029,725	2,137,139
SapuraKencana Petroleum Berhad	886,100	434,266	422,439
Saputo, Inc.	11,400	329,636	367,000
Saras Raffinerie Sarde S.p.A.	2,025,182	4,297,079	3,256,300
Sarepta Therapeutics, Inc.	44,700	1,195,892	872,544
Sartorius Stedim Biotech	651	238,516	248,185
SAS AB	79,771	252,415	227,307
Sasol, Ltd.	455,818	16,589,976	13,683,837
Saul Centers, Inc.	9,900	443,217	524,898
Savills plc	162,520	1,922,937	1,775,284
SBA Communications Corp.	524,370	44,915,675	52,526,143
Sberbank of Russia - ADR	997,699	8,500,004	6,943,985
Sberbank of Russia - Sponsored ADR	207,298	1,372,695	1,442,794
SBM Offshore Nv	987,584	15,836,346	12,581,987
SCANA Corp.	388,400	21,154,573	27,246,260
ScanSource, Inc.	143,410	4,482,870	5,790,896
Schibsted ASA - B Shares	58,752	2,011,988	1,627,334
Schibsted ASA - Class A	58,752	2,172,949	1,718,254
Schindler Holding AG	44,950	6,083,008	8,265,749
Schindler Holding, Ltd.	267,059	25,019,269	49,443,493

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Schlumberger, Ltd.	3,444,247	130,794,301	254,013,216
Schneider Electric S.A.	509,653	32,714,267	32,256,247
Schnitzer Steel Industries, Inc.	49,655	844,783	915,638
Schoeller Bleckmann Oilfield Equipment AG	7,831	602,739	477,513
Scholastic Corp.	53,060	1,992,345	1,982,852
Schroders plc	34,347	1,722,880	1,324,515
Schulman (A), Inc.	107,927	3,252,782	2,937,773
Schwab (Charles) Corp./The	3,255,703	44,829,623	91,224,798
Schweiter Technologies AG	1,190	938,788	1,102,208
Schweitzer-Mauduit International, Inc.	31,600	924,988	994,768
SciClone Pharmaceuticals, Inc.	60,040	559,200	660,440
Science Applications International Corp.	91,568	4,642,551	4,884,237
Scientific Games Corp.	409,243	5,645,689	3,859,161
SciQuest, Inc.	25,100	367,761	348,388
Scorpio Bulkers, Inc.	24,500	575,649	80,360
Scorpio Tankers, Inc.	169,000	1,652,271	985,270
Scotts Miracle-Gro Company/The - Class A	340,008	14,748,505	24,742,382
Scripps Networks Interactive, Inc. - Class A	242,375	16,015,234	15,875,562
Seaboard Corp.	304	1,019,550	912,915
SeaChange International, Inc.	396,136	2,812,830	2,186,671
Seacoast Banking Corp. of Florida	21,800	333,910	344,222
SEACOR Holdings, Inc.	18,900	1,219,560	1,029,105
Seadrill, Ltd.	560,477	10,339,861	1,816,701
Seadrill, Ltd.	840,900	7,618,554	2,774,970
Seagate Technology, LLC	109,030	3,559,978	3,756,083
Sealed Air Corp.	877,404	41,906,740	42,124,166
Sears Holdings Corp.	28,800	634,176	440,928
SeaSpine Holdings Corp.	12,352	201,474	180,833
Seattle Genetics, Inc.	396,540	17,850,386	13,914,589
SeaWorld Entertainment, Inc.	344,501	6,594,034	7,255,191
Second Sight Medical Products, Inc.	10,800	150,240	52,164
Securitas - Series B	123,124	1,644,277	2,042,777
SEEK, Ltd.	2,710,911	22,209,227	33,741,258
Sega Sammy Holdings, Inc.	156,100	1,653,080	1,704,121
SEI Investments Company	456,571	16,752,614	19,655,382
Select Comfort Corp.	373,596	8,166,080	7,244,026
Select Income REIT	57,200	1,294,122	1,318,460
Select Medical Holdings Corp.	104,000	1,504,350	1,228,240
Selective Insurance Group, Inc.	73,868	1,963,055	2,704,307
Sembcorp Industries, Ltd.	5,207,700	20,571,331	11,679,232
Semen Gresik (Persero) Tbk PT	1,555,200	1,802,830	1,193,376
SemGroup Corp. - Class A	182,230	12,290,630	4,081,952
Semiconductor Manufacturing International Corp.	21,665,000	2,048,254	1,927,255
Sempra Energy	552,600	57,144,878	57,498,030
Semtech Corp.	65,400	1,381,752	1,438,146
Seneca Foods Corp. - Class A	7,400	198,553	257,076
Senior Housing Properties Trust	539,600	11,573,927	9,653,444
Senior plc	191,391	674,045	627,472
Senomyx, Inc.	101,564	512,937	264,066
Sensata Technologies Holding Nv	103,939	4,869,309	4,036,991
Sensient Technologies Corp.	60,450	4,007,767	3,836,157
Sequenom, Inc.	107,900	361,028	152,139
Sequential Brands Group, Inc.	27,305	289,133	174,479
Serco Group plc	5,574,812	19,911,733	8,212,994
Seres Therapeutics, Inc.	8,900	265,856	236,384
Seria Company, Ltd.	14,601	608,792	882,075
Service Corp. International	732,900	13,484,882	18,087,972
ServiceMaster Global Holdings, Inc.	355,800	13,172,391	13,406,544
ServiceNow, Inc.	351,000	27,702,458	21,474,180

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2016

Security Description	Shares	Cost	Fair Value
ServiceSource International, Inc.	53,800	246,911	229,188
ServisFirst Bancshares, Inc.	22,100	858,360	981,240
SES S.A.	132,747	3,647,446	3,892,981
Seven & I Holdings Company, Ltd.	129,100	3,967,723	5,504,223
Seventy Seven Energy, Inc.	51,200	158,720	29,701
Severstal - GDR	134,192	1,401,074	1,419,751
SGS Societe Generale de Surveillance Holding S.A.	1,400	2,774,578	2,970,605
Shaftesbury plc	225,200	3,123,758	2,948,724
Shake Shack, Inc. - Class A	13,112	692,199	489,340
Shandong Weigao Group Medical Polymer Company, Ltd.	1,896,000	1,407,969	1,207,526
Shanghai Electric Group Company, Ltd. - H Shares	1,830,000	922,978	835,191
Shanghai Fosun Pharmaceutical Company, Ltd.	655,000	1,487,206	1,807,118
Shanghai Pharmaceuticals Holding Company, Ltd.	1,049,400	2,606,467	2,072,675
Sharp Corp.	55,900	619,014	64,159
Shaw Communications, Inc. - Class B	461,693	11,226,651	8,955,798
ShawCor, Ltd.	17,400	343,065	379,761
Shenandoah Telecommunications Company	48,900	823,227	1,308,075
Shenzhen Expressway Company, Ltd.	372,000	169,711	324,685
Sherwin-Williams Company/The	211,900	55,219,699	60,321,573
Shiga Bank, Ltd.	44,438	240,589	187,407
Shimano, Inc.	360,800	24,091,900	56,626,291
Shin-Etsu Chemical Company, Ltd.	173,900	10,623,340	9,011,020
Shinhan Financial Group, Ltd.	248,598	8,877,855	8,803,969
Shinsegae Department Store, Ltd.	13,025	2,435,449	2,312,063
Ship Finance International, Ltd.	58,000	1,004,465	805,620
Shire Pharmaceuticals Group plc - ADR	13,033	2,215,251	2,240,373
Shire plc	11,605	788,855	660,356
Shiseido, Ltd.	1,511,653	25,803,382	33,785,065
Sho-Bond Holdings Company, Ltd.	22,804	888,579	868,376
Shoe Carnival, Inc.	13,700	385,541	369,352
Shopify, Inc. - Class A	12,615	352,553	355,869
ShopRite Holdings, Ltd.	167,318	1,815,973	1,975,099
ShoreTel, Inc.	58,800	407,594	437,472
Shui On Land, Ltd.	1,298,000	346,467	349,746
Shutterfly, Inc.	77,092	3,659,563	3,574,756
Shutterstock, Inc.	28,016	1,459,386	1,029,028
Siam Cement Public Company, Ltd.	21,400	298,469	284,684
Siam Commercial Bank Public Company, Ltd.	1,036,400	3,907,333	4,153,849
Siemens AG	507,842	60,820,156	53,906,962
Sientra, Inc.	6,100	145,562	41,724
Sierra Bancorp	10,800	185,394	196,020
Sigma Designs, Inc.	32,400	355,752	220,320
Signature Bank	173,105	15,658,996	23,563,053
Signet Jewelers, Ltd.	247,960	16,233,203	30,754,479
Silgan Holdings, Inc.	181,213	6,661,003	9,635,095
Silicon Graphics International Corp.	31,800	231,228	226,416
Silicon Laboratories, Inc.	48,617	2,578,072	2,185,820
Silicon Motion Technology Corp. - ADR	18,361	559,951	712,590
Siliconware Precision Industries Company	2,873,000	3,989,506	4,641,934
Silver Bay Realty Trust Corp.	36,000	558,145	534,600
Silver Spring Networks, Inc.	33,200	433,743	489,700
Simmons First National Corp. - Class A	29,600	1,108,531	1,334,072
Simon Property Group, Inc.	878,004	66,125,863	182,352,651
Simpson Manufacturing Company, Inc.	39,200	1,289,069	1,496,264
Sinclair Broadcast Group, Inc. - Class A	236,748	7,626,114	7,280,001
Singapore Airlines, Ltd.	394,800	3,489,545	3,348,148
Singapore Exchange, Ltd.	49,900	301,045	294,598
Singapore Telecommunications, Ltd.	17,463,000	42,993,877	49,538,586
Sino Biopharmaceutical, Ltd.	334,200	258,179	250,761

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
SinoPac Financial Holdings Company, Ltd.	2,310,148	944,305	714,205
Sinopharm Group Company, Ltd.	4,666,300	14,864,694	21,085,897
Sinotrans Shipping, Ltd.	2,784,030	852,277	466,604
Sirius XM Holdings, Inc.	7,764,180	28,971,145	30,668,511
Six Flags Entertainment Corp.	165,100	7,702,164	9,161,399
Sizmek, Inc.	19,500	338,353	56,550
SJVN, Ltd.	606,732	230,333	262,492
SJW Corp.	27,665	805,126	1,005,623
SK C&C Company, Ltd.	78,252	12,662,701	15,259,003
SK Innovation Company, Ltd.	33,442	3,874,353	5,029,752
SK Telecom, Ltd.	34,760	8,615,594	6,337,408
Skandinaviska Enskilda Banken AB	286,520	3,369,021	2,740,896
Skanska AB - B Shares	26,138	560,594	597,453
Skechers USA, Inc. - Class A	462,425	16,971,015	14,080,841
Skullcandy, Inc.	152,207	720,883	541,857
Sky City Entertainment Group	89,809	259,982	312,395
Sky plc	1,702,440	24,800,215	25,056,430
SkyWest, Inc.	472,493	7,732,898	9,445,135
Skyworks Solutions, Inc.	472,000	46,823,993	36,768,800
SL Green Realty Corp.	228,400	26,275,583	22,127,392
SLM Corp.	1,541,583	13,020,440	9,804,468
SM Energy Company	629,248	22,658,640	11,792,107
Smart & Final Stores, Inc.	53,588	913,130	868,126
SMC Corp.	133,700	23,266,008	31,094,960
Smiles S.A.	35,800	587,986	383,961
Smith & Nephew plc	810,998	13,378,126	13,381,632
Smiths Group plc	102,146	1,490,576	1,579,723
Smucker (J M) Company/The	410,200	48,808,390	53,260,368
Snap-On, Inc.	395,067	38,261,810	62,021,568
SNS REAAL Nv	34,218	213,243	32,793
Snyders-Lance, Inc.	88,722	2,494,297	2,792,968
Societe Generale	488,843	21,923,096	18,093,342
Soda Sanayii A.S.	182,268	161,151	329,490
Softbank Corp.	472,870	19,776,085	22,575,919
Software AG	133,680	3,642,792	5,233,470
S-Oil Corp.	37,076	2,351,986	3,173,960
Sol Melia S.A.	55,664	636,153	655,886
SolarCity Corp.	160,200	9,114,298	3,937,716
Sonic Automotive, Inc.	207,874	4,187,456	3,841,511
Sonic Corp.	78,835	2,021,831	2,771,839
Sonoco Products Company	324,944	11,430,639	15,782,530
Sonova Holding AG	10,566	1,545,669	1,354,884
Sonus Networks, Inc.	78,042	944,083	587,656
Sony Corp.	42,000	1,129,938	1,081,062
Sorrento Therapeutics, Inc.	25,900	621,082	139,342
Sotheby's	62,900	2,798,808	1,681,317
South Jersey Industries, Inc.	507,461	11,350,764	14,437,265
South State Corp.	43,627	3,077,011	2,802,162
Southern Company	2,391,500	56,451,482	123,712,295
Southern Copper Corp.	277,900	7,853,935	7,700,609
Southside Bancshares, Inc.	24,099	660,558	628,261
Southwest Airlines Company	2,034,422	67,713,353	91,142,106
Southwest Bancorp, Inc.	156,767	2,624,005	2,359,343
Southwest Gas Corp.	47,792	2,044,064	3,147,103
Southwestern Energy Company	879,000	18,681,568	7,093,530
Sovran Self Storage, Inc.	35,200	2,427,781	4,151,840
SP Plus Corp.	16,900	419,122	406,614
SPAR Group, Ltd.	183,268	2,655,707	2,479,625
Sparebank 1 SR-Bank ASA	533,600	3,658,736	2,619,212

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Spark Energy, Inc. - Class A	2,700	39,447	48,600
Spark Therapeutics, Inc.	10,900	639,238	321,659
Spartan Motors, Inc.	383,700	2,535,034	1,515,615
SpartanNash Company	100,139	2,449,448	3,035,213
Sparton Corp.	9,000	250,681	161,910
SPDR EURO STOXX Small Cap - ETF	432,461	21,297,648	20,632,757
SPDR KBW Regional Banking - ETF	79,319	3,412,306	2,985,567
SPDR MSCI Europe Consumer Staples UCITS - ETF	114,686	19,812,453	21,154,860
SPDR S&P 500 ETF Trust	90,000	17,713,815	18,500,400
Spectra Energy Corp.	1,654,200	32,253,731	50,618,520
Spectranetics Corp./The	82,743	1,895,334	1,201,428
Spectris plc	18,463	523,731	489,340
Spectrum Brands Holdings, Inc.	64,941	6,602,306	7,096,752
Spectrum Pharmaceuticals, Inc.	61,300	612,573	389,868
Speedway Motorsports, Inc.	95,160	1,937,248	1,887,023
Spirax-Sarco Engineering plc	74,564	2,273,333	3,901,018
Spirit AeroSystems Holdings, Inc. - Class A	533,355	27,253,152	24,192,983
Spirit Airlines, Inc.	172,545	10,157,251	8,278,709
Spirit Realty Capital, Inc.	1,008,100	10,294,222	11,341,125
Splunk, Inc.	380,544	26,557,174	18,620,018
Spok Holdings, Inc.	19,900	279,597	348,449
Sport Direct International	1,081,000	11,110,677	5,874,620
Sportsman's Warehouse Holdings, Inc.	16,400	174,988	206,640
Sprint Corp.	2,100,620	7,893,460	7,310,158
Sprouts Farmers Market, Inc.	351,800	9,078,022	10,216,272
SPS Commerce, Inc.	73,897	4,451,491	3,173,137
SPX Corp.	94,100	1,251,768	1,413,382
SPX Flow, Inc.	95,700	3,622,247	2,400,156
Square, Inc. - A Shares	25,000	319,216	382,000
SS&C Technologies Holdings, Inc.	214,570	14,235,818	13,608,029
SSE plc	289,484	6,432,652	6,207,844
St. James Place plc	857,661	11,030,427	11,322,498
St. Joe Company/The	61,300	953,886	1,051,295
St. Jude Medical, Inc.	729,994	54,448,437	40,149,670
STAAR Surgical Company	51,066	474,378	377,378
Stada Arzneimittel AG	166,801	7,269,514	6,630,874
STAG Industrial, Inc.	176,611	3,588,316	3,595,800
Stage Stores, Inc.	29,100	520,247	234,546
Stamps.com, Inc.	29,783	1,699,672	3,165,337
Standard Bank Group, Ltd.	1,441,374	15,255,415	12,982,950
Standard Chartered plc	2,028,484	27,198,356	13,777,384
Standard Foods Corp.	106,600	265,220	264,314
Standard Motor Products, Inc.	39,011	1,296,251	1,351,731
Standex International Corp.	12,900	696,377	1,003,749
Stanley Black & Decker, Inc.	495,290	50,036,181	52,109,461
Stanley Electric Company, Ltd.	168,100	3,486,008	3,806,348
Staples, Inc.	1,481,700	22,277,254	16,343,151
Star Entertainment Group, Ltd.	2,276,618	7,492,766	9,947,318
Star Petroleum Refining PCL	930,900	307,057	288,426
Starbucks Corp.	4,270,306	65,362,979	254,937,268
Start Today Company, Ltd.	25,097	751,665	1,013,749
Starwood Hotels & Resorts Worldwide, Inc.	607,900	46,798,559	50,717,097
Starwood Property Trust, Inc.	546,200	11,857,592	10,339,566
Starz - Series A	227,723	9,768,733	5,995,947
State Auto Financial Corp.	206,100	5,006,668	4,546,566
State Bank Financial Corp.	67,422	1,381,531	1,332,259
State National Companies, Inc.	28,400	307,856	357,840
State Street Corp.	1,499,008	72,806,770	87,721,948
Steel Dynamics, Inc.	571,843	8,883,542	12,872,186

DOMESTIC AND INTERNATIONAL EQUITY

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Security Description	Shares	Cost	Fair Value
Steelcase, Inc. - Class A	231,929	3,971,967	3,460,381
Stein Mart, Inc.	26,800	328,493	196,444
Steinhoff International Holdings Nv	400,973	2,030,170	2,640,348
Steinhoff International Holdings, Ltd.	304,787	1,919,950	2,002,300
Stella International Holdings, Ltd.	1,515,013	3,839,963	3,562,645
Stemline Therapeutics, Inc.	31,200	465,860	145,392
Stepan Company	27,378	1,153,124	1,513,730
Stericycle, Inc.	285,813	33,859,728	36,066,742
STERIS plc	254,684	17,510,284	18,095,298
Sterling Bancorp	290,367	4,211,603	4,625,546
Steven Madden, Ltd.	62,899	1,925,779	2,329,779
Stewart Information Services Corp.	129,816	4,269,034	4,709,724
Stifel Financial Corp.	501,219	21,270,047	14,836,082
Stillwater Mining Company	118,300	1,570,011	1,259,895
STMicroelectronics Nv	248,069	1,692,801	1,378,947
Stock Yards Bancorp, Inc.	24,200	851,167	932,426
Stone Energy Corp.	52,200	1,335,357	41,238
Stonegate Bank	10,900	323,111	326,564
Stonegate Mortgage Corp.	13,300	137,738	76,342
Stoneridge, Inc.	25,600	317,756	372,736
Stora Enso Oyj - R Shares	1,357,390	10,067,286	12,165,690
Store Capital Corp.	39,900	850,321	1,032,612
Straight Path Communications, Inc. - B Shares	9,500	295,392	294,785
Stratasys, Ltd.	57,367	2,457,301	1,486,953
Strattec Security Corp.	3,700	258,698	212,343
Straumann Holding AG - Registered	1,177	339,862	407,430
Strayer Education, Inc.	26,200	1,384,372	1,277,250
Stroer SE & Company KGaA	6,806	348,414	428,507
Stryker Corp.	1,022,900	61,247,661	109,746,941
Subsea 7 S.A.	126,236	1,163,298	956,166
Sucampo Pharmaceuticals, Inc. - Class A	24,300	404,398	265,599
Suffolk Bancorp	11,600	287,299	292,784
Sugi Holdings Company, Ltd.	245,800	10,264,858	12,990,364
SulAmerica S.A.	389,400	1,923,010	1,763,507
Sumitomo Chemical Company, Ltd.	372,000	1,902,570	1,684,666
Sumitomo Mitsui Financial Group, Inc.	83,358	2,815,461	2,530,517
Summit Hotel Properties, Inc.	160,600	2,161,403	1,922,382
Summit Materials, Inc. - Class A	291,672	5,900,502	5,673,020
Sun Bancorp, Inc.	8,700	170,386	180,177
Sun Communities, Inc.	111,393	7,175,836	7,976,853
Sun Hydraulics Corp.	677,855	13,746,214	22,498,007
Sun Life Financial, Inc.	13,100	395,177	424,361
SunCoke Energy, Inc.	61,900	908,063	402,350
Suncor Energy, Inc.	739,769	20,164,578	20,686,880
SunEdison, Inc.	690,600	6,822,082	373,062
SunPower Corp.	143,000	3,873,765	3,194,620
Sunrun, Inc.	13,800	138,824	89,424
Sunstone Hotel Investors, Inc.	417,674	5,912,442	5,847,436
Suntory Beverage & Food	643,900	21,945,299	29,045,536
SunTrust Banks, Inc.	2,189,205	90,299,672	78,986,516
Super Micro Computer, Inc.	120,073	3,006,051	4,092,088
Superior Energy Services, Inc.	523,759	14,448,934	7,013,133
Superior Industries International, Inc.	23,500	448,002	518,880
Superior Uniform Group, Inc.	6,800	127,228	121,176
Supernus Pharmaceuticals, Inc.	246,439	3,526,321	3,758,195
SuperValu, Inc.	1,529,743	12,775,283	8,811,320
Surgery Partners, Inc.	15,400	261,432	204,204
Surgical Care Affiliates, Inc.	136,836	4,611,698	6,332,770
Surgutneftegaz - Sponsored ADR	682,603	4,713,196	3,979,575

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Security Description	Shares	Cost	Fair Value
SurModics, Inc.	11,900	349,008	219,079
Suzano Papel e Celulose S.A.	152,700	677,912	545,480
Suzuken Company, Ltd.	237,350	6,889,212	8,077,439
SVB Financial Group	217,869	17,332,695	22,233,531
Svenska Cellulosa AB	25,913	717,832	810,950
Svenska Handelsbanken AB - Class A	4,285,700	42,155,249	54,610,731
Swatch Group AG	76,531	28,925,238	26,619,826
Swatch Group AG	3,905	300,365	264,030
Swedbank AB - A Shares	208,410	5,092,175	4,496,393
Swedish Orphan Biovitrum AB	162,607	2,117,201	2,282,640
Swift Transportation Company	400,285	8,442,095	7,457,309
Swire Pacific, Ltd. - A Shares	481,500	6,564,104	5,183,393
Swire Properties, Ltd.	3,262,700	9,128,777	8,812,367
Swiss Life Holding AG	58,850	7,374,906	15,713,408
Swiss RE, Ltd.	265,365	9,951,572	24,634,207
Swisscom AG	3,686	2,025,779	2,011,105
Sydbank A/S	21,840	639,071	627,011
Sykes Enterprises, Inc.	117,655	3,148,553	3,550,828
Symantec Corp.	2,409,702	56,154,191	44,290,323
Symrise AG	60,000	3,987,556	4,034,007
Synaptics, Inc.	41,702	2,548,816	3,325,317
Synchronoss Technologies, Inc.	43,700	1,742,705	1,413,258
Synchrony Financial	2,121,975	65,356,711	60,815,803
Synergy Pharmaceuticals, Inc.	97,300	514,505	268,548
Synergy Resources Corp.	112,000	1,249,289	870,240
Syngenta AG	131,601	43,983,208	54,968,308
SYNNEX Corp.	55,410	3,504,779	5,130,412
Synopsys, Inc.	438,600	16,239,849	21,245,784
Synovus Financial Corp.	423,801	13,399,034	12,252,087
Synta Pharmaceuticals Corp.	83,300	200,240	19,992
Syntel, Inc.	31,100	1,476,022	1,552,823
Synutra International, Inc.	19,500	144,891	96,915
Sysco Corp.	1,639,400	63,069,041	76,609,162
Systemex Corp.	117,700	2,701,350	7,372,285
Systemax, Inc.	10,200	87,610	89,454
T Rowe Price Group, Inc.	1,133,683	86,812,276	83,280,353
T2 Biosystems, Inc.	8,300	149,078	81,838
Tableau Software, Inc. - Class A	192,159	20,055,034	8,814,333
TAG Immobilien AG	747,788	9,042,142	10,131,966
Tahoe Resources, Inc.	368,300	3,256,665	3,694,049
Tailored Brands, Inc.	84,783	2,576,645	1,517,616
Taishin Financial Holding Company, Ltd.	12,063,595	3,068,006	4,254,344
Taiwan Fertilizer Company, Ltd.	187,000	249,903	282,673
Taiwan Semiconductor Manufacturing Company Ltd - ADR	3,212,057	74,615,346	84,155,893
Taiwan Semiconductor Manufacturing Company, Ltd.	8,381,327	29,118,687	42,187,888
Takeda Pharmaceutical Company, Ltd.	892,000	40,469,785	40,760,817
Take-Two Interactive Software, Inc.	596,898	18,813,213	22,485,148
TAL International Group, Inc.	31,900	1,035,073	492,536
Talaat Moustafa Group (TMG)	847,947	1,038,925	607,317
Talen Energy Corp.	80,300	1,379,460	722,700
Talmer Bancorp, Inc. - Class A	104,701	1,598,679	1,894,041
Tandem Diabetes Care, Inc.	82,010	1,073,668	714,307
Tanger Factory Outlet Centers, Inc.	274,200	9,188,980	9,978,138
Tangoe, Inc.	35,600	558,614	280,884
Targa Resources Corp.	235,700	13,862,478	7,038,002
Target Corp.	2,041,840	69,085,836	168,002,595
Taro Pharmaceutical Industries, Ltd.	42,456	5,480,344	6,081,822
Taser International, Inc.	498,217	9,164,458	9,780,000
Tata Consultancy Services, Ltd.	7,500	273,988	285,435

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Security Description	Shares	Cost	Fair Value
Tata Motors, Ltd.	549,722	2,619,314	3,209,219
Taubman Centers, Inc.	141,800	8,237,780	10,100,414
Tauron Polska Energia S.A.	1,310,178	1,709,761	1,059,576
Tav Havalimanlari Holding A.S.	40,000	346,568	238,804
Taylor Morrison Home Corp. - Class A	31,200	611,920	440,544
Taylor Wimpey plc	1,322,398	2,739,094	3,616,999
TCF Financial Corp.	387,500	6,625,634	4,750,750
TD Ameritrade Holding Corp.	1,385,129	47,225,807	43,673,117
TE Connectivity, Ltd.	45,020	3,201,192	2,787,638
Team Health Holdings, Inc.	71,900	4,146,196	3,006,139
Team, Inc.	62,203	2,536,345	1,889,727
Tecan Group AG	4,757	622,687	725,732
Tech Data Corp.	44,623	2,656,380	3,425,708
Technip S.A.	233,190	17,668,819	12,943,789
TechTarget	18,000	165,300	133,560
TECO Energy, Inc.	537,600	11,661,276	14,800,128
Teekay Corp.	98,800	3,776,809	855,608
Teekay Tankers, Ltd. - Class A	82,100	619,517	301,307
TEGNA, Inc.	658,330	20,245,438	15,444,422
Teijin, Ltd.	510,000	1,722,111	1,778,727
Tejon Ranch Company	12,500	316,022	257,125
Teladoc, Inc.	10,100	189,862	96,960
Telecom Italia - Risparmio Shares	12,309,527	10,676,292	10,801,037
Teledyne Technologies, Inc.	276,115	18,819,425	24,336,776
Teleflex, Inc.	108,155	6,600,125	16,981,417
Telefonaktiebolaget LM Ericsson - B Shares	3,815,374	42,402,584	38,263,400
Telefonica Brasil S.A.	215,500	4,568,420	2,750,908
Telefonica S.A.	4,412,447	67,940,271	49,537,865
Telekomunikasi Indonesia Persero Tbk PT	9,407,737	1,989,572	2,359,029
Telekomunikasi Indonesia Persero Tbk PT- Sponsored ADR	64,006	2,370,277	3,254,705
Telenav, Inc.	320,505	2,099,642	1,890,980
Telenor ASA	927,260	14,601,439	15,011,046
Teleperformance S.A.	98,181	2,799,716	8,644,015
Telephone & Data Systems, Inc.	215,400	7,091,569	6,481,386
TeleTech Holdings, Inc.	23,481	532,884	651,833
Television Francaise 1 S.A.	30,310	325,020	393,062
TeliaSonera AB	7,617,123	49,379,975	39,623,284
Teligent, Inc.	37,700	245,607	184,730
Telkom South Africa, Ltd.	925,913	4,509,293	3,624,205
Temenos Group AG	18,595	708,700	1,021,351
Temp Holdings Company, Ltd.	197,900	2,724,800	2,873,551
Tempur Sealy International, Inc.	139,100	7,167,860	8,455,889
Tenaga Nasional Berhad	6,387,500	19,087,474	22,822,440
Tencent Holdings, Ltd.	5,209,500	84,434,981	106,385,545
Tenet Healthcare Corp.	227,700	13,154,826	6,587,361
Tennant Company	24,387	1,316,003	1,255,443
Tenneco, Inc.	83,400	4,329,914	4,295,934
Teradata Corp.	336,644	11,708,339	8,833,538
Teradyne, Inc.	926,268	16,427,922	19,998,126
Terex Corp.	340,005	6,398,480	8,459,324
Terna S.p.A.	144,229	734,497	824,246
Ternium S.A. - Sponsored ADR	28,086	453,169	504,986
TerraForm Global, Inc. - Class A	34,900	258,719	83,062
TerraForm Power, Inc. - Class A	123,600	4,083,071	1,069,140
TerraVia Holdings, Inc.	73,200	225,036	148,596
Terreno Realty Corp.	42,900	887,766	1,006,005
Territorial Bancorp, Inc.	7,800	179,952	203,268
TESARO, Inc.	25,537	1,430,398	1,124,394
Tesco Corp./The	35,600	547,624	306,516

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Security Description	Shares	Cost	Fair Value
Tesco plc	29,603,109	134,531,084	81,608,115
Tesla Motors, Inc.	367,009	85,310,684	84,327,658
Tesoro Corp.	553,363	47,365,208	47,594,752
Tessera Technologies, Inc.	116,937	3,440,632	3,625,047
Tetra Tech, Inc.	405,188	10,167,848	12,082,706
Tetra Technologies, Inc.	72,600	845,342	461,010
Tetraphase Pharmaceuticals, Inc.	33,000	1,430,124	152,790
Teva Pharmaceutical Industries, Ltd. - Sponsored ADR	574,602	26,087,450	30,746,953
Texas Capital Bancshares, Inc.	135,528	6,551,962	5,201,565
Texas Instruments, Inc.	3,022,542	73,305,582	173,554,362
Texas Roadhouse, Inc. - Class A	75,301	2,014,975	3,281,618
Textainer Group Holdings, Ltd.	21,700	584,446	322,028
Textron, Inc.	687,696	30,201,721	25,073,396
Textura Corp.	645,493	16,521,451	12,025,534
TFS Financial Corp.	224,970	3,750,463	3,907,729
TG Therapeutics, Inc.	223,851	3,357,808	1,907,211
Thai Beverage PCL	18,341,400	10,422,256	9,738,676
Thai Military Bank	36,422,500	2,543,480	2,609,002
Thai Oil PCL - NVDR	155,400	287,666	305,897
Thai Oil Public Company, Ltd.	2,869,800	4,333,679	5,649,052
Thai Union Group PCL	4,884,300	2,885,820	2,901,702
Thales S.A.	178,352	9,241,933	15,649,558
Thanachart Capital PCL	2,227,800	3,434,365	2,390,547
TherapeuticsMD, Inc.	443,826	2,794,353	2,840,486
Theravance Biopharma, Inc.	27,700	380,689	520,760
Thermo Fisher Scientific, Inc.	1,139,642	66,316,439	161,361,911
Thermon Group Holdings, Inc.	30,500	715,362	535,580
Third Point Reinsurance, Ltd.	80,100	1,150,941	910,737
THK Company, Ltd.	1,285,000	24,897,602	23,734,686
Thomas Cook Group plc	6,443,410	12,432,519	8,598,944
Thomson Reuters Corp.	840,700	31,966,061	34,031,536
Thor Industries, Inc.	222,149	9,778,514	14,166,442
Threshold Pharmaceuticals, Inc.	58,200	221,574	26,772
Tidewater, Inc.	199,695	5,841,217	1,363,917
Tieto Oyj	54,073	1,233,263	1,412,305
Tiffany & Company	289,717	25,428,204	21,259,433
Tile Shop Holdings, Inc.	73,761	1,070,538	1,099,776
Tillys, Inc. - Class A	13,375	129,961	89,479
Tim Participacoes S.A.	610,000	2,037,545	1,376,975
Tim Participacoes S.A. - ADR	1,330,703	21,097,790	14,717,575
Time Warner Cable, Inc.	712,200	55,312,948	145,730,364
Time Warner, Inc.	2,096,700	112,294,381	152,115,585
Time, Inc.	107,800	2,464,495	1,664,432
Timken Company/The	693,573	20,437,817	23,227,760
TimkenSteel Corp.	38,000	873,776	345,800
Tipco Asphalt Public Company, Ltd.	258,200	182,945	183,485
Tiptree Financial, Inc. - A Shares	27,300	181,686	155,610
Titan International, Inc.	39,400	675,869	211,972
Titan Machinery, Inc.	15,800	231,964	182,648
TiVo, Inc.	130,820	1,313,657	1,244,098
TJX Companies, Inc./The	2,071,600	57,764,476	162,309,860
T-Mobile US, Inc.	702,800	26,485,998	26,917,240
Tobira Therapeutics, Inc.	2,200	45,690	17,996
Tofas Turc Otomobil Fabrikasi A.S.	37,400	262,657	303,642
Toho Gas Company, Ltd.	44,000	277,129	312,790
Toho Holdings Company, Ltd.	93,300	1,490,338	1,998,900
Tokai Pharmaceuticals, Inc.	8,600	105,132	48,246
Tokio Marine Holdings, Inc.	868,600	23,368,644	29,366,787
Tokyo Dome Corp.	84,000	397,049	381,156

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Security Description	Shares	Cost	Fair Value
Tokyo Electric Power Company, Inc.	2,444,600	13,275,565	13,463,298
Tokyo Electron, Ltd.	217,400	11,107,750	14,189,656
Tokyo Gas Company, Ltd.	913,000	4,456,389	4,262,210
Tokyo Steel Manufacturing Company, Ltd.	184,200	1,133,217	1,098,038
Toll Brothers, Inc.	417,959	9,551,968	12,333,970
Tompkins Financial Corp.	17,556	888,287	1,123,584
Tomra Systems ASA	112,467	1,064,578	1,172,771
TonenGeneral Sekiyu K.K.	89,000	908,620	806,103
Tootsie Roll Industries, Inc.	19,534	613,341	682,518
Top Glove Corp. Berhad	252,600	374,572	325,017
TopBuild Corp.	244,281	7,429,313	7,264,917
Toppan Forms Company, Ltd.	25,800	302,240	287,623
Toppan Printing Company, Ltd.	78,000	636,099	655,118
Torchmark Corp.	387,261	20,722,353	20,974,056
Toro Company/The	139,300	9,574,086	11,996,516
Toronto-Dominion Bank Financial Group	31,700	1,255,750	1,373,924
Toshiba Corp.	3,468,000	14,558,633	6,757,347
Tosoh Corp.	312,000	1,569,704	1,313,012
Total S.A.	784,142	33,911,587	35,796,374
Total Systems Services, Inc.	747,332	30,876,242	35,558,056
Tourmaline Oil Corp.	17,400	380,110	369,941
Tower International, Inc.	21,200	575,202	576,640
TowneBank	45,000	728,555	863,550
Townsquare Media, Inc.	6,300	83,032	70,623
Toyo Engineering Corp.	143,335	483,719	373,657
Toyo Seikan Kaisha, Ltd.	47,800	806,326	896,502
Toyota Boshoku Corp.	42,500	748,522	693,492
Toyota Motor Company	683,125	37,241,231	36,175,631
Tractor Supply Company	312,700	29,233,879	28,286,842
TransAtlantic Petroleum, Ltd.	23,700	128,415	17,775
TransDigm Group, Inc.	135,400	30,770,609	29,834,036
TransEnterix, Inc.	31,700	111,761	134,725
TransGlobe Energy Corp.	19,311	53,515	32,056
Transmissora Alianca de Energia Eletrica S.A.	24,200	258,580	137,798
Transocean Partners, LLC	992	18,716	8,789
Transocean, Ltd.	403,115	9,211,165	3,684,471
TransUnion	72,200	1,822,923	1,993,442
Travelers Companies/The	1,128,056	64,236,825	131,655,416
Travelport Worldwide, Ltd.	103,200	1,453,597	1,409,712
Travelzoo, Inc.	6,300	75,159	51,156
TRC Companies, Inc.	15,700	164,536	113,825
Treasury Wine Estates, Ltd.	3,684,999	18,758,092	27,326,367
Trecora Resources	18,400	259,016	177,008
Tredegar Corp.	22,900	423,530	359,988
TreeHouse Foods, Inc.	58,854	4,367,149	5,105,585
Trend Micro, Inc.	176,500	5,923,689	6,469,861
Trevena, Inc.	26,800	195,628	221,636
Trevi Finanziaria Industriale S.p.A.	709,969	2,421,680	1,213,568
Trex Company, Inc.	31,100	1,531,632	1,490,623
TRI Pointe Group, Inc.	188,007	2,544,368	2,214,722
Triangle Petroleum Corp.	42,500	215,660	23,048
Tribune Media Company - A Shares	187,800	9,342,408	7,202,130
Tribune Publishing Company	24,000	359,280	185,280
TriCo Bancshares	46,499	1,136,903	1,177,355
TriMas Corp.	296,356	6,624,974	5,192,157
Trimble Navigation, Ltd.	1,239,392	24,418,312	30,736,922
Trina Solar, Ltd. - Sponsored ADR	12,800	197,864	127,232
TriNet Group, Inc.	39,600	1,061,720	568,260
Trinity Industries, Inc.	546,590	11,609,162	10,008,063

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Security Description	Shares	Cost	Fair Value
Trinseo S.A.	13,000	371,509	478,530
TripAdvisor, Inc.	285,672	25,380,869	18,997,188
Triple-S Management Corp. - Class B	23,700	564,286	589,182
TriState Capital Holdings, Inc.	19,400	239,030	244,440
Triumph Bancorp, Inc.	13,600	174,042	215,288
Triumph Group, Inc.	251,007	12,310,801	7,901,700
Tronox, Ltd. - Class A	58,000	966,960	370,620
Trovagene, Inc.	22,300	207,836	103,695
TrueBlue, Inc.	168,694	3,871,785	4,411,348
TrueCar, Inc.	44,700	520,759	249,873
Trupanion, Inc.	14,900	120,808	146,765
TrustCo Bank Corp. NY	86,800	673,629	526,008
Trustmark Corp.	462,083	9,661,908	10,641,771
Truworths International	100,348	672,990	670,124
Tsingtao Brewery Company - H Shares	4,142,000	24,643,793	15,726,309
TTM Technologies, Inc.	53,900	601,852	358,435
TubeMogul, Inc.	12,800	210,451	165,632
Tuesday Morning Corp.	61,500	616,145	503,070
TUI AG	630,188	6,812,549	9,849,163
Tullow Oil plc	1,311,454	16,295,014	3,711,472
Tumi Holdings, Inc.	54,500	1,070,875	1,461,690
Tupperware Brands Corp.	114,300	3,236,791	6,627,114
Tupras Turkiye Petrol Rafinerileri A.S.	135,753	3,274,481	3,825,692
Turk Sise ve Cam Fabrikalari A.S.	1,006,236	1,079,389	1,307,960
Turk Telekomunikasyon A.S.	494,805	1,174,275	1,173,881
Turkcell Iletisim Hizmet A.S.	203,435	699,593	856,165
Turkiye Garanti Bankasi A.S.	108,755	260,590	318,266
Turkiye Is Bankasi A.S. - Class C	4,197,251	11,488,374	6,946,475
Turkiye Vakiflar Bankasi T.A.O. - D Shares	1,526,003	2,656,962	2,552,642
Tutor Perini Corp.	248,961	5,349,545	3,868,854
Twenty-First Century Fox, Inc.	3,348,660	54,729,850	93,360,641
Twenty-First Century Fox, Inc.	2,181,929	71,830,869	61,530,398
Twin Disc, Inc.	7,600	137,508	76,988
Twitter, Inc.	1,279,700	45,990,607	21,179,035
Two Harbors Investment Corp.	841,300	8,466,215	6,679,922
Tyco International plc	1,154,100	43,201,717	42,367,011
Tyler Technologies, Inc.	465,505	21,234,096	59,868,598
Tyson Foods, Inc. - Class A	964,535	42,115,849	64,295,903
U.S. Bancorp	4,249,300	96,709,278	172,479,087
U.S. Concrete, Inc.	33,812	1,400,327	2,014,519
U.S. Physical Therapy, Inc.	12,500	609,123	621,625
U.S. Silica Holdings, Inc.	292,509	9,246,455	6,645,804
Ube Industries, Ltd.	2,040,000	3,907,172	3,611,904
Ubiquiti Networks, Inc.	30,200	958,028	1,004,754
Ubisoft Entertainment S.A.	87,167	1,774,252	2,741,540
UBS AG	1,520,089	26,449,664	24,587,457
UCB S.A.	118,121	9,205,821	9,050,826
UDR, Inc.	598,500	13,022,120	23,060,205
UGI Corp.	455,503	9,176,044	18,352,216
Ultimate Software Group, Inc./The	131,865	19,597,361	25,515,878
Ultra Clean Holdings, Inc.	28,800	185,285	154,368
Ultra Petroleum Corp.	146,800	1,356,174	73,106
Ultra Salon Cosmetics & Fragrances, Inc.	147,600	24,730,036	28,596,024
Ultragenyx Pharmaceutical, Inc.	66,901	6,784,932	4,235,502
Ultrapar Participacoes S.A.	417,600	8,297,833	8,223,562
Ultrapetrol Bahamas, Ltd.	19,300	22,455	5,211
Ultratech, Inc.	26,700	532,273	583,128
UMB Financial Corp.	39,500	1,974,810	2,039,385
UMH Properties, Inc.	20,300	195,746	201,376

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Security Description	Shares	Cost	Fair Value
Umicore S.A.	48,500	2,249,893	2,417,983
Umpqua Holdings Corp.	215,600	3,886,854	3,419,416
Under Armour, Inc. - Class A	407,900	34,817,363	34,602,157
Unicredit S.p.A.	2,673,796	15,634,395	9,658,750
UniFi, Inc.	21,811	671,062	499,690
UniFirst Corp.	17,282	1,446,661	1,885,812
Unilever Nv	719,790	28,857,154	32,305,022
Unilever plc	1,757,661	49,845,435	79,641,170
Unilever plc - Sponsored ADR	68,704	2,999,953	3,104,047
Unilife Corp.	105,600	286,787	71,808
Union Bankshares Corp.	57,829	1,327,900	1,424,328
Union National Bank PJSC	140,709	217,476	141,360
Union Pacific Corp.	2,492,363	67,093,113	198,267,477
Uni-President Enterprises Corp.	1,238,240	2,159,931	2,173,768
Unisys Corp.	194,300	2,688,156	1,496,110
Unit Corp.	49,000	1,113,884	431,690
United Bankshares, Inc.	356,443	10,138,884	13,081,458
United Community Banks, Inc.	340,188	6,218,469	6,283,272
United Community Financial Corp.	44,800	242,519	262,976
United Continental Holdings, Inc.	1,292,461	76,330,228	77,366,715
United Development Funding IV	28,000	481,040	89,600
United Financial Bancorp, Inc.	48,500	627,066	610,615
United Fire Group, Inc.	352,430	9,334,686	15,443,483
United Insurance Holdings Company	30,581	594,186	587,461
United Internet AG	221,665	10,713,398	11,140,850
United Microelectronics Corp.	32,441,000	11,982,842	13,406,205
United Natural Foods, Inc.	421,926	20,567,900	17,003,618
United Online, Inc.	13,400	214,400	154,636
United Overseas Bank, Ltd.	4,304,464	57,094,762	60,318,755
United Parcel Service, Inc. - Class B	2,003,786	136,189,846	211,339,309
United Rentals, Inc.	226,300	18,237,269	14,073,597
United States Cellular Corp.	30,200	1,089,202	1,379,838
United States Lime & Minerals, Inc.	2,400	138,594	144,024
United States Steel Corp.	334,000	8,453,899	5,360,700
United Technologies Corp.	2,508,971	115,531,837	251,147,997
United Therapeutics Corp.	246,202	20,483,874	27,434,289
United Tractors Tbk PT	1,418,000	2,161,842	1,636,154
United Utilities Group plc	97,800	953,472	1,297,442
UnitedHealth Group, Inc.	2,793,861	114,990,476	360,128,683
Unitil Corp.	16,890	573,688	717,656
Univar, Inc.	38,500	685,020	661,430
Universal American Corp.	45,500	469,043	324,870
Universal Corp.	22,300	1,080,873	1,266,863
Universal Display Corp.	80,433	4,204,405	4,351,425
Universal Electronics, Inc.	34,356	1,628,768	2,129,728
Universal Forest Products, Inc.	20,400	1,006,655	1,750,728
Universal Health Realty Income Trust	12,700	545,726	714,375
Universal Health Services, Inc. - Class B	250,485	32,771,396	31,240,489
Universal Insurance Holdings, Inc.	258,475	4,930,279	4,600,855
Universal Logistics Holding	13,600	323,179	223,992
Universal Technical Institute, Inc.	19,300	295,839	83,183
Univest Corp. of Pennsylvania	19,200	365,177	374,592
Unum Group	895,980	31,611,009	27,703,702
UPM-Kymmene Oy	122,210	2,389,858	2,217,089
Uranium Energy Corp.	84,300	118,020	63,056
Urban Edge Properties	84,600	1,826,513	2,186,064
Urban Outfitters, Inc.	224,100	7,970,942	7,415,469
Urstadt Biddle Properties, Inc. - Class A	35,361	683,450	740,813
US Ecology, Inc.	22,400	1,007,955	989,184

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Security Description	Shares	Cost	Fair Value
USA Truck, Inc.	14,593	368,873	274,932
USANA Health Sciences, Inc.	12,291	1,412,414	1,492,373
USG Corp.	210,300	5,551,267	5,217,543
Ushio, Inc.	109,900	1,564,495	1,462,791
Utah Medical Products, Inc.	4,000	218,206	250,160
Vail Resorts, Inc.	45,667	4,911,912	6,105,678
Vale S.A.	657,200	1,972,850	2,809,419
Vale S.A.	514,285	2,446,143	1,604,569
Valeant Pharmaceuticals International, Inc.	141,276	17,145,488	3,715,559
Valeo	135,440	7,664,032	21,113,801
Valero Energy Corp.	1,695,500	58,563,147	108,749,370
Valhi, Inc.	17,400	75,516	20,532
Validus Holdings, Ltd.	344,832	14,598,514	16,272,622
Valley National Bancorp	228,200	2,289,627	2,177,028
Valmont Industries, Inc.	54,100	4,835,448	6,699,744
Valspar Corp./The	571,390	23,438,762	61,150,158
Vanda Pharmaceuticals, Inc.	40,300	523,371	336,908
Vanguard Consumer Staples - ETF	64,542	8,367,440	8,733,823
Vanguard International Semiconductor Corp.	1,661,000	2,551,080	2,595,958
Vanguard REIT- ETF	151,470	12,069,190	12,693,186
Vanguard Telecommunication Services - ETF	67,010	5,406,501	6,213,167
Vantiv, Inc.	461,140	19,415,399	24,846,223
Varian Medical Systems, Inc.	511,326	37,266,995	40,916,307
Varonis Systems, Inc.	8,200	178,103	149,650
Vasco Data Security International, Inc.	28,900	499,185	445,060
Vascular Solutions, Inc.	16,900	533,570	549,757
VCA, Inc.	255,138	8,818,770	14,718,911
Vector Group, Ltd.	85,429	1,811,626	1,951,198
Vectren Corp.	192,300	4,764,331	9,722,688
Vectrus, Inc.	9,600	236,640	218,400
Veeco Instruments, Inc.	400,470	10,783,834	7,801,156
Ventas, Inc.	795,475	44,833,116	50,083,106
Venture Corp. Ltd	48,000	280,480	297,995
Vera Bradley, Inc.	21,500	256,205	437,310
Veracyte, Inc.	12,300	140,234	66,420
Verastem, Inc.	93,966	721,601	148,466
VEREIT, Inc.	2,076,500	17,917,444	18,418,555
VeriFone Systems, Inc.	419,049	13,396,145	11,833,944
Verint Systems, Inc.	151,893	8,635,522	5,070,188
VeriSign, Inc.	409,462	27,216,853	36,253,765
Verisk Analytics, Inc.	446,500	33,060,721	35,684,280
Veritiv Corp.	13,686	570,391	509,940
Verizon Communications, Inc.	11,369,106	394,294,583	614,841,252
Versar, Inc.	231,715	683,540	560,750
Versartis, Inc.	20,500	378,515	164,410
Vertex Pharmaceuticals, Inc.	697,700	56,670,652	55,460,173
Vestas Wind Systems A/S	166,662	5,817,652	11,777,062
Veva Systems, Inc. - Class A	1,329,010	35,288,082	33,278,410
VF Corp.	995,100	28,423,899	64,442,676
Viacom, Inc. - Class A	16,600	911,290	751,980
Viacom, Inc. - Class B	895,000	30,618,337	36,945,600
Viad Corp.	19,800	527,958	577,368
ViaSat, Inc.	43,961	2,171,098	3,230,254
Viavi Solutions, Inc.	528,700	3,725,612	3,626,882
Vical, Inc.	712,010	940,473	278,396
Vicor Corp.	15,000	215,218	157,200
Victrex plc	18,800	515,789	445,310
Vienna Insurance Group AG	20,880	1,037,179	442,565
Village Super Market - Class A	6,600	194,242	159,456

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Security Description	Shares	Cost	Fair Value
Vina Concha y Toro S.A.	202,581	348,038	352,849
Vince Holding Corp.	14,100	170,724	89,253
Vince Holding Corp. - Rights	14,100	0	0
Vinci S.A.	12,891	852,903	961,750
Violin Memory, Inc.	82,800	232,800	43,238
Vipshop Holdings, Ltd. - ADR	57,701	671,420	743,189
Virgin America, Inc.	25,900	740,570	998,704
VirnetX Holding Corp.	41,400	196,036	190,026
Virtu Financial, Inc.	18,300	427,004	404,613
Virtus Investment Partners, Inc.	27,279	3,076,337	2,130,763
Virtusa Corp.	29,300	964,329	1,097,578
Visa, Inc. - Class A	5,929,975	205,106,887	453,524,488
Vishay Intertechnology, Inc.	462,130	5,873,479	5,642,607
Vishay Precision Group, Inc.	11,500	158,223	161,115
Vista Outdoor, Inc.	210,242	6,030,740	10,913,662
Visteon Corp.	195,327	12,768,114	15,546,076
Vitae Pharmaceuticals, Inc.	12,100	146,188	80,223
Vital Therapies, Inc.	15,300	322,472	138,771
Vitamin Shoppe, Inc.	29,800	1,106,820	922,608
Vitasoy International Holdings, Ltd.	710,244	1,062,503	1,325,890
Vivint Solar, Inc.	18,800	256,316	49,820
VIVUS, Inc.	95,000	241,062	133,000
VMware, Inc. - Class A	206,100	16,935,161	10,781,091
Vocera Communications, Inc.	661,775	14,374,278	8,437,631
Vodafone Group plc	15,414,833	43,041,707	49,008,495
Volkswagen AG - Preferred	72,285	13,864,409	9,213,350
Volt Information Sciences, Inc.	8,700	82,476	65,511
Volvo AB - B Shares	239,878	2,593,686	2,636,477
Vonage Holdings Corp.	221,405	1,048,882	1,011,821
Vornado Realty Trust	466,512	45,034,946	44,052,728
VOXX International Corp.	18,200	192,985	81,354
Voya Financial, Inc.	1,026,508	43,820,127	30,559,143
Voyager Therapeutics, Inc.	2,900	37,108	25,317
VSE Corp.	4,500	248,436	305,505
VTB Bank OJSC - GDR	1,007,145	2,187,169	2,231,833
VTech Holdings, Ltd.	27,600	273,173	327,718
vTv Therapeutics, Inc. - Class A	4,300	29,722	22,188
Vulcan Materials Company	302,600	27,538,650	31,945,482
VWR Corp.	67,400	1,777,602	1,823,844
W&T Offshore, Inc.	32,100	169,323	70,299
W.P. Carey, Inc.	237,800	14,305,717	14,800,672
Wabash National Corp.	107,053	1,454,336	1,413,100
WABCO Holdings, Inc.	126,000	15,288,109	13,471,920
Wabtec Corp.	385,769	19,277,052	30,587,624
Waddell & Reed Financial, Inc. - Class A	393,522	13,784,619	9,263,508
WageWorks, Inc.	36,500	1,633,436	1,847,265
Walgreens Boots Alliance, Inc.	2,483,475	58,400,471	209,207,934
Walker & Dunlop, Inc.	52,777	1,351,281	1,280,898
Wal-Mart de Mexico S.A.B. de C.V.	7,554,900	19,172,789	18,074,187
Wal-Mart Stores, Inc.	4,357,707	133,403,422	298,459,352
Walt Disney Company/The	4,695,982	182,599,038	466,357,972
Walter Investment Management Corp.	35,900	722,428	274,276
Washington Federal, Inc.	259,025	5,886,410	5,866,916
Washington Real Estate Investment Trust	66,500	1,684,465	1,942,465
Washington Trust Bancorp	33,300	1,267,906	1,242,756
Waste Connections, Inc.	388,600	17,781,935	25,099,674
Waste Management, Inc.	1,262,298	47,134,844	74,475,582
Waters Corp.	433,487	46,743,760	57,185,605
Waterstone Financial, Inc.	27,600	360,501	377,568

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Security Description	Shares	Cost	Fair Value
Watsco, Inc.	59,800	3,898,996	8,057,452
Watts Water Technologies, Inc. - Class A	27,100	1,132,713	1,494,023
Wayfair, Inc. - Class A	20,100	688,811	868,722
WCI Communities, Inc.	14,100	342,309	261,978
Wd-40 Company	29,700	2,371,792	3,207,897
Weatherford International plc	1,791,900	19,439,873	13,940,982
Web.com Group, Inc.	116,425	2,444,955	2,307,544
WebMD Health Corp.	61,100	3,005,347	3,826,693
Webster Financial Corp.	206,025	7,358,853	7,396,298
WEC Energy Group, Inc.	932,444	45,720,093	56,011,911
Weichai Power Company, Ltd.	6,666,000	13,553,772	7,468,209
Weight Watchers International, Inc.	57,481	538,981	835,199
Weingarten Realty Investors	284,500	8,284,883	10,674,440
Weir Group, plc/The	427,100	14,667,619	6,801,689
Weis Markets, Inc.	22,100	940,831	995,826
WellCare Health Plans, Inc.	122,089	10,112,410	11,323,755
Wells Fargo & Company	13,517,932	452,967,034	653,727,192
Welltower, Inc.	838,625	56,672,174	58,150,258
Wendy's Company/The	475,900	2,498,180	5,182,551
Werner Enterprises, Inc.	73,800	2,207,671	2,004,408
WesBanco, Inc.	411,750	13,145,395	12,233,092
Wesco Aircraft Holdings, Inc.	59,800	903,218	860,522
WESCO International, Inc.	194,400	10,509,529	10,627,848
West Bancorp	14,600	269,453	266,158
West Corp.	69,557	2,118,435	1,587,291
West Japan Railway Company	56,900	2,855,087	3,517,933
West Marine, Inc.	16,400	161,903	149,076
West Pharmaceutical Services, Inc.	71,200	2,719,660	4,935,584
Westamerica Bancorporation	26,400	1,273,871	1,285,944
Westar Energy, Inc.	328,500	8,425,070	16,296,885
Western Alliance Bancorp	288,755	7,690,521	9,638,642
Western Asset Mortgage Capital Corp.	38,300	577,029	384,915
Western Digital Corp.	1,106,840	73,535,516	52,287,122
Western Refining, Inc.	316,937	13,118,958	9,219,697
Western Union Company	1,500,724	28,227,493	28,948,966
Westlake Chemical Corp.	125,900	7,834,337	5,829,170
Westmoreland Coal Company	16,300	443,998	117,523
Weston (George), Ltd.	5,300	417,403	476,465
Westports Holdings Berhad	651,400	610,196	689,551
WestRock Company	592,566	27,535,569	23,127,851
Westwood Holdings Group, Inc.	8,200	463,071	480,930
WEX, Inc.	131,459	10,339,517	10,958,422
Weyco Group, Inc.	6,000	168,722	159,720
Weyerhaeuser Company	1,867,900	54,228,558	57,867,542
WGL Holdings, Inc.	345,833	13,625,505	25,027,934
WH Smith plc	30,804	232,064	804,912
Wharf Holdings, Ltd.	218,300	1,275,610	1,193,304
Whirlpool Corp.	180,200	30,407,344	32,497,268
White Mountains Insurance Group, Ltd.	16,880	11,674,620	13,547,888
Whitestone REIT	24,600	335,276	309,222
Whitewave Foods Company/The	485,268	11,878,660	19,721,291
Whiting Petroleum Corp.	450,100	11,069,199	3,591,798
Whole Foods Market, Inc.	851,811	35,133,847	26,499,840
Wienerberger AG	32,140	467,295	618,232
Wiley (John) & Sons, Inc. - Class A	108,100	4,522,977	5,285,009
William Lyon Homes	35,812	761,921	518,916
William Morrison Supermarkets plc	8,442,212	31,907,531	24,110,240
Williams Companies, Inc./The	1,884,500	44,104,936	30,283,915
Williams-Sonoma, Inc.	314,006	13,993,704	17,188,688

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Security Description	Shares	Cost	Fair Value
Willis Towers Watson plc	99,549	10,320,979	11,812,484
Wilshire Bancorp, Inc.	66,800	584,795	688,040
Wincor Nixdorf AG	85,000	3,917,560	4,722,010
Windstream Holdings, Inc.	92,100	494,339	707,328
Wingstop, Inc.	7,300	183,319	165,564
Winmark Corp.	2,200	219,674	215,556
Winnebago Industries, Inc.	59,679	1,274,646	1,339,793
Wintrust Financial Corp.	60,538	2,781,185	2,684,255
Wipro, Ltd.	85,592	771,865	729,288
Wipro, Ltd. - ADR	20,100	245,497	252,858
Wirecard AG	46,124	1,857,029	1,750,268
WisdomTree Investments, Inc.	228,982	3,873,424	2,617,264
WisdomTree Japan Hedged Health Care Fund - ETF	76,125	2,494,997	2,480,914
Wix.com, Ltd.	63,032	1,494,983	1,277,659
WNS Holdings, Ltd. - ADR	36,851	1,001,190	1,129,115
Wolseley plc	71,738	3,852,859	4,061,464
Wolters Kluwer Nv	112,025	3,625,748	4,478,246
Wolverine World Wide, Inc.	103,100	2,119,356	1,899,102
Woodward, Inc.	267,964	11,734,620	13,939,487
Woolworths, Ltd.	479,737	11,182,667	8,155,733
Woori Bank	616,920	5,317,699	5,103,238
Workday, Inc. - Class A	287,466	24,130,042	22,088,887
Workiva, Inc.	6,600	91,872	76,890
World Acceptance Corp.	6,900	372,073	261,648
World Fuel Services Corp.	234,000	9,706,654	11,367,720
World Wrestling Entertainment, Inc.	28,800	452,665	508,608
Worldpay Group plc	2,524,310	11,005,503	9,981,153
WorleyParsons, Ltd.	1,164,533	8,076,503	4,819,495
Worthington Industries, Inc.	51,665	1,459,466	1,841,341
WP Glimcher, Inc.	531,305	8,821,943	5,042,084
WPP plc	598,878	12,687,343	14,004,685
WPX Energy, Inc.	1,060,425	12,625,800	7,412,371
WR Berkley Corp.	386,000	15,805,980	21,693,200
WR Grace & Company	340,105	26,112,122	24,208,674
Wright Medical Group Nv	88,048	2,302,706	1,461,597
WSFS Financial Corp.	27,700	736,801	900,804
WSP Global, Inc.	7,600	275,903	226,217
WW Grainger, Inc.	266,566	58,592,624	62,224,501
Wyndham Worldwide Corp.	598,182	48,447,848	45,719,050
Wynn Resorts, Ltd.	185,900	19,015,092	17,368,637
Xactly Corp.	3,700	33,855	25,345
XBiotech, Inc.	3,700	75,850	34,965
Xcel Energy, Inc.	1,130,200	38,366,167	47,264,964
Xcerra Corp.	436,305	3,865,630	2,844,709
Xencor, Inc.	28,100	538,671	377,102
Xenia Hotels & Resorts, Inc.	109,900	2,387,007	1,716,638
Xenoport, Inc.	53,700	353,956	242,187
Xerium Technologies, Inc.	10,000	170,258	52,200
Xerox Corp.	2,645,319	27,689,639	29,521,760
Xilinx, Inc.	1,046,364	44,676,059	49,629,044
Xinjiang Goldwind Science & Technology Company Ltd	188,150	264,147	269,252
XL Group plc	833,275	29,869,332	30,664,520
XO Group, Inc.	140,118	1,802,342	2,248,894
XOMA Corp.	83,000	298,362	64,159
XPO Logistics, Inc.	99,184	4,180,856	3,044,949
Xura, Inc.	38,142	947,739	750,253
Xylem, Inc.	585,028	20,045,121	23,927,645
Ya Hsin Industrial Company, Ltd.	198,446	190,187	36,749
Yadkin Financial Corp.	74,812	1,351,157	1,770,800

DOMESTIC AND INTERNATIONAL EQUITY

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Yahoo! Japan Corp.	1,098,600	5,047,121	4,681,965
Yahoo!, Inc.	2,651,395	125,091,331	97,597,850
Yamazaki Baking Company, Ltd.	82,000	1,107,299	1,729,810
Yandex Nv	131,200	1,539,291	2,009,984
Yapi ve Kredi Bankasi A.S.	251,144	324,776	370,156
Yara International ASA	95,400	3,990,424	3,591,665
Yelp, Inc.	147,100	5,189,696	2,924,348
Yodogawa Steel Works, Ltd.	39,548	887,939	840,608
York Water Company/The	13,100	295,798	399,812
Youku, Inc. - Sponsored ADR	8,089	222,009	222,367
YRC Worldwide, Inc.	40,513	589,425	377,581
YTL Corp. Berhad	660,600	324,485	277,684
Yule Catto & Company plc	52,338	290,404	274,046
Yulon Motor Company	333,000	317,500	323,336
Yum! Brands, Inc.	1,315,911	34,456,450	107,707,315
YY, Inc. - ADR	66,840	4,380,660	4,116,676
Zafgen, Inc.	16,000	565,120	106,880
Zagg, Inc.	51,276	439,632	461,997
ZAIS Group Holdings, Inc.	3,500	36,925	17,010
Zalando SE	671,404	22,238,419	22,073,089
Zayo Group Holdings, Inc.	327,200	8,252,229	7,931,328
Zebra Technologies Corp. - Class A	145,470	7,903,363	10,037,430
ZELTIQ Aesthetics, Inc.	46,869	1,326,032	1,272,962
Zendesk, Inc.	54,200	1,190,350	1,134,406
Zenkoku Hoshu Company, Ltd.	20,200	347,320	686,543
Zhejiang Expressway Company, Ltd.	579,800	687,683	621,918
Zhen Ding Technology Holding, Ltd.	338,900	1,008,502	758,165
Zillow Group, Inc. - Class A	114,632	3,131,830	2,928,848
Zillow Group, Inc. - Class C	226,864	6,651,744	5,383,483
Zimmer Biomet Holdings, Inc.	455,600	48,605,952	48,580,628
Zions Bancorp	463,300	14,519,720	11,216,493
ZIOPHARM Oncology, Inc.	110,300	1,169,301	818,426
Zix Corp.	89,964	402,129	353,558
Zodiac S.A.	536,690	15,748,964	10,770,013
Zoe's Kitchen, Inc.	19,600	786,478	764,204
Zoetis, Inc.	1,130,700	54,217,763	50,123,931
Zogenix, Inc.	24,164	355,151	223,275
ZTE Corp.	190,800	442,525	348,316
Zumiez, Inc.	274,081	5,517,438	5,459,693
Zurich Insurance Group AG	160,221	29,527,547	37,359,525
Zynerba Pharmaceuticals, Inc.	6,000	85,556	56,700
Zynga, Inc. - Class A	1,736,400	4,670,170	3,958,992
Total Cost Domestic and International Equity		\$ 54,043,488,382	
Total Fair Value Domestic and International Equity			\$ 75,807,826,023

COMMINGLED STOCK FUNDS

As of March 31, 2016

Security Description	Shares	Cost	Fair Value
Baring International Investment Full Active/Passive Fund	38,344,857	\$ 351,584,470	\$ 831,201,464
BlackRock ACWI Ex-US Superfund	413,829,209	7,572,145,689	8,849,688,795
BlackRock MSCI Europe Currency Hedged Fund	378,356,803	3,788,517,347	3,663,621,314
Consilium Investment Management Frontier Equity Fund	13,831,453	13,831,453	12,720,874
Genesis Investment Management Emerging Markets Fund	717,372	582,594,445	584,881,294
Morgan Stanley Investment Management Galaxy Fund	1,490,212	150,000,000	140,169,334
Morgan Stanley Investment Management Emerging Markets Fund	13,797,301	211,570,093	865,297,711
Total Cost Commingled Stock Funds		\$ 12,670,243,497	
Total Fair Value Commingled Stock Funds			\$ 14,947,580,786

GLOBAL FIXED INCOME

As of March 31, 2016

Security Description	Coupon Rate	Maturity Date	Par	Fair Value
21st Century Fox America, Inc.	3.0000	9/15/22	2,980,000 \$	3,068,661
A.P. Moeller-Maersk Group	3.7500	9/22/24	5,000,000	4,845,870
AbbVie, Inc.	1.8000	5/14/28	25,000,000	25,167,900
AbbVie, Inc.	4.5000	5/14/35	20,000,000	20,780,180
Abu Dhabi National Energy Company PJSC	3.8750	5/6/24	25,000,000	24,869,000
ACER 2015-1A A2	1.1500	7/10/17	5,875,004	5,874,559
ACER 2015-1A A3	1.6100	10/13/20	10,000,000	9,970,199
ACER 2015-1A B	2.2600	6/10/21	11,000,000	11,038,307
ACER 2015-1A C	2.6900	10/12/21	4,000,000	4,022,233
ACER 2015-2A B	2.6200	12/10/19	23,800,000	23,689,244
Adobe Systems, Inc.	4.7500	2/1/20	11,432,000	12,587,089
AEPTC 2012-1 A3	2.8449	12/1/24	78,266,000	82,319,740
AEPWV 2013-1 A1	2.0100	2/1/24	12,557,206	12,678,307
Aetna, Inc.	3.5000	11/15/24	25,000,000	25,504,150
Aflac, Inc.	3.6250	11/15/24	29,000,000	30,213,563
Aflac, Inc.	3.2500	3/17/25	35,000,000	35,287,455
African Development Bank	0.7500	11/3/17	45,000,000	44,883,990
Agricultural Bank of China	2.0000	5/21/18	50,000,000	50,181,850
AIA Group, Ltd.	2.2500	3/11/19	43,700,000	43,880,306
AIA Group, Ltd.	3.2000	3/11/25	20,000,000	20,123,360
Air Canada 2013-1A PTT	4.1250	5/15/25	8,345,040	8,470,215
Air Canada 2015-1A PTT	3.6000	3/15/27	43,002,122	41,067,026
Air Canada 2015-1A PTT	3.6000	3/15/27	9,700,587	9,397,444
Air Canada 2015-2AA PTT	3.7500	6/15/29	25,000,000	24,937,500
Air Lease Corp.	3.8750	4/1/21	16,218,000	16,481,543
Air Lease Corp.	4.2500	9/15/24	29,000,000	28,637,500
Air Lease Corp.	2.1250	1/15/18	25,000,000	24,750,000
Air Lease Corp.	3.7500	2/1/22	39,625,000	39,451,046
Airbus Group Finance B.V.	2.7000	4/17/23	18,565,000	18,916,547
Alabama Power Company	5.5500	2/1/17	12,740,000	13,164,994
Albemarle Corp.	3.0000	12/1/19	7,000,000	7,041,909
Albemarle Corp.	4.1500	12/1/24	25,507,000	25,251,853
Alibaba Group Holding, Ltd.	3.1250	11/28/21	15,873,000	16,176,206
Alibaba Group Holding, Ltd.	3.6000	11/28/24	5,000,000	5,042,330
Allstate Corp.	0.0000		300,000	7,821,000
Allstate Corp.	0.0000		250,000	6,937,500
Allstate Corp.	6.5000	5/15/57	37,125,000	40,280,625
ALLYA 2014-AA	0.6300	4/15/19	68,160,623	67,853,900
ALLYA 2016-2 A4	1.6000	1/15/21	52,000,000	51,891,398
ALLYL 2015-SN1 A2A	0.9300	10/20/16	20,929,745	20,924,707
ALLYL 2015-SN1 A3	1.2100	3/20/17	7,500,000	7,499,968
ALM 2015-12A A1	1.8071	4/16/27	60,750,000	60,568,175
ALM 2015-16A A2	2.4888	7/15/27	82,200,000	81,198,804
ALM 2015-16A B	2.4888	7/15/27	15,000,000	14,666,610
Amazon.com, Inc.	2.5000	11/29/22	44,680,000	45,511,495
American Airlines 14-1 A PTT	3.7000	10/1/26	24,946,102	24,447,179
American Airlines 14-1 B PTT	4.3750	10/1/22	19,992,697	19,808,364
American Airlines 15-1 A PTT	3.3750	5/1/27	48,989,030	47,764,304
American Airlines 15-1 B PTT	3.7000	5/1/23	23,976,915	22,838,012
American Airlines, Inc.	3.5750	1/15/28	35,000,000	35,962,500
American Express Company	2.6500	12/2/22	16,651,000	16,598,733
American Express Company	1.5500	5/22/18	28,000,000	27,901,832
American Express Credit Corp.	1.8750	11/5/18	15,000,000	15,092,400
American Express Credit Corp.	2.3750	5/26/20	3,320,000	3,369,209
American Express Credit Corp.	2.2500	8/15/19	52,000,000	52,647,504
American Municipal Power, Inc.	6.0530	2/15/43	11,400,000	13,841,538

GLOBAL FIXED INCOME

As of March 31, 2016

Security Description	Coupon Rate	Maturity Date	Par	Fair Value
American Tower Corp.	2.8000	6/1/20	35,000,000	35,178,045
American Tower Corp.	4.0000	6/1/25	50,000,000	51,581,500
American Water Capital Corp.	3.4000	3/1/25	27,000,000	28,441,125
Amgen, Inc.	4.1000	6/15/21	16,769,000	18,283,878
Amgen, Inc.	3.8750	11/15/21	17,086,000	18,518,798
Amgen, Inc.	2.2000	5/22/19	30,000,000	30,689,400
AMSI 2004-R12 M4	1.9865	1/25/35	3,969,923	2,308,710
AMXCA 2014-2 A	1.2600	1/15/20	15,000,000	15,037,975
Anadarko Petroleum Corp.	6.4500	9/15/36	48,400,000	48,365,055
Analog Devices, Inc.	3.9000	12/15/25	20,000,000	21,601,200
Anheuser Busch Companies	5.7500	4/1/36	7,350,000	8,798,567
Anheuser Busch InBev Finance, Inc.	4.7000	2/1/36	40,000,000	43,228,160
Anheuser Busch InBev Finance, Inc.	4.9000	2/1/46	35,000,000	39,114,670
Anheuser Busch InBev Finance, Inc.	3.6500	2/1/26	25,000,000	26,290,325
Anthem, Inc.	4.6250	5/15/42	10,000,000	9,871,340
ANZ New Zealand International, Ltd.	1.7500	3/29/18	30,000,000	30,002,610
Apache Corp.	7.0000	2/1/18	26,600,000	28,323,015
Apache Corp.	2.6250	1/15/23	20,000,000	18,197,900
APF 2015-AA	2.6100	4/15/20	27,016,548	26,898,351
Apollo Management Holdings, LP	4.0000	5/30/24	70,808,000	71,995,804
Apple, Inc.	2.1000	5/6/19	3,300,000	3,392,473
Apple, Inc.	2.5000	2/9/25	36,000,000	35,783,496
Apple, Inc.	3.4500	2/9/45	72,000,000	65,027,160
Apple, Inc.	3.2000	5/13/25	20,000,000	20,953,260
Apple, Inc.	4.3750	5/13/45	25,000,000	26,176,650
Apple, Inc.	1.3000	2/23/18	25,000,000	25,193,900
Apple, Inc.	1.7000	2/22/19	25,000,000	25,373,525
Apple, Inc.	4.5000	2/23/36	14,000,000	15,023,316
Applied Materials, Inc.	4.3000	6/15/21	15,760,000	17,354,408
Ares Capital Corp.	3.8750	1/15/20	40,000,000	40,987,480
Ares Finance Company, LLC	4.0000	10/8/24	46,060,000	44,331,783
AT&T, Inc.	4.6000	2/15/21	2,479,000	2,712,110
AT&T, Inc.	3.8000	3/15/22	30,000,000	31,613,550
AT&T, Inc.	4.4500	4/1/24	5,000,000	5,411,985
AT&T, Inc.	3.9500	1/15/25	26,500,000	27,553,587
AT&T, Inc.	3.4000	5/15/25	1,475,000	1,478,456
Australia & New Zealand Banking Group	1.4500	5/15/18	45,000,000	44,956,440
Australia & New Zealand Banking Group	2.0000	11/16/18	45,000,000	45,321,525
Autodesk, Inc.	3.6000	12/15/22	12,000,000	11,951,124
Automatic Data Processing, Inc.	1.9500	9/15/20	3,470,000	3,571,293
BAACT 2007-A1 A1	5.1700	6/15/19	5,200,000	5,370,233
BACM 2006-1 Aj	5.4600	9/10/45	5,472,932	5,469,921
BACM 2006-5 A4	5.4140	9/10/47	1,846,572	1,858,196
BACM 2007-4 A4	5.7451	2/10/51	39,807,862	41,258,269
BAE Systems plc	4.7500	10/11/21	12,305,000	13,470,259
BALTA 2004-12 2A2	2.8587	1/25/35	285,783	217,281
Bank of America Corp.	5.3000	3/15/17	3,770,000	3,901,498
Bank of America Corp.	3.9500	4/21/25	1,640,000	1,631,728
Bank of America Corp.	5.0000	5/13/21	50,000,000	55,494,500
Bank of America Corp.	4.2000	8/26/24	50,000,000	50,914,500
Bank of America Corp.	4.0000	1/22/25	40,000,000	40,060,680
Bank of America Corp.	1.6500	3/26/18	20,000,000	19,976,000
Bank of Montreal	1.4000	4/10/18	25,000,000	24,970,950
Bank of Montreal	2.5500	11/6/22	73,063,000	73,958,972
Bank of New York Mellon	2.3000	9/11/19	2,415,000	2,472,591
Bank of Nova Scotia	1.4500	4/25/18	20,000,000	20,004,700
Bank of Nova Scotia	4.5000	12/16/25	75,000,000	74,874,900

GLOBAL FIXED INCOME

As of March 31, 2016

Security Description	Coupon Rate	Maturity Date	Par	Fair Value
Bank of Nova Scotia	1.7500	3/22/17	25,000,000	25,221,250
Bank of Tokyo-Mitsubishi UFJ, Ltd.	3.2500	9/8/24	50,000,000	50,945,700
Bank of Tokyo-Mitsubishi UFJ, Ltd.	1.2000	3/10/17	15,000,000	14,975,070
Bank of Tokyo-Mitsubishi UFJ, Ltd.	2.3000	3/10/19	12,000,000	12,101,268
Bank One Corp.	8.0000	4/29/27	30,000,000	39,115,200
Barclays plc	3.6500	3/16/25	31,000,000	29,067,367
BATLN 2015-8A A1	1.7909	4/18/27	12,000,000	11,826,336
BATLN 2015-8A A2	2.6109	4/18/27	2,500,000	2,464,503
BATLN 2015-9A A	1.8343	7/15/28	17,500,000	17,193,803
BATLN 2015-9A B	1.0000	7/15/28	54,000,000	50,759,568
BATLN 2015-9A C	3.2843	7/15/28	27,000,000	24,998,166
BAYC 2006-2A M1	0.7458	7/25/36	899,961	740,881
BAYC 2008-2 A3	5.8860	4/25/38	1,210,639	1,047,056
Bayer Corp.	6.6500	2/15/28	20,000,000	26,155,180
Bayer U.S. Finance, LLC	3.3750	10/8/24	25,000,000	26,356,350
BAYV 2007-B 1A4	8.0480	8/28/47	3,337,000	887,084
BBVA Bancomer S.A.	5.3500	11/12/29	38,000,000	36,480,000
BCAP 2011-R11 8A5	0.6021	7/26/36	386,118	362,363
Becton Dickinson & Company	6.7000	8/1/28	25,000,000	32,944,000
Becton Dickinson & Company	5.0000	5/15/19	11,185,000	12,168,318
Becton Dickinson & Company	3.2500	11/12/20	12,836,000	13,396,599
Berkshire Hathaway Finance Corp.	4.3000	5/15/43	6,635,000	7,017,601
Berkshire Hathaway Finance Corp.	1.4500	3/7/18	10,000,000	10,085,690
Berkshire Hathaway Finance Corp.	1.7000	3/15/19	10,000,000	10,138,770
Berkshire Hathaway Finance Corp.	4.5000	2/11/43	11,801,000	12,894,965
Berkshire Hathaway Finance Corp.	1.4500	3/15/23	20,000,000	20,396,920
Berkshire Hathaway Finance Corp.	1.4500	3/15/26	20,000,000	20,506,920
Berkshire Hathaway, Inc.	1.9000	1/31/17	5,800,000	5,851,713
BHP Billiton Finance (USA), Ltd.	2.0500	9/30/18	2,060,000	2,079,611
Biogen, Inc.	2.9000	9/15/20	3,210,000	3,303,568
Biogen, Inc.	4.0500	9/15/25	20,000,000	21,373,620
BlackRock Fixed Income Opportunities Nero Fund			1,964,791,886	1,997,256,162
BlackRock, Inc.	3.3750	6/1/22	3,278,000	3,495,807
BlackRock, Inc.	3.5000	3/18/24	107,400,000	113,840,026
BLUEM 2015-1A A1	1.7831	4/13/27	50,000,000	49,846,350
BLUEM 2015-1A A2	2.5231	4/13/27	25,000,000	24,582,825
BLUEM 2015-1A B	3.4231	4/13/27	10,000,000	9,860,560
BLUEM 2015-2A A1	1.7060	7/18/27	10,000,000	9,883,980
BLUEM 2015-2A B	1.0000	7/18/27	25,750,000	24,888,894
BLUEM 2015-2A C	1.0000	7/18/27	19,125,000	18,232,838
BMWLT 2016-1 A2A	1.1700	1/22/18	22,500,000	22,483,958
BNSF Funding Trust I	6.6130	12/15/55	17,230,000	18,608,400
BNSF Railway Company 2015-1 P	3.4420	6/16/28	73,589,549	73,957,496
Boeing Company	7.9500	8/15/24	22,720,000	30,849,012
Boeing Company	7.2500	6/15/25	48,750,000	64,930,466
Boston Scientific Corp.	7.0000	11/15/35	5,000,000	6,088,490
Boston Scientific Corp.	2.8500	5/15/20	15,000,000	15,233,970
Boston Scientific Corp.	3.3750	5/15/22	25,000,000	25,520,325
Boston Scientific Corp.	3.8500	5/15/25	25,000,000	25,924,625
BP Capital Markets plc	2.5000	11/6/22	7,000,000	6,849,115
BP Capital Markets plc	2.7500	5/10/23	15,000,000	14,712,270
BP Capital Markets plc	1.3750	5/10/18	37,180,000	36,961,010
BP Capital Markets plc	2.3150	2/13/20	40,000,000	40,329,480
BP Capital Markets plc	3.0620	3/17/22	15,000,000	15,287,220
BSCMS 2005-PW10 AJ	5.4640	12/11/40	12,033,294	11,746,880
BSCMS 2006-PW12 A4	5.7115	9/11/38	1,845,238	1,844,060
BSCMS 2006-PW12 AJ	5.7505	9/11/38	16,124,000	16,040,879

GLOBAL FIXED INCOME

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Security Description	Coupon Rate	Maturity Date	Par	Fair Value
BSCMS 2006-PW13 A4	5.5400	9/11/41	1,948,314	1,954,048
BSCMS 2006-PW13 AJ	5.6110	9/11/41	15,000,000	14,927,811
BSCMS 2006-PW14 A4	5.2010	12/11/38	2,815,385	2,847,773
BSCMS 2006-PW14 A4	5.2010	12/11/38	23,531,925	23,802,632
BSCMS 2006-PW14 AJ	5.2730	12/11/38	15,000,000	14,365,710
BSCMS 2006-T22 AJ	5.4670	4/12/38	7,378,238	7,375,163
BSCMS 2007-PW15 AM	5.3630	2/11/44	15,000,000	15,164,069
BSCMS 2007-PW17 A4	5.6940	6/11/50	48,008,242	49,829,934
BSCMS 2007-T26 AJ	5.5660	1/12/45	20,000,000	19,640,154
BSCMS 2007-T28 A4	5.7420	9/11/42	1,238,924	1,296,326
BSCMS 2007-T28 A4	5.7420	9/11/42	38,416,241	40,196,147
BTNY 2015-1A A	1.7715	4/15/27	30,000,000	29,691,000
BTNY 2015-1A B	2.4615	4/15/27	22,000,000	21,424,700
BTNY 2015-1A C	3.4115	4/15/27	6,250,000	6,040,250
Burlington Northern Santa Fe Corp.	3.8500	9/1/23	12,345,000	13,511,059
Burlington Northern Santa Fe Corp.	6.8750	12/1/27	20,000,000	27,098,660
Burlington Northern Santa Fe Corp.	6.7000	8/1/28	21,000,000	28,113,624
BWAY 2015-1740 C	3.3424	1/13/35	15,643,000	14,353,379
Cadence Design Systems, Inc.	4.3750	10/15/24	45,000,000	45,595,845
Caisse Centrale Desjardins	1.6000	3/6/17	12,900,000	12,974,433
Camp Pendelton/Quantico	5.5720	10/1/50	14,365,000	15,840,573
Canadian Natural Resources	1.7500	1/15/18	20,000,000	19,502,080
Canadian Natural Resources	3.9000	2/1/25	20,000,000	17,975,780
Canadian Pacific Railway Company	2.9000	2/1/25	22,760,000	21,963,855
CARMX 2013-2 A3	0.6400	1/16/18	3,275,414	3,270,811
CARMX 2014-1 A4	1.3200	7/15/19	15,000,000	14,989,277
CARMX 2014-2 A4	1.6100	10/15/19	30,000,000	30,107,607
Caterpillar Financial Services Corp.	2.0000	3/5/20	10,000,000	10,071,010
CAZ 2015-1A A	2.0000	12/10/23	45,705,225	45,205,324
CBS Corp.	3.5000	1/15/25	17,000,000	17,227,817
CCART 2014-AA A4	1.3100	5/15/19	21,000,000	20,895,922
CCCIT 2008-A1 A1	5.3500	2/7/20	25,000,000	26,844,708
CCCIT 2013-A6 A6	1.3200	9/7/18	31,900,000	31,958,849
CCCIT 2014-A4 A4	1.2300	4/24/19	25,000,000	25,064,960
CCO Safari II, LLC	4.4640	7/23/22	75,000,000	78,395,100
CCO Safari II, LLC	3.5790	7/23/20	35,000,000	35,764,295
CD 2006-CD2 AJ	5.6305	1/15/46	22,979,000	21,140,680
CD 2007-CD5 A4	5.8860	11/15/44	20,151,045	21,022,705
CDGJ 2014-BXCH A	1.5500	12/15/16	27,419,204	27,212,710
CDGJ 2014-BXCH B	2.0000	12/15/16	20,000,000	19,510,520
CDGJ 2014-BXCH C	2.6500	12/15/16	10,000,000	9,707,791
CDK Global, Inc.	3.3000	10/15/19	15,000,000	15,089,475
CDK Global, Inc.	4.5000	10/15/24	20,000,000	19,809,760
CGCC 2014-FL2 B	2.4000	11/15/16	20,000,000	20,040,430
CGCMT 2006-C4 A3	5.7206	3/15/49	568,424	567,639
CGCMT 2006-C4 AJ	5.7206	3/15/49	25,000,000	24,883,568
CGCMT 2006-C5 A4	5.4310	10/15/49	18,625,603	18,747,918
CGCMT 2006-C5 AJ	5.4820	10/15/49	25,000,000	22,279,280
CGCMT 2007-C6 A4	5.8888	12/10/49	75,125,000	77,444,161
CGCMT 2012-GC8 A4	3.0240	9/10/45	6,000,000	6,217,088
CGCMT 2013-GC17 A2	2.9620	11/10/46	7,750,000	7,973,470
CGCMT 2014-GC23 A4	3.6220	7/10/47	10,000,000	10,638,104
CHAIT 2013-A1 A1	1.3000	2/18/20	19,000,000	19,066,686
CHAIT 2013-A8 A8	1.0100	10/15/18	45,000,000	45,030,969
CHAIT 2014-A1 A	1.1500	1/15/19	25,000,000	25,042,820
CHAIT 2014-A2 A2	2.7700	3/15/23	20,000,000	20,877,380
Charles Schwab Corp.	0.0000		400,000	10,544,000

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Chevron Corp.	2.3550	12/5/22	22,000,000	21,984,930
Chevron Corp.	0.6860	11/15/19	10,000,000	9,772,790
Chevron Corp.	2.1930	11/15/19	15,000,000	15,285,495
Chevron Corp.	0.7871	11/15/21	20,000,000	19,213,580
Chevron Corp.	1.9610	3/3/20	35,000,000	35,469,910
Chevron Corp.	2.4110	3/3/22	20,000,000	20,362,320
Chevron Corp.	1.3650	3/2/18	30,000,000	30,106,830
Chevron Corp.	1.7900	11/16/18	25,000,000	25,301,700
Chevron Phillips Chemical Company	1.7000	5/1/18	50,000,000	49,643,700
Cisco Systems, Inc.	1.4000	2/28/18	35,000,000	35,294,770
Cisco Systems, Inc.	1.4000	2/28/19	20,000,000	20,288,820
Cisco Systems, Inc.	1.4000	2/28/21	20,000,000	20,397,920
Citicgroup, Inc.	2.6500	10/26/20	40,000,000	40,377,240
Citigroup, Inc.	2.7000	3/30/21	3,170,000	3,193,109
Citigroup, Inc.	4.0000	8/5/24	30,000,000	30,272,490
Citigroup, Inc.	4.6000	3/9/26	25,000,000	25,633,350
Citizens Bank	2.3000	12/3/18	20,000,000	20,113,020
CLAST 2015-1A A	3.4730	12/14/40	48,750,000	47,784,750
CLO 2015-13A A2	2.3818	7/30/27	45,900,000	43,778,502
CLO OCP 2015-9A A2	2.3820	7/15/27	55,500,000	51,772,731
CME Group, Inc.	3.0000	3/15/25	15,000,000	15,201,915
CMLT 2008-LS1 A4B	6.2207	12/10/49	23,650,049	24,701,875
CMLTI 2009-5 8A1	6.0000	6/25/36	516,147	521,831
CMPT-BEAR STEARNS 88A #70	7.0000	2/1/18	5,116	5,546
CMPT-BEAR STEARNS 88B #76	3.5400	10/1/18	25,923	28,278
CMPT-BEAR STEARNS 89A #78	3.8800	2/1/19	17,730	19,449
CMPT-BEMAC 88A #77	3.9300	10/1/18	27,317	29,799
CMPT-BEMAC 89A #79	4.3300	3/1/19	73,637	80,775
CMPT-RFC 86A #58	3.3400	10/1/16	12,674	13,426
CMPT-RFC 87A #64	3.0500	2/1/17	32,573	34,506
CMPT-RFC 88A #72	3.9900	2/1/18	64,756	68,598
CMPT-RFC 90A #81	7.9100	1/1/20	156,878	169,376
CNH 2014-A A4	1.5000	5/15/20	16,000,000	16,015,344
CNH 2014-B A4	1.6100	5/17/21	36,000,000	36,038,725
CNH 2015-A A3	1.3000	4/15/20	40,000,000	39,958,672
CNH 2016-A A2A	1.2200	7/15/19	31,000,000	30,978,176
CNOOC Finance 2015 AU	2.6250	5/5/20	50,000,000	50,042,650
CNOOC Finance 2015 US	3.5000	5/5/25	75,000,000	73,759,800
CNP 2005-A A4	5.1700	8/1/19	2,873,540	2,953,505
CNP 2009-1 A2	3.4600	8/15/19	3,427,843	3,516,672
CNP 2012-A A1	0.9012	4/15/18	6,085,400	6,080,524
Coach, Inc.	4.2500	4/1/25	3,000,000	2,968,656
Comcast Corp.	4.2500	1/15/33	32,000,000	34,079,680
Comcast Corp.	4.2000	8/15/34	42,000,000	44,396,310
Comcast Corp.	3.3750	8/15/25	23,000,000	24,465,008
Comcast Corp.	4.4000	8/15/35	28,670,000	31,061,365
COMET 2007-A7 A7	5.7500	7/15/20	9,828,000	10,461,759
COMET 2013-A2 A2	0.3660	2/15/19	30,000,000	30,000,000
COMET 2013-A3 A3	0.9600	9/16/19	14,500,000	14,508,193
COMET 2014-A2 A2	1.2600	1/15/20	25,000,000	25,053,673
COMM 2000-C1 G	6.8500	8/15/33	345,132	347,486
COMM 2006-C8 AJ	5.3770	12/10/46	1,144,000	1,096,151
COMM 2012-CR1 A3	3.3910	5/15/45	15,000,000	15,945,453
COMM 2012-CR4 A3	2.8530	10/15/45	20,000,000	20,641,484
COMM 2013-CR9 A4	4.3790	7/10/45	15,000,000	16,782,431
COMM 2013-LC13 A1	1.3090	7/10/18	3,322,926	3,320,723
COMM 2013-LC6 A4	2.9410	1/10/46	18,000,000	18,576,261

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COMM 2014-277P A	3.7310	8/10/49	30,500,000	32,521,894
COMM 2014-277P B	3.7310	8/10/49	8,000,000	8,172,477
COMM 2014-CR14 A1	1.3300	2/10/47	4,104,400	4,091,792
COMM 2014-CR14 A4	4.2360	2/10/47	10,190,000	11,378,816
COMM 2014-CR15 A2	2.9280	2/10/47	7,000,000	7,216,605
COMM 2014-CR18 A5	3.8280	7/15/47	5,730,000	6,203,811
COMM 2014-CR20 A4	3.5900	11/10/47	5,000,000	5,323,570
COMM 2014-UBS2 A2	2.8200	3/10/47	12,343,000	12,662,624
COMM 2014-UBS5 D	3.4950	9/10/47	4,315,000	2,985,956
COMM 2014-UBS6 A5	3.6440	12/10/47	40,000,000	42,540,024
Commonwealth Bank of Australia	1.6250	3/12/18	50,000,000	50,182,350
Commonwealth Bank of Australia	1.7500	11/2/18	30,000,000	30,044,550
Commonwealth Bank of Australia	2.2500	3/13/19	10,000,000	10,150,070
Commonwealth Edison Company	4.0000	8/1/20	12,206,000	13,217,597
Compass Bank	3.8750	4/10/25	42,075,000	39,462,647
Conoco, Inc.	6.9500	4/15/29	10,000,000	11,248,510
ConocoPhillips Company	3.3500	11/15/24	51,000,000	49,267,836
ConocoPhillips Company	2.8750	11/15/21	25,000,000	24,520,825
Consolidated Edison Company of New York, Inc.	4.6250	12/1/54	41,000,000	44,621,161
Consolidated Edison Company of New York, Inc.	7.1250	12/1/18	21,000,000	23,964,276
Constellation Energy Group	5.1500	12/1/20	2,400,000	2,659,063
Continental Airlines 2012-1 A	4.1500	4/11/24	3,133,354	3,235,188
Continental Airlines 2012-2 A	4.0000	10/29/24	14,808,996	15,253,266
Corning, Inc.	2.9000	5/15/22	15,000,000	15,123,015
COV 2014-2A D	3.9066	10/17/26	14,000,000	11,636,562
Credit Agricole S.A.	4.3750	3/17/25	28,000,000	27,417,880
CRELT 2006-1A A2B	0.9269	1/20/37	2,508,888	2,468,119
CRNN 2014-2A A	3.2700	11/18/29	21,296,296	20,397,358
CSFB 2003-AR26 2A1	2.7907	11/25/33	636,977	626,823
CSMC 2006-C2 AJ	5.8477	3/15/39	28,472,010	19,958,765
CSMC 2007-C3 A4	5.7233	6/15/39	14,517,677	14,845,302
CSMC 2007-C3 AM	5.7233	6/15/39	26,000,000	26,302,050
CSMC 2007-C5 A4	5.6950	9/15/40	49,294,915	50,850,307
CSMC 2009-12R 15A1	6.0000	5/27/36	400,451	407,656
CSMC 2009-12R 19A1	6.2500	12/27/36	766,438	774,942
CSMC 2012-3R 1A1	2.3894	7/27/37	249,097	248,640
CVS Health Corp.	2.8000	7/20/20	1,820,000	1,888,892
CVS Pass-Through Trust Certificates	7.5070	1/10/32	6,322,721	7,611,398
CVS Pass-Through Trust Certificates	5.7730	1/10/33	3,044,702	3,298,372
CWHL 2004-R1 2A	6.5000	11/25/34	402,382	385,324
Dai-ichi Life Insurance Company, Ltd.	5.1000	10/28/24	30,000,000	32,400,000
Daimler Finance North America, LLC	1.8750	1/11/18	31,694,000	31,858,333
Daimler Finance North America, LLC	1.1250	3/10/17	15,000,000	14,987,895
Daimler Finance North America, LLC	2.8750	3/10/21	30,000,000	30,662,880
Daimler Finance North America, LLC	1.6500	5/18/18	50,000,000	49,972,850
DBUBS 2011-LC1A A1	3.7420	11/10/46	440,547	441,689
DBUBS 2011-LC2A A1	3.5270	7/10/44	5,682,709	5,915,554
DCAL 2015-1A A1	4.2130	2/15/40	25,833,333	25,030,950
DCENT 2013-A3 A3	0.3660	10/15/18	20,000,000	20,000,000
DCENT 2013-A5 A5	1.0400	4/15/19	25,000,000	25,027,968
DEFT 2015-1 A3	1.3000	3/23/20	9,500,000	9,467,236
Delta Air Lines 2002-1G1	6.7180	7/2/24	1,862,637	2,114,093
Delta Air Lines 2010-1 A	6.2000	7/2/18	4,216,672	4,511,839
Depository Trust & Clearing Corp.	4.8750	12/31/49	17,500,000	17,325,000
Deutsche Bank AG	4.5000	4/1/25	20,000,000	17,383,020
DHAL 2015-1 A	3.8100	11/14/21	39,785,030	39,448,051
Diageo plc	1.1250	4/29/18	38,966,000	38,813,409

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Diageo plc	2.8750	5/11/22	30,000,000	31,357,170
Dignity Health	3.8120	11/1/24	20,000,000	21,130,320
Discovery Communications, Inc.	4.3750	6/15/21	24,379,000	25,554,190
Discovery Communications, Inc.	3.3000	5/15/22	5,000,000	4,928,720
DNKN 2015-1A A2I	3.2620	2/20/45	24,750,000	24,367,613
Dominion Gas Holdings, LLC	3.6000	12/15/24	20,000,000	20,533,940
Dominion Resources, Inc.	5.2500	8/1/33	26,488,000	27,975,990
Dominion Resources, Inc.	2.7500	9/15/22	25,500,000	25,199,126
Dominion Resources, Inc.	3.6250	12/1/24	25,000,000	25,365,425
Doosan Heavy Industries & Construction Company, Ltd.	2.1250	4/27/20	30,000,000	29,998,380
Dow Chemical Company	4.1250	11/15/21	3,055,000	3,327,894
Dow Chemical Company	3.0000	11/15/22	19,600,000	20,044,606
Duke Energy Corp.	3.5500	9/15/21	1,700,000	1,781,467
eBay, Inc.	3.4500	8/1/24	40,000,000	39,480,120
ECAF 2015-1A A1	3.4730	6/15/40	35,791,455	34,284,277
Ecolab, Inc.	4.3500	12/8/21	20,000,000	22,080,200
Ecolab, Inc.	2.0000	1/14/19	15,000,000	15,133,395
Ecolab, Inc.	3.2500	1/14/23	15,000,000	15,415,170
EGLE 2014-1A A1	2.5700	12/15/39	20,281,250	19,932,757
EGLE 2014-1A A2	4.3100	12/15/39	4,687,500	4,753,786
EMC Corp.	1.8750	6/1/18	48,145,000	47,085,329
EMD Finance, LLC	2.9500	3/19/22	50,000,000	51,035,700
EMD Finance, LLC	3.2500	3/19/25	65,000,000	64,914,265
Enbridge, Inc.	3.5000	6/10/24	7,000,000	6,307,728
Energy Transfer Partners	4.0500	3/15/25	20,000,000	17,601,660
Energy Transfer Partners	4.9000	3/15/35	15,000,000	11,876,250
Energy Transfer Partners	5.1500	3/15/45	20,000,000	15,547,160
Energy Transfer Partners	4.7500	1/15/26	50,000,000	45,437,550
EnLink Midstream Partner	5.0500	4/1/45	7,000,000	4,709,362
EnLink Midstream Partner	4.1500	6/1/25	20,000,000	15,519,160
Entergy Arkansas, Inc.	3.0500	6/1/23	4,678,000	4,816,445
Entergy Texas, Inc.	5.1500	6/1/45	55,000,000	55,950,620
Enterprise Products Operating, LLC	3.7500	2/15/25	15,000,000	14,972,625
Enterprise Products Operating, LLC	3.7000	2/15/26	20,000,000	19,616,660
EQABS 2004-2 AV1	0.9065	7/25/34	7,073,930	4,667,214
EQT Midstream Partners, LP	4.0000	8/1/24	12,000,000	10,419,588
ERL 2015-1A A1	2.7100	2/19/45	20,380,663	19,732,823
Export Development Canada	1.0000	11/1/18	35,000,000	34,987,050
Export-Import Bank China	2.5000	7/31/19	35,000,000	35,705,880
Export-Import Bank China	3.6250	7/31/24	40,000,000	42,369,040
Express Scripts Holding Company	3.5000	6/15/24	33,135,000	32,840,231
Exxon Mobil Corp.	2.7090	3/6/25	75,000,000	75,420,075
Exxon Mobil Corp.	2.3970	3/6/22	50,500,000	51,154,026
Exxon Mobil Corp.	3.5670	3/6/45	26,000,000	25,280,450
Fairfax (US), Inc.	4.8750	8/13/24	50,000,000	49,789,800
FCBSL 2013-1A A	1.4374	1/19/25	52,500,000	51,724,418
Federal Farm Credit Bank	3.5000	12/20/23	175,435,000	195,278,628
Federal Home Loan Bank	2.8750	9/13/24	185,970,000	197,859,062
Federal Home Loan Bank	2.7500	12/13/24	128,790,000	135,227,826
Federal Home Loan Bank	2.3750	3/14/25	20,745,000	21,097,706
Federal Home Loan Bank	2.8750	6/13/25	101,945,000	107,996,761
Federal Home Loan Bank	2.8750	12/12/25	18,750,000	19,362,056
Federal Home Loan Bank	2.1250	12/8/17	51,290,000	52,367,552
Federal Home Loan Bank	2.1250	6/9/23	10,000,000	10,162,090
Federal Home Loan Bank	3.2500	6/9/23	14,500,000	15,888,955

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Federal National Mortgage Association	1.5000	6/22/20	25,000,000	25,276,075
Federal National Mortgage Association	1.5000	11/30/20	150,000,000	151,501,050
Federal National Mortgage Association	2.6250	9/6/24	45,000,000	47,430,900
Federative Republic of Brazil	5.0000	1/27/45	15,000,000	12,000,000
FedEx Corp.	3.9000	2/1/35	20,000,000	19,360,900
FedEx Corp.	3.2000	2/1/25	10,000,000	10,242,680
FedEx Corp.	4.5000	2/1/65	35,000,000	32,639,075
FG G08667 Mtge	3.5000	9/1/45	10,074,901	10,554,439
FG G08687 Mtge	3.5000	1/1/46	9,940,735	10,413,887
FG G18561 Mtge	3.0000	7/1/30	5,676,628	5,938,899
FHLMC	0.0000	9/15/27	17,425,000	12,536,834
FHLMC	5.0000	1/1/35	706,599	789,095
FHLMC	4.0000	9/1/43	2,747,428	2,933,724
FHLMC	4.0000	10/1/43	3,383,204	3,613,255
FHLMC	3.5000	2/1/26	2,014,694	2,130,892
FHLMC	3.7500	3/27/19	3,000,000	3,246,168
FHLMC	6.0000	2/1/24	1,051,565	1,192,563
FHLMC	6.0000	1/1/24	376,147	425,761
FHLMC	6.5000	3/1/26	243,911	277,703
FHLMC	6.0000	7/1/36	3,091,571	3,552,345
FHLMC	6.0000	7/1/36	1,213,047	1,387,098
FHLMC	6.0000	7/1/36	566,284	647,536
FHLMC	5.5000	1/1/37	5,709,572	6,364,449
FHLMC	5.5000	1/1/37	1,129,251	1,259,620
FHLMC	5.5000	2/1/37	7,574,075	8,421,853
FHLMC	5.5000	3/1/37	2,792,405	3,118,161
FHLMC	5.5000	7/1/21	4,122,681	4,225,938
FHLMC	5.5000	6/1/21	4,010,911	4,111,368
FHLMC	5.5000	8/1/21	2,456,167	2,517,684
FHLMC	6.0000	2/1/37	3,457,723	3,953,847
FHLMC	6.0000	11/1/36	3,009,462	3,441,269
FHLMC	5.0000	11/1/36	8,750,051	9,692,173
FHLMC	5.0000	3/1/38	14,479,050	15,996,504
FHLMC	5.0000	12/1/38	12,611,145	13,860,643
FHLMC	5.5000	1/1/39	6,661,413	7,455,712
FHLMC	5.0000	1/1/39	32,828,005	36,051,724
FHLMC	5.0000	2/1/39	14,008,428	15,376,476
FHLMC	4.5000	1/1/44	13,069,437	14,210,759
FHLMC	5.0000	2/1/38	15,342,799	16,995,988
FHLMC	5.0000	1/1/39	10,455,265	11,476,315
FHLMC	4.5000	5/1/39	12,843,429	13,966,754
FHLMC	4.5000	7/1/39	19,925,455	21,674,297
FHLMC	4.5000	9/1/41	10,789,220	11,764,632
FHLMC	5.0000	7/1/41	15,224,641	16,730,643
FHLMC	5.0000	7/1/41	13,826,849	15,180,274
FHLMC	5.0000	5/1/41	7,390,130	8,111,842
FHLMC	5.0000	10/1/41	8,907,833	9,800,895
FHLMC	4.5000	6/1/41	17,227,356	18,774,517
FHLMC	4.5000	7/1/41	16,986,467	18,501,941
FHLMC	4.5000	5/1/41	22,694,746	24,774,747
FHLMC	4.5000	8/1/41	18,521,384	20,147,172
FHLMC	5.5000	5/1/42	15,593,815	17,442,607
FHLMC	3.5000	12/1/42	86,378,485	90,522,055
FHLMC	5.0000	2/1/39	17,983,136	19,930,754
FHLMC	5.5000	3/1/22	6,710,135	7,302,771
FHLMC	5.0000	4/1/23	1,432,048	1,535,335
FHLMC	5.5000	7/1/23	3,378,050	3,462,657
FHLMC	5.5000	7/1/23	3,150,075	3,228,971
FHLMC	3.5000	4/1/26	31,718,591	33,554,763
FHLMC	3.5000	4/1/26	24,072,940	25,466,645

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FHLMC	3.5000	4/1/27	21,752,053	23,010,150
FHLMC	3.5000	4/1/27	15,892,944	16,814,865
FHLMC	4.0000	1/1/29	11,326,494	11,848,011
FHLMC	4.0000	4/1/29	10,523,332	10,940,702
FHLMC	6.0000	7/1/36	3,441,094	3,934,833
FHLMC	5.5000	12/1/36	2,210,485	2,466,104
FHLMC	5.0000	4/1/38	16,638,702	18,276,966
FHLMC	4.5000	5/1/39	16,653,095	18,118,828
FHLMC	4.5000	5/1/41	19,470,364	21,262,585
FHLMC	3.0000	8/1/43	45,245,555	46,390,475
FHLMC	3.0000	9/1/43	21,246,763	21,783,318
FHLMC	4.0000	11/1/43	60,389,111	64,494,529
FHLMC	4.0000	1/1/44	33,247,936	35,504,872
FHLMC	3.5000	3/1/46	50,000,000	52,400,168
FHLMC	5.0000	6/1/23	5,718,158	6,162,474
FHLMC	2.5000	1/1/28	56,790,349	58,585,162
FHLMC	3.0000	12/1/28	35,090,734	36,730,537
FHLMC	3.0000	1/1/29	18,225,167	19,076,757
FHLMC	5.0000	6/1/23	987,785	1,062,046
FHLMC	5.0000	6/1/23	1,519,095	1,633,249
FHLMC	5.5000	8/1/23	518,205	531,184
FHLMC	4.0000	3/1/26	18,397,625	19,650,692
FHLMC	4.0000	4/1/26	12,406,762	13,232,606
FHLMC	4.0000	4/1/26	30,148,242	32,198,144
FHLMC	4.0000	4/1/26	23,972,249	25,582,409
FHLMC	6.0000	12/1/23	333,255	377,838
FHLMC	6.0000	10/1/23	946,455	1,071,127
FHLMC	6.0000	11/1/23	467,141	528,676
FHLMC	6.5000	1/1/24	375,274	427,267
FHLMC	6.5000	2/1/26	294,705	335,535
FHLMC	4.5000	9/1/40	14,440,400	15,734,788
FHLMC	3.5000	6/1/42	32,833,379	34,408,269
FHLMC	3.0000	2/1/43	167,266,872	171,550,911
FHLMC	3.5000	8/1/42	52,130,713	54,631,299
FHLMC	4.5000	1/1/39	10,883,204	11,843,012
FHLMC	4.0000	8/1/39	29,279,998	31,289,917
FHLMC	4.5000	12/1/39	19,769,202	21,519,951
FHLMC	4.5000	9/1/40	8,769,867	9,556,664
FHLMC	4.0000	9/1/40	20,602,843	22,043,714
FHLMC	4.0000	11/1/40	16,303,839	17,446,434
FHLMC	4.0000	2/1/41	16,446,257	17,600,349
FHLMC	4.0000	2/1/41	15,971,112	17,088,038
FHLMC	4.0000	2/1/41	20,518,099	21,955,424
FHLMC	4.0000	9/1/24	3,126,012	3,304,984
FHLMC	3.0000	4/1/27	23,845,985	25,023,642
FHLMC	2.5000	10/1/27	20,767,731	21,423,808
FHLMC	3.0000	11/1/28	17,898,961	18,774,417
FHLMC	4.5000	5/1/41	11,331,748	12,349,365
FHLMC	4.5000	5/1/41	7,969,246	8,684,880
FHLMC	4.5000	5/1/41	18,070,938	19,693,783
FHLMC	4.0000	9/1/41	29,943,125	32,038,083
FHLMC	4.0000	10/1/41	35,123,697	37,621,631
FHLMC	3.5000	6/1/42	35,151,651	36,837,725
FHLMC	3.5000	7/1/42	20,030,246	20,991,042
FHLMC	3.5000	9/1/42	19,421,411	20,352,994
FHLMC	3.5000	11/1/42	63,714,683	66,770,865
FHLMC	3.0000	11/1/42	20,681,930	21,211,719
FHLMC	3.0000	1/1/43	64,591,699	66,245,925
FHLMC	3.5000	11/1/43	19,677,734	20,616,431
FHLMC	3.0000	8/1/43	21,653,718	22,199,438

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FHLMC	4.0000	12/1/43	17,687,222	18,889,927
FHLMC	3.5000	2/1/46	46,105,847	48,319,082
FHLMC	3.5000	3/1/46	50,000,000	52,400,168
FHLMC	3.5000	1/1/46	99,013,329	104,064,216
FHLMC	6.5000	2/1/26	746,103	849,471
FHLMC	6.5000	3/1/26	473,752	539,388
FHLMC	0.0000	12/11/25	30,287,000	23,907,134
FHLMC	1.2500	10/2/19	100,000,000	100,430,500
FHLMC	0.8750	3/7/18	175,000,000	175,261,450
FHLMC Multifamily Structured K011 A1	2.9170	12/25/48	5,351,219	5,513,576
FHLMC Zero Coupon Bond	0.0000	12/17/29	11,391,000	7,650,298
FHLMC Zero Coupon Bond	0.0000	3/15/27	13,062,000	9,513,904
FHLMC Zero Coupon Bond	0.0000	9/15/28	13,043,000	9,101,562
FHLMC Zero Coupon Bond	0.0000	7/15/26	16,796,000	12,692,200
FHMS K010 A1	3.3200	7/25/20	7,135,232	7,337,218
Fidelity National Information Services	5.0000	5/15/25	30,000,000	32,396,010
Fidelity National Information Services	3.8750	6/5/24	12,000,000	12,009,852
Fifth Third Bancorp	2.8750	10/1/21	15,000,000	15,278,610
First Tennessee Bank	2.9500	12/1/19	38,000,000	38,089,414
Five Corners Funding Trust	4.4190	11/15/23	12,500,000	13,102,750
Fluor Corp.	3.5000	12/15/24	20,000,000	20,701,500
FMC Corp.	4.1000	2/1/24	40,820,000	42,447,044
FNMA	5.0000	5/1/33	2,888,131	3,211,407
FNMA	6.0000	7/1/41	646,736	740,401
FNMA	4.5000	11/1/41	2,425,017	2,644,974
FNMA	3.5000	8/1/45	5,208,001	5,463,013
FNMA	6.0000	8/1/34	1,457,521	1,679,775
FNMA	5.5000	9/1/34	3,262,081	3,694,644
FNMA	5.0000	6/1/35	1,581,489	1,756,403
FNMA	5.5000	12/1/35	2,013,264	2,279,328
FNMA	4.5000	12/1/40	1,818,371	1,984,669
FNMA	7.5000	9/1/22	283,105	322,768
FNMA	6.5000	7/1/23	265,799	304,230
FNMA	6.5000	12/1/23	307,892	352,409
FNMA	6.0000	1/1/24	506,866	580,129
FNMA	6.0000	2/1/24	376,769	431,228
FNMA	7.0000	2/1/23	321,844	376,599
FNMA	7.0000	3/1/23	467,567	547,113
FNMA	6.5000	9/1/23	251,208	287,529
FNMA	6.0000	11/1/23	513,301	587,495
FNMA	6.5000	3/1/24	244,772	280,162
FNMA	6.5000	11/1/23	364,198	416,855
FNMA	5.0000	9/1/33	3,349,839	3,722,877
FNMA	6.5000	9/1/25	514,376	588,747
FNMA	6.0000	9/1/25	794,883	909,777
FNMA	6.0000	10/1/25	598,010	684,447
FNMA	6.0000	11/1/25	488,215	558,783
FNMA	7.0000	5/1/25	308,308	360,760
FNMA	4.0000	11/1/41	15,006,253	16,079,902
FNMA	3.5000	4/1/27	27,030,135	28,582,512
FNMA	3.0000	4/1/27	36,172,048	37,875,413
FNMA	3.5000	7/1/35	59,446,570	62,448,022
FNMA	3.0000	5/1/27	44,098,593	46,172,413
FNMA	3.5000	5/1/42	32,550,214	34,202,535
FNMA	3.5000	7/1/42	46,686,433	49,062,335
FNMA	3.5000	8/1/42	62,003,918	65,159,383
FNMA	2.5000	8/1/27	46,948,671	48,421,160
FNMA	3.5000	11/1/43	31,986,344	33,552,570
FNMA	3.0000	1/1/43	40,447,556	41,583,320
FNMA	3.5000	11/1/35	53,336,065	56,243,953

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FNMA	3.0000	7/1/35	52,635,239	54,562,835
FNMA	3.5000	10/1/45	49,127,235	51,535,929
FNMA	3.5000	12/1/45	48,865,077	51,257,777
FNMA	3.5000	8/1/35	44,224,832	46,508,984
FNMA	5.0000	11/1/33	15,417,514	17,135,491
FNMA	5.0000	4/1/35	2,599,233	2,883,497
FNMA	5.0000	10/1/35	7,407,779	8,209,722
FNMA	5.0000	10/1/35	5,096,031	5,648,711
FNMA	5.0000	7/1/36	3,653,027	4,047,673
FNMA	6.0000	6/1/36	1,562,300	1,781,712
FNMA	3.5000	11/1/45	81,389,602	85,799,737
FNMA	3.5000	12/1/45	34,855,806	36,562,536
FNMA	5.0000	11/1/35	11,381,632	12,613,708
FNMA	5.0000	12/1/36	23,040,357	25,530,819
FNMA	5.5000	6/1/38	10,792,284	12,094,729
FNMA	6.0000	6/1/36	2,136,060	2,436,344
FNMA	3.5000	8/1/26	9,512,172	10,057,512
FNMA	3.0000	3/1/27	31,926,880	33,429,236
FNMA	3.5000	8/1/42	12,030,437	12,642,687
FNMA	3.0000	12/1/42	19,617,626	20,168,620
FNMA	3.5000	6/1/35	37,674,193	39,735,826
FNMA	3.5000	7/1/35	44,199,762	46,618,500
FNMA	3.5000	10/1/35	54,726,160	57,721,133
FNMA	3.5000	11/1/35	44,721,535	47,169,030
FNMA	3.5000	2/1/36	39,834,928	42,017,369
FNMA	0.8750	8/28/17	50,000,000	50,112,650
FNMA	0.8750	10/26/17	50,000,000	50,094,200
FNMA	0.8750	12/20/17	50,000,000	50,079,150
FNMA	0.8750	2/8/18	150,000,000	150,344,400
FNMA APR 16 (TBA)	4.0000	12/1/44	6,650,000	7,106,741
FNMA APR 16 (TBA)	2.5000	10/25/30	26,000,000	26,690,625
FNMA APR 16 (TBA)	3.0000	11/25/45	20,000,000	20,515,624
FNMA APR 16 (TBA)	3.5000	10/25/45	24,000,000	25,163,438
FNMA APR 16 (TBA)	4.0000	12/25/44	15,000,000	16,026,563
FNMA APR 16 (TBA)	4.5000	4/25/44	14,000,000	15,233,750
FNMA Strips	0.0000	11/15/24	61,310,000	49,730,196
FNMA Strips	0.0000	5/15/26	27,032,000	20,643,284
FNMA Strips	0.0000	5/15/27	25,609,000	18,711,677
FNMA Strips	0.0000	5/15/28	10,001,000	7,001,610
FNMA Strips	0.0000	11/15/28	18,835,000	12,958,367
FNMA Strips	0.0000	1/15/24	5,128,000	4,288,311
FNMA Strips	0.0000	10/8/27	11,674,000	8,547,644
FNMA Strips	0.0000	3/23/28	13,512,000	9,506,989
FNMA Strips (Sub-Debt)	0.0000	10/9/19	197,384,000	187,530,788
FNR 2007-101 A2	0.6629	6/27/36	594,938	594,318
FNW 2004-W10 A6	5.7500	8/25/34	2,000,000	2,280,814
Ford Motor Credit Company, LLC	3.1570	8/4/20	2,500,000	2,550,173
Ford Motor Credit Company, LLC	1.7240	12/6/17	58,000,000	57,572,424
Ford Motor Credit Company, LLC	2.2400	6/15/18	38,000,000	38,048,336
Ford Motor Credit Company, LLC	3.1570	8/4/20	40,000,000	40,802,760
Ford Motor Credit Company, LLC	3.2000	1/15/21	35,000,000	35,773,710
Ford Motor Credit Company, LLC	2.9430	1/8/19	30,000,000	30,462,840
FORDL 2014-B B	1.3500	12/15/17	31,675,000	31,570,951
FORDO 2013-A D	1.8600	8/15/19	2,900,000	2,899,824
FORDO 2013-D A3	0.6700	4/15/18	4,501,133	4,496,296
FORDO 2014-AA A3	0.7900	5/15/18	15,930,064	15,918,515
FORDO 2014-B A4	1.4200	8/15/19	6,500,000	6,525,503
Forest Laboratories, Inc.	5.0000	12/15/21	53,219,000	59,414,916
Fort Knox Military Housing	5.8150	2/15/52	28,238,022	29,161,123
Franklin Resources, Inc.	2.8000	9/15/22	18,895,000	19,066,548

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Freeport-McMoRan, Inc.	2.3000	11/14/17	20,000,000	18,450,000
FREMF 2013-K27 C	3.4964	1/25/46	2,300,000	2,091,371
Froedtert Health, Inc.	4.6860	4/1/45	20,000,000	20,833,380
GALXY 2014-18A D1	3.9341	10/15/26	3,500,000	2,841,195
GALXY 2015-19A A1A	1.8061	1/24/27	40,000,000	39,724,880
GALXY 2015-20A A	1.7260	7/20/27	35,000,000	34,825,105
GALXY 2015-20A B	2.2260	7/20/27	15,000,000	14,382,915
GARR 2015-1A A1	1.7237	5/25/27	20,000,000	19,726,540
GE Capital International Funding	2.3420	11/15/20	2,228,000	2,282,452
GE Company	5.2500	12/6/17	25,575,000	27,406,809
GEBL 2006-1A D	1.4305	5/15/34	370,551	302,205
GEMNT 2011-2 A	0.6660	5/15/19	16,000,000	16,004,800
GEMNT 2013-1 A	1.3500	3/15/21	4,500,000	4,478,347
General Dynamics Corp.	2.2500	11/15/22	30,000,000	30,333,480
General Electric Capital Corp.	4.6500	10/17/21	785,000	895,557
General Electric Company	5.0000	12/31/49	28,113,000	28,956,390
General Mills, Inc.	5.4000	6/15/40	10,200,000	12,284,176
General Mills, Inc.	3.1500	12/15/21	17,234,000	18,014,924
General Motors Financial Company, Inc.	3.2000	7/13/20	27,000,000	26,939,628
General Motors Financial Company, Inc.	3.1000	1/15/19	27,000,000	27,322,893
General Motors Financial Company, Inc.	3.7000	11/24/20	50,000,000	50,955,650
Georgia Power Company	3.2500	4/1/26	7,000,000	7,172,725
GMALT 2015-1 A3	1.5300	9/20/18	21,000,000	21,020,374
GMALT 2015-1 A4	1.7300	6/20/19	7,000,000	7,019,738
GMALT 2015-1 B	2.1400	6/20/19	7,000,000	6,958,475
GMALT 2015-1 C	2.5000	6/20/19	8,000,000	7,934,121
GMALT 2016-1 A3	1.6400	7/20/19	65,000,000	64,910,684
GNMA	4.5000	4/15/41	27,477,884	30,141,590
GNMA	6.5000	2/15/24	392,760	453,734
GNMA	6.5000	3/15/24	397,497	459,206
GNMA	6.5000	3/15/24	730,031	843,365
GNMA	7.0000	4/15/24	547,330	597,075
GNMA	4.0000	7/15/41	27,742,009	29,680,174
GNMA	4.0000	3/15/41	33,014,876	35,383,643
GNMA	4.5000	3/15/41	20,330,192	22,153,835
GNMA	8.5000	11/15/24	436,479	462,242
GNMA	5.5000	11/15/38	2,915,312	3,270,824
GNMA	5.0000	11/15/41	12,936,619	14,362,928
GNMA	5.0000	7/15/41	20,282,019	22,469,117
GNMA	4.0000	2/15/42	31,357,064	33,629,785
GNMA	4.0000	8/15/40	29,160,014	31,194,061
GNMA	4.0000	10/15/40	69,466,838	74,511,211
GNMA	5.0000	12/15/40	18,346,824	20,423,192
GNMA APR 16 (TBA)	4.0000	12/15/43	31,000,000	33,145,783
GNMA APR 16 (TBA)	4.5000	6/15/41	38,000,000	41,307,186
GNMA II	3.5000	5/20/45	2,822,156	2,986,388
GNMA II	5.0000	10/20/39	3,445,855	3,816,613
GNMA II	5.0000	6/20/41	1,553,395	1,717,508
GNMA II	4.0000	5/20/42	45,185,907	48,593,998
GNMA II	4.0000	6/20/42	42,075,971	45,242,776
GNMA II	4.0000	10/20/45	20,464,321	21,303,176
GNMA II	5.5000	5/20/37	1,453,475	1,619,021
GNMA II	5.5000	9/20/38	1,677,039	1,857,235
GNMA II	5.5000	1/20/39	9,463,336	10,541,473
GNMA II	5.0000	10/20/39	3,525,014	3,904,289
GNMA II	5.0000	2/20/41	3,822,927	4,227,460
GNMA II	4.5000	3/20/41	61,931,275	67,409,788
GNMA II	4.5000	4/20/41	73,222,403	79,696,770
GNMA II	5.0000	4/20/41	26,758,824	29,585,788
GNMA II	5.0000	6/20/41	15,446,490	17,078,384

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GNMA II	4.5000	8/20/41	8,226,898	8,954,549
GNMA II	4.5000	7/20/41	36,413,799	39,633,651
GNMA II	4.5000	9/20/41	14,978,017	16,302,492
GNMA II	4.5000	11/20/41	11,376,943	12,382,954
GNMA II	5.0000	10/20/41	6,968,032	7,739,926
GNMA II	5.5000	10/20/38	3,161,284	3,483,436
Goldman Sachs Group, Inc.	3.7500	2/25/26	1,840,000	1,887,056
Goldman Sachs Group, Inc.	3.8500	7/8/24	17,000,000	17,565,488
Goldman Sachs Group, Inc.	6.1500	4/1/18	40,000,000	43,271,760
Goldman Sachs Group, Inc.	5.7500	1/24/22	4,500,000	5,191,740
Goldman Sachs Group, Inc.	4.2500	10/21/25	36,000,000	36,604,332
Goldman Sachs Group, Inc.	2.6250	1/31/19	10,000,000	10,197,700
GSAMP 2007-SEA1 M1	5.5000	12/25/36	1,820,000	1,887,326
GSFI 2015-1 B1	2.7400	1/18/30	17,287,727	16,980,870
GSMS 2005-GG4 D	4.9390	7/10/39	1,552,148	1,493,943
GSMS 2010-C2 A1	3.8490	12/10/43	2,675,316	2,777,324
GSMS 2010-C2 D	5.1849	12/10/43	100,000	101,635
GSMS 2011-GC5 A4	3.7070	8/10/44	10,000,000	10,713,617
GSMS 2012-GCJ7 A4	3.3770	5/10/45	25,000,000	26,370,073
GSMS 2013-GC10 A5	2.9430	2/10/46	10,000,000	10,257,895
GSMS 2013-GC12 A4	3.1350	6/10/46	19,000,000	19,757,473
GSMS 2014-GC20 A3	3.6800	4/10/47	11,814,000	12,658,198
GSMS 2016-RENT D	4.2020	2/10/29	2,000,000	1,921,435
Halliburton Company	8.7500	2/15/21	21,999,250	27,449,410
Halliburton Company	5.9000	9/15/18	12,000,000	13,061,688
HALST 2014-B A4	1.2600	9/17/18	10,500,000	10,503,363
HANA 2015-AA2	4.4370	7/15/18	50,000,000	48,828,150
Harley-Davidson Financial Services, Inc.	2.2500	1/15/19	31,000,000	31,468,689
Harman International Industries, Inc.	4.1500	5/15/25	20,000,000	19,752,300
HAROT 2013-4 A4	1.0400	2/18/20	24,378,000	24,375,886
HAROT 2014-1 A3	0.6700	12/21/17	12,425,710	12,411,020
HAROT 2014-2 A4	1.1800	5/18/20	10,000,000	10,002,824
HART 2012-C A4	0.7300	6/15/18	8,782,829	8,777,039
HART 2013-B A3	0.7100	9/15/17	1,178,066	1,177,864
HART 2014-B A4	1.4600	11/15/19	13,500,000	13,545,129
HART 2014-B B	1.7200	11/15/19	10,040,000	9,978,257
HART 2014-B C	2.1000	11/15/19	2,215,000	2,205,887
Hartford Financial Services Group, Inc.	5.3750	3/15/17	15,000,000	15,553,350
Hawaiian Airlines 13-1A	3.9000	1/15/26	11,044,740	10,713,398
HBOS Treasury Services plc	5.2500	2/21/17	25,000,000	25,871,000
HCA 2014-1A D	3.5066	4/18/26	7,500,000	5,813,445
HDMOT 2014-1 A4	1.5500	10/15/21	14,500,000	14,533,282
HLA 2015-1A A	1.7207	4/20/27	25,000,000	24,435,050
HLA 2015-1A B1	2.4907	4/20/27	25,000,000	23,770,625
HLA 2015-1A C	3.4107	4/20/27	17,000,000	15,473,774
HLA 2015-1A D	4.0707	4/20/27	30,000,000	23,063,280
HLA 2015-2A A	4.6787	7/25/27	75,000,000	72,791,475
HLA 2015-2A B	2.5335	7/25/27	28,000,000	26,446,840
HLA 2015-2A C	3.2835	7/25/27	10,000,000	9,469,990
HLA 2015-2A D1	4.5335	7/25/27	10,000,000	7,830,890
HLA 2015-3A A1	1.8425	10/18/27	107,400,000	104,585,905
HLA 2015-3A A2	2.5425	10/18/27	50,000,000	47,576,850
HLA 2015-3A B	3.5425	10/18/27	27,300,000	25,796,534
HLA 2015-3A C	4.1925	10/18/27	34,000,000	26,631,316
HLDN 2015-4A A1A	1.7818	7/23/27	41,500,000	40,550,854
HLDN 2015-4A A2	2.5318	7/23/27	21,850,000	20,921,266
HLDN 2015-4A B	3.3818	7/23/27	6,500,000	6,235,450
HP Enterprise Company	4.9000	10/15/25	3,030,000	3,118,373
HSBC USA, Inc.	2.3500	3/5/20	30,000,000	29,694,930
Humana, Inc.	2.6250	10/1/19	2,630,000	2,672,004

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Humana, Inc.	3.8500	10/1/24	35,000,000	36,595,510
HVMLT 2006-4 3A1A	0.6501	5/19/46	6,404,348	2,478,832
Hydro-Quebec	1.3750	6/19/17	45,000,000	45,223,200
Hydro-Quebec	9.4000	2/1/21	28,850,000	37,990,719
Hyundai Capital America	2.0000	3/19/18	10,000,000	10,070,650
Hyundai Capital America	4.0000	6/8/17	5,000,000	5,124,730
Hyundai Capital America	2.8750	8/9/18	20,500,000	20,864,347
Hyundai Capital America	2.5500	2/6/19	6,066,000	6,104,913
IBM Corp.	3.4500	2/19/46	3,500,000	3,673,926
IBM Corp.	2.8750	11/9/22	75,000,000	77,768,100
IBM Corp.	3.4500	2/19/46	50,000,000	52,484,650
IBM Corp.	4.7000	2/19/46	40,000,000	44,017,480
ICBCIL Finance Company, Ltd.	2.6000	11/13/18	100,000,000	100,532,200
Industrial Bank of Korea	2.0000	4/23/20	60,000,000	59,884,200
ING Bank N.V.	1.8000	3/16/18	35,000,000	35,101,955
Intel Corp.	4.0000	12/15/32	37,000,000	38,690,715
Intel Corp.	4.2500	12/15/42	35,000,000	36,125,285
Ironshore Holdings (U.S.), Inc.	8.5000	5/15/20	22,340,000	25,622,036
Jackson National Life Global Funding	2.6000	12/9/20	30,000,000	30,385,440
Japan Finance Organization for Municipalities	2.1250	3/6/19	50,000,000	50,621,000
JDOT 2013-A A3	0.6000	3/15/17	870,322	870,080
JDOT 2014-AA A2	1.4500	7/15/20	29,000,000	29,053,926
JDOT 2015-AA A3	1.3200	6/17/19	8,000,000	8,006,583
Johnson & Johnson	3.5500	3/1/36	30,000,000	31,193,970
Johnson (S.C.) & Son, Inc.	4.7500	10/15/46	24,000,000	27,102,408
JPMCC 2006-CIBC14 AJ	5.6791	12/12/44	8,696,244	8,678,485
JPMCC 2007-LD11 A4	6.0073	6/15/49	20,000,000	20,458,820
JPMCC 2007-LD12 AJ	6.2067	2/15/51	2,780,000	2,679,221
JPMCC 2013-C10 A3	3.1425	12/15/47	16,000,000	16,723,397
JPMCC 2013-C13 A4	3.9936	1/15/46	10,000,000	10,946,584
JPMCC 2013-C13 D	4.0535	1/15/46	2,940,000	2,628,720
JPMCC 2013-C16 A2	3.0700	12/15/46	10,617,875	10,933,124
JPMCC 2014-C19 A3	3.6694	4/15/47	15,000,000	15,796,005
JPMCC 2014-FRR1 A702	3.6676	4/27/44	3,430,000	3,219,913
JPMorgan Chase & Company	7.9000	4/29/49	70,575,000	70,575,000
JPMorgan Chase & Company	3.2000	1/25/23	35,000,000	35,903,350
JPMorgan Chase & Company	3.8750	9/10/24	20,000,000	20,511,020
JPMorgan Chase & Company	4.1250	12/15/26	50,000,000	51,902,450
JPMorgan Chase & Company	5.3000	12/29/49	50,000,000	50,125,000
JPMorgan Chase & Company	6.1000	10/1/24	13,000,000	13,247,130
JPMRR 2009-7 5A1	6.0000	2/27/37	371,132	372,574
KABB 2014-1RT A22	2.9222	3/8/18	68,192,000	67,102,496
Kellogg Company	4.4500	5/30/16	3,110,000	3,127,895
Key Bank	6.9500	2/1/28	20,000,000	24,858,660
KfW	1.1250	11/16/18	100,000,000	100,170,600
Kimberly-Clark de Mexico	3.2500	3/12/25	50,000,000	49,783,950
Kinder Morgan Energy Partners, LP	3.9500	9/1/22	20,000,000	19,199,220
Kinder Morgan Energy Partners, LP	3.4500	2/15/23	17,000,000	15,772,498
Kinder Morgan Energy Partners, LP	5.0000	3/1/43	10,000,000	8,250,220
Kinder Morgan Energy Partners, LP	3.5000	9/1/23	10,000,000	9,059,860
Kinder Morgan Energy Partners, LP	5.5000	3/1/44	10,000,000	8,846,420
Kinder Morgan, Inc.	7.7500	1/15/32	72,980,000	76,336,350
Kinder Morgan, Inc.	4.3000	6/1/25	8,000,000	7,609,480
Kinder Morgan, Inc.	5.3000	12/1/34	25,320,000	21,792,848
Kinder Morgan, Inc.	0.5000	2/15/46	19,000,000	16,168,411
KKR 11 A	1.7912	4/15/27	50,000,000	49,309,200
KKR 11 B	2.4212	4/15/27	40,000,000	38,053,520
KKR 11 C	3.3712	4/15/27	12,000,000	11,560,740
KKR 11 D	4.3212	4/15/27	6,750,000	5,845,689
KKR Group Finance Company	6.3750	9/29/20	10,000,000	11,763,390

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KKR Group Finance Company III	5.1250	6/1/44	95,000,000	93,068,840
Kommunalbanken A.S.	2.1250	4/23/25	75,000,000	74,862,900
Korea Development Bank	2.2500	5/18/20	60,000,000	60,719,520
Korea East-West Power Company	2.5000	6/2/20	23,000,000	23,369,564
Korea Exchange Bank	2.5000	6/12/19	50,000,000	50,843,000
Laboratory Corp. of America	3.6000	2/1/25	47,000,000	47,579,134
Lam Research Corp.	2.7500	3/15/20	15,000,000	14,745,450
Lam Research Corp.	3.8000	3/15/25	25,000,000	23,925,000
LATAM AIR 2015-1 PTT A	4.2000	11/15/27	73,350,000	63,814,500
LBUBS 2006-C1 AJ	5.2760	2/15/41	493,703	484,047
LCM 18A A1	1.7662	4/20/27	50,000,000	49,772,600
LCM 18A B	2.2818	7/15/27	10,000,000	9,731,370
LCM 18A B1	2.5662	4/20/27	20,000,000	19,602,000
LCM 18A C	2.9818	7/15/27	15,750,000	14,970,029
LCM 18A C1	3.4062	4/20/27	3,000,000	2,944,782
LCM 18A D	4.0562	4/20/27	2,000,000	1,789,626
LCM 18A D	3.7818	7/15/27	17,500,000	14,775,723
LCMLT 2005-HE1 M8	3.6765	12/25/32	2,025,847	2,150,129
Lincoln National Corp.	6.1500	4/7/36	18,475,000	20,915,437
Litton Industries, Inc.	6.7500	4/15/18	40,000,000	43,935,440
Lloyds Bank plc	3.5000	5/14/25	5,000,000	5,171,750
Lloyds Bank plc	1.7500	3/16/18	100,000,000	99,882,400
Lockheed Martin Corp.	4.0700	12/15/42	30,312,000	30,627,972
Lockheed Martin Corp.	3.8000	3/1/45	11,000,000	10,690,130
Lockheed Martin Corp.	3.1000	5/15/36	6,000,000	6,454,038
Lockheed Martin Corp.	3.1000	5/15/36	9,250,000	10,342,712
LRF 2015-1 A3	1.4900	10/16/17	13,000,000	13,002,230
LRF 2015-1 A4	2.0300	7/16/18	12,000,000	11,927,036
LROCK 2014-2A D	3.5066	4/18/26	17,500,000	13,902,228
LTRAN 2015-1AA1	2.9800	1/15/45	15,833,347	15,285,391
Lubrizol Corp.	7.2500	6/15/25	20,000,000	26,066,940
Macquarie Bank, Ltd.	1.6500	1/15/19	40,000,000	40,198,200
Macy's Retail Holdings, Inc.	3.4500	1/15/21	15,000,000	15,451,875
MAD 2015-11MD B	3.5548	9/10/25	20,558,000	21,156,104
Magellan Midstream Partners	3.2000	3/15/25	10,000,000	9,579,850
Magellan Midstream Partners	3.2000	3/15/45	15,000,000	12,547,245
Magna International, Inc.	3.6250	6/15/24	39,000,000	39,103,740
MAGNE 2015-12A A	1.7551	4/15/27	85,000,000	84,455,405
MAGNE 2015-12A B	2.4551	4/15/27	18,000,000	17,737,542
MAGNE 2015-12A C	3.3551	4/15/27	10,000,000	9,838,100
MAGNE 2015-14A A	1.6665	7/18/28	100,000,000	98,937,500
MAGNE 2015-14A B	2.1765	7/18/28	25,500,000	24,728,523
MAGNE 2015-14A C	3.0765	7/18/28	15,000,000	14,431,380
MAGNE 2015-14A D	3.6765	7/18/28	9,000,000	7,701,975
Marathon Oil Corp.	2.8000	11/1/22	65,000,000	52,931,905
Marathon Petroleum Corp.	5.1250	3/1/21	10,000,000	10,402,870
Marathon Petroleum Corp.	3.6250	9/15/24	15,000,000	13,716,345
MassMutual Global Funding, LLC	3.6000	4/9/24	23,000,000	24,082,932
MassMutual Global Funding, LLC	2.5000	10/17/22	8,686,000	8,666,457
MassMutual Life Insurance Company	4.5000	4/15/65	16,994,000	15,678,749
MBALT 2014-A A4	0.9000	12/16/19	25,000,000	24,991,773
MBART 2014-1 A4	1.3100	11/16/20	14,000,000	14,025,929
MCLO 2014-7A C	4.0319	10/28/25	3,000,000	2,174,013
MCLO 2015-8A A1B	1.7825	7/18/27	84,500,000	82,290,241
MCLO 2015-8A A2	2.2861	7/18/27	55,000,000	50,472,840
MCLO 2015-8A B	3.2361	7/18/27	10,000,000	8,870,420
MDC-GMTN B.V.	3.2500	4/28/22	30,000,000	30,675,000
Merrill Lynch & Company, Inc.	6.8750	4/25/18	23,000,000	25,254,483
MetLife Global Funding	3.0000	1/10/23	17,775,000	17,945,569
Metlife, Inc.	3.0000	3/1/25	2,755,000	2,710,300

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Metlife, Inc.	5.7000	6/15/35	28,700,000	33,482,109
Metlife, Inc.	5.2500	12/31/49	35,597,000	34,017,383
Microsoft Corp.	3.5000	11/15/42	62,461,000	60,197,288
Microsoft Corp.	2.3750	2/12/22	26,000,000	26,785,824
Microsoft Corp.	3.7500	2/12/45	40,000,000	39,621,800
Microsoft Corp.	4.0000	2/12/55	40,000,000	39,287,240
Microsoft Corp.	4.7500	11/3/55	28,000,000	31,115,672
Mizuho Bank, Ltd.	1.8000	3/26/18	40,000,000	40,046,240
MLCFC 2007-9 A4	5.7000	9/12/49	2,399,755	2,488,074
Monsanto Company	4.6500	11/15/43	15,000,000	14,298,900
Monsanto Company	1.8500	11/15/18	23,000,000	22,957,243
Morgan Stanley	4.3500	9/8/26	15,000,000	15,436,215
Morgan Stanley	6.2500	8/28/17	31,600,000	33,576,327
Morgan Stanley	3.8750	4/29/24	15,000,000	15,733,395
Morgan Stanley	4.3000	1/27/45	25,000,000	25,156,025
Morgan Stanley	3.9500	4/23/27	25,000,000	25,026,425
MPLT 2015-Od4 B	1.0000	12/18/17	1,000,000	989,375
MPLX, LP	4.0000	2/15/25	29,000,000	25,003,771
MSBAM 2012-C5 A4	3.1760	8/15/45	10,000,000	10,455,632
MSBAM 2013-C10 A4	4.2195	7/15/46	15,000,000	16,486,677
MSBAM 2013-C11 A2	3.0850	8/15/46	32,645,000	33,836,761
MSBAM 2013-C12 A1	1.3130	10/15/46	7,654,767	7,616,318
MSBAM 2013-C13 A1	1.1160	11/15/46	2,276,550	2,265,469
MSBAM 2013-C13 A3	3.7660	11/15/46	15,000,000	16,128,546
MSBAM 2013-C7 A4	2.9180	2/15/46	20,000,000	20,504,928
MSC 2006-IQ11 AJ	5.7790	10/15/42	25,000,000	24,945,645
MSC 2006-IQ12 AJ	5.3990	12/15/43	15,000,000	12,157,143
MSC 2006-T23 A4	5.9830	8/12/41	4,970,476	4,979,942
MSC 2006-T23 AJ	5.9830	8/12/41	18,000,000	17,929,316
MSC 2007-HQ13 A3	5.5690	12/15/44	18,104,075	18,805,472
MSC 2007-T25 AM	5.5440	11/12/49	25,000,000	25,510,560
MSC 2007-T27 A4	5.8040	6/11/42	19,495,671	20,275,438
MSC 2007-T27 AM	5.8040	6/11/42	20,000,000	20,730,156
MSC 2008-T29 A4	6.2802	1/11/43	20,988,999	22,257,199
MSC 2014-CPT AM	3.5164	7/13/29	4,000,000	4,097,258
MSC 2014-MP A	3.4690	8/11/29	30,000,000	31,230,378
MSC 2014-MP B	3.6930	8/11/29	6,000,000	6,167,495
MSC 2015-XLF1 B	1.9000	8/13/16	9,250,000	9,188,824
MSC BAMLL 2015-200P A	3.2180	4/14/33	14,500,000	14,962,348
MSC BAMLL 2015-200P B	3.4900	4/14/33	20,000,000	20,415,458
MSC BAMLL 2015-200P C	3.5958	4/14/33	20,000,000	20,042,160
MSC CGCMT 2015-SSHP A	1.3200	9/15/17	10,156,000	10,028,957
MSC CGCMT 2015-SSHP B	1.8245	9/15/17	5,000,000	4,883,743
MSRR 2011-IO C	0.0000	3/23/51	889,263	878,147
Mutual of Omaha Insurance Company	4.2970	7/15/54	30,800,000	30,954,000
MVW 2015-10A B1	2.4968	10/13/27	10,000,000	9,550,330
MVW 2015-10A D	1.0000	10/13/27	17,500,000	14,110,443
MVW 2015-9A A1A	1.7389	7/15/27	83,900,000	81,669,602
MVW 2015-9A A2	2.3789	7/15/27	37,750,000	35,632,791
MVW 2015-9A B	3.3289	7/15/27	11,000,000	10,581,318
MVW 2015-9A C	3.3929	7/15/27	8,900,000	7,366,637
NAROT 2013-B A3	0.8400	11/15/17	3,241,049	3,240,155
NAROT 2013-C A3	0.6700	8/15/18	2,396,368	2,392,882
NAROT 2014-AA4	1.3400	8/17/20	20,000,000	20,030,764
NATIONAL ARCHIVES FAC TR	8.5000	9/1/19	3,569,180	4,048,164
National Australia Bank	3.0000	1/20/23	30,000,000	30,627,270
National City Corp.	6.8750	5/15/19	33,000,000	37,147,275
National Oilwell Varco, Inc.	2.6000	12/1/22	18,060,000	15,387,174
National Rural Utilities Coop	2.8500	1/27/25	11,250,000	11,452,871
Nationwide Health Properties, LLC	6.9000	10/1/37	8,040,000	10,454,098

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Nationwide Mutual Insurance Company	4.9500	4/22/44	12,000,000	11,453,232
NBC Universal Media, LLC/Comcast Corp.	4.3750	4/1/21	3,360,000	3,757,162
NetApp, Inc.	3.3750	6/15/21	2,945,000	2,959,366
NEUB 2015-19A A2	2.0879	7/15/27	39,000,000	37,062,363
NEUB 2015-19A B	2.8879	7/15/27	13,600,000	12,654,718
NEUB 2015-19A C	3.8379	7/15/27	22,400,000	18,885,037
Neuberger Berman Fixed Income Opportunities Fund			1,000,000,000	1,022,588,600
Newell Rubbermaid, Inc.	2.8750	12/1/19	15,000,000	15,163,995
Newmont Mining Corp.	3.5000	3/15/22	35,000,000	34,767,775
NextEra Energy Capital Holdings, Inc.	4.5000	6/1/21	30,100,000	32,481,211
Nippon Life Insurance Company	5.1000	10/16/44	50,000,000	53,375,000
Nippon Life Insurance Company	4.7000	1/20/46	30,000,000	31,237,500
Noble Energy, Inc.	4.1500	12/15/21	4,000,000	3,993,132
Noble Energy, Inc.	3.9000	11/15/24	27,000,000	25,414,587
Noble Energy, Inc.	5.6250	5/1/21	5,000,000	5,025,000
Norfolk Southern Corp.	3.0000	4/1/22	25,000,000	25,472,200
Norsk Hydro ASA	6.8000	1/15/28	13,500,000	17,189,753
NRZT 2016-1A B3	5.5223	3/25/56	3,000,000	3,071,056
NYC GO	4.5890	10/1/22	18,695,000	20,599,647
NYC GO	5.2060	10/1/31	10,000,000	11,803,800
NYC GO BAB	4.7870	12/1/18	6,350,000	6,909,308
NYS FHLMC	6.5000	2/1/24	875,830	997,172
NYS FHLMC	6.0000	2/1/24	322,792	365,825
NYS FHLMC	6.5000	4/1/24	480,757	547,364
NYS FHLMC	5.5000	9/1/34	1,133,716	1,277,090
NYS FHLMC	5.0000	11/1/34	1,407,605	1,551,024
NYS FHLMC	6.5000	3/1/28	284,124	323,488
NYS FHLMC	6.0000	12/1/28	437,217	498,500
NYS FHLMC	6.0000	1/1/29	402,001	458,489
NYS FHLMC	7.0000	9/1/29	591,824	644,457
NYS FHLMC	6.5000	3/1/31	627,894	714,886
NYS FHLMC	6.0000	2/1/32	176,281	199,559
NYS FHLMC	6.0000	1/1/32	319,307	361,514
NYS FHLMC	6.5000	1/1/32	309,739	352,652
NYS FHLMC	6.0000	3/1/32	607,481	692,137
NYS FHLMC	6.0000	9/1/32	777,200	893,770
NYS FHLMC	5.5000	12/1/32	1,171,917	1,320,254
NYS FHLMC	5.5000	1/1/33	469,182	524,397
NYS FHLMC	5.5000	2/1/33	403,240	447,794
NYS FHLMC	5.5000	12/1/33	1,537,496	1,734,645
NYS FHLMC	5.0000	9/1/33	3,703,662	4,136,859
NYS FHLMC	5.5000	11/1/33	3,317,796	3,744,667
NYS FHLMC	5.5000	11/1/33	5,324,765	6,007,074
NYS FHLMC	6.0000	9/1/32	435,303	496,480
NYS FHLMC	6.0000	11/1/36	3,653,619	4,177,851
NYS FHLMC	5.5000	1/1/37	840,505	933,183
NYS FHLMC	6.0000	1/1/37	2,516,206	2,877,239
NYS FHLMC	5.5000	2/1/37	1,343,678	1,507,510
NYS FHLMC	6.0000	2/1/37	2,258,233	2,582,251
NYS FHLMC	5.5000	3/1/37	1,161,725	1,293,722
NYS FHLMC	5.5000	5/1/37	399,584	443,384
NYS FHLMC	6.0000	6/1/37	621,665	710,863
NYS FHLMC	5.5000	6/1/37	950,695	1,071,271
NYS FHLMC	6.0000	7/1/37	1,846,999	2,112,012
NYS FHLMC	6.0000	8/1/37	463,357	529,841
NYS FHLMC	6.0000	9/1/37	1,436,254	1,642,332
NYS FHLMC	5.5000	1/1/34	1,877,439	2,114,886
NYS FHLMC	5.5000	10/1/34	1,613,791	1,817,748
NYS FNMA	6.5000	1/1/28	446,643	511,220
NYS FNMA	6.0000	12/1/28	72,465	82,939

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NYS FNMA	6.0000	11/1/28	763,883	874,296
NYS FNMA	5.5000	1/1/29	490,526	549,725
NYS FNMA	6.0000	1/1/29	528,916	605,367
NYS FNMA	6.0000	3/1/29	183,680	210,229
NYS FNMA	6.0000	6/1/29	419,361	479,976
NYS FNMA	6.5000	8/1/29	650,637	744,709
NYS FNMA	6.0000	8/1/29	410,005	469,268
NYS FNMA	7.0000	8/1/29	713,642	835,053
NYS FNMA	7.0000	9/1/29	339,853	397,672
NYS FNMA	6.5000	3/1/31	603,523	690,783
NYS FNMA	6.5000	6/1/31	269,621	308,604
NYS FNMA	6.5000	7/1/31	592,227	677,854
NYS FNMA	6.5000	8/1/31	754,050	863,075
NYS FNMA	6.0000	8/1/31	299,455	342,739
NYS FNMA	6.5000	11/1/31	407,195	466,069
NYS FNMA	6.0000	12/1/31	325,458	372,501
NYS FNMA	6.0000	1/1/32	544,779	623,522
NYS FNMA	6.0000	1/1/32	1,988,383	2,291,716
NYS FNMA	6.5000	3/1/32	495,100	566,684
NYS FNMA	6.0000	2/1/32	744,170	851,734
NYS FNMA	6.5000	3/1/32	670,441	767,376
NYS FNMA	6.0000	3/1/32	609,875	698,027
NYS FNMA	6.0000	6/1/32	799,986	915,617
NYS FNMA	6.0000	7/1/32	1,048,666	1,200,243
NYS FNMA	6.0000	9/1/32	1,633,088	1,869,138
NYS FNMA	5.5000	1/1/33	699,165	783,542
NYS FNMA	5.5000	11/1/32	1,953,906	2,189,709
NYS FNMA	5.5000	2/1/33	1,710,043	1,916,416
NYS FNMA	5.0000	9/1/33	5,228,829	5,843,640
NYS FNMA	5.0000	9/1/33	5,883,128	6,574,872
NYS FNMA	5.5000	11/1/33	6,130,419	6,870,257
NYS FNMA	5.5000	11/1/33	5,321,516	5,963,732
NYS FNMA	5.0000	12/1/33	3,486,662	3,907,720
NYS FNMA	5.0000	12/1/33	600,000	663,171
NYS FNMA	5.5000	1/1/34	454,168	511,043
NYS FNMA	5.5000	1/1/34	416,955	469,229
NYS FNMA	5.0000	2/1/34	1,642,613	1,840,944
NYS FNMA	5.0000	4/1/34	1,410,140	1,580,410
NYS FNMA	5.0000	6/1/34	2,328,452	2,602,233
NYS FNMA	5.0000	5/1/34	1,044,564	1,154,539
NYS FNMA	5.5000	7/1/34	6,838,821	7,664,150
NYS FNMA	5.5000	5/1/34	1,131,682	1,279,387
NYS FNMA	5.5000	7/1/34	5,023,659	5,629,929
NYS FNMA	5.5000	9/1/34	3,010,496	3,373,812
NYS FNMA	6.0000	8/1/34	1,271,649	1,455,456
NYS FNMA	5.5000	9/1/34	761,414	853,303
NYS FNMA	5.5000	10/1/34	1,869,850	2,095,509
NYS FNMA	5.0000	11/1/34	1,121,355	1,253,205
NYS FNMA	5.5000	11/1/34	1,271,879	1,425,374
NYS FNMA	6.0000	11/1/36	1,852,196	2,119,916
NYS FNMA	6.0000	12/1/36	426,336	487,959
NYS FNMA	5.5000	12/1/36	1,778,623	1,993,273
NYS FNMA	5.5000	2/1/37	2,783,786	3,119,742
NYS FNMA	5.5000	2/1/37	3,317,592	3,717,969
NYS FNMA	5.5000	6/1/35	244,073	273,529
NYS FNMA	5.0000	7/1/35	2,441,460	2,728,530
NYS FNMA	5.5000	8/1/35	3,927,584	4,401,577
NYS FNMA	5.0000	6/1/35	2,141,428	2,393,219
NYS FNMA	5.0000	8/1/35	2,534,838	2,832,886
NYS FNMA	5.0000	9/1/35	7,055,637	7,885,246

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NYS FNMA	5.0000	9/1/35	5,144,302	5,749,174
NYS FNMA	5.0000	11/1/35	5,797,928	6,479,655
NYS FNMA	5.5000	10/1/35	3,189,460	3,574,374
NYS FNMA	5.5000	9/1/35	266,878	299,085
NYS FNMA	5.0000	11/1/35	3,002,759	3,355,826
NYS FNMA	5.5000	11/1/35	4,740,768	5,312,899
NYS FNMA	5.0000	12/1/35	391,551	437,590
NYS FNMA	5.5000	12/1/35	6,509,059	7,294,592
NYS FNMA	5.5000	2/1/36	3,697,883	4,144,155
NYS FNMA	6.0000	2/1/36	2,727,187	3,121,380
NYS FNMA	6.0000	2/1/36	2,676,494	3,063,359
NYS FNMA	5.5000	2/1/36	3,429,415	3,843,287
NYS FNMA	5.0000	1/1/36	752,527	841,010
NYS FNMA	5.0000	2/1/36	952,914	1,064,959
NYS FNMA	5.5000	3/1/36	3,170,343	3,552,949
NYS FNMA	6.0000	8/1/36	3,662,687	4,192,099
NYS FNMA	6.5000	9/1/36	746,689	854,649
NYS FNMA	6.0000	7/1/36	2,574,128	2,946,198
NYS FNMA	6.0000	9/1/36	1,019,713	1,167,104
NYS FNMA	6.0000	10/1/36	2,974,070	3,403,948
NYS FNMA	6.0000	9/1/38	2,670,340	3,056,316
NYS FNMA	5.5000	10/1/38	7,661,584	8,586,207
NYS FNMA	5.5000	11/1/38	6,404,833	7,177,787
NYS FNMA	6.0000	2/1/37	533,237	610,312
NYS FNMA	5.5000	3/1/37	7,020,843	7,868,139
NYS FNMA	6.0000	3/1/37	693,311	793,524
NYS FNMA	5.5000	4/1/37	5,412,637	6,065,850
NYS FNMA	5.5000	5/1/37	5,829,450	6,532,966
NYS FNMA	5.5000	6/1/37	8,251,953	9,247,824
NYS FNMA	6.0000	7/1/37	1,709,124	1,956,164
NYS FNMA	5.5000	7/1/37	1,592,122	1,784,265
NYS FNMA	6.0000	8/1/37	3,668,939	4,199,255
NYS FNMA	5.5000	8/1/37	1,378,780	1,545,175
NYS FNMA	6.0000	9/1/37	1,644,064	1,881,700
NYS FNMA	6.0000	10/1/37	2,170,441	2,484,161
NYS FNMA	5.5000	9/1/37	606,865	680,103
NYS FNMA	5.5000	12/1/37	1,596,808	1,789,515
NYS FNMA	5.5000	12/1/37	3,571,484	4,017,045
NYS FNMA	5.5000	1/1/38	1,346,607	1,509,119
NYS FNMA	5.5000	7/1/38	1,341,260	1,503,128
NYS FNMA	5.5000	7/1/38	9,151,642	10,256,089
NYS FNMA	5.5000	9/1/38	7,411,797	8,306,275
NYS FNMA	6.0000	7/1/38	537,370	615,043
NYS FNMA	5.5000	12/1/38	8,705,940	9,756,599
NYS FNMA	5.0000	12/1/38	740,700	827,793
NYS FNMA	5.5000	12/1/38	2,175,789	2,438,370
NYS FNMA	6.5000	7/1/36	843,238	965,157
NYS FNMA	6.0000	7/1/36	106,660	122,077
NYS FNMA	6.0000	9/1/36	3,258,968	3,730,026
NYS FNMA	5.5000	9/1/36	544,941	610,706
NYS FNMA	6.0000	11/1/36	748,742	856,967
NYS FNMA	6.0000	11/1/37	1,046,149	1,197,362
NYS FNMA	6.0000	1/1/37	365,944	418,839
NYS FNMA	6.0000	2/1/37	1,776,327	2,033,080
NYS FNMA	5.5000	3/1/37	403,415	452,101
NYS FNMA	5.5000	4/1/37	1,299,779	1,456,640
NYS FNMA	5.5000	5/1/37	958,290	1,073,940
NYS FNMA	5.5000	6/1/37	1,442,972	1,617,114
NYS FNMA	6.0000	7/1/37	570,919	653,441
NYS FNMA	6.0000	8/1/37	702,172	803,665

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NYS FNMA	6.0000	9/1/37	1,200,472	1,373,990
NYS FNMA	5.5000	7/1/38	1,632,457	1,829,467
NYS FNMA	5.5000	5/1/38	1,921,851	2,153,785
NYS FNMA	5.0000	6/1/38	886,636	990,888
NYS FNMA	5.5000	6/1/38	3,939,903	4,415,382
NYS FNMA	4.5000	3/1/39	8,269,997	9,114,289
NYS FNMA	5.5000	8/1/38	960,793	1,076,745
NYS FNMA	6.0000	8/1/38	630,495	721,628
NYS FNMA	5.5000	9/1/38	1,377,111	1,543,305
NYS FNMA	5.5000	10/1/38	1,369,795	1,535,106
NYS FNMA	5.5000	11/1/38	2,056,626	2,304,825
NYS FNMA	6.0000	11/1/38	1,779,686	2,036,925
NYS FNMA	4.0000	2/1/39	2,596,515	2,804,703
NYS FNMA	4.5000	2/1/39	3,095,689	3,411,731
NYS FNMA	4.0000	3/1/39	5,803,425	6,269,357
NYS FNMA	4.5000	1/1/40	5,949,730	6,557,144
NYS FNMA	4.0000	8/1/39	2,212,013	2,363,257
NYS FNMA	4.5000	11/1/39	6,307,407	6,951,336
NYS FNMA	4.5000	3/1/40	13,380,264	14,740,361
NYS FNMA	3.5000	12/1/40	16,901,773	17,815,434
NYS FNMA	4.0000	3/1/39	19,953,551	21,557,009
NYS FNMA	4.0000	2/1/39	6,409,628	6,920,455
NYS FNMA	4.5000	2/1/39	1,046,833	1,153,705
NYS FNMA	4.5000	3/1/39	5,506,537	6,068,705
NYS FNMA	4.5000	7/1/39	19,287,460	21,256,536
NYS FNMA	4.0000	7/1/39	16,378,823	17,697,830
NYS FNMA	4.0000	9/1/39	10,971,719	11,855,183
NYS FNMA	4.5000	8/1/39	20,213,618	22,268,926
NYS FNMA	4.0000	9/1/39	14,553,381	15,725,314
NYS FNMA	4.5000	9/1/39	14,350,522	15,815,582
NYS FNMA	4.0000	11/1/39	13,517,606	14,606,155
NYS FNMA	4.0000	11/1/39	2,247,884	2,428,895
NYS FNMA	4.5000	11/1/39	6,018,905	6,633,381
NYS FNMA	4.0000	12/1/39	12,949,887	13,992,824
NYS FNMA	4.0000	1/1/40	7,114,747	7,687,619
NYS FNMA	4.5000	1/1/40	20,313,917	22,387,785
NYS FNMA	4.0000	2/1/40	8,896,387	9,612,736
NYS FNMA	4.5000	2/1/40	10,023,289	11,046,577
NYS FNMA	4.5000	5/1/40	17,560,436	19,345,778
NYS FNMA	3.5000	12/1/40	18,093,714	19,071,817
NYS FNMA	4.0000	12/1/40	3,190,184	3,447,095
OAKC 2014-10A B	2.3566	2/15/26	10,000,000	9,736,860
OAKCL 2014-1A A2A	2.3266	2/13/25	11,270,000	10,629,909
OAKCL 2014-1A C	4.0644	2/13/25	3,500,000	2,741,274
OAKCL 2014-2A A2A	2.3751	10/20/26	6,000,000	5,634,978
OAKTA 2015-B1A A	1.8106	2/15/26	75,000,000	74,283,900
OAKTA 2015-B1A B	2.5606	2/15/26	10,000,000	9,625,490
OAKTA 2015-B1A C	3.4606	2/15/26	5,500,000	5,085,108
Oceaneering International, Inc.	4.6500	11/15/24	30,000,000	25,835,970
OCP 2014-6AA1A	1.7244	7/17/26	50,000,000	48,953,400
OCP 2015-9A B	3.1825	7/15/27	17,000,000	15,626,043
OCT23 2015-1A B	2.2861	7/15/27	33,300,000	32,027,807
OCT23 2015-1A D	4.0361	7/15/27	23,200,000	19,879,013
Office Cherifien des Phosphates	4.5000	10/22/25	20,000,000	19,165,000
OHALF 2015-1A A	1.7619	2/15/27	75,000,000	74,370,375
OHALF 2015-1A B1	2.2619	2/15/27	21,700,000	21,205,761
OHALF 2015-1A C	3.3119	2/15/27	5,000,000	4,941,420
OHALF 2015-1A D	3.9119	2/15/27	21,450,000	19,207,274
Ohana Military Communities, LLC	5.5580	10/1/36	6,000,000	6,665,400
Ohio Edison Company	6.8750	7/15/36	5,000,000	6,090,415

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Oklahoma Gas & Electric Company	6.5000	4/15/28	20,000,000	24,154,300
ONCOR 2004-1 A3	5.2900	5/15/18	2,842,534	2,856,984
Oracle Corp.	3.8750	7/15/20	23,060,000	25,159,175
Oracle Corp.	2.5000	10/15/22	27,705,000	28,189,865
Oracle Corp.	3.4000	7/8/24	25,000,000	26,594,500
Oracle Corp.	3.9000	5/15/35	22,700,000	22,647,813
Orange County CA Sanitation District Revenue	5.5800	2/1/40	27,780,000	35,435,612
OZLM 2015-12A A1	1.7260	4/30/27	75,000,000	73,782,450
OZLM 2015-12A A2	2.2760	4/30/27	27,500,000	26,092,248
OZLM 2015-12A B	3.1760	4/30/27	5,000,000	4,751,400
OZLM 2015-14A A2A	1.0000	1/15/29	20,500,000	19,995,905
OZLM 2015-14A B1	1.0000	1/15/29	10,750,000	10,477,584
PartnerRe Finance B, LLC	5.5000	6/1/20	12,281,000	13,517,942
Pennsylvania Electric Company	6.6250	4/1/19	20,000,000	21,444,760
Penske Truck Leasing, LP / PTL Finance Corp.	4.8750	7/11/22	82,723,000	88,329,634
Penske Truck Leasing, LP / PTL Finance Corp.	2.5000	6/15/19	10,000,000	9,942,610
Penske Truck Leasing, LP / PTL Finance Corp.	3.0500	1/9/20	50,000,000	49,716,600
Penske Truck Leasing, LP / PTL Finance Corp.	3.3750	2/1/22	30,000,000	29,785,530
Penske Truck Leasing, LP / PTL Finance Corp.	3.3000	4/1/21	16,000,000	15,943,024
Pentair Finance S.A.	5.0000	5/15/21	21,803,000	23,143,557
Pentair Finance S.A.	3.1500	9/15/22	15,000,000	14,418,105
Peoples United Financial, Inc.	3.6500	12/6/22	38,636,000	38,626,766
Pershing Road Development Company, LLC	0.6336	9/1/26	20,554,367	19,012,789
Petroleos Mexicanos	4.8750	1/24/22	6,385,000	6,337,113
Petroleos Mexicanos	4.2500	1/15/25	15,000,000	13,893,750
Petroleos Mexicanos	4.5000	1/23/26	35,000,000	32,602,500
Petroleos Mexicanos	5.6250	1/23/46	47,000,000	39,498,800
PHHMC 2008-CIM1 21A1	6.0000	5/25/38	662,196	686,348
Phillips 66 Partners, LP	4.3000	4/1/22	25,415,000	27,058,537
Phillips 66 Partners, LP	4.6500	11/15/34	20,000,000	19,839,180
Phillips 66 Partners, LP	2.6460	2/15/20	9,000,000	8,667,441
Phillips 66 Partners, LP	3.6050	2/15/25	15,000,000	13,630,575
Phillips 66 Partners, LP	3.6050	2/15/25	6,000,000	4,983,018
PILOT 2015-1 A4	1.4300	2/21/18	14,000,000	14,015,652
Plains All American Pipeline	3.6000	11/1/24	36,250,000	31,260,550
Plains All American Pipeline	2.6000	12/15/19	13,000,000	12,313,197
PNC Bank	5.2500	1/15/17	1,500,000	1,547,019
PNC Bank	1.8000	11/5/18	25,000,000	25,128,225
PNC Funding Corp.	5.6250	2/1/17	37,500,000	38,786,175
President & Fellows of Harvard College	5.6250	10/1/38	25,000,000	32,965,350
Principal Financial Global Funding	0.7604	1/10/31	12,000,000	10,605,192
Principal Life Global Funding II	1.0000	11/19/20	20,000,000	20,275,620
Proctor & Gamble Company	5.5500	3/5/37	21,086,000	27,714,489
Progress Energy Corp.	3.1500	4/1/22	2,200,000	2,229,577
Province of New Brunswick	5.2000	2/21/17	20,107,000	20,841,328
Province of New Brunswick	2.7500	6/15/18	15,725,000	16,232,619
Province of Ontario	3.0000	7/16/18	20,000,000	20,761,260
Prudential Insurance Company	8.3000	7/1/25	34,111,000	44,038,938
Public Storage - 6% Preferred	0.0000		1,000,000	27,560,000
Quest Diagnostics, Inc.	3.5000	3/30/25	15,000,000	15,088,290
QVC, Inc.	4.4500	2/15/25	15,000,000	14,500,425
RACEP 2015-9A A1	1.7681	4/15/27	20,000,000	19,789,700
RACEP 2015-9A A2	2.5081	4/15/27	4,000,000	3,931,636
RACEP 2015-9A B	3.3581	4/15/27	3,000,000	2,953,107
RBSCF 2009-RR1 JPA	6.0680	9/17/39	1,743,926	1,771,179
RBSCF 2010-RR4 CSCB	5.6950	9/16/40	265,000	271,087
Reliance Industries, Ltd.	4.8750	2/10/45	50,000,000	47,456,050
Reliance Standard Life II	2.5000	4/24/19	32,000,000	32,259,104
Reliance Standard Life II	3.0500	1/20/21	30,000,000	30,482,160
RenaissanceRe Holdings, Ltd.	3.7000	4/1/25	50,000,000	48,927,900

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Republic of Finland	6.9500	2/15/26	27,000,000	37,225,062
RockTenn Company	4.9000	3/1/22	15,000,000	16,112,385
Rockwell International	6.7000	1/15/28	17,000,000	22,534,673
Royal Bank of Canada	2.0000	10/1/18	28,169,000	28,516,605
Royal Bank of Canada	4.6500	1/27/26	50,000,000	50,858,150
Royal Bank of Canada	2.2000	7/27/18	50,000,000	50,760,500
Royal Bank of Canada	2.0000	12/10/18	50,000,000	50,486,100
Ryder System, Inc.	2.6500	3/2/20	15,000,000	14,965,980
SAMI 2006-AR3 24A1	2.5890	5/25/36	1,162,202	639,499
Samsung Electronica America, Inc.	1.7500	4/10/17	15,000,000	14,985,315
Santander Holdings USA	2.6500	4/17/20	15,000,000	14,833,380
Santander UK plc	5.0000	11/7/23	40,000,000	40,596,240
SASC 2007-RM1 A1	0.7065	5/25/47	2,425,537	1,976,813
SBA	4.3250	7/25/37	652,830	689,990
SBA	4.3250	7/25/38	2,051,855	2,255,742
Scripps Networks Interactive	2.7500	11/15/19	10,000,000	10,046,600
Scripps Networks Interactive	3.9000	11/15/24	20,000,000	20,190,580
Scripps Networks Interactive	3.5000	6/15/22	25,000,000	25,031,825
Scripps Networks Interactive	3.9500	6/15/25	15,000,000	15,004,965
Seagate HDD Cayman	4.7500	1/1/25	20,000,000	15,621,140
Seagate HDD Cayman	4.8750	6/1/27	35,000,000	26,349,680
Shell International Finance	3.4000	8/12/23	37,510,000	38,878,777
SHNTN 2015-1A A	4.7500	11/15/27	116,005,901	114,915,446
Sinopec Group Overseas 2014	4.3750	4/10/24	20,000,000	21,342,700
Sinopec Group Overseas 2015	2.5000	4/28/20	50,000,000	50,208,350
SLMA 2004-B C	1.5039	9/15/33	610,103	563,721
SLMA 2005-B C	1.3339	6/15/39	619,278	572,063
Societe Generale	4.2500	4/14/25	40,000,000	38,505,800
Southern California Edison	3.5000	10/1/23	1,485,000	1,588,974
Southwestern Energy Company	4.9500	1/23/25	57,500,000	39,387,500
SP PowerAssets, Ltd.	3.2500	11/24/25	65,000,000	68,261,570
Spectra Energy Partners	3.5000	3/15/25	30,000,000	28,975,770
SPIRIT AIR 2015-1 PTT A	4.1000	10/1/29	32,000,000	32,160,000
SRAC 2014-3A D	3.8971	6/22/25	6,000,000	4,660,488
Standard Chartered plc	1.7000	4/17/18	30,000,000	29,522,400
Standard Chartered plc	1.7000	1/15/21	25,000,000	25,110,425
STARM 2007-1 3A1	6.0041	2/25/37	608,228	600,612
Starwood Hotels & Resort	3.7500	3/15/25	60,000,000	62,252,220
State Grid Overseas Investment, Ltd.	2.7500	5/7/19	40,000,000	41,045,000
State Grid Overseas Investment, Ltd.	4.1250	5/7/24	75,000,000	81,863,100
State of California Build America Bond	4.9880	4/1/39	11,000,000	11,762,850
State of California GO Bond	7.5500	4/1/39	7,695,000	11,781,353
State of Connecticut Go Bond	5.1000	12/1/21	25,000,000	28,867,500
State of Israel	7.2500	12/15/28	20,000,000	26,697,600
State of Israel	1.8100	11/1/17	10,000,000	10,000,000
State of Israel	2.9500	8/1/19	20,000,000	20,000,000
State of Israel 5Th Institutional Bond	2.0600	2/1/17	25,000,000	25,000,000
State of Israel 7Th Institutional Bond	2.2700	2/1/19	25,000,000	25,000,000
State of Israel Institutional Bond	1.7100	4/1/16	10,000,000	10,000,000
State of Israel Institutional Bond	3.0100	1/1/20	50,000,000	49,458,500
Statoil 144A	6.5000	12/1/28	23,000,000	30,126,228
Stryker Corp.	1.3000	4/1/18	3,015,000	3,007,800
STWRT 2015-1A B	2.2744	4/15/26	16,000,000	15,657,104
STWRT 2015-1A D	3.7246	4/15/26	16,000,000	13,811,360
Sumitomo Mitsui Banking	2.4500	1/16/20	15,000,000	15,177,285
SunTrust Banks, Inc.	2.3500	11/1/18	3,740,000	3,765,929
SWAY 2014-1 E	4.7290	1/17/32	3,250,000	3,157,331
Symetra Financial Corp.	4.2500	7/15/24	20,300,000	20,665,095
Synchrony Financial	4.2500	8/15/24	19,500,000	19,828,965
Synchrony Financial	2.7000	2/3/20	13,000,000	12,881,752

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Security Description	Coupon Rate	Maturity Date	Par	Fair Value
SYNCT 2016-1 A	2.0400	3/15/22	22,000,000	22,174,964
SYSCO Corp.	6.5000	8/1/28	30,000,000	38,229,240
TAL 2014-3A A	3.2700	11/21/39	17,333,333	16,178,861
TAOT 2014-AA4	1.1800	6/17/19	20,000,000	20,019,766
TAOT 2014-B A4	1.3100	9/16/19	33,000,000	33,063,334
TD Ameritrade Holding Company	2.9500	4/1/22	1,270,000	1,296,252
TD Ameritrade Holding Company	5.6000	12/1/19	9,200,000	10,287,210
Teachers Insurance & Annuity Association	4.9000	9/15/44	20,500,000	21,966,754
Teck Resources, Ltd.	3.1500	1/15/17	18,065,000	17,342,400
Teck Resources, Ltd.	2.5000	2/1/18	10,000,000	8,750,000
Tencent Holdings, Ltd.	3.3750	5/2/19	25,000,000	25,895,275
Tencent Holdings, Ltd.	3.8000	2/11/25	10,000,000	10,350,360
Tennessee Gas Pipeline	8.3750	6/15/32	1,250,000	1,350,876
Tennessee Valley Authority	1.7500	10/15/18	77,722,000	79,216,672
TGCLO 2014-1A D	3.9061	4/25/26	5,000,000	3,911,335
Three Gorges Finance I Cayman	3.7000	6/10/25	15,000,000	15,836,175
Time Warner Cable, Inc.	4.1250	2/15/21	12,000,000	12,679,056
Toronto Dominion Bank	1.5000	3/13/17	10,000,000	10,041,900
TransCanada Pipelines, Ltd.	7.7000	6/15/29	25,000,000	32,154,700
TransCanada Trust	5.6250	5/20/75	20,000,000	17,613,000
Transocean, Inc.	6.8000	3/15/38	6,000,000	3,000,000
Transocean, Inc.	6.5000	11/15/20	23,000,000	16,100,000
Transocean, Inc.	6.3750	12/15/21	13,000,000	8,775,000
Transocean, Inc.	2.5000	10/15/17	7,000,000	6,650,000
Treasury Inflation Index	3.6250	4/15/28	337,500,000	680,622,812
Treasury Inflation Index	3.8750	4/15/29	618,700,000	1,276,201,372
Treasury Inflation Index	3.3750	4/15/32	91,500,000	176,768,861
Treasury Inflation Index	2.3750	1/15/25	586,500,000	877,769,141
Treasury Inflation Index	2.0000	1/15/26	270,000,000	377,309,934
Treasury Inflation Index	2.5000	1/15/29	94,000,000	130,256,857
Treasury Inflation Index	0.7500	2/15/45	115,000,000	111,933,021
Treasury Inflation Index	1.0000	2/15/46	500,000,000	521,382,850
Treasury Inflation Index	1.3750	7/15/18	575,000,000	666,468,928
Treasury Inflation Index	2.1250	1/15/19	575,000,000	684,934,503
Treasury Inflation Index	1.8750	7/15/19	517,100,000	623,702,623
Treasury Inflation Index	0.6250	1/15/26	390,000,000	406,502,701
Treasury Inflation Index	1.1250	1/15/21	108,000,000	124,991,169
Trinity Health Corp.	4.1250	12/1/45	8,000,000	8,047,968
TURKISH AIRLN 15-1 A PTT	4.2000	3/15/27	47,075,824	44,722,033
U.S. Airways 2012-2A PTT	4.6250	6/3/25	3,703,809	3,923,741
U.S. Airways 2013-1A PTT	3.9500	5/15/27	8,666,248	8,908,903
U.S. Bancorp	5.1250	1/15/21	43,000,000	43,808,400
U.S. Bancorp	3.6000	9/11/24	25,000,000	26,344,950
U.S. Treasury Bonds	8.7500	5/15/17	247,781,000	270,129,607
U.S. Treasury Bonds	8.8750	8/15/17	163,200,000	181,509,082
U.S. Treasury Bonds	9.1250	5/15/18	140,000,000	164,800,720
U.S. Treasury Bonds	8.1250	8/15/19	135,770,000	168,010,080
U.S. Treasury Bonds	8.7500	8/15/20	47,000,000	62,159,333
U.S. Treasury Bonds	7.8750	2/15/21	150,000,000	196,834,050
U.S. Treasury Bonds	8.0000	11/15/21	63,600,000	86,548,152
U.S. Treasury Bonds	7.1250	2/15/23	48,000,000	65,628,768
U.S. Treasury Bonds	6.2500	8/15/23	50,000,000	66,369,150
U.S. Treasury Bonds	6.7500	8/15/26	83,240,000	122,226,203
U.S. Treasury Bonds	5.2500	2/15/29	117,292,000	161,038,280
U.S. Treasury Bonds	6.1250	8/15/29	70,000,000	104,166,020
U.S. Treasury Bonds	6.2500	5/15/30	82,200,000	125,390,346
U.S. Treasury Bonds	4.7500	2/15/37	104,000,000	147,172,168
U.S. Treasury Bonds	3.5000	2/15/39	20,000,000	23,799,220
U.S. Treasury Bonds	4.5000	8/15/39	100,000,000	136,933,600
U.S. Treasury Bonds	3.8750	8/15/40	100,000,000	125,339,800

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Security Description	Coupon Rate	Maturity Date	Par	Fair Value
U.S. Treasury Bonds	3.1250	11/15/41	146,920,000	163,442,770
U.S. Treasury Bonds	3.0000	11/15/44	225,000,000	242,797,950
U.S. Treasury Bonds	4.2500	11/15/17	250,000,000	264,101,500
U.S. Treasury Bonds	4.5000	5/15/38	1,950,000	2,679,879
U.S. Treasury Bonds	1.3750	11/30/18	33,500,000	33,986,788
U.S. Treasury Bonds	0.8750	1/31/17	1,505,000	1,508,352
U.S. Treasury Bonds	1.6250	6/30/19	23,540,000	24,065,060
U.S. Treasury N/B	2.8750	8/15/45	1,057,500,000	1,112,357,813
U.S. Treasury N/B	1.3750	9/30/20	200,000,000	201,671,800
U.S. Treasury N/B	0.8750	10/15/18	100,000,000	100,156,200
U.S. Treasury N/B	1.2500	12/15/18	425,000,000	429,814,400
U.S. Treasury N/B	1.0000	12/31/17	125,000,000	125,600,625
U.S. Treasury N/B	1.1250	1/15/19	200,000,000	201,562,400
U.S. Treasury N/B	0.7500	1/31/18	300,000,000	300,105,600
U.S. Treasury N/B	0.7500	10/31/17	250,000,000	250,088,000
U.S. Treasury N/B	2.0000	8/15/25	14,520,000	14,799,060
U.S. Treasury N/B	1.7500	5/15/23	4,550,000	4,612,562
U.S. Treasury N/B	2.7500	11/15/23	5,950,000	6,444,594
U.S. Treasury Notes	2.0000	2/28/21	28,535,000	29,569,394
U.S. Treasury Notes	3.7500	11/15/18	2,770,000	2,982,403
U.S. Treasury Notes	0.7500	3/31/18	1,560,000	1,559,878
UBS AG Stamford CT	1.3750	6/1/17	45,000,000	44,942,265
UBSBB 2012-C3 A4	3.0910	8/10/49	10,000,000	10,382,801
UBSBB 2012-C4 A5	2.8502	12/10/45	20,000,000	20,460,230
UBSBB 2013-C5 A4	3.1847	3/10/46	16,000,000	16,600,683
UBSCM 2012-C1 A3	3.4000	5/10/45	15,000,000	15,819,678
Union Pacific Corp.	3.8750	2/1/55	44,390,000	41,616,424
UNITED AIR 2013-1 A PTT	4.3000	8/15/25	4,245,989	4,415,828
UNITED AIR 2014-1 A PTT	4.0000	4/11/26	32,102,668	33,146,005
UNITED AIR 2014-2 A PTT	3.7500	9/3/26	44,948,936	44,948,936
UNITED AIR 2015-1 A PTT	3.7000	12/1/22	7,000,000	7,035,000
UNITED AIR 2015-1 AA PTT	3.4500	12/1/27	25,000,000	25,187,500
United Mexican States	4.6000	1/23/46	35,000,000	34,125,000
United Parcel Service, Inc.	8.3750	4/1/30	36,150,000	52,065,616
United Technologies Corp.	3.1000	6/1/22	2,940,000	3,112,175
UnitedHealth Group, Inc.	2.8750	3/15/22	31,000,000	32,119,193
University of California - Revenue	3.3590	5/15/25	14,960,000	15,595,950
University of California - Revenue	3.5090	5/15/26	4,970,000	5,159,904
University of California - Revenue	3.6590	5/15/27	4,335,000	4,527,777
University of California - Series H	6.5480	5/15/48	60,000,000	81,444,000
USAOT 2014-1 A4	0.9400	5/15/19	10,000,000	9,995,356
Valero Energy Corp.	3.6500	3/15/25	25,000,000	24,560,250
Valero Energy Corp.	4.9000	3/15/45	30,000,000	26,786,520
VALET 2013-1 A4	0.7800	7/22/19	23,000,000	22,944,234
VALET 2013-2 A3	0.7000	4/20/18	6,227,920	6,209,196
VENTR 2013-15A B1	2.3033	7/15/25	3,700,000	3,608,499
VENTR 2015-21A B	2.1827	7/15/27	51,000,000	48,770,433
VENTR 2015-21A C	3.0827	7/15/27	55,500,000	50,559,168
Verisk Analytics, Inc.	4.0000	6/15/25	35,000,000	35,258,825
Verizon Communications, Inc.	3.8500	11/1/42	33,000,000	29,967,663
Verizon Communications, Inc.	3.4500	3/15/21	15,000,000	15,920,940
Verizon Communications, Inc.	4.8620	8/21/46	31,403,000	33,115,123
Verizon Communications, Inc.	4.4000	11/1/34	52,000,000	52,569,244
Verizon New York, Inc.	7.3750	4/1/32	5,072,000	5,747,474
VFET 2014-1A A3	0.8200	4/16/18	3,939,362	3,931,098
VFET 2015-1A A3	1.5100	6/17/19	10,000,000	10,000,372
Vodafone Group plc	2.9500	2/19/23	35,000,000	34,897,065
Volkswagen Group America	2.1250	5/23/19	30,000,000	29,666,400
Volkswagen Group America	2.4500	11/20/19	15,000,000	14,904,060
Volkswagon Group America	1.6500	5/22/18	50,000,000	49,299,300

GLOBAL FIXED INCOME

As of March 31, 2016

Security Description	Coupon Rate	Maturity Date	Par	Fair Value
VOYA 2015-1A A1	1.7416	4/18/27	40,000,000	39,743,240
VOYA 2015-1A A2	2.3616	4/18/27	10,000,000	9,767,310
VOYA 2015-1A B	3.2616	4/18/27	4,000,000	3,915,196
VOYA 2015-1A C	3.6616	4/18/27	6,000,000	5,019,138
Wachovia Capital Trust III	5.5698	12/28/49	41,828,000	41,305,150
Walgreen Boots Alliance, Inc.	3.3000	11/18/21	15,500,000	15,960,737
Walgreen Boots Alliance, Inc.	3.8000	11/18/24	27,000,000	27,783,081
WAMMS 2005-RA1 3A	2.4153	1/25/35	4,250,702	4,220,057
WBCMT 2006-C26 A3	6.0110	6/15/45	14,641,592	14,645,980
WBCMT 2006-C26 AJ	5.9920	6/15/45	22,000,000	21,292,999
WBCMT 2006-C29 AJ	5.3680	11/15/48	2,000,000	1,952,525
Wells Fargo & Company	6.7500	12/15/27	20,000,000	23,641,660
Wells Fargo & Company	7.9800	3/15/18	43,854,000	45,384,505
Wells Fargo & Company	5.9000	12/29/49	42,000,000	42,564,396
Wells Fargo & Company	4.1000	6/3/26	20,000,000	20,990,960
Wells Fargo & Company	3.3000	9/9/24	11,000,000	11,349,030
Wells Fargo & Company	3.9000	5/1/45	15,000,000	15,001,770
WEN 2015-1A A2I	3.3710	6/15/45	149,250,000	146,512,755
WEN 2015-1A A2II	4.0800	6/15/45	29,850,000	29,201,061
Western Gas Partners, LP	3.9500	6/1/25	37,000,000	31,700,712
Westpac Banking Corp.	2.2500	7/30/18	40,000,000	40,637,800
Westpac Banking Corp.	1.5500	5/25/18	50,000,000	50,003,350
WESTR 2015-2A A	3.2000	3/20/19	53,613,603	53,531,783
WFRBS 2011-C3 A4	4.3750	3/15/44	20,000,000	21,929,916
WFRBS 2011-C4 A4	4.9020	6/15/44	10,000,000	11,245,446
WFRBS 2012-C6 A4	3.4400	4/15/45	20,000,000	21,220,760
WFRBS 2012-C8 A3	3.0010	8/15/45	17,000,000	17,635,145
WFRBS 2013-C11 A5	3.0710	3/15/45	14,580,000	15,147,357
WFRBS 2013-C12 AS	3.5600	3/15/48	2,000,000	2,082,604
WFRBS 2013-C15 A4	4.1530	8/15/46	10,000,000	11,050,088
WFRBS 2013-UBS1 A2	2.9270	3/15/46	11,000,000	11,333,190
Whole Foods Market, Inc.	5.2000	12/3/25	42,000,000	44,012,136
Williams Partners, LP	3.6000	3/15/22	85,000,000	69,990,445
Williams Partners, LP	4.0000	9/15/25	25,000,000	20,117,425
Williams Partners/ACMP	6.1250	7/15/22	14,924,000	13,857,964
WINDR 2015-2A A1	1.8765	10/15/27	73,880,000	73,003,118
WINDR 2015-2A B	2.5765	10/15/27	27,000,000	25,947,810
WINDR 2015-2A C	3.4765	10/15/27	20,412,500	19,670,648
Wisconsin Electric Power Company	6.5000	6/1/28	28,000,000	36,940,428
WOART 2013-A A3	0.6400	4/16/18	4,352,447	4,348,497
WOART 2013-B A3	0.8300	8/15/18	8,020,905	8,013,244
WOART 2013-B A3	0.8300	8/15/18	1,651,363	1,649,785
WOART 2014-A A4	1.5300	6/15/20	16,000,000	16,082,848
WOODS 2014-11A A	1.9205	4/15/25	24,500,000	24,118,951
WOODS 2014-12A D	3.9381	9/15/25	11,000,000	8,468,658
WOODS 2014-14A D	4.1926	11/12/25	12,000,000	9,362,868
Woodside Finance, Ltd.	3.6500	3/5/25	40,000,000	37,158,160
WPP Finance 2010	5.6250	11/15/43	13,515,000	13,975,469
XLIT, Ltd.	4.4500	3/31/25	12,000,000	11,882,448
XTRA Finance Corp.	5.1500	4/1/17	42,000,000	43,647,240
Total Par Global Fixed Income			41,609,120,781	
Total Fair Value Global Fixed Income				\$44,661,200,351

MORTGAGE HOLDINGS

As of March 31, 2016

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Garden Apartments					
102-104 Morton Ave. et al	Albany, NY	\$ 1,184,528	\$ 1,089,732	6.140	3/1/40
109 State St.	Albany, NY	537,914	426,562	6.660	11/1/38
23-25 North Pearl St.	Albany, NY	648,906	602,361	6.880	3/1/40
31-33 North Pearl St.	Albany, NY	484,144	442,869	6.640	7/1/39
555 East Main St.	Batavia, NY	3,987,833	3,680,400	5.930	7/1/40
7289 South Lake Rd.	Bergen, NY	1,655,809	1,379,107	6.740	8/1/34
163 Schubert St. et al	Binghamton, NY	767,562	702,993	5.720	2/1/40
286-290 Front St.	Binghamton, NY	1,356,658	792,007	6.920	7/1/22
408-410 Roosevelt Ave.	Binghamton, NY	549,443	514,167	5.910	4/1/41
88 Second Ave.	Brentwood, NY	2,200,000	1,794,432	8.340	4/20/31
829 Adee Ave.	Bronx, NY	360,200	329,520	6.860	10/1/36
921-941 Tiffany St.	Bronx, NY	876,676	808,754	6.660	12/1/39
404 McChesney Ave. Ext.	Brunswick, NY	7,541,921	6,948,719	5.620	10/1/40
1219-1233 Main St.	Buffalo, NY	573,120	531,248	7.060	11/1/39
1325 Main St.	Buffalo, NY	449,789	419,182	6.580	8/1/40
136 Broadway	Buffalo, NY	329,455	302,435	6.980	6/1/39
1603 Seneca St.	Buffalo, NY	9,111,816	5,772,107	6.590	10/1/23
238 Ontario St.	Buffalo, NY	2,972,753	2,923,264	4.350	1/1/45
250 & 253 Virginia St.	Buffalo, NY	1,037,930	1,018,925	4.830	4/1/45
334 Connecticut St.	Buffalo, NY	306,348	277,780	6.630	10/1/38
351 Linwood Ave. & 857 Delaware Ave.	Buffalo, NY	458,437	411,012	5.340	7/1/39
362 Oak St.	Buffalo, NY	1,096,785	933,646	6.140	7/1/36
546 Dodge St.	Buffalo, NY	992,313	910,708	5.950	7/1/42
618-622 Tacoma Ave.	Buffalo, NY	897,395	778,539	6.190	4/1/37
937 Broadway	Buffalo, NY	998,818	935,792	5.090	1/1/42
1738 Elmwood Ave.	Buffalo, NY	7,350,000	7,248,406	4.150	7/1/45
1807 Elmwood Ave.	Buffalo, NY	5,270,082	5,230,051	4.320	9/1/45
492 South Division St. & 234 Jefferson Ave.	Buffalo, NY	1,347,727	1,172,721	6.880	10/1/36
391 Washington St.	Buffalo, NY	11,033,709	10,337,845	5.500	2/1/43
Conifer Dr.	Canandaigua, NY	1,347,748	1,207,310	7.230	12/1/37
142 & 202 Route 52	Carmel, NY	2,238,000	2,172,953	5.930	11/1/43
73 Seaman Ave.	Castleton, NY	787,544	404,235	6.120	11/1/21
15 Poplar St.	Central Islip, NY	414,463	97,633	5.950	6/1/18
54 Carol Ann's Way et al	Claverack, NY	1,745,091	1,140,109	6.220	3/1/24
651 County Route 6	Clermont, NY	662,147	418,626	5.620	1/1/23
579 Waite Rd.	Clifton Park, NY	2,094,071	1,964,391	6.320	3/1/41
514 Old Loudon Rd.	Cohoes, NY	3,732,469	3,219,120	6.270	2/1/37
1100 & 2100 Waterside Way	Cohoes, NY	11,751,152	10,318,166	5.480	1/1/40
15 Mount Airy Rd.	Croton-on-Hudson, NY	595,000	549,137	4.880	6/1/41
High Meadows Mobile Home Park	Dover Plains, NY	2,953,968	2,876,876	4.850	1/1/44
10-44 Keats Way & 4 T.S. Elliot Drive	Dryden, NY	1,852,000	1,785,651	4.270	12/17/43
28 Hampton Ave.	East Greenbush, NY	514,163	450,722	7.060	12/1/36
Rockrose Dr.	East Greenbush, NY	1,726,096	1,578,315	5.350	7/1/40
Ellenville Senior Housing	Ellenville, NY	447,661	411,842	6.790	7/1/39
19 Healthy Way	Ellenville, NY	498,831	466,822	5.160	11/1/41
Ellenville Senior Housing	Ellenville, NY	323,436	302,426	6.230	12/1/40
The Views at Rocky Glen	Fishkill, NY	5,134,862	4,836,153	7.090	1/1/41
1 Depan Ave.	Floral Park, NY	750,000	524,290	8.250	7/1/28
290 South Ocean Ave.	Freeport, NY	408,410	328,347	4.570	3/1/27
1100 Emery St.	Fulton, NY	1,500,000	1,267,359	6.770	9/1/35
150 Northern Pines Rd.	Ganesvoort, NY	397,697	345,244	6.260	2/1/37
171 Every Ave.	Gardiner, NY	254,740	229,978	5.870	7/1/39
38 Bridge St.	Garnerville, NY	1,391,334	764,031	6.420	5/1/22
150 Lyceum St.	Geneva, NY	495,826	483,852	5.110	12/1/43
35 Hudson Ave.	Glens Falls, NY	2,800,000	2,597,671	7.570	9/1/39
215 Sacandaga Rd.	Glenville, NY	1,197,554	1,105,183	5.890	8/1/40
118 North Main St.	Gloversville, NY	322,395	228,173	6.950	8/1/26
90 North Main St.	Gloversville, NY	2,177,528	1,728,758	6.750	4/1/38
45 & 53 Route 9W South	Haverstraw, NY	299,115	282,962	6.090	11/1/41

MORTGAGE HOLDINGS

As of March 31, 2016

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
69 Broadway	Haverstraw, NY	299,675	269,578	5.560	8/1/39
82 Glenmont Ave.	Hempstead, NY	497,256	133,676	5.950	6/1/18
151 South Franklin St.	Hempstead, NY	1,147,907	902,699	6.480	5/1/33
42 Mayer Dr.	Highland, NY	483,231	323,614	5.620	1/1/24
100 Harry Howard Ave.	Hudson, NY	2,438,139	2,223,038	7.010	2/1/39
5 & 6 Michael Ct.	Hudson, NY	611,511	215,825	5.920	10/1/19
414 Gretna Rd.	Hyde Park, NY	611,500	493,973	4.760	4/1/27
2 Main St.	Irvington, NY	500,000	401,784	8.310	11/1/31
318-320 Third St.	Ithaca, NY	2,485,134	2,297,843	7.200	9/1/39
621-623 East 2nd St.	Jamestown, NY	537,698	520,972	5.680	7/1/43
55 Melroy Ave.	Lackawanna, NY	747,854	648,425	6.250	2/1/37
387, 389-391 Manchester Rd.	LaGrange, NY	2,379,721	1,982,190	3.540	11/1/27
217-04 137th Ave.	Laurelton, NY	1,249,368	917,265	4.460	1/1/28
250 Smith Ridge Rd.	Lewisboro, NY	848,436	305,890	5.370	7/1/18
5,10,20,36,56 & 74 Liberty Commons Way	Liberty, NY	797,302	761,385	6.900	12/1/41
36 Mountain View Terrace	Livingston, NY	604,212	467,510	4.320	8/1/26
Argent Dr.	Lloyde, NY	250,000	228,634	7.030	4/1/39
109 Fawn Lane	Long Island, NY	1,092,538	434,729	6.190	7/1/20
66 Malden Ave.	Lynbrook, NY	1,456,114	618,612	7.110	10/1/19
3300 Belgium Rd.	Lysander, NY	1,795,617	1,730,321	4.940	9/1/43
3258 Pine Terrace	Macedon, NY	636,892	492,495	7.460	4/1/31
26 Rock Rose Way	Malta, NY	6,742,993	6,187,782	5.780	6/1/40
3 Ellen St.	Massapequa, NY	324,800	248,594	7.210	1/1/30
4 West Loines Ave.	Merrick, NY	986,142	707,777	6.000	4/1/25
76 Uhlig Reard Rd.	Middletown, NY	2,568,811	2,340,189	7.050	12/1/38
112 Millwood Rd.	Millwood, NY	642,776	370,585	7.090	10/1/22
1 Hamaspik Way	Monroe, NY	4,963,350	3,950,555	5.450	1/1/40
43 Hillside Terrace	Monroe, NY	733,378	654,777	5.470	4/1/39
Mountain Rd.	Monroe, NY	1,600,000	1,276,318	7.290	1/1/32
9, 11, 13, 15 Weiner Dr.	Monsey, NY	2,850,000	2,655,814	5.880	3/1/41
15 Elyon Rd.	Monsey, NY	1,163,964	886,897	7.510	4/1/30
239 Ward St.	Montgomery, NY	2,396,100	2,170,195	7.060	8/1/38
Dollard Dr.	Monticello, NY	265,000	226,003	7.710	2/1/35
2 Stone Hill Dr.	Moreau, NY	3,363,739	3,306,800	4.720	12/1/44
116, 118, 120, 122 W First St.	Mount Vernon, NY	1,525,904	1,498,533	4.420	11/1/44
600 Bedford Rd.	Mt Kisco, NY	2,067,759	705,950	5.520	8/1/19
159-161 South 11th St.	Mt Vernon, NY	1,424,000	1,216,983	6.420	7/1/36
2 Lorraine Ave.	Mt Vernon, NY	1,020,000	876,820	6.830	5/1/36
3 East Third St.	Mt Vernon, NY	638,000	515,462	6.990	10/1/33
60 West First St.	Mt Vernon, NY	2,717,292	2,587,106	6.000	6/1/42
3 Hyenga Way	Nanuet, NY	2,739,888	2,610,467	6.230	5/1/42
Nanuet	Nanuet, NY	3,188,403	794,158	5.380	11/1/18
508, 512-14 Union Ave.	New Cassel, NY	904,528	856,754	7.660	9/1/40
735-765 & 816-822 Prospect Ave.	New Cassel, NY	3,609,951	3,382,102	5.500	7/1/41
35 Highland Ave.	New Rochelle, NY	449,126	410,252	6.140	7/1/39
36 Maple Ave.	New Rochelle, NY	1,200,000	975,339	4.350	6/1/44
459 Webster Ave.	New Rochelle, NY	1,298,703	1,198,937	5.990	5/1/40
555 Main St.	New Rochelle, NY	344,970	296,171	6.750	10/1/35
565 Main St.	New Rochelle, NY	528,244	496,355	6.990	8/1/40
701 Blooming Grove Turnpike	New Windsor, NY	2,735,925	2,642,804	4.690	9/1/43
Route 32	New Windsor, NY	3,086,359	2,871,096	5.510	3/1/41
87 St. Marks Place	New York, NY	650,000	522,240	6.730	11/1/33
175 Robinson Ave.	Newburgh, NY	254,750	242,109	6.090	4/1/42
97-99 Liberty St.	Newburgh, NY	376,000	303,523	6.490	4/1/34
501-507 Third St.	Niagara Falls, NY	328,821	297,493	6.610	11/1/38
9370 Niagara Falls Blvd.	Niagara Falls, NY	4,478,855	3,607,544	5.320	2/1/30
104 Singleton Ave.	North Syracuse, NY	664,584	576,429	6.110	3/1/42
40-42 South Franklin St.	Nyack, NY	479,931	372,572	5.860	5/1/33
6 Prospect St.	Nyack, NY	423,052	380,753	5.290	9/1/39
19 Narragansett Ave.	Ossining, NY	2,745,496	2,503,668	7.020	6/1/38

MORTGAGE HOLDINGS

As of March 31, 2016

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
317 West First St.	Oswego, NY	2,746,163	2,613,796	5.420	5/1/43
88 Devans Gate Dr.	Otisville, NY	313,978	286,081	5.590	2/1/40
201 South Division St.	Peekskill, NY	414,144	369,648	6.910	5/1/37
120 & 130 Water St.	Penn Yan, NY	1,292,301	1,248,812	4.930	1/1/45
3666 Route 9	Philipstown, NY	1,144,921	1,068,086	5.490	5/1/41
68 Cherry St.	Phoenix, NY	976,372	855,240	6.420	6/1/37
Boniface Dr.	Pinebush, NY	1,747,100	1,528,339	6.960	12/1/36
7673 Route 9 North	Plattsburg, NY	381,928	339,116	7.090	8/1/36
104 Tompkins Ave.	Pleasantville, NY	1,662,171	1,368,915	6.200	8/12/34
41 Shenandoah Blvd.	Port Jefferson, NY	490,911	379,849	6.190	8/1/30
19-23 Front St.	Port Jervis, NY	447,655	426,877	4.590	1/1/43
East Main St.	Port Jervis, NY	650,000	525,914	6.880	12/1/33
214 East Main St.	Port Jervis, NY	1,000,000	831,862	6.500	5/1/35
2 Bay Green Lane	Port Washington, NY	10,135,620	9,616,255	5.140	9/1/42
121 Market St.	Potsdam, NY	364,485	111,767	5.980	5/1/19
32 North White St. & 12 Noxon St.	Poughkeepsie, NY	413,667	377,198	5.640	1/1/40
1 Hammersley Ave. & 18 Balding Ave.	Poughkeepsie, NY	318,634	273,224	6.140	1/1/31
144 North Clinton St.	Poughkeepsie, NY	252,258	220,623	6.140	5/1/31
146-148 Mansion St.	Poughkeepsie, NY	319,633	315,101	5.250	1/1/45
20 Caldwell Rd.	Poughkeepsie, NY	603,670	510,078	3.430	1/1/28
219 Mill St.	Poughkeepsie, NY	575,000	510,367	6.560	2/1/38
26, 28, 30 North Hamilton St.	Poughkeepsie, NY	447,767	447,767	4.860	10/1/45
328-330 Main St.	Poughkeepsie, NY	632,379	602,100	4.560	8/1/42
400 Main St.	Poughkeepsie, NY	1,340,000	1,219,007	6.970	1/1/39
46 South Clinton St. & 15 Conklin St.	Poughkeepsie, NY	347,090	318,194	4.370	6/1/33
509-511, 513-515 Main St.	Poughkeepsie, NY	580,000	197,238	6.050	11/1/19
548 Main St.	Poughkeepsie, NY	584,505	509,585	6.840	12/1/36
56 Dutchess Ave.	Poughkeepsie, NY	397,323	378,565	5.460	6/1/42
5-7 North Hamilton St.	Poughkeepsie, NY	271,904	258,177	4.200	9/1/42
6 State St. & 45 S Clinton	Poughkeepsie, NY	329,013	236,396	7.510	10/1/29
60 & 62 Montgomery St.	Poughkeepsie, NY	492,880	433,598	6.110	10/1/31
641 Main St.	Poughkeepsie, NY	457,876	451,838	5.250	11/1/44
7 Franklin St. & 56 Noxon St.	Poughkeepsie, NY	661,990	536,689	5.640	1/1/30
82 Carroll St.	Poughkeepsie, NY	748,113	743,328	4.760	7/1/45
9-11 Liberty St.	Poughkeepsie, NY	550,311	523,866	5.900	12/1/41
26 Cooper Rd.	Poughkeepsie, NY	2,996,886	2,804,411	5.780	7/1/41
99 Livingston St.	Poughkeepsie, NY	1,562,000	1,467,413	6.220	7/1/41
1-39 Summersweet Dr.	Poughkeepsie, NY	399,679	335,963	7.100	2/1/35
1-3,5,9-11&13-15 Commons Lane	Poughkeepsie, NY	2,891,541	2,754,902	6.150	4/1/42
126 Hudson Ave.	Poughkeepsie, NY	793,790	772,016	4.650	12/1/43
Red Hook Commons, Phase 2	Red Hook, NY	869,294	794,745	7.050	3/1/39
13-15 Lower Hook Rd.	Rhinebeck, NY	606,861	474,970	4.860	9/1/26
146 Route 104	Rochester, NY	1,026,733	937,183	5.710	2/1/40
1786 St. Paul St.	Rochester, NY	300,000	255,334	6.740	1/1/36
200, 208-214&218-226 Clifford Ave.	Rochester, NY	926,499	621,559	6.120	9/1/23
3400 East River Rd.	Rochester, NY	774,248	725,386	6.130	4/1/41
355 Clifford Ave.	Rochester, NY	342,724	304,205	3.360	6/1/28
435-445 State St.	Rochester, NY	2,922,548	2,802,440	5.750	9/1/42
556 Broadway	Rochester, NY	1,559,963	1,233,705	4.640	12/1/26
810-832 University Ave.	Rochester, NY	5,928,144	5,749,119	6.000	8/1/43
33 Litchfield St.	Rochester, NY	1,986,835	1,971,163	4.590	7/1/45
1400 South Plymouth Ave. et al	Rochester, NY	3,458,970	3,247,144	6.710	1/1/41
200 Seth Green Dr.	Rochester, NY	4,200,000	1,209,031	5.980	11/1/18
200 N Levitt St.	Rome, NY	2,993,577	2,900,710	5.630	9/1/43
23 Woodcreek Dr.	Rome, NY	8,261,476	7,884,850	4.180	7/1/43
838-840 Erie St.	Ronkonkoma, NY	538,490	424,084	6.470	10/1/30
136 River Rd.	Rosendale, NY	743,876	696,464	5.230	7/1/41
133 Lawrence St.	Saratoga, NY	4,869,000	3,692,273	6.000	5/1/41
108 Main St.	Saugerties, NY	1,200,000	1,091,360	7.680	4/1/35
Route 9W & Glasco Turnpike North	Saugerties, NY	950,000	836,552	6.680	8/1/37

MORTGAGE HOLDINGS

As of March 31, 2016

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
245 Broadway	Schenectady, NY	2,245,900	2,195,394	4.850	1/1/45
2055 East Schodack Rd.	Schodack, NY	4,450,000	3,956,240	5.070	7/1/39
162-176 Miller Rd.	Selkirk, NY	434,648	380,707	7.060	12/1/36
Balsley Rd.	Seneca Falls, NY	2,814,575	2,668,791	6.160	1/1/42
100 Pinewood	Shirley, NY	1,881,125	1,106,575	6.130	7/1/24
120 Valley St.	Sleepy Hollow, NY	2,400,000	2,210,402	7.030	9/1/39
1565 New Scotland Rd.	Slingerlands, NY	1,064,428	978,510	6.990	5/1/37
24-26 Clayton Blvd.	Somers, NY	2,991,081	2,876,446	6.050	12/1/42
21-29 Main St.	South Glens Falls, NY	427,670	397,159	7.070	12/1/37
65-68 North Main St.	Spring Valley, NY	1,804,000	1,693,508	7.310	9/1/40
201 North Main St.	Spring Valley, NY	797,015	708,816	6.380	3/1/38
109 & 115 Otisco St.	Syracuse, NY	1,768,139	1,408,437	5.220	7/1/41
112-116 Blossom Rd.	Syracuse, NY	419,539	394,724	5.480	1/1/42
113 Elmwood et al	Syracuse, NY	598,101	539,736	5.720	7/1/39
12-14 Warren Ave.	Syracuse, NY	379,117	338,623	5.200	7/1/39
200 Erickson St. & 203 Luddington St.	Syracuse, NY	434,490	410,989	5.140	7/1/42
200-208 Walton St.	Syracuse, NY	1,666,528	1,486,478	6.600	5/1/37
209-211 Robert Dr. et al	Syracuse, NY	728,249	687,450	7.160	1/1/41
216-218 West Genesee St.	Syracuse, NY	503,404	461,101	5.730	4/1/40
230 West Willow St.	Syracuse, NY	3,896,391	3,406,764	6.380	7/1/37
233 North Clinton St.	Syracuse, NY	452,845	393,835	6.570	4/1/36
2813-2817 Burnet Ave.	Syracuse, NY	410,138	339,456	7.090	2/1/34
301 Columbus Ave. et al	Syracuse, NY	1,494,921	1,390,059	6.880	3/1/40
314-316 Oak St.	Syracuse, NY	400,426	312,893	7.280	1/1/32
315-319 South Clinton St.	Syracuse, NY	1,710,658	1,632,102	5.590	7/1/42
420-428 Lodi St.	Syracuse, NY	449,016	401,227	5.520	3/1/39
667-689 North Clinton St.	Syracuse, NY	5,541,101	5,101,549	5.220	1/1/41
755 North Salina St.	Syracuse, NY	1,548,729	1,408,541	7.000	12/1/38
233-35 Robert Dr, et al	Syracuse, NY	1,495,239	1,451,290	7.210	1/1/43
300 Lowell Ave.	Syracuse, NY	2,240,000	2,130,059	4.880	5/1/44
1035 Broadway	Thornwood, NY	253,590	239,956	4.260	10/1/42
284 Main St.	Tonawanda, NY	250,000	206,304	5.970	3/1/42
13 Gurley Ave.	Troy, NY	835,000	646,583	6.240	3/1/33
Lawrenceville St.	Ulster, NY	649,443	553,631	6.770	1/1/36
1101-2350 Ulster Gardens Ct.	Ulster, NY	499,319	493,778	4.310	5/1/45
700 Cornelia St.	Utica, NY	3,612,613	3,277,101	5.140	7/1/43
1374 Old Post Rd.	Valatie, NY	609,145	501,523	4.650	7/1/27
281 Maple Rd. et al	Valley Cottage, NY	628,565	384,566	6.220	6/1/23
1 Framark Ave.	Victor, NY	277,342	196,051	7.220	9/1/29
544 E Main St.	Walkill, NY	2,617,819	2,569,868	4.300	11/1/44
7 Fortune Rd. West	Walkill, NY	2,312,030	2,255,265	4.720	12/1/43
1548 Route 9	Wappingers Falls, NY	1,696,515	1,532,919	5.860	7/1/39
2649 East Main St.	Wappingers Falls, NY	325,969	298,302	6.380	8/1/39
Liberty Green	Warwick, NY	2,593,442	2,413,321	6.900	4/1/40
13, 15, 17 & 13l Birch Glen Dr.	Waterford, NY	1,106,843	1,080,827	4.820	5/1/44
101-108, 110, 112 & 201-204 Creekwood Dr.	Watertown, NY	2,192,726	2,023,699	5.680	3/1/44
433 Clover St.	Watertown, NY	3,342,920	2,597,713	6.560	2/1/39
Beaver Meadows Apartments-Phase 1 Arsenal St.	Watertown, NY	14,974,697	14,502,320	4.590	7/1/44
16th St. & Early Dr.	Watervliet, NY	2,869,560	2,530,053	6.100	1/1/42
673-774 Royal Sunset Dr.	Webster, NY	3,516,536	3,229,988	6.060	3/1/40
840 Hard Rd.	Webster, NY	1,100,926	1,100,926	5.500	2/1/46
2129 Stannards Rd.	Wellsville, NY	1,417,806	1,174,696	6.770	2/1/28
1020 Prospect Ave.	Westbury, NY	1,448,063	1,411,945	4.420	7/1/44
7210 Williams Rd.	Wheatfield, NY	349,379	306,127	6.610	5/1/37
22 Tarrytown Rd.	White Plains, NY	646,786	635,119	4.880	8/1/44
Wilton Common Drive	Wilton, NY	254,056	157,794	8.080	9/1/32
1 Leslie Way	Woodstock, NY	745,965	726,133	5.640	10/1/43
614 Cooper Hill Rd.	Wynantskill, NY	3,956,576	3,375,942	4.290	3/1/43
91-93 West Sand Lake Rd.	Wynantskill, NY	711,547	599,911	6.240	9/1/35
110-126 Ashburton Ave.	Yonkers, NY	4,695,523	4,468,075	6.230	4/1/42

MORTGAGE HOLDINGS

As of March 31, 2016

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
117 Convent Rd.	Yonkers, NY	261,165	67,957	5.480	12/1/18
144 Linden St.	Yonkers, NY	638,393	636,773	4.770	10/1/45
16-18 Warburton Ave.	Yonkers, NY	2,494,817	2,347,566	5.800	10/1/41
185 Riverdale Ave.	Yonkers, NY	5,090,070	4,663,204	6.130	1/1/40
21-23 Park Ave.	Yonkers, NY	584,442	345,152	8.600	10/1/24
26 North Broadway	Yonkers, NY	640,000	558,098	6.890	12/1/36
312 Woodworth Ave.	Yonkers, NY	353,679	217,449	7.470	7/1/26
39 St. Joseph's Ave.	Yonkers, NY	367,000	280,010	7.490	6/1/31
421 North Broadway Apartment 5 & 9	Yonkers, NY	1,040,316	787,452	4.860	3/1/26
47 North Broadway	Yonkers, NY	598,072	554,057	5.640	5/1/40
71 Jackson St.	Yonkers, NY	477,374	442,728	5.550	12/1/40
81 School St.	Yonkers, NY	464,170	395,789	6.580	3/1/36
86 School St.	Yonkers, NY	306,403	289,481	4.620	7/1/42
1159 & 1141 Yonkers Ave.	Yonkers, NY	4,800,000	3,746,888	6.160	7/1/33
240-250 Underhill Ave.	Yorktown, NY	4,160,000	4,026,202	4.650	2/1/44
High Rise Apartments					
129 Lockwood Ave.	New Rochelle, NY	1,518,908	1,326,538	7.190	7/1/36
Office					
75-20 Astoria Blvd.	Astoria, NY	8,000,000	7,374,457	6.860	7/1/20
75-20 Astoria Blvd.	Astoria, NY	65,000,000	43,201,720	6.860	7/1/20
Retail					
73-01 25th Ave.	Jackson Heights, NY	3,500,000	2,428,469	5.780	4/30/19
NEC Boody St. & 25th Ave.	Jackson Heights, NY	15,000,000	11,801,384	7.660	5/1/22
754 Fifth Ave.	New York, NY	300,000,000	300,000,000	4.670	9/1/23
Total Fair Value Mortgage Holdings		\$	796,402,911		

REAL ESTATE INVESTMENTS

As of March 31, 2016

	Cost	Fair Value
DIRECT REAL ESTATE		
Office		
390 Madison Ave, New York, NY	\$ 550,585,230	\$ 756,992,276
Boston Properties Joint Venture, Various Locations, U.S.	51,166,685	223,865,434
Liberty Joint Venture, Washington, D.C.	455,736,148	151,472,607
Metlife Core Plus Partners, Various Locations, U.S.	371,898,306	395,690,051
MetLife Properties Joint Venture, Various Locations, U.S.	542,366,088	685,507,856
	\$ 1,971,752,457	\$ 2,213,528,224
Residential		
Fairfield/CRF Fund, Apartment Complexes, Various Locations, U.S.	\$ 89,396,466	\$ 122,853,012
Post Properties Joint Venture, Various Locations, U.S.	14,861,459	50,093,879
Saratoga 17, Apartment Complexes, Various Locations, U.S.	222,182,308	316,188,181
Simpson Housing Fund I	225,393,673	293,634,639
	\$ 551,833,906	\$ 782,769,711
Retail		
Equity One	\$ 116,115,862	\$ 137,705,608
GGP/Homart II, Various Locations, U.S.	475,000,902	1,600,062,469
KIMCO Income Operating Partnership, Various Locations, U.S.	299,500,294	740,423,773
	\$ 890,617,058	\$ 2,478,191,850
Industrial		
LaSalle CAVA Industrial Fund, Various Locations, U.S.	\$ 47,238,492	\$ 51,075,609
Liberty Joint Ventures, Chicago, IL	136,517,343	172,972,215
Comref So. CA. Industrial, Various Locations, California	432,652,106	603,978,529
	\$ 616,407,941	\$ 828,026,353
Self-Storage		
Shurgard Joint Venture, Europe	\$ 1,069,766,745	\$ 979,693,181
	\$ 1,069,766,745	\$ 979,693,181
SUBTOTAL DIRECT REAL ESTATE	\$ 5,100,378,107	\$ 7,282,209,319
Residual Amounts: Sold/Converted Properties	\$ -	\$ -
TOTAL DIRECT REAL ESTATE	\$ 5,100,378,107	\$ 7,282,209,319
PRIVATE EQUITY REAL ESTATE INVESTMENTS		
1211 6th Avenue Syndication Partners JV	\$ 51,525,490	\$ 67,554,379
Aetos Capital Asia TE II	18,000,008	11,991,392
Apollo Real Estate Investment Fund III	6,389,915	198,085
Apollo Real Estate Investment Fund IV	9,169,252	2,504,130
Apollo Real Estate Investment Fund V	21,827,485	27,588,141
Ares European Real Estate Fund II	11,975,484	10,111,854
Ares European Real Estate Fund III	39,228,727	29,389,978
AREA European Property Enhancement Program	84,932,899	118,888,826
Beacon Capital Strategic Partners IV	21,113,316	11,576,243
Beacon Capital Strategic Partners V	162,703,635	71,245,357
Beacon Capital Strategic Partners VI	85,260,526	106,172,553
Blackstone Property Partners	291,548,831	299,919,760
Blackstone Real Estate Partners Asia	48,739,253	61,794,833
Blackstone Real Estate Partners International II	47,024,903	14,648,363
Blackstone Real Estate Partners IV	60,446,079	39,762,494
Blackstone Real Estate Partners V	114,230,970	212,806,028
Blackstone Real Estate Partners VI	247,158,419	479,374,470
Blackstone Real Estate Partners VIII	95,921,298	103,563,927
Brookfield Strategic Real Estate Partners II-B	23,504,266	25,236,000
Cayuga Lake Fund	428,157,167	430,520,895
Carlyle Europe Real Estate Partners II	39,447,985	0
Carlyle Europe Real Estate Partners III	81,900,714	80,678,012
Carlyle Realty Halley Co-Investment Fund IV-A	42,284,912	69,465,473
Carlyle Realty Partners IV-A	46,306,367	73,100,405
Carlyle Realty Partners V-B	40,217,984	71,187,374
CB Richard Ellis Strategic Partners Europe Fund III	2,555,535	2,400,998

REAL ESTATE INVESTMENTS

As of March 31, 2016

	Cost	Fair Value
CGI Co-Investment Fund	33,379,817	1,391,352
Cherokee Investment Partners IV	33,578,610	28,462,934
CIM Fund III	77,742,510	247,714,651
CIM Fund VIII	71,686,364	86,913,986
City Investment Fund	20,750,870	2,963,335
Clarion Gables Multifamily Trust	206,011,081	229,440,944
Colony Investors III	739,405	5,177,800
Colony Investors VII	35,591,082	28,400,800
Colony Investors VIII	210,850,057	79,314,200
Cypress Grove International Partners	25,003,550	14,046,514
Excelsior II	41,254,040	23,879,461
Gadol 45CI-4	24,997,488	28,355,371
Genesis Workforce Housing Fund II	1,841,392	1,812,991
Kimex Retail Land and Development Fund I	9,313,706	10,551,802
LAI Strategic Realty Investors	285,753	322,082
Lake Hempstead Fund	70,112,848	120,812,874
Lake Montauk Fund of Funds, L.P. Various Locations, U.S.	269,121,917	277,839,585
Lake Success Fund	55,261,904	75,762,555
Landmark Real Estate Trust IV	653,059	599,802
Lone Star Fund V	12,166,922	36,174,646
Lone Star Fund VI	23,207,391	20,826,566
Lone Star Real Estate Fund	5,172,540	6,623,834
Metropolitan Workforce Housing Fund	15,346,387	39,379,262
Morningside Investment Partners	95,051,010	105,864,440
MSREF IV - Domestic	10,781,806	5,718,259
MSREF IV - Special International	2,221,342	1,166,497
MSREF V - Special International	14,913,721	16,719,282
MSREF V - Special US	2,912,801	4,192,021
MSREF V US CIP-II Co-Investment Partnership-F	-332,253	-337,316
MSREF VI - Special International	90,783,297	72,535,614
Niam Nordic VI	8,893,338	9,148,878
Noble Hospitality Fund	56,707,195	47,458,547
NYSCRF Frontier Mach I	203,367,035	213,079,637
NYSCRF Frontier Mach II	121,168,401	130,909,526
Praedium Fund VI	1,961,368	719,719
Praedium Fund VII	2,954,403	3,795,356
Redwood Grove International	45,688,144	45,596,827
RGI Co-Investment Fund	23,983,444	27,954,145
Rockpoint Real Estate Fund II	23,893,677	21,650,670
Rockpoint Real Estate Fund III	17,233,389	21,651,501
Rockpoint Real Estate Fund IV	37,355,207	46,501,754
Seneca Lake Fund	3,377,693	2,805,750
Star Lake Fund I	49,464,996	43,239,848
Star Lake Fund II	44,965,900	66,230,687
Stockbridge Real Estate Fund II - D	57,891,203	61,635,954
Stockbridge Real Estate Fund III - A	344,890,810	474,372,234
Warburg Pincus Real Estate I	17,309,166	52,141,669
Westbrook Real Estate Fund VI	30,384,187	30,738,192
Westbrook Real Estate Fund VII	30,250,124	34,307,719
Westbrook Real Estate Fund VIII	9,865,997	17,859,531
Westbrook Real Estate Partners (Fund V)	3,028,797	11,409,657
SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS	\$ 4,716,606,311	\$ 5,357,513,915
TOTAL COST REAL ESTATE	\$ 9,816,984,418	
TOTAL FAIR VALUE REAL ESTATE		\$ 12,639,723,234

SHORT-TERM INVESTMENTS

As of March 31, 2016

Security Description	Maturity Date	Original Amount
AMCAR 2015-4 A1	11/8/16	\$ 10,994,101
AMCAR 2016-1 A1	2/8/17	52,352,347
Anglesea Funding plc	4/1/16	50,000,000
Apple, Inc.	4/29/16	99,966,556
ARIFL 2016-AA1	3/15/17	50,000,000
Bank of America Corp.	7/12/16	32,333,986
Bank of America Corp.	8/1/16	61,052,428
Bank of Nova Scotia	8/31/16	50,000,000
Bank of Nova Scotia	9/23/16	50,000,000
Bank of Nova Scotia	9/21/16	50,000,000
Bedford Row Funding Corp.	5/31/16	99,895,000
Bedford Row Funding Corp.	6/30/16	114,801,375
BMO Financial Group	1/30/17	20,079,377
BMWLT 2016-1 A1	2/21/17	15,761,411
CCART 2015-BA A1	11/15/16	6,880,486
CCCIT 2013-A6 A6	9/7/18	52,928,455
CHAIT 2013-A8 A8	10/15/18	29,484,523
Chevron Corp.	4/29/16	74,972,583
CNH 2016-A A2A	3/10/17	18,793,826
Concord Minutemen Capital Company, LLC	4/28/16	74,967,938
Concord Minutemen Capital Company, LLC	4/29/16	64,976,239
Concord Minutemen Capital Company, LLC	5/2/16	99,950,917
Concord Minutemen Capital Company, LLC	5/17/16	49,963,583
Credit Suisse New York	9/16/16	50,000,000
Credit Suisse New York	9/13/16	50,000,000
Credit Suisse New York	7/1/16	50,000,000
Crown Point Captial Company, LLC	10/28/16	100,000,000
Crown Point Captial Company, LLC	4/11/16	99,983,333
DCAT, LLC	5/31/16	15,981,867
Federal Home Loan Discount Note	5/31/16	49,971,667
Federal Home Loan Discount Note	2/15/17	149,226,667
Federal Home Loan Discount Note	2/16/17	49,741,417
Federal Home Loan Discount Note	2/17/17	49,740,611
FHLMC	10/14/16	80,554,593
FNMA	11/15/16	100,436,649
Ford Motor Credit Company	4/15/16	25,029,430
FORDF 2012-2 A	1/15/19	34,563,030
GALC 2016-1 A1	3/20/17	14,412,137
Gotham Funding Corp.	4/1/16	41,906,000
Gotham Funding Corp.	4/29/16	90,070,437
Gotham Funding Corp.	6/1/16	49,951,708
HALST 2014-B A4	9/17/18	11,691,877
Hyundai Capital Services, Inc.	7/27/16	26,657,460
International Finance Corp.(Green Bonds)	11/15/16	29,967,158
LabCorp of America	5/15/16	28,346,099
Legacy Capital	6/16/16	69,902,467
Lexington Parker Capital Company, LLC	4/4/16	99,995,250
Lexington Parker Capital Company, LLC	4/29/16	79,970,756
Lexington Parker Capital Company, LLC	5/31/16	99,903,333
Lexington Parker Capital Company, LLC	6/2/16	49,950,917
Lexington Parker Capital Company, LLC	6/3/16	49,950,125
Liberty Street Funding Corp.	5/31/16	49,950,000
Manhattan Asset Funding Company	4/19/16	119,959,800
Manhattan Asset Funding Company	5/31/16	106,631,286
Morgan Stanley	4/29/16	9,782,358
Mountcliff Funding, LLC	5/31/16	104,899,750
NALT 2015-B A1	11/15/16	7,458,716
PPL Energy Supply, LLC	5/15/16	20,073,490
Province of Nova Scotia	1/26/17	10,341,392
Province of Quebec	11/14/16	20,521,931
Ridgefield Funding Company, LLC	4/29/16	99,954,889
Ridgefield Funding Company, LLC	5/31/16	99,903,333
Ridgefield Funding Company, LLC	6/10/16	99,881,389
Ridgefield Funding Company, LLC	6/14/16	74,905,958
Ridgefield Funding Company, LLC	6/17/16	49,934,764

Short Term Investments

SHORT-TERM INVESTMENTS

As of March 31, 2016

Security Description	Maturity Date	Original Amount
Sierra Pacific Power Company	5/15/16	18,936,062
Starbird Funding Corp.	4/29/16	49,979,778
Starbird Funding Corp.	5/3/16	19,989,156
Toronto Dominion Bank	9/14/16	61,875,967
Toronto Dominion Holding USA	8/15/16	99,682,667
Toyota Motor Credit Corp.	4/29/16	59,974,800
Toyota Motor Credit Corp.	6/1/16	49,951,708
U.S. Bank National Association	7/29/16	100,000,000
U.S. Treasury Bill	4/1/16	322,022,000
VFET 2016-1A A1	2/15/17	25,072,624
Victory Receivables Corp.	4/29/16	272,893,055
Victory Receivables Corp.	5/31/16	49,955,833
Walt Disney Company/The	5/25/16	49,966,250
WOART 2016-AA1	3/15/17	27,000,000
Global Advisor Currency		96,606,448
Cash - Global Advisors		28,891,166
Global Manager STIF		493,488,157
Total Cost Short-term Investments		\$ 5,578,544,846
Total Fair Value Short-term Investments		\$ 5,578,800,590

PRIVATE EQUITY INVESTMENTS

As of March 31, 2016

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
57 Stars Emerging Europe Fund (NYSCRF), LP	03/13/09	\$ 115,000,000	\$ 56,986,415	\$ 4,224,750	\$ 48,406,501	\$ 52,631,251
Access/NY European Middle Market Buyout Fund II, LP	05/04/11	242,280,938	128,398,655	31,276,731	103,914,767	135,191,498
Access/NY European Middle Market Buyout Fund, LP	03/28/05	497,883,276	470,246,553	454,753,686	144,518,847	599,272,533
Acon Equity Partners III, LP	01/11/12	120,000,000	120,815,756	39,931,542	98,115,988	138,047,530
ACON Equity Partners IV, LP	10/05/15	200,000,000	0	0	0	0
Affinity Asia Pacific Fund IV, LP	10/04/13	150,000,000	60,863,349	27,720,112	54,239,992	81,960,104
Aisling Capital II, LP	12/21/05	35,000,000	47,862,275	33,256,789	11,323,255	44,580,044
Aisling Capital III, LP	10/17/08	45,000,000	51,636,243	48,719,637	31,103,671	79,823,308
APA Excelsior V, LP	05/01/98	45,000,000	44,232,718	27,957,066	160,640	28,117,706
Apax Europe IV, LP	02/19/99	168,597,737	175,861,071	241,849,585	0	241,849,585
Apax Europe V, LP	02/05/01	174,782,230	177,979,610	382,081,292	499,786	382,581,078
Apax Excelsior VI, LP	06/07/00	75,000,000	73,089,165	121,591,969	295,551	121,887,520
Apollo Investment Fund IV, LP	04/22/98	200,000,000	204,836,389	338,077,673	1,921,416	339,999,089
Apollo Investment Fund V, LP	10/26/00	300,000,000	473,065,246	936,189,421	10,594,424	946,783,845
Apollo Investment Fund VI, LP	08/19/05	350,000,000	479,700,342	594,013,418	116,403,520	710,416,938
Apollo Investment Fund VII, LP	08/28/07	350,000,000	448,050,603	638,121,836	104,607,492	742,729,328
Apollo Investment Fund VIII, LP	07/26/13	400,000,000	130,520,478	5,193,157	129,888,046	135,081,203
Apollo Natural Resources Partners II, LP	08/21/15	400,000,000	89,400,033	3,920,254	80,679,038	84,599,292
Apollo Natural Resources Partners, LP	12/10/12	200,000,000	163,720,212	32,470,105	122,315,849	154,785,954
Ares Corporate Opportunities Fund II, LP	01/31/06	100,000,000	112,456,296	168,384,696	18,400,972	186,785,668
Ares Corporate Opportunities Fund III, LP	09/16/08	100,000,000	120,687,706	108,154,968	104,696,366	212,851,334
Ares Corporate Opportunities Fund IV, LP	07/06/12	150,000,000	124,442,416	17,885,524	120,391,729	138,277,253
Ares Corporate Opportunities Fund, LP	01/06/04	50,000,000	65,039,098	93,223,834	4,980,736	98,204,570
Ascend Ventures NY II, LP	10/22/04	25,500,000	25,182,205	4,554,000	5,649,331	10,203,331
Ascend Ventures NY, LP	04/26/01	5,000,000	5,293,213	5,741,970	60,994	5,802,964
Ascent Biomedical Ventures NY I, LP	12/16/05	15,000,000	15,000,000	8,725,000	7,713,539	16,438,539
Ascent Biomedical Ventures NY II, LP	10/14/08	25,000,000	16,284,562	0	9,470,635	9,470,635
ASF Miller Direct B, LP	01/01/14	40,000,000	36,457,310	22,322,499	29,940,789	52,263,288
Asia Alternatives Capital Partners II, LP	09/15/08	50,000,000	46,989,208	24,704,857	77,598,992	102,303,849
Asia Alternatives Capital Partners III, LP	05/19/11	50,000,000	48,490,529	16,946,418	46,555,425	63,501,843
Asia Alternatives Capital Partners IV, LP	09/19/14	50,000,000	9,984,329	318,424	9,874,046	10,192,470
Avenue Asia Special Situations Fund IV, LP	06/30/06	50,000,000	39,647,166	34,223,361	8,971,808	43,195,169
Avenue Europe Special Situations Fund II, LP	11/04/11	132,396,183	146,378,128	54,917,161	94,972,971	149,890,132
Avenue Special Situations Fund IV, LP	11/09/05	50,000,000	62,948,986	81,765,004	453,483	82,218,487
Avenue Special Situations Fund V, LP	06/04/07	150,000,000	177,397,340	218,665,038	1,682,074	220,347,112
Beacon Group Energy Investment Fund II, LP	03/19/98	55,418,649	59,067,950	82,492,734	3,116,503	85,609,237
Beacon Group III - Focus Value Fund, LP	06/28/96	50,000,000	49,653,795	14,747,604	57,704	14,805,308
Big Apple Investors, Ltd	04/17/15	5,932,800	935,328	1,046	835,867	836,913
Blackstone Capital Partners IV, LP	11/05/01	300,000,000	339,623,906	751,729,374	75,774,793	827,504,167
Blackstone Capital Partners V, LP	10/14/05	675,000,000	679,180,235	859,470,766	286,239,082	1,145,709,848
Blackstone Capital Partners VI, LP	08/17/10	300,000,000	252,110,091	47,082,668	272,496,709	319,579,377
Blackstone Capital Partners VII, LP	10/15/15	500,000,000	0	0	0	0
Blackstone Communications Partners I, LP	06/29/00	50,000,000	51,177,336	63,818,560	3,297,377	67,115,937
Blackstone Mezzanine Partners, LP	12/17/99	100,000,000	68,261,571	98,249,773	366,996	98,616,769
Blackstone/GSO Capital Solutions Fund, LP	07/09/10	50,000,000	62,430,009	67,828,878	17,283,725	85,112,603
Blum Strategic Partners II, LP	06/29/01	100,000,000	160,508,626	244,414,580	129,500	244,544,080
Blum Strategic Partners III, LP	05/23/05	50,000,000	64,709,325	60,685,541	0	60,685,541
Blum Strategic Partners IV, LP	11/01/07	75,000,000	85,784,978	83,962,024	0	83,962,024
Boston Ventures Limited Partnership V	09/30/96	90,000,000	103,327,762	116,709,136	0	116,709,136
Brait IV, LP	12/21/05	40,000,000	43,590,667	12,950,012	14,616,383	27,566,395
Brazos Equity Fund II, LP	10/14/05	50,000,000	59,737,684	55,840,139	12,312,901	68,153,040
Bridgepoint Europe I A, LP	12/10/98	90,736,256	96,139,925	166,630,559	712,612	167,343,171
Bridgepoint Europe II A, LP	05/02/01	96,000,357	142,475,865	248,744,417	6,507,052	255,251,469
Bridgepoint Europe III A, LP	04/25/05	135,095,975	128,015,211	83,639,634	64,601,180	148,240,814
Bridgepoint Europe IV, LP	11/14/08	133,136,740	123,184,343	97,475,031	82,272,837	179,747,868
Bridgepoint Europe V, LP	07/20/15	169,515,593	19,580,925	0	19,897,789	19,897,789
Brookfield Capital Partners IV, LP	12/08/15	400,000,000	94,194,378	2,705,254	95,235,751	97,941,005
C/R Energy Co-Investment II, LP	01/01/11	1,200,000	67,086	548,422	60,520	608,942
Capital Alliance Private Equity IV, Ltd.	03/24/15	85,000,000	25,169,222	0	22,955,876	22,955,876

PRIVATE EQUITY INVESTMENTS

As of March 31, 2016

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
Carlyle Europe Partners II, LP	09/05/03	125,899,293	185,059,783	276,445,100	13,825,001	290,270,101
Carlyle Partners IV, LP	04/01/05	70,000,000	72,060,844	136,705,792	7,908,159	144,613,951
Carlyle Partners V, LP	09/07/07	150,000,000	159,701,554	184,648,769	81,865,329	266,514,098
Carlyle/Riverstone Global Energy and Power Fund II, LP	11/21/03	150,000,000	226,611,614	389,862,193	18,467,586	408,329,779
Carlyle/Riverstone Global Energy and Power Fund III, LP	10/28/05	350,000,000	370,950,841	412,494,291	79,148,164	491,642,455
CCMP Capital Investors III, LP	07/28/14	150,000,000	74,114,004	1,938,660	79,411,177	81,349,837
Centerbridge Capital Partners II, LP	02/18/11	150,000,000	203,494,901	77,792,336	140,372,059	218,164,395
Centerbridge Capital Partners III, LP	10/24/14	200,000,000	54,282,650	0	58,985,012	58,985,012
Centerbridge Special Credit Partners II, LP	03/01/12	72,800,000	65,740,000	16,787,941	48,938,795	65,726,736
Cerberus Institutional Partners, LP	05/04/07	50,000,000	46,172,144	54,988,810	18,656,319	73,645,129
Charterhouse Capital Partners VII, LP	07/30/02	82,156,907	89,587,810	167,321,895	4,873,043	172,194,938
Charterhouse Capital Partners VIII, LP	02/24/06	157,133,519	151,798,586	129,719,181	17,669,593	147,388,774
Clearlake Capital Partners III, LP	12/07/12	27,500,000	31,073,099	12,836,691	32,260,668	45,097,359
Clearlake Capital Partners IV, LP	08/13/15	90,000,000	16,600,091	0	16,223,476	16,223,476
Clearwater Capital Partners Fund III, LP	12/22/06	50,000,000	55,000,000	47,540,576	23,046,439	70,587,015
Clearwater Capital Partners Fund IV, LP	05/18/12	75,000,000	67,500,000	0	81,783,297	81,783,297
Clessidra Capital Partners	01/05/05	110,202,876	109,587,906	107,012,221	2,314,358	109,326,579
Contour Opportunity Fund, LP	07/28/15	15,000,000	3,000,000	0	3,681,791	3,681,791
Contour Venture Partners II-A, LP	09/20/11	10,000,000	7,600,000	0	12,365,576	12,365,576
Contour Venture Partners III-A, LP	06/09/14	15,000,000	2,550,000	0	1,978,650	1,978,650
CVC Capital Partners Asia Pacific Fund III, LP	02/20/08	100,000,000	105,436,127	131,134,011	34,870,191	166,004,202
CVC Capital Partners Asia Pacific Fund IV, LP	12/20/13	150,000,000	18,093,071	821,044	16,862,382	17,683,426
CVC Capital Partners VI (B), LP	07/26/13	284,746,457	103,768,445	561,160	93,836,315	94,397,475
CVC European Equity Partners II, LP	06/03/98	150,000,000	176,465,342	366,907,962	1,928,349	368,836,311
CVC European Equity Partners III, LP	12/15/00	150,000,000	203,249,393	476,201,938	4,060,708	480,262,646
CVC European Equity Partners IV (A), LP	07/18/05	163,359,784	177,626,149	281,088,388	29,320,092	310,408,480
CVC European Equity Partners Tandem Fund (B), LP	12/11/06	85,952,110	89,635,639	110,290,770	6,811,276	117,102,046
CVC European Equity Partners V, LP	05/02/08	202,008,909	227,656,858	220,369,944	95,847,813	316,217,757
CVC European Equity Partners, LP	02/27/96	70,000,000	82,785,842	185,564,837	0	185,564,837
CVC Growth Partners Co-Investment, LP	04/15/15	31,250,000	5,268,232	0	5,799,725	5,799,725
CVC Growth Partners, LP	04/15/15	125,000,000	18,333,806	0	17,449,554	17,449,554
Cypress Merchant Banking Partners II, LP	12/01/98	200,000,000	215,760,234	200,180,740	28,221,579	228,402,319
DeltaPoint Capital III, LP	08/30/02	21,939,569	26,116,573	20,096,696	4,883,021	24,979,717
DeltaPoint Capital IV, LP	11/06/09	25,000,000	22,959,833	747,818	16,247,865	16,995,683
DFJ Gotham Fund II, LP	03/12/09	25,000,000	23,121,743	3,447,464	13,296,338	16,743,802
Dyal Capital Partners III, LP	12/18/15	500,000,000	105,154,296	120,955	99,526,991	99,647,946
Easton Hunt New York, LP	12/09/03	30,000,000	31,376,092	4,750,349	148,472	4,898,821
EQT Credit II, LP	10/23/13	118,991,337	83,947,848	15,051,793	75,102,895	90,154,688
EQT V (No. 2), LP	12/12/06	117,488,419	166,128,549	173,522,922	54,607,152	228,130,074
EQT VII, LP	07/31/15	226,132,480	3,399,607	0	1,027,078	1,027,078
Ethos U.S. Dollar Fund V-B, LP	12/09/05	40,000,000	53,894,739	46,831,822	11,425,484	58,257,306
FA Technology Ventures, LP	10/20/00	50,000,000	50,233,071	79,754,359	7,878,932	87,633,291
Fairview Capital II, LP	12/23/97	31,038,461	30,895,275	12,765,087	348,434	13,113,521
Fairview Capital III, LP	06/05/01	25,000,000	24,797,020	11,545,225	8,761,190	20,306,415
Fairview Capital, LP	09/28/94	20,000,000	20,000,000	9,086,196	265,292	9,351,488
Fairview Ventures Fund I, LP	10/14/99	300,000,000	285,365,450	324,742,808	47,486,265	372,229,073
Fairview Ventures Fund II - NY, LP	10/14/02	100,000,000	96,049,140	94,962,465	56,664,628	151,627,093
Falcon Strategic Partners III, LP	07/03/09	50,000,000	59,843,426	36,952,515	42,233,248	79,185,763
Fifth Cinven Fund, LP (The)	06/12/12	180,214,286	139,069,531	52,953,207	121,583,405	174,536,612
FIMI Opportunity 6, LP	03/31/16	50,000,000	0	0	0	0
Founders Equity NY, LP	12/23/03	44,000,000	42,926,539	7,956,674	46,219,533	54,176,207
FountainVest China Growth Capital Fund II, LP	08/31/12	75,000,000	50,230,514	5,754,785	71,650,715	77,405,500
Francisco Partners IV, LP	02/06/15	75,000,000	21,937,500	0	22,142,372	22,142,372
FS Equity Partners IV, LP	12/18/97	85,000,000	89,235,284	150,529,041	764,579	151,293,620
FS Equity Partners V, LP	12/18/03	50,000,000	43,508,381	84,192,946	4,938,851	89,131,797
FS Equity Partners VI, LP	04/20/11	80,000,000	85,147,458	68,139,973	77,852,525	145,992,498
FS Equity Partners VII, LP	06/04/14	125,000,000	19,954,078	298,192	20,387,033	20,685,225
GCM Grosvenor - NYSCRF New York Co-Investment Program Fund 2005, LP	05/19/05	225,000,000	125,020,518	139,572,058	7,192,799	146,764,857
GenNx360 Capital Partners II, LP	02/16/12	125,000,000	76,983,816	6,300,952	79,660,599	85,961,551
GenNx360 Capital Partners, LP	09/30/08	60,000,000	82,352,395	52,416,711	37,849,428	90,266,139

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Gilde Buyout Fund IV C.V.	06/29/10	24,823,113	25,504,210	8,843,571	18,025,269	26,868,840
Graycliff Private Equity Partners III (NYS), LP	10/28/14	50,000,000	75,000	0	0	0
Green Equity Investors IV, LP	08/30/02	75,000,000	81,582,776	149,148,358	5,965,776	155,114,134
Green Equity Investors V, LP	02/28/07	125,000,000	138,884,474	156,487,099	89,688,368	246,175,467
Green Equity Investors VI, LP	02/15/12	200,000,000	160,364,459	20,604,573	158,185,324	178,789,897
GS Capital Partners 2000, LP	07/31/00	50,000,000	52,248,311	109,808,349	3,470,000	113,278,349
GSO Capital Solutions Fund II, LP	12/28/12	100,000,000	32,639,800	4,453,477	30,362,191	34,815,668
Hamilton Lane Co-Investment Fund, LP	10/19/05	100,000,000	116,423,997	81,127,703	37,205,340	118,333,043
HarbourVest International Private Equity Partners III-Partnership Fund, LP	12/19/97	200,000,000	197,000,000	301,635,413	4,087,343	305,722,756
HarbourVest International Private Equity Partners IV-Partnership Fund, LP	01/26/01	150,000,000	145,500,000	238,818,044	20,345,849	259,163,893
HarbourVest Partners VII-Venture Partnership Fund, LP	07/25/02	150,000,000	146,625,000	152,064,000	84,318,963	236,382,963
HarbourVest Partners VI-Partnership Fund, LP	05/07/99	300,000,000	294,000,000	338,270,919	39,624,348	377,895,267
Helios Investors III, LP	12/24/14	100,000,000	21,302,961	1,118	15,514,697	15,515,815
Hellman & Friedman Capital Partners V, LP	08/01/04	100,000,000	91,364,508	241,113,015	2,300,102	243,413,117
Hellman & Friedman Capital Partners VI, LP	10/31/06	275,000,000	281,140,102	428,477,447	65,600,798	494,078,245
Hellman & Friedman Capital Partners VII, LP	06/23/11	200,000,000	190,011,452	63,819,961	198,339,406	262,159,367
Hellman & Friedman Capital Partners VIII, LP	09/19/14	300,000,000	0	0	0	0
High Peaks Seed Ventures NY, LP	08/02/10	15,000,000	11,988,869	2,339,013	13,198,834	15,537,847
High Peaks Ventures NY, LP	12/09/03	27,409,091	27,252,926	21,347,448	16,068,603	37,416,051
Hony Capital Fund V, LP	12/30/11	100,000,000	101,655,525	11,154,005	119,930,028	131,084,033
Horsley Bridge International II, LP	12/28/00	50,000,000	50,000,000	65,139,656	10,713,208	75,852,864
Hudson Clean Energy Partners, LP	10/30/09	100,000,000	125,009,161	40,018,834	70,636,677	110,655,511
Hudson River Co-Investment Fund II, LP	07/01/11	100,000,000	105,882,876	45,473,526	96,896,856	142,370,382
Hudson River Co-Investment Fund, LP	02/15/01	180,897,257	167,177,420	282,250,875	40,756,056	323,006,931
Hudson River Fund II, LP	08/22/01	850,000,000	924,200,180	1,063,474,332	327,514,498	1,390,988,830
Hudson River Fund, LP	01/20/98	400,000,000	487,417,381	693,505,474	24,755,727	718,261,201
Institutional Venture Partners XIII, LP	06/17/10	45,000,000	42,750,000	21,285,535	51,142,235	72,427,770
InterMedia Partners VII, LP	12/20/05	65,000,000	80,799,378	51,441,348	64,294,103	115,735,451
Irving Place Capital Partners III, LP	02/14/06	100,000,000	96,235,182	110,091,452	126,924	110,218,376
J.P. Morgan Partners Global Investors, LP	10/29/01	163,849,863	203,702,568	319,725,384	1,771,190	321,496,574
JMI Equity Fund VII, LP	11/22/10	40,000,000	38,640,000	18,525,821	31,331,358	49,857,179
Kelso Investment Associates VIII, LP	07/06/07	250,000,000	258,467,534	165,172,904	176,285,811	341,458,715
KKR 1987 Fund, LP	01/01/87	370,039,238	579,512,017	1,039,562,313	108,698	1,039,671,011
KKR 2006 Fund, LP	07/26/06	600,000,000	712,510,540	699,463,520	388,393,439	1,087,856,959
KKR Americas Fund XII, LP	03/03/16	600,000,000	0	0	0	0
KKR Asian Fund II, LP	06/28/13	150,000,000	74,636,747	17,595,595	83,916,739	101,512,334
KKR Asian Fund, LP	04/06/07	50,000,000	58,321,065	73,674,506	28,021,937	101,696,443
KKR China Growth Fund, LP	12/10/10	125,000,000	94,145,931	44,387,631	83,502,161	127,889,792
KKR European Fund II, LP	09/19/05	66,206,749	75,421,954	79,491,031	19,896,996	99,388,027
KKR Millennium Fund, LP	08/03/01	250,000,000	333,472,783	560,512,680	51,682,006	612,194,686
KSL Capital Partners III, LP	03/18/11	115,000,000	118,984,937	83,850,134	56,558,237	140,408,371
KSL Capital Partners IV, LP	04/17/15	225,000,000	12,260,325	0	10,220,491	10,220,491
Levine Leichtman Capital Partners IV, LP	05/22/08	50,000,000	57,913,888	70,721,071	24,340,074	95,061,145
Lexington Capital Partners II, LP	03/25/98	50,000,000	49,602,500	65,384,716	517,725	65,902,441
Lexington Capital Partners III, LP	12/31/98	100,000,000	101,664,599	126,326,083	1,109,534	127,435,617
Lexington Capital Partners V, LP	11/05/01	75,000,000	80,655,543	126,013,319	5,784,325	131,797,644
Lindsay Goldberg & Bessemer II, LP	07/14/06	100,000,000	97,812,794	123,579,794	21,410,051	144,989,845
Lindsay Goldberg & Bessemer, LP	08/28/02	60,000,000	68,534,794	148,977,715	1,556,237	150,533,952
Lindsay Goldberg III, LP	07/30/08	250,000,000	244,145,698	139,719,530	164,537,459	304,256,989
Lindsay Goldberg IV, LP	06/13/14	250,000,000	14,154,859	0	16,340,998	16,340,998
Lion Capital Fund I, LP	10/04/04	77,967,089	113,041,060	185,581,251	197,355	185,778,606
Lion Capital Fund II, LP	03/19/07	173,243,579	214,982,463	138,951,823	14,084,809	153,036,632
M2 NY Pioneer Fund, LP	03/02/11	200,000,000	95,966,772	20,887,355	96,423,374	117,310,729
Madison Dearborn Capital Partners IV, LP	02/15/01	200,000,000	228,368,560	390,011,705	23,385,839	413,397,544
Madison Dearborn Capital Partners V, LP	05/12/06	75,000,000	82,320,145	90,921,650	35,627,110	126,548,760
Markstone Capital Partners, LP	02/02/04	250,000,000	244,392,125	95,750,136	0	95,750,136
Meritech Capital Partners II, LP	09/08/00	37,500,000	35,187,500	54,821,925	3,200,824	58,022,749
Milestone Venture Partners III New York, LP	04/20/07	15,000,000	14,758,729	788,785	12,285,383	13,074,168
Mohawk River Fund II, LP	06/29/00	100,000,000	97,665,242	86,931,896	22,141,661	109,073,557
Mohawk River Fund III, LP	06/21/01	300,000,000	301,200,273	226,005,714	173,052,481	399,058,195

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Mohawk River Fund, LP	01/20/98	300,000,000	291,547,320	224,586,252	16,950,529	241,536,781
New Century Holdings XI, LP	12/31/06	80,000,000	80,000,000	0	30,712,199	30,712,199
New Mountain Partners III, LP	08/30/07	100,000,000	104,043,311	68,777,784	95,781,828	164,559,612
New York Balanced Pool Asia Investors II, LP	02/24/15	194,067,200	29,736,923	108,250	28,100,555	28,208,805
New York Balanced Pool Asia Investors, LP	06/13/11	75,000,000	75,420,421	19,295,290	84,257,513	103,552,803
New York Co-Investment Pool Asia Investors II, LP	02/24/15	150,000,000	26,856,601	0	26,337,328	26,337,328
New York Co-Investment Pool Asia Investors, LP	06/20/11	125,000,000	100,345,837	20,035,355	100,889,283	120,924,638
New York Credit Co-Investment Fund, LP	04/28/14	50,000,000	45,704,277	6,320,395	45,020,182	51,340,577
New York Credit SBIC Fund, LP	05/06/14	50,000,000	8,394,738	0	7,701,392	7,701,392
New York CRF Investment Fund, LP	07/31/98	50,000,000	48,087,052	18,679,403	776,776	19,456,179
New York Legacy Emerging Fund, LP	12/22/04	462,920,625	491,601,822	485,329,642	193,156,664	678,486,306
New York Legacy Venture Capital Fund, LP	10/05/04	502,500,000	491,325,730	341,158,198	380,513,340	721,671,538
New York State Retirement Co-Investment Fund, LP	02/15/01	150,000,000	143,340,921	226,872,965	0	226,872,965
Nordic Capital Fund VIII, LP	12/19/13	119,052,180	61,077,707	61,660	56,331,425	56,393,085
NYS Business Development Loans	01/01/87	N/A	67,846,278	N/A	67,846,278	67,846,278
NYSCRF NB Co-Investment Fund, LLC	09/01/15	200,000,000	114,128,277	0	84,411,719	84,411,719
NYSCRF Pioneer Co-Investment Fund, LP	12/11/12	125,000,000	106,373,277	21,113,904	107,544,223	128,658,127
NYSCRF Pioneer Opportunities Fund A, LP	01/21/09	125,000,000	34,001,500	49,067,155	6,394,973	55,462,128
NYSCRF Pioneer Partnership Fund A, LP	01/21/09	200,000,000	167,254,020	68,691,548	148,060,062	216,751,610
NYSCRF Pioneer Partnership Fund A-II, LP	12/31/14	150,000,000	5,148,515	1,225,932	3,465,342	4,691,274
NYSCRF Pioneer Partnership Fund B, LP	01/21/09	100,000,000	85,324,823	27,590,048	60,339,057	87,929,105
Oaktree Opportunities Fund VIII, LP	10/27/10	100,000,000	100,000,000	91,842,555	42,240,495	134,083,050
Oaktree Opportunities Fund VIIIb, LP	10/07/10	100,000,000	100,000,000	39,626,955	74,673,368	114,300,323
OCM Opportunities Fund III, LP	09/23/99	100,000,000	105,000,000	154,256,685	1,472,611	155,729,296
OCM Opportunities Fund IV, LP	10/30/01	125,000,000	134,375,000	215,484,463	410,030	215,894,493
OCM Opportunities Fund VIIb, LP	03/07/07	200,000,000	180,000,000	289,233,558	18,072,963	307,306,521
OCM Principal Opportunities Fund II, LP	06/28/01	50,000,000	50,000,000	87,660,113	48,978	87,709,091
Olympus Growth Fund III, LP	04/23/98	50,000,000	46,362,203	87,694,230	0	87,694,230
Paladin (NY), LP	05/04/04	45,000,000	40,513,231	14,154,853	28,091,542	42,246,395
Palladium Equity Partners III, LP	02/15/08	70,000,000	87,416,125	118,156,617	37,210,862	155,367,479
Palladium Equity Partners IV, LP	01/16/13	100,000,000	72,795,876	31,037,556	45,073,316	76,110,872
Patria-Brazilian Private Equity Fund IV, LP	08/15/11	75,000,000	46,900,145	5,684,709	48,430,288	54,114,997
PEG Direct Corporate Finance Institutional Investors, LLC	12/07/98	40,000,000	37,561,699	61,950,819	656,320	62,607,139
PEG Direct Venture Capital Institutional Investors II, LLC	08/23/00	12,000,000	14,895,722	17,542,695	0	17,542,695
PEG Direct Venture Capital Institutional Investors III, LLC	06/27/06	1,200,000	789,299	2,857,491	0	2,857,491
PEG Direct Venture Capital Institutional Investors, LLC	12/07/98	15,200,000	18,079,453	19,651,977	0	19,651,977
PEG Pooled Corporate Finance Institutional Investors, LLC	12/07/98	160,000,000	158,704,669	266,579,233	12,382,885	278,962,118
PEG Pooled Venture Capital Institutional Investors II, LLC	08/23/00	288,000,000	292,283,007	313,864,479	134,626,225	448,490,704
PEG Pooled Venture Capital Institutional Investors III, LLC	06/27/06	98,800,000	98,566,878	63,961,745	98,182,409	162,144,154
PEG Pooled Venture Capital Institutional Investors, LLC	12/07/98	184,800,000	178,717,375	117,665,867	16,209,113	133,874,980
Performance Direct Investments I, LP	03/29/01	100,000,000	129,071,846	200,370,697	13,986,066	214,356,763
Performance Venture Capital II, LP	03/26/08	75,000,000	78,037,425	33,240,748	89,131,594	122,372,342
Performance Venture Capital, LP	06/21/06	40,000,000	44,459,689	37,207,861	32,315,228	69,523,089
Perseus-Soros BioPharmaceutical Fund, LP	04/13/01	35,000,000	44,192,029	62,616,606	174,571	62,791,177
Pine Brook Capital Partners II, LP	01/28/14	150,000,000	90,954,101	3,535,283	81,527,576	85,062,859
Platinum Equity Capital Partners III, LP	08/07/13	200,000,000	132,938,814	77,240,196	123,213,277	200,453,473
Providence Equity Partners III, LP	11/09/98	100,000,000	116,421,500	170,297,201	0	170,297,201
Providence Equity Partners IV, LP	10/13/00	154,915,620	224,081,263	422,876,563	1,560,365	424,436,928
Providence Equity Partners V, LP	09/15/04	150,000,000	189,928,580	187,259,257	43,151,637	230,410,894
Providence Equity Partners VI, LP	12/04/06	350,000,000	464,162,562	393,127,152	211,367,790	604,494,942
Providence Equity Partners VII, LP	06/27/13	100,000,000	54,511,378	8,083,745	54,129,814	62,213,559
Providence Growth Investors, LP	12/20/99	30,000,000	39,382,920	45,845,443	0	45,845,443
PVP Fund I-A, LP	03/15/15	30,000,000	4,533,513	0	4,951,579	4,951,579
Quadrangle Capital Partners II, LP	03/17/05	139,855,736	140,319,987	148,114,031	35,110,410	183,224,441
Riverstone Energy Co-Investment Fund III, LP	01/01/11	4,295,633	102,025	3,623,723	344,166	3,967,889
RRJ Capital Master Fund II, LP	01/18/13	300,000,000	288,993,053	95,402,760	249,836,014	345,238,774
RRJ Capital Master Fund III, LP	09/24/15	400,000,000	16,177,779	0	14,130,666	14,130,666
SAIF Partners III, LP	03/20/07	50,000,000	70,292,779	37,756,021	72,192,128	109,948,149
SAIF Partners IV, LP	12/18/09	100,000,000	115,407,720	22,911,406	130,081,463	152,992,869
Searchlight Capital II, LP	11/10/15	225,000,000	26,465,777	1,830,366	22,676,212	24,506,578

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Searchlight Capital, LP	12/29/11	150,000,000	139,922,702	13,640,466	162,475,272	176,115,738
Sentaku Investors, LLC	07/17/15	873,516	182,830	159	145,739	145,898
SKM Equity Fund III, LP	06/26/00	46,738,794	67,744,340	130,270,599	10,749,708	141,020,307
Snow Phipps II, LP	07/08/11	100,000,000	97,761,051	52,750,067	91,622,065	144,372,132
Softbank Capital Technology New York Fund II, LP	05/07/13	50,000,000	33,375,000	0	31,786,840	31,786,840
Softbank Capital Technology New York Fund, LP	06/21/05	50,000,000	53,090,052	76,690,710	64,103,413	140,794,123
Strategic Co-Investment Partners, LP	10/03/06	380,577,880	376,123,936	458,011,274	89,671,516	547,682,790
Summer Street Capital III, LP	08/14/12	10,000,000	6,578,774	0	6,466,450	6,466,450
Summer Street Capital NYS Fund II, LP	12/31/06	25,000,000	24,563,391	4,851,000	10,405,235	15,256,235
Summer Street Capital NYS Fund III, LP	08/14/12	40,000,000	13,457,498	0	17,862,019	17,862,019
Syndicated Communications Venture Partners IV, LP	03/17/00	20,388,969	23,026,526	16,914,048	653,212	17,567,260
TA IX, LP	07/11/00	70,000,000	67,900,000	164,148,565	0	164,148,565
TA Subordinated Debt IV, LP	02/19/16	150,000,000	9,000,000	0	8,959,032	8,959,032
TA X, LP	03/23/06	100,000,000	96,500,000	114,618,525	12,926,755	127,545,280
TA XI, LP	07/16/09	100,000,000	95,750,000	52,965,201	102,756,818	155,722,019
TA XII-A, LP	01/05/16	200,000,000	10,500,000	0	10,173,790	10,173,790
TCW/Latin American Private Equity Partners, LP	05/23/97	43,112,500	43,225,948	8,188,151	0	8,188,151
Third Civen Fund U.S. (No. 3), LP	08/02/01	93,700,442	108,245,595	218,461,924	782,150	219,244,074
Thomas H. Lee Equity Fund V, LP	04/19/00	350,000,000	398,896,941	666,559,539	0	666,559,539
Thomas H. Lee Equity Fund VI, LP	04/20/07	100,000,000	115,773,136	106,065,254	70,288,571	176,353,825
TPG Asia V, LP	08/01/07	45,000,000	43,847,782	36,015,083	17,329,030	53,344,113
TPG Growth II, LP	08/05/11	200,000,000	187,871,820	16,914,682	320,165,219	337,079,901
TPG Growth III (A), LP	03/20/15	300,000,000	32,136,305	0	19,927,960	19,927,960
TPG Partners III, LP	12/15/99	261,000,000	249,349,242	600,789,127	7,829,457	608,618,584
TPG Partners IV, LP	12/10/03	75,000,000	83,619,486	147,539,985	16,163,905	163,703,890
TPG Partners V, LP	03/28/06	275,000,000	298,674,649	258,066,992	139,507,729	397,574,721
TPG Partners VI, LP	06/09/08	270,000,000	293,190,357	222,373,336	193,343,184	415,716,520
TPG Partners VII, LP	03/30/15	250,000,000	23,978,441	30,144	20,220,670	20,250,814
Tribeca Prime Fund New York, LP	03/08/06	25,000,000	24,928,319	2,391,021	10,587,075	12,978,096
Tribeca Venture Fund I (NY), LP	12/17/13	10,000,000	8,750,000	100,613	13,574,415	13,675,028
Tribeca Venture Fund II (NY), LP	12/04/15	25,000,000	750,000	0	467,089	467,089
Trillium Lakefront Partners III NY, LP	05/04/04	25,000,000	25,996,614	21,754,216	19,684,197	41,438,413
VCFA Private Equity Partners IV, LP	04/14/05	40,000,000	38,800,000	40,840,000	5,717,164	46,557,164
VCFA Venture Partners V, LP	09/19/06	25,000,000	23,250,000	32,010,000	7,427,761	39,437,761
Vestar Capital Partners III, LP	11/26/96	30,000,000	29,398,090	33,446,735	391,720	33,838,455
Vestar Capital Partners IV, LP	12/15/99	75,000,000	74,010,752	129,806,329	1,363,810	131,170,139
Vista Credit Opportunities Fund II, LP	03/24/16	200,000,000	0	0	0	0
Vista Equity Partners Fund III, LP	08/01/07	100,000,000	133,366,168	253,589,042	45,345,483	298,934,525
Vista Equity Partners Fund IV, LP	09/02/11	300,000,000	313,554,347	159,747,784	377,439,752	537,187,536
Vista Equity Partners Fund V, LP	07/18/14	400,000,000	355,492,364	31,185	393,515,303	393,546,488
Vista Equity Partners VI, LP	03/11/16	500,000,000	0	0	0	0
Vista Foundation Fund I, LP	12/20/10	50,000,000	52,220,246	105,738,488	50,698,886	156,437,374
Vista Foundation Fund II, LP	10/31/13	75,000,000	58,804,201	0	61,604,642	61,604,642
Warburg Pincus Energy Fund, LP	10/24/14	200,000,000	37,400,000	1,271,233	32,396,881	33,668,114
Warburg Pincus Equity Partners, LP	06/11/98	250,000,000	250,000,000	410,380,556	3,374,536	413,755,092
Warburg Pincus International Partners, LP	06/20/00	75,000,000	75,000,000	123,795,353	15,960,337	139,755,690
Warburg Pincus Private Equity IX, LP	06/15/05	300,000,000	300,000,000	481,007,506	44,133,789	525,141,295
Warburg Pincus Private Equity VIII, LP	07/31/01	300,000,000	313,200,000	613,207,539	78,527,468	691,735,007
Warburg Pincus Private Equity X, LP	05/22/07	350,000,000	350,000,000	315,429,652	182,313,624	497,743,276
Warburg Pincus Private Equity XI, LP	06/07/13	100,000,000	92,000,000	16,922,822	95,429,461	112,352,283
Warburg Pincus Private Equity XII, LP	03/01/16	240,000,000	11,065,833	82,058	7,663,284	7,745,342
Welsh, Carson, Anderson & Stowe VIII, LP	06/30/98	150,000,000	150,000,000	193,020,827	227,250	193,248,077
Wheatley New York Partners, LP	07/30/02	50,000,000	45,754,289	55,089,286	3,301,360	58,390,646
Wigmore Street Co-Investment No. 3, LP	07/20/15	56,564,285	0	0	0	0
Yucaipa Corporate Initiatives Fund I, LP	08/30/02	200,000,000	257,775,652	139,531,138	56,806,551	196,337,689
Total Private Equity Investments		\$ 41,048,790,500	\$ 33,959,320,806	\$ 35,293,064,378	\$ 13,961,373,461	\$ 49,254,437,839

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2016

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

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

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

57 Stars Emerging Europe Fund (NYSCRF), LP

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

Fund:	Vintage Year	Capital Committed In US \$	Country Focus
Abris CEE Middle Market Fund II	2012	\$ 15,616,675	Central Europe
Actera Partners II	2012	15,000,000	Turkey
Baring Vostok V	2012	15,000,000	Russia
Crescent Capital III	2013	14,906,239	UK / Northern Ireland
Fortissimo Capital Fund III	2012	10,000,000	Israel
Bank of Ireland Kernel Capital Growth Fund (NI)	2016	7,000,000	UK / Northern Ireland
Tene Growth Capital III	2013	12,500,000	Israel
Turkven Private Equity Fund III	2012	15,000,000	Turkey
Total		\$ 105,022,914	

Access/NY European Middle Market Buyout Fund, LP

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

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2016

Access/NY European Middle Market Buyout Fund II, LP

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

Fund:	Vintage Year	Capital Committed		Country Focus
			In Euros (€)	
Accent 2012	2011	€	10,269,000	Nordic
Augur FIS Financial Opportunity II	2011		10,000,000	Pan-European
Capvis IV	2013		15,000,000	Germany, Austria, Switzerland
CETP III	2014		20,000,000	Pan-European
Corpin 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		€	197,861,000	
Total Access/NY European Middle Market Buyout Funds		€	572,261,000	

NY Legacy Emerging Fund, LP

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

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2016

Fairview Ventures

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

Fairview Ventures Fund I, LP

Fund:	Vintage Vintage Year	Capital Committed In US \$	Investment Stage
Alliance Technology Ventures III	2000	\$ 10,000,000	Venture Capital
Ampersand 1999	1999	10,000,000	Venture Capital
Ampersand 2001	2001	10,000,000	Venture Capital
Austin Ventures VIII	2001	5,533,333	Early Stage Venture Capital
Battery Ventures VI	2000	12,622,500	Venture Capital
Crosspoint Venture Partners 2000Q	2000	7,850,000	Diversified Venture Capital
Crosspoint Venture Partners LS 2000	2000	1,253,772	Diversified Venture Capital
Domain Partners V	2001	10,000,000	Venture Capital
Highland Capital Partners V	2000	5,000,000	Late Stage Venture Capital
Highland Capital Partners VI	2001	15,000,000	Late Stage Venture Capital
Menlo Ventures IX	2001	15,000,000	Venture Capital
Morgenthaler Partners VI	2000	10,000,000	Early Stage Venture Capital
Morgenthaler Partners VII	2001	15,000,000	Early Stage Venture Capital
New Enterprise Associates 10	2000	15,000,000	Venture Capital
New Enterprise Associates 9	1999	5,019,000	Venture Capital
Partnership 1	2000	7,293,000	Venture Capital
Partnership 2	2001	5,360,000	Venture Capital
Partnership 3	2000	4,000,000	Venture Capital
Partnership 4	2002	7,469,819	Venture Capital
Partnership 5	2000	6,000,000	Venture Capital
Partnership 6	2006	7,000,000	Venture Capital
Partnership 7	2000	6,416,667	Venture Capital
Partnership 8	2001	11,250,000	Venture Capital
Partnership 9	2006	5,200,000	Venture Capital
Partnership 10	2005	7,800,000	Venture Capital
Partnership 11	2000	10,000,000	Venture Capital
Partnership 12	2003	15,000,000	Venture Capital
Partnership 13	2001	10,000,000	Venture Capital
Partnership 14	2005	10,000,000	Venture Capital
Sierra Ventures VIII	2000	15,000,000	Early Stage Venture Capital
Summit Ventures VI	2001	5,400,000	Diversified Venture Capital
Technology Partners Fund VII	2000	10,000,000	Early Stage Venture Capital
Total		\$ 290,468,091	

Fairview Ventures Fund II - NY, LP

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

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NY Legacy Venture Capital Fund, LP

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

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2016

Hudson River Funds

The Hudson River Funds are captive fund-of-funds for CRF with a mandate to invest in smaller and mid-size buyout funds.

The Hudson River Funds also invest in Israeli venture capital funds.

The Hudson River Funds are managed by Hamilton Lane Advisors, LLC.

Hudson River Fund I, LP

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

Hudson River Fund II, LP

Fund:	Vintage Year	Capital Committed In US \$	Market
Acon-Bastion Partners II	2006	\$ 35,000,000	Special Situations
Birch Hill Equity Partners III	2006	28,808,000	Mid-market Buyout
Carlyle Management Group Partners	2003	1,937,796	Special Situations
Carlyle/Riverstone Renewable Energy Infrastructure Fund	2006	30,000,000	Sector/Infrastructure
Crescent Capital II	2005	6,409,000	Growth Capital
Easton Capital Partners	2006	17,000,000	Mid-market Buyout
GESD Investors II	2007	15,000,000	Mid-market Buyout
Gores Capital Partners	2004	20,000,000	Special Situations
Gores Capital Partners II	2007	20,000,000	Special Situations
High Road Capital Partners Fund I	2007	15,000,000	Mid-market Buyout
Indigo Capital IV	2003	12,675,000	Special Situations
J.H. Whitney VI	2005	20,000,000	Sector Buyout
Kohlberg Investors V	2005	20,000,000	Mid-market Buyout
Kohlberg Investors VI	2007	25,000,000	Mid-market Buyout
KPS Special Situations Fund II	2003	15,000,000	Special Situations
KPS Special Situations Fund III	2007	25,000,000	Special Situations

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

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Levine Leichtman Capital Partners III	2003	30,000,000	Special Situations
New Mountain Partners II	2005	30,000,000	Mid-market Buyout
Newbridge Asia IV	2005	25,000,000	Mid-market Buyout/Growth Capital
Odyssey Investment Partners Fund III	2004	20,000,000	Mid-market Buyout
Paladin III	2008	15,000,000	Mid-market Buyout
Partnership 27	2005	21,449,000	Special Situations
Partnership 28	2006	20,000,000	Mid-market Buyout
Partnership 31	2002	4,000,000	Mid-market Buyout
Partnership 32	2006	25,000,000	Mid-market Buyout
Partnership 38	2007	75,000,000	Mid-market Buyout
Phoenix Equity Partners 2006 Fund A	2006	27,045,000	Mid-market Buyout
Platinum Equity Capital Partners II	2007	20,000,000	Mid-market Buyout
Roark Capital Partners	2005	15,000,000	Mid-market Buyout
Roark Capital Partners II	2007	15,000,000	Mid-market Buyout
Saw Mill Capital Partners	2007	20,000,000	Small to Mid-market Buyout
Summer Street Capital II	2007	5,000,000	Mid-market Buyout
TDR Capital II	2006	20,722,000	Mid-market Buyout
TPG STAR	2007	25,000,000	Mid-market Buyout/Growth Capital
Sub-Total		\$ 720,045,796	

Hudson River Fund II, LP – Israeli Venture Capital

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

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Mohawk River Funds

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

Mohawk River Fund I, LP

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

Mohawk River Fund II, LP

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2016

Mohawk River Fund III, LP

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2016

New York Co-Investment Pool Asia Investors Funds

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

New York Co-Investment Pool Asia I

Fund:	Vintage Year	Capital Committed In US \$	Focus
CDH China Fund V	2013	\$ 20,000,000	China Buyout
Farallon Asia Special Situations Fund II	2012	10,000,000	Special Situations
Hahn & Company	2011	25,000,000	Korean Buyout
Hony Capital V	2011	15,000,000	China Buyout and Growth Capital
RRJ Capital Master Fund I	2011	10,733,750	China Buyout and Growth Capital
Saratoga Asia III	2012	10,000,000	Indonesia Buyout
Total		\$ 90,733,750	

New York Co-Investment Pool Asia II

Fund:	Vintage Year	Capital Committed In US \$	Focus
Anchor II	2015	\$ 12,000,000	
Chrys Capital VII	2015	15,000,000	India Buyout
Total		\$ 27,000,000	

Total Asia Alternatives Funds **\$ 117,733,750**

Pioneer Partnership Funds

M² NY Pioneer Fund, LP - Muller & Monroe

Muller & Monroe Asset Management, LLC through the M² Pioneer Fund, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed In US \$	Focus
Brightwood Capital SBIC I	2011	\$ 15,000,000	Mezzanine
Craton Equity Investors II	2013	12,666,667	Growth Equity - Clean Technologies
Estancia Capital Partners	2012	20,000,000	Buyouts
Mansa Equity Fund	2012	11,300,000	Growth Equity
Medina Capital Fund	2014	20,000,000	Growth Equity
Rock Island Capital Fund II	2013	20,000,000	Small Buyouts
Siris Partners II	2012	20,000,000	Buyouts
Vistria Fund	2015	15,000,000	Buyouts
Total M² NY Pioneer Fund - Muller & Monroe		\$ 133,966,667	

NYCRF Pioneer Opportunities Fund A, LP - StepStone Group

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

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2016

NYCRF Pioneer Partnership Fund A, LP - Banc of America

Banc of America Capital Investors, LP through the NYCRF Pioneer Partnership Fund A, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

NYCRF Pioneer Partnership Fund A - I

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

NYCRF Pioneer Partnership Fund A - II

Fund:	Vintage Year	Capital Committed In US \$	Focus
Dominus Capital Partners	2015	\$ 25,000,000	Small Buyout
		\$ 25,000,000	
Total NYCRF Pioneer Partnership Fund A		\$ 230,200,000	

NYCRF Pioneer Partnership Fund B, LP - StepStone Group

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

Fund:	Vintage Year	Capital Committed In US \$	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 Fund B - StepStone Group		\$ 100,000,000	
Total Pioneer Funds		\$ 495,266,667	

ABSOLUTE RETURN STRATEGY / FUND OF FUNDS LISTING

As of March 31, 2016

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	\$ 7,399,678,693
Fund of Funds	\$ 629,732,191
Total	\$ 8,029,410,884

Fund of Funds	Strategy	Fair Value	Inception Date
Adirondack Rock Creek Emerging Markets Fund, LP	Fund of Funds	\$ 426,542,580	Oct-13
Mezzacappa Maiden Lane Fund, LP	Fund of Funds	3,186,613	Feb-05
Rock Creek Empire Fund, LP	Fund of Funds	199,926,818	Jun-10
St. James Bank & Trust Company, Ltd.	Fund of Funds	76,180	Feb-05
Total		\$ 629,732,191	

Direct Investments	Strategy	Fair Value	Inception Date
AG Super Fund, LP	Event Driven	\$ 123,072,700	Aug-11
All Weather@12%, LLC	Tactical Trading	285,150,219	Dec-14
Apollo Value Investment Offshore Fund, Ltd.	Event Driven	0	Jul-08
Avenue Europe International, Ltd.	Event Driven	172,980	Jul-08
Brevan Howard Fund, Ltd.	Tactical Trading	240,064,862	Feb-09
Brigade Leveraged Capital Structures Fund, LP	Event Driven	192,334,649	Nov-09
Brookside Capital Partners Fund, LP	Equity Long-Short	115,382,760	Jan-10
Caspian Select Credit International, Ltd.	Event Driven	334,102,591	Dec-07
Cevian Capital II, LP	Equity Long-Bias	424,761,204	Sep-11
D.E. Shaw Composite International Fund	Relative Value	198,536,942	Jul-08
D.E. Shaw Oculus International Fund, LP	Tactical Trading	303,784,331	Jul-08
Discovery Global Opportunity Partners, LP	Tactical Trading	213,455,415	Jan-11
Drake Global Opportunities Fund, Ltd.	Tactical Trading	382,179	Jul-12
Drawbridge Special Opportunities Fund, LP	Event Driven	54,886,377	Jul-08
Elm Ridge Capital Partners, LP	Equity Long-Short	114,743,601	Jul-10
Galton MSOF, LP	Structured Credit	109,899,486	Jan-13
GoldenTree Offshore Fund II, Ltd.	Event Driven	1,317,438	Apr-08
Graticule Asia Macro Fund, Ltd.	Tactical Trading	309,326,229	Dec-14
Harbinger Capital Partners Fund I, LP	Event Driven	5,054,488	Apr-08
Harbinger Capital Partners Offshore Fund I, Ltd.	Event Driven	1,582,869	Apr-08
HBK Fund II, LP	Relative Value	262,291,275	Aug-13
Highfields Capital IV, LP	Equity Long-Short	249,837,805	Feb-11
Highland Crusader Fund II, Ltd.	Event Driven	51,936	Feb-05
Horizon Portfolio, LP	Equity Long-Short	168,588,677	Mar-14
King Street Capital, Ltd.	Event Driven	219,880,310	Apr-08
Knighthood (NY) Fund, LP	Event Driven	223,767,525	Mar-14
Lansdowne Developed Markets Fund, Ltd.	Equity Long-Short	259,769,930	Mar-09
Marathon Structured Finance Fund, LP	Event Driven	154,555	Apr-08
MW Eureka (US) Fund	Equity Long-Short	323,729,904	Feb-13
OxAM Quant Fund (US), LLC	Quantitative	136,073,454	May-13
Oz Domestic Partners II, LP	Event Driven	299,499,104	Jan-05
Paulson Partners, LP	Event Driven	163,333,960	Jan-15
Peruvian and Eastern European Monetization Fund, Ltd.	Event Driven	4,952,588	Mar-08
Pharo Macro Fund, Ltd.	Tactical Trading	144,776,639	Mar-10
Pine River Fund, LP	Relative Value	368,601,811	Mar-13
Schultze Offshore Fund, Ltd.	Event Driven	4,501,626	Mar-08
Sector Spesit I Fund	Equity Long-Short	409,601	Jul-08
Stark Investments Structured Finance Onshore Fund	Event Driven	975,442	Jul-08
Stark Investments, LP	Event Driven	410,943	Jul-08
Systematica Blue Trend Fund Limited	Tactical Trading	182,386,401	Jul-08
Tilden Park Investment Fund, LP	Structured Credit	278,909,368	Jan-14
Triam Partners Strategic Investment Fund, LP	Equity Long-Bias	117,373,521	Jul-08
Triam Partners Strategic Investment Fund II, LP	Equity Long-Bias	228,030,039	Nov-12
Triam Partners Strategic Investment Fund-N, LP	Equity Long-Bias	214,255,974	Jan-15
ValueAct Capital Partners II, LP	Equity Long-Bias	516,626,850	Sep-11
XPI Holding I, Ltd.	Event Driven	2,478,136	Nov-09
Total		\$ 7,399,678,693	

Total Fair Value Absolute Return Strategy \$ 8,029,410,884

OPPORTUNISTIC FUNDS

As of March 31, 2016

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
ADV Opportunities Fund I	06/09/15	\$ 100,000,000	\$ 51,673,343	\$ 511,284	\$ 48,696,717	\$ 49,208,001
Blackstone Tactical Opportunities Core Fund -N, LP	11/24/15	200,000,000	0	0	0	0
Blackstone Tactical Opportunites Fund - N, LP	11/18/13	500,000,000	403,916,446	46,755,880	395,614,658	442,370,538
Blackstone Tactical Opportunities Fund II - N, LP	11/24/15	400,000,000	18,623,573	0	0	0
Brightwood Capital Fund III, LP	08/15/14	100,000,000	75,000,000	6,431,508	70,965,475	77,396,983
Clearlake Opportunities Partners, LP	08/03/15	50,000,000	2,227,197	0	1,994,180	1,994,180
Finisterre Emerging Markets Fund	12/01/09	230,000,000	0	77,412,276	280,015,481	357,427,757
Invesco Mortgage Recovery Feeder Fund, LP	11/30/09	150,000,000	184,055,205	160,899,297	50,365,050	211,264,347
Landmark Equity Partners XV, LP	1/27/15	200,000,000	68,785,535	21,411,329	57,693,493	79,104,822
Landmark Real Estate Partners VII, LP	2/6/15	100,000,000	35,207,435	3,564,002	44,129,570	47,693,572
Landmark Hudson Partners I, LP	7/31/15	200,000,000	23,265,000	0	22,598,322	22,598,322
Newport 59, LLC	12/30/14	400,000,000	315,000,000	0	299,354,307	299,354,307
Pine Street Empire Accelerator Fund-I-(F), LLC	10/31/13	200,000,000	206,296,113	0	219,256,814	219,256,814
Stellex Capital Partners, LP	10/02/15	300,000,000	53,189,865	0	47,186,129	47,186,129
TPG Opportunities Partners III (A), LP	12/16/13	150,000,000	49,643,586	12,815,067	37,742,311	50,557,378
TSSP Adjacent Opportunities Partners, LP	12/30/14	250,000,000	188,156,609	55,354,593	143,704,080	199,058,673
Total Opportunistic Funds		\$ 3,530,000,000	\$ 1,675,039,907	\$ 385,155,236	\$ 1,719,316,586	\$ 2,104,471,822

REAL ASSETS

As of March 31, 2016

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
KKR Global Infrastructure Investors II, LP	7/7/15	\$ 200,000,000	\$ 42,631,295	\$ 306,227	\$ 44,118,528	\$ 44,424,755
P2 Brasil Private Infrastructure Fund III, LP	2/18/15	150,000,000	18,693,446	0	13,699,123	\$ 13,699,123
North Haven Infrastructure Partners II, LP	3/3/16	250,000,000	36,468,813	0	34,499,545	\$ 34,499,545
TIAA-CREF Global Agriculture II, LLC	7/28/15	300,000,000	82,216,151	0	77,033,605	\$ 77,033,605
Wellington Real Total Return	9/10/14	400,000,000	400,000,000	0	328,716,718	\$ 328,716,718
Total Real Assets		\$ 1,300,000,000	\$ 580,009,705	\$ 306,227	\$ 498,067,520	\$ 498,373,747