

**State of Illinois
State Universities Retirement System**

Compliance Examination
Year Ended June 30, 2015

Performed as Special Assistant Auditors
for the Auditor General, State of Illinois



**State of Illinois
State Universities Retirement System**

Compliance Examination

Year Ended June 30, 2015

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**State of Illinois
State Universities Retirement System**

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Year Ended June 30, 2015

System Officials

Executive Director	Mr. W. Bryan Lewis
Chief Financial Officer	Ms. Phyllis Walker
Chief Investment Officer	Mr. Daniel Allen
General Counsel	Ms. Bianca Green
Director of Internal Audit	Mr. Steven Hayward
Chairperson	Ms. Lindsay Anderson
Vice Chairman	Mr. Dorinda Miller
Treasurer	Mr. John Engstrom
Board of Trustees	Ms. Jacqueline Berger
	Mr. Dennis Cullen
	Mr. Richard Figueroa
	Mr. Paul Johnson Jr
	Mr. Craig McCrohon
	Mr. Mitchell Vogel
	Mr. Antonio Vasquez

State Universities Retirement System's office is located at:

1901 Fox Drive
Champaign, IL 61820



March 28, 2016

RSM US LLP
20 North Martingale Road, Suite 500
Schaumburg, IL 60173


Ladies and gentlemen:

We are responsible for the identification of, and compliance with, all aspects of laws, regulations, contracts, or grant agreements that could have a material effect on the operations of the State Universities' Retirement System (System). We are responsible for and we have established and maintained an effective system of internal controls over compliance requirements. We have performed an evaluation of the System's compliance with the following assertions during the year ended June 30, 2015. Based on this evaluation, we assert that during the year ended June 30, 2015, the System has materially complied with the assertions below.

- A. The System has obligated, expended, received and used public funds of the State in accordance with the purpose for which funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. The money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate and in accordance with law.

Yours very truly,

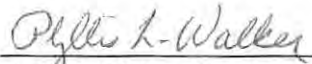
State Universities Retirement System




W. Bryan Lewis, Executive Director



Daniel L. Allen, Chief Investment Officer



Phyllis L. Walker, Chief Financial Officer



Bianca Green, General Counsel

**State of Illinois
State Universities Retirement System**

Compliance Examination

Year Ended June 30, 2015

Summary

The compliance testing performed during this examination was conducted in accordance with *Government Auditing Standards* and in accordance with the Illinois State Auditing Act.

Accountant's Report

The Independent Accountant's Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes does not contain scope limitations, disclaimers, or other significant non-standard language.

Summary of Findings

<u>Number of</u>	<u>Current Report</u>	<u>Prior Report</u>
Findings	2	1
Repeated findings	1	—
Prior recommendations implemented or not repeated	—	—

<u>Item No.</u>	<u>Page</u>	<u>Description</u>	<u>Finding Type</u>
FINDINGS (<i>GOVERNMENT AUDITING STANDARDS</i> and STATE COMPLIANCE)			
2015-001	9	Controls over Census Data	Significant Deficiency and Noncompliance
FINDINGS (STATE COMPLIANCE)			
2015-002	11	Payroll	Significant Deficiency and Noncompliance

Exit Conference

In correspondence received from the State Universities Retirement System on February 23, 2016, the System elected to waive a formal exit conference. The responses to the recommendations were provided by W. Bryan Lewis, Executive Director, in correspondence dated December 8, 2015 for the *Government Audit Standards* and State Compliance Finding and March 4, 2016 for the State Compliance Finding.



RSM US LLP

**Independent Accountant’s Report on State Compliance,
on Internal Control Over Compliance, and on
Supplementary Information for State Compliance Purposes**

Honorable Frank J. Mautino
Auditor General, State of Illinois
Springfield, Illinois

Board of Trustees
State Universities Retirement System of Illinois
Champaign, Illinois

Compliance

As Special Assistant Auditors for the Auditor General, we have examined the State of Illinois, State Universities Retirement System’s (System) compliance with the requirements listed below, as more fully described in the Audit Guide for Financial Audits and Compliance Attestation Engagements of Illinois State Agencies (Audit Guide) as adopted by the Auditor General, during the year ended June 30, 2015. The management of the System is responsible for compliance with these requirements. Our responsibility is to express an opinion on the System’s compliance based on our examination.

- A. The System has obligated, expended, received, and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received, and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate, and in accordance with law.

Our examination was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants; the standards applicable to attestation engagements contained in *Government Auditing Standards* issued by the Comptroller General of the United States; the Illinois State Auditing Act (Act); and the Audit Guide as adopted by the Auditor General pursuant to the Act; and, accordingly, included examining, on a test basis, evidence about the System’s compliance with those requirements listed in the first paragraph of this report and performing such other procedures as we considered necessary in the circumstances. We believe that our examination provides a reasonable basis for our opinion. Our examination does not provide a legal determination on the System’s compliance with specified requirements.

In our opinion, the System complied, in all material respects, with the compliance requirements listed in the first paragraph of this report during the year ended June 30, 2015. However, the results of our procedures disclosed instances of noncompliance with the requirements, which is required to be reported in accordance with criteria established by the Audit Guide, issued by the Illinois Office of the Auditor General and which is described in the accompanying schedule of findings as items 2015-001 and 2015-002.

Internal Control

Management of the System is responsible for establishing and maintaining effective internal control over compliance with the requirements listed in the first paragraph of this report. In planning and performing our examination, we considered the System's internal control over compliance with the requirements listed in the first paragraph of this report as a basis for designing our examination procedures for the purpose of expressing our opinion on compliance and to test and report on internal control over compliance in accordance with the Audit Guide, issued by the Illinois Office of the Auditor General, but not for the purpose of expressing an opinion on the effectiveness of internal control over compliance. Accordingly, we do not express an opinion on the effectiveness of the System's internal control over compliance.

A deficiency in an entity's internal control over compliance exists when the design or operation of a control over compliance does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, noncompliance with the requirements listed in the first paragraph of this report on a timely basis. *A material weakness in an entity's internal control over compliance* is a deficiency, or combination of deficiencies, in internal control over compliance such that there is a reasonable possibility that material noncompliance with a requirement listed in the first paragraph of this report will not be prevented, or detected and corrected, on a timely basis. *A significant deficiency in internal control over compliance* is a deficiency, or a combination of deficiencies, in internal control over compliance that is less severe than a material weakness in internal control over compliance, yet important enough to merit attention by those charged with governance.

Our consideration of internal control over compliance was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control over compliance that might be material weaknesses or significant deficiencies. We did not identify any deficiencies in internal control over compliance that we consider to be material weaknesses. However, we identified deficiencies in internal control over compliance, as described in the accompanying schedule of findings as item 2015-001 and 2015-002 that we consider to be significant deficiencies.

As required by the Audit Guide, immaterial findings excluded from this report have been reported in a separate letter to your office.

The System's response to the finding identified in our examination is described in the accompanying schedule of findings. We did not examine the System's response and, accordingly, we express no opinion on the response.

Supplementary Information for State Compliance Purposes

As Special Assistant Auditors for the Auditor General, we have audited and issued under separate cover the Statement of Plan Net Position of the State Universities Retirement System of Illinois (System) as of June 30, 2015, and the related Statement of Changes in Plan Net Position for the year then ended, and have issued our report thereon dated March 28, 2016, which contained an unmodified opinion on those financial statements. Our audit was conducted for the purpose of forming an opinion on the financial statements that collectively comprise the System's basic financial statements. We have not performed any procedures with respect to the audited financial statements subsequent to March 28, 2016. The accompanying Supplementary Information, consisting of the Fiscal Schedules and Analysis Section (Schedules 1-24) and the Investment Listing (Schedule 25), for the year ended June 30, 2015 are presented for purposes of

additional analysis and are not a required part of the basic financial statements of the State Universities Retirement System of Illinois. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the basic financial statements. The accompanying Fiscal Schedules and Analysis Section (Schedules 1-24) and Investment Listing (Schedule 25) for the year ended June 30, 2015 have been subjected to the auditing procedures applied in the audit of the basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the basic financial statements or to the basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the accompanying Fiscal Schedules and Analysis Section (Schedules 1-24) and Investment Listing (Schedule 25) for the year ended June 30, 2015 are fairly stated in all material respects in relation to the basic financial statements as a whole.

We have also previously audited, in accordance with auditing standards generally accepted in the United States of America, the State Universities Retirement System of Illinois' basic financial statements for the year ended June 30, 2014 (not presented herein), and have issued our report thereon dated January 7, 2015, which contained an unmodified opinion on the respective Statement of Plan Net Position of the System, and the related Statement of Changes in Plan Net Position for the year then ended. The accompanying Supplementary Information for State Compliance Purposes for the year ended June 30, 2014 consisting of the Fiscal Schedules and Analysis Section (Schedules 1-24) and Investment Listing (Schedule 25) is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the June 30, 2014 basic financial statements. The accompanying Fiscal Schedules and Analysis Section (Schedules 1-24) and Investment Listing (Schedule 25) for the year ended June 30, 2014 and has been subjected to the auditing procedures applied in the audit of the June 30, 2014 basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare those basic financial statements or to those basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the accompanying Fiscal Schedules and Analysis Section (Schedules 1-24) and Investment Listing (Schedule 25) for the year ended June 30, 2014 is fairly stated in all material respects in relation to the basic financial statements as a whole from which it has been derived.

The accompanying supplementary information in the Analysis of Operations Section is presented for purposes of additional analysis and is not a required part of the basic financial statements. Such information has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, we do not express an opinion or provide any assurance on it.

This report is intended solely for the information and use of the Auditor General, the General Assembly, the Legislative Audit Commission, the Governor, the System's Board of Trustees and management, and is not intended to be and should not be used by anyone other than these specified parties.

RSM US LLP

Schaumburg, Illinois
March 28, 2016, except for our report on the Supplementary
Information for State Compliance Purposes, as to
which the date is December 21, 2015



RSM US LLP

Independent Auditor's Report on Internal Control Over Financial Reporting and on Compliance and Other Matters Based on an Audit of Financial Statements Performed in Accordance With Government Auditing Standards

Honorable William G. Holland
Auditor General, State of Illinois
Springfield, Illinois

Board of Trustees, State Universities Retirement System
Champaign, Illinois

As Special Assistant Auditors for the Auditor General, we have audited, in accordance with the auditing standards generally accepted in the United States of America and the standards applicable to financial audits contained in *Government Auditing Standards* issued by the Comptroller General of the United States, the Statement of Plan Net Position and Statement of Changes in Plan Net Position of the State Universities Retirement System of Illinois (System), as of and for the year ended June 30, 2015 and the related notes to the financial statements, and have issued our report thereon dated December 21, 2015.

Internal Control Over Financial Reporting

In planning and performing our audit of the financial statements, we considered the System's internal control over financial reporting (internal control) to determine the audit procedures that are appropriate in the circumstances for the purpose of expressing our opinion on the financial statements, but not for the purpose of expressing an opinion on the effectiveness of the System's internal control. Accordingly, we do not express an opinion on the effectiveness of the System's internal control.

A *deficiency in internal control* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, misstatements on a timely basis. A *material weakness* is a deficiency, or a combination of deficiencies, in internal control such that there is a reasonable possibility that a material misstatement of the entity's financial statements will not be prevented, or detected and corrected on a timely basis. A *significant deficiency* is a deficiency, or a combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies, and therefore, material weaknesses or significant deficiencies may exist that were not identified. Given these limitations, during our audit we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified. We did identify a certain deficiency in internal control, described in the accompanying schedule of findings as item 2015-001 that we consider to be a significant deficiency.

Compliance and Other Matters

As part of obtaining reasonable assurance about whether the System's financial statements are free from material misstatement, we performed tests of its compliance with certain provisions of laws, regulations, contracts, and grant agreements, noncompliance with which could have a direct and material effect on the determination of financial statement amounts. However, providing an opinion on compliance with those provisions was not an objective of our audit, and accordingly, we do not express such an opinion. The results of our tests disclosed no instances of noncompliance or other matters that are required to be reported under *Government Auditing Standards*.

Response to Findings

The System's response to the finding identified in our audit is described in the accompanying schedule of findings. The System's response was not subjected to the auditing procedures applied in the audit of the financial statements and, accordingly, we express no opinion on the response.

Purpose of this Report

The purpose of this report is solely to describe the scope of our testing of internal control and compliance and the results of that testing, and not to provide an opinion on the effectiveness of the System's internal control or on compliance. This report is an integral part of an audit performed in accordance with *Government Auditing Standards* in considering the System's internal control and compliance. Accordingly, this communication is not suitable for any other purpose.

RSM US LLP

Schaumburg, Illinois
December 21, 2015

**State of Illinois
State Universities Retirement System of Illinois**

Schedule of Findings

Year Ended June 30, 2015

Government Auditing Standards and State Compliance

Finding No. 2015-001 Controls over Census Data

The State Universities Retirement System (SURS of the System) has weaknesses in controls over creditable earnings and member census data reported by its employers.

During testing of System's internal controls over creditable earnings and member census data, it was noted that creditable earnings and member census data for the System is accumulated from multiple participating employers which increases the likelihood of errors within the data. During fiscal year 2015, the System's processes and controls for verifying the data relied heavily on the reporting of the information by the participating employers with limited controls in place by the System to verify the creditable earnings and member census information.

This issue was initially identified and reported to the System during fiscal year 2014. During fiscal year 2015 the System developed an action plan to address the weaknesses. The System began implementation of certain details of the action plan during fiscal year 2015 with the expectation to implement additional controls in fiscal year 2016. A key control established as part of the action plan includes the System performing on-site employer visits at participating employers in order for the System to substantiate that the creditable wages as well as key elements of census data reported to the System's actuary are free of material misstatement.

System management is responsible for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to error or fraud. System controls should encompass effective management processes and controls to sufficiently address the appropriate risks and verify the underlying payroll records of participating employer census data which would include completeness and accuracy of census data. This includes processes and controls over significant elements of census data which originates in multiple locations across the System's participating employers.

The Fiscal Control and Internal Auditing Act (30 ILCS 10/3001) requires all State agencies, including the System, to establish and maintain a system or systems, of internal fiscal administrative controls, such that information is properly recorded and accounted for to permit the preparation of reliable financial and statistical reports.

Previously, the System had relied primarily on data submitted by employers to provide census data for actuarial calculations for active members. When a covered member applies for retirement benefits, the new retiree goes through a retirement process which includes verification of the data utilized in the retirement calculation. Prior to fiscal year 2014 and the issuance of new accounting standards by the Government Accounting Standards Board (GASB) and new guidance by the AICPA for census data in relation to the guidance, the System did not believe it was necessary to perform on-site employer visits to verify census data for active members. During fiscal year 2015, the System developed an employer audit program and contracted for a sample of employer audits to be conducted every year. The contracted auditors are currently wrapping up the employer audits started in fiscal year 2015.

**State of Illinois
State Universities Retirement System**

Schedule of Findings

Year Ended June 30, 2015

Government Auditing Standards and State Compliance

Finding No. 2015-001 Controls over Census Data (Continued)

Certain financial statement assertions relating to cost-sharing plans (that is, the Total Pension Liability (TPL) and revenues and receivables relating to contributions) are dependent on the completeness and accuracy of census data. Weaknesses in controls over the significant elements of census data could lead to a misstatement in the valuation of the TPL, a required disclosure to the System's financial statements. In addition, a misstatement could lead to a misstatement in contributions which directly impacts valuation of Plan Net Position and the financial statements of the System directly. A misstatement within the financial statements will impact the calculation of the Net Pension Liability (NPL) as required under GASB Statement No. 67, *Financial Reporting for Pension Plans - An Amendment to GASB Statement No. 25*. A misstatement of the NPL will also impact the allocation of the NPL and related pension activity to participating employers under GASB Statement No. 68, *Accounting and Financial Reporting for Pensions - An Amendment of GASB Statement No. 27*. The auditors consider the weaknesses to be significant deficiencies in the System's internal control over financial and fiscal operations. (Finding Code No. 2015-001, 2014-001)

Recommendation:

We recommend the System continue updating and implementing processes and controls to include the verification of significant elements of census data.

System Response:

SURS concurs with this finding. SURS will fully implement its employer audit services program this year to test control systems and verify census data including creditable earnings. In addition, SURS will continue to examine current processes and procedures with the goal of adding additional census data verification procedures for the active and inactive member populations.

**State of Illinois
State Universities Retirement System**

Schedule of Findings

Year Ended June 30, 2015

State Compliance

Finding No. 2015-002 Payroll

The State Universities Retirement System (SURS of the System) failed to identify an error within their payroll processing during the fiscal year ended June 30, 2015.

During the compliance procedures over personal services, it was noted that an error existed within the payroll process which led to an overpayment of insurance expenses to the Department of Central Management Services (DCMS) for the employer portion of Health/Life/Dental insurance costs. The error led to an overpayment of \$402.48 on 24 out of 26 (92%) payroll vouchers for the fiscal year ended June 30, 2015 which comes to an overpayment of \$9,659.52 for the fiscal year. In addition to the error noted for fiscal year 2015, it was noted that the error dates back to 2012 and led to overpayments as follows:

- Fiscal year 2012 overpayment of \$28.00
- Fiscal year 2013 overpayment of \$1,567.44
- Fiscal year 2014 overpayment of \$7,749.36

In accordance with the System's internal policies and procedures relating to payroll the Accounting Department is responsible for preparing the checks to the Department of Central Management Services (DCMS) in order to properly pay insurance premiums. These checks are part of the overall payroll process and are subject to review by other Accounting Department staff.

System management indicated that the exception occurred due to an oversight by the staff responsible for calculating the expenditure amounts, as well as lack of monitoring and review of the accuracy of items vouchered.

Failure to actively monitor/review the accuracy of items vouchered can result in improper payments to vendors. (Finding Code No. 2015-002)

Recommendation:

We recommend that the System follow controls in place to properly review and recalculate rates utilized for vouchers to ensure that payments made are calculated correctly and in accordance with established rates.

System Response:

SURS concurs with this finding. SURS will review its current process for calculating and reviewing the insurance premium invoices that it prepares to improve the internal controls over the process. SURS has collected the overpaid amounts noted in the audit finding.

**State of Illinois
State Universities Retirement System
Compliance Examination**

Year Ended June 30, 2015

Supplementary Information for State Compliance Purposes

Summary

Supplementary Information for State Compliance Purposes presented in this section of the report includes the following:

Fiscal Schedules and Analysis Section*:

- Summary Schedule of Appropriations and Expenditures
- Comparative Schedule of Revenues and Expenses
- Analysis of Revenues and Expenses
- Schedule of Administrative Expenses
- Analysis of Administrative Expenses
- Schedule of Changes in Property and Equipment
- Schedule of Investment Portfolio
- Schedule of Investment Expenses
- Selected Account Balances
- Schedule of Accounts Receivable
- Rate of Return
- Revenues and Expenses
- Employer Contributions
- Retirement Benefits
- Survivors' Benefits
- Disability Benefits
- Disability Retirement Allowance Benefits
- Investment Income
- Benefit Costs
- Member Contributions
- Self-Managed Plan Investments
- Future Funding and Benefit Calculations
- Schedule of Changes in Reserves
- Schedule of Contributions/Deductions and Effect on Investments

Analysis of Operations Section (Unaudited):

- System's Functions and Planning Program (Unaudited)
- System Funding Progress (Unaudited)
- Locally Held Fund (Unaudited)
- Average Number of Employees (Unaudited)
- Schedule of Investment Commissions (Unaudited)
- Description of Reserves (Unaudited)
- Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)

Investment Listing

*Throughout this report, the terms revenues and expenses are synonymous with "additions" and "deductions" used when reporting changes in net position of a pension trust fund.

**State of Illinois
State Universities Retirement System
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Year Ended June 30, 2015

Supplementary Information for State Compliance Purposes (Continued)

Summary (Continued)

The accountant's report that covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section states that the Fiscal Schedules and Analysis Section and Investment Listing have been subjected to the auditing procedures applied in the audit of the basic financial statements and, in the auditor's opinion, it is fairly stated in all material respects in relation to the basic financial statements as a whole from which it has been derived. The accountant's report also states the Analysis of Operations Section has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, they do not express an opinion or provide any assurance on it.

State of Illinois
 State Universities Retirement System
 Compliance Examination

Schedule 1

Summary Schedule of Appropriations and Expenditures
 For the Years Ended June 30, 2015 and 2014

	Appropriations 2015	Expenditures 2015	Appropriations 2014	Expenditures 2014
Appropriations made to the State Universities Retirement System from the State General Revenue Fund (001):				
Public Act # 98-0680	\$ 1,347,200,000	\$ 1,347,200,000	-	-
Public Act # 98-0017	-	-	\$ 1,311,766,000	\$ 1,311,766,000
Public Act # 88-0593	-	-	4,398,720	4,398,720 *
Appropriations made directly to State Universities Retirement System from the State Education Assistance Fund (007):				
Public Act # 98-0680	4,459,547	4,459,547 * ^	-	-
State Universities Retirement System from the State Pension Fund (054):				
Public Act # 98-0680	197,000,000	197,000,000	-	-
Public Act # 98-0017	-	-	198,000,000	198,000,000
Total Appropriations	\$ 1,548,659,547	\$ 1,548,659,547	\$ 1,514,164,720	\$ 1,514,164,720

* Transferred to the Community College Health Insurance Security Fund as the State's contribution for community college benefit recipient's health benefits.

^ Community College Health Insurance Security Fund was assigned to State Education Assistance Fund for Fiscal Year 2015.

Note: PA 88-0593 is the legislation that gave the System continuing appropriation authority. Vouchers are submitted under this statute when the State does not appropriate an amount equal to the certified amount. This allows the System to bill the State for the payments required.

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule 2

Comparative Schedule of Revenues and Expenses
For the Years Ended June 30, 2015 and 2014

	2015	2014	Difference	
			Amount	Percent
Revenues				
Contributions:				
Members	\$ 340,010,444	\$ 348,612,466	\$ (8,602,022)	(2.5) %
Federal, trust funds, other	46,658,889	50,259,406	(3,600,517)	(7.2)
State of Illinois:				
Education Assistance Fund	1,347,200,000	1,311,766,000	35,434,000	2.7
Pension Fund	197,000,000	198,000,000	(1,000,000)	(0.5)
	<u>1,930,869,333</u>	<u>1,908,637,872</u>	<u>22,231,461</u>	<u>1.2</u>
Investment income:				
Interest	111,077,945	97,719,525	13,358,420	13.7
Dividends	218,278,974	214,220,387	4,058,587	1.9
Net appreciation in fair value of investments	315,741,290	2,650,003,387	(2,334,262,097)	(88.1)
Securities lending	4,690,554	4,147,244	543,310	13.1
	<u>649,788,763</u>	<u>2,966,090,543</u>	<u>(2,316,301,780)</u>	<u>(78.1)</u>
Less investment expense				
Asset management expense	55,705,026	51,526,391	4,178,635	8.1
Securities lending expense	422,320	375,242	47,078	12.5
Net investment income	<u>593,661,417</u>	<u>2,914,188,910</u>	<u>(2,320,527,493)</u>	<u>(79.6)</u>
Total	<u>2,524,530,750</u>	<u>4,822,826,782</u>	<u>(2,298,296,032)</u>	<u>(47.7)</u>
Expenses				
Benefits:				
Retirement	1,981,996,135	1,850,700,632	131,295,503	7.1
Portable lump sum retirement	12,864,432	16,237,845	(3,373,413)	(20.8)
Disability	17,920,885	17,672,538	248,347	1.4
Disability retirement allowance	3,898,534	3,824,589	73,945	1.9
Survivors	133,803,593	125,372,187	8,431,406	6.7
Death	4,880,349	2,215,157	2,665,192	120.3
Reversionary	2,730,367	2,498,590	231,777	9.3
Beneficiary	2,749,305	2,724,335	24,970	0.9
	<u>2,160,843,600</u>	<u>2,021,245,873</u>	<u>139,597,727</u>	<u>6.9</u>
Refunds	108,644,121	107,710,940	933,181	0.9
Administrative expenses	14,535,656	14,297,630	238,026	1.7
Total	<u>2,284,023,377</u>	<u>2,143,254,443</u>	<u>140,768,934</u>	<u>6.6</u>
Excess of revenues over expenses	<u>\$ 240,507,373</u>	<u>\$ 2,679,572,339</u>	<u>\$ (2,439,064,966)</u>	<u>(91.0) %</u>

See Analysis on page 16

**State of Illinois
State Universities Retirement System
Compliance Examination**

For the Year Ended June 30, 2015

Analysis of Revenues and Expenses

The System Statement of Plan Net Position and Statement of Changes in Plan Net Position have been analyzed for fluctuations greater than \$1 million and 20 percent from the previous year as follows:

Net appreciation in fair value of investments:

This category of investment income decreased by \$2.3 billion or 88.1 percent, broken down as follows; loss on DB plan equities of approximately \$2.0 billion, loss on DB plan fixed income securities of more than \$151 million; loss on DB plan real estate of more than \$32 million, and the SMP investment income of more than \$99 million. The DB plan variances reflect the overall decrease in investment return from 18.2 percent in FY 14 to 2.9 percent in FY 15.

Benefits – Portable Lump Sum Refund - Employer Match:

The benefit expenses in this area decreased by \$3.4 million or 20.8 percent, corresponding to a decrease in the number of portable lump sum refunds of 11.2 percent and a decrease in the average payment of 8.5 percent.

Death Benefits

Death benefit payments increased by \$2.7 million or 120.3 percent between FY 2015 and FY 2014. The return of employee and employer contributions for death benefits can vary greatly since it is based on the accumulated contributions and interest of the deceased member. This benefit is also impacted by the number of recipients who choose to receive a beneficiary annuity versus a lump sum.

State of Illinois
State Universities Retirement System
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Schedule 4

Schedule of Administrative Expenses
For the Years Ended June 30, 2015 and 2014

	2015	2014	Variance	
			Amount	Percent
Defined Benefit Plan				
Personnel Services:				
Salary and wages	\$ 7,510,708	\$ 7,262,675	\$ 248,033	3.4 %
Retirement contributions	863,175	837,909	25,266	3.0
Insurance and payroll taxes	2,298,988	2,423,171	(124,183)	(5.1)
	<u>10,672,871</u>	<u>10,523,755</u>	<u>149,116</u>	<u>1.4</u>
Professional Services:				
Computer services	600,079	511,421	88,658	17.3
Medical consultation	7,054	10,435	(3,381)	(32.4)
Technical and actuarial	591,630	693,143	(101,513)	(14.6)
Legal services	261,198	208,625	52,573	25.2
	<u>1,459,961</u>	<u>1,423,624</u>	<u>36,337</u>	<u>2.6</u>
Communications:				
Postage	376,696	284,673	92,023	32.3
Printing and copying	61,237	64,143	(2,906)	(4.5)
Telephone	100,915	119,238	(18,323)	(15.4)
	<u>538,848</u>	<u>468,054</u>	<u>70,794</u>	<u>15.1</u>
Other Services:				
Equipment repairs, rental and maintenance	82,637	84,534	(1,897)	(2.2)
Building operations and maintenance	253,723	247,786	5,937	2.4
Surety bonds and insurance	261,744	264,438	(2,694)	(1.0)
Memberships and subscriptions	51,333	51,815	(482)	(0.9)
Transportation and travel	119,362	147,426	(28,064)	(19.0)
Education	35,936	34,915	1,021	2.9
EDP supplies and equipment	86,220	105,068	(18,848)	(17.9)
Office supplies	53,038	54,363	(1,325)	(2.4)
	<u>943,993</u>	<u>990,345</u>	<u>(46,352)</u>	<u>(4.7)</u>
Depreciation and amortization	<u>453,600</u>	<u>451,744</u>	<u>1,856</u>	<u>0.4</u>
Total administrative expense-defined benefit plan	<u>14,069,273</u>	<u>13,857,522</u>	<u>211,751</u>	<u>1.5</u>

(Continued)

State of Illinois
State Universities Retirement System
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Schedule 4

Schedule of Administrative Expenses (Continued)
For the Years Ended June 30, 2015 and 2014

	2015	2014	Variance	
			Amount	Percent
Self-Managed Plan:				
Salary and wages	\$ 282,496	\$ 274,700	\$ 7,796	2.8 %
Retirement contributions	36,466	36,700	(234)	(0.6)
Insurance and payroll taxes	83,786	89,265	(5,479)	(6.1)
Technical and actuarial	54,375	24,086	30,289	125.8
Postage	5,638	11,766	(6,128)	(52.1)
Membership and subscriptions	600	600	-	-
Transportation and travel	1,354	1,847	(493)	(26.7)
Printing and copying	1,668	1,144	524	45.8
Total administrative expenses - Self-Managed Plan	466,383	440,108	26,275	6.0
Total administrative expenses	\$ 14,535,656	\$ 14,297,630	\$ 238,026	1.7 %

See Analysis on Page 19.

**State of Illinois
State Universities Retirement System
Compliance Examination**

For the Year Ended June 30, 2015

Analysis of Administrative Expenses

Schedule 5

Administrative expenses reflect all costs incurred to manage the day to day operations of the State Universities Retirement System (System). Detail costs relating to benefit and refunds paid to recipients and administrative costs relating to investment expenses have been separated from the Schedule of Administrative Expenses. The total administrative expenses of \$14.5 million are approximately .6 percent of the total expenses of \$2.3 billion for FY 2015. Fluctuations greater than \$50,000 and 20 percent were analyzed as follows:

Defined Benefit Plan – Legal Services

Legal Services increased by \$52.5 thousand or 25.2 percent from FY 2014 to FY 2015. This increase was due to litigation expense and fiduciary counsel being higher than expected.

Defined Benefit Plan – Postage

Postage expenses increased by \$92.0 thousand or 32.3 percent between FY 2014 and FY 2015. There were several additional mailings for insurance premium notifications in FY 2015.

State of Illinois
 State Universities Retirement System
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Schedule 6

Schedule of Changes in Property and Equipment
 Year ended June 30, 2015

	Balance at June 30, 2014	Additions	Deletions	Balance at June 30, 2015
Assets				
Land	\$ 531,834	\$ -	\$ -	\$ 531,834
Building	7,344,054	282,549	-	7,626,603
Information system equipment and software	15,886,027	183,201	258,300	15,810,928
Furniture and fixtures	818,495	13,804	5,421	826,878
Total capital assets	24,580,410	479,554	263,721	24,796,243
Allowance for depreciation				
Building	2,894,469	213,957	-	3,108,426
Information system equipment and software	14,776,533	234,844	258,300	14,753,077
Furniture and fixtures	766,339	4,799	5,421	765,717
Total allowance for depreciation	18,437,341	453,600	263,721	18,627,220
Net capital assets	\$ 6,143,069	\$ 25,954	\$ -	\$ 6,169,023

Note: Property balances were obtained from System records and have been reconciled to property reports submitted to the Office of the Comptroller.

**State of Illinois
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**Schedule of Investment Portfolio
June 30, 2015 and 2014**

	2015			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
Equities				
Common stocks				
U.S. equities	\$ 6,717,626,021	46.9 %	\$ 8,663,840,081	47.0 %
Non-U.S. equities	2,171,841,817	15.2	2,534,672,210	13.7
Commingled funds	64,869,549	0.5	107,896,230	0.6
Preferred stock	1,100,139	0.0	1,114,577	0.0
Total equities	8,955,437,526	62.6	11,307,523,098	61.3
Fixed income				
Government obligations				
Government agencies	58,987,436	0.4	58,826,055	0.3
U.S. government	1,483,124,445	10.4	1,480,584,702	8.1
Corporate obligations	663,019,169	4.6	662,864,709	3.6
Miscellaneous				
Asset backed	226,918,674	1.6	249,909,005	1.4
Short-term investments*	23,101,245	0.1	35,502,214	0.2
Commingled funds	604,011,124	4.2	619,921,544	3.4
Mortgage backed	739,761,521	5.2	769,383,299	4.2
Municipal bonds	23,790,075	0.1	24,573,738	0.1
Non-U.S. bonds	713,400,321	5.0	662,224,642	3.6
Options	(2,522,449)	(0.0)	(2,462,195)	(0.0)
Swaps	35,375,436	0.2	29,533,045	0.1
Total fixed income	4,568,966,996	31.8	4,590,860,760	25.0
Real estate	797,803,376	5.6	874,605,561	4.7
Self-managed plan funds	N/A	N/A	1,654,146,781	9.0
Total investments	\$ 14,322,207,898	100.0 %	\$ 18,427,136,200	100.0 %

N/A - Information is not available

* Does not include commercial paper and short-term bills and notes with maturities less than 90 days. These securities are reported in cash instead of in investments.

Schedule 7

2014					
Cost			Fair Value		
Amount	Percentage of Portfolio		Amount	Percentage of Portfolio	
\$ 6,969,449,342	50.9	%	\$ 9,284,450,867	50.9	%
2,070,463,668	15.1		2,618,413,619	14.3	
64,869,549	0.5		107,706,523	0.6	
139	0.0		139	0.0	
<u>9,104,782,698</u>	<u>66.5</u>		<u>12,010,571,148</u>	<u>65.8</u>	
104,614,570	0.8		102,584,413	0.6	
1,398,839,918	10.2		1,426,090,717	7.8	
584,284,932	4.3		613,289,819	3.4	
205,574,706	1.5		226,522,023	1.2	
224,484,065	1.6		218,005,735	1.2	
296,861,413	2.2		321,617,769	1.8	
647,485,673	4.7		664,708,787	3.6	
26,362,356	0.2		27,915,415	0.2	
473,070,829	3.5		479,776,144	2.6	
(1,367,888)	(0.0)		(1,087,755)	(0.0)	
6,278,029	0.0		18,219,676	0.1	
<u>3,966,488,603</u>	<u>29.0</u>		<u>4,097,642,743</u>	<u>22.5</u>	
613,785,369	4.5		637,361,774	3.5	
N/A	N/A		1,490,380,389	8.2	
<u>\$ 13,685,056,672</u>	<u>100.0</u>	<u>%</u>	<u>\$ 18,235,956,055</u>	<u>100.0</u>	<u>%</u>

**State of Illinois
State Universities Retirement System
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Schedule 8

**Schedule of Investment Expenses
For the Years Ended June 30, 2015 and 2014**

	2015	2014
Master Trustee and Custodian		
The Northern Trust Company	\$ 1,518,211	\$ 1,513,732
Investment Manager		
Adams Street Partners	5,411,981	5,106,182
Alinda Capital Partners	436,645	427,254
Ativo Capital Management	462,953	420,083
BlackRock Institutional Trust Company	4,343,951	4,888,196
Calamos Advisors	1,485,743	1,423,084
CastleArk Management	735,102	678,964
CBRE Clarion Real Estate Securities	1,304,166	1,157,619
Channing Capital Management	617,624	617,841
Chicago Equity Partners	542,656	500,910
Colchester Global Investors Limited	46,211	-
Dune Capital Management	1,329,571	1,464,416
EARNEST Partners	235,826	267,364
Fairview Capital Partners	47,660	-
Fiduciary Management Associates	623,466	579,405
Franklin Templeton Real Estate Advisors	584,117	835,563
Garcia Hamilton & Associates	167,735	129,697
GlobeFlex Capital, L.P.	1,664,329	2,055,723
Heitman	708,408	-
Herndon Capital Management	540,159	536,938
Holland Capital Management	283,042	253,843
Jacobs Levy Equity Management	1,215,702	1,200,963
JPMorgan Chase Bank, N.A.	809,725	-
LM Capital Group	265,496	216,953
Lombardia Capital Partners	234,727	577,227
Longfellow Investment Management	81,182	76,667
Macquarie Capital	915,323	695,864
Martin Currie, Inc.	271,298	811,114
Mesirow Financial Investment Management	330,000	330,000
Mondrian Investment Partners	794,346	754,132
Muller and Monroe Asset Management	209,359	267,519
Neuberger Berman	482,512	451,046
New Century Advisors	220,801	204,015
Northern Trust Asset Management	193,371	184,367
Pacific Investment Management Company	4,296,984	4,209,319
Pantheon Ventures	3,412,840	2,046,052
Parametric Clifton	337,529	-
Piedmont Investment Advisors	653,582	572,174
Profit Investment Management	-	163,671
Progress Investment Management Company	3,254,317	2,955,159
Pugh Capital Management	238,191	205,704
Pyramis Global Advisors Trust Company	1,941,611	1,655,039
RhumbLine Advisers	146,460	170,496

(Continued)

**State of Illinois
State Universities Retirement System
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**Schedule of Investment Expenses (Continued)
For the Years Ended June 30, 2015 and 2014**

	2015	2014
Investment Manager (Continued)		
RREEF	\$ 185,417	\$ 117,936
Smith Graham & Company	164,916	129,260
State Street Global Advisors	60,658	58,851
Strategic Global Advisors	607,576	467,546
T. Rowe Price	2,662,443	2,667,107
Taplin, Canida & Habacht	206,968	189,850
TCW Metropolitan West Asset Management	780,615	701,648
UBS Realty Investors	2,888,434	2,690,072
Wellington Management Company	2,636,159	2,067,323
	<u>52,069,887</u>	<u>48,180,156</u>
Investment Consultant, Measurement & Counsel		
Callan Associates Inc.	-	160,500
Chapman and Cutler LLP	77,917	-
Jakson Walker LLP	82,080	-
Katten Muchin Rosenman	-	2,398
Mayer, Brown, Rowe & Maw	75,917	79,805
NEPC, LLC	443,125	284,020
Proskauer	66,611	-
	<u>745,649</u>	<u>526,723</u>
Investment Administrative Expenses		
Personnel	1,109,363	1,080,096
Resources, board and travel	182,989	178,808
Performance measurement and database	78,926	46,876
	<u>1,371,279</u>	<u>1,305,780</u>
Total Investment Expenses	<u>\$ 55,705,026</u>	<u>\$ 51,526,391</u>

Investment expenses include fees paid to the System's master trustee, various investment managers and their investment consultant and investment brokerage firms. Fees are negotiated based primarily on market values and the manager's portfolio performance. A graduated scale is used for most managers based upon various increments per million dollars of market value. Investment expenses also include administrative expenses relating to the operation of the Investment Division of the System.

State of Illinois
State Universities Retirement System
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Schedule 9

Selected Account Balances
Year Ended June 30, 2015 with comparative totals for 2014

	Defined Benefit Plan	Self Managed Plan	Totals	
			2015	2014
Assets				
Cash and short-term investments	\$ 749,161,649	\$ -	\$ 749,161,649	\$ 792,286,594
Receivables				
Members	10,756,647	3,368,018	14,124,665	11,992,250
State of Illinois	181,777,558	1,910,439	183,687,997	109,298,051
Federal, trust funds, and other	1,772,530	43,160	1,815,690	1,751,978
Pending investment sales	422,748,331	-	422,748,331	444,237,505
Interest and dividends	42,333,100	-	42,333,100	40,106,288
Total receivables	659,388,166	5,321,617	664,709,783	607,386,072
Prepaid expenses	158,059	-	158,059	124,042
Investments, at fair value				
Equity investments	11,243,565,767	63,957,331	11,307,523,098	12,010,571,148
Fixed income investments	4,562,385,463	28,475,297	4,590,860,760	4,097,642,745
Real estate investments	872,952,573	1,652,988	874,605,561	637,361,774
Mutual fund and variable annuities	-	1,654,146,781	1,654,146,781	1,490,380,389
Total investments	16,678,903,803	1,748,232,397	18,427,136,200	18,235,956,056
Securities lending collateral	752,561,440	-	752,561,440	664,501,026
Capital assets, at cost, net of accumulated depreciation of \$18,627,220 and \$18,437,341, respectively	6,169,023	-	6,169,023	6,143,069
Total assets	18,846,342,140	1,753,554,014	20,599,896,154	20,306,396,859
Liabilities				
Benefits payable	8,689,007	-	8,689,007	9,869,469
Refunds payable	4,639,366	-	4,639,366	5,319,941
Securities lending collateral	752,410,673	-	752,410,673	664,335,138
Payable to brokers for unsettled trades	600,790,779	-	600,790,779	635,098,360
Administrative expenses payable	16,844,459	-	16,844,459	15,759,454
Total liabilities	1,383,374,284	-	1,383,374,284	1,330,382,362
Net position held in trust for pension benefits	\$ 17,462,967,856	\$ 1,753,554,014	\$ 19,216,521,870	\$ 18,976,014,497

**State of Illinois
State Universities Retirement System
Compliance Examination**

Schedule 10

**Schedule of Accounts Receivable
Years ended June 30, 2015 and 2014**

	2015	2014
Employees:		
Salary deductions (1)	\$ 12,010,757	\$ 9,581,367
Overpaid benefits (2)	2,113,908	2,410,883
Total employee receivables	<u>14,124,665</u>	<u>11,992,250</u>
Employers:		
State Appropriation Receivable (3)	183,687,997	109,298,051
Federal and trust funds (4)	1,503,147	1,244,817
SMP forfeiture receivable (5)	312,543	507,161
	<u>185,503,687</u>	<u>111,050,029</u>
Total	<u>\$ 199,628,352</u>	<u>\$ 123,042,279</u>

(1) Salary deductions receivable increased by \$2.4 million or 25.4% from fiscal year 2014. These salary deductions are remitted by the employers after each pay period. Most employers pay on a bi-weekly basis, so the size of the final pay periods which must be accrued varies each year.

(2) Overpaid benefits receivable represent benefits which have been overpaid to a member and are due back to the System. The majority of this receivable relates to disability payments made to members who later received worker's compensation benefits. Thus, some of the disability benefits received from the System must be repaid. The System records the receivable as soon as they are notified by the employer of the worker's compensation payment. If the member does not repay the overpayment prior to retirement or withdrawing from the System, the refund or retirement annuity is reduced by the amount of the overpayment plus interest. Because of this, an aging of the accounts receivable is not available and an allowance for doubtful accounts is not necessary. All other receivable amounts are expected to be collected within one year or less.

(3) The full amount of state appropriation payments due for FY 2015 were received by the end of August, 2015.

(4) The contributions related to federal, trust and other funds are remitted by the employers with the same procedures used for remittance of the employee contributions. In addition, the timing in which the SMP contributions are remitted on to the providers can result in temporary receivables which vary from year to year based on the status of the transfers at year end.

(5) This receivable represents member account forfeitures of the employer matching funds due back to the System from the SMP providers. These forfeitures are the employer contributions for members who were not vested at the time of termination. Each quarter the providers remit back to SURS the forfeitures from the prior three months, where they are held as an asset of the SMP to be offset against future employer contributions.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2015**

Rate of Return **Schedule 11**

Taken as a whole, the System's investment portfolio produced a market rate of return, net of investment management fees of 2.9 percent and 18.2 percent for fiscal years 2015 and 2014, respectively.

Revenues and Expenses **Schedule 12**

The System's defined benefit plan is financed by employee member contributions, employer contributions (State appropriations and contributions from trust and federal funds) and investment earnings. All cash received from these sources is deposited with the Northern Trust Company, which acts as the System's Master Trustee. SURS self-managed plan is financed by employee and employer contributions and investment earnings, but the funds are held by the two Service Providers approved by the Board of Trustees: Fidelity and TIAA/CREF.

Approximately 99.0 percent of the total expenses for fiscal years 2015 and 2014 are related to benefits and refunds to members. Benefits include retirement, disability, and survivors payments. Details of benefit recipients, benefit expenses, and summaries of new benefit payments and of average benefit payments can be found in the System's Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2015.

Employer Contributions **Schedule 13**

Contributions received from federal grants, trust funds, and other such sources were approximately \$50.3 million and \$46.7 million for the periods ending June 30, 2014 and 2015, respectively. This amount varies from year to year, depending on the level of federal and grant funding obtained by the universities and community colleges, as well as the normal cost rate established by the actuary.

Retirement Benefits **Schedule 14**

Benefits have increased from approximately \$1.84 billion to approximately \$1.98 billion for the periods ended June 30, 2014 and 2015, respectively, for an increase of \$131 million or 7.1 percent. Of this, 2.8 percent is due to an increase in the number of defined benefit plan recipients from 50,237 to 51,631, and an increase in the average benefit payment of 1.8 percent.

Survivors' Benefits **Schedule 15**

Benefits have increased from approximately \$125.4 million to \$133.8 million for the periods ending June 30, 2014 and 2015, respectively. This increase of \$8.4 million or 6.7 percent is due to a 2.4 percent increase in the number of recipients, and an increase in the average monthly benefit of 4.2 percent reflecting the 3 percent automatic annual increase, and higher average annuity payments related to higher ending salary rates for the deceased member.

Disability Benefits **Schedule 16**

Benefits increased from \$17.7 million to \$17.9 million for the periods ending June 30, 2014 and 2015, respectively. This represents a slight increase in the in the number of recipients, offset by a slight decrease in average benefits paid, which are dependent upon the level of earnings of the disabled member.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2015**

Disability Retirement Allowance Benefits

Schedule 17

Benefits increased by approximately \$74 thousand with the number of recipients remained unchanged and the average monthly payment increasing from \$810 to \$831.

Investment Income

Schedule 18

Net investment income decreased from approximately \$2.9 billion in fiscal year 2014 to \$650 million in fiscal year 2015. The DB plan investment return for these years was 18.2 percent and 2.9 percent, respectively. In general, the System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. The portfolio policy allocation as of June 30, 2015 consists of 56.0 percent equity securities, 5 percent hedged securities, 10.0 percent real estate and real estate investment trusts, 4.0 percent Treasury inflation protected securities, 19.0 percent fixed income, 3 percent emerging market debt, 2 percent commodities, and 1.0 percent Opportunity Fund. A more detailed explanation of the System's investment portfolio and performance can be obtained from the 2015 CAFR.

Benefit Costs

Schedule 19

The System's costs to recipients include retirement, disability, survivors, and death benefits. The following is the benefit cost per monthly annuity recipient for the years ended June 30, 2015 and 2014.

Average Monthly Benefit Cost per Recipient- Defined Benefit Plan

	Number	Amount Paid (in millions)	Average Monthly Benefit
<u>Retirement</u>			
2015	51,631	\$ 1,958.5	\$ 3,161.05
2014	50,237	1,839.2	3,050.87
 <u>Survivors</u>			
2015	8,342	\$ 133.8	\$ 1,336.61
2014	8,144	125.4	1,283.15
 <u>Disabilities</u>			
2015	656	\$ 16.0	\$ 2,032.52
2014	634	16.1	2,116.19
 <u>Disability Retirement Allowance</u>			
2015	391	\$ 3.9	\$ 831.20
2014	391	3.8	809.89

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2015**

Member Contributions

Schedule 20

Employee contributions are established by the Illinois Pension Code as 8.0 percent of earnings for both the defined benefit and self-managed plans. Police officers and firefighters contributed 9.5 percent of earnings for the defined benefit plan, and 8.0 percent for the self-managed plan. Employee contributions are collected through payroll deductions and are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account for those in the defined benefit plan, or to be transmitted daily to the Service Providers for the members in the self-managed plan. The number of members having contributions credited to their accounts at June 30, 2015 and 2014 are as follows:

	2015	2014
Current Members - Defined Benefit Plan		
Active members (currently contributing)	69,381	69,436
Inactive members (not currently contributing)	76,984	75,492
	<hr/>	<hr/>
Total Current Members - Defined Benefit Plan	146,365	144,928
	<hr/> <hr/>	<hr/> <hr/>
Current Members - Self-Managed Plan		
Active members (currently contributing)	11,928	11,409
Inactive members (not currently contributing)	8,476	7,992
	<hr/>	<hr/>
Total	20,404	19,401
	<hr/> <hr/>	<hr/> <hr/>

Member payrolls totaled approximately \$3.52 billion and \$3.61 billion for the fiscal years ended June 30, 2014 and 2015, respectively.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2015**

Self-Managed Plan (SMP) Investments

Schedule 21

The SMP participants have the ability to invest their account balances in 31 mutual and variable annuity funds. These funds are offered by two providers: Fidelity Investments and Teachers Insurance and Annuity Association - College Retirement Equities Fund (TIAA-CREF). As of June 30, 2015, the SMP had investments of \$1,748,232,397. A detailed schedule (unaudited) of the funds and balances at June 30, 2015, is located in the Investment Section of The Comprehensive Annual Financial Report.

Future Funding and Benefit Calculations

Schedule 22

Public Act 88-0593 was signed into law by Governor Edgar on August 22, 1994. This Act, which took effect on July 1, 1995, provides a 15-year phase-in to a 35-year plan that requires the State to make continuing appropriations to meet the normal actuarially-determined cost of the System, plus amortize the unfunded liability. A significant difference between the 1989 and 1994 funding legislation is that the latter takes the form of a continuing appropriation. This removes the pension funding from the General Assembly's annual budget negotiations and requires that the actuarially determined annual funding become an automatic contribution. Ultimately, this funding plan will increase the State's pension funding from its current level of 41.5 percent to approximately 90 percent by fiscal year 2045.

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Schedule 23

Fiscal Schedules and Analysis
Schedule of Changes in Reserves
For the Year Ended June 30, 2015

	Defined Benefit Plan			Total
	Participant's Contribution	Benefits from Employee and Employer Contributions	Self-Managed Plan	
Balance - June 30, 2014	<u>\$ 6,094,911,510</u>	<u>\$ 11,296,411,622</u>	<u>\$ 1,584,691,365</u>	<u>\$ 18,976,014,497</u>
Revenue:				
Contributions	267,682,083	1,528,525,398	134,661,852	1,930,869,333
Investment income	-	334,047,473	-	334,047,473
Net appreciation in fair value of investments	-	225,279,830	90,461,460	315,741,290
Total increases	<u>267,682,083</u>	<u>2,087,852,701</u>	<u>225,123,312</u>	<u>2,580,658,096</u>
Expenses:				
Benefit payments	-	(2,129,977,721)	(30,865,879)	(2,160,843,600)
Refunds	(83,715,720)	-	(24,928,401)	(108,644,121)
Administrative and investment expenses		(70,196,619)	(466,383)	(70,663,002)
Interest credited to reserves, net of forfeits	373,325,346	(373,325,346)	-	-
Transfers	(455,618,192)	455,618,192	-	-
Total decreases	<u>(166,008,566)</u>	<u>(2,117,881,494)</u>	<u>(56,260,663)</u>	<u>(2,340,150,723)</u>
Net increase	<u>101,673,517</u>	<u>(30,028,793)</u>	<u>168,862,649</u>	<u>240,507,373</u>
Balance - June 30, 2015	<u>\$ 6,196,585,027</u>	<u>\$ 11,266,382,829</u>	<u>\$ 1,753,554,014</u>	<u>\$ 19,216,521,870</u>

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**Fiscal Schedules and Analysis
For the Year Ended June 30, 2015**

Schedule of Contributions/Deductions and Effect on Investments

Schedule 24

Below is a schedule of contributions received by the System's defined benefit plan, deductions (expenses) for benefits and operations and the effect of these transactions on the System's investments.

	2015	2014
Contributions		
Members/participants	\$ 267,682,083	\$ 283,081,326
State of Illinois	1,488,591,489	1,458,965,014
Federal/trust and other sources	39,933,909	43,898,604
Total Contributions	<u>1,796,207,481</u>	<u>1,785,944,944</u>
Deductions		
Benefits:		
Retirement, reversionary and beneficiary benefits	1,958,497,891	1,839,153,877
Survivor benefits	133,803,593	125,372,187
Disability and DRA benefits	19,931,456	19,890,362
Lump-sum death benefits	4,880,348	2,215,157
Portable lump-sum retirement benefit	12,864,432	16,237,845
Refunds:		
Survivor insurance refunds	10,481,102	5,404,397
Refund due to active participant death	13,499,294	12,471,939
Portable lump sum withdrawal	13,535,024	14,569,484
Withdrawals	46,200,301	50,451,272
Administrative expenses	14,069,273	13,857,522
Total Deductions	<u>2,227,762,714</u>	<u>2,099,624,042</u>
Investments Used to Pay Benefits and Expenses	<u>\$ (431,555,233)</u>	<u>\$ (313,679,098)</u>

**State of Illinois
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**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2015**

System's Functions and Planning Program

The State Universities Retirement System (System) is the administrator of a cost-sharing, multiple-employer public employee retirement system established July 21, 1941 to provide retirement annuities and other benefits for staff members and employees of the state universities, certain affiliated organizations, and certain other state educational and scientific agencies and for survivors, dependents, and other beneficiaries of such employees. The System is included in the State of Illinois' financial reports as a pension trust fund. The System is governed by Chapter 40, Act 5, Article 15 of the Illinois Compiled Statutes. These statutes assign the authority to establish and amend the benefit provisions of the plan to the State Legislature. Operation of the System and the direction of its policies are the responsibility of the Board of Trustees of the System. It is also these statutes that define the scope of SURS' reporting entity. There are no statutory provisions for termination of the System. The Illinois Constitution provides that the pension obligation of the state shall be an enforceable contractual relationship, the benefits of which shall not be diminished or impaired.

As of June 30, 2015 the System's defined benefit plan had 146,365 active and inactive participants and 61,020 annuity benefit recipients, while the self-managed plan had 20,404 active and inactive participants and 432 annuity benefit recipients.

As of June 30, 2015 management of the System is vested in an eleven member Board of Trustees; five of which are appointed by the Governor, and six elected members of whom four are active-elected members and two are annuitant-elected members. The term of office of trustees is six years.

The administration of the detailed affairs of the System is vested in the Executive Director, W. Bryan Lewis. General policy relating to the administration of the System is stated in the minutes of the Board meetings. The System's official office is located at 1901 Fox Drive, Champaign, Illinois.

Program planning activities of the System are under the direct supervision of the Executive Director and involve coordination between the governing Board and other administrative staff of the System. Periodic status reviews are performed by the Executive Director and his administrative staff to determine the progress made toward accomplishing established goals and objectives. The status of and achievement of these goals and objectives are monitored quarterly by the Board of Directors.

Major Initiatives

In fiscal year 2015, the System continued to strengthen the System and work on programs that would benefit its members. The System will continue to be the trusted source of information and guidance.

Public Act 97-0695 was signed into law on June 12, 2012, reforming state retiree health insurance. Several lawsuits were filed challenging the constitutionality of this law. Kanerva vs Weems, was the consolidated case. On August 28, 2014, the Sangamon County Circuit Court judge ordered the state to stop deducting the monthly percentage of-annuity health premiums from retiree and survivor annuities. The decision further required the refunding of insurance premiums by June 15, 2015. The System received approximately \$23.4 million from the Central Management Services to repay the premiums that were deducted from annuitants' checks from July 1, 2013, through September 1, 2014, System staff:

- Reviewed and updated 3,000 addresses in preparation for the Opt-Out Notice mailing,
- Processed over 34,000 annuitant insurance refunds, and
- Issued letters to approximately 2,000 deceased members' beneficiaries.

**State of Illinois
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**Analysis of Operations (Unaudited)
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System's Functions and Planning Program (Continued)

The System has until June 30, 2016, to return monies that cannot be paid to members to the State Treasurer.

The investment staff implemented a cash overlay program in August 2014. This program provides the System the ability to efficiently implement changes to asset allocation targets. In addition, the program assists the System in managing daily portfolio cash flows.

Several information technology improvements were made in fiscal year 2015 including:

- Implementing a new method for developing targeted email campaigns to the membership.
- Redesigning the Employer Website.
- Launching a SURS face book page.
- Developing and implementing a new procurement/business page.
- Creating a board portal for use by the Board and staff. The usage of iPads eliminate the production and mailing of board books.

System Funding Progress

The actuarial accrued liability of SURS at June 30, 2015 amounted to \$39.5 billion. The actuarial value of assets is \$17.1 billion, resulting in an unfunded liability of \$22.4 billion.

The actuarial value of assets is used to evaluate funding progress and to set future employer contributions. The actuarial value of assets is based on a smoothed investment income rate. Investment income in excess or shortfall of the expected 7.25 percent rate on fair value is smoothed over a five-year period with 20 percent of a year's excess or shortfall being recognized each year beginning with the current year. The use of this actuarial method was implemented as required by Public Act 96-0043, which was signed into law on July 15, 2009.

The projected required contribution rates and amounts are as follows:

<u>Fiscal Year</u>	<u>Percentage of Payroll</u>	<u>Assumed Payroll (in billions)</u>	<u>Required Contribution (in millions)</u>
2017	37.3 %	\$ 4.61	\$ 1,718.9
2018	37.2	4.72	1,753.7
2019	36.8	4.84	1,779.2
2020	36.6	4.96	1,816.1
2021	37.0	5.09	1,871.1

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**Analysis of Operations (Unaudited)
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System Funding Progress (Continued)

Actuarial Assumptions

Effective June 30, 2010 the investment return assumption was decreased from 8.5 percent to 7.75 percent and was further decreased to 7.25 percent effective with the valuation as of June 30, 2014. The experience review for the years June 30, 2010 to June 30, 2014 was performed February 2015 and the assumptions adopted as of June 30, 2015. Public Act 96-0889 caps Tier 2 members' earnings at \$111,572 in 2015 and future cost of living adjustments at the less of 3 percent or 0.5 percent of the increase in the Consumer Price Index. This modification of Tier 2 members' earnings decreases the anticipated amount of future payroll and contributions. The actuarial assumptions and methods used are in accordance with actuarial standards and are set by the Board.

The funding objective is to provide employer and employee contributions sufficient to provide the benefits of SURS when due and to achieve an asset value equal to 90 percent of the Actuarial Accrued Liability by the end of fiscal year 2045. The financing objective of SURS and the funding process to reach that objective are set out in Section 15-155 of the SURS Article of the Illinois Pension Code.

The statutory funding policy set out in Section 15-155 of the Illinois Pension Code results in lower near-term contribution requirements than the Actuarially Determined Contribution (ADC). The actuary recommends funding the ADC amount. In addition, the actuary does not certify that the funding method in the statute complies with generally accepted actuarial standards for the funding of retirement systems.

The statutory funding policy of this plan does not follow the actuary's recommendation. Continually funding the plan below the ADC creates the risk that ultimately benefit obligations cannot be met from the trust, and will require a greater amount of funding from other state resources.

The funded status of the plan as of June 30, 2015, is as follows (in millions):

Actuarial Valuation Date	Actuarial Value of Assets*	Actuarial Accrued Liability (AAL) - Projected Unit Credit	Funded Ratio	Unfunded Actuarial Accrued Liability (UAAL)	Covered Payroll	Unfunded Actuarial Accrued Liability as a Percentage of Covered Payroll
06/30/15	\$ 17,105	\$ 39,521	43.3 %	\$ 22,416	\$ 3,607	621.5 %

*If calculated using the market value of assets of \$17,463.0, the funding ratio would be 44.2 percent.

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**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2015**

Locally Held Fund

The System uses a locally held fund "State Universities Retirement System" (pension trust fund No. 1178) held at the Northern Trust Company in Chicago, Illinois to account for and process all transactions of the System. The Illinois State Treasurer is not the legal custodian of the System's assets.

Average Number of Employees

The average number of System employees for the last two fiscal years are as follows:

	<u>2015</u>	<u>2014</u>
Administration and human resources	13.00	12.00
Investments and accounting	11.55	10.55
Member services	72.00	67.00
Support services and information systems	24.25	26.25
Self-managed plan	4.20	4.20
Total	<u>125.00</u>	<u>120.00</u>

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**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2015**

**Schedule of Investment Commissions
For the Years Ended June 30, 2015 and 2014**

	2015	2014
Domestic		
Loop Capital Markets	\$ 215,264	\$ 184,016
ITG (Investment Technology Group) (ECN)	112,068	124,255
Cheevers & Company	92,697	64,983
Williams Capital Group	90,442	51,531
Bank of New York ConvergeX Execution	75,109	92,692
Credit Suisse	72,937	33,700
Goldman Sachs	57,633	54,309
Cabrera Capital Markets	57,476	65,479
Barclays	57,152	10,542
Castle Oak Securities	43,231	36,170
All others	839,149	875,579
Total Domestic Commissions	<u>1,713,158</u>	<u>1,593,256</u>
International		
Loop Capital Markets	199,376	244,119
UBS (EM)	139,368	182,913
Cheevers & Company	132,352	66,041
Goldman Sachs	110,314	96,621
Bank of New York ConvergeX Execution	104,007	87,434
North South Capital	90,229	91,273
Deutsche Bank	80,584	59,384
Jeffries & Company	66,468	12,345
M Ramsey King Securities	62,948	16,997
Credit Suisse	60,357	64,532
All others	695,947	994,970
Total International Commissions	<u>1,741,950</u>	<u>1,916,629</u>
Global		
Citigroup Global Markets	84,468	90,512
JP Morgan Chase & Company	80,629	48,167
Cabrera Capital Markets	76,586	94,875
Bank of America	72,193	88,940
Goldman Sachs	69,468	94,813
Morgan Stanley	59,868	105,401
UBS	56,677	84,511
Loop Capital Markets	54,093	82,161
Credit Suisse	50,378	54,648
Deutsche Bank	47,802	64,150
All others	541,925	554,882
Total Global Commissions	<u>1,194,087</u>	<u>1,363,060</u>

(Continued)

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**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2015**

**Schedule of Investment Commissions (Continued)
For the Years Ended June 30, 2015 and 2014**

	2015	2014
REIT		
Cheevers & Company	\$ 58,402	\$ 35,204
UBS	13,889	9,571
Merrill Lynch	10,487	7,578
JP Morgan Chase & Company	9,905	7,960
Green Street Advisors	7,589	3,086
Morgan Stanley	6,995	4,053
Citigroup Global Markets	6,984	5,105
Deutsche Bank	3,788	3,724
Macquarie Securities	3,659	3,010
Credit Lyonnais	3,140	1,508
All others	38,650	30,217
Total REIT	<u>163,488</u>	<u>111,016</u>
Fixed Income Brokerage Commission		
CastleOak Securities	2,171,023,743	1,638,243,206
Barclays	1,271,563,645	1,123,179,651
Citigroup Global Markets	788,047,368	603,231,786
Loop Capital Markets	736,976,912	633,924,508
Goldman Sachs	727,512,739	1,255,475,197
Nomura	625,248,574	617,947,552
JP Morgan Chase & Company	608,883,646	746,457,943
Credit Suisse	597,571,143	832,203,406
Deutsche Bank	580,228,505	615,083,367
Morgan Stanley	462,901,934	500,279,061
All others	3,471,766,950	4,041,414,126
Total Fixed Income Brokerage Commission	<u>12,041,725,159</u>	<u>12,607,439,803</u>
Total Commissions	<u>\$ 12,046,537,842</u>	<u>\$ 12,612,423,764</u>

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**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2015**

Description of Reserves

Participants' Contributions

This reserve accumulates the contributions made by participants plus earned interest. Under the traditional option, participants contribute 8 percent of their gross earnings; 6 ½ percent of the 8 percent contributions are designated for retirement annuities, ½ percent for automatic annual increases, and 1 percent for survivor benefits. Police officers and firefighters contribute 9 ½ percent of earnings; the additional 1½ percent is a normal retirement contribution. Under the portable option, the participants contribute the same percent of earnings as above, but there is no contribution for survivor benefits. Instead, 1 percent of earnings is contributed to fund an enhanced refund which allows for the distribution of member earnings, all interest earned, and a one-to-one match of employer contributions. The refund available under the traditional option is member contributions plus interest at 4 ½ percent.

Interest is credited annually to the participants' accounts based on the balance at the beginning of the academic year. The credited interest rate is determined by the Board of Trustees and was 7.0 percent for the year ended June 30, 2015. Upon retirement or death, the participants' accumulated contributions are transferred to the appropriate reserve accounts for payment of benefits.

Benefits from Employee and Employer Contributions

This reserve accumulates employer contributions from State Appropriations and federal and trust funds with designated uses of paying retirement and reversionary annuities for benefits in force, death and survivor benefits, disability benefits, variations in actuarial experience, and the administrative costs of the System. The reserve also accumulates participant contributions transferred when the participant retires or dies, the amount of investment income earned but not yet distributed to the participant contribution reserve according to the effective interest rate. The final component of this reserve is the difference between the total net assets of the System and the actuarial requirement to fund the System's benefits. The amount presented in this report is computed using a unit credit actuarial method. Illinois statutes provide that any potential unfunded liability be an obligation of the State of Illinois. The System must annually have an actuarial determination of its liabilities and reserves, and the amount and distribution of the required employer contribution.

Self-Managed Plan

This account holds employee contributions of 8 percent of earnings, employer contributions of 7.2 percent of earnings, and the investment gains or losses earned to date. The Board authorized a change in the percentage retained by SURS for disability benefits from 0.4 percent to 0.3 percent effective June 30, 2015 which will increase the employer contributions to 7.3 percent. This plan is a defined contribution plan with the System acting as sponsor. All contributions are placed with Service Providers approved by the Board of Trustees, with individual investment choices among these providers chosen by the member.

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**Analysis of Operations (Unaudited)
For Years ended June 30, 2015 and 2014**

Selected Activity Measures and Service Efforts and Accomplishments

	<u>FY 2015</u>	<u>FY 2014</u>
Total office counseling visits	3,883	5,575
Total telephone calls	108,073	143,557
Benefit Payments:		
Number of refunds	4,144	4,734
Number of benefit claims	5,676	4,582
Information Collection:		
Employer payrolls processed	1,828	2,000

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equity Investments			
Equities	2380	105,219.80	#REORG ADVENT SOFTWARE INC CASH MERGER 07-08-2015
Equities	3305	146,114.05	#REORG ADVENT SOFTWARE INC CASH MERGER 07-08-2015
Equities	132500	1,077,225.00	#REORG AMERICAN NAME CHANGE VEREIT INC 0002415AR1 07-31-2015
Equities	69950	568,693.50	#REORG AMERICAN NAME CHANGE VEREIT INC 0002415AR1 07-31-2015
Equities	3000	144,870.00	#REORG ANN INC CASH & STOCK MERGER ASCENA RETAIL GROUP 2065337 08-21-2015
Equities	2770	133,763.30	#REORG ANN INC CASH & STOCK MERGER ASCENA RETAIL GROUP 2065337 08-21-2015
Equities	8700	2,958.00	#REORG ARCH COAL REVERSE STOCK SPLIT ARCH COAL INC 000281VAR1 08-04-2015
Equities	22416	7,621.44	#REORG ARCH COAL REVERSE STOCK SPLIT ARCH COAL INC 000281VAR1 08-04-2015
Equities	3100	88,753.00	#REORG ASSOCIATED ESTATES RLTY CORP COM CASH MERGER 08-07-2015
Equities	3906	111,828.78	#REORG ASSOCIATED ESTATES RLTY CORP COM CASH MERGER 08-07-2015
Equities	12121	19,393.60	#REORG BALTIC STOCK MERGER GENCO SHIPPING & TRADING LTD 2Y15AD1 07-20-2015
Equities	16	-	#REORG BIOSCRIP INC WORTHLESS SECURITY 08-11-2015
Equities	9180	28,182.60	#REORG CIVEO MANDATORY EXCHANGE CIVEO CORP CDA 251YAS1 07-17-2015
Equities	9684	29,729.88	#REORG CIVEO MANDATORY EXCHANGE CIVEO CORP CDA 251YAS1 07-17-2015
Equities	1990	169,508.20	#REORG DRESSER-RAND GROUP CASH MERGER 07-01-2015
Equities	5577	475,048.86	#REORG DRESSER-RAND GROUP CASH MERGER 07-01-2015
Equities	4255	67,101.35	#REORG EXCEL TR INC COM CASH MERGER 08-03-2015
Equities	0	-	#REORG EXELIS CASH & STOCK MERGER HARRIS CORP DEL COM 2373300 05-29-2015
Equities	0	-	#REORG EXELIS CASH & STOCK MERGER HARRIS CORP DEL COM 2373300 05-29-2015
Equities	6400	504,384.00	#REORG FAMILY DLR CASH & STOCK MERGER DOLLAR TREE INC 2040365 07/07/2015
Equities	7551	595,094.31	#REORG FAMILY DLR CASH & STOCK MERGER DOLLAR TREE INC 2040365 07/07/2015
Equities	1484	12,153.96	#REORG FMSA NAME CHANGE FAIRMOUNT SANTROL HOLDINGS INC 281KA41 07-20-2015
Equities	39	777.66	#REORG GEEKNET INC COM NEW CASH MERGER 07-17-2015
Equities	19900	964,553.00	#REORG INFORMATICA CORP COM CASH MERGER 08-07-2015
Equities	4700	227,809.00	#REORG INFORMATICA CORP COM CASH MERGER 08-07-2015
Equities	8375	405,936.25	#REORG INFORMATICA CORP COM CASH MERGER 08-07-2015
Equities	14900	172,542.00	#REORG JDS UNIPHASE NAME CHANGE VIAVI SOLUTIONS INC 241LAG1 08-04-2015
Equities	15508	179,582.64	#REORG JDS UNIPHASE NAME CHANGE VIAVI SOLUTIONS INC 241LAG1 08-04-2015
Equities	13500	156,330.00	#REORG JDS UNIPHASE NAME CHANGE VIAVI SOLUTIONS INC 241LAG1 08-04-2015
Equities	33700	2,869,218.00	#REORG KRAFT STOCK MERGER KRAFT HEINZ COMPANY COMMON 0002818A91 07/02/2015
Equities	45587	3,881,277.18	#REORG KRAFT STOCK MERGER KRAFT HEINZ COMPANY COMMON 0002818A91 07/02/2015
Equities	5000	425,700.00	#REORG KRAFT STOCK MERGER KRAFT HEINZ COMPANY COMMON 0002818A91 07/02/2015
Equities	1826	255.64	#REORG LUCAS ENERGY REVERSE STOCK SPLIT LUCAS ENERGY INC 2814AD1 07/15/2015
Equities	6300	297,297.00	#REORG MEADWESTVACO STOCK MERGER WESTROCK CO 281JAU1 07/02/2015
Equities	12768	602,521.92	#REORG MEADWESTVACO STOCK MERGER WESTROCK CO 281JAU1 07/02/2015
Equities	3700	51,430.00	#REORG MICREL INC COM CASH MERGER 08-04-2015
Equities	3282	45,619.80	#REORG MICREL INC COM CASH MERGER 08-04-2015
Equities	6490	611,682.50	#REORG OMNICARE INC CASH MERGER 08-18-2015
Equities	7630	719,127.50	#REORG OMNICARE INC CASH MERGER 08-18-2015
Equities	3843	59,412.78	#REORG QUALITY DISTR INC FLA COM CASH MERGER 08-18-2015
Equities	34740	37,171.80	#REORG RENTECH INC REVERSE STOCK SPLIT RENTEC INC 241YAC1 08-20-2015
Equities	2080	125,216.00	#REORG ROCK-TENN STOCK MERGER WESTROCK CO COM 281JAU1 07/02/2015
Equities	11344	682,908.80	#REORG ROCK-TENN STOCK MERGER WESTROCK CO COM 281JAU1 07/02/2015
Equities	1300	40,976.00	#REORG RTI INTL STOCK MERGER ALCOA INC 2008393 07-23-2015
Equities	1935	60,991.20	#REORG RTI INTL STOCK MERGER ALCOA INC 2008393 07-23-2015
Equities	5100	16,422.00	#REORG SERITAGE GROWTH PPTYS RT PUR CL A WORTHLESS SECURITY 07-17-2015
Equities	114	262.77	#REORG SUPERTEL NAME CHANGE CONDOR HOSPITALITY TR 281LA91 07-21-2015
Equities	9720	137,246.40	#REORG SUSQUEHANNA CASH & STOCK MERGER BB&T COMMON SHARE 2042822 08-03-2015
Equities	16674	235,436.88	#REORG SUSQUEHANNA CASH & STOCK MERGER BB&T COMMON SHARE 2042822 08-03-2015
Equities	800	2,232.00	#REORG TARGACEPT REVERSE STOCK SPLIT CATALYST BIOSCIENCES 241PAG1 08-21-2015
Equities	3613	10,080.27	#REORG TARGACEPT REVERSE STOCK SPLIT CATALYST BIOSCIENCES 241PAG1 08-21-2015
Equities	39600	2,269,080.00	#REORG UNITED TECHNOLOGIES CASH & STOCK MERGER 2883474 08-03-2015
Equities	28760	80,815.60	#REORG/ARMOUR REVERSE STOCK SPLIT ARMOUR 2812AX1 08-03-2015
Equities	8100	265,680.00	#REORG/BABCOCK NAME CHANGE BWX TECHNOLOGIES 281MAK1 07-01-2015
Equities	7581	248,656.80	#REORG/BABCOCK NAME CHANGE BWX TECHNOLOGIES 281MAK1 07-01-2015
Equities	24500	803,600.00	#REORG/BABCOCK NAME CHANGE BWX TECHNOLOGIES 281MAK1 07-01-2015
Equities	4610	190,162.50	#REORG/BIO-REFERENCE STOCK MERGER OPKO HEALTH 2032886 08-21-2015
Equities	2600	107,250.00	#REORG/BIO-REFERENCE STOCK MERGER OPKO HEALTH 2032886 08-21-2015
Equities	2616	107,910.00	#REORG/BIO-REFERENCE STOCK MERGER OPKO HEALTH 2032886 08-21-2015
Equities	10500	641,340.00	#REORG/CATAMARAN CASH MERGER 07/24/15
Equities	179	4,899.23	#REORG/COMMUNITY NAME CHANGE YOUR COMMUNITY 281UA71 07-01-2015
Equities	25658	2,380,805.82	#REORG/DIRECTV CASH & STOCK MERGER TO AT&T INC SEC # 2017924 EFF 7/24/2015
Equities	39255	3,642,471.45	#REORG/DIRECTV CASH & STOCK MERGER TO AT&T INC SEC # 2017924 EFF 7/24/2015
Equities	6900	640,251.00	#REORG/DIRECTV CASH & STOCK MERGER TO AT&T INC SEC # 2017924 EFF 7/24/2015
Equities	2390	314,404.50	#REORG/ENERGIZER NAME CHANGE EDGEWELL 251HAV1 07-01-2015
Equities	4821	634,202.55	#REORG/ENERGIZER NAME CHANGE EDGEWELL 251HAV1 07-01-2015
Equities	12800	404,864.00	#REORG/GANNETT NAME CHANGE TEGNA INC 281ZA61 06-26-2015
Equities	18200	575,666.00	#REORG/GANNETT NAME CHANGE TEGNA INC 281ZA61 06-26-2015
Equities	2300	17,802.00	#REORG/GLOBAL CASH NAME CHANGE EVERI HLD GS 241KAL1 08-24-2015
Equities	119125	922,027.50	#REORG/GLOBAL CASH NAME CHANGE EVERI HLD GS 241KAL1 08-24-2015
Equities	4436	34,334.64	#REORG/GLOBAL CASH NAME CHANGE EVERI HLD GS 241KAL1 08-24-2015
Equities	8500	42,160.00	#REORG/GRAFTECH INTL LTD COM 2353262 CASH MERGER EFF DATE 08-17-2015
Equities	142727	707,925.92	#REORG/GRAFTECH INTL LTD COM 2353262 CASH MERGER EFF DATE 08-17-2015

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	10316	51,167.36	#REORG/GRAFTECH INTL LTD COM 2353262 CASH MERGER EFF DATE 08-17-2015
Equities	0	-	#REORG/HERSHA REVERSE SPLIT HERSHA HOSPITALITY TR 281PAJ1 06/23/2015
Equities	4700	224,143.00	#REORG/IGATE CORP COM STK CASH MERGER EFF 07-02-2015
Equities	2608	124,375.52	#REORG/IGATE CORP COM STK CASH MERGER EFF 07-02-2015
Equities	1200	10,320.00	#REORG/MEADOWBROOK CASH MERGER 07-08-2015
Equities	6000	237,000.00	#REORG/MONTPELIER STOCK MERGER ENDURANCE SPECIALTY 2001725 08-03-15
Equities	2801	110,639.50	#REORG/MONTPELIER STOCK MERGER ENDURANCE SPECIALTY 2001725 08-03-15
Equities	3400	78,676.00	#REORG/ROSETTA STOCK MERGER NOBLE ENERGY INC 2654747 07-21-2015
Equities	5679	131,412.06	#REORG/ROSETTA STOCK MERGER NOBLE ENERGY INC 2654747 07-21-2015
Equities	7279	-	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	15974	26,836.32	#REORG/ZOGENIX REVERSE STK SPLIT ZOGENIX INC 281SA71 07-01-2015
Equities	1	0.74	&&& CASH HELD ELSEWHERE AT BLACKROCK
Equities	0	(15,433,790.00)	&&&EQUITY FUTURES OFFSET - LONG
Equities	4100	42,886.00	1 800 FLOWERS COM INC CL A COM STK
Equities	5600	58,576.00	1 800 FLOWERS COM INC CL A COM STK
Equities	429	0.04	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	3300	31,647.00	1ST COMWLTH FNCL CORP COM LM
Equities	9637	92,418.83	1ST COMWLTH FNCL CORP COM LM
Equities	400	105,216.00	1ST CTZNS BANCSHARES INC N C CL A
Equities	751	197,543.04	1ST CTZNS BANCSHARES INC N C CL A
Equities	14524	227,591.08	1ST HORIZON NATL CORP COM
Equities	15978	250,375.26	1ST HORIZON NATL CORP COM
Equities	15103	282,879.19	1ST INDL RLTY TR INC COM
Equities	2200	41,206.00	1ST INDL RLTY TR INC COM
Equities	101635	1,903,623.55	1ST INDL RLTY TR INC COM
Equities	9851	184,509.23	1ST INDL RLTY TR INC COM
Equities	19803	186,940.32	1ST NIAGARA FINL GROUP INC NEW COM
Equities	31193	294,461.92	1ST NIAGARA FINL GROUP INC NEW COM
Equities	23837	245,521.10	1ST POTOMAC RLTY TR COM
Equities	2100	21,630.00	1ST POTOMAC RLTY TR COM
Equities	69967	720,660.10	1ST POTOMAC RLTY TR COM
Equities	6144	63,283.20	1ST POTOMAC RLTY TR COM
Equities	42195	551,919.86	1ST QUANTUM MINLS COM NPV
Equities	2300	78,476.00	1ST SOURCE CORP COM
Equities	534	18,220.08	1ST SOURCE CORP COM
Equities	5450	106,384.00	3D SYS CORP DEL COM NEW STK
Equities	8553	166,954.56	3D SYS CORP DEL COM NEW STK
Equities	63730	517,678.48	3I GROUP ORD GBPO.738636
Equities	209590	1,702,498.56	3I GROUP ORD GBPO.738636
Equities	10100	1,558,430.00	3M CO COM
Equities	36770	5,673,611.00	3M CO COM
Equities	49526	7,641,861.80	3M CO COM
Equities	9989	1,541,302.70	3M CO COM
Equities	1147	5,505.60	5 STAR QUAL CARE INC COM
Equities	4466	-	5 STAR QUAL CARE INC FRAC CUSIP FOR 33832D106
Equities	59653	1,241,975.46	5TH 3RD BANCORP COM
Equities	63886	1,330,106.52	5TH 3RD BANCORP COM
Equities	88041	1,833,013.62	5TH 3RD BANCORP COM
Equities	104800	939,008.00	8X8 INC NEW COM
Equities	6200	55,552.00	8X8 INC NEW COM
Equities	1080	6,048.00	A H BELO CORP COM SER A STK
Equities	2742	15,355.20	A H BELO CORP COM SER A STK
Equities	15666	682,410.96	AAC HLDGS INC COM USD0.001
Equities	56500	319,211.10	AAC TECHNOLOGIES HOLDINGS INC
Equities	10630	239,387.60	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	2751	61,952.52	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	1800	57,366.00	AAR CORP COM
Equities	2859	91,116.33	AAR CORP COM
Equities	3600	130,356.00	AARON'S INC CLASS A
Equities	3934	142,450.14	AARON'S INC CLASS A
Equities	506200	1,136,070.71	ABACUS PROPERTY GR NPV (STAPLED)
Equities	1300	66,924.00	ABAXIS INC COM
Equities	1757	90,450.36	ABAXIS INC COM
Equities	351875	7,372,224.60	ABB LTD CHF0.86 (REGD)
Equities	24300	1,192,644.00	ABBOTT LAB COM
Equities	86440	4,242,475.20	ABBOTT LAB COM
Equities	115474	5,667,463.92	ABBOTT LAB COM
Equities	27152	1,332,620.16	ABBOTT LAB COM
Equities	29964	1,470,633.12	ABBOTT LAB COM
Equities	20260	1,361,269.40	ABBVIE INC COM USD0.01
Equities	8745	587,576.55	ABBVIE INC COM USD0.01
Equities	6590	442,782.10	ABBVIE INC COM USD0.01
Equities	17000	1,142,230.00	ABBVIE INC COM USD0.01
Equities	74440	5,001,623.60	ABBVIE INC COM USD0.01

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	133579	8,975,173.01	ABBVIE INC COM USD0.01
Equities	54700	3,675,293.00	ABBVIE INC COM USD0.01
Equities	29664	1,993,124.16	ABBVIE INC COM USD0.01
Equities	3380	72,703.80	ABERCROMBIE & FITCH CO CL A
Equities	6189	133,125.39	ABERCROMBIE & FITCH CO CL A
Equities	1295098	294,801.00	ABINGWORTH BIOVENTURES III A, LP
Equities	2856130	1,289,287.00	ABINGWORTH BIOVENTURES IV, LP
Equities	1410	92,679.30	ABIOMED INC COM
Equities	8957	588,743.61	ABIOMED INC COM
Equities	20975	1,378,686.75	ABIOMED INC COM
Equities	3492	229,529.16	ABIOMED INC COM
Equities	2200	72,314.00	ABM INDS INC COM
Equities	3081	101,272.47	ABM INDS INC COM
Equities	8812	25,995.40	ABRAXAS PETE CORP COM
Equities	4328426	584,972.00	ABRY PARTNERS V LP 6-009966
Equities	1793662	230,453.00	ABRY PARTNERS V LP 6-019967
Equities	1500131	640,907.00	ABRY SENIOR EQUITY II LP
Equities	3200	28,064.00	ACACIA RESH CORP COM
Equities	4751	41,666.27	ACACIA RESH CORP COM
Equities	200	15,666.00	ACADIA HEALTHCARE CO INC COM
Equities	23152	1,813,496.16	ACADIA HEALTHCARE CO INC COM
Equities	4660	365,017.80	ACADIA HEALTHCARE CO INC COM
Equities	3700	154,956.00	ACADIA PHARMACEUTICALS INC COM
Equities	5855	245,207.40	ACADIA PHARMACEUTICALS INC COM
Equities	8319	242,166.09	ACADIA RLTY TR COM
Equities	1461	42,529.71	ACADIA RLTY TR COM
Equities	3580	104,213.80	ACADIA RLTY TR COM
Equities	2793	72,087.33	ACCELERATE DIAGNOSTICS INC COM
Equities	2584	81,757.76	ACCELERON PHARMA INC COM
Equities	723450	166,681.00	ACCELL VIII, LP
Equities	15975	1,546,060.50	ACCENTURE PLC SHS CL A NEW
Equities	23200	2,245,296.00	ACCENTURE PLC SHS CL A NEW
Equities	4600	445,188.00	ACCENTURE PLC SHS CL A NEW
Equities	19300	1,867,854.00	ACCENTURE PLC SHS CL A NEW
Equities	48830	4,725,767.40	ACCENTURE PLC SHS CL A NEW
Equities	12686	1,227,751.08	ACCENTURE PLC SHS CL A NEW
Equities	6094	47,350.38	ACCO BRANDS CORP COM
Equities	89491	695,345.07	ACCO BRANDS CORP COM
Equities	12097	93,993.69	ACCO BRANDS CORP COM
Equities	24348	1,228,109.13	ACCOR EUR3
Equities	2000	11,000.00	ACCRETIVE HEALTH INC COM STK
Equities	16479	111,068.46	ACCURAY INC DEL COM
Equities	1400	9,436.00	ACCURAY INC DEL COM
Equities	7739	52,160.86	ACCURAY INC DEL COM
Equities	4300	16,555.00	ACCURIDE CORP COM
Equities	4508	17,355.80	ACCURIDE CORP COM
Equities	25403	2,582,977.04	ACE LTD COM STK
Equities	12733	313,613.79	ACETO CORP COM
Equities	2549	62,781.87	ACETO CORP COM
Equities	9701	85,950.86	ACHILLION PHARMACEUTICALS INC COM
Equities	7728	189,876.96	ACI WORLDWIDE INC COM STK
Equities	66615	1,636,730.55	ACI WORLDWIDE INC COM STK
Equities	10095	248,034.15	ACI WORLDWIDE INC COM STK
Equities	20	362.00	ACME UTD CORP COM
Equities	190000	729,783.84	ACOM CO NPV
Equities	2400	79,992.00	ACORDA THERAPEUTICS INC COM
Equities	3731	124,354.23	ACORDA THERAPEUTICS INC COM
Equities	6399492	4,127,851.00	ACP IV, LP
Equities	16639	2,435,626.99	ACTELION LTD CHF0.50 (REGD)
Equities	3258	476,908.03	ACTELION LTD CHF0.50 (REGD)
Equities	1520	3,055.20	ACTIVE PWR INC COM NEW COM NEW
Equities	35400	857,034.00	ACTIVISION BLIZZARD INC COM STK
Equities	82600	1,999,746.00	ACTIVISION BLIZZARD INC COM STK
Equities	38718	937,362.78	ACTIVISION BLIZZARD INC COM STK
Equities	4100	58,466.00	ACTUA CORPORATION COM USD0.001
Equities	2898	41,325.48	ACTUA CORPORATION COM USD0.001
Equities	293800	6,783,842.00	ACTUANT CORP CL A NEW
Equities	2400	55,416.00	ACTUANT CORP CL A NEW
Equities	30428	702,582.52	ACTUANT CORP CL A NEW
Equities	5937	137,085.33	ACTUANT CORP CL A NEW
Equities	2100	377,958.00	ACUITY BRANDS INC COM
Equities	5975	1,075,380.50	ACUITY BRANDS INC COM
Equities	3528	634,969.44	ACUITY BRANDS INC COM
Equities	200	197.40	ACURA PHARMACEUTICALS INC COM NEW STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4200	73,836.00	ACXIOM CORP COM
Equities	6225	109,435.50	ACXIOM CORP COM
Equities	156	6,957.60	ADAMS RES & ENERGY INC COM NEW COM NEW
Equities	59421360	74,558,535.00	ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP
Equities	5693143	12,256,920.00	ADAMS STREET 2008 DIRECT FUND, LP
Equities	6864774	11,554,277.00	ADAMS STREET 2009 DIRECT FUND, LP
Equities	35736345	36,999,166.00	ADAMS STREET 2012 GLOBAL FUND LP
Equities	32091316	31,734,845.00	ADAMS STREET 2013 GLOBAL FUND LP
Equities	11325099	5,184,250.00	ADAMS STREET GLOBAL OPPORT SECOND FUND
Equities	9111398	8,002,516.00	ADAMS STREET GLOBAL OPPORTUNITIES SECONDARY FUND 5
Equities	20575963	20,010,559.00	ADAMS STREET PARTNERS 2014 GLOBAL FUND LP
Equities	25904242	28,751,551.00	ADAMS STREET PARTNERSHIP FUND - 2008 NON - US FUND, LP
Equities	29728205	37,032,686.00	ADAMS STREET PARTNERSHIP FUND - 2008 US FUND, LP
Equities	7097144	8,373,679.00	ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP
Equities	28283314	38,298,288.00	ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP
Equities	20509439	15,681,040.00	ADAMS STREET PSHIP FD-2004 NON US FUND
Equities	16122504	16,597,895.00	ADAMS STREET PSHF FD - 2009 NON-US DEVELOPED MARKETS FUND
Equities	600000	-	ADATOM.COM INC
Equities	17878	1,451,971.75	ADECCO SA CHF1 (REGD)
Equities	25189	2,045,738.70	ADECCO SA CHF1 (REGD)
Equities	2360	191,668.72	ADECCO SA CHF1 (REGD)
Equities	7570	614,801.78	ADECCO SA CHF1 (REGD)
Equities	540	3,888.00	ADEPT TECH INC COM NEW
Equities	907	86,155.93	ADEPTUS HEALTH INC CL A CL A
Equities	6365	515,628.65	ADOBE SYS INC COM
Equities	26190	2,121,651.90	ADOBE SYS INC COM
Equities	62835	5,090,263.35	ADOBE SYS INC COM
Equities	37150	3,009,521.50	ADOBE SYS INC COM
Equities	13255	1,073,787.55	ADOBE SYS INC COM
Equities	6491	534,014.57	ADR ALIBABA GROUP HLDG LTD-SP A
Equities	5230	430,272.10	ADR ALIBABA GROUP HLDG LTD-SP A
Equities	13710	1,654,385.70	ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR
Equities	11350	2,259,558.00	ADR BAIDU INC SPONSORED ADR
Equities	1400	278,712.00	ADR BAIDU INC SPONSORED ADR
Equities	15800	3,145,464.00	ADR BAIDU INC SPONSORED ADR
Equities	2372	472,217.76	ADR BAIDU INC SPONSORED ADR
Equities	47439	434,541.24	ADR CEMEX SAB DE CV
Equities	4256	128,914.24	ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS
Equities	0	-	ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS
Equities	23552	499,066.88	ADR FLAMEL TECHNOLOGIES SA SPONSORED ADR
Equities	84900	5,138,997.00	ADR HDFC BK LTD ADR REPSTG 3 SHS
Equities	237157	2,471,175.94	ADR ICICI BK LTD
Equities	13620	149,139.00	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR
Equities	45120	494,064.00	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR
Equities	90100	3,072,410.00	ADR JD COM INC SPONSORED ADR REPSTG COM CL A
Equities	35052	444,108.84	ADR KT CORP SPONSORED ADR
Equities	25000	1,122,750.00	ADR LUKOIL PJSC
Equities	22200	1,601,952.00	ADR NESTLE S A SPONSORED ADR REPSTG REG SH
Equities	26577	3,850,077.11	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001
Equities	8950	1,296,541.75	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001
Equities	29730	4,306,836.45	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001
Equities	16950	1,077,850.50	ADR NICE SYS LTD SPONSORED ADR
Equities	11555	567,234.95	ADR POSCO SPONSORED ADR
Equities	6480	433,836.00	ADR RANDGOLD RES LTD ADR
Equities	6600	271,986.00	ADR RIO TINTO PLC SPONSORED ADR
Equities	12200	695,522.00	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS
Equities	17300	1,234,355.00	ADR RYANAIR HLDGS PLC SPONSORED ADR
Equities	12434	460,804.04	ADR SASOL LTD SPONSORED ADR
Equities	3896	134,840.56	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS
Equities	40500	340,605.00	ADR SOUFUN HLDGS LTD ADR
Equities	3000	244,830.00	ADR SYNGENTA AG SPONSORED ADR
Equities	7749	134,135.19	ADR TERNIUM S A SPONSORED ADR
Equities	20324	1,201,148.40	ADR TEVA PHARMACEUTICAL INDS
Equities	56240	3,323,784.00	ADR TEVA PHARMACEUTICAL INDS
Equities	58900	3,480,990.00	ADR TEVA PHARMACEUTICAL INDS
Equities	7378	436,039.80	ADR TEVA PHARMACEUTICAL INDS
Equities	22200	1,312,020.00	ADR TEVA PHARMACEUTICAL INDS
Equities	6600	324,522.00	ADR TOTAL SA
Equities	107262	541,673.10	ADR VALE S A ADR REPSTG PFD PFD ADR
Equities	183400	4,080,650.00	ADR VIPSHOP HLDGS LTD SPONSORED ADR
Equities	10400	349,128.00	ADT CORP COM
Equities	13017	436,980.69	ADT CORP COM
Equities	93335	3,133,255.95	ADT CORP COM
Equities	4000	65,000.00	ADTRAN INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	60551	983,953.75	ADTRAN INC COM
Equities	4617	75,026.25	ADTRAN INC COM
Equities	1800	29,250.00	ADTRAN INC COM
Equities	15865	2,527,135.85	ADVANCE AUTO PTS INC COM
Equities	0	-	ADVANCE AUTO PTS INC COM
Equities	3390	539,993.10	ADVANCE AUTO PTS INC COM
Equities	25700	4,093,753.00	ADVANCE AUTO PTS INC COM
Equities	5615	894,413.35	ADVANCE AUTO PTS INC COM
Equities	3782	602,434.78	ADVANCE AUTO PTS INC COM
Equities	975	28,596.75	ADVANCED DRAIN SYS INC DEL COM
Equities	1700	46,733.00	ADVANCED ENERGY INDS INC COM
Equities	44495	1,223,167.55	ADVANCED ENERGY INDS INC COM
Equities	3910	107,485.90	ADVANCED ENERGY INDS INC COM
Equities	40100	96,240.00	ADVANCED MICRO DEVICES INC COM
Equities	53017	127,240.80	ADVANCED MICRO DEVICES INC COM
Equities	722000	978,126.37	ADVANCED SEMICONDT TWD10
Equities	2311964	696,283.00	ADVANCED TECHNOLOGY VENT VII (C), LP
Equities	1650	3.46	ADVANTA CORP CL B
Equities	3554	72,252.82	ADVAXIS INC COM NEW COM NEW
Equities	1	1.00	ADVENT SUBORDINATED DEBT FD, LP
Equities	1487	81,294.29	ADVISORY BRD CO COM
Equities	1800	98,406.00	ADVISORY BRD CO COM
Equities	25200	1,377,684.00	ADVISORY BRD CO COM
Equities	3182	173,959.94	ADVISORY BRD CO COM
Equities	8700	287,796.00	AECOM
Equities	12666	418,991.28	AECOM
Equities	700	13,279.00	AEGERION PHARMACEUTICALS INC COM
Equities	2473	46,912.81	AEGERION PHARMACEUTICALS INC COM
Equities	2300	43,562.00	AEGION CORP 10
Equities	3100	58,714.00	AEGION CORP 10
Equities	58999	433,336.25	AEGON NV COM STK EURO.12
Equities	450	1,026.00	AEHR TEST SYS COM
Equities	27130	508,611.29	AEON MALL CO LTD NPV
Equities	800	44,160.00	AEP INDS INC COM
Equities	323	17,829.60	AEP INDS INC COM
Equities	44145	2,021,399.55	AERCAP HOLDINGS N.V. EURO.01
Equities	2689	47,460.85	AERIE PHARMACEUTICALS INC COM
Equities	3500	72,135.00	AEROJET ROCKETDYNE HLDGS INC COM
Equities	3953	81,471.33	AEROJET ROCKETDYNE HLDGS INC COM
Equities	7770	12,587.40	AEROPOSTALE COM
Equities	6959	11,273.58	AEROPOSTALE COM
Equities	1870	48,769.60	AEROVIRONMENT INC COM
Equities	32091	425,526.66	AES CORP COM
Equities	41700	552,942.00	AES CORP COM
Equities	55139	731,143.14	AES CORP COM
Equities	46000	609,960.00	AES CORP COM
Equities	13360	1,702,865.60	AETNA INC
Equities	20198	2,574,437.08	AETNA INC
Equities	27369	3,488,452.74	AETNA INC
Equities	39316	5,011,217.36	AETNA INC
Equities	11700	1,491,282.00	AETNA INC
Equities	4224	923,366.40	AFFILIATED MANAGERS GROUP INC COM STK
Equities	17558	3,838,178.80	AFFILIATED MANAGERS GROUP INC COM STK
Equities	4087	893,418.20	AFFILIATED MANAGERS GROUP INC COM STK
Equities	5880	1,285,368.00	AFFILIATED MANAGERS GROUP INC COM STK
Equities	1000	95.00	AFFYMAX INC COM
Equities	4200	45,864.00	AFFYMETRIX INC OC-CAP STK
Equities	3486	38,067.12	AFFYMETRIX INC OC-CAP STK
Equities	10793	671,324.60	AFLAC INC COM
Equities	25780	1,603,516.00	AFLAC INC COM
Equities	32838	2,042,523.60	AFLAC INC COM
Equities	1284	22,187.52	AG MORTGAGE INVESTMENT TRUST INC COM
Equities	6490	368,502.20	AGCO CORP COM
Equities	6705	380,709.90	AGCO CORP COM
Equities	27486	1,058,243.50	AGEAS NPV
Equities	4232	36,522.16	AGENUS INC COM NEW COM USD0.01 (POST REVSPILT)
Equities	20050	773,529.00	AGILENT TECHNOLOGIES INC COM
Equities	16380	631,940.40	AGILENT TECHNOLOGIES INC COM
Equities	24200	933,636.00	AGILENT TECHNOLOGIES INC COM
Equities	25879	998,411.82	AGILENT TECHNOLOGIES INC COM
Equities	31348	1,209,405.84	AGILENT TECHNOLOGIES INC COM
Equities	23200	895,056.00	AGILENT TECHNOLOGIES INC COM
Equities	20515	791,468.70	AGILENT TECHNOLOGIES INC COM
Equities	2300	21,114.00	AGILYSYS INC COM STK

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4300	39,474.00	AGILYSYS INC COM STK
Equities	900	100,026.00	AGIOS PHARMACEUTICALS INC COM
Equities	935	103,915.90	AGIOS PHARMACEUTICALS INC COM
Equities	6490	302,174.40	AGL RES INC COM
Equities	10071	468,905.76	AGL RES INC COM
Equities	23113	1,076,141.28	AGL RES INC COM
Equities	1300	37,921.00	AGREE RLTY CORP COM
Equities	2639200	1,419,592.78	AGRICULTURAL BANK OF CHINA CMN STK
Equities	9200	975,452.76	AGRIUM INC COM NPV
Equities	515600	3,375,237.82	AIA GROUP LTD NPV
Equities	263000	1,721,659.32	AIA GROUP LTD NPV
Equities	451600	2,956,278.90	AIA GROUP LTD NPV
Equities	1452400	9,507,749.06	AIA GROUP LTD NPV
Equities	94600	619,273.66	AIA GROUP LTD NPV
Equities	1	-	AIR CHARTER EXPRESS INC COM COM
Equities	2300	77,970.00	AIR LEASE CORP CL A CL A
Equities	8175	277,132.50	AIR LEASE CORP CL A CL A
Equities	15367	1,942,480.93	AIR LIQUIDE(L') EUR5.50
Equities	5763	238,242.42	AIR METHODS CORP COM NEW COM NEW
Equities	2400	99,216.00	AIR METHODS CORP COM NEW COM NEW
Equities	5151	212,942.34	AIR METHODS CORP COM NEW COM NEW
Equities	2667	110,253.78	AIR METHODS CORP COM NEW COM NEW
Equities	775900	1,338,090.02	AIR NEW ZEALAND NPV
Equities	11280	1,543,442.40	AIR PROD & CHEM INC COM
Equities	14889	2,037,261.87	AIR PROD & CHEM INC COM
Equities	47	985.12	AIR T INC COM
Equities	87413	916,962.37	AIR TRANS SVCS GROUP INC COM STK
Equities	7802	81,842.98	AIR TRANS SVCS GROUP INC COM STK
Equities	1573460	642,228.57	AIRASIA BHD MYR0.1
Equities	9637	624,925.17	AIRBUS GROUP SE
Equities	27862	1,806,751.58	AIRBUS GROUP SE
Equities	7250	470,136.71	AIRBUS GROUP SE
Equities	2400	54,408.00	AIRCASTLE LIMITED COM STK
Equities	5100	115,617.00	AIRCASTLE LIMITED COM STK
Equities	54700	5,786,166.00	AIRGAS INC COM
Equities	6650	703,437.00	AIRGAS INC COM
Equities	3180	336,380.40	AIRGAS INC COM
Equities	9691	1,025,113.98	AIRGAS INC COM
Equities	5139	543,603.42	AIRGAS INC COM
Equities	7900	835,662.00	AIRGAS INC COM
Equities	51000	457,520.98	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	168190	1,508,832.44	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	18900	804,715.40	AISIN SEIKI CO NPV
Equities	7990	30,921.30	AK STL HLDG CORP COM STK PAR \$0.01
Equities	11581	44,818.47	AK STL HLDG CORP COM STK PAR \$0.01
Equities	10700	747,074.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	38400	2,681,088.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	13759	960,653.38	AKAMAI TECHNOLOGIES INC COM STK
Equities	4200	293,244.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	6441	66,277.89	AKEBIA THERAPEUTICS INC COM
Equities	4400	192,104.00	AKORN INC COM
Equities	6045	263,924.70	AKORN INC COM
Equities	14835	1,078,858.12	AKZO NOBEL NV EUR2
Equities	10300	749,055.52	AKZO NOBEL NV EUR2
Equities	2300	125,672.00	ALAMO GROUP INC COM
Equities	984	53,765.76	ALAMO GROUP INC COM
Equities	2100	135,303.00	ALASKA AIR GROUP INC COM
Equities	9995	643,977.85	ALASKA AIR GROUP INC COM
Equities	10700	689,401.00	ALASKA AIR GROUP INC COM
Equities	2200	5,280.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	5250	12,600.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	3500	139,300.00	ALBANY INTL CORP NEW CL A
Equities	3671	146,105.80	ALBANY INTL CORP NEW CL A
Equities	4500	90,990.00	ALBANY MOLECULAR RESH INC COM
Equities	2600	52,572.00	ALBANY MOLECULAR RESH INC COM
Equities	6977	385,618.79	ALBEMARLE CORP COM
Equities	9155	505,996.85	ALBEMARLE CORP COM
Equities	13104	724,258.08	ALBEMARLE CORP COM
Equities	55800	622,170.00	ALCOA INC COM STK
Equities	82700	922,105.00	ALCOA INC COM STK
Equities	93985	1,047,932.75	ALCOA INC COM STK
Equities	97100	1,082,665.00	ALCOA INC COM STK
Equities	146212	1,630,263.80	ALCOA INC COM STK
Equities	31000	345,650.00	ALCOA INC COM STK

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1739	92,114.83	ALDER BIOPHARMACEUTICALS INC COM
Equities	5177	273,086.75	ALERE INC COM
Equities	4800	253,200.00	ALERE INC COM
Equities	29825	1,573,268.75	ALERE INC COM
Equities	6380	336,545.00	ALERE INC COM
Equities	2000	78,800.00	ALEXANDER & BALDWIN INC NEW COM
Equities	4025	158,585.00	ALEXANDER & BALDWIN INC NEW COM
Equities	200	82,000.00	ALEXANDERS INC COM REIT FUND
Equities	340	139,400.00	ALEXANDERS INC COM REIT FUND
Equities	13400	1,171,964.00	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	32700	2,859,942.00	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	6290	550,123.40	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	5178	452,867.88	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	33000	5,965,410.00	ALEXION PHARMACEUTICALS INC COM
Equities	2250	406,732.50	ALEXION PHARMACEUTICALS INC COM
Equities	10424	1,884,330.21	ALEXION PHARMACEUTICALS INC COM
Equities	17042	3,080,723.91	ALEXION PHARMACEUTICALS INC COM
Equities	6900	1,247,313.00	ALEXION PHARMACEUTICALS INC COM
Equities	121999	2,145,182.78	ALFA LAVAL AB NPV
Equities	1300	58,968.00	ALICO INC COM
Equities	1300	58,968.00	ALICO INC COM
Equities	3800	238,298.00	ALIGN TECHNOLOGY INC COM
Equities	6000	376,260.00	ALIGN TECHNOLOGY INC COM
Equities	27800	1,189,758.50	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	89180	3,816,642.56	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	36619758	43,217,794.00	ALINDA INFRASTRUCTURE FUND II
Equities	40150	2,583,251.00	ALKERMES PLC SHS
Equities	7500	482,550.00	ALKERMES PLC SHS
Equities	11696	752,520.64	ALKERMES PLC SHS
Equities	990	464,072.40	ALLEGHANY CORP DEL COM
Equities	1284	601,887.84	ALLEGHANY CORP DEL COM
Equities	3074	92,834.80	ALLEGHENY TECHNOLOGIES INC COM
Equities	39994	1,207,818.80	ALLEGHENY TECHNOLOGIES INC COM
Equities	9340	282,068.00	ALLEGHENY TECHNOLOGIES INC COM
Equities	671	119,357.48	ALLEGIANT TRAVEL CO COM
Equities	936	166,495.68	ALLEGIANT TRAVEL CO COM
Equities	1200	213,456.00	ALLEGIANT TRAVEL CO COM
Equities	1216	216,302.08	ALLEGIANT TRAVEL CO COM
Equities	44900	2,700,286.00	ALLEGION PLC COMMON STOCK
Equities	7485	450,147.90	ALLEGION PLC COMMON STOCK
Equities	8000	481,120.00	ALLEGION PLC COMMON STOCK
Equities	6271	1,902,997.66	ALLERGAN PLC. COMMON STOCK
Equities	39400	11,956,324.00	ALLERGAN PLC. COMMON STOCK
Equities	4810	1,459,642.60	ALLERGAN PLC. COMMON STOCK
Equities	1433	434,858.18	ALLERGAN PLC. COMMON STOCK
Equities	20043	6,082,248.78	ALLERGAN PLC. COMMON STOCK
Equities	30600	9,285,876.00	ALLERGAN PLC. COMMON STOCK
Equities	12249	3,717,081.54	ALLERGAN PLC. COMMON STOCK
Equities	3400	3,544,772.00	ALLERGAN PLC. CONV PREFERRED STOCK
Equities	1700	78,863.00	ALLETE INC COM NEW
Equities	57200	2,653,508.00	ALLETE INC COM NEW
Equities	30305	1,405,848.95	ALLETE INC COM NEW
Equities	3643	168,998.77	ALLETE INC COM NEW
Equities	2172	634,093.68	ALLIANCE DATA SYS CORP COM
Equities	3806	1,111,123.64	ALLIANCE DATA SYS CORP COM
Equities	4922	1,436,928.68	ALLIANCE DATA SYS CORP COM
Equities	226	4,192.30	ALLIANCE FIBER OPTIC PRODS INC COM NEW COM NEW
Equities	740	13,830.60	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01
Equities	480	8,971.20	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01
Equities	384	9,181.44	ALLIANCE ONE INTL INC COM NEW COM NEW
Equities	6200	357,864.00	ALLIANT ENERGY CORP COM
Equities	8907	514,112.04	ALLIANT ENERGY CORP COM
Equities	4338	675,225.95	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	14316	2,228,339.03	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	564	829.08	ALLIED HEALTHCARE PRODS INC COM
Equities	54	1,212.84	ALLIED MOTION TECHNOLOGIES INC COM
Equities	6500	1,020.50	ALLIED NEV GOLD CORP COM STK
Equities	8124	351,119.28	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK
Equities	14345	419,734.70	ALLISON TRANSMISSION HOLDING
Equities	10060	137,620.80	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	13000	177,840.00	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	22640	1,468,656.80	ALLSTATE CORP COM
Equities	23090	1,497,848.30	ALLSTATE CORP COM
Equities	31162	2,021,478.94	ALLSTATE CORP COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	23720	1,538,716.40	ALLSTATE CORP COM
Equities	33517	751,786.31	ALLY FINL INC COM
Equities	37810	848,078.30	ALLY FINL INC COM
Equities	28700	643,741.00	ALLY FINL INC COM
Equities	200	7,982.00	ALMOST FAMILY INC COM
Equities	1539	61,421.49	ALMOST FAMILY INC COM
Equities	3250	389,577.50	ALNYLAM PHARMACEUTICALS INC COM
Equities	3285	393,772.95	ALNYLAM PHARMACEUTICALS INC COM
Equities	3800	455,506.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	5748	689,012.76	ALNYLAM PHARMACEUTICALS INC COM
Equities	900	17,010.00	ALON USA ENERGY INC COM STK
Equities	1800	34,020.00	ALON USA ENERGY INC COM STK
Equities	2387762	856,663.13	ALPHA BANK EURO.30
Equities	12246	3,697.06	ALPHA NAT RES INC COM STK
Equities	22850	6,898.41	ALPHA NAT RES INC COM STK
Equities	11300	348,608.67	ALPS ELECTRIC CO NPV
Equities	1	1.00	ALTA SUBORDINATED DEBT PTRS III, LP
Equities	17500	896,000.00	ALTERA CORP COM
Equities	23452	1,200,742.40	ALTERA CORP COM
Equities	97	696.46	ALTEVA COM
Equities	19900	2,739,422.37	ALTICE SA EURO.01
Equities	2901	399,349.96	ALTICE SA EURO.01
Equities	1521	46,831.59	ALTISOURCE PORTFOLIO COM USD1.00
Equities	4885	82,312.25	ALTISOURCE RESIDENTIAL CORP REIT
Equities	500	13,590.00	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	3026	82,246.68	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	47038	2,300,628.58	ALTRIA GROUP INC COM
Equities	25680	1,256,008.80	ALTRIA GROUP INC COM
Equities	23782	1,163,177.62	ALTRIA GROUP INC COM
Equities	109300	5,345,863.00	ALTRIA GROUP INC COM
Equities	151986	7,433,635.26	ALTRIA GROUP INC COM
Equities	69600	3,404,136.00	ALTRIA GROUP INC COM
Equities	107994	5,281,986.54	ALTRIA GROUP INC COM
Equities	24800	1,212,968.00	ALTRIA GROUP INC COM
Equities	56300	595,367.96	AMADA HOLDINGS CO LTD NPV
Equities	57306	2,282,969.18	AMADEUS IT HLDGS EURO.01
Equities	2090	144,335.40	AMAG PHARMACEUTICALS INC COM STK
Equities	32103	2,217,033.18	AMAG PHARMACEUTICALS INC COM STK
Equities	2639	182,249.34	AMAG PHARMACEUTICALS INC COM STK
Equities	9935	4,312,684.15	AMAZON COM INC COM
Equities	23100	10,027,479.00	AMAZON COM INC COM
Equities	2380	1,033,134.20	AMAZON COM INC COM
Equities	21100	9,159,299.00	AMAZON COM INC COM
Equities	29707	12,895,511.63	AMAZON COM INC COM
Equities	2427	1,053,536.43	AMAZON COM INC COM
Equities	9480	4,115,173.20	AMAZON COM INC COM
Equities	8507	3,692,803.63	AMAZON COM INC COM
Equities	4171	69,405.44	AMBAC FINL GROUP INC COM
Equities	1900	4,636.00	AMBASSADORS GROUP INC COM
Equities	2500	6,100.00	AMBASSADORS GROUP INC COM
Equities	7939	55,731.78	AMBER RD INC COM
Equities	41445	1,271,532.60	AMC ENTMT HLDGS INC CL A COM CL A COM
Equities	2379	72,987.72	AMC ENTMT HLDGS INC CL A COM CL A COM
Equities	3450	282,382.50	AMC NETWORKS INC CL A
Equities	4630	378,965.50	AMC NETWORKS INC CL A
Equities	2059	2.05	AMCORE FINL INC COM
Equities	11890	649,075.10	AMDOCS ORD GBP0.01
Equities	52032	668,966.16	AMEC FOSTER WHEELER ORD GBP0.50
Equities	570194	7,330,882.78	AMEC FOSTER WHEELER ORD GBP0.50
Equities	272050	3,497,698.43	AMEC FOSTER WHEELER ORD GBP0.50
Equities	2000	79,460.00	AMEDISYS INC COM
Equities	2830	112,435.90	AMEDISYS INC COM
Equities	19660	1,041,390.20	AMER ELEC PWR CO INC COM
Equities	24890	1,318,423.30	AMER ELEC PWR CO INC COM
Equities	37953	2,010,370.41	AMER ELEC PWR CO INC COM
Equities	23100	1,223,607.00	AMER ELEC PWR CO INC COM
Equities	2400	156,096.00	AMER FINL GROUP INC OH COM STK
Equities	6026	391,931.04	AMER FINL GROUP INC OH COM STK
Equities	900	92,088.00	AMER NATL INS CO COM
Equities	756	77,353.92	AMER NATL INS CO COM
Equities	39700	1,057,186.43	AMER SPORTS CORP SER'A'NPV
Equities	1134	370,715.94	AMERCO COM
Equities	700	228,837.00	AMERCO COM
Equities	357	116,706.87	AMERCO COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12290	463,087.20	AMEREN CORP COM
Equities	18296	689,393.28	AMEREN CORP COM
Equities	600	12,774.00	AMERIANA BANCORP COM STK
Equities	790000	843,840.12	AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)
Equities	40100	1,601,393.50	AMERICAN AIRLINES INC COM USD1
Equities	53663	2,143,031.90	AMERICAN AIRLINES INC COM USD1
Equities	36900	1,473,601.50	AMERICAN AIRLINES INC COM USD1
Equities	10600	5,194.00	AMERICAN APPAREL INC COM STK
Equities	2400	94,104.00	AMERICAN ASSETS TR INC COM
Equities	3019	118,374.99	AMERICAN ASSETS TR INC COM
Equities	1785	37,324.35	AMERICAN AXLE & MFG HLDGS INC COM AMERICAN AXLE & MFG HOLDINGS INC
Equities	5500	115,005.00	AMERICAN AXLE & MFG HLDGS INC COM AMERICAN AXLE & MFG HOLDINGS INC
Equities	4211	88,052.01	AMERICAN AXLE & MFG HLDGS INC COM AMERICAN AXLE & MFG HOLDINGS INC
Equities	5300	199,757.00	AMERICAN CAMPUS CMNTYS INC COM
Equities	9313	351,006.97	AMERICAN CAMPUS CMNTYS INC COM
Equities	13200	242,484.00	AMERICAN CAP AGY CORP
Equities	27178	499,259.86	AMERICAN CAP AGY CORP
Equities	25500	345,525.00	AMERICAN CAP LTD COM STK
Equities	2583	41,302.17	AMERICAN CAP MTG INVT CORP COM
Equities	12100	208,362.00	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	14934	257,163.48	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	17100	294,462.00	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	9587	258,657.26	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	2600	70,148.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	36174	975,974.52	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	5518	148,875.64	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	1000	26,980.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	10315	801,681.80	AMERICAN EXPRESS CO
Equities	22750	1,768,130.00	AMERICAN EXPRESS CO
Equities	44810	3,482,633.20	AMERICAN EXPRESS CO
Equities	68170	5,298,172.40	AMERICAN EXPRESS CO
Equities	36300	2,821,236.00	AMERICAN EXPRESS CO
Equities	23418	1,820,046.96	AMERICAN EXPRESS CO
Equities	3400	264,248.00	AMERICAN EXPRESS CO
Equities	12353	198,142.12	AMERICAN HOMES 4 RENT COMMON STOCK
Equities	58601	3,622,713.82	AMERICAN INTERNATIONAL GROUP INC COM
Equities	27530	1,701,904.60	AMERICAN INTERNATIONAL GROUP INC COM
Equities	104354	6,451,164.28	AMERICAN INTERNATIONAL GROUP INC COM
Equities	40809	2,522,812.38	AMERICAN INTERNATIONAL GROUP INC COM
Equities	600	14,286.00	AMERICAN NATL BANKSHARES INC COM
Equities	700	18,004.00	AMERICAN PUB ED INC COM STK
Equities	1563	40,200.36	AMERICAN PUB ED INC COM STK
Equities	1400	68,096.00	AMERICAN RAILCAR INDS INC COM STK
Equities	1030	50,099.20	AMERICAN RAILCAR INDS INC COM STK
Equities	26800	495,800.00	AMERICAN RESIDENTIAL PPTYS INC COM
Equities	1283	23,735.50	AMERICAN RESIDENTIAL PPTYS INC COM
Equities	2065	10,015.25	AMERICAN RLTY INVS INC COM
Equities	3600	134,604.00	AMERICAN STS WTR CO COM
Equities	1919	71,751.41	AMERICAN STS WTR CO COM
Equities	310	1,621.30	AMERICAN SUPERCONDUCTOR CORP SHS NEW SHSNEW
Equities	659	3,446.57	AMERICAN SUPERCONDUCTOR CORP SHS NEW SHSNEW
Equities	23650	2,206,308.50	AMERICAN TOWER CORP
Equities	35300	3,293,137.00	AMERICAN TOWER CORP
Equities	32927	3,071,759.83	AMERICAN TOWER CORP
Equities	16509	1,540,124.61	AMERICAN TOWER CORP
Equities	2300	31,740.00	AMERICAN VANGUARD CORP COM
Equities	2095	28,911.00	AMERICAN VANGUARD CORP COM
Equities	12600	612,738.00	AMERICAN WTR WKS CO INC NEW COM
Equities	14462	703,287.06	AMERICAN WTR WKS CO INC NEW COM
Equities	829	40,886.28	AMERICAS CAR-MART INC COM
Equities	6447	805,423.71	AMERIPRISE FINL INC COM
Equities	7860	981,949.80	AMERIPRISE FINL INC COM
Equities	14132	1,765,510.76	AMERIPRISE FINL INC COM
Equities	10300	1,286,779.00	AMERIPRISE FINL INC COM
Equities	8300	1,036,919.00	AMERIPRISE FINL INC COM
Equities	9838	248,803.02	AMERIS BANCORP COM
Equities	2260	57,155.40	AMERIS BANCORP COM
Equities	2218	56,093.22	AMERIS BANCORP COM
Equities	1122	52,801.32	AMERISAFE INC COM
Equities	2800	9,324.00	AMERISERV FINL INC COM
Equities	11780	1,252,685.20	AMERISOURCEBERGEN CORP COM
Equities	28454	3,025,798.36	AMERISOURCEBERGEN CORP COM
Equities	24420	2,596,822.80	AMERISOURCEBERGEN CORP COM
Equities	16186	1,721,219.24	AMERISOURCEBERGEN CORP COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	22760	2,420,298.40	AMERISOURCEBERGEN CORP COM
Equities	9321	991,195.14	AMERISOURCEBERGEN CORP COM
Equities	800	-	AMERN MED ALERT CORP COM STK
Equities	800	35,048.00	AMERN SCI & ENGR INC COM
Equities	186	8,148.66	AMERN SCI & ENGR INC COM
Equities	145	363.95	AMERN SHARED HOSP SVCS COM
Equities	4600	43,700.00	AMERN SOFTWARE INC CL A
Equities	24100	2,411,205.00	AMERN TOWER CORP PFD CONV SER A 5.25%
Equities	1800	98,730.00	AMERN WOODMARK CORP COM
Equities	1600	87,760.00	AMERN WOODMARK CORP COM
Equities	37375	2,047,402.50	AMETEK INC NEW COM
Equities	9340	511,645.20	AMETEK INC NEW COM
Equities	13040	714,331.20	AMETEK INC NEW COM
Equities	14375	787,462.50	AMETEK INC NEW COM
Equities	18629	1,020,496.62	AMETEK INC NEW COM
Equities	9800	1,504,496.00	AMGEN INC COM
Equities	3870	594,122.40	AMGEN INC COM
Equities	38540	5,916,660.80	AMGEN INC COM
Equities	59145	9,079,940.40	AMGEN INC COM
Equities	31120	4,777,542.40	AMGEN INC COM
Equities	38196	5,863,849.92	AMGEN INC COM
Equities	7683	1,179,494.16	AMGEN INC COM
Equities	4343	61,453.45	AMICUS THERAPEUTICS INC COM
Equities	6000	35,880.00	AMKOR TECHNOLOGY INC COM
Equities	12988	77,668.24	AMKOR TECHNOLOGY INC COM
Equities	2600	82,134.00	AMN HEALTHCARE SVCS INC COM
Equities	57175	1,806,158.25	AMN HEALTHCARE SVCS INC COM
Equities	2776	87,693.84	AMN HEALTHCARE SVCS INC COM
Equities	376434	1,741,749.54	AMP LIMITED NPV
Equities	900	13,608.00	AMPCO-PITTSBURG CORP COM
Equities	900	13,608.00	AMPCO-PITTSBURG CORP COM
Equities	9980	578,540.60	AMPHENOL CORP NEW CL A
Equities	23146	1,341,773.62	AMPHENOL CORP NEW CL A
Equities	11700	678,249.00	AMPHENOL CORP NEW CL A
Equities	500	2,550.00	AMREP CORP COM STK USD0.10
Equities	252	1,285.20	AMREP CORP COM STK USD0.10
Equities	1600	111,920.00	AMSURG CORP COM
Equities	26217	1,833,879.15	AMSURG CORP COM
Equities	25825	1,806,458.75	AMSURG CORP COM
Equities	3931	274,973.45	AMSURG CORP COM
Equities	3838	268,468.10	AMSURG CORP COM
Equities	493	5,122.27	AMTECH SYS INC COM PAR \$0.01 NEW STK
Equities	1662	108,877.62	AMTRUST FINL SVCS INC COM
Equities	3167	207,470.17	AMTRUST FINL SVCS INC COM
Equities	2160	141,501.60	AMTRUST FINL SVCS INC COM
Equities	316000	163,043.13	AMVIG HOLDINGS LIMITED HKD0.01
Equities	1400	2,730.00	AMYRIS INC FORMERLY AMYRIS BIOTECHNOLOGIES INC TO 06/21/2010 COM
Equities	1300	100,659.00	ANACOR PHARMACEUTICALS INC COM STK
Equities	3791	293,537.13	ANACOR PHARMACEUTICALS INC COM STK
Equities	19835	1,548,320.10	ANADARKO PETRO CORP COM
Equities	19000	1,483,140.00	ANADARKO PETRO CORP COM
Equities	28010	2,186,460.60	ANADARKO PETRO CORP COM
Equities	39323	3,069,553.38	ANADARKO PETRO CORP COM
Equities	10100	788,406.00	ANADARKO PETRO CORP COM
Equities	4200	3,066.00	ANADIGICS INC COM
Equities	8450	6,168.50	ANADIGICS INC COM
Equities	11020	707,318.70	ANALOG DEVICES INC COM
Equities	24215	1,554,239.77	ANALOG DEVICES INC COM
Equities	700	55,230.00	ANALOGIC CORP COM PAR \$0.05
Equities	976	77,006.40	ANALOGIC CORP COM PAR \$0.05
Equities	2550	99,450.00	ANDERSONS INC COM
Equities	2494	97,266.00	ANDERSONS INC COM
Equities	13500	746,820.44	ANDRITZ AG NPV (BR)
Equities	4069	25,065.04	ANGIE'S LIST INC
Equities	67645	1,109,378.00	ANGIODYNAMICS INC COM STK
Equities	2389	39,179.60	ANGIODYNAMICS INC COM STK
Equities	37570	4,500,003.29	ANHEUSER-BUSCH INBEV NV
Equities	2386	285,786.74	ANHEUSER-BUSCH INBEV NV
Equities	44000	5,270,166.21	ANHEUSER-BUSCH INBEV NV
Equities	7880	943,838.86	ANHEUSER-BUSCH INBEV NV
Equities	10900	1,305,563.90	ANHEUSER-BUSCH INBEV NV
Equities	50000	175,426.15	ANHUI CONCH CEMENT 'H'CNY1
Equities	1344	83,395.20	ANI PHARMACEUTICALS INC COM
Equities	35922	1,186,503.66	ANIKA THERAPEUTICS INC COM STK

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	551	18,199.53	ANIKA THERAPEUTICS INC COM STK
Equities	52089	457,336.02	ANIMA HLDG SPA NPV
Equities	86900	762,972.99	ANIMA HLDG SPA NPV
Equities	1780	115,967.00	ANIXTER INTL INC COM
Equities	16185	1,054,452.75	ANIXTER INTL INC COM
Equities	2552	166,262.80	ANIXTER INTL INC COM
Equities	71500	657,085.00	ANNALY CAP MGMT INC COM
Equities	71049	652,940.31	ANNALY CAP MGMT INC COM
Equities	42294	783,097.67	ANSELL NPV
Equities	8300	757,292.00	ANSYS INC COM
Equities	5231	477,276.44	ANSYS INC COM
Equities	18700	1,706,188.00	ANSYS INC COM
Equities	7192	656,198.08	ANSYS INC COM
Equities	8282	17,226.56	ANTARES PHARMA INC COM
Equities	1164	39,971.76	ANTERO RES CORP COM
Equities	1000	34,340.00	ANTERO RES CORP COM
Equities	4974	170,807.16	ANTERO RES CORP COM
Equities	1007	34,580.38	ANTERO RES CORP COM
Equities	6000	206,040.00	ANTERO RES CORP COM
Equities	51500	2,626,500.00	ANTHEM INC PREFERRED STOCK
Equities	15000	2,462,100.00	ANTHEM INC COM
Equities	20683	3,394,907.62	ANTHEM INC COM
Equities	13200	2,166,648.00	ANTHEM INC COM
Equities	27597	4,529,771.58	ANTHEM INC COM
Equities	9600	1,575,744.00	ANTHEM INC COM
Equities	4900	24,157.00	ANWORTH MTG AST CORP COM
Equities	12321	60,742.53	ANWORTH MTG AST CORP COM
Equities	21889	2,181,895.52	AON PLC COM
Equities	25000	2,492,000.00	AON PLC COM
Equities	14231	820,132.53	APACHE CORP COM
Equities	22300	1,285,149.00	APACHE CORP COM
Equities	29149	1,679,856.87	APACHE CORP COM
Equities	13600	783,768.00	APACHE CORP COM
Equities	26838	991,127.34	APARTMENT INVT & MGMT CO CL A
Equities	9854	363,908.22	APARTMENT INVT & MGMT CO CL A
Equities	12988	479,646.84	APARTMENT INVT & MGMT CO CL A
Equities	80870	2,986,529.10	APARTMENT INVT & MGMT CO CL A
Equities	117754	4,732,438.54	APERAM S.A.
Equities	2300	121,072.00	APOGEE ENTERPRISES INC COM
Equities	24130	1,270,203.20	APOGEE ENTERPRISES INC COM
Equities	1989	104,700.96	APOGEE ENTERPRISES INC COM
Equities	4750	78,042.50	APOLLO COML REAL ESTATE FIN INC COM
Equities	8080	104,070.40	APOLLO EDUCATION GROUP INC
Equities	8824	113,653.12	APOLLO EDUCATION GROUP INC
Equities	10907381	7,443,695.00	APOLLO INVESTMENT FUND VI LP
Equities	14028	99,318.24	APOLLO INVT CORP COM SH BEN INT
Equities	3663	53,809.47	APOLLO RESIDENTIAL MTG INC COM
Equities	89186	11,186,154.05	APPLE INC COM STK
Equities	51175	6,418,624.38	APPLE INC COM STK
Equities	7871	987,220.17	APPLE INC COM STK
Equities	21340	2,676,569.50	APPLE INC COM STK
Equities	10802	1,354,840.85	APPLE INC COM STK
Equities	21780	2,731,756.50	APPLE INC COM STK
Equities	22680	2,844,639.00	APPLE INC COM STK
Equities	322290	40,423,223.25	APPLE INC COM STK
Equities	447690	56,151,518.25	APPLE INC COM STK
Equities	10838	1,359,356.15	APPLE INC COM STK
Equities	69740	8,747,139.50	APPLE INC COM STK
Equities	141407	17,735,972.97	APPLE INC COM STK
Equities	89208	11,188,913.40	APPLE INC COM STK
Equities	1500	59,475.00	APPLIED INDL TECHNOLOGIES INC COM
Equities	2428	96,270.20	APPLIED INDL TECHNOLOGIES INC COM
Equities	84400	1,622,168.00	APPLIED MATERIALS INC COM
Equities	95472	1,834,971.84	APPLIED MATERIALS INC COM
Equities	121524	2,335,691.28	APPLIED MATERIALS INC COM
Equities	36768	248,184.00	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	4175	28,181.25	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	5232	35,316.00	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	2075	14,213.75	APPROACH RES INC COM STK
Equities	2900	184,933.00	APTARGROUP INC COM
Equities	4921	313,812.17	APTARGROUP INC COM
Equities	3	-	APW LTD APW LTD
Equities	9250	226,532.50	AQUA AMER INC COM
Equities	13909	340,631.41	AQUA AMER INC COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	15966	494,467.02	ARAMARK COM
Equities	4283	64,758.96	ARATANA THERAPEUTICS INC COM
Equities	1100	7,436.00	ARBOR RLTY TR INC COM
Equities	2300	15,548.00	ARBOR RLTY TR INC COM
Equities	1500	11,415.00	ARC DOCUMENT SOLUTIONS INC COM
Equities	415	3,158.15	ARC DOCUMENT SOLUTIONS INC COM
Equities	28100	481,669.27	ARC RES LTD CDA COM
Equities	109	125.35	ARCA BIOPHARMA INC COM NEW COM NEW
Equities	7598	130,257.97	ARCAM AB NPV POST SPLIT
Equities	7070	224,826.00	ARCBEST CORP COM USD0.01
Equities	1100	34,980.00	ARCBEST CORP COM USD0.01
Equities	1616	51,388.80	ARCBEST CORP COM USD0.01
Equities	19274	187,541.97	ARCELORMITTAL NPV
Equities	6670	446,623.20	ARCH CAPITAL GROUP COM STK
Equities	9921	664,310.16	ARCH CAPITAL GROUP COM STK
Equities	18400	1,232,064.00	ARCH CAPITAL GROUP COM STK
Equities	6475659	5,166,824.00	ARCH VENTURE FUND VI, LP
Equities	28200	1,359,804.00	ARCHER-DANIELS-MIDLAND CO COM
Equities	32100	1,547,862.00	ARCHER-DANIELS-MIDLAND CO COM
Equities	47271	2,279,407.62	ARCHER-DANIELS-MIDLAND CO COM
Equities	36798	1,774,399.56	ARCHER-DANIELS-MIDLAND CO COM
Equities	92966	4,482,820.52	ARCHER-DANIELS-MIDLAND CO COM
Equities	9753	470,289.66	ARCHER-DANIELS-MIDLAND CO COM
Equities	2255173	177,960.00	ARLIGHT ENERGY PARTNERS FUND II, LP
Equities	709	23,545.89	ARCTIC CAT INC COM
Equities	83800	388,832.00	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	3800	17,632.00	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	22791	105,750.24	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	149565	2,461,839.90	ARES CAP CORP COM
Equities	138	5,565.54	ARGAN INC COM
Equities	4732	263,572.40	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	2343	130,505.10	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	2524	140,586.80	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	5988	41,017.80	ARGOS THERAPEUTICS INC COM
Equities	7500	62,025.00	ARIAD PHARMACEUTICALS INC COM
Equities	16014	132,435.78	ARIAD PHARMACEUTICALS INC COM
Equities	25	2,043.50	ARISTA NETWORKS INC COM
Equities	133000	782,012.05	ARISTOCRAT LEISURE NPV
Equities	58752	345,449.42	ARISTOCRAT LEISURE NPV
Equities	500	12,515.00	ARK RESTAURANTS CORP COM
Equities	1292	25,271.52	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW
Equities	407441	1.00	ARLINGTON CAPITAL PARTNERS, LP
Equities	200	10,656.00	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	3035	161,704.80	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	107	257.87	AROTECH CORP COM NEW STK
Equities	75933	121,492.80	ARQULE INC COM
Equities	5800	9,280.00	ARQULE INC COM
Equities	3400	24,514.00	ARRAY BIOPHARMA INC COM
Equities	15800	113,918.00	ARRAY BIOPHARMA INC COM
Equities	277	1,736.79	ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	3971	121,512.60	ARRIS GROUP INC NEW COM USD0.01
Equities	7907	241,954.20	ARRIS GROUP INC NEW COM USD0.01
Equities	10884	333,050.40	ARRIS GROUP INC NEW COM USD0.01
Equities	3090	172,422.00	ARROW ELECTR INC COM
Equities	3100	172,980.00	ARROW ELECTR INC COM
Equities	7493	418,109.40	ARROW ELECTR INC COM
Equities	1251	33,814.53	ARROW FINL CORP COM
Equities	3538	25,296.70	ARROWHEAD RESH CORP COM NEW
Equities	1	1.00	ARSENAL CAP PTRS QUALIFIED PURCHASER FD
Equities	900	18,981.00	ARTESIAN RES CORP CL A CL A
Equities	3310	153,782.60	ARTISAN PARTNERS ASSET MGMT INC CL A CL A
Equities	800	3,744.00	ARTS WAY MFG INC COM
Equities	118000	708,781.11	ASAHI GLASS CO NPV
Equities	56900	1,810,021.25	ASAHI GROUP HOLDINGS LTD NPV
Equities	12000	381,726.80	ASAHI GROUP HOLDINGS LTD NPV
Equities	0	-	ASAHI GROUP HOLDINGS LTD NPV
Equities	1700	154,054.00	ASBURY AUTOMOTIVE GROUP INC COM
Equities	2020	183,052.40	ASBURY AUTOMOTIVE GROUP INC COM
Equities	7704	128,310.12	ASCENA RETAIL GROUP INC COM
Equities	57500	957,662.50	ASCENA RETAIL GROUP INC COM
Equities	11982	199,560.21	ASCENA RETAIL GROUP INC COM
Equities	752542	1.00	ASCEND VENTURES
Equities	910	38,893.40	ASCENT CAP GROUP INC COM SER A STK
Equities	1017	43,466.58	ASCENT CAP GROUP INC COM SER A STK

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1240	18,624.80	ASHFORD HOSP PRIME COM
Equities	1023	15,365.46	ASHFORD HOSP PRIME COM
Equities	6200	52,452.00	ASHFORD HOSPITALITY TR INC COM SHS
Equities	5116	43,281.36	ASHFORD HOSPITALITY TR INC COM SHS
Equities	71	6,196.17	ASHFORD INC COM USD0.01 'WI'
Equities	58	5,061.66	ASHFORD INC COM USD0.01 'WI'
Equities	7830	954,477.00	ASHLAND INC NEW COM
Equities	1067	130,067.30	ASHLAND INC NEW COM
Equities	5504	670,937.60	ASHLAND INC NEW COM
Equities	4891	596,212.90	ASHLAND INC NEW COM
Equities	7900	963,010.00	ASHLAND INC NEW COM
Equities	27411	473,770.97	ASHTREAD GROUP ORD GBP0.10
Equities	49500	1,280,329.34	ASICS CORP NPV
Equities	26236	2,709,820.53	ASML HOLDING NV EUR0.09
Equities	10200	1,053,520.71	ASML HOLDING NV EUR0.09
Equities	12414	82,180.68	ASPEN AEROGELS INC COM
Equities	4000	191,600.00	ASPEN INSURANCE HLDGS COM
Equities	5149	246,637.10	ASPEN INSURANCE HLDGS COM
Equities	4900	223,195.00	ASPEN TECHNOLOGY INC COM
Equities	6229	283,730.95	ASPEN TECHNOLOGY INC COM
Equities	39300	739,346.79	ASSA ABLOY SER'B'NPV (POST SPLIT)
Equities	147235	2,769,916.66	ASSA ABLOY SER'B'NPV (POST SPLIT)
Equities	69100	1,299,971.08	ASSA ABLOY SER'B'NPV (POST SPLIT)
Equities	86064	1,549,623.00	ASSIC GENERALI SPA EUR1
Equities	79679	1,434,658.06	ASSIC GENERALI SPA EUR1
Equities	8500	172,295.00	ASSOCTD BANC-CORP COM
Equities	13890	281,550.30	ASSOCTD BANC-CORP COM
Equities	2650	177,550.00	ASSURANT INC COM
Equities	4899	328,233.00	ASSURANT INC COM
Equities	10200	244,698.00	ASSURED GUARANTY LTD COMMON STK
Equities	12694	304,529.06	ASSURED GUARANTY LTD COMMON STK
Equities	8000	191,920.00	ASSURED GUARANTY LTD COMMON STK
Equities	800	6,704.00	ASTA FDG INC COM
Equities	1800	15,084.00	ASTA FDG INC COM
Equities	1700	71,094.00	ASTEC INDS INC COM
Equities	1675	70,048.50	ASTEC INDS INC COM
Equities	206600	2,947,086.99	ASTELLAS PHARMA NPV
Equities	115400	1,646,146.37	ASTELLAS PHARMA NPV
Equities	444400	6,339,232.62	ASTELLAS PHARMA NPV
Equities	5900	81,361.00	ASTORIA FINL CORP COM
Equities	6669	91,965.51	ASTORIA FINL CORP COM
Equities	25030	1,582,066.47	ASTRAZENECA ORD USD0.25
Equities	9635	608,997.62	ASTRAZENECA ORD USD0.25
Equities	1237	17,701.47	ASTRO MED INC NEW COM STK
Equities	16036	1,136,792.04	ASTRONICS CORP COM
Equities	1055	74,788.95	ASTRONICS CORP COM
Equities	240	650.40	ASTROTECH CORP COM STK
Equities	735	4,457.77	ASURE SOFTWARE INC COM
Equities	66000	642,791.16	ASUSTEK COMPUTER TWD10
Equities	143705	5,104,401.60	AT&T INC COM
Equities	62140	2,207,212.80	AT&T INC COM
Equities	304300	10,808,736.00	AT&T INC COM
Equities	404976	14,384,747.52	AT&T INC COM
Equities	62600	2,223,552.00	AT&T INC COM
Equities	51050	1,813,296.00	AT&T INC COM
Equities	445	23,478.20	ATARA BIOTHERAPEUTICS INC COM
Equities	1800	206,244.00	ATHENAHEALTH INC COM MON STOCK
Equities	2702	309,595.16	ATHENAHEALTH INC COM MON STOCK
Equities	62	224.44	ATLANTIC AMERN CORP COM
Equities	1600	5,648.00	ATLANTICUS HLDGS CORP COM
Equities	1383	4,881.99	ATLANTICUS HLDGS CORP COM
Equities	2400	131,904.00	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	1992	109,480.32	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	1300	89,804.00	ATLC TELE-NETWORK INC COM NEW
Equities	845	58,372.60	ATLC TELE-NETWORK INC COM NEW
Equities	30862	304,145.01	ATMEL CORP COM
Equities	34400	339,012.00	ATMEL CORP COM
Equities	35009	345,013.69	ATMEL CORP COM
Equities	4700	241,016.00	ATMOS ENERGY CORP COM
Equities	8256	423,367.68	ATMOS ENERGY CORP COM
Equities	2030	151,497.11	ATOS EUR1
Equities	6670	497,776.22	ATOS EUR1
Equities	638	15,720.32	ATRICURE INC COM STK
Equities	117	45,900.27	ATRION CORP COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	116200	534,840.76	ATRIUM EURP R/EST NPV (REGD)
Equities	134	554.76	ATRM HLDGS INC COM
Equities	12300	325,212.00	ATWOOD OCEANICS INC COM
Equities	42089	1,112,833.16	ATWOOD OCEANICS INC COM
Equities	5053	133,601.32	ATWOOD OCEANICS INC COM
Equities	109195	2,702,458.27	AUST & NZ BANK GRP NPV
Equities	17810	440,778.26	AUST & NZ BANK GRP NPV
Equities	58730	1,453,504.04	AUST & NZ BANK GRP NPV
Equities	0	-	AUST & NZ BANK GRP NPV
Equities	1	1.00	AUSTIN VENTURES III, LP
Equities	2031549	1,859,889.00	AUSTIN VENTURES IX LP
Equities	724651	2,531.00	AUSTIN VENTURES V, LP
Equities	366597	1.00	AUSTIN VENTURES VI LP - SECONDARY
Equities	1	1.00	AUSTIN VENTURES VI, LP
Equities	4401003	363,668.00	AUSTIN VENTURES VII, LP
Equities	143879	22,662.00	AUSTIN VENTURES VIII SECONDARY, LP
Equities	1696919	280,438.00	AUSTIN VENTURES VIII, LP
Equities	54800	793,145.53	AUSTRIA TECH SYSTEMTECHNIK
Equities	3700	710.40	AUTHENTIDATE HLDG CORP COM NEW
Equities	1463	23,393.37	AUTOBYTEL INC COM NEW
Equities	10380	519,778.50	AUTODESK INC COM
Equities	33300	1,667,497.50	AUTODESK INC COM
Equities	17652	883,923.90	AUTODESK INC COM
Equities	5500	642,125.00	AUTOLIV INC COM STK
Equities	6844	799,037.00	AUTOLIV INC COM STK
Equities	10470	840,008.10	AUTOMATIC DATA PROCESSING INC COM
Equities	20990	1,684,027.70	AUTOMATIC DATA PROCESSING INC COM
Equities	36350	2,916,360.50	AUTOMATIC DATA PROCESSING INC COM
Equities	3275	262,753.25	AUTOMATIC DATA PROCESSING INC COM
Equities	34300	2,751,889.00	AUTOMATIC DATA PROCESSING INC COM
Equities	12768	1,024,376.64	AUTOMATIC DATA PROCESSING INC COM
Equities	5000	314,900.00	AUTONATION INC COM
Equities	5291	333,227.18	AUTONATION INC COM
Equities	1990	1,327,131.00	AUTOZONE INC COM
Equities	2512	1,675,252.80	AUTOZONE INC COM
Equities	2990	1,994,031.00	AUTOZONE INC COM
Equities	1000	666,900.00	AUTOZONE INC COM
Equities	500	7,185.00	AV HOMES INC COM
Equities	800	11,496.00	AV HOMES INC COM
Equities	8015	1,065,433.95	AVAGO TECHNOLOGIES LTD
Equities	19933	2,649,693.69	AVAGO TECHNOLOGIES LTD
Equities	10265	1,641,065.55	AVALONBAY CMNTYS REIT
Equities	15654	2,502,604.98	AVALONBAY CMNTYS REIT
Equities	42456	6,787,440.72	AVALONBAY CMNTYS REIT
Equities	10164	1,624,918.68	AVALONBAY CMNTYS REIT
Equities	10326	1,650,817.62	AVALONBAY CMNTYS REIT
Equities	6341	1,013,735.67	AVALONBAY CMNTYS REIT
Equities	6600	1,055,142.00	AVALONBAY CMNTYS REIT
Equities	10820	393,158.18	AVANZA BANK HLDG NPV
Equities	2600	4,524.00	AVEO PHARMACEUTICALS INC COM STK
Equities	4775	8,308.50	AVEO PHARMACEUTICALS INC COM STK
Equities	156315	9,525,836.10	AVERY DENNISON CORP COM
Equities	4270	260,213.80	AVERY DENNISON CORP COM
Equities	6947	423,350.18	AVERY DENNISON CORP COM
Equities	55275	1,504,032.75	AVG TECHNOLOGIES N V EURO.01
Equities	4377	5,515.02	AVIAT NETWORKS INC COM
Equities	2004	2,525.04	AVIAT NETWORKS INC COM
Equities	2000	26,680.00	AVID TECHNOLOGY INC COM
Equities	10600	141,404.00	AVID TECHNOLOGY INC COM
Equities	147	0.01	AVINCI MEDIA CORP COM STK
Equities	3600	158,688.00	AVIS BUDGET GROUP INC COM STK
Equities	5800	255,664.00	AVIS BUDGET GROUP INC COM STK
Equities	8070	355,725.60	AVIS BUDGET GROUP INC COM STK
Equities	2600	79,690.00	AVISTA CORP COM ISIN # US05379B1070
Equities	4087	125,266.55	AVISTA CORP COM ISIN # US05379B1070
Equities	205301	1,590,168.60	AVIVA ORD GBP0.25
Equities	71820	556,285.20	AVIVA ORD GBP0.25
Equities	236520	1,831,976.83	AVIVA ORD GBP0.25
Equities	7700	316,547.00	AVNET INC COM
Equities	48950	2,012,334.50	AVNET INC COM
Equities	10696	439,712.56	AVNET INC COM
Equities	132872	831,778.72	AVON PRODUCTS INC COM USD0.25
Equities	27700	173,402.00	AVON PRODUCTS INC COM USD0.25
Equities	40491	253,473.66	AVON PRODUCTS INC COM USD0.25

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2600	34,996.00	AVX CORP COM
Equities	246	3,311.16	AVX CORP COM
Equities	4400	17,732.00	AWARE INC MASS COM
Equities	102900	2,594,556.31	AXA EUR2.29
Equities	23850	601,362.18	AXA EUR2.29
Equities	78760	1,985,881.97	AXA EUR2.29
Equities	30500	769,037.58	AXA EUR2.29
Equities	18869	475,769.51	AXA EUR2.29
Equities	7641	252,764.28	AXALTA COATING SYSTEMS LTD COM USD1.00
Equities	11785	34,883.60	AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095
Equities	2880	103,824.00	AXIALL CORP COM
Equities	5740	206,927.00	AXIALL CORP COM
Equities	6400	341,568.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	7523	401,502.51	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	4400	11,088.00	AXT INC COM
Equities	37891	1,107,804.36	AZIMUT HLDG S.P.A NPV
Equities	800	41,440.00	AZZ INC COM
Equities	2277	117,948.60	AZZ INC COM
Equities	2900	82,737.00	B & G FOODS INC COMMON STOCK
Equities	4285	122,251.05	B & G FOODS INC COMMON STOCK
Equities	5500	301,950.00	B/E AEROSPACE INC COM
Equities	8858	486,304.20	B/E AEROSPACE INC COM
Equities	39013	662,642.02	BABCOCK INTL GROUP ORD GBP0.60
Equities	34300	582,590.97	BABCOCK INTL GROUP ORD GBP0.60
Equities	1400	88,886.00	BADGER METER INC COM
Equities	433	27,491.17	BADGER METER INC COM
Equities	116700	828,105.78	BAE SYSTEMS ORD GBP0.025
Equities	101592	720,899.07	BAE SYSTEMS ORD GBP0.025
Equities	6002400	4,257,169.00	BAIN CAPITAL FUND VIII 6-008185
Equities	1762554	1,116,786.00	BAIN CAPITAL FUND VIII 6-008187
Equities	642802	268,262.00	BAIN CAPITAL VIII CO-INVESTMENT FUND LP
Equities	2795	172,451.50	BAKER HUGHES INC COM
Equities	17978	1,109,242.60	BAKER HUGHES INC COM
Equities	33031	2,038,012.70	BAKER HUGHES INC COM
Equities	25300	1,561,010.00	BAKER HUGHES INC COM
Equities	53700	1,429,952.34	BAKKAFROST P/F COMSTK
Equities	18510	1,031,377.20	BALCHEM CORP COM
Equities	2256	125,704.32	BALCHEM CORP COM
Equities	3500	80,570.00	BALDWIN & LYONS INC CL B
Equities	37710	2,645,356.50	BALL CORP COM
Equities	7360	516,304.00	BALL CORP COM
Equities	10122	710,058.30	BALL CORP COM
Equities	6200	434,930.00	BALL CORP COM
Equities	2000	9,380.00	BALLANTYNE STRONG INC COM
Equities	1	1.00	BANC FUND V TRUST, LP
Equities	2726250	1,935,393.00	BANC FUND VI, LP
Equities	9812373	9,457,043.00	BANC FUND VII, LP
Equities	13676	481,209.72	BANCA GENERALI EUR1
Equities	64600	1,402,118.25	BANCA IFIS EUR1
Equities	700	45,815.00	BANCFIRST CORP COM
Equities	136	8,901.20	BANCFIRST CORP COM
Equities	9377	301,751.86	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA
Equities	51767	851,339.00	BANCO POPOLARE NPV
Equities	101305	707,042.96	BANCO SANTANDER EURO.50(REGD)
Equities	334591	2,335,227.38	BANCO SANTANDER EURO.50(REGD)
Equities	16810	117,322.86	BANCO SANTANDER EURO.50(REGD)
Equities	55862	389,880.40	BANCO SANTANDER EURO.50(REGD)
Equities	75700	528,336.73	BANCO SANTANDER EURO.50(REGD)
Equities	83862	585,302.17	BANCO SANTANDER EURO.50(REGD)
Equities	2661	24,694.08	BANCORP INC DEL COM STK
Equities	5200	133,952.00	BANCORPSOUTH INC COM
Equities	6888	177,434.88	BANCORPSOUTH INC COM
Equities	8600	166,426.67	BANDAI NAMCO HOLDINGS INC
Equities	28800	557,335.84	BANDAI NAMCO HOLDINGS INC
Equities	43490	234,373.79	BANK HAPOALIM B.M. ILS1
Equities	143200	771,725.16	BANK HAPOALIM B.M. ILS1
Equities	69194	2,904,072.18	BANK NEW YORK MELLON CORP COM STK
Equities	86488	3,629,901.36	BANK NEW YORK MELLON CORP COM STK
Equities	57300	2,404,881.00	BANK NEW YORK MELLON CORP COM STK
Equities	56240	2,360,392.80	BANK NEW YORK MELLON CORP COM STK
Equities	23200	973,704.00	BANK NEW YORK MELLON CORP COM STK
Equities	214765	3,655,300.30	BANK OF AMERICA CORP
Equities	644723	10,973,185.46	BANK OF AMERICA CORP
Equities	818030	13,922,870.60	BANK OF AMERICA CORP

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	218139	3,712,725.78	BANK OF AMERICA CORP
Equities	1921400	1,249,118.81	BANK OF CHINA LTD 'H'CN1
Equities	2596793	1,048,838.24	BANK OF IRELAND ORD STK EURO.1
Equities	1876100	757,752.13	BANK OF IRELAND ORD STK EURO.1
Equities	1973800	796,113.31	BANK OF IRELAND ORD STK EURO.1
Equities	9400	430,050.00	BANK OF THE OZARKS INC COM
Equities	29175	1,334,756.25	BANK OF THE OZARKS INC COM
Equities	5600	256,200.00	BANK OF THE OZARKS INC COM
Equities	1500	15,735.00	BANKRATE INC DEL COM
Equities	4489	47,089.61	BANKRATE INC DEL COM
Equities	2200	79,046.00	BANKUNITED INC
Equities	70691	2,539,927.63	BANKUNITED INC
Equities	8692	312,303.56	BANKUNITED INC
Equities	40503	1,455,272.79	BANKUNITED INC
Equities	6652	318,830.36	BANNER CORP COM NEW COM NEW
Equities	1692	81,097.56	BANNER CORP COM NEW COM NEW
Equities	400319	1,640,060.25	BARCLAYS PLC ORD GBP0.25
Equities	135123	553,583.18	BARCLAYS PLC ORD GBP0.25
Equities	2600	67,496.00	BARNES & NOBLE INC COM
Equities	5198	134,940.08	BARNES & NOBLE INC COM
Equities	2100	81,879.00	BARNES GROUP INC COM
Equities	42350	1,651,226.50	BARNES GROUP INC COM
Equities	4973	193,897.27	BARNES GROUP INC COM
Equities	2300	5,451.00	BARNWELL INDS INC COM
Equities	1800	4,266.00	BARNWELL INDS INC COM
Equities	314	12,440.68	BARRACUDA NETWORKS INC COM
Equities	7781	308,283.22	BARRACUDA NETWORKS INC COM
Equities	22875	906,307.50	BARRACUDA NETWORKS INC COM
Equities	44721	432,194.54	BARRATT DEVELOPMENTS ORD GBP0.10
Equities	1500	12,885.00	BARRETT BILL CORP COM STK
Equities	5310	45,612.90	BARRETT BILL CORP COM STK
Equities	1300	47,216.00	BARRETT BUSINESS SVCS INC COM
Equities	539	19,576.48	BARRETT BUSINESS SVCS INC COM
Equities	17800	1,563,218.21	BASF - ORD SHS COMSTK
Equities	40292	3,538,493.71	BASF - ORD SHS COMSTK
Equities	9300	70,215.00	BASIC ENERGY SVCS INC NEW COM
Equities	5298	39,999.90	BASIC ENERGY SVCS INC NEW COM
Equities	2216	62,956.56	BASSETT FURNITURE INDS INC COM STK
Equities	1	1.00	BATTERY VENTURES V, LP
Equities	1	1.00	BATTERY VENTURES VI, LP
Equities	2903742	2,842,318.00	BATTERY VENTURES VII, 6009507
Equities	2064814	2,005,797.00	BATTERY VENTURES VII, LP
Equities	29710	2,077,620.30	BAXTER INTL INC COM
Equities	116838	8,170,481.34	BAXTER INTL INC COM
Equities	11652	814,824.36	BAXTER INTL INC COM
Equities	27370	1,913,984.10	BAXTER INTL INC COM
Equities	42411	2,965,801.23	BAXTER INTL INC COM
Equities	6920	968,023.68	BAYER AG NPV (REGD)
Equities	10089	1,103,657.51	BAYERISCHE MOTOREN WERKE A G COM
Equities	34312	3,753,463.81	BAYERISCHE MOTOREN WERKE A G COM
Equities	4694	513,486.80	BAYERISCHE MOTOREN WERKE A G COM
Equities	10200	1,115,800.04	BAYERISCHE MOTOREN WERKE A G COM
Equities	1559	9,182.51	BAZAARVOICE INC COM USD0.0001
Equities	35180	1,418,105.80	BB&T CORP COM
Equities	56743	2,287,310.33	BB&T CORP COM
Equities	4107	60,742.53	BBCN BANCORP INC COM
Equities	99986	1,478,792.94	BBCN BANCORP INC COM
Equities	6130	90,662.70	BBCN BANCORP INC COM
Equities	264684	2,592,856.85	BBVA(BILB-VIZ-ARG) EURO.49
Equities	585623	5,736,790.32	BBVA(BILB-VIZ-ARG) EURO.49
Equities	3049	49,515.76	BBX CAP CORP CL A PAR \$0.01
Equities	800	9,776.00	BCB BANCORP INC COM STK
Equities	10200	433,500.00	BCE INC COM NEW
Equities	166320	1,525,920.68	BCO BRADESCO SA PRF NPV
Equities	33800	940,180.94	BE SEMICONDUCTOR EURO.90
Equities	3100	102,982.00	BEACON ROOFING SUPPLY INC COM
Equities	4170	138,527.40	BEACON ROOFING SUPPLY INC COM
Equities	951	8,882.34	BEAR ST FINL INC COM
Equities	4800	22,224.00	BEASLEY BROADCAST GROUP INC CL A
Equities	1500	6,945.00	BEASLEY BROADCAST GROUP INC CL A
Equities	5129	102,323.55	BEAZER HOMES USA INC COM NEW COM NEW
Equities	480	9,576.00	BEAZER HOMES USA INC COM NEW COM NEW
Equities	1581	31,540.95	BEAZER HOMES USA INC COM NEW COM NEW
Equities	300800	1,399,335.57	BEAZLEY PLC ORD GBP0.05

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1900	3,800.00	BEBE STORES INC COM
Equities	3058	6,116.00	BEBE STORES INC COM
Equities	12730	1,803,204.50	BECTON DICKINSON & CO COM
Equities	16219	2,297,421.35	BECTON DICKINSON & CO COM
Equities	2788	394,920.20	BECTON DICKINSON & CO COM
Equities	11470	1,624,725.50	BECTON DICKINSON & CO COM
Equities	8150	1,154,447.50	BECTON DICKINSON & CO COM
Equities	8200	565,636.00	BED BATH & BEYOND INC COM
Equities	13384	923,228.32	BED BATH & BEYOND INC COM
Equities	18013	1,508,066.22	BEIERSDORF AG EUR1
Equities	852000	698,959.70	BEIJING ENT WATER HKD0.10
Equities	900	18,468.00	BEL FUSE INC CL B CL B
Equities	3500	284,305.00	BELDEN INC COM
Equities	2935	238,410.05	BELDEN INC COM
Equities	7472	93,325.28	BELMOND LTD COM STOCK
Equities	4600	207,046.00	BEMIS CO INC COM
Equities	7329	329,878.29	BEMIS CO INC COM
Equities	2226877	233,784.00	BENCHMARK CAPITAL PTRS III, LP
Equities	4468124	367,150.00	BENCHMARK CAPITAL PTRS IV, LP
Equities	1	1.00	BENCHMARK CAPITAL PTRS, LP
Equities	4300	93,654.00	BENCHMARK ELECTRS INC COM
Equities	4570	99,534.60	BENCHMARK ELECTRS INC COM
Equities	12400	270,072.00	BENCHMARK ELECTRS INC COM
Equities	199	2,485.51	BENEFICIAL BANCORP INC COM
Equities	859	37,667.15	BENEFITFOCUS INC COM
Equities	1757280	1,257,528.76	BERJAYA AUTO BHD
Equities	27200	1,431,333.09	BERKLEY GP HOLDINGS
Equities	7000	363,510.00	BERKLEY W R CORP COM
Equities	7807	405,417.51	BERKLEY W R CORP COM
Equities	1870538	1,282,418.00	BERKSHIRE FUND VI, LP
Equities	15100	2,055,261.00	BERKSHIRE HATHAWAY INC-CL B
Equities	108000	14,699,880.00	BERKSHIRE HATHAWAY INC-CL B
Equities	142148	19,347,764.28	BERKSHIRE HATHAWAY INC-CL B
Equities	10810	1,471,349.10	BERKSHIRE HATHAWAY INC-CL B
Equities	2486	70,801.28	BERKSHIRE HILLS BANCORP INC COM
Equities	41025	1,329,210.00	BERRY PLASTICS GROUP INC COM
Equities	10195	330,318.00	BERRY PLASTICS GROUP INC COM
Equities	15730	512,955.30	BEST BUY INC COM STK
Equities	23903	779,476.83	BEST BUY INC COM STK
Equities	19700	642,417.00	BEST BUY INC COM STK
Equities	93562	3,051,056.82	BEST BUY INC COM STK
Equities	1142160	1,946,794.83	BEZEQ ISRAEL TELCM ILS1
Equities	256200	436,689.11	BEZEQ ISRAEL TELCM ILS1
Equities	120000	204,538.23	BEZEQ ISRAEL TELCM ILS1
Equities	380000	647,704.38	BEZEQ ISRAEL TELCM ILS1
Equities	73759	1,229,028.22	BG GROUP ORD GBP0.10
Equities	178475	2,973,885.36	BG GROUP ORD GBP0.10
Equities	467495	7,789,755.07	BG GROUP ORD GBP0.10
Equities	153473	2,557,283.14	BG GROUP ORD GBP0.10
Equities	33328	291,620.00	BGC PARTNERS INC CL A CL A
Equities	5200	45,500.00	BGC PARTNERS INC CL A CL A
Equities	14611	127,846.25	BGC PARTNERS INC CL A CL A
Equities	854406	-	BGP HOLDINGS PLC COMSTK
Equities	29838	620,350.81	BHP BILLITON LTD NPV
Equities	38800	806,676.43	BHP BILLITON LTD NPV
Equities	19165	376,458.52	BHP BILLITON PLC USD0.50
Equities	80182	1,575,016.81	BHP BILLITON PLC USD0.50
Equities	13340	262,037.92	BHP BILLITON PLC USD0.50
Equities	4411	702,807.31	BIC EUR3.82
Equities	1410	224,656.16	BIC EUR3.82
Equities	4500	716,987.73	BIC EUR3.82
Equities	1200	17,052.00	BIG 5 SPORTING GOODS CORP COM
Equities	1369	19,453.49	BIG 5 SPORTING GOODS CORP COM
Equities	2500	112,475.00	BIG LOTS INC COM
Equities	3656	164,483.44	BIG LOTS INC COM
Equities	100	41,375.00	BIGLARI HLDGS INC CL A COM
Equities	228	94,335.00	BIGLARI HLDGS INC CL A COM
Equities	1600	240,976.00	BIO RAD LABS INC CL A
Equities	8800	1,325,368.00	BIO RAD LABS INC CL A
Equities	1596	240,373.56	BIO RAD LABS INC CL A
Equities	3600	53,748.00	BIOCRYST PHARMACEUTICALS INC COM
Equities	4635	36,894.60	BIODELIVERY SCIENCES INTL INC COM
Equities	4300	1,736,942.00	BIOGEN INC COMMON STOCK
Equities	1700	686,698.00	BIOGEN INC COMMON STOCK

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2700	1,090,638.00	BIOGEN INC COMMON STOCK
Equities	11980	4,839,201.20	BIOGEN INC COMMON STOCK
Equities	18225	7,361,806.50	BIOGEN INC COMMON STOCK
Equities	4741	1,915,079.54	BIOGEN INC COMMON STOCK
Equities	4577	7,963.98	BIOLASE INC COM
Equities	22400	3,063,872.00	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	8000	1,094,240.00	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	12885	1,762,410.30	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	6200	119,908.00	BIOMED RLTY TR INC COM
Equities	16877	326,401.18	BIOMED RLTY TR INC COM
Equities	5300	19,239.00	BIOSCRIP INC COM
Equities	1800	3,726.00	BIOTA PHARMACEUTICALS INC COM USD0.01
Equities	5800	571,126.00	BIO-TECHNE CORP COM
Equities	2890	284,578.30	BIO-TECHNE CORP COM
Equities	3201	315,202.47	BIO-TECHNE CORP COM
Equities	5800	54,694.00	BIOTELEMETRY INC COM
Equities	700	2,541.00	BIOTIME INC COM
Equities	2300	8,349.00	BIOTIME INC COM
Equities	1600	77,520.00	BJS RESTAURANTS INC COM
Equities	2545	123,305.25	BJS RESTAURANTS INC COM
Equities	1890	126,025.20	BK HAW CORP COM
Equities	3638	242,581.84	BK HAW CORP COM
Equities	44000	186,152.05	BK LEUMI LE ISRAEL ILS1
Equities	145000	613,455.63	BK LEUMI LE ISRAEL ILS1
Equities	4200	32,214.00	BK MUT CORP NEW COM STK
Equities	11583	88,841.61	BK MUT CORP NEW COM STK
Equities	64330	3,322,003.36	BK OF NOVA SCOTIA COM NPV
Equities	92000	564,337.84	BK OF YOKOHAMA NPV
Equities	308000	1,889,304.95	BK OF YOKOHAMA NPV
Equities	1700	34,000.00	BLACK BOX CORP DEL COM
Equities	37853	757,060.00	BLACK BOX CORP DEL COM
Equities	1984	39,680.00	BLACK BOX CORP DEL COM
Equities	4038	176,258.70	BLACK HILLS CORP COM
Equities	1600	69,840.00	BLACK HILLS CORP COM
Equities	3837	167,485.05	BLACK HILLS CORP COM
Equities	2200	125,290.00	BLACKBAUD INC COM
Equities	29665	1,689,421.75	BLACKBAUD INC COM
Equities	3132	178,367.40	BLACKBAUD INC COM
Equities	4283	176,459.60	BLACKHAWK NETWORK HLDGS INC COMMON STOCK
Equities	10000	10,000.00	BLACKOUT MEDIA CORP PFD STOCK
Equities	778	1.00	BLACKROCK ASSET INVESTORS, LP
Equities	2565	887,438.70	BLACKROCK INC COM STK
Equities	2150	743,857.00	BLACKROCK INC COM STK
Equities	7390	2,556,792.20	BLACKROCK INC COM STK
Equities	9783	3,384,722.34	BLACKROCK INC COM STK
Equities	1077	372,620.46	BLACKROCK INC COM STK
Equities	7640	2,643,287.20	BLACKROCK INC COM STK
Equities	3400	1,176,332.00	BLACKROCK INC COM STK
Equities	11225091	12,347,021.00	BLACKSTONE CAPITAL PARTNERS V, LP
Equities	717840	257,163.00	BLACKSTONE MEZZANINE PARTNERS II, LP
Equities	2880	80,121.60	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	7888	219,444.16	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	18415	1.00	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Equities	23290	690,548.50	BLOCK H & R INC COM
Equities	19400	575,210.00	BLOCK H & R INC COM
Equities	22279	660,572.35	BLOCK H & R INC COM
Equities	202	155.54	BLOUNDER TONGUE LABORATORIES INC COM
Equities	11005	234,956.75	BLOOMIN BRANDS INC COM
Equities	8500	181,475.00	BLOOMIN BRANDS INC COM
Equities	3300	36,036.00	BLOUNT INTL INC NEW COM
Equities	5792	63,248.64	BLOUNT INTL INC NEW COM
Equities	1500	24,225.00	BLUCORA INC COM
Equities	3056	49,354.40	BLUCORA INC COM
Equities	1200	36,468.00	BLUE NILE INC COM
Equities	956	29,052.84	BLUE NILE INC COM
Equities	11300	1,902,581.00	BLUEBIRD BIO INC COM
Equities	1300	218,881.00	BLUEBIRD BIO INC COM
Equities	2443	411,327.91	BLUEBIRD BIO INC COM
Equities	750	4,762.50	BLYTH INC COM NEW COM NEW
Equities	278	1,765.30	BLYTH INC COM NEW COM NEW
Equities	1155800	4,360,667.01	BM&FBOVESPA SA COM NPV
Equities	6172	119,304.76	BNC BANCORP COM STK
Equities	49845	3,007,344.86	BNP PARIBAS EUR2
Equities	14300	862,775.23	BNP PARIBAS EUR2

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1800	91,890.00	BOB EVANS FARMS INC COM
Equities	2236	114,147.80	BOB EVANS FARMS INC COM
Equities	12778	587,934.30	BOBST GROUP AG CHF1 (REGD)
Equities	96500	402,054.81	BOC HONG KONG HLDG NPV
Equities	8485	1,177,039.20	BOEING CO COM
Equities	6700	929,424.00	BOEING CO COM
Equities	3070	425,870.40	BOEING CO COM
Equities	37553	5,209,352.16	BOEING CO COM
Equities	50162	6,958,472.64	BOEING CO COM
Equities	3570	495,230.40	BOEING CO COM
Equities	32400	4,494,528.00	BOEING CO COM
Equities	29360	4,072,819.20	BOEING CO COM
Equities	27954	3,877,778.88	BOEING CO COM
Equities	461	48,732.31	BOFI HLDG INC COM STK
Equities	1194	126,217.74	BOFI HLDG INC COM STK
Equities	7600	745,176.99	BOIRON EUR1
Equities	2850	104,538.00	BOISE CASCADE CO COM
Equities	1300	90,454.00	BOK FINL CORP COM NEW
Equities	1641	114,180.78	BOK FINL CORP COM NEW
Equities	38200	695,633.62	BOLIDEN AB NPV
Equities	12880	234,548.72	BOLIDEN AB NPV
Equities	42520	774,302.14	BOLIDEN AB NPV
Equities	3462	63,181.50	BONANZA CREEK ENERGY INC COM COM STK
Equities	1400	6,468.00	BON-TON STORES INC COM
Equities	1600	7,392.00	BON-TON STORES INC COM
Equities	253	723.58	BOOKS-A-MILLION INC COM
Equities	47765	1,528,480.00	BOOT BARN HLDGS INC COM
Equities	2500	63,100.00	BOOZ ALLEN HAMILTON HLDG CORP COM STK
Equities	24246	611,969.04	BOOZ ALLEN HAMILTON HLDG CORP COM STK
Equities	8841	223,146.84	BOOZ ALLEN HAMILTON HLDG CORP COM STK
Equities	13500	767,340.00	BORG WARNER INC COM
Equities	13400	761,656.00	BORG WARNER INC COM
Equities	39800	2,262,232.00	BORG WARNER INC COM
Equities	17389	988,390.76	BORG WARNER INC COM
Equities	11200	636,608.00	BORG WARNER INC COM
Equities	400	92,796.00	BOSTON BEER INC CL A CL A
Equities	673	156,129.27	BOSTON BEER INC CL A CL A
Equities	13744	184,307.04	BOSTON PRIVATE FINL HLDGS INC COM
Equities	1800	24,138.00	BOSTON PRIVATE FINL HLDGS INC COM
Equities	6189	82,994.49	BOSTON PRIVATE FINL HLDGS INC COM
Equities	89300	1,580,610.00	BOSTON SCIENTIFIC CORP COM
Equities	103134	1,825,471.80	BOSTON SCIENTIFIC CORP COM
Equities	42590	753,843.00	BOSTON SCIENTIFIC CORP COM
Equities	902812	13,516.00	BOSTON VENTURES V, LP
Equities	1	1.00	BOSTON VENTURES VI, LP
Equities	3400	94,554.00	BOTTOMLINE TECHNOLOGIES DE INC COM
Equities	21364	148,266.16	BOULDER BRANDS INC COM USD0.01
Equities	5852	40,612.88	BOULDER BRANDS INC COM USD0.01
Equities	5547	207,261.99	BOUYGUES EUR1
Equities	39998	629,606.00	BOWMAN PARTNERS, LP
Equities	3300	49,335.00	BOYD GAMING CORP COM
Equities	5199	77,725.05	BOYD GAMING CORP COM
Equities	283995	1,876,553.42	BP ORD USD0.25
Equities	1372762	9,070,797.82	BP ORD USD0.25
Equities	75368	498,009.04	BP ORD USD0.25
Equities	248181	1,639,905.30	BP ORD USD0.25
Equities	61400	405,712.71	BP ORD USD0.25
Equities	1100	67,881.00	BP PRUDHOE BAY RTY TR UNITS BEN INT
Equities	7000	119.00	BPZ RESOURCE INC
Equities	0	-	BR MALLS PARTICIPA COM NPV
Equities	25876	87,630.54	BRADESPAR SA PRF NPV
Equities	3200	79,168.00	BRADY CORP CL A
Equities	4487	111,008.38	BRADY CORP CL A
Equities	34430	280,506.71	BRAMBLES LTD NPV
Equities	112450	916,148.12	BRAMBLES LTD NPV
Equities	87700	1,164,656.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	7100	94,288.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	111875	1,485,700.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	13525	179,612.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	48800	19,793.97	BRASIL INSURANCE PARTICIPACO COMSTK
Equities	7759	105,134.45	BRAVO BRIO RESTAURANT GROUP INC COM STOCK
Equities	16996	973,927.03	BRENNTAG AG NPV
Equities	4130	236,662.66	BRENNTAG AG NPV
Equities	49233	2,821,213.78	BRENNTAG AG NPV

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	13000	744,943.01	BRENNTAG AG NPV
Equities	3541549	259,006.00	BRENTWOOD ASSOC IX, LP
Equities	1	1.00	BRENTWOOD ASSOC VIII, LP
Equities	7161	149,736.51	BRF S.A ADR
Equities	10300	217,777.49	BRF SA COM NPV
Equities	1100	10,516.00	BRIDGEPOINT ED INC COM
Equities	2400	46,224.00	BRIGGS & STRATTON CORP CAP
Equities	5484	105,621.84	BRIGGS & STRATTON CORP CAP
Equities	2315	133,807.00	BRIGHT HORIZONS FA COM USD0.001
Equities	14003	96,060.58	BRIGHTCOVE INC
Equities	3720	25,519.20	BRIGHTCOVE INC
Equities	713000	1,112,833.84	BRILLIANCE CHINA USD0.01
Equities	22010	1,268,876.50	BRINKER INTL INC COM
Equities	3700	213,305.00	BRINKER INTL INC COM
Equities	4181	241,034.65	BRINKER INTL INC COM
Equities	3490	102,710.70	BRINKS CO COM
Equities	4793	141,057.99	BRINKS CO COM
Equities	1726755	1,167,183.00	BRINSON NON US PSHIP FD TR-2003 PRMY FD
Equities	1550373	715,875.00	BRINSON NON-US PSHIP FD TR-2001 PRIMARY
Equities	1897997	1,205,917.00	BRINSON NON-US PSHP FD TR-2000 PRI FD,LP
Equities	672019	646,032.00	BRINSON NON-US PSHP FD TRST-1999 PRIM FD
Equities	2188706	1,671,722.00	BRINSON NON-US PSHP FD TRST-2002 PRIM FD
Equities	1384852	958,638.00	BRINSON NON-US PSHP FD TRST-2004 PRIM FD
Equities	73970	4,921,963.80	BRISTOL MYERS SQUIBB CO COM
Equities	6790	451,806.60	BRISTOL MYERS SQUIBB CO COM
Equities	15850	1,054,659.00	BRISTOL MYERS SQUIBB CO COM
Equities	96300	6,407,802.00	BRISTOL MYERS SQUIBB CO COM
Equities	130223	8,665,038.42	BRISTOL MYERS SQUIBB CO COM
Equities	6742	448,612.68	BRISTOL MYERS SQUIBB CO COM
Equities	61100	4,065,594.00	BRISTOL MYERS SQUIBB CO COM
Equities	36000	2,395,440.00	BRISTOL MYERS SQUIBB CO COM
Equities	1900	101,270.00	BRISTOW GROUP INC COM
Equities	2968	158,194.40	BRISTOW GROUP INC COM
Equities	49549	2,661,162.98	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	15900	853,952.48	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	30000	1,611,231.09	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	22400	1,203,052.55	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	108085	1,348,833.15	BRITISH LAND CO ORD GBP0.25
Equities	140103	1,748,397.75	BRITISH LAND CO ORD GBP0.25
Equities	800	18,504.00	BRIXMOR PPTY GROUP INC COM
Equities	14452	334,274.76	BRIXMOR PPTY GROUP INC COM
Equities	28800	1,482,912.00	BROADCOM CORP CL A
Equities	42300	2,178,027.00	BROADCOM CORP CL A
Equities	10700	550,943.00	BROADCOM CORP CL A
Equities	8000	400,080.00	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	8782	439,187.82	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	1200	41,484.00	BROADSOFT INC COM
Equities	2012	69,554.84	BROADSOFT INC COM
Equities	36600	434,808.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	33861	402,268.68	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	114500	1,360,260.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	434587	119,825.00	BROCKWAY MORAN & PTRS FD II, LP
Equities	7550	261,985.00	BROOKDALE SR LIVING INC COM STK
Equities	33750	1,171,125.00	BROOKDALE SR LIVING INC COM STK
Equities	13442	466,437.40	BROOKDALE SR LIVING INC COM STK
Equities	47850	1,672,613.24	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A
Equities	39150	1,368,501.74	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A
Equities	4100	46,289.00	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	3094	34,931.26	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	4400	50,380.00	BROOKS AUTOMATION INC COM
Equities	5362	61,394.90	BROOKS AUTOMATION INC COM
Equities	5900	193,874.00	BROWN & BROWN INC COM
Equities	8221	270,142.06	BROWN & BROWN INC COM
Equities	6445	645,660.10	BROWN-FORMAN INC CL B NON-VTG COM
Equities	12069	1,209,072.42	BROWN-FORMAN INC CL B NON-VTG COM
Equities	1357	9,539.71	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	1781	12,520.43	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	6300	128,583.00	BRUKER CORP
Equities	10839	221,223.99	BRUKER CORP
Equities	7864	399,963.04	BRUNSWICK CORP COM
Equities	3600	183,096.00	BRUNSWICK CORP COM
Equities	6834	347,577.24	BRUNSWICK CORP COM
Equities	1800	54,288.00	BRYN MAWR BK CORP COM STK
Equities	466	3,159.48	BSQUARE CORP COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	10490	1,269,709.60	BSTN PPTYS INC
Equities	37960	4,594,678.40	BSTN PPTYS INC
Equities	12300	1,488,792.00	BSTN PPTYS INC
Equities	11500	1,391,960.00	BSTN PPTYS INC
Equities	11877	1,437,592.08	BSTN PPTYS INC
Equities	231886	1,641,821.32	BT GROUP ORD GBP0.05
Equities	656700	4,649,629.82	BT GROUP ORD GBP0.05
Equities	106960	757,308.37	BT GROUP ORD GBP0.05
Equities	348080	2,464,509.13	BT GROUP ORD GBP0.05
Equities	1885	86,276.45	BUCKLE INC COM
Equities	2070	94,743.90	BUCKLE INC COM
Equities	700	109,683.00	BUFFALO WILD WINGS INC COM STK
Equities	1521	238,325.49	BUFFALO WILD WINGS INC COM STK
Equities	2800	35,952.00	BUILDERS FIRSTSOURCE INC COM STK
Equities	989	12,698.76	BUILDERS FIRSTSOURCE INC COM STK
Equities	5887	516,878.60	BUNGE LTD
Equities	11145	978,531.00	BUNGE LTD
Equities	15600	1,369,680.00	BUNGE LTD
Equities	6400	561,920.00	BUNGE LTD
Equities	6280	171,654.54	BUNZL PLC ORD GBP0.32142857
Equities	20510	560,610.60	BUNZL PLC ORD GBP0.32142857
Equities	16570	452,916.51	BUNZL PLC ORD GBP0.32142857
Equities	20627	509,633.68	BURBERRY GROUP ORD GBP0.0005
Equities	5539	283,596.80	BURLINGTON STORES INC COM
Equities	75088	670,141.05	BUZZI UNICEM SPA DI RISP EURO.6(NON CNV)
Equities	800000	1,083,514.46	BYD ELECTRONIC INT NPV
Equities	1100	14,300.00	C D I CORP COM
Equities	2019	26,247.00	C D I CORP COM
Equities	6680	416,765.20	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	11014	687,163.46	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	3448	588,573.60	C R BARD
Equities	9200	1,570,440.00	C R BARD
Equities	5695	972,136.50	C R BARD
Equities	2300	30,360.00	C&J ENERGY SERVICES LTD COM USD0.01
Equities	794	10,480.80	C&J ENERGY SERVICES LTD COM USD0.01
Equities	3506	47,295.94	CA 1ST NATL BANCORP COM
Equities	88	1,187.12	CA 1ST NATL BANCORP COM
Equities	24400	714,676.00	CA INC COM
Equities	24877	728,647.33	CA INC COM
Equities	135851	3,979,075.79	CA INC COM
Equities	1100	54,978.00	CABELAS INC COM STK
Equities	3813	190,573.74	CABELAS INC COM STK
Equities	20200	483,588.00	CABLEVISION SYS CORP CL A COM STK
Equities	15727	376,504.38	CABLEVISION SYS CORP CL A COM STK
Equities	67262	1,610,252.28	CABLEVISION SYS CORP CL A COM STK
Equities	3400	126,786.00	CABOT CORP COM
Equities	20850	777,496.50	CABOT CORP COM
Equities	5470	203,976.30	CABOT CORP COM
Equities	2000	94,220.00	CABOT MICROELECTRONICS CORP COM
Equities	2650	124,841.50	CABOT MICROELECTRONICS CORP COM
Equities	27300	861,042.00	CABOT OIL & GAS CORP COM
Equities	24050	758,537.00	CABOT OIL & GAS CORP COM
Equities	32022	1,009,973.88	CABOT OIL & GAS CORP COM
Equities	300	24,267.00	CACI INTL INC CL A CL A
Equities	18150	1,468,153.50	CACI INTL INC CL A CL A
Equities	2593	209,747.77	CACI INTL INC CL A CL A
Equities	18100	355,846.00	CADENCE DESIGN SYS INC COM
Equities	21167	416,143.22	CADENCE DESIGN SYS INC COM
Equities	131600	2,587,256.00	CADENCE DESIGN SYS INC COM
Equities	4589	28,084.68	CAESARS ENTERTAINMENT CORP COM USD0.01
Equities	2221	45,730.39	CAI INTL INC COM
Equities	445928	2,064,921.06	CAIXABANK SA EUR1
Equities	191934	888,772.53	CAIXABANK SA EUR1
Equities	4775	33.42	CAL DIVE INTL INC DEL COM
Equities	1800	93,960.00	CAL MAINE FOODS INC COM NEW STK
Equities	2211	115,414.20	CAL MAINE FOODS INC COM NEW STK
Equities	2700	33,075.00	CALAMOS ASSET MGMT INC CL A COM STK
Equities	3000	54,780.00	CALAMP CORP COM
Equities	1062	55,149.66	CALAVO GROWERS INC COM
Equities	5300	223,495.28	CALBEE INC
Equities	90600	3,820,504.23	CALBEE INC
Equities	17400	733,739.22	CALBEE INC
Equities	2100	66,738.00	CALERES INC COM
Equities	2735	86,918.30	CALERES INC COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	30470	188,172.29	CALFRAC WELL SERVI COM NPV
Equities	6000	116,280.00	CALGON CARBON CORP COM
Equities	4800	93,024.00	CALGON CARBON CORP COM
Equities	26492	160,011.68	CALIFORNIA RES CORP COM
Equities	3200	73,120.00	CALIFORNIA WTR SVC GROUP COM
Equities	2948	67,361.80	CALIFORNIA WTR SVC GROUP COM
Equities	3361	25,577.21	CALIX NETWORKS INC COMMON STOCK
Equities	16800	127,848.00	CALIX NETWORKS INC COMMON STOCK
Equities	3400	30,396.00	CALLAWAY GOLF CO COM
Equities	8317	74,353.98	CALLAWAY GOLF CO COM
Equities	62550	974,529.00	CALLIDUS SOFTWARE INC COM STK
Equities	4170	64,968.60	CALLIDUS SOFTWARE INC COM STK
Equities	2900	24,128.00	CALLON PETE CO DEL COM
Equities	32300	581,077.00	CALPINE CORP COM NEW STK
Equities	25247	454,193.53	CALPINE CORP COM NEW STK
Equities	109900	782,273.53	CALSONIC KANSEI NPV
Equities	19410	475,155.04	CALTEX AUSTRALIA NPV
Equities	62790	1,537,093.52	CALTEX AUSTRALIA NPV
Equities	919599	1.00	CALTUS PARTNERS III, LP
Equities	3900	171,366.00	CAMBREX CORP COM
Equities	24825	1,090,810.50	CAMBREX CORP COM
Equities	2325	102,160.50	CAMBREX CORP COM
Equities	827	32,004.90	CAMDEN NATL CORP COM
Equities	22900	1,701,012.00	CAMDEN PPTY TR SH BEN INT
Equities	6890	511,789.20	CAMDEN PPTY TR SH BEN INT
Equities	6577	488,539.56	CAMDEN PPTY TR SH BEN INT
Equities	13381	700,762.97	CAMERON INTL CORP COM STK
Equities	14562	762,611.94	CAMERON INTL CORP COM STK
Equities	23428	1,226,924.36	CAMERON INTL CORP COM STK
Equities	24928	1,187,819.20	CAMPBELL SOUP CO COM
Equities	13990	666,623.50	CAMPBELL SOUP CO COM
Equities	14115	672,579.75	CAMPBELL SOUP CO COM
Equities	7117	39,428.18	CAMPUS CREST CMNTYS INC COM
Equities	8400	1,345,803.20	CAN PACIFIC RYS COM NPV
Equities	4006281	11,500,753.00	CANAAN VII LP
Equities	5500	881,265.00	CANADIAN PAC RY LTD COM NPV
Equities	33200	649,809.99	CANON ELECTRONICS NPV
Equities	29000	943,836.06	CANON INC NPV
Equities	139000	4,523,903.89	CANON INC NPV
Equities	3383	181,565.61	CANTEL MEDICAL CORP COM
Equities	29510	2,595,994.70	CAP 1 FNCL COM
Equities	43274	3,806,813.78	CAP 1 FNCL COM
Equities	19132	1,683,042.04	CAP 1 FNCL COM
Equities	4377	127,239.39	CAP BK FINL CORP CL A COM CL A COM
Equities	1689	49,099.23	CAP BK FINL CORP CL A COM CL A COM
Equities	1100	16,797.00	CAP CY BK GROUP INC COM
Equities	3281	50,100.87	CAP CY BK GROUP INC COM
Equities	9992	883,633.10	CAP GEMINI EUR8
Equities	1300	69,771.00	CAPELLA ED CO COM
Equities	1149	61,666.83	CAPELLA ED CO COM
Equities	50771	988,512.65	CAPITA PLC ORD GBP0.02066666
Equities	122445	2,384,007.25	CAPITA PLC ORD GBP0.02066666
Equities	348200	403,410.32	CAPITACOMMERCIAL NPV (REIT)
Equities	223000	1,526,299.00	CAPITAL & COUNTIES PROPERTIES
Equities	1	1.00	CAPITAL PARTNERS HOLDINGS II-A, LP
Equities	1	1.00	CAPITAL RESOURCE PARTNERS IV, LP
Equities	2401	58,824.50	CAPITAL SR LIVING CORP COM
Equities	251600	653,991.83	CAPITALAND LTD NPV
Equities	540700	1,405,458.60	CAPITALAND LTD NPV
Equities	356200	568,756.03	CAPITALAND MALL TRUST
Equities	2716	32,700.64	CAPITOL FED FINL INC COM .
Equities	126755	1,526,130.20	CAPITOL FED FINL INC COM .
Equities	11053	133,078.12	CAPITOL FED FINL INC COM .
Equities	5800	64,380.00	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	5266	58,452.60	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	35187	14,451.30	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028
Equities	2390	99,495.70	CARBO CERAMICS INC COM
Equities	1807	75,225.41	CARBO CERAMICS INC COM
Equities	6400	3,193.60	CARDICA INC COM
Equities	4979	108,492.41	CARDINAL FINL CORP COM
Equities	2127	46,347.33	CARDINAL FINL CORP COM
Equities	17870	1,494,825.50	CARDINAL HLTH INC
Equities	25650	2,145,622.50	CARDINAL HLTH INC
Equities	28700	2,400,755.00	CARDINAL HLTH INC

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1625	42,981.25	CARDIOVASCULAR SYS INC DEL COM
Equities	2300	85,215.00	CARDTRONICS INC COM STK
Equities	3970	147,088.50	CARDTRONICS INC COM STK
Equities	5600	18,480.00	CAREER EDUCATION C COM USD0.01
Equities	5379	17,750.70	CAREER EDUCATION C COM USD0.01
Equities	2626	33,271.42	CARETRUST REIT INC COM
Equities	14248	363,064.05	CARL ZEISS MEDITEC NPV
Equities	2800	280,336.00	CARLISLE COMPANIES INC COM
Equities	5274	528,032.88	CARLISLE COMPANIES INC COM
Equities	3722025	1,839,986.00	CARLYLE PARTNERS IV, LP
Equities	7816281	4,145,239.00	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP
Equities	11700	774,657.00	CARMAX INC COM
Equities	16248	1,075,780.08	CARMAX INC COM
Equities	20600	1,363,926.00	CARMAX INC COM
Equities	1712	45,436.48	CARMIKE CINEMAS INC COM
Equities	116297	5,743,908.83	CARNIVAL CORP COM PAIRED
Equities	19517	963,944.63	CARNIVAL CORP COM PAIRED
Equities	17200	849,508.00	CARNIVAL CORP COM PAIRED
Equities	18360	906,800.40	CARNIVAL CORP COM PAIRED
Equities	34728	1,715,215.92	CARNIVAL CORP COM PAIRED
Equities	35300	1,743,467.00	CARNIVAL CORP COM PAIRED
Equities	7400	365,486.00	CARNIVAL CORP COM PAIRED
Equities	2000	77,360.00	CARPENTER TECH CORP COM
Equities	3051	118,012.68	CARPENTER TECH CORP COM
Equities	38534	-	CARREFOUR BANQUE EUR2.50 (STOCK DIVIDEND 07/07/2015)
Equities	14300	-	CARREFOUR BANQUE EUR2.50 (STOCK DIVIDEND 07/07/2015)
Equities	38534	1,233,081.27	CARREFOUR SA EUR2.50
Equities	14300	457,597.50	CARREFOUR SA EUR2.50
Equities	1500	35,820.00	CARRIAGE SERVICES INC COM
Equities	4996	246,003.04	CARRIZO OIL & GAS INC COM
Equities	1100	54,164.00	CARRIZO OIL & GAS INC COM
Equities	27275	1,343,021.00	CARRIZO OIL & GAS INC COM
Equities	3926	193,316.24	CARRIZO OIL & GAS INC COM
Equities	3685	391,715.50	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	2300	244,490.00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	3956	420,522.80	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	21208	2,254,410.40	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	1300	4,394.00	CARTESIAN INC COM
Equities	5865	30,380.70	CASCADE BANCORP COM NEW COM NEW
Equities	264	1,367.52	CASCADE BANCORP COM NEW COM NEW
Equities	3523	53,637.67	CASCADE MICROTECH INC COM
Equities	9390	52,677.90	CASELLA WASTE SYS INC CL A COM STK
Equities	4418	24,784.98	CASELLA WASTE SYS INC CL A COM STK
Equities	3100	296,794.00	CASEYS GEN STORES INC COM
Equities	3153	301,868.22	CASEYS GEN STORES INC COM
Equities	1090	28,547.10	CASH AMER INVTS INC COM
Equities	1754	45,937.26	CASH AMER INVTS INC COM
Equities	5600	146,664.00	CASH AMER INVTS INC COM
Equities	336	601.44	CASI PHARMACEUTICALS INC COM
Equities	87000	1,717,746.09	CASIO COMPUTER CO NPV
Equities	786	44,188.92	CASS INFORMATION SYS INC COM
Equities	338217	38,455.00	CASTILE VENTURES, L.P.
Equities	900	5,553.00	CASTLE A M & CO MRYLAND
Equities	3000	18,510.00	CASTLE A M & CO MRYLAND
Equities	3693722	1,260,808.00	CASTLE HARLAN PARTNERS IV, LP
Equities	14059	114,440.26	CASTLIGHT HEALTH INC CL B CL B
Equities	8916	261,506.28	CATALENT INC COM
Equities	16000	200,165.29	CATCHER TECHNOLOGY TWD10
Equities	1131000	1,975,753.94	CATHAY FINL HLDG TWD10
Equities	2900	94,105.00	CATHAY GENERAL BANCORP INC COM
Equities	6341	205,765.45	CATHAY GENERAL BANCORP INC COM
Equities	2500	96,900.00	CATO CORP NEW CL A CL A
Equities	1593	61,744.68	CATO CORP NEW CL A CL A
Equities	501	37,795.44	CAVCO INDS INC DEL COM STK
Equities	2300	158,263.00	CAVIUM INC COM
Equities	4909	337,788.29	CAVIUM INC COM
Equities	23506	226,597.84	CBIZ INC COM
Equities	5900	56,876.00	CBIZ INC COM
Equities	125510	1,209,916.40	CBIZ INC COM
Equities	1198	11,548.72	CBIZ INC COM
Equities	11465	185,733.00	CBL & ASSOC PPTYS INC COM
Equities	16480	266,976.00	CBL & ASSOC PPTYS INC COM
Equities	21394	1,224,164.68	CBOE HOLDINGS INC COM
Equities	6202	354,878.44	CBOE HOLDINGS INC COM

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	18200	673,400.00	CBRE GROUP INC CL A CL A
Equities	79701	2,948,937.00	CBRE GROUP INC CL A CL A
Equities	22387	828,319.00	CBRE GROUP INC CL A CL A
Equities	27288	1,009,656.00	CBRE GROUP INC CL A CL A
Equities	10900	403,300.00	CBRE GROUP INC CL A CL A
Equities	114238	4,226,806.00	CBRE GROUP INC CL A CL A
Equities	27400	1,520,700.00	CBS CORP NEW CL B
Equities	48649	2,700,019.50	CBS CORP NEW CL B
Equities	35363	1,962,646.50	CBS CORP NEW CL B
Equities	21156	1,174,158.00	CBS CORP NEW CL B
Equities	584	1,839.60	CCA INDS INC COM
Equities	12542	677,017.16	CDK GLOBAL INC COM
Equities	111100	3,017,476.00	CDN NAT RES LTD COM CDN NAT RES COM STK
Equities	36500	991,340.00	CDN NAT RES LTD COM CDN NAT RES COM STK
Equities	58515	1,589,834.43	CDN NATURAL RESOURCES COMMON STOCK
Equities	50400	1,369,352.40	CDN NATURAL RESOURCES COMMON STOCK
Equities	24400	662,940.45	CDN NATURAL RESOURCES COMMON STOCK
Equities	23856	648,160.13	CDN NATURAL RESOURCES COMMON STOCK
Equities	39500	1,073,202.77	CDN NATURAL RESOURCES COMMON STOCK
Equities	10130	347,256.40	CDW CORP COM
Equities	2100	182,826.00	CEB INC COM
Equities	2434	211,904.04	CEB INC COM
Equities	1861	21,085.13	CECO ENVIRONMENTAL CORP COM
Equities	2100	13,440.00	CEDAR REALTY TRUST INC
Equities	5071	32,454.40	CEDAR REALTY TRUST INC
Equities	1158	23,947.44	CELADON GROUP INC COM
Equities	16525	1,187,817.00	CELANESE CORP DEL COM SER A STK
Equities	7400	531,912.00	CELANESE CORP DEL COM SER A STK
Equities	11838	850,915.44	CELANESE CORP DEL COM SER A STK
Equities	16800	1,207,584.00	CELANESE CORP DEL COM SER A STK
Equities	12730	1,473,306.55	CELGENE CORP COM
Equities	3080	356,463.80	CELGENE CORP COM
Equities	23400	2,708,199.00	CELGENE CORP COM
Equities	46642	5,398,111.87	CELGENE CORP COM
Equities	61642	7,134,136.87	CELGENE CORP COM
Equities	31360	3,629,449.60	CELGENE CORP COM
Equities	9056	1,048,096.16	CELGENE CORP COM
Equities	16533	416,962.26	CELLEX THERAPEUTICS INC NEW COM STK
Equities	2700	68,094.00	CELLEX THERAPEUTICS INC NEW COM STK
Equities	7813	197,043.86	CELLEX THERAPEUTICS INC NEW COM STK
Equities	440	290.40	CEL-SCI CORP COM
Equities	2819	96,860.84	CEMPRA INC COM
Equities	100	3,436.00	CEMPRA INC COM
Equities	2426	83,357.36	CEMPRA INC COM
Equities	600	6,846.00	CENT GARDEN & PET CO CL A
Equities	5500	442,200.00	CENTENE CORP DEL COM
Equities	9278	745,951.20	CENTENE CORP DEL COM
Equities	27600	2,219,040.00	CENTENE CORP DEL COM
Equities	27600	525,228.00	CENTERPOINT ENERGY INC COM
Equities	33628	639,940.84	CENTERPOINT ENERGY INC COM
Equities	7061	95,394.11	CENTERSTATE BANKS INC
Equities	4600	830,981.08	CENTRAL JAPAN RLWY NPV
Equities	15400	2,781,980.14	CENTRAL JAPAN RLWY NPV
Equities	75	1,781.25	CENTRAL PAC FINL CORP COM NEW
Equities	3041	72,223.75	CENTRAL PAC FINL CORP COM NEW
Equities	2900	30,247.00	CENTURY ALUM CO COM
Equities	4305	44,901.15	CENTURY ALUM CO COM
Equities	33001	969,569.38	CENTURYLINK INC COM
Equities	43584	1,280,497.92	CENTURYLINK INC COM
Equities	500	20,330.00	CENTY BANCORP INC MASS CL A NON VTG
Equities	2100	4,452.00	CENVEO INC COM
Equities	7388	15,662.56	CENVEO INC COM
Equities	3200	195,680.00	CEPHEID INC COM
Equities	5122	313,210.30	CEPHEID INC COM
Equities	15720	1,085,623.20	CERNER CORP COM
Equities	44425	3,067,990.50	CERNER CORP COM
Equities	23554	1,626,639.24	CERNER CORP COM
Equities	8395	579,758.70	CERNER CORP COM
Equities	7100	490,326.00	CERNER CORP COM
Equities	17172	89,122.68	CERUS CORP COM
Equities	3200	16,608.00	CERUS CORP COM
Equities	349	296.65	CESCA THERAPEUTICS INC COM
Equities	0	-	CESP-COMPANHIA ENE PRF NPV 'B'
Equities	2123	41,249.89	CEVA INC COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	89137369	1,299,688,891.24	CF BLACKROCK ACWI EX-US SUDAN FREE EQUITY
Equities	16138676	266,424,945.58	CF BLACKROCK DEVELOPED REAL ESTATE INDEX NON LENDABLE FUND
Equities	1028546	17,027,539.03	CF BLACKROCK EMERGING MARKETS SUDAN FREE
Equities	14503659	467,667,839.63	CF BLACKROCK INTERNATIONAL ALPHA TILTS FD
Equities	3658197	157,424,508.88	CF BLACKROCK MSCI EMERGING MARKET FREE FD
Equities	2167519	123,016,173.81	CF BLACKROCK U.S REAL ESTATE SEC FD A
Equities	16350	1,050,978.00	CF INDS HLDGS INC COM
Equities	8595	552,486.60	CF INDS HLDGS INC COM
Equities	11855	762,039.40	CF INDS HLDGS INC COM
Equities	18675	1,200,429.00	CF INDS HLDGS INC COM
Equities	63535	4,084,029.80	CF INDS HLDGS INC COM
Equities	7700	956,167.48	CFE NPV
Equities	33800	1,322,543.95	CGI GROUP INC 'A'SUB-VTG NPV
Equities	22439	178,390.05	CHAMBERS STR PPTYS COM
Equities	3800	26.60	CHAMPION ENTERPRISES INC COM
Equities	12881	153,927.95	CHANNELADVISOR CORP COM
Equities	1284	15,343.80	CHANNELADVISOR CORP COM
Equities	1312	1,981.12	CHARLES & COLVARD LTD COM
Equities	4180	294,021.20	CHARLES RIV LABORATORIES INTL INC COM
Equities	3230	227,198.20	CHARLES RIV LABORATORIES INTL INC COM
Equities	3200	114,400.00	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	41990	1,501,142.50	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	2756	98,527.00	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	8907	318,425.25	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	4500	770,625.00	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	6465	1,107,131.25	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	1420	56,445.00	CHASE CORP COM
Equities	1132	29,964.04	CHATHAM LODGING TR COM
Equities	9840	8,762.52	CHC GROUP LTD COM USD0.0001
Equities	7258	577,373.90	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	2250	178,987.50	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	7420	590,261.00	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	1900	19,342.00	CHECKPOINT SYS INC COM STK USD0.10
Equities	4505	45,860.90	CHECKPOINT SYS INC COM STK USD0.10
Equities	2343	127,775.50	CHEESECAKE FACTORY INC COM
Equities	4300	234,500.50	CHEESECAKE FACTORY INC COM
Equities	2790	152,152.65	CHEESECAKE FACTORY INC COM
Equities	1910	40,568.40	CHEFS' WAREHOUSE HOLDINGS IN
Equities	127250	997,640.00	CHEGG INC COM
Equities	9423	73,876.32	CHEGG INC COM
Equities	1000	131,100.00	CHEMED CORP NEW COM
Equities	1029	134,901.90	CHEMED CORP NEW COM
Equities	2100	69,426.00	CHEMICAL FINL CORP COM
Equities	2481	82,021.86	CHEMICAL FINL CORP COM
Equities	7260	205,530.60	CHEMTURA CORP COM NEW
Equities	47230	1,337,081.30	CHEMTURA CORP COM NEW
Equities	5207	147,410.17	CHEMTURA CORP COM NEW
Equities	6635	459,540.10	CHENIERE ENERGY INC COM NEW
Equities	12400	858,824.00	CHENIERE ENERGY INC COM NEW
Equities	17099	1,184,276.74	CHENIERE ENERGY INC COM NEW
Equities	75	2,113.50	CHEROKEE INC DEL NEW COM
Equities	1071	771,120.00	CHES ENERGY CORP CUM PFD 5.75% CONV SER A
Equities	35175	1,072,134.00	CHES LODGING TR SH BEN INT
Equities	4420	134,721.60	CHES LODGING TR SH BEN INT
Equities	3845	207,053.25	CHES UTILS CORP COM
Equities	1923	103,553.55	CHES UTILS CORP COM
Equities	41460	463,108.20	CHESAPEAKE ENERGY CORP COM
Equities	38457	429,564.69	CHESAPEAKE ENERGY CORP COM
Equities	5624	3,827,835.00	CHESAPEAKE ENERGY CORP PFD 5.75
Equities	17000	132,008.18	CHEUNG KONG INFSTR HKD1
Equities	57000	442,615.66	CHEUNG KONG INFSTR HKD1
Equities	158700	1,232,335.17	CHEUNG KONG INFSTR HKD1
Equities	19470	1,878,270.90	CHEVRON CORP COM
Equities	107590	10,379,207.30	CHEVRON CORP COM
Equities	145642	14,050,083.74	CHEVRON CORP COM
Equities	38430	3,707,342.10	CHEVRON CORP COM
Equities	67444	6,506,322.68	CHEVRON CORP COM
Equities	15737	1,518,148.39	CHEVRON CORP COM
Equities	200	5,600.00	CHGO RIVET & MACH CO COM
Equities	7101	355,334.04	CHICAGO BRDG & IRON CO N V COM NV
Equities	10100	167,963.00	CHICOS FAS INC COM
Equities	12741	211,882.83	CHICOS FAS INC COM
Equities	1200	78,492.00	CHILDRENS PL INC NEW COM
Equities	9175	600,136.75	CHILDRENS PL INC NEW COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2046	133,828.86	CHILDRENS PL INC NEW COM
Equities	14000	191,940.00	CHIMERA INVT CORP COM NEW COM NEW
Equities	16402	224,871.42	CHIMERA INVT CORP COM NEW COM NEW
Equities	3001	138,646.20	CHIMERIX INC COM
Equities	14800	1,704,368.00	CHINA BIOLOGIC PRODS INC COM
Equities	1762900	1,609,964.72	CHINA CONSTRUCTION BANK'H'CN1
Equities	1510300	1,379,278.30	CHINA CONSTRUCTION BANK'H'CN1
Equities	272000	487,684.70	CHINA EVERBRIGHT INTERNATIONAL LTD
Equities	248000	1,079,644.76	CHINA LIFE INSURANCE CO 'H' CNY1
Equities	1507000	1,675,621.57	CHINA LONGYUAN PWR 'H'CN1
Equities	156000	777,731.20	CHINA MENGNIU DAIR HKD0.1
Equities	157488	555,597.42	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	200000	705,574.29	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	337200	1,189,598.26	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	1821400	1,388,507.52	CHINA POWER INTL NPV
Equities	153500	237,203.24	CHINA RAILWAY CONS 'H'CN1
Equities	84000	272,503.89	CHINA RESOURCES LAND HKD0.10
Equities	157000	234,511.23	CHINA SHINEWAY PHA HKD0.1
Equities	73600	264,398.17	CHINA TAIPING INSU NPV
Equities	1759000	1,032,363.54	CHINA TELECOM CORP LTD 'H'CN1
Equities	98000	241,190.32	CHINA VANKE CO COM STK
Equities	555	335,769.45	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	495	299,470.05	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	1300	786,487.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	4658	2,818,043.42	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	2404	1,454,395.96	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	500	302,495.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	1800	97,650.00	CHOICE HOTELS INTL INC COM
Equities	3108	168,609.00	CHOICE HOTELS INTL INC COM
Equities	7300	396,025.00	CHOICE HOTELS INTL INC COM
Equities	1700	331,663.93	CHRISTIAN DIOR SE EUR2
Equities	5630	1,098,392.89	CHRISTIAN DIOR SE EUR2
Equities	6300	1,229,107.50	CHRISTIAN DIOR SE EUR2
Equities	2800	11,228.00	CHRISTOPHER & BANKS CORP COM
Equities	591	2,369.91	CHRISTOPHER & BANKS CORP COM
Equities	9792727	5,297,443.00	CHS PRIVATE EQUITY V LP 6-011467
Equities	4424214	2,088,405.00	CHS PRIVATE EQUITY V LP 6-011478
Equities	9570	910,489.80	CHUBB CORP COM
Equities	17920	1,704,908.80	CHUBB CORP COM
Equities	63800	951,277.73	CHUBU ELECTRIC POWER CO INC NPV
Equities	55600	1,919,748.29	CHUGAI PHARMACY CO. LTD NPV
Equities	5280	428,366.40	CHURCH & DWIGHT INC COM
Equities	9767	792,396.71	CHURCH & DWIGHT INC COM
Equities	700	87,535.00	CHURCHILL DOWNS INC COM
Equities	781	97,664.05	CHURCHILL DOWNS INC COM
Equities	2124	56,901.96	CHUYS HOLDINGS INC COM USD0.01
Equities	19700	530,193.44	CI FINANCIAL CORP COMSTK
Equities	31393	138,552.03	CIA SANEAMENTO MIN COM NPV
Equities	5959	20,558.55	CIBER INC COM
Equities	6	-	CIBL INC RESTRICTED COM STK
Equities	40442	1,814,585.46	CIE DE ST-GOBAIN EUR4
Equities	95500	1,347,157.48	CIELO SA COM NPV
Equities	4000	94,720.00	CIENA CORP COM NEW
Equities	48700	1,153,216.00	CIENA CORP COM NEW
Equities	8640	204,595.20	CIENA CORP COM NEW
Equities	10800	255,744.00	CIENA CORP COM NEW
Equities	315	2,497.95	CIFC CORP COM
Equities	17760	2,877,120.00	CIGNA CORPORATION
Equities	11000	1,782,000.00	CIGNA CORPORATION
Equities	15080	2,442,960.00	CIGNA CORPORATION
Equities	20047	3,247,614.00	CIGNA CORPORATION
Equities	34052	5,516,424.00	CIGNA CORPORATION
Equities	12200	1,976,400.00	CIGNA CORPORATION
Equities	445	7,863.15	CIM COML TR CORP COM
Equities	4090	451,167.90	CIMAREX ENERGY CO COM
Equities	7038	776,361.78	CIMAREX ENERGY CO COM
Equities	3600	397,116.00	CIMAREX ENERGY CO COM
Equities	1200	100,992.00	CIMPRESS N.V CMN STK
Equities	18634	71,181.88	CIN BELL INC NEW COM STK
Equities	7200	361,296.00	CIN FNCL CORP COM
Equities	11928	598,547.04	CIN FNCL CORP COM
Equities	5700	228,969.00	CINEMARK HLDGS INC COM
Equities	8971	360,365.07	CINEMARK HLDGS INC COM
Equities	14600	586,482.00	CINEMARK HLDGS INC COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4200	355,278.00	CINTAS CORP COM
Equities	6881	582,063.79	CINTAS CORP COM
Equities	22504	1,903,613.36	CINTAS CORP COM
Equities	544197	578,452.49	CIR-COMPAGNIE INDS EURO.50
Equities	1700	92,701.00	CIRCOR INTL INC COM
Equities	22380	1,220,381.40	CIRCOR INTL INC COM
Equities	1899	103,552.47	CIRCOR INTL INC COM
Equities	2700	91,881.00	CIRRUS LOGIC INC COM
Equities	4848	164,977.44	CIRRUS LOGIC INC COM
Equities	5200	176,956.00	CIRRUS LOGIC INC COM
Equities	151995	4,173,782.70	CISCO SYSTEMS INC
Equities	68940	1,893,092.40	CISCO SYSTEMS INC
Equities	281000	7,716,260.00	CISCO SYSTEMS INC
Equities	395497	10,860,347.62	CISCO SYSTEMS INC
Equities	32350	888,331.00	CISCO SYSTEMS INC
Equities	236608	6,497,255.68	CISCO SYSTEMS INC
Equities	71852	1,973,055.92	CISCO SYSTEMS INC
Equities	9200	427,708.00	CIT GROUP INC NEW COM NEW COM NEW
Equities	13629	633,612.21	CIT GROUP INC NEW COM NEW COM NEW
Equities	30150	1,401,673.50	CIT GROUP INC NEW COM NEW COM NEW
Equities	800	19,360.00	CITI TRENDS INC COM ORD USD1
Equities	1523	36,856.60	CITI TRENDS INC COM ORD USD1
Equities	89851	4,963,369.24	CITIGROUP INC COM NEW COM NEW
Equities	90500	4,999,220.00	CITIGROUP INC COM NEW COM NEW
Equities	179710	9,927,180.40	CITIGROUP INC COM NEW COM NEW
Equities	235827	13,027,083.48	CITIGROUP INC COM NEW COM NEW
Equities	42900	2,369,796.00	CITIGROUP INC COM NEW COM NEW
Equities	42641	2,355,488.84	CITIGROUP INC COM NEW COM NEW
Equities	90880	5,020,211.20	CITIGROUP INC COM NEW COM NEW
Equities	40200	1,097,862.00	CITIZENS FINL GROUP INC COM
Equities	800	21,848.00	CITIZENS FINL GROUP INC COM
Equities	21895	597,952.45	CITIZENS FINL GROUP INC COM
Equities	52300	1,428,313.00	CITIZENS FINL GROUP INC COM
Equities	6500	48,490.00	CITIZENS INC CL A
Equities	7252	54,099.92	CITIZENS INC CL A
Equities	8880	623,020.80	CITRIX SYS INC COM
Equities	53550	3,757,068.00	CITRIX SYS INC COM
Equities	12335	865,423.60	CITRIX SYS INC COM
Equities	14795	1,038,017.20	CITRIX SYS INC COM
Equities	34500	250,582.99	CITY DEVELOPMENTS LTD
Equities	900	44,325.00	CITY HLDG CO COM
Equities	908	44,719.00	CITY HLDG CO COM
Equities	2890	261,227.10	CITY NATL CORP COM
Equities	3766	340,408.74	CITY NATL CORP COM
Equities	134260	1,972,539.87	CK HUTCHISON HLDGS HKD1
Equities	46000	675,829.24	CK HUTCHISON HLDGS HKD1
Equities	164566	2,417,793.81	CK HUTCHISON HLDGS HKD1
Equities	7500	110,189.55	CK HUTCHISON HLDGS HKD1
Equities	171684	2,522,371.04	CK HUTCHISON HLDGS HKD1
Equities	25000	367,298.50	CK HUTCHISON HLDGS HKD1
Equities	113500	1,667,535.20	CK HUTCHISON HLDGS HKD1
Equities	49855	413,499.62	CK PROPERTY LTD HKD1
Equities	134260	1,113,558.51	CK PROPERTY LTD HKD1
Equities	164566	1,364,917.84	CK PROPERTY LTD HKD1
Equities	100000	829,404.52	CK PROPERTY LTD HKD1
Equities	7500	62,205.34	CK PROPERTY LTD HKD1
Equities	171684	1,423,954.85	CK PROPERTY LTD HKD1
Equities	25000	207,351.13	CK PROPERTY LTD HKD1
Equities	141400	1,172,777.99	CK PROPERTY LTD HKD1
Equities	3900	242,736.00	CLARCOR INC COM
Equities	24600	1,531,104.00	CLARCOR INC COM
Equities	5594	348,170.56	CLARCOR INC COM
Equities	73199	1,500,714.61	CLARIANT AG CHF3.70 (REGD)
Equities	1	1.00	CLAYTON DUBILIER & RICE FD VI, LP
Equities	3634336	4,177,935.00	CLAYTON, DUBILIER & RICE FUND VII, LP
Equities	2200	12,364.00	CLEAN ENERGY FUELS CORP COM
Equities	5498	30,898.76	CLEAN ENERGY FUELS CORP COM
Equities	1900	102,106.00	CLEAN HBRS INC COM
Equities	4600	247,204.00	CLEAN HBRS INC COM
Equities	1900	19,247.00	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	4383	44,399.79	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	7239	115,172.49	CLEARFIELD INC COM
Equities	2300	36,593.00	CLEARFIELD INC COM
Equities	1428	81,824.40	CLEARWATER PAPER CORP COM STK

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1580	90,534.00	CLEARWATER PAPER CORP COM STK
Equities	1700	91,545.00	CLECO CORP NEW COM
Equities	5068	272,911.80	CLECO CORP NEW COM
Equities	8580	37,151.40	CLIFFS NAT RES INC COM STK
Equities	13707	59,351.31	CLIFFS NAT RES INC COM STK
Equities	3622	50,671.78	CLIFTON BANCORP INC COM
Equities	3670	381,753.40	COLOROX CO COM
Equities	9574	995,887.48	COLOROX CO COM
Equities	9808	1,020,228.16	COLOROX CO COM
Equities	4000	18,640.00	CLOUD PEAK ENERGY INC COM
Equities	6381	29,735.46	CLOUD PEAK ENERGY INC COM
Equities	1500	131,820.00	CLOVIS ONCOLOGY INC
Equities	2070	181,911.60	CLOVIS ONCOLOGY INC
Equities	91000	773,539.03	CLP HOLDINGS NPV
Equities	68629	1,638,860.52	CLUBCORP HLDGS INC COM
Equities	4327	103,328.76	CLUBCORP HLDGS INC COM
Equities	63200	5,881,392.00	CME GROUP INC COM STK
Equities	13785	1,282,832.10	CME GROUP INC COM STK
Equities	24703	2,298,861.18	CME GROUP INC COM STK
Equities	7900	735,174.00	CME GROUP INC COM STK
Equities	5805	365,540.85	CMNTY HLTH SYS INC NEW COM
Equities	9574	602,874.78	CMNTY HLTH SYS INC NEW COM
Equities	12600	401,184.00	CMS ENERGY CORP COM
Equities	20950	667,048.00	CMS ENERGY CORP COM
Equities	19100	608,144.00	CMS ENERGY CORP COM
Equities	2100	80,241.00	CNA FNCL CORP COM
Equities	2369	90,519.49	CNA FNCL CORP COM
Equities	17900	683,959.00	CNA FNCL CORP COM
Equities	25256	463,447.60	CNO FINL GROUP INC COM
Equities	9700	177,995.00	CNO FINL GROUP INC COM
Equities	15300	280,755.00	CNO FINL GROUP INC COM
Equities	2200	13,750.00	CNSMR PORTFOLIO SVCS DEL
Equities	141200	4,886,932.00	COACH INC COM
Equities	17400	602,214.00	COACH INC COM
Equities	20638	714,281.18	COACH INC COM
Equities	45705	1,581,850.05	COACH INC COM
Equities	172675	1,676,674.25	COBALT INTL ENERGY INC COM
Equities	25759	250,119.89	COBALT INTL ENERGY INC COM
Equities	11000	1,114,437.50	COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD
Equities	2600	33,982.00	COBIZ FINL INC COM STK
Equities	2250	29,407.50	COBIZ FINL INC COM STK
Equities	565	85,354.55	COCA COLA BOTTLING CO CONS COM
Equities	600	90,642.00	COCA COLA BOTTLING CO CONS COM
Equities	250	37,767.50	COCA COLA BOTTLING CO CONS COM
Equities	40440	1,586,461.20	COCA COLA CO COM
Equities	35910	1,408,749.30	COCA COLA CO COM
Equities	224240	8,796,935.20	COCA COLA CO COM
Equities	305457	11,983,078.11	COCA COLA CO COM
Equities	52138	2,045,373.74	COCA COLA CO COM
Equities	12600	547,344.00	COCA-COLA ENTERPRISES INC NEW COM
Equities	16572	719,887.68	COCA-COLA ENTERPRISES INC NEW COM
Equities	27600	1,198,944.00	COCA-COLA ENTERPRISES INC NEW COM
Equities	5201558	41,882.00	CODE HENNESSY & SIMMONS III, LP
Equities	3717716	20,052.00	CODE HENNESSY & SIMMONS IV, LP
Equities	561	2,182.29	CODEXIS INC COM
Equities	1309	5,092.01	CODEXIS INC COM
Equities	589	11,915.47	CODORUS VY BANCORP INC COM
Equities	5900	33,689.00	COEUR MNG INC COM NEW COM NEW
Equities	8381	47,855.51	COEUR MNG INC COM NEW COM NEW
Equities	2400	81,216.00	COGENT COMMUNICATIONS HLDGS INC
Equities	4191	141,823.44	COGENT COMMUNICATIONS HLDGS INC
Equities	940	1,522.80	COGENTIX MED INC COM
Equities	3900	187,590.00	COGNEX CORP COM
Equities	7439	357,815.90	COGNEX CORP COM
Equities	15230	930,400.70	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	49800	3,042,282.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	31800	1,942,662.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	47348	2,892,489.32	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	35400	2,162,586.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	10800	659,772.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	800	27,264.00	COHEN & STEERS INC COM
Equities	2200	74,976.00	COHEN & STEERS INC COM
Equities	1500	95,220.00	COHERENT INC COM
Equities	2096	133,054.08	COHERENT INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1700	22,491.00	COHU INC COM
Equities	4200	55,566.00	COHU INC COM
Equities	3100	143,065.00	COLFAX CORP COM US .01
Equities	8231	379,860.65	COLFAX CORP COM US .01
Equities	23265	1,521,763.65	COLGATE-PALMOLIVE CO COM
Equities	14995	980,822.95	COLGATE-PALMOLIVE CO COM
Equities	27340	1,788,309.40	COLGATE-PALMOLIVE CO COM
Equities	46340	3,031,099.40	COLGATE-PALMOLIVE CO COM
Equities	66081	4,322,358.21	COLGATE-PALMOLIVE CO COM
Equities	6734	440,470.94	COLGATE-PALMOLIVE CO COM
Equities	40	27.62	COLLABRX INC COM STK
Equities	1375	27,417.50	COLLECTORS UNIVERSE INC COM NEW STK
Equities	8900	-	COLONIAL BANCGROUP INC COM
Equities	9019	204,280.35	COLONY CAPITAL INC
Equities	29453	1,931,625.51	COLOPLAST DKK1 B
Equities	2213	72,011.02	COLUMBIA BKG SYS INC COM
Equities	47080	1,531,983.20	COLUMBIA BKG SYS INC COM
Equities	4481	145,811.74	COLUMBIA BKG SYS INC COM
Equities	-4400	(126,720.00)	COLUMBIA PIPELINE GROUP INC COM
Equities	-2200	(63,360.00)	COLUMBIA PIPELINE GROUP INC COM
Equities	600	14,730.00	COLUMBIA PPTY TR INC COM NEW STK
Equities	11098	272,455.90	COLUMBIA PPTY TR INC COM NEW STK
Equities	3882	234,705.72	COLUMBIA SPORTSWEAR CO COM
Equities	1400	84,644.00	COLUMBIA SPORTSWEAR CO COM
Equities	13300	804,118.00	COLUMBIA SPORTSWEAR CO COM
Equities	2792	168,804.32	COLUMBIA SPORTSWEAR CO COM
Equities	600	36,276.00	COLUMBIA SPORTSWEAR CO COM
Equities	1700	42,500.00	COLUMBUS MCKINNON CORP N Y COM
Equities	1577	39,425.00	COLUMBUS MCKINNON CORP N Y COM
Equities	-1000000	(395.10)	COM P OP CHASUS33 101.76953125 07-07-20153175GG500
Equities	-1000000	(1,043.50)	COM P OP CHASUS33 102.27734375 07-07-20153175GG435
Equities	-2000000	(1,488.00)	COM P OP CSFPGB2L 102.1015625 07-07-2015 3175GG260
Equities	41705	2,508,138.70	COMCAST CORP NEW-CL A
Equities	31000	1,864,340.00	COMCAST CORP NEW-CL A
Equities	11475	690,106.50	COMCAST CORP NEW-CL A
Equities	102600	6,170,364.00	COMCAST CORP NEW-CL A
Equities	195956	11,784,793.84	COMCAST CORP NEW-CL A
Equities	78350	4,711,969.00	COMCAST CORP NEW-CL A
Equities	128333	7,717,946.62	COMCAST CORP NEW-CL A
Equities	51700	3,109,238.00	COMCAST CORP NEW-CL A
Equities	1864	95,660.48	COMERICA INC COM
Equities	13529	694,308.28	COMERICA INC COM
Equities	29400	1,508,808.00	COMERICA INC COM
Equities	1700	87,244.00	COMERICA INC COM
Equities	2245	51,522.75	COMFORT SYS USA INC COM
Equities	3800	87,210.00	COMFORT SYS USA INC COM
Equities	1080	24,786.00	COMFORT SYS USA INC COM
Equities	146600	340,778.31	COMFORTDELGRO CORP LTD
Equities	6800	109,344.00	COML METALS CO COM
Equities	10376	166,846.08	COML METALS CO COM
Equities	7136	333,750.72	COMM BANCSHARES INC COM
Equities	8304	388,378.08	COMM BANCSHARES INC COM
Equities	800	5,768.00	COMMERCIAL VEH GROUP INC COM
Equities	4003	28,861.63	COMMERCIAL VEH GROUP INC COM
Equities	40100	512,249.57	COMMERZBANK AG NPV
Equities	36900	471,371.80	COMMERZBANK AG NPV
Equities	13176	168,314.22	COMMERZBANK AG NPV
Equities	34673	2,268,686.18	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	4257	278,539.41	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	13930	911,452.67	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	1700	51,867.00	COMMSCOPE HLDG CO INC COM
Equities	10228	312,056.28	COMMSCOPE HLDG CO INC COM
Equities	7903	195,362.16	COMMUNICATIONS SALES & LEASING INC COM
Equities	10669	263,737.68	COMMUNICATIONS SALES & LEASING INC COM
Equities	1800	18,918.00	COMMUNICATIONS SYS INC COM
Equities	2500	94,425.00	COMMUNITY BK SYS INC COM
Equities	3400	128,418.00	COMMUNITY BK SYS INC COM
Equities	1100	38,357.00	COMMUNITY TR BANCORP INC COM
Equities	557	19,422.59	COMMUNITY TR BANCORP INC COM
Equities	149	1,604.73	COMMUNITYONE BANCORP COM USD2.50
Equities	1600	67,856.00	COMMVAULT SYS INC COM STK
Equities	4242	179,903.22	COMMVAULT SYS INC COM STK
Equities	40442	-	COMPAGNIE DE ST-GOBAIN EUR4 (STOCK DIVIDEND 24/06/2015)
Equities	44000	728,663.34	COMPASS GROUP PLC ORD GBP0.10625

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	74000	1,225,479.25	COMPASS GROUP PLC ORD GBPO.10625
Equities	2100	172,494.00	COMPASS MINERALS INTL INC COM
Equities	2162	177,586.68	COMPASS MINERALS INTL INC COM
Equities	1000	53,420.00	COMPUTER PROGRAMS & SYS INC COM
Equities	921	49,199.82	COMPUTER PROGRAMS & SYS INC COM
Equities	5990	393,183.60	COMPUTER SCI CORP COM
Equities	10804	709,174.56	COMPUTER SCI CORP COM
Equities	12774	98,615.28	COMPUTER TASK GROUP INC COM
Equities	96	741.12	COMPUTER TASK GROUP INC COM
Equities	1700	19,380.00	COMPX INTL INC CL A
Equities	1000	11,400.00	COMPX INTL INC CL A
Equities	2400	127,824.00	COMSCORE INC COM
Equities	24300	1,294,218.00	COMSCORE INC COM
Equities	2425	129,155.50	COMSCORE INC COM
Equities	2800	149,128.00	COMSCORE INC COM
Equities	2900	9,657.00	COMSTOCK RES INC COM NEW COM NEW
Equities	4774	15,897.42	COMSTOCK RES INC COM NEW COM NEW
Equities	2390	69,429.50	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	744	21,613.20	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	7474	150,077.92	COMVERSE INC
Equities	1721	34,557.68	COMVERSE INC
Equities	29000	1,267,880.00	CONAGRA FOODS INC
Equities	33039	1,444,465.08	CONAGRA FOODS INC
Equities	31795	1,390,077.40	CONAGRA FOODS INC
Equities	23100	1,009,932.00	CONAGRA FOODS INC
Equities	26400	3,005,904.00	CONCHO RES INC COM STK
Equities	5000	569,300.00	CONCHO RES INC COM STK
Equities	19049	2,168,919.14	CONCHO RES INC COM STK
Equities	9245	1,052,635.70	CONCHO RES INC COM STK
Equities	2500	284,650.00	CONCHO RES INC COM STK
Equities	1240	7,688.00	CONCURRENT COMPUTER CORP NEW COM PAR \$.01 STK
Equities	1400	81,578.00	CONMED CORP COM
Equities	15100	879,877.00	CONMED CORP COM
Equities	2123	123,707.21	CONMED CORP COM
Equities	1450	49,532.00	CONNECTICUT WTR SVC INC COM
Equities	3010	64,805.30	CONNECTONE BANCORP INC NEW COM
Equities	95	2,045.35	CONNECTONE BANCORP INC NEW COM
Equities	1300	51,610.00	CONNS INC COM
Equities	2478	98,376.60	CONNS INC COM
Equities	71730	4,404,939.30	CONOCOPHILLIPS COM
Equities	95337	5,854,645.17	CONOCOPHILLIPS COM
Equities	6100	374,601.00	CONOCOPHILLIPS COM
Equities	10920	632,049.60	CONS EDISON INC COM
Equities	22889	1,324,815.32	CONS EDISON INC COM
Equities	34450	1,993,966.00	CONS EDISON INC COM
Equities	22055	479,475.70	CONSOL ENERGY INC COM
Equities	11700	254,358.00	CONSOL ENERGY INC COM
Equities	16853	366,384.22	CONSOL ENERGY INC COM
Equities	6400	139,136.00	CONSOL ENERGY INC COM
Equities	1600	33,616.00	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	4364	91,687.64	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	1200	69,168.00	CONSOLIDATED TOMOKA LD CO COM STK
Equities	500	14,380.00	CONSTANT CONTACT INC COM STK
Equities	2620	75,351.20	CONSTANT CONTACT INC COM STK
Equities	8800	1,020,976.00	CONSTELLATION BRANDS INC CL A CL A
Equities	13015	1,510,000.30	CONSTELLATION BRANDS INC CL A CL A
Equities	3290	658.82	CONSTELLATION SOFT COM NPV 15/09/2015
Equities	2800	1,112,105.41	CONSTELLATION SOFT COM STK NPV
Equities	980	389,236.89	CONSTELLATION SOFT COM STK NPV
Equities	3200	1,270,977.61	CONSTELLATION SOFT COM STK NPV
Equities	3290	1,306,723.86	CONSTELLATION SOFT COM STK NPV
Equities	1144	19,299.28	CONTAINER STORE GROUP INC COM
Equities	400	4,908.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	1300	15,951.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	8541	2,019,852.20	CONTINENTAL AG ORD NPV
Equities	8400	1,986,507.26	CONTINENTAL AG ORD NPV
Equities	2460	581,762.84	CONTINENTAL AG ORD NPV
Equities	8130	1,922,655.24	CONTINENTAL AG ORD NPV
Equities	3605	76,389.95	CONTINENTAL BLDG PRODS INC COM
Equities	22063	935,250.57	CONTINENTAL RES INC COM
Equities	6900	292,491.00	CONTINENTAL RES INC COM
Equities	7584	321,485.76	CONTINENTAL RES INC COM
Equities	4500	190,755.00	CONTINENTAL RES INC COM
Equities	4890	8,068.50	CONTRA LEAP WIRELESS NPV

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5500	9,075.00	CONTRA LEAP WIRELESS NPV
Equities	12000	106,680.00	CONTROL4 CORP COM
Equities	388	9,723.28	CONVENANT TRANSN GROUP INC CL A
Equities	7700	196,273.00	CONVERGYS CORP DE COM
Equities	8543	217,761.07	CONVERGYS CORP DE COM
Equities	3200	122,784.00	CON-WAY INC COM STK
Equities	5128	196,761.36	CON-WAY INC COM STK
Equities	2200	391,534.00	COOPER COS INC COM NEW
Equities	3732	664,184.04	COOPER COS INC COM NEW
Equities	5000	169,150.00	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	5161	174,596.63	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	757	46,532.79	COOPER-STANDARD HOLDING COM
Equities	1549	95,217.03	COOPER-STANDARD HOLDING COM
Equities	14862	1,227,452.58	COPA HOLDINGS SA COM STK
Equities	2292	189,296.28	COPA HOLDINGS SA COM STK
Equities	10460	371,120.80	COPART INC COM
Equities	9512	337,485.76	COPART INC COM
Equities	23751	2,708,564.04	CORE LABORATORIES NV NLG0.03
Equities	3170	361,506.80	CORE LABORATORIES NV NLG0.03
Equities	100	2,284.00	CORE MOLDING TECHNOLOGIES INC COM STK
Equities	6112	242,585.28	CORELOGIC INC-W/I COM STK
Equities	33925	1,346,483.25	CORELOGIC INC-W/I COM STK
Equities	7911	313,987.59	CORELOGIC INC-W/I COM STK
Equities	24155	1,431,183.75	CORE-MARK HLDG CO INC COM
Equities	1202	71,218.50	CORE-MARK HLDG CO INC COM
Equities	6199	281,682.56	CORESITE RLTY CORP CORESITE REALTY CORP
Equities	1263	57,390.72	CORESITE RLTY CORP CORESITE REALTY CORP
Equities	4075	141,810.00	CORNERSTONE ONDEMAND INC COM
Equities	86500	1,706,645.00	CORNING INC COM
Equities	97973	1,933,007.29	CORNING INC COM
Equities	3700	87,098.00	CORP OFFICE PPTYS TR COM
Equities	7062	166,239.48	CORP OFFICE PPTYS TR COM
Equities	16597	390,693.38	CORP OFFICE PPTYS TR COM
Equities	8787	290,673.96	CORRECTIONS CORP AMER
Equities	8167	270,164.36	CORRECTIONS CORP AMER
Equities	230	195.50	CORTELCO SYS PUERTO RICO INC COM
Equities	2000	36.00	CORUS BANKSHARES INC COM
Equities	2400	76,848.00	CORVEL CORP COM
Equities	1035	33,140.70	CORVEL CORP COM
Equities	1177	236,883.02	COSTAR GROUP INC COM
Equities	2447	492,483.22	COSTAR GROUP INC COM
Equities	4450	601,017.00	COSTCO WHOLESALE CORP NEW COM
Equities	22280	3,009,136.80	COSTCO WHOLESALE CORP NEW COM
Equities	34161	4,613,784.66	COSTCO WHOLESALE CORP NEW COM
Equities	4105	554,421.30	COSTCO WHOLESALE CORP NEW COM
Equities	10700	1,445,142.00	COSTCO WHOLESALE CORP NEW COM
Equities	30443	973,262.71	COTY INC COM CL A COM CL A
Equities	5657	180,854.29	COTY INC COM CL A COM CL A
Equities	2187	22,701.06	COUSINS PPTYS INC COM
Equities	15566	161,575.08	COUSINS PPTYS INC COM
Equities	7490	158,713.10	COVANTA HLDG CORP COM
Equities	10292	218,087.48	COVANTA HLDG CORP COM
Equities	76222	1,615,144.18	COVANTA HLDG CORP COM
Equities	2622	8,573.94	COVISINT CORP COM
Equities	1815	5,935.05	COVISINT CORP COM
Equities	5688	36,403.20	COWEN GROUP INC NEW CL A CL A
Equities	11177	71,532.80	COWEN GROUP INC NEW CL A CL A
Equities	1400	39,018.00	CRA INTL INC COM
Equities	362	10,088.94	CRA INTL INC COM
Equities	1300	193,908.00	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1962	292,651.92	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1100	12,166.00	CRAFT BREW ALLIANCE INC COM
Equities	3900	229,047.00	CRANE CO COM
Equities	4073	239,207.29	CRANE CO COM
Equities	2500	21,075.00	CRAWFORD & CO CL B CL B
Equities	3419	28,822.17	CRAWFORD & CO CL B CL B
Equities	37715	1,112,969.65	CRAY INC COM NEW STK
Equities	3225	95,169.75	CRAY INC COM NEW STK
Equities	1200	295,416.00	CREDIT ACCEP CORP MICH COM
Equities	802	197,436.36	CREDIT ACCEP CORP MICH COM
Equities	14200	211,060.69	CREDIT AGRICOLE SA EUR3
Equities	46880	696,797.53	CREDIT AGRICOLE SA EUR3
Equities	37100	795,573.90	CREDIT SAISON CO NPV
Equities	22900	629,746.94	CREDIT SUISSE AG CHF0.04(REGD)

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5100	132,753.00	CREE INC COM
Equities	8044	209,385.32	CREE INC COM
Equities	29300	826,598.27	CRH ORD EURO.32
Equities	35847	1,006,885.63	CRH PLC EQUITY
Equities	1228	11,481.80	CRIMSON WINE GROUP LTD COM
Equities	14286	210,147.06	CROCS INC COM
Equities	5400	79,434.00	CROCS INC COM
Equities	8590	126,358.90	CROCS INC COM
Equities	12603	545,466.69	CRODA INTL ORD GBP0.10
Equities	2600	32,968.00	CROSS CTRY HEALTHCARE INC COM
Equities	3800	48,184.00	CROSS CTRY HEALTHCARE INC COM
Equities	18600	1,493,580.00	CROWN CASTLE INTL CORP NEW COM
Equities	26108	2,096,472.40	CROWN CASTLE INTL CORP NEW COM
Equities	5777	463,893.10	CROWN CASTLE INTL CORP NEW COM
Equities	203	1,624.00	CROWN CRAFTS INC COM
Equities	8100	428,571.00	CROWN HLDGS INC COM
Equities	11191	592,115.81	CROWN HLDGS INC COM
Equities	5600	25,312.00	CROWN MEDIA HLDGS INC CL A COM STK
Equities	1700	7,684.00	CROWN MEDIA HLDGS INC CL A COM STK
Equities	3900	43,992.00	CRYOLIFE INC COM
Equities	1272	954.00	CRYSTAL ROCK HOLDINGS INC
Equities	2300	72,818.00	CSG SYS INTL INC COM
Equities	2303	72,912.98	CSG SYS INTL INC COM
Equities	5900	186,794.00	CSG SYS INTL INC COM
Equities	58800	3,907,897.43	CSL LTD NPV
Equities	291	2,020.99	CSP INC COM
Equities	2534000	2,503,749.09	CSPC PHARMACEUTICAL GROUP LTD HKD0.10
Equities	1700	51,425.00	CSS INDS INC COM
Equities	1098	33,214.50	CSS INDS INC COM
Equities	1900	74,214.00	CST BRANDS INC COM USD0.01
Equities	6794	265,373.64	CST BRANDS INC COM USD0.01
Equities	51150	1,670,047.50	CSX CORP COM
Equities	65680	2,144,452.00	CSX CORP COM
Equities	71800	2,344,270.00	CSX CORP COM
Equities	76739	2,505,528.35	CSX CORP COM
Equities	65500	2,138,575.00	CSX CORP COM
Equities	1117882	880,407.48	CTBC FINANCIAL HOLDING CO COM STK
Equities	1697800	1,337,132.02	CTBC FINANCIAL HOLDING CO COM STK
Equities	23405	45,639.75	CTI BIOPHARMA CORP COMMON STOCK
Equities	15200	55,176.00	CTI INDS CORP COM NEW COM NEW
Equities	3600	69,372.00	CTS CORP COM
Equities	36746	708,095.42	CTS CORP COM
Equities	3867	74,517.09	CTS CORP COM
Equities	42700	1,555,984.26	CTS EVENTIM AG & C NPV
Equities	111400	2,580,024.00	CUBESMART
Equities	7400	171,384.00	CUBESMART
Equities	12768	295,706.88	CUBESMART
Equities	500	23,790.00	CUBIC CORP COM
Equities	1800	85,644.00	CUBIC CORP COM
Equities	20033	101,366.98	CUI GLOBAL INC COM NEW
Equities	2490	195,664.20	CULLEN / FROST BANKERS INC COM
Equities	4915	386,220.70	CULLEN / FROST BANKERS INC COM
Equities	20390	1,602,246.20	CULLEN / FROST BANKERS INC COM
Equities	2500	77,500.00	CULP INC COM
Equities	10690	1,402,421.10	CUMMINS INC
Equities	16900	2,217,111.00	CUMMINS INC
Equities	13436	1,762,668.84	CUMMINS INC
Equities	4640	608,721.60	CUMMINS INC
Equities	3500	459,165.00	CUMMINS INC
Equities	168593	342,243.79	CUMULUS MEDIA INC CL A DEL
Equities	3900	7,917.00	CUMULUS MEDIA INC CL A DEL
Equities	11622	23,592.66	CUMULUS MEDIA INC CL A DEL
Equities	8250	27,307.50	CURIS INC COM
Equities	2200	159,368.00	CURTISS WRIGHT CORP COM
Equities	3901	282,588.44	CURTISS WRIGHT CORP COM
Equities	8800	637,472.00	CURTISS WRIGHT CORP COM
Equities	3067	82,471.63	CUSTOMERS BANCORP INC COM
Equities	1500	23,220.00	CUTERA INC COM
Equities	3300	58,113.00	CVB FINL CORP COM
Equities	7687	135,368.07	CVB FINL CORP COM
Equities	2667	68,755.26	CVENT INC COM
Equities	1554	58,492.56	CVR ENERGY INC COM STK
Equities	26689	2,799,142.32	CVS HEALTH CORP COM
Equities	9150	959,652.00	CVS HEALTH CORP COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	67640	7,094,083.20	CVS HEALTH CORP COM
Equities	87505	9,177,524.40	CVS HEALTH CORP COM
Equities	7237	759,016.56	CVS HEALTH CORP COM
Equities	63005	6,607,964.40	CVS HEALTH CORP COM
Equities	8279	868,301.52	CVS HEALTH CORP COM
Equities	166	1,572.02	CYANOTECH CORP COM PAR \$0.02 STK
Equities	83900	3,983,647.28	CYBERAGENT INC
Equities	1600	95,136.00	CYBERONICS INC COM
Equities	2297	136,579.62	CYBERONICS INC COM
Equities	1750	17,692.50	CYBEROPTICS CORP COM
Equities	392800	2,470,078.97	CYFROWY POLSAT SA PLN0.04
Equities	1507	58,140.06	CYNOSURE INC CL A
Equities	38525	1,486,294.50	CYNOSURE INC CL A
Equities	1538	59,336.04	CYNOSURE INC CL A
Equities	15512	182,421.12	CYPRESS SEMICONDUCTOR CORP COM
Equities	15997	188,124.72	CYPRESS SEMICONDUCTOR CORP COM
Equities	20405	239,962.80	CYPRESS SEMICONDUCTOR CORP COM
Equities	60125	707,070.00	CYPRESS SEMICONDUCTOR CORP COM
Equities	24965	293,588.40	CYPRESS SEMICONDUCTOR CORP COM
Equities	100	2,945.00	CYRUSONE INC COM
Equities	2782	81,929.90	CYRUSONE INC COM
Equities	15735	121,631.55	CYS INVTS INC COM
Equities	2400	145,272.00	CYTEC IND COM
Equities	68238	4,130,446.14	CYTEC IND COM
Equities	5396	326,619.88	CYTEC IND COM
Equities	18851	126,678.72	CYTOKINETICS INC COMMON STOCK
Equities	8633	4,808.58	CYTORI THERAPEUTICS INC COM STK
Equities	17800	487,008.00	D R HORTON INC COM
Equities	114200	3,124,512.00	D R HORTON INC COM
Equities	25405	695,080.80	D R HORTON INC COM
Equities	34754	874,650.73	D/S NORDEN DKK1
Equities	62	37.20	DAEGIS INC COM USD0.001
Equities	86200	890,776.77	DAI NIPPON PRINTNG NPV
Equities	66000	847,889.51	DAICEL CORPORATION INDS NPV
Equities	10400	356,114.90	DAIKYONISHIKAWA CORPORATION COMMON STOCK
Equities	10300	1,067,331.34	DAITO TRUST CONST NPV
Equities	60400	6,258,913.91	DAITO TRUST CONST NPV
Equities	5300	549,209.33	DAITO TRUST CONST NPV
Equities	17600	1,823,789.48	DAITO TRUST CONST NPV
Equities	10300	1,067,331.34	DAITO TRUST CONST NPV
Equities	36600	853,346.95	DAIWA HOUSE INDS NPV
Equities	65500	1,527,164.63	DAIWA HOUSE INDS NPV
Equities	23900	557,240.22	DAIWA HOUSE INDS NPV
Equities	414000	3,103,181.47	DAIWA SECS GROUP INC
Equities	1800	21,348.00	DAKTRONICS INC COM
Equities	5000	59,300.00	DAKTRONICS INC COM
Equities	14187	291,968.46	DANA HLDG CORP COM
Equities	9000	185,220.00	DANA HLDG CORP COM
Equities	14099	290,157.42	DANA HLDG CORP COM
Equities	24020	2,055,871.80	DANAHER CORP COM
Equities	115700	9,902,763.00	DANAHER CORP COM
Equities	30880	2,643,019.20	DANAHER CORP COM
Equities	48010	4,109,175.90	DANAHER CORP COM
Equities	33650	2,880,103.50	DANAHER CORP COM
Equities	54453	825,132.88	DANIELI & C DI RISP EUR1(NON CNV)
Equities	30756	1,987,220.84	DANONE EURO.25
Equities	7350	474,901.59	DANONE EURO.25
Equities	145408	9,395,168.67	DANONE EURO.25
Equities	61704	1,813,712.19	DANSKE BANK A/S DKK10
Equities	19560	574,941.82	DANSKE BANK A/S DKK10
Equities	65670	1,930,287.81	DANSKE BANK A/S DKK10
Equities	2400	170,592.00	DARDEN RESTAURANTS INC COM
Equities	26700	1,897,836.00	DARDEN RESTAURANTS INC COM
Equities	9201	654,007.08	DARDEN RESTAURANTS INC COM
Equities	14900	1,059,092.00	DARDEN RESTAURANTS INC COM
Equities	67036	4,764,918.88	DARDEN RESTAURANTS INC COM
Equities	6400	93,824.00	DARLING INGREDIENTS INC COMSTK
Equities	14100	206,706.00	DARLING INGREDIENTS INC COMSTK
Equities	2915	211,827.59	DASSAULT SYSTEMES EURO.50
Equities	436	1,491.12	DATA I O CORP COM
Equities	1800	16,092.00	DATALINK CORP COM STK
Equities	230	462.30	DATARAM CORP COM PAR NEW \$1 COM PAR NEW \$1
Equities	41500	1,497,735.00	DAVE & BUSTERS ENTMT INC COM
Equities	2144	77,376.96	DAVE & BUSTERS ENTMT INC COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	9680	769,269.60	DAVITA HEALTHCARE PARTNERS INC COM
Equities	36780	2,922,906.60	DAVITA HEALTHCARE PARTNERS INC COM
Equities	13242	1,052,341.74	DAVITA HEALTHCARE PARTNERS INC COM
Equities	8070	641,322.90	DAVITA HEALTHCARE PARTNERS INC COM
Equities	6400	508,608.00	DAVITA HEALTHCARE PARTNERS INC COM
Equities	6336	29,779.20	DAWSON GEOPHYSICAL CO NEW COM
Equities	3810	17,907.00	DAWSON GEOPHYSICAL CO NEW COM
Equities	151700	2,330,986.26	DBS GROUP HLDGS NPV
Equities	248251	3,814,566.05	DBS GROUP HLDGS NPV
Equities	21600	331,900.48	DBS GROUP HLDGS NPV
Equities	71000	1,090,969.18	DBS GROUP HLDGS NPV
Equities	81300	1,249,236.54	DBS GROUP HLDGS NPV
Equities	11890	934,970.12	DCC ORD EUR0.25
Equities	22275	700,326.00	DCT INDL TR INC
Equities	69900	2,197,656.00	DCT INDL TR INC
Equities	3425	107,682.00	DCT INDL TR INC
Equities	38935	1,224,116.40	DCT INDL TR INC
Equities	6059	190,494.96	DCT INDL TR INC
Equities	77300	1,195,058.00	DDR CORP COM
Equities	166500	2,574,090.00	DDR CORP COM
Equities	14224	219,903.04	DDR CORP COM
Equities	22666	350,416.36	DDR CORP COM
Equities	1700	106,743.00	DEALERTRACK TECHNOLOGY COM
Equities	4000	251,160.00	DEALERTRACK TECHNOLOGY COM
Equities	4100	66,297.00	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)
Equities	8796	142,231.32	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)
Equities	348726	489,483.92	DEBENHAMS ORD GBP0.0001
Equities	2400	172,728.00	DECKERS OUTDOOR CORP COM
Equities	2492	179,349.24	DECKERS OUTDOOR CORP COM
Equities	16084	1,560,952.20	DEERE & CO COM
Equities	26282	2,550,668.10	DEERE & CO COM
Equities	2241	41,749.83	DEL FRISCOS RESTAURANT GROUP INC COM
Equities	57	54.72	DEL CATH SYS INC COM NEW COM NEW
Equities	572	549.12	DEL CATH SYS INC COM NEW COM NEW
Equities	6935	255,346.70	DELEK US HLDGS INC COM STK
Equities	1700	62,594.00	DELEK US HLDGS INC COM STK
Equities	3608	132,846.56	DELEK US HLDGS INC COM STK
Equities	3470	286,336.26	DELHAIZE GROUP NPV
Equities	12070	995,988.10	DELHAIZE GROUP NPV
Equities	16100	1,369,949.00	DELPHI AUTOMOTIVE PLC
Equities	48333	4,112,654.97	DELPHI AUTOMOTIVE PLC
Equities	33008	2,808,650.72	DELPHI AUTOMOTIVE PLC
Equities	22441	1,909,504.69	DELPHI AUTOMOTIVE PLC
Equities	25540	1,049,183.20	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	49900	2,049,892.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	63978	2,628,216.24	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	40200	1,651,416.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	31900	1,310,452.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	1400	20,020.00	DELTA APPAREL INC COM
Equities	779000	3,989,110.18	DELTA ELECTRONIC TWD10
Equities	1200	24,120.00	DELTA NAT GAS CO INC COM
Equities	1500	101,460.00	DELTIC TIMBER CORP COM
Equities	105	7,102.20	DELTIC TIMBER CORP COM
Equities	5107	316,634.00	DELUXE CORP COM
Equities	2400	148,800.00	DELUXE CORP COM
Equities	14483	897,946.00	DELUXE CORP COM
Equities	17875	1,108,250.00	DELUXE CORP COM
Equities	3415	211,730.00	DELUXE CORP COM
Equities	2171	154,314.68	DEMANDWARE INC COM
Equities	23775	151,209.00	DENBURY RES INC HLDG CO COM NEW
Equities	29078	184,936.08	DENBURY RES INC HLDG CO COM NEW
Equities	5600	65,016.00	DENNYS CORP COM
Equities	24800	1,235,490.54	DENSO CORP NPV
Equities	6200	319,610.00	DENTSPLY INTL INC NEW COM
Equities	34820	1,794,971.00	DENTSPLY INTL INC NEW COM
Equities	30747	1,585,007.85	DENTSPLY INTL INC NEW COM
Equities	10549	543,800.95	DENTSPLY INTL INC NEW COM
Equities	17900	927,438.40	DENTSU INC COM STK
Equities	9865	211,702.90	DEPOMED INC COM
Equities	49600	1,064,416.00	DEPOMED INC COM
Equities	4020	86,269.20	DEPOMED INC COM
Equities	22454	1,201,362.02	DERWENT LONDON ORD GBP0.05
Equities	6099	71,114.34	DESTINATION MATERNITY CORP COM STK
Equities	1000	11,660.00	DESTINATION MATERNITY CORP COM STK

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2200	11,022.00	DESTINATION XL GROUP INC COM
Equities	7	12.79	DEUTSCHE ANNINGTON IMMOBILIEN SE NPV (S/R 30.06.2015)
Equities	3	5.48	DEUTSCHE ANNINGTON IMMOBILIEN SE NPV (S/R 30.06.2015)
Equities	52345	1,475,566.87	DEUTSCHE ANNINGTON NPV
Equities	44762	1,261,807.71	DEUTSCHE ANNINGTON NPV
Equities	11131	313,774.67	DEUTSCHE ANNINGTON NPV
Equities	85230	2,402,570.73	DEUTSCHE ANNINGTON NPV
Equities	11071	915,896.67	DEUTSCHE BOERSE AG NPV(REGD)
Equities	26000	1,141,096.83	DEUTSCHE EUROSHOP NPV (REGD)
Equities	174295	3,000,382.23	DEUTSCHE TELEKOM NPV(REGD)
Equities	41215	709,491.11	DEUTSCHE TELEKOM NPV(REGD)
Equities	13750	236,697.87	DEUTSCHE TELEKOM NPV(REGD)
Equities	46000	791,861.97	DEUTSCHE TELEKOM NPV(REGD)
Equities	25184	576,773.59	DEUTSCHE WOHNEN AG EUR1 (BR)
Equities	18200	1,082,718.00	DEVON ENERGY CORP NEW COM
Equities	29834	1,774,824.66	DEVON ENERGY CORP NEW COM
Equities	2300	136,827.00	DEVON ENERGY CORP NEW COM
Equities	3390	101,632.20	DEVRY EDUCATION GROUP INC
Equities	5212	156,255.76	DEVRY EDUCATION GROUP INC
Equities	6700	535,866.00	DEXCOM INC COM
Equities	6098	487,718.04	DEXCOM INC COM
Equities	47900	1,531,633.63	DH CORPORATION COM NPV
Equities	5500	48,895.00	DHI GROUP INC COM
Equities	4286	38,102.54	DHI GROUP INC COM
Equities	11679	90,745.83	DHT HOLDINGS INC SHS NEW
Equities	129799	3,758,123.14	DIAGEO ORD PLC
Equities	255567	7,399,535.09	DIAGEO ORD PLC
Equities	140907	4,079,737.57	DIAGEO ORD PLC
Equities	21980	636,395.86	DIAGEO ORD PLC
Equities	174000	5,037,892.63	DIAGEO ORD PLC
Equities	77	2,416.26	DIAMOND FOODS INC COM
Equities	1000	31,380.00	DIAMOND FOODS INC COM
Equities	2432	76,316.16	DIAMOND FOODS INC COM
Equities	240	47,918.40	DIAMOND HILL INVT OH
Equities	9638	248,756.78	DIAMOND OFFSHORE DRILLING INC COM
Equities	3687	95,161.47	DIAMOND OFFSHORE DRILLING INC COM
Equities	4856	153,206.80	DIAMOND RESORTS OWNER TRUST COM USD0.01
Equities	900	67,842.00	DIAMONDBACK ENERGY INC COM
Equities	5002	377,050.76	DIAMONDBACK ENERGY INC COM
Equities	5482	70,224.42	DIAMONDROCK HOSPITALITY CO COM STK
Equities	16828	215,566.68	DIAMONDROCK HOSPITALITY CO COM STK
Equities	160011	255,807.66	DICK SMITH HOLDING NPV
Equities	2800	144,956.00	DICKS SPORTING GOODS INC OC-COM
Equities	7168	371,087.36	DICKS SPORTING GOODS INC OC-COM
Equities	12900	667,833.00	DICKS SPORTING GOODS INC OC-COM
Equities	3690	129,150.00	DIEBOLD INC COM
Equities	4467	156,345.00	DIEBOLD INC COM
Equities	2600	24,830.00	DIGI INTL INC COM
Equities	4180	39,919.00	DIGI INTL INC COM
Equities	18500	1,233,580.00	DIGITAL RLTY TR INC COM
Equities	8890	592,785.20	DIGITAL RLTY TR INC COM
Equities	11245	749,816.60	DIGITAL RLTY TR INC COM
Equities	4312	119,830.48	DIGITALGLOBE INC COM NEW COM NEW
Equities	6324	175,743.96	DIGITALGLOBE INC COM NEW COM NEW
Equities	600	63,114.00	DILLARDS INC CL A COM
Equities	2021	212,588.99	DILLARDS INC CL A COM
Equities	702	11,891.88	DIME CMNTY BANCSHARES INC COM
Equities	1623	160,823.07	DINEEQUITY INC COM STK
Equities	1100	108,999.00	DINEEQUITY INC COM STK
Equities	1413	140,014.17	DINEEQUITY INC COM STK
Equities	2850	68,713.50	DIODES INC COM
Equities	2583	62,276.13	DIODES INC COM
Equities	3947	50,205.84	DIPEXIIUM PHARMACEUTICALS INC COM
Equities	22175	992,331.25	DIPLOMAT PHARMACY INC COM
Equities	2761	123,554.75	DIPLOMAT PHARMACY INC COM
Equities	0	-	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10
Equities	237562	1,254,405.51	DIRECT LINE INSURANCE PLC ORD GBP
Equities	22560	1,299,907.20	DISCOVER FINL SVCS COM STK
Equities	17765	1,023,619.30	DISCOVER FINL SVCS COM STK
Equities	23100	1,331,022.00	DISCOVER FINL SVCS COM STK
Equities	34849	2,007,999.38	DISCOVER FINL SVCS COM STK
Equities	33400	1,924,508.00	DISCOVER FINL SVCS COM STK
Equities	34360	1,979,823.20	DISCOVER FINL SVCS COM STK
Equities	20500	1,181,210.00	DISCOVER FINL SVCS COM STK

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6700	222,842.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	12932	430,118.32	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	20850	648,018.00	DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C
Equities	560	380.80	DISCOVERY LABORATORIES INC NEW COM
Equities	11600	785,436.00	DISH NETWORK CORP CL A COM STK
Equities	16312	1,104,485.52	DISH NETWORK CORP CL A COM STK
Equities	2200	23,100.00	DIXIE GROUP INC CL A CL A
Equities	127100	906,501.89	DIXONS CARPHONE PLC ORD GBPO.001
Equities	198598	3,301,762.75	DNB ASA NOK10
Equities	7981	132,686.98	DNB ASA NOK10
Equities	26300	437,246.90	DNB ASA NOK10
Equities	23815	395,932.89	DNB ASA NOK10
Equities	641312	844,485.84	DNO ASA NOK0.25
Equities	3780	149,990.40	DOLBY LABORATORIES INC CL A COM STK
Equities	4217	167,330.56	DOLBY LABORATORIES INC CL A COM STK
Equities	6600	261,888.00	DOLBY LABORATORIES INC CL A COM STK
Equities	2700	209,898.00	DOLLAR GEN CORP NEW COM
Equities	23676	1,840,572.24	DOLLAR GEN CORP NEW COM
Equities	6200	481,988.00	DOLLAR GEN CORP NEW COM
Equities	11170	882,318.30	DOLLAR TREE INC COM STK
Equities	15917	1,257,283.83	DOLLAR TREE INC COM STK
Equities	15600	945,908.93	DOLLARAMA INC COM STK NPV
Equities	18867	264,465.94	DOMINION DIAMOND NPV
Equities	28300	1,892,421.00	DOMINION RES INC VA NEW COM
Equities	46156	3,086,451.72	DOMINION RES INC VA NEW COM
Equities	10200	682,074.00	DOMINION RES INC VA NEW COM
Equities	1900	215,460.00	DOMINOS PIZZA INC COM
Equities	4248	481,723.20	DOMINOS PIZZA INC COM
Equities	4310	488,754.00	DOMINOS PIZZA INC COM
Equities	5394	223,311.60	DOMTAR CORP COM NEW COM NEW
Equities	26600	1,132,562.42	DON QUIJOTE HOLDINGS CO LTD
Equities	10100	361,580.00	DONALDSON INC COM
Equities	0	-	DONALDSON INC COM
Equities	12546	449,146.80	DONALDSON INC COM
Equities	24600	1,246,044.20	DONGBU INSURANCE KRW500
Equities	16550	288,466.50	DONNELLEY R R & SONS CO COM
Equities	51534	898,237.62	DONNELLEY R R & SONS CO COM
Equities	18256	318,202.08	DONNELLEY R R & SONS CO COM
Equities	1377	134,558.25	DOOSAN CORPORATION KRW5000
Equities	2454	116,957.64	DORMAN PRODS INC COM
Equities	8800	53,856.00	DOT HILL SYS CORP COM
Equities	4139	88,905.72	DOUGLAS DYNAMICS INC COM
Equities	35200	948,288.00	DOUGLAS EMMETT INC COM REIT
Equities	62300	1,678,362.00	DOUGLAS EMMETT INC COM REIT
Equities	5900	158,946.00	DOUGLAS EMMETT INC COM REIT
Equities	12380	333,517.20	DOUGLAS EMMETT INC COM REIT
Equities	10380	728,468.40	DOVER CORP COM
Equities	17107	1,200,569.26	DOVER CORP COM
Equities	13247	929,674.46	DOVER CORP COM
Equities	1600	112,288.00	DOVER CORP COM
Equities	3700	3,441.00	DOVER DOWNS GAMING & ENTMT INC COM
Equities	5730	5,328.90	DOVER DOWNS GAMING & ENTMT INC COM
Equities	7900	17,459.00	DOVER MOTORSPORTS INC COM
Equities	7600	16,796.00	DOVER MOTORSPORTS INC COM
Equities	65410	3,347,029.70	DOW CHEMICAL CO COM
Equities	84610	4,329,493.70	DOW CHEMICAL CO COM
Equities	71600	3,663,772.00	DOW CHEMICAL CO COM
Equities	77261	3,953,445.37	DOW CHEMICAL CO COM
Equities	185278	3,964,949.20	DP WORLD LTD COM
Equities	11258	820,708.20	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	8150	594,135.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	14705	1,071,994.50	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	48517	3,536,889.30	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	10000	729,000.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	11145	294,005.10	DREAMWORKS ANIMATION SKG INC CL A COM STK
Equities	4400	116,072.00	DREAMWORKS ANIMATION SKG INC CL A COM STK
Equities	6889	181,731.82	DREAMWORKS ANIMATION SKG INC CL A COM STK
Equities	1400	81,228.00	DREW INDS INC COM NEW COM NEW
Equities	2000	116,040.00	DREW INDS INC COM NEW COM NEW
Equities	1842	106,872.84	DREW INDS INC COM NEW COM NEW
Equities	2590	194,897.50	DRIL-QUIP INC COM
Equities	3333	250,808.25	DRIL-QUIP INC COM
Equities	2600	26,858.00	DSP GROUP INC COM
Equities	5700	58,881.00	DSP GROUP INC COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2190	275,896.20	DST SYS INC COM
Equities	2222	279,927.56	DST SYS INC COM
Equities	27874	902,585.87	DSV DKK1
Equities	21247	687,997.49	DSV DKK1
Equities	39400	1,275,808.40	DSV DKK1
Equities	6231	207,928.47	DSW INC CL A CL A
Equities	2088	69,676.56	DSW INC CL A CL A
Equities	39638	1,322,720.06	DSW INC CL A CL A
Equities	6234	208,028.58	DSW INC CL A CL A
Equities	6080	453,811.20	DTE ENERGY CO COM
Equities	13566	1,012,566.24	DTE ENERGY CO COM
Equities	11600	865,824.00	DTE ENERGY CO COM
Equities	2421	73,816.29	DTS INC COM
Equities	353	10,762.97	DTS INC COM
Equities	47240	3,020,998.00	DU PONT E I DE NEMOURS & CO COM STK
Equities	70245	4,492,167.75	DU PONT E I DE NEMOURS & CO COM STK
Equities	33400	2,135,930.00	DU PONT E I DE NEMOURS & CO COM STK
Equities	1000	25,670.00	DUCOMMUN INC DEL COM
Equities	24416	1,724,257.92	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	36983	2,611,739.46	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	53769	3,797,166.78	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	43900	815,223.00	DUKE RLTY CORP COM NEW REIT
Equities	121400	2,254,398.00	DUKE RLTY CORP COM NEW REIT
Equities	20300	376,971.00	DUKE RLTY CORP COM NEW REIT
Equities	28974	538,047.18	DUKE RLTY CORP COM NEW REIT
Equities	1280	156,160.00	DUN & BRADSTREET CORP DEL NEW COM
Equities	2712	330,864.00	DUN & BRADSTREET CORP DEL NEW COM
Equities	6700	817,400.00	DUN & BRADSTREET CORP DEL NEW COM
Equities	1100	60,500.00	DUNKIN BRANDS GROUP INC COM
Equities	7806	429,330.00	DUNKIN BRANDS GROUP INC COM
Equities	5100	280,500.00	DUNKIN BRANDS GROUP INC COM
Equities	4300	126,635.00	DUPONT FABROS TECH INC REIT
Equities	5674	167,099.30	DUPONT FABROS TECH INC REIT
Equities	6900	16,491.00	DURECT CORP COM
Equities	9700	23,183.00	DURECT CORP COM
Equities	34681	599,438.69	DUSKIN CO.LTD NPV
Equities	1600	74,400.00	DXP ENTERPRISES INC COM NEW STK
Equities	1054	49,011.00	DXP ENTERPRISES INC COM NEW STK
Equities	700	18,550.00	DYAX CORP COM
Equities	11327	300,165.50	DYAX CORP COM
Equities	2000	117,700.00	DYCOM INDS INC COM
Equities	17150	1,009,277.50	DYCOM INDS INC COM
Equities	2077	122,231.45	DYCOM INDS INC COM
Equities	8383	364,463.37	DYDO DRINCO INC NPV
Equities	400	4,400.00	DYNAMIC MATLS CORP COM
Equities	3058	33,638.00	DYNAMIC MATLS CORP COM
Equities	141	427.23	DYNATRONICS CORP COM NEW COM NEW
Equities	2777	65,051.22	DYNAVAX TECHNOLOGIES CORP COM NEW COM NEW
Equities	8700	254,475.00	DYNEGY INC NEW DEL COM
Equities	20200	604,990.00	E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW
Equities	22265	666,836.75	E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW
Equities	30500	913,475.00	E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW
Equities	15700	470,215.00	E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW
Equities	1525	67,039.00	EAGLE BANCORP INC MD COM
Equities	7	48.79	EAGLE BULK SHIPPING INC COMMON STOCK
Equities	109	41.42	EAGLE BULK SHIPPING INC WARRANT 10/15/2021
Equities	2200	167,926.00	EAGLE MATLS INC COM
Equities	3775	288,145.75	EAGLE MATLS INC COM
Equities	997	80,617.42	EAGLE PHARMACEUTICALS INC COM
Equities	6500	48,685.00	EARTHLINK HLDGS CORP COM
Equities	7484	56,055.16	EARTHLINK HLDGS CORP COM
Equities	32400	2,915,245.37	EAST JAPAN RAILWAY CO NPV
Equities	24600	2,213,427.04	EAST JAPAN RAILWAY CO NPV
Equities	8586	384,824.52	EAST WEST BANCORP INC COM
Equities	34443	1,543,735.26	EAST WEST BANCORP INC COM
Equities	11558	518,029.56	EAST WEST BANCORP INC COM
Equities	1062	6,701.22	EASTERN VA BANKSHARES INC COM
Equities	1400	78,722.00	EASTGROUP PPTYS INC REIT
Equities	2383	133,996.09	EASTGROUP PPTYS INC REIT
Equities	4776	390,772.32	EASTMAN CHEM CO COM
Equities	35629	2,915,164.78	EASTMAN CHEM CO COM
Equities	29400	2,405,508.00	EASTMAN CHEM CO COM
Equities	11555	945,430.10	EASTMAN CHEM CO COM
Equities	1125	20,835.00	EASTN CO COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	14290	347,446.22	EASYJET ORD GBP0.27285714
Equities	17085	1,153,066.65	EATON CORP PLC COM USD0.50
Equities	19380	1,307,956.20	EATON CORP PLC COM USD0.50
Equities	36854	2,487,276.46	EATON CORP PLC COM USD0.50
Equities	24546	960,484.98	EATON VANCE CORP COM NON VTG
Equities	48100	1,882,153.00	EATON VANCE CORP COM NON VTG
Equities	7400	289,562.00	EATON VANCE CORP COM NON VTG
Equities	44800	1,753,024.00	EATON VANCE CORP COM NON VTG
Equities	8820	345,126.60	EATON VANCE CORP COM NON VTG
Equities	17500	1,054,200.00	EBAY INC COM USD0.001
Equities	61200	3,686,688.00	EBAY INC COM USD0.001
Equities	85581	5,155,399.44	EBAY INC COM USD0.001
Equities	11400	686,736.00	EBAY INC COM USD0.001
Equities	7389	240,955.29	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	600	19,566.00	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	2736	89,220.96	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	2400	1,920.00	ECHELON CORP OC-COM STK
Equities	4400	3,520.00	ECHELON CORP OC-COM STK
Equities	2438	79,625.08	ECHO GLOBAL LOGISTICS INC COM
Equities	5680	276,502.40	EHOSTAR CORPORATION
Equities	30300	1,475,004.00	EHOSTAR CORPORATION
Equities	4245	206,646.60	EHOSTAR CORPORATION
Equities	24681	129,822.06	ECLIPSE RES CORP COM
Equities	4474	23,533.24	ECLIPSE RES CORP COM
Equities	16890	1,909,752.30	ECOLAB INC COM
Equities	20800	2,351,856.00	ECOLAB INC COM
Equities	3440	388,960.80	ECOLAB INC COM
Equities	9500	1,074,165.00	ECOLAB INC COM
Equities	24	250.08	ECOLOGY & ENVIRONMENT INC CL A CL A
Equities	38900	37,390.36	ECOSYNTHEIX INC COMMON STOCK
Equities	202	1,474.60	EDGEWATER TECH INC COM
Equities	18905	1,050,739.90	EDISON INTL COM
Equities	12990	721,984.20	EDISON INTL COM
Equities	25045	1,392,001.10	EDISON INTL COM
Equities	12100	672,518.00	EDISON INTL COM
Equities	400	24.00	EDUCATION MGMT CORP NEW COM
Equities	573	-	EDUCATION MGMT CORP NEW WT EXP CL B WARRANT 12-31-2049
Equities	4772	149,649.92	EDUCATION RLTY TR INC COM NEW COM NEW
Equities	418	1,985.50	EDUCATIONAL DEV CORP COM
Equities	4880	695,058.40	EDWARDS LIFESCIENCES CORP COM
Equities	8347	1,188,863.21	EDWARDS LIFESCIENCES CORP COM
Equities	6840	974,221.20	EDWARDS LIFESCIENCES CORP COM
Equities	1835	23,286.15	EHEALTH INC COM STK
Equities	26100	1,752,442.28	EISAI CO NPV
Equities	1200	630,210.26	E-L FINANCIAL CORP COM NPV
Equities	2300	79,718.00	EL PASO ELEC CO COM NEW
Equities	2975	103,113.50	EL PASO ELEC CO COM NEW
Equities	3320	25,962.40	ELDORADO RESORTS INC COM USD0.00001
Equities	14750	980,875.00	ELECTR ARTS COM
Equities	24132	1,604,778.00	ELECTR ARTS COM
Equities	60000	3,990,000.00	ELECTR ARTS COM
Equities	66526	4,423,979.00	ELECTR ARTS COM
Equities	2500	27,150.00	ELECTRO RENT CORP COM
Equities	1844	20,025.84	ELECTRO RENT CORP COM
Equities	2500	13,175.00	ELECTRO SCIENTIFIC INDS INC COM
Equities	1626	8,569.02	ELECTRO SCIENTIFIC INDS INC COM
Equities	2800	121,828.00	ELECTRONICS FOR IMAGING INC COM
Equities	4109	178,782.59	ELECTRONICS FOR IMAGING INC COM
Equities	57100	903,300.09	ELEMENT FINL CORP COM NPV
Equities	24150	2,016,283.50	ELI LILLY & CO COM
Equities	55080	4,598,629.20	ELI LILLY & CO COM
Equities	76102	6,353,755.98	ELI LILLY & CO COM
Equities	1100	91,839.00	ELI LILLY & CO COM
Equities	13450	1,122,940.50	ELI LILLY & CO COM
Equities	26400	2,204,136.00	ELI LILLY & CO COM
Equities	2100	29,946.00	ELIZABETH ARDEN INC COM
Equities	2800	39,928.00	ELIZABETH ARDEN INC COM
Equities	2561	178,732.19	ELLIE MAE INC COM STK
Equities	300	7,131.00	ELLIS PERRY INTL INC COM
Equities	255	6,061.35	ELLIS PERRY INTL INC COM
Equities	407	8,176.63	ELMIRA SAVINGS BANK ELMIRA NY
Equities	223152	202,923.45	EMAAR MALLS GROUP AED1
Equities	170	448.80	EMAGIN CORP COM NEW STK
Equities	194200	5,124,938.00	EMC CORP COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	24800	654,472.00	EMC CORP COM
Equities	132200	3,488,758.00	EMC CORP COM
Equities	151086	3,987,159.54	EMC CORP COM
Equities	66500	1,754,935.00	EMC CORP COM
Equities	151436	3,996,396.04	EMC CORP COM
Equities	18200	480,298.00	EMC CORP COM
Equities	2100	52,647.00	EMC INS GROUP INC COM
Equities	3600	90,252.00	EMC INS GROUP INC COM
Equities	3200	152,864.00	EMCOR GROUP INC COM
Equities	3909	186,732.93	EMCOR GROUP INC COM
Equities	1600	9,632.00	EMCORE CORP COM STK
Equities	1825	10,986.50	EMCORE CORP COM STK
Equities	355	1,508.75	EMERALD OIL INC COM PAR \$0.001 COM PAR \$.001
Equities	2400	79,080.00	EMERGENT BIOSOLUTIONS INC COM
Equities	49885	1,643,710.75	EMERGENT BIOSOLUTIONS INC COM
Equities	2484	81,847.80	EMERGENT BIOSOLUTIONS INC COM
Equities	13810	765,488.30	EMERSON ELECTRIC CO COM
Equities	30180	1,672,877.40	EMERSON ELECTRIC CO COM
Equities	52100	2,887,903.00	EMERSON ELECTRIC CO COM
Equities	5300	6,148.00	EMERSON RADIO CORP COM NEW COM NEW
Equities	5954	5,954.00	EMMIS COMMUNICATIONS CORP
Equities	20700	1,458,591.85	EMPIRE CO CLASS'A'N/VTG COM NPV
Equities	3610	78,698.00	EMPIRE DIST ELEC CO COM
Equities	1500	32,700.00	EMPIRE DIST ELEC CO COM
Equities	2850	62,130.00	EMPIRE DIST ELEC CO COM
Equities	4839	24,630.51	EMPIRE RESORTS INC COM NEW COM NEW
Equities	7241	123,531.46	EMPIRE ST RLTY TR INC CL A CL A
Equities	2600	59,228.00	EMPLOYERS HLDGS INC COM
Equities	2677	60,982.06	EMPLOYERS HLDGS INC COM
Equities	43600	1,185,087.68	ENAGAS SA EUR1.50
Equities	1808	81,341.92	ENANTA PHARMACEUTICALS INC COM
Equities	3032	129,587.68	ENCORE CAP GROUP INC COM
Equities	1200	51,288.00	ENCORE CAP GROUP INC COM
Equities	57225	2,445,796.50	ENCORE CAP GROUP INC COM
Equities	2666	113,944.84	ENCORE CAP GROUP INC COM
Equities	1300	57,577.00	ENCORE WIRE CORP COM
Equities	1381	61,164.49	ENCORE WIRE CORP COM
Equities	4393	349,902.45	ENDO INTL LTD COM STK
Equities	5556	442,535.40	ENDO INTL LTD COM STK
Equities	15789	1,257,593.85	ENDO INTL LTD COM STK
Equities	13387	69,478.53	ENDOCYTE INC COM
Equities	2900	44,486.00	ENDOLOGIX INC COM
Equities	5500	84,370.00	ENDOLOGIX INC COM
Equities	3564	73,632.24	ENDURANCE INTL GROUP HLDGS INC COM
Equities	1726	113,398.20	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	2300	151,110.00	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	3513	230,804.10	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	12698	834,258.60	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	4200	286,860.00	ENERGEN CORP COM
Equities	5833	398,393.90	ENERGEN CORP COM
Equities	5785	15,214.55	ENERGY XXI LTD COM STK
Equities	8592	22,596.96	ENERGY XXI LTD COM STK
Equities	1300	12,610.00	ENERNOC INC COM
Equities	2425	23,522.50	ENERNOC INC COM
Equities	2700	189,783.00	ENERSYS COM
Equities	14719	1,034,598.51	ENERSYS COM
Equities	4254	299,013.66	ENERSYS COM
Equities	95242	1,765,814.18	ENGIE COMSTK
Equities	77065	1,428,807.35	ENGIE COMSTK
Equities	3790	95,356.40	ENGILITY HLDGS INC NEW COM
Equities	1373	34,544.68	ENGILITY HLDGS INC NEW COM
Equities	1440	36,230.40	ENGILITY HLDGS INC NEW COM
Equities	1800	2,430.00	ENGLOBAL CORP COM
Equities	3900	121,251.00	ENLINK MIDSTREAM LLC COM UNIT REPSTG LTD LIABILITY CO INTS
Equities	0	-	ENN ENERGY COMSTK
Equities	2200	40,898.00	ENNIS INC COM
Equities	25736	478,432.24	ENNIS INC COM
Equities	276	5,130.84	ENNIS INC COM
Equities	997	18,623.96	ENOVA INTL INC COM
Equities	1604	29,962.72	ENOVA INTL INC COM
Equities	2000	114,440.00	ENPRO INDS INC COM
Equities	2101	120,219.22	ENPRO INDS INC COM
Equities	10720	238,734.40	ENSCO PLC SHS CLASS A COM
Equities	7994	178,026.38	ENSCO PLC SHS CLASS A COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	32464	722,973.28	ENSCO PLC SHS CLASS A COM
Equities	1952	99,669.12	ENSIGN GROUP INC COM STK
Equities	1000	154,950.00	ENSTAR GROUP LIMITED COM
Equities	663	102,731.85	ENSTAR GROUP LIMITED COM
Equities	5900	85,963.00	ENTEGRIS INC COM
Equities	96070	1,399,739.90	ENTEGRIS INC COM
Equities	13089	190,706.73	ENTEGRIS INC COM
Equities	1600	18,272.00	ENTERCOMMUNICATIONS CORP CL A
Equities	4800	54,816.00	ENTERCOMMUNICATIONS CORP CL A
Equities	3658	257,889.00	ENTERGY CORP NEW COM
Equities	13968	984,744.00	ENTERGY CORP NEW COM
Equities	42384	2,988,072.00	ENTERGY CORP NEW COM
Equities	3710785	473,316.00	ENTERPRISE PARTNERS VI, LP
Equities	4200	34,566.00	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	5000	41,150.00	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	8460	342,037.80	ENVESTNET INC COM STK
Equities	2569	103,864.67	ENVESTNET INC COM STK
Equities	400	-	ENVISION DEV CORP COM ISIN# US29410N1028
Equities	1900	75,012.00	ENVISION HEALTHCARE HLDGS INC COM
Equities	13459	531,361.32	ENVISION HEALTHCARE HLDGS INC COM
Equities	2800	8,484.00	ENZO BIOCHEM INC COM
Equities	6212	18,822.36	ENZO BIOCHEM INC COM
Equities	4500	5,400.00	ENZON PHARMACEUTICALS INC COM
Equities	36500	3,195,575.00	EOG RESOURCES INC COM
Equities	4130	361,581.50	EOG RESOURCES INC COM
Equities	8882	777,619.10	EOG RESOURCES INC COM
Equities	27100	2,372,605.00	EOG RESOURCES INC COM
Equities	42501	3,720,962.55	EOG RESOURCES INC COM
Equities	8400	735,420.00	EOG RESOURCES INC COM
Equities	419	5,333.87	EP ENERGY CORP CL A CL A
Equities	100	7,123.00	EPAM SYS INC COM STK
Equities	2320	165,253.60	EPAM SYS INC COM STK
Equities	2250	37,980.00	EPIQ SYS INC COM
Equities	1836	30,991.68	EPIQ SYS INC COM
Equities	47	268.37	EPIRUS BIOPHARMACEUTICALS INC COM
Equities	5046	121,104.00	EPIZYME INC COM
Equities	3749	89,976.00	EPIZYME INC COM
Equities	928	71,131.20	EPLUS INC COM
Equities	3100	169,818.00	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	4319	236,594.82	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	9000	732,060.00	EQT CORP COM
Equities	11707	952,247.38	EQT CORP COM
Equities	6000	488,040.00	EQT CORP COM
Equities	6800	357,544.00	EQTY LIFESTYLE PPTYS INC REIT
Equities	5508	289,610.64	EQTY LIFESTYLE PPTYS INC REIT
Equities	54000	3,789,180.00	EQTY RESDNTL EFF 5/15/02
Equities	138200	9,697,494.00	EQTY RESDNTL EFF 5/15/02
Equities	22780	1,598,472.60	EQTY RESDNTL EFF 5/15/02
Equities	28360	1,990,021.20	EQTY RESDNTL EFF 5/15/02
Equities	9125	885,946.25	EQUIFAX INC COM
Equities	4581	444,769.29	EQUIFAX INC COM
Equities	9495	921,869.55	EQUIFAX INC COM
Equities	8100	786,429.00	EQUIFAX INC COM
Equities	1290	327,660.00	EQUINIX INC COM PAR \$0.001
Equities	2318	588,772.00	EQUINIX INC COM PAR \$0.001
Equities	4408	1,119,632.00	EQUINIX INC COM PAR \$0.001
Equities	2920	741,680.00	EQUINIX INC COM PAR \$0.001
Equities	6200	159,154.00	EQUITY COMWLTH COM SH BEN INT COM SH BENINT
Equities	9692	248,793.64	EQUITY COMWLTH COM SH BEN INT COM SH BENINT
Equities	50000	-	EQUITY COMWLTH
Equities	1900	44,346.00	EQUITY ONE INC COM
Equities	7345	171,432.30	EQUITY ONE INC COM
Equities	1980	40,550.40	ERA GROUP INC COM USD0.01
Equities	2510	51,404.80	ERA GROUP INC COM USD0.01
Equities	5800	12,702.00	ERBA DIAGNOSTICS COM
Equities	3000	246,210.00	ERIE INDTY CO CL A
Equities	1712	140,503.84	ERIE INDTY CO CL A
Equities	7400	-	ESC ADOLOR CORP COM
Equities	4703	-	ESC GERBER SCIENTIFIC INC
Equities	2100	-	ESC MOSSIMO, INC.
Equities	2400	44,136.00	ESCALADE INC COM
Equities	39	10.73	ESCALERA RES CO COM
Equities	567	754.11	ESCALON MED CORP
Equities	1900	71,079.00	ESCO TECHNOLOGIES INC

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3000	112,230.00	ESCO TECHNOLOGIES INC
Equities	1400	-	ESCROW FOR IGO CORP
Equities	2000	-	ESCROW PENSON WORLDWIDE INC 709ESC107 ESCROW
Equities	1600	-	ESCROW PETROCORP INC
Equities	900	900.00	ESCROW SEAHAWK DRILLING INC ESC CONTRA
Equities	817	66,797.92	ESPERION THERAPEUTICS INC NEW COM
Equities	400	10,400.00	ESPEY MFG & ELECTRS CORP COM
Equities	3200	125,600.00	ESSENDANT INC
Equities	3810	149,542.50	ESSENDANT INC
Equities	5864	160,380.40	ESSENT GROUP LTD COM STK
Equities	20300	555,205.00	ESSENT GROUP LTD COM STK
Equities	7889	1,676,412.50	ESSEX PPTY TR REIT
Equities	21938	4,661,825.00	ESSEX PPTY TR REIT
Equities	5534	1,175,975.00	ESSEX PPTY TR REIT
Equities	5040	1,071,000.00	ESSEX PPTY TR REIT
Equities	4202492	3,898,155.00	ESSEX WOODLANDS HEALTH VEN FD VII, LP
Equities	8261614	6,939,554.00	ESSEX WOODLANDS HEALTH VENT VI 6007782
Equities	3385931	3,340,282.00	ESSEX WOODLANDS HEALTH VENT VI 6007783
Equities	1161051	1,402,114.00	ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP
Equities	11553	1,377,341.78	ESSILOR INTL EURO.18
Equities	6500	774,926.13	ESSILOR INTL EURO.18
Equities	1870	222,940.29	ESSILOR INTL EURO.18
Equities	35121	3,043,585.86	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	70400	6,100,864.00	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	11060	958,459.60	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	17196	1,490,205.36	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	7600	658,616.00	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	2096	199,832.64	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	1300	123,942.00	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	2063	196,686.42	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	3998	105,307.32	ETHAN ALLEN INTERIORS INC COM
Equities	1500	39,510.00	ETHAN ALLEN INTERIORS INC COM
Equities	1475	38,851.50	ETHAN ALLEN INTERIORS INC COM
Equities	13380	557,633.61	EUROCOMMERCIAL EURO.50
Equities	3000	912,864.10	EUROFINS SCIENTIFI EURO.10
Equities	57300	1,096,708.15	EUROMONEY INST INV ORD GBP0.0025
Equities	1600	98,720.00	EURONET WORLDWIDE INC COM
Equities	19640	1,211,788.00	EURONET WORLDWIDE INC COM
Equities	3887	239,827.90	EURONET WORLDWIDE INC COM
Equities	31576	1,948,239.20	EURONET WORLDWIDE INC COM
Equities	87500	1,719,375.00	EVERBANK FINL CORP COM STK
Equities	8657	170,110.05	EVERBANK FINL CORP COM STK
Equities	3905	210,713.80	EVERCORE PARTNERS INC CL A CL A
Equities	1500	80,940.00	EVERCORE PARTNERS INC CL A CL A
Equities	5622	303,363.12	EVERCORE PARTNERS INC CL A CL A
Equities	30815	1,662,777.40	EVERCORE PARTNERS INC CL A CL A
Equities	2873	155,027.08	EVERCORE PARTNERS INC CL A CL A
Equities	1045	190,200.45	EVEREST RE GROUP COM
Equities	3321	604,455.21	EVEREST RE GROUP COM
Equities	15725	714,072.25	EVERSOURCE ENERGY COM
Equities	16440	746,540.40	EVERSOURCE ENERGY COM
Equities	25713	1,167,627.33	EVERSOURCE ENERGY COM
Equities	4358	92,563.92	EVERTEC INC COM
Equities	7000	18,830.00	EVINE LIVE INC CL A CL A
Equities	1550	13,888.00	EVOLVING SYSTEMS INC COM NEW
Equities	10642	405,816.67	EVONIK INDUSTRIES NPV
Equities	3500	104,090.00	EXACT SCIENCES CORP COM
Equities	8163	242,767.62	EXACT SCIENCES CORP COM
Equities	2100	43,743.00	EXACTECH INC COM
Equities	1952	76,323.20	EXAMWORKS GROUP INC COM
Equities	3400	33,252.00	EXAR CORP COM
Equities	2033	19,882.74	EXAR CORP COM
Equities	11200	13,216.00	EXCO RES INC COM
Equities	17795	20,998.10	EXCO RES INC COM
Equities	5600	21,056.00	EXELIXIS INC COM STK
Equities	15485	58,223.60	EXELIXIS INC COM STK
Equities	58351	1,833,388.42	EXELON CORP COM
Equities	66864	2,100,866.88	EXELON CORP COM
Equities	35800	1,124,836.00	EXELON CORP COM
Equities	1600	55,328.00	EXLSERVICE COM INC COM STK
Equities	3268	113,007.44	EXLSERVICE COM INC COM STK
Equities	610	6,771.00	EXONE CO COM
Equities	4700	513,945.00	EXPEDIA INC DEL COM NEW
Equities	7569	827,670.15	EXPEDIA INC DEL COM NEW

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	9200	424,166.00	EXPEDITORS INTL WASH INC COM
Equities	14769	680,924.74	EXPEDITORS INTL WASH INC COM
Equities	94674	4,364,944.77	EXPEDITORS INTL WASH INC COM
Equities	2792	125,025.76	EXPONENT INC COM STK
Equities	6789	122,948.79	EXPRESS INC COM
Equities	2300	41,653.00	EXPRESS INC COM
Equities	29137	527,671.07	EXPRESS INC COM
Equities	7126	129,051.86	EXPRESS INC COM
Equities	8800	159,368.00	EXPRESS INC COM
Equities	12850	1,142,879.00	EXPRESS SCRIPTS HLDG CO COM
Equities	42067	3,741,438.98	EXPRESS SCRIPTS HLDG CO COM
Equities	26500	2,356,910.00	EXPRESS SCRIPTS HLDG CO COM
Equities	56396	5,015,860.24	EXPRESS SCRIPTS HLDG CO COM
Equities	6034	113,258.18	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM
Equities	4990	162,923.50	EXTERRAN HLDGS INC COM STK
Equities	5763	188,161.95	EXTERRAN HLDGS INC COM STK
Equities	5400	352,188.00	EXTRA SPACE STORAGE INC COM
Equities	8565	558,609.30	EXTRA SPACE STORAGE INC COM
Equities	5843	15,717.67	EXTREME NETWORKS INC COM
Equities	433	36,025.60	EXXON MOBIL CORP COM
Equities	12938	1,076,441.60	EXXON MOBIL CORP COM
Equities	21840	1,817,088.00	EXXON MOBIL CORP COM
Equities	166057	13,815,942.40	EXXON MOBIL CORP COM
Equities	61120	5,085,184.00	EXXON MOBIL CORP COM
Equities	114678	9,541,209.60	EXXON MOBIL CORP COM
Equities	209585	17,437,472.00	EXXON MOBIL CORP COM
Equities	75700	6,298,240.00	EXXON MOBIL CORP COM
Equities	92841	7,724,371.20	EXXON MOBIL CORP COM
Equities	75954	6,319,372.80	EXXON MOBIL CORP COM
Equities	3200	23,776.00	EZCORP INC CL A NON VTG CL A NON VTG
Equities	4393	32,639.99	EZCORP INC CL A NON VTG CL A NON VTG
Equities	5500	78,760.00	F N B CORP PA COM
Equities	33720	482,870.40	F N B CORP PA COM
Equities	15125	216,590.00	F N B CORP PA COM
Equities	2620	315,317.00	F5 NETWORKS INC COM STK
Equities	5246	631,356.10	F5 NETWORKS INC COM STK
Equities	3290	395,951.50	F5 NETWORKS INC COM STK
Equities	2532	47,424.36	FABRINET COM USD0.01
Equities	25955	2,226,030.58	FACEBOOK INC CL A CL A
Equities	21750	1,865,388.75	FACEBOOK INC CL A CL A
Equities	92600	7,941,839.00	FACEBOOK INC CL A CL A
Equities	13020	1,116,660.30	FACEBOOK INC CL A CL A
Equities	123500	10,591,977.50	FACEBOOK INC CL A CL A
Equities	164180	14,080,897.70	FACEBOOK INC CL A CL A
Equities	17204	1,475,501.06	FACEBOOK INC CL A CL A
Equities	46100	3,953,766.50	FACEBOOK INC CL A CL A
Equities	1690	274,641.90	FACTSET RESH SYS INC COM STK
Equities	2867	465,916.17	FACTSET RESH SYS INC COM STK
Equities	5320	864,553.20	FACTSET RESH SYS INC COM STK
Equities	2700	245,106.00	FAIR ISAAC CORPORATION COM
Equities	2108	191,364.24	FAIR ISAAC CORPORATION COM
Equities	6900	119,922.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	6607	114,829.66	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	855	3.84	FAIRPOINT COMMUNICATIONS INC COM
Equities	2900	4,611.00	FALCONSTOR SOFTWARE INC COM
Equities	4000	6,360.00	FALCONSTOR SOFTWARE INC COM
Equities	1200	24,060.00	FAMOUS DAVES AMER INC COM
Equities	2400	491,905.37	FANUC CORP NPV
Equities	24200	4,960,045.76	FANUC CORP NPV
Equities	1000	28,430.00	FARMERS CAP BK CORP COM
Equities	2942	137,391.40	FARO TECHNOLOGIES INC COM
Equities	1100	51,370.00	FARO TECHNOLOGIES INC COM
Equities	1480	69,116.00	FARO TECHNOLOGIES INC COM
Equities	1600	726,482.25	FAST RETAILING CO LTD NPV
Equities	1500	681,077.11	FAST RETAILING CO LTD NPV
Equities	14740	621,733.20	FASTENAL CO COM
Equities	21032	887,129.76	FASTENAL CO COM
Equities	90600	1,396,533.90	FASTIGHETS AB BALD SER'B' SEK1
Equities	800	46,176.00	FBL FINL GROUP INC CL A CL A
Equities	2996	172,929.12	FBL FINL GROUP INC CL A CL A
Equities	784	45,252.48	FBL FINL GROUP INC CL A CL A
Equities	3600	114,480.00	FCB FINL HLDGS INC CL A CL A
Equities	56400	124,644.00	FED HOME LN MTG CORP COM STK
Equities	1481	43,037.86	FEDERAL AGRIC MTG CORP CL C

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	14350	6,457.50	FEDERAL MOGUL CORP COM
Equities	5180	663,506.20	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW
Equities	5602	717,560.18	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW
Equities	4100	525,169.00	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW
Equities	3300	49,203.00	FEDERAL SIGNAL CORP COM
Equities	5487	81,811.17	FEDERAL SIGNAL CORP COM
Equities	4800	54,480.00	FEDERAL-MOGUL HOLDINGS CORP COM STK
Equities	2574	29,214.90	FEDERAL-MOGUL HOLDINGS CORP COM STK
Equities	3469	83,949.80	FEDERATED NATL HLDG CO COM
Equities	512331	1,149,830.59	FEDERATION LIMITED
Equities	5190	884,376.00	FEDEX CORP COM
Equities	14754	2,514,081.60	FEDEX CORP COM
Equities	20514	3,495,585.60	FEDEX CORP COM
Equities	11970	2,039,688.00	FEDEX CORP COM
Equities	10900	1,857,360.00	FEDEX CORP COM
Equities	5900	197,591.00	FEDT INVESTORS INC CL B
Equities	8487	284,229.63	FEDT INVESTORS INC CL B
Equities	1700	140,981.00	FEI CO COM
Equities	3103	257,331.79	FEI CO COM
Equities	3100	30,628.00	FELCOR LODGING TR INC COM
Equities	8299	81,994.12	FELCOR LODGING TR INC COM
Equities	7972	133,770.16	FERRO CORP COM
Equities	2100	35,238.00	FERRO CORP COM
Equities	77000	1,292,060.00	FERRO CORP COM
Equities	7402	124,205.56	FERRO CORP COM
Equities	237500	3,477,139.79	FIAT CHRYSLER AUTOMOBILES NV
Equities	1400	4.20	FIBERMARK INC COM
Equities	19024	100,256.48	FIBROCELL SCIENCE INC COM NEW
Equities	8350	128,423.00	FID NATL FINL INC NEW FORMERLY FID FNFV GROUP COM COM STK
Equities	10308	179,771.52	FID SOUTHN CORP NEW COM STK
Equities	1263	22,026.72	FID SOUTHN CORP NEW COM STK
Equities	1	1.00	FIDELITY BELMONT II, LP
Equities	14996	554,702.04	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	20435	755,890.65	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	11100	410,589.00	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	13364	825,895.20	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	22103	1,365,965.40	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	12400	766,320.00	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	2151	107,550.00	FIESTA RESTAURANT GROUP INC COM
Equities	5581	36,555.55	FIFTH ST FIN CORP COM STK
Equities	81941	536,713.55	FIFTH ST FIN CORP COM STK
Equities	4569	194,091.12	FINANCIAL ENGINES INC COM
Equities	1100	27,324.00	FINANCIAL INSTNS INC COM
Equities	59562	440,988.67	FINCOBANK SPA EURO.33
Equities	1808	32,308.96	FINISAR CORPORATION COMMON STOCK
Equities	9572	171,051.64	FINISAR CORPORATION COMMON STOCK
Equities	2173	60,452.86	FINISH LINE INC CL A
Equities	15852	441,002.64	FINISH LINE INC CL A
Equities	3453	96,062.46	FINISH LINE INC CL A
Equities	163400	2,053,640.04	FINMECCANICA SPA EUR 4.40
Equities	12750	102.00	FINOVA GROUP INC COM
Equities	15220	744,410.20	FIREEYE INC COM
Equities	2600	127,166.00	FIREEYE INC COM
Equities	2805	137,192.55	FIREEYE INC COM
Equities	4200	13,440.00	FIRST ACCEP CORP COM STK
Equities	6312	234,869.52	FIRST AMERN FINL CORP COM STK
Equities	99266	3,693,687.86	FIRST AMERN FINL CORP COM STK
Equities	9022	335,708.62	FIRST AMERN FINL CORP COM STK
Equities	2400	40,032.00	FIRST BANCORP N C COM
Equities	1758	29,323.44	FIRST BANCORP N C COM
Equities	12951	62,423.82	FIRST BANCORP P R COM NEW COM NEW
Equities	1600	10,512.00	FIRST BUSEY CORP COM
Equities	4200	27,594.00	FIRST BUSEY CORP COM
Equities	2300	104,857.00	FIRST CASH FINANCIAL SERVICES INC
Equities	2203	100,434.77	FIRST CASH FINANCIAL SERVICES INC
Equities	1600	60,048.00	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01
Equities	4600	82,524.00	FIRST FINL BANCORP OHIO COM
Equities	5274	94,615.56	FIRST FINL BANCORP OHIO COM
Equities	4500	155,880.00	FIRST FINL BANKSHARES INC COM
Equities	5042	174,654.88	FIRST FINL BANKSHARES INC COM
Equities	1500	53,640.00	FIRST FINL CORP IND COM
Equities	3000	107,280.00	FIRST FINL CORP IND COM
Equities	1820	50,486.80	FIRST INTERSTATE BANCOSYS/MT
Equities	2700	74,844.00	FIRST LONG IS CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	400	2,304.00	FIRST MARBLEHEAD CORP COM NEW COM NEW
Equities	780	4,492.80	FIRST MARBLEHEAD CORP COM NEW COM NEW
Equities	2200	54,340.00	FIRST MERCHANTS CORP COM
Equities	2438	60,218.60	FIRST MERCHANTS CORP COM
Equities	3000	56,910.00	FIRST MIDWEST BANCORP INC DEL COM
Equities	5525	104,809.25	FIRST MIDWEST BANCORP INC DEL COM
Equities	2269	81,684.00	FIRST NBC BK HLDG CO COM
Equities	100	6,303.00	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	10949	690,115.47	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	23651	1,490,722.53	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	1239820	43,852.00	FIRST RESERVE FUND X, LP 6-008654
Equities	3172521	70,648.00	FIRST RESERVE FUND X, LP 6-008656
Equities	7477520	2,858,103.00	FIRST RESERVE FUND XI, LP 6-014733
Equities	14010638	5,221,748.00	FIRST RESERVE FUND XI, LP 6-014764
Equities	3890	182,752.20	FIRST SOLAR INC COM
Equities	5172	242,980.56	FIRST SOLAR INC COM
Equities	31357	1,473,151.86	FIRST SOLAR INC COM
Equities	217	1,714.30	FIRST SOUTH BANCORP INC VA COM
Equities	248000	194,815.90	FIRST TRACTOR CO 'H' CNY1
Equities	400	3,464.00	FIRST UTD CORP COM
Equities	23454	763,427.70	FIRSTENERGY CORP COM
Equities	32681	1,063,766.55	FIRSTENERGY CORP COM
Equities	51371	1,672,126.05	FIRSTENERGY CORP COM
Equities	8509	177,242.47	FIRSTMERIT CORP COM
Equities	102896	2,143,323.68	FIRSTMERIT CORP COM
Equities	12061	251,230.63	FIRSTMERIT CORP COM
Equities	24900	2,062,467.00	FISERV INC COM
Equities	13800	1,143,054.00	FISERV INC COM
Equities	31728	2,628,030.24	FISERV INC COM
Equities	42550	3,524,416.50	FISERV INC COM
Equities	19145	1,585,780.35	FISERV INC COM
Equities	6900	571,527.00	FISERV INC COM
Equities	4567	180,533.51	FIVE BELOW INC COM USD0.01
Equities	3333	82,791.72	FIVE PRIME THERAPEUTICS INC COM
Equities	2300	5,037.00	FL TECH INC COM
Equities	41	757.68	FLAGSTAR BANCORP INC COM PAR\$.001
Equities	986	18,221.28	FLAGSTAR BANCORP INC COM PAR\$.001
Equities	1700	265,302.00	FLEETCOR TECHNOLOGIES INC COM
Equities	5822	908,581.32	FLEETCOR TECHNOLOGIES INC COM
Equities	16753	784,542.99	FLEETMATICS GROUP PLC COM EURO.015
Equities	118800	652,396.87	FLETCHER BUILDING NPV
Equities	1300	56,017.00	FLEXSTEEL INDS INC COM
Equities	42400	1,111,598.49	FLIGHT CENTRE TRAVEL GROUP LTD
Equities	23710	730,742.20	FLIR SYS INC COM
Equities	9100	280,462.00	FLIR SYS INC COM
Equities	43100	1,328,342.00	FLIR SYS INC COM
Equities	9325	287,396.50	FLIR SYS INC COM
Equities	1800	22,554.00	FLOTEK INDS INC DEL COM
Equities	5601	70,180.53	FLOTEK INDS INC DEL COM
Equities	12375	261,731.25	FLOWERS FOODS INC COM
Equities	14554	307,817.10	FLOWERS FOODS INC COM
Equities	3100	163,246.00	FLOWSERVE CORP COM
Equities	10389	547,084.74	FLOWSERVE CORP COM
Equities	25900	1,363,894.00	FLOWSERVE CORP COM
Equities	2110	51,062.00	FLUIDIGM CORP DEL COM STK
Equities	9798	519,391.98	FLUOR CORP NEW COM
Equities	12491	662,147.91	FLUOR CORP NEW COM
Equities	2056	43,196.56	FLUSHING FINL CORP COM
Equities	7680	403,584.00	FMC CORP COM (NEW)
Equities	10161	533,960.55	FMC CORP COM (NEW)
Equities	10150	421,123.50	FMC TECHNOLOGIES INC COM
Equities	11560	479,624.40	FMC TECHNOLOGIES INC COM
Equities	17566	728,813.34	FMC TECHNOLOGIES INC COM
Equities	11700	485,433.00	FMC TECHNOLOGIES INC COM
Equities	61804	2,564,247.96	FMC TECHNOLOGIES INC COM
Equities	2000	47,000.00	FMR BROS CO DEL
Equities	2760	64,860.00	FMR BROS CO DEL
Equities	63500	147,637.50	FNMA COM STK
Equities	68502	611,078.89	FOMENTO ECON MEXIC UNITS (REP 1'B' & 4'D'SHS)
Equities	156	1,649.70	FONAR CORP COM NEW STK
Equities	7400	495,874.00	FOOT LOCKER INC COM
Equities	10969	735,032.69	FOOT LOCKER INC COM
Equities	101235	1,519,537.35	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	245200	3,680,452.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	308035	4,623,605.35	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	170800	2,563,708.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	51430	1,136,603.00	FOREST CY ENTERPRISES INC CL A
Equities	27100	598,910.00	FOREST CY ENTERPRISES INC CL A
Equities	80100	1,770,210.00	FOREST CY ENTERPRISES INC CL A
Equities	9400	207,740.00	FOREST CY ENTERPRISES INC CL A
Equities	13888	306,924.80	FOREST CY ENTERPRISES INC CL A
Equities	2250	-	FOREST LABORATORIES INC CVR
Equities	940	-	FOREST LABORATORIES INC CVR
Equities	2066	27,188.56	FORESTAR GROUP INC
Equities	1588	20,898.08	FORESTAR GROUP INC
Equities	3200	29,440.00	FORMFACTOR INC COM STK
Equities	4800	44,160.00	FORMFACTOR INC COM STK
Equities	1200	43,224.00	FORRESTER RESH INC COM
Equities	1513	54,498.26	FORRESTER RESH INC COM
Equities	8100	334,773.00	FORTINET INC COM
Equities	11520	476,121.60	FORTINET INC COM
Equities	1	18,279.00	FORTRESS INVESTMENT FUND II, LLC
Equities	5316859	6,765,841.00	FORTRESS INVESTMENT FUND III, LP
Equities	1	1.00	FORTRESS INVESTMENT FUND, LP
Equities	63083	1,120,376.08	FORTUM OYJ EUR3.40
Equities	11490	526,471.80	FORTUNE BRANDS HOME & SEC INC COM
Equities	80803	3,702,393.46	FORTUNE BRANDS HOME & SEC INC COM
Equities	12496	572,566.72	FORTUNE BRANDS HOME & SEC INC COM
Equities	5485	111,235.80	FORUM ENERGY TECH COM USD0.01
Equities	1500	78,390.00	FORWARD AIR CORP COM
Equities	28680	1,498,816.80	FORWARD AIR CORP COM
Equities	2135	111,575.10	FORWARD AIR CORP COM
Equities	2200	152,592.00	FOSSIL GROUP INC COM
Equities	3619	251,013.84	FOSSIL GROUP INC COM
Equities	1300	44,993.00	FOSTER L B CO CL A
Equities	1767	59,795.28	FOUNDATION MEDICINE INC COM
Equities	10145	163,131.60	FOX FACTORY HLDG CORP COM
Equities	2985354	2,532,783.00	FP GP SLITTER, LLC
Equities	75000	-	FR CUSIP NATL PENN BANCSHARES INC
Equities	27369	368,660.43	FRANCESCAS HLDGS CORP COM M STOCK
Equities	2951	39,749.97	FRANCESCAS HLDGS CORP COM M STOCK
Equities	5084469	7,320,096.00	FRANCISCO PARTNERS II, LP
Equities	3341177	1,608,218.00	FRANCISCO PARTNERS, LP
Equities	7050	335,932.50	FRANCO NEV CORP COM STK
Equities	4700	223,955.00	FRANCO NEV CORP COM STK
Equities	4023	81,626.67	FRANKLIN COVEY CO COM
Equities	3400	109,922.00	FRANKLIN ELEC INC COM
Equities	21745	703,015.85	FRANKLIN ELEC INC COM
Equities	3991	129,029.03	FRANKLIN ELEC INC COM
Equities	3200	36,192.00	FRANKLIN STR PPTYS CORP COM
Equities	8352	94,461.12	FRANKLIN STR PPTYS CORP COM
Equities	3620	68,200.80	FRANKS INTERNATIONAL NVRY5H0 EURO.01
Equities	8800	165,792.00	FRANKS INTERNATIONAL NVRY5H0 EURO.01
Equities	3400	65,586.00	FREDS INC CL A
Equities	1186	22,877.94	FREDS INC CL A
Equities	70075	1,304,796.50	FREEPORT-MCMORAN INC
Equities	80387	1,496,805.94	FREEPORT-MCMORAN INC
Equities	7486	139,389.32	FREEPORT-MCMORAN INC
Equities	15065	602,148.05	FREESCALE SEMICONDUCTOR LTD
Equities	2300	91,931.00	FREESCALE SEMICONDUCTOR LTD
Equities	7171	286,624.87	FREESCALE SEMICONDUCTOR LTD
Equities	1000	20,880.00	FREIGHTCAR AMER INC COM
Equities	1700	35,496.00	FREIGHTCAR AMER INC COM
Equities	1700	19,176.00	FREQUENCY ELECTRS INC COM
Equities	8995	742,045.87	FRESENIUS MEDICAL CARE NPV
Equities	11600	956,946.31	FRESENIUS MEDICAL CARE NPV
Equities	35700	2,289,162.99	FRESENIUS SE&KGAA NPV
Equities	45831	2,938,785.13	FRESENIUS SE&KGAA NPV
Equities	23500	1,506,872.00	FRESENIUS SE&KGAA NPV
Equities	2500	96,650.00	FRESH DEL MONTE PRODUCE INC COM STK
Equities	1962	75,850.92	FRESH DEL MONTE PRODUCE INC COM STK
Equities	900	28,926.00	FRESH MKT INC COM
Equities	3056	98,219.84	FRESH MKT INC COM
Equities	1102	6,887.50	FRIEDMAN IND INC COM
Equities	1200	40,284.00	FRISCHS RESTAURANTS INC COM
Equities	13950	683,968.50	FRKLN RES INC COM
Equities	32370	1,587,101.10	FRKLN RES INC COM
Equities	31941	1,566,067.23	FRKLN RES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	26306	1,289,783.18	FRKLN RES INC COM
Equities	72181	357,295.95	FRONTIER COMMUNICATIONS CORP COM
Equities	88811	439,614.45	FRONTIER COMMUNICATIONS CORP COM
Equities	2100	68,103.00	FRP HLDGS INC COM
Equities	1847	52,066.93	FTD COS INC COM
Equities	3400	140,216.00	FTI CONSULTING INC COM
Equities	2550	105,162.00	FTI CONSULTING INC COM
Equities	3600	148,464.00	FTI CONSULTING INC COM
Equities	1666000	3,315,315.43	FUBON FINANCIAL HL TWD10
Equities	1000	7,480.00	FUEL SYS SOLUTIONS INC COM STK
Equities	1062	7,943.76	FUEL SYS SOLUTIONS INC COM STK
Equities	6500	6,349.85	FUELCELL ENERGY INC COM
Equities	17435	17,032.25	FUELCELL ENERGY INC COM
Equities	41505	551,183.96	FUJI MEDIA HOLDINGS INC NPV
Equities	47200	626,813.22	FUJI MEDIA HOLDINGS INC NPV
Equities	7300	260,912.43	FUJIFILM HOLDINGS CORP NPV
Equities	24300	868,516.73	FUJIFILM HOLDINGS CORP NPV
Equities	10500	375,285.01	FUJIFILM HOLDINGS CORP NPV
Equities	139000	777,441.26	FUJITSU Y50
Equities	20000	111,862.05	FUJITSU Y50
Equities	67000	374,737.87	FUJITSU Y50
Equities	1400	2,338.00	FULL HOUSE RESORTS INC COM
Equities	3000	121,860.00	FULLER H B CO COM
Equities	4843	196,722.66	FULLER H B CO COM
Equities	9900	129,294.00	FULTON FINL CORP PA COM
Equities	120000	1,567,200.00	FULTON FINL CORP PA COM
Equities	11719	153,050.14	FULTON FINL CORP PA COM
Equities	175	-	FURIEX PHARMACEUTICALS INC COM STK CONTRA
Equities	1706	13,852.72	FURMANITE CORP COM STK
Equities	-1775	(182,328,000.00)	FUT SEP 15 EMINI S&P 500
Equities	123	12,634,560.00	FUT SEP 15 EMINI S&P 500
Equities	1775	182,328,000.00	FUT SEP 15 EMINI S&P 500
Equities	1724	198,139,320.00	FUT SEP 15 ICEUS MINRUS1K
Equities	-1724	(198,139,320.00)	FUT SEP 15 ICEUS MINRUS1K
Equities	191	23,882,640.00	FUT SEP 15 ICEUS SM RUS2
Equities	-156	(19,506,240.00)	FUT SEP 15 ICEUS SM RUS2
Equities	14	1,750,560.00	FUT SEP 15 ICEUS SM RUS2
Equities	-191	(23,882,640.00)	FUT SEP 15 ICEUS SM RUS2
Equities	156	19,506,240.00	FUT SEP 15 ICEUS SM RUS2
Equities	-469	(43,007,300.00)	FUT SEP 15 ICUS MSCI EAF
Equities	469	43,007,300.00	FUT SEP 15 ICUS MSCI EAF
Equities	-278	(13,335,660.00)	FUT SEP 15 ICUS MSCI EMG
Equities	278	13,335,660.00	FUT SEP 15 ICUS MSCI EMG
Equities	-86	(12,883,660.00)	FUT SEP 15 IMMEMINI MDCP
Equities	7	1,048,670.00	FUT SEP 15 IMMEMINI MDCP
Equities	86	12,883,660.00	FUT SEP 15 IMMEMINI MDCP
Equities	-28	(3,785,365.85)	FUT SEP 15 ME S&P CAN 60
Equities	28	3,785,365.85	FUT SEP 15 ME S&P CAN 60
Equities	3247	41,788.89	FUTUREFUEL CORP COM STK
Equities	4800	3,252.00	FWD INDS INC N Y COM NEW
Equities	3883	3,417.42	FX ENERGY INC COM
Equities	4217	6,114.65	FXCM INC
Equities	2000	138,280.00	G & K SVCS INC CL A CL A
Equities	1275	88,153.50	G & K SVCS INC CL A CL A
Equities	2200	14,388.00	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	1800	11,772.00	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	95393	911,957.08	GAIN CAP HLDGS INC COM
Equities	6900	18,837.00	GALECTIN THERAPEUTICS INC COM NEW
Equities	12690	21,573.00	GALENA BIOPHARMA INC COM USD0.0001
Equities	40000	1,892,000.00	GALLAGHER ARTHUR J & CO COM
Equities	4600	217,580.00	GALLAGHER ARTHUR J & CO COM
Equities	12452	588,979.60	GALLAGHER ARTHUR J & CO COM
Equities	700	48,097.00	GAMCO INVS INC COM
Equities	160	10,993.60	GAMCO INVS INC COM
Equities	59000	928,875.15	GAMESA CORP TECNO EURO.17
Equities	9480	407,260.80	GAMESTOP CORP NEW CL A
Equities	8372	359,661.12	GAMESTOP CORP NEW CL A
Equities	89026	3,824,556.96	GAMESTOP CORP NEW CL A
Equities	797	29,218.02	GAMING & LEISURE PPTYS INC COM
Equities	6654	243,935.64	GAMING & LEISURE PPTYS INC COM
Equities	500	5,055.00	GAMING PARTNERS INTL CORP COM
Equities	6400	89,536.00	GANNETT CO INC COM
Equities	9100	127,309.00	GANNETT CO INC COM
Equities	19800	755,766.00	GAP INC COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	20733	791,378.61	GAP INC COM
Equities	39020	1,489,393.40	GAP INC COM
Equities	9074	398,620.82	GARMIN LTD COMMON STOCK
Equities	27448	1,205,790.64	GARMIN LTD COMMON STOCK
Equities	4400	377,432.00	GARTNER INC COM
Equities	6114	524,458.92	GARTNER INC COM
Equities	45	463.50	GAS NAT INC COM
Equities	49231	1,115,713.73	GAS NATURAL SDG EUR1
Equities	9346	28,879.14	GASTAR EXPL INC NEW COM
Equities	1	1.00	GATEWAY VENTURE PARTNERS III, LP
Equities	4100	217,915.00	GATX CORP COM
Equities	32517	1,728,278.55	GATX CORP COM
Equities	2899	154,081.85	GATX CORP COM
Equities	51598	2,300,194.66	GEA GROUP AG NPV
Equities	310	103,394.15	GEBERIT AG CHFO.10 (REGD)
Equities	1030	343,535.39	GEBERIT AG CHFO.10 (REGD)
Equities	4132	508,958.34	GECINA EUR7.50
Equities	59200	1,973,136.00	GEN MTRS CO COM
Equities	105198	3,506,249.34	GEN MTRS CO COM
Equities	80200	2,673,066.00	GEN MTRS CO COM
Equities	6338	251,935.50	GENERAC HLDGS INC COM STK
Equities	4100	80,893.00	GENERAL CABLE CORP DEL NEW COM
Equities	4071	80,320.83	GENERAL CABLE CORP DEL NEW COM
Equities	8800	173,624.00	GENERAL CABLE CORP DEL NEW COM
Equities	2300	39,123.00	GENERAL COMMUNICATION INC CL A CL A
Equities	4400	74,844.00	GENERAL COMMUNICATION INC CL A CL A
Equities	13646	1,933,501.74	GENERAL DYNAMICS CORP COM
Equities	14000	1,983,660.00	GENERAL DYNAMICS CORP COM
Equities	24473	3,467,579.37	GENERAL DYNAMICS CORP COM
Equities	7506	1,063,525.14	GENERAL DYNAMICS CORP COM
Equities	27245	723,899.65	GENERAL ELECTRIC CO
Equities	31890	847,317.30	GENERAL ELECTRIC CO
Equities	578900	15,381,373.00	GENERAL ELECTRIC CO
Equities	784369	20,840,684.33	GENERAL ELECTRIC CO
Equities	272233	7,233,230.81	GENERAL ELECTRIC CO
Equities	213716	5,678,434.12	GENERAL ELECTRIC CO
Equities	462	447.17	GENERAL EMPLOYMENT ENTERPRISES INC COM
Equities	51535	1,322,388.10	GENERAL GROWTH PPTYS INC NEW COM
Equities	98420	2,525,457.20	GENERAL GROWTH PPTYS INC NEW COM
Equities	238502	6,119,961.32	GENERAL GROWTH PPTYS INC NEW COM
Equities	27959	717,427.94	GENERAL GROWTH PPTYS INC NEW COM
Equities	48745	1,250,796.70	GENERAL GROWTH PPTYS INC NEW COM
Equities	162885	4,179,629.10	GENERAL GROWTH PPTYS INC NEW COM
Equities	10800	277,128.00	GENERAL GROWTH PPTYS INC NEW COM
Equities	36420	2,029,322.40	GENERAL MILLS INC COM
Equities	46302	2,579,947.44	GENERAL MILLS INC COM
Equities	12072	8,545.76	GENERAL MOLY INC COM STK
Equities	600	39,618.00	GENESCO INC COM
Equities	25442	1,679,935.26	GENESCO INC COM
Equities	2200	145,266.00	GENESCO INC COM
Equities	100	7,618.00	GENESEE & WYO INC CL A CL A
Equities	4365	332,525.70	GENESEE & WYO INC CL A CL A
Equities	4402	29,053.20	GENESIS HEALTHCARE INC CL A COM CL A COM
Equities	1500	15,705.00	GENIE ENERGY LTD CL B CL B
Equities	2341	21,209.46	GENMARK DIAGNOSTICS INC COM STK
Equities	1900	52,801.00	GENOMIC HEALTH INC COM
Equities	2373	65,945.67	GENOMIC HEALTH INC COM
Equities	64980	1,386,023.40	GENPACT LIMITED COM STK USD0.01
Equities	6900	147,177.00	GENPACT LIMITED COM STK USD0.01
Equities	13952	297,596.16	GENPACT LIMITED COM STK USD0.01
Equities	1673596	728,842.00	GENSTAR CAPITAL PARTNERS IV 6-008704
Equities	3249391	1,372,174.00	GENSTAR CAPITAL PARTNERS IV 6-008709
Equities	16000	262,720.00	GENTEX CORP COM
Equities	25171	413,307.82	GENTEX CORP COM
Equities	22070	1,211,863.70	GENTHERM INC COM NPV
Equities	2933	161,051.03	GENTHERM INC COM NPV
Equities	9580	857,697.40	GENUINE PARTS CO COM
Equities	11670	1,044,815.10	GENUINE PARTS CO COM
Equities	759	1,548.36	GENVEC INC COM NEW
Equities	31100	235,427.00	GENWORTH FINL INC COM CL A COM CL A
Equities	44387	336,009.59	GENWORTH FINL INC COM CL A COM CL A
Equities	7100	53,747.00	GENWORTH FINL INC COM CL A COM CL A
Equities	5893	201,304.88	GEO GROUP INC(THE) COM USD0.01 NEW
Equities	400	9,220.00	GEOSPACE TECHNOLOGIES CORP COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1681	38,747.05	GEOSPACE TECHNOLOGIES CORP COM
Equities	8239	35,262.92	GERON CORP COM
Equities	1100	17,996.00	GETTY RLTY CORP NEW COM
Equities	1190	19,468.40	GETTY RLTY CORP NEW COM
Equities	3200	18,880.00	GFI GROUP INC COM STK
Equities	14582094	9,927,434.00	GGC INVESTMENT FUND II, LP
Equities	479	14,106.55	GGERMAN AMERN BANCORP INC COM STK
Equities	2400	48,888.00	GIBRALTAR INDS INC COM
Equities	3150	64,165.50	GIBRALTAR INDS INC COM
Equities	159	271.89	GIGA TRONICS INC COM
Equities	40275	1,328,672.25	GIGAMON INC COM
Equities	1533	50,573.67	GIGAMON INC COM
Equities	1200	84,420.00	G-III APPAREL GROUP LTD COM
Equities	25750	1,811,512.50	G-III APPAREL GROUP LTD COM
Equities	2712	190,789.20	G-III APPAREL GROUP LTD COM
Equities	32400	1,076,755.98	GILDAN ACTIVEWEAR COM NPV
Equities	19000	2,224,520.00	GILEAD SCIENCES INC
Equities	7720	903,857.60	GILEAD SCIENCES INC
Equities	7927	928,093.16	GILEAD SCIENCES INC
Equities	26600	3,114,328.00	GILEAD SCIENCES INC
Equities	72940	8,539,815.20	GILEAD SCIENCES INC
Equities	114364	13,389,737.12	GILEAD SCIENCES INC
Equities	8975	1,050,793.00	GILEAD SCIENCES INC
Equities	45410	5,316,602.80	GILEAD SCIENCES INC
Equities	41030	4,803,792.40	GILEAD SCIENCES INC
Equities	28902	3,383,846.16	GILEAD SCIENCES INC
Equities	330	571,333.80	GIVAUDAN AG CHF10
Equities	3500	102,970.00	GLACIER BANCORP INC NEW COM
Equities	5700	167,694.00	GLACIER BANCORP INC NEW COM
Equities	1400	23,184.00	GLADSTONE COML CORP COM STK
Equities	3300	72,567.00	GLATFELTER
Equities	3838	84,397.62	GLATFELTER
Equities	94068	1,956,516.26	GLAXOSMITHKLINE ORD GBP0.25
Equities	448006	9,318,057.41	GLAXOSMITHKLINE ORD GBP0.25
Equities	36000	748,762.44	GLAXOSMITHKLINE ORD GBP0.25
Equities	84831	1,764,396.31	GLAXOSMITHKLINE ORD GBP0.25
Equities	40660	845,685.58	GLAXOSMITHKLINE ORD GBP0.25
Equities	132990	2,766,053.26	GLAXOSMITHKLINE ORD GBP0.25
Equities	110013	441,713.52	GLENCORE PLC ORD USD0.01
Equities	940000	197,638.20	GLOBAL BRANDS HLDG
Equities	730	12,417.30	GLOBAL BRASS & COPPER HLDGS INC COM
Equities	4103	53,421.06	GLOBAL EAGLE ENTERTAINMENT INC
Equities	163000	306,268.10	GLOBAL LOGISTIC PR NPV
Equities	6665	689,494.25	GLOBAL PMTS INC COM
Equities	3000	310,350.00	GLOBAL PMTS INC COM
Equities	20500	2,120,725.00	GLOBAL PMTS INC COM
Equities	20000	2,069,000.00	GLOBAL PMTS INC COM
Equities	5450	563,802.50	GLOBAL PMTS INC COM
Equities	8800	910,360.00	GLOBAL PMTS INC COM
Equities	3200	6,752.00	GLOBALSTAR INC COM
Equities	26189	55,258.79	GLOBALSTAR INC COM
Equities	155951	447,011.18	GLOBALWAFERS CO LT TWD10
Equities	2100	37,170.00	GLOBE SPECIALTY METALS INC COM STK
Equities	6375	112,837.50	GLOBE SPECIALTY METALS INC COM STK
Equities	54725	1,404,790.75	GLOBUS MED INC CL A NEW COM STK
Equities	5238	134,459.46	GLOBUS MED INC CL A NEW COM STK
Equities	400	382,135.41	GLP J-REIT REIT
Equities	5501	34,161.21	GLU MOBILE INC COM
Equities	294662	6,091,022.18	GN STORE NORD DKK4
Equities	100	4,448.00	GNC HLDGS INC GNC HOLDINGS INC
Equities	62250	2,768,880.00	GNC HLDGS INC GNC HOLDINGS INC
Equities	6518	289,920.64	GNC HLDGS INC GNC HOLDINGS INC
Equities	11303	502,757.44	GNC HLDGS INC GNC HOLDINGS INC
Equities	2620	73,857.80	GODADDY INC CL A CL A
Equities	6261	134,173.23	GOGO INC COM
Equities	13250	214,650.00	GOLDCORP INC NEW COM
Equities	54	220.32	GOLDEN ENTERPRISES INC COM
Equities	10120	2,112,954.80	GOLDMAN SACHS GROUP INC COM
Equities	23799	4,968,993.21	GOLDMAN SACHS GROUP INC COM
Equities	31287	6,532,412.73	GOLDMAN SACHS GROUP INC COM
Equities	14748	3,079,234.92	GOLDMAN SACHS GROUP INC COM
Equities	2700	563,733.00	GOLDMAN SACHS GROUP INC COM
Equities	192115	925,825.61	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	315719	1,521,488.35	GOODMAN GROUP NPV (STAPLED UNITS)

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2200	4,092.00	GOODRICH PETE CORP COM NEW COM NEW
Equities	3885	7,226.10	GOODRICH PETE CORP COM NEW COM NEW
Equities	15300	461,295.00	GOODYEAR TIRE & RUBBER CO COM
Equities	22161	668,154.15	GOODYEAR TIRE & RUBBER CO COM
Equities	9150	4,941,366.00	GOOGLE INC CL A
Equities	24520	13,241,780.80	GOOGLE INC CL A
Equities	2070	1,117,882.80	GOOGLE INC CL A
Equities	3350	1,809,134.00	GOOGLE INC CL A
Equities	1400	756,056.00	GOOGLE INC CL A
Equities	14367	7,758,754.68	GOOGLE INC CL A
Equities	22309	12,047,752.36	GOOGLE INC CL A
Equities	5130	2,770,405.20	GOOGLE INC CL A
Equities	23758	12,366,276.58	GOOGLE INC COM USD0.001 CL'C'
Equities	1403	730,275.53	GOOGLE INC COM USD0.001 CL'C'
Equities	16021	8,339,090.71	GOOGLE INC COM USD0.001 CL'C'
Equities	22269	11,591,237.19	GOOGLE INC COM USD0.001 CL'C'
Equities	1952	1,016,035.52	GOOGLE INC COM USD0.001 CL'C'
Equities	5645	2,938,278.95	GOOGLE INC COM USD0.001 CL'C'
Equities	1200	63,264.00	GOPRO INC CL A CL A
Equities	2841	149,777.52	GOPRO INC CL A CL A
Equities	1748	49,083.84	GORMAN RUPP CO COM
Equities	1500	27,825.00	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	6416	119,016.80	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	933	31,012.92	GP STRATEGIES CORP COM STK
Equities	63393	185,969.34	GPO SIMEC SAB DE C SER'B'NPV'
Equities	332516	1,093,847.27	GPT GROUP NPV (STAPLED SECURITIES)
Equities	2800	280,840.00	GRACE W R & CO DEL NEW COM STK
Equities	5807	582,442.10	GRACE W R & CO DEL NEW COM STK
Equities	7900	561,137.00	GRACO INC COM
Equities	5625	399,543.75	GRACO INC COM
Equities	1500	30,735.00	GRAHAM CORP COM STK
Equities	539	579,451.95	GRAHAM HLDGS CO COM
Equities	326	350,466.30	GRAHAM HLDGS CO COM
Equities	24154	5,716,044.10	GRAINGER W W INC COM
Equities	3380	799,877.00	GRAINGER W W INC COM
Equities	4650	1,100,422.50	GRAINGER W W INC COM
Equities	668	15,611.16	GRAMERCY PPTY TR INC COM NEW COM NEW
Equities	3831	89,530.47	GRAMERCY PPTY TR INC COM NEW COM NEW
Equities	1300	55,120.00	GRAND CANYON ED INC COM STK
Equities	4317	183,040.80	GRAND CANYON ED INC COM STK
Equities	2000	71,020.00	GRANITE CONST INC COM
Equities	2777	98,611.27	GRANITE CONST INC COM
Equities	2439171	4,801,964.00	GRANITE GLOBAL VENTURES III, L.P.
Equities	6543960	7,241,411.00	GRANITE VENTURES II, LP
Equities	23303	324,610.79	GRAPHIC PACKAGING HLDG CO COM STK
Equities	2500	39,200.00	GRAY T.V INC COM CL B
Equities	4068	63,786.24	GRAY T.V INC COM CL B
Equities	7916	47,179.36	GREAT LAKES DREDGE & DOCK CORP NEW COM
Equities	4900	118,384.00	GREAT PLAINS ENERGY INC COM
Equities	13219	319,371.04	GREAT PLAINS ENERGY INC COM
Equities	76774	936,961.53	GREAT PORTLAND ESTATES ORD GBP0.125
Equities	1200	50,568.00	GREAT SOUTHN BANCORP INC COM
Equities	1800	75,852.00	GREAT SOUTHN BANCORP INC COM
Equities	73500	360,268.56	GREAT WALL MOTOR 'H'CNY1
Equities	3292	79,370.12	GREAT WESTN BANCORP INC COM
Equities	2100	113,232.00	GREATBATCH INC COM
Equities	22590	1,218,052.80	GREATBATCH INC COM
Equities	1965	105,952.80	GREATBATCH INC COM
Equities	1068000	608,904.17	GREATVIEW ASEPTIC PACKAGING
Equities	1336	25,544.32	GREEN DOT CORP COM STK
Equities	9900	189,288.00	GREEN DOT CORP COM STK
Equities	2438203	4,200,461.00	GREEN EQUITY INVESTORS IV, LP
Equities	3404113	4,027,654.00	GREEN EQUITY INVESTORS V, LP
Equities	7409246	9,585,817.00	GREEN EQUITY INVESTORS V, LP
Equities	500	13,775.00	GREEN PLAINS INC COM STK
Equities	2909	80,142.95	GREEN PLAINS INC COM STK
Equities	1896	88,827.60	GREENBRIER COS INC COM STK
Equities	4100	192,085.00	GREENBRIER COS INC COM STK
Equities	2358	110,472.30	GREENBRIER COS INC COM STK
Equities	270626	1,336,426.37	GREENCORE GROUP ORD GBP0.01
Equities	1500	61,995.00	GREENHILL & CO INC COM
Equities	38600	1,595,338.00	GREENHILL & CO INC COM
Equities	2724	112,582.92	GREENHILL & CO INC COM
Equities	5575	230,414.75	GREENHILL & CO INC COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2324	67,791.08	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	2190	78,511.50	GREIF INC.
Equities	24193	867,319.05	GREIF INC.
Equities	2347	84,139.95	GREIF INC.
Equities	900	28,836.00	GRIFFIN INDUSTRIAL REALTY INC. COM USD0.01
Equities	3157	50,259.44	GRIFFON CORP COM
Equities	1400	22,288.00	GRIFFON CORP COM
Equities	2475	39,402.00	GRIFFON CORP COM
Equities	11347	456,785.37	GRIFOLS SA EURO.5 (CLASS A)
Equities	600	54,498.00	GROUP 1 AUTOMOTIVE INC COM
Equities	1511	137,244.13	GROUP 1 AUTOMOTIVE INC COM
Equities	33623	169,123.69	GROUPON INC
Equities	1543	52,570.01	GRUBHUB INC COM
Equities	21750	279,965.94	GRUMA, S.A.B DE C.V
Equities	71180	916,228.75	GRUMA, S.A.B DE C.V
Equities	7421	330,982.79	GS HOLDINGS CORP KRW5000
Equities	1978	372,210.50	GS HOME SHOPPING I KRW5000
Equities	101	156.55	GSE SYS INC COM STK
Equities	987583	12,033.00	GTCR FUND VII, LP
Equities	1	1.00	GTCR FUND VII/A, LP
Equities	1400	2,058.00	GTX INC DEL COM
Equities	977400	1,369,170.66	GUANGDONG INVEST NPV
Equities	1120	18,491.20	GUARANTY BANCORP DEL COM NEW COM NEW
Equities	4990	95,658.30	GUESS INC COM
Equities	5891	112,930.47	GUESS INC COM
Equities	18594	157,491.18	GUIDANCE SOFTWARE INC COM
Equities	6098	322,767.14	GUIDEWIRE SOFTWARE INC COM USD0.0001
Equities	3100	34,627.00	GULF IS FABRICATION INC COM
Equities	3537	39,508.29	GULF IS FABRICATION INC COM
Equities	7390	85,724.00	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	21070	244,412.00	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	1212	14,059.20	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	5400	217,350.00	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	20450	823,112.50	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	7782	313,225.50	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	10621	212,101.37	H & E EQUIP SVCS INC COM
Equities	2300	45,931.00	H & E EQUIP SVCS INC COM
Equities	3403	67,957.91	H & E EQUIP SVCS INC COM
Equities	210600	793,975.36	HACI OMER SABANCI TRY1
Equities	1862	25,006.66	HACKETT GROUP INC COM STK
Equities	3000	124,080.00	HAEMONETICS CORP MASS COM
Equities	4502	186,202.72	HAEMONETICS CORP MASS COM
Equities	11050	727,753.00	HAIN CELESTIAL GROUP INC COM
Equities	4200	276,612.00	HAIN CELESTIAL GROUP INC COM
Equities	7785	512,720.10	HAIN CELESTIAL GROUP INC COM
Equities	234800	620,879.58	HAITONG SECURITIES CO.LTD
Equities	18526	21,490.16	HALCON RES CORP COM STK
Equities	27445	1,182,056.15	HALLIBURTON CO COM
Equities	22620	974,243.40	HALLIBURTON CO COM
Equities	17765	765,138.55	HALLIBURTON CO COM
Equities	19900	857,093.00	HALLIBURTON CO COM
Equities	47540	2,047,547.80	HALLIBURTON CO COM
Equities	65233	2,809,585.31	HALLIBURTON CO COM
Equities	72097	3,105,217.79	HALLIBURTON CO COM
Equities	31300	1,348,091.00	HALLIBURTON CO COM
Equities	2900	33,002.00	HALLMARK FINL SVCS INC COM NEW COM NEW
Equities	4400	99,352.00	HALOZYME THERAPEUTICS INC COM
Equities	6986	157,743.88	HALOZYME THERAPEUTICS INC COM
Equities	2280	92,340.00	HALYARD HEALTH INC COM
Equities	32160	1,302,480.00	HALYARD HEALTH INC COM
Equities	3950	159,975.00	HALYARD HEALTH INC COM
Equities	27400	808,352.06	HAMAMATSU PHOTONIC NPV
Equities	2100	0.21	HAMILTON BANCORP INC FLA COM
Equities	121233	1,173,531.59	HAMMERSON ORD GBP0.25
Equities	3179	101,441.89	HANCOCK HLDG CO COM
Equities	34683	1,106,734.53	HANCOCK HLDG CO COM
Equities	5873	187,407.43	HANCOCK HLDG CO COM
Equities	20100	669,732.00	HANESBRANDS INC COM STK
Equities	146132	4,869,118.24	HANESBRANDS INC COM STK
Equities	30904	1,029,721.28	HANESBRANDS INC COM STK
Equities	23900	796,348.00	HANESBRANDS INC COM STK
Equities	170000	505,446.59	HANG LUNG PROPERTIES HKD1
Equities	58500	1,143,204.49	HANG SENG BANK NPV
Equities	71400	1,395,295.74	HANG SENG BANK NPV

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	400	9,376.00	HANGER INC COM	
Equities	2469	57,873.36	HANGER INC COM	
Equities	300	7,452.00	HANMI FINL CORP COM NEW COM NEW	
Equities	3611	89,697.24	HANMI FINL CORP COM NEW COM NEW	
Equities	6970	139,748.50	HANNON ARMSTRONG SUSTAINABLE	INFRASTRUCTURE CAP INC COM
Equities	4010	80,400.50	HANNON ARMSTRONG SUSTAINABLE	INFRASTRUCTURE CAP INC COM
Equities	10900	1,054,045.50	HANNOVER RUECK SE ORD NPV(REGD)	
Equities	3590	265,767.70	HANOVER INS GROUP INC COM	
Equities	11937	883,696.11	HANOVER INS GROUP INC COM	
Equities	20035	1,483,191.05	HANOVER INS GROUP INC COM	
Equities	3521	260,659.63	HANOVER INS GROUP INC COM	
Equities	30160	1,276,213.19	HANWHA CORP KRW5000	
Equities	1700	16,745.00	HARDINGE INC COM	
Equities	46555	2,623,374.25	HARLEY DAVIDSON COM USD0.01	
Equities	11280	635,628.00	HARLEY DAVIDSON COM USD0.01	
Equities	16412	924,816.20	HARLEY DAVIDSON COM USD0.01	
Equities	14398	811,327.30	HARLEY DAVIDSON COM USD0.01	
Equities	3100	368,714.00	HARMAN INTL INDS INC NEW COM STK USD0.01	
Equities	5305	630,976.70	HARMAN INTL INDS INC NEW COM STK USD0.01	
Equities	5600	38,248.00	HARMONIC INC COM	
Equities	10826	73,941.58	HARMONIC INC COM	
Equities	21163	144,543.29	HARMONIC INC COM	
Equities	5981	459,998.71	HARRIS CORP COM	
Equities	9133	702,419.03	HARRIS CORP COM	
Equities	5890	97,185.00	HARSCO CORP COM	
Equities	8903	146,899.50	HARSCO CORP COM	
Equities	16571	98,763.16	HARTE-HANKS INC COM (NEW)	
Equities	2500	14,900.00	HARTE-HANKS INC COM (NEW)	
Equities	4405	26,253.80	HARTE-HANKS INC COM (NEW)	
Equities	26125	1,086,016.25	HARTFORD FINL SVCS GROUP INC COM	
Equities	33400	1,388,438.00	HARTFORD FINL SVCS GROUP INC COM	
Equities	23080	959,435.60	HARTFORD FINL SVCS GROUP INC COM	
Equities	32949	1,369,689.93	HARTFORD FINL SVCS GROUP INC COM	
Equities	1544	2,207.92	HARVARD APPARATUS REGENERATIVE	TECHNOLOGY INC COM
Equities	63	359.10	HARVARD BIOSCIENCE INC COM	
Equities	4000	7,000.00	HARVEST NAT RES INC COM	
Equities	222300	770,577.59	HARVEY NORMAN HLDG NPV	
Equities	35000	121,323.51	HARVEY NORMAN HLDG NPV	
Equities	114000	395,168.00	HARVEY NORMAN HLDG NPV	
Equities	6880	514,555.20	HASBRO INC COM	
Equities	8678	649,027.62	HASBRO INC COM	
Equities	5700	92,910.00	HATTERAS FINL CORP COM REIT	
Equities	6375	103,912.50	HATTERAS FINL CORP COM REIT	
Equities	140000	1,166,790.29	HAVAS EURO.40	
Equities	820	17,728.40	HAVERTY FURNITURE COS INC COM STK	
Equities	5000	148,650.00	HAWAIIAN ELEC INDS INC COM	
Equities	7393	219,793.89	HAWAIIAN ELEC INDS INC COM	
Equities	9258	219,877.50	HAWAIIAN HOLDINGS INC COM	
Equities	13200	313,500.00	HAWAIIAN HOLDINGS INC COM	
Equities	3900	92,625.00	HAWAIIAN HOLDINGS INC COM	
Equities	1215	49,073.85	HAWKINS INC COM	
Equities	757	30,575.23	HAWKINS INC COM	
Equities	400	19,728.00	HAYNES INTL INC COM NEW COM NEW	
Equities	1400	69,048.00	HAYNES INTL INC COM NEW COM NEW	
Equities	34435	3,123,943.20	HCA HLDGS INC COM	
Equities	1400	127,008.00	HCA HLDGS INC COM	
Equities	23045	2,090,642.40	HCA HLDGS INC COM	
Equities	26226	2,379,222.72	HCA HLDGS INC COM	
Equities	6900	625,968.00	HCA HLDGS INC COM	
Equities	6200	476,408.00	HCC INS HLDGS INC COM	
Equities	14308	1,099,426.72	HCC INS HLDGS INC COM	
Equities	7335	563,621.40	HCC INS HLDGS INC COM	
Equities	31976	2,457,035.84	HCC INS HLDGS INC COM	
Equities	1021	45,138.41	HCI GROUP INC COM NPV	
Equities	53700	1,958,439.00	HCP INC COM REIT	
Equities	35390	1,290,673.30	HCP INC COM REIT	
Equities	35865	1,307,996.55	HCP INC COM REIT	
Equities	11997	422,054.46	HD SUPPLY HLDGS INC. COM	
Equities	8500	299,030.00	HD SUPPLY HLDGS INC. COM	
Equities	2100	38,262.00	HEADWATERS INC COM	
Equities	81330	1,481,832.60	HEADWATERS INC COM	
Equities	4302	78,382.44	HEADWATERS INC COM	
Equities	47000	3,084,610.00	HEALTH CARE REIT INC COM	
Equities	114100	7,488,383.00	HEALTH CARE REIT INC COM	

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	20770	1,363,135.10	HEALTH CARE REIT INC COM
Equities	27193	1,784,676.59	HEALTH CARE REIT INC COM
Equities	5900	378,308.00	HEALTH NET INC COM
Equities	19625	1,258,355.00	HEALTH NET INC COM
Equities	6184	396,518.08	HEALTH NET INC COM
Equities	13300	852,796.00	HEALTH NET INC COM
Equities	32400	753,624.00	HEALTHCARE RLTY TR
Equities	74483	1,732,474.58	HEALTHCARE RLTY TR
Equities	2400	55,824.00	HEALTHCARE RLTY TR
Equities	6601	153,539.26	HEALTHCARE RLTY TR
Equities	2700	89,235.00	HEALTHCARE SVCS GROUP INC COM
Equities	37800	1,249,290.00	HEALTHCARE SVCS GROUP INC COM
Equities	51300	1,695,465.00	HEALTHCARE SVCS GROUP INC COM
Equities	6450	213,172.50	HEALTHCARE SVCS GROUP INC COM
Equities	27250	652,637.50	HEALTHCARE TR AMER INC CL A NEW CL A NEW
Equities	41450	992,727.50	HEALTHCARE TR AMER INC CL A NEW CL A NEW
Equities	11440	273,988.00	HEALTHCARE TR AMER INC CL A NEW CL A NEW
Equities	2837	90,925.85	HEALTH EQUITY INC COM
Equities	6200	285,572.00	HEALTHSOUTH CORP COM NEW STK
Equities	7220	332,553.20	HEALTHSOUTH CORP COM NEW STK
Equities	2355	71,639.10	HEALTHSTREAM INC COM STK ISIN# US42222N1037
Equities	2200	26,356.00	HEALTHWAYS INC COM STK
Equities	4000	47,920.00	HEALTHWAYS INC COM STK
Equities	3000	60,690.00	HEARTLAND EXPRESS INC COM
Equities	4442	89,861.66	HEARTLAND EXPRESS INC COM
Equities	2200	81,884.00	HEARTLAND FINL USA INC COM STK
Equities	1724	64,167.28	HEARTLAND FINL USA INC COM STK
Equities	10070	544,283.50	HEARTLAND PMT SYS INC COM STK
Equities	1300	70,265.00	HEARTLAND PMT SYS INC COM STK
Equities	2381	128,693.05	HEARTLAND PMT SYS INC COM STK
Equities	600	43,614.00	HEARTWARE INTL INC COM COM
Equities	1227	89,190.63	HEARTWARE INTL INC COM COM
Equities	19500	51,285.00	HECLA MNG CO COM
Equities	27757	73,000.91	HECLA MNG CO COM
Equities	4882	247,859.14	HEICO CORP NEW CL A CL A
Equities	4985	290,625.50	HEICO CORP NEW COM
Equities	10132	802,991.89	HEIDELBERGCEMENT NPV
Equities	900	23,472.00	HEIDRICK & STRUGGLES INTL INC COM
Equities	1983	51,716.64	HEIDRICK & STRUGGLES INTL INC COM
Equities	20500	1,437,847.30	HEINEKEN HOLDING EUR1.6 A
Equities	6539	495,941.28	HEINEKEN NV EUR1.60
Equities	52002	3,944,018.73	HEINEKEN NV EUR1.60
Equities	7800	591,580.06	HEINEKEN NV EUR1.60
Equities	25800	1,956,764.80	HEINEKEN NV EUR1.60
Equities	5374	407,583.49	HEINEKEN NV EUR1.60
Equities	37700	751,134.72	HEIWA CORP NPV
Equities	2300	224,227.00	HELEN TROY LTD COM STK
Equities	15375	1,498,908.75	HELEN TROY LTD COM STK
Equities	2398	233,781.02	HELEN TROY LTD COM STK
Equities	6000	75,780.00	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	7712	97,402.56	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	540519	337,180.00	HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Equities	5307908	5,862,679.00	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI
Equities	13280	935,177.60	HELMERICH & PAYNE INC COM
Equities	20900	1,471,778.00	HELMERICH & PAYNE INC COM
Equities	6790	478,151.80	HELMERICH & PAYNE INC COM
Equities	8026	565,190.92	HELMERICH & PAYNE INC COM
Equities	5900	415,478.00	HELMERICH & PAYNE INC COM
Equities	23200	4,744.40	HEMISPHERX BIOPHARMA INC COM
Equities	11000	1,232,973.77	HENKEL AG & CO KGAA NON-VTG PRF NPV
Equities	32023	1,231,906.19	HENNES & MAURITZ SER'B'NPV
Equities	62000	2,385,103.95	HENNES & MAURITZ SER'B'NPV
Equities	3580	508,789.60	HENRY SCHEIN INC COMMON STOCK
Equities	6383	907,151.96	HENRY SCHEIN INC COMMON STOCK
Equities	4980	274,348.20	HERBALIFE LTD COM STK
Equities	5652	311,368.68	HERBALIFE LTD COM STK
Equities	5879	1,374.51	HERCULES OFFSHORE INC COM STK
Equities	25770	6,025.02	HERCULES OFFSHORE INC COM STK
Equities	12720	122,239.20	HERITAGE COMM CORP COM STK
Equities	800	7,688.00	HERITAGE COMM CORP COM STK
Equities	10118	180,808.66	HERITAGE FINL CORP WASH COM
Equities	1155	20,639.85	HERITAGE FINL CORP WASH COM
Equities	2600	59,774.00	HERITAGE INS HLDGS INC COM
Equities	27500	216,425.00	HERITAGE OAKS BANCORP COM

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	196	73,071.02	HERMES INTL NPV
Equities	86	32,061.77	HERMES INTL NPV
Equities	318	118,554.00	HERMES INTL NPV
Equities	2500	162,861.17	HERMES MICROVISION INC TWD10
Equities	2489	77,557.24	HERON THERAPEUTICS INC COM
Equities	90281	2,314,798.43	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW
Equities	4547	116,572.26	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW
Equities	5800	515,214.00	HERSHEY COMPANY COM STK USD1
Equities	11370	1,009,997.10	HERSHEY COMPANY COM STK USD1
Equities	7600	137,712.00	HERTZ GLOBAL HLDGS INC COM
Equities	33283	603,087.96	HERTZ GLOBAL HLDGS INC COM
Equities	292	8,669.48	HESKA CORP COM RESTRICTED NEW STOCK
Equities	15378	1,028,480.64	HESS CORP COM STK
Equities	18786	1,256,407.68	HESS CORP COM STK
Equities	10300	688,864.00	HESS CORP COM STK
Equities	43500	1,305,435.00	HEWLETT PACKARD CO COM
Equities	110040	3,302,300.40	HEWLETT PACKARD CO COM
Equities	140727	4,223,217.27	HEWLETT PACKARD CO COM
Equities	38350	1,150,883.50	HEWLETT PACKARD CO COM
Equities	10180	506,353.20	HEXCEL CORP NEW COM
Equities	5300	263,622.00	HEXCEL CORP NEW COM
Equities	6729	334,700.46	HEXCEL CORP NEW COM
Equities	43141	2,145,833.34	HEXCEL CORP NEW COM
Equities	141000	1,452,057.85	HEXPOL NPV (POST SPLIT) B
Equities	123000	1,266,688.76	HEXPOL NPV (POST SPLIT) B
Equities	847	12,848.99	HF FINL CORP COM
Equities	2420	100,986.60	HFF INC CL A CL A
Equities	5800	242,034.00	HFF INC CL A CL A
Equities	500	1,670.00	HHGREGG INC COM STK
Equities	74	247.16	HHGREGG INC COM STK
Equities	40700	1,338,761.08	HI LEX CORPORATION
Equities	1600	74,528.00	HIBBETT SPORTS INC COM STK
Equities	2213	103,081.54	HIBBETT SPORTS INC COM STK
Equities	2700	8,073.00	HIGHER ONE HLDGS INC COM
Equities	3654	10,925.46	HIGHER ONE HLDGS INC COM
Equities	14610	583,669.50	HIGHWOODS PPTYS INC COM
Equities	38100	1,522,095.00	HIGHWOODS PPTYS INC COM
Equities	5800	231,710.00	HIGHWOODS PPTYS INC COM
Equities	7704	307,774.80	HIGHWOODS PPTYS INC COM
Equities	8787	57,232.37	HIGO BANK NPV
Equities	34407	1,045,982.77	HIKMA PHARMACEUTIC ORD GBPO.10
Equities	3000	162,990.00	HILL ROM HLDGS INC COM STK
Equities	15107	820,763.31	HILL ROM HLDGS INC COM STK
Equities	4111	223,350.63	HILL ROM HLDGS INC COM STK
Equities	3400	104,380.00	HILLENBRAND INC COM STK
Equities	5614	172,349.80	HILLENBRAND INC COM STK
Equities	4674	112,596.66	HILLTOP HLDGS INC COM STK
Equities	6759	162,824.31	HILLTOP HLDGS INC COM STK
Equities	19445	535,709.75	HILTON WORLDWIDE HLDGS INC COM
Equities	2900	79,895.00	HILTON WORLDWIDE HLDGS INC COM
Equities	40136	1,105,746.80	HILTON WORLDWIDE HLDGS INC COM
Equities	68900	1,898,195.00	HILTON WORLDWIDE HLDGS INC COM
Equities	28100	774,155.00	HILTON WORLDWIDE HLDGS INC COM
Equities	12816	187,919.38	HISPANIA ACTIVOS I EUR1
Equities	31000	476,533.32	HITACHI METALS NPV
Equities	102000	1,567,948.35	HITACHI METALS NPV
Equities	641920	755,146.42	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED
Equities	800	9,432.00	HMN FINL INC COM
Equities	5100	87,567.00	HMS HLDGS CORP COM
Equities	8520	146,288.40	HMS HLDGS CORP COM
Equities	2000	102,300.00	HNI CORP COM
Equities	3900	199,485.00	HNI CORP COM
Equities	9558	408,031.02	HOLLYFRONTIER CORP COM
Equities	14642	625,066.98	HOLLYFRONTIER CORP COM
Equities	9300	397,017.00	HOLLYFRONTIER CORP COM
Equities	18064	687,515.84	HOLOGIC INC COM
Equities	18287	696,003.22	HOLOGIC INC COM
Equities	660	24,129.60	HOME BANCSHARES INC COM
Equities	3780	138,196.80	HOME BANCSHARES INC COM
Equities	20000	2,222,600.00	HOME DEPOT INC COM
Equities	7055	784,022.15	HOME DEPOT INC COM
Equities	69900	7,767,987.00	HOME DEPOT INC COM
Equities	101038	11,228,352.94	HOME DEPOT INC COM
Equities	10408	1,156,641.04	HOME DEPOT INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	17116	1,902,101.08	HOME DEPOT INC COM
Equities	22800	1,665,540.00	HOME PROPS INC COM
Equities	3290	240,334.50	HOME PROPS INC COM
Equities	4272	312,069.60	HOME PROPS INC COM
Equities	8085	251,605.20	HOMEAWAY INC
Equities	1	-	HOMESTEAD GOLD & SILVER LTD COM
Equities	9707	221,513.74	HOMESTREET INC INC
Equities	1612	36,785.84	HOMESTREET INC INC
Equities	436889	1,373,486.30	HON HAI PRECISION TWD10
Equities	421000	1,323,534.65	HON HAI PRECISION TWD10
Equities	274100	8,873,837.70	HONDA MOTOR CO NPV
Equities	74700	2,418,371.67	HONDA MOTOR CO NPV
Equities	14857	1,514,968.29	HONEYWELL INTL INC COM STK
Equities	8160	832,075.20	HONEYWELL INTL INC COM STK
Equities	39130	3,990,086.10	HONEYWELL INTL INC COM STK
Equities	60660	6,185,500.20	HONEYWELL INTL INC COM STK
Equities	7765	791,797.05	HONEYWELL INTL INC COM STK
Equities	4949	504,649.53	HONEYWELL INTL INC COM STK
Equities	21220	748,888.04	HONG KONG EXCHANGES & CLEAR
Equities	20000	705,832.27	HONG KONG EXCHANGES & CLEAR
Equities	16400	578,782.47	HONG KONG EXCHANGES & CLEAR
Equities	138000	1,131,600.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	205207	1,682,697.40	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	1559	296.99	HOOPER HOLMES INC COM
Equities	146	1,727.18	HOPFED BANCORP INC COM
Equities	2100	76,398.00	HORACE MANN EDUCATORS CORP COM
Equities	3203	116,525.14	HORACE MANN EDUCATORS CORP COM
Equities	5800	201,492.00	HORIZON PHARMA INC COMMON STOCK
Equities	54700	1,900,278.00	HORIZON PHARMA INC COMMON STOCK
Equities	10937	379,951.38	HORIZON PHARMA INC COMMON STOCK
Equities	7400	417,138.00	HORMEL FOODS CORP COM
Equities	10779	607,612.23	HORMEL FOODS CORP COM
Equities	5800	119,074.00	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	3508	72,019.24	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	3771	44,196.12	HORSEHEAD HLDG CORP COM STK
Equities	10600	940,326.00	HOSPIRA INC COM
Equities	13317	1,181,351.07	HOSPIRA INC COM
Equities	7900	227,678.00	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	11086	319,498.52	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	119038	2,360,523.54	HOST HOTELS & RESORTS INC REIT
Equities	275324	5,459,674.92	HOST HOTELS & RESORTS INC REIT
Equities	52907	1,049,145.81	HOST HOTELS & RESORTS INC REIT
Equities	59059	1,171,139.97	HOST HOTELS & RESORTS INC REIT
Equities	61677	1,223,054.91	HOST HOTELS & RESORTS INC REIT
Equities	188244	3,732,878.52	HOST HOTELS & RESORTS INC REIT
Equities	9170	231,084.00	HOUGHTON MIFFLIN HARCOURT CO COM
Equities	2000	19,840.00	HOUSTON WIRE & CABLE CO COM STK
Equities	2200	5,852.00	HOVNANIAN ENTERPRISES INC CL A
Equities	7505	19,963.30	HOVNANIAN ENTERPRISES INC CL A
Equities	2164	310,620.56	HOWARD HUGHES CORP COM STOCK
Equities	2793	400,907.22	HOWARD HUGHES CORP COM STOCK
Equities	42700	1,712,327.05	HOYA CORP NPV
Equities	21700	870,198.99	HOYA CORP NPV
Equities	10041	130,533.00	HRG GROUP INC COM
Equities	265046	2,376,392.47	HSBC HLDGS ORD USD0.50(UK REG)
Equities	571809	5,126,817.98	HSBC HLDGS ORD USD0.50(UK REG)
Equities	183784	1,647,800.42	HSBC HLDGS ORD USD0.50(UK REG)
Equities	68400	613,271.83	HSBC HLDGS ORD USD0.50(UK REG)
Equities	0	-	HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)
Equities	3157	221,589.83	HSN INC NEW COM
Equities	1860	130,553.40	HSN INC NEW COM
Equities	19425	1,363,440.75	HSN INC NEW COM
Equities	2833	198,848.27	HSN INC NEW COM
Equities	1226800	739,002.78	HUABAO INTL HLDG COMSTK
Equities	198000	219,388.46	HUADIAN POWER INTERNATIONAL CORPORATION LIMITED 'H'CNY1
Equities	652000	722,430.68	HUADIAN POWER INTERNATIONAL CORPORATION LIMITED 'H'CNY1
Equities	868000	1,209,202.13	HUANENG POWER 'H'CNY1
Equities	1900	76,646.00	HUB GROUP INC CL A
Equities	3428	138,285.52	HUB GROUP INC CL A
Equities	2400	259,872.00	HUBBELL INC CL B COM
Equities	4378	474,049.84	HUBBELL INC CL B COM
Equities	5900	638,852.00	HUBBELL INC CL B COM
Equities	35100	346,788.00	HUDSON CITY BANCORP INC COM STK
Equities	39512	390,378.56	HUDSON CITY BANCORP INC COM STK

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3400	7,786.00	HUDSON GLOBAL INC COM
Equities	13714	389,066.18	HUDSON PACIFIC PROPERTIES INC COM
Equities	6386	181,170.82	HUDSON PACIFIC PROPERTIES INC COM
Equities	33465	406,944.08	HUFVUDSTADEN AB SER'A'NPV
Equities	2000	7,000.00	HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS
Equities	7590	1,451,815.20	HUMANA INC COM
Equities	11593	2,217,509.04	HUMANA INC COM
Equities	4700	899,016.00	HUMANA INC COM
Equities	4338	356,106.42	HUNT J B TRANS SVCS INC COM
Equities	4800	394,032.00	HUNT J B TRANS SVCS INC COM
Equities	6982	573,152.38	HUNT J B TRANS SVCS INC COM
Equities	57356	648,696.36	HUNTINGTON BANCSHARES INC COM
Equities	62729	709,464.99	HUNTINGTON BANCSHARES INC COM
Equities	320708	3,627,207.48	HUNTINGTON BANCSHARES INC COM
Equities	3769	424,351.71	HUNTINGTON INGALLS INDS INC COM
Equities	3997	450,022.23	HUNTINGTON INGALLS INDS INC COM
Equities	13370	1,505,328.30	HUNTINGTON INGALLS INDS INC COM
Equities	14500	320,015.00	HUNTSMAN CORP COM STK
Equities	16957	374,240.99	HUNTSMAN CORP COM STK
Equities	2500	86,550.00	HURCO CO COM
Equities	900	31,158.00	HURCO CO COM
Equities	802	56,212.18	HURON CONSULTING GROUP INC COM STK
Equities	21670	1,518,850.30	HURON CONSULTING GROUP INC COM STK
Equities	1911	133,941.99	HURON CONSULTING GROUP INC COM STK
Equities	2600	4,446.00	HUTCHINSON TECH INC COM
Equities	3500	5,985.00	HUTCHINSON TECH INC COM
Equities	2600	147,394.00	HYATT HOTELS CORP COM CL A COM CL A
Equities	3534	200,342.46	HYATT HOTELS CORP COM CL A COM CL A
Equities	1437	1,293.30	HYPERDYNAMICS CORP COMMON STOCK
Equities	103000	446,407.96	HYSAN DEVELOPMENT NPV
Equities	1000	69,280.00	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	1800	124,704.00	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	2600	180,128.00	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	1201	119,513.20	HYUNDAI HEAVY INDS KRW5000
Equities	7267	422,162.89	HYUNDAI MIPO DOCK KRW5000
Equities	1400	8,540.00	I D SYS INC DEL COM
Equities	3800	302,708.00	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	5872	467,763.52	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	229457	1,544,703.76	IBERDROLA SA EURO.75
Equities	661780	4,455,100.76	IBERDROLA SA EURO.75
Equities	76970	518,161.78	IBERDROLA SA EURO.75
Equities	2273	155,086.79	IBERIABANK CORP COM
Equities	3400	231,982.00	IBERIABANK CORP COM
Equities	25635	1,749,076.05	IBERIABANK CORP COM
Equities	2588	176,579.24	IBERIABANK CORP COM
Equities	91400	3,239,619.16	ICA GRUPPEN AB NPV
Equities	107	346.68	ICAD INC COM NEW
Equities	13707	978,346.10	ICADE NPV (POST MERGER)
Equities	1667	58,111.62	ICF INTL INC COM STK
Equities	19304	1,299,159.20	ICON PLC COM
Equities	3200	79,904.00	ICONIX BRAND GROUP INC COM
Equities	44827	1,119,330.19	ICONIX BRAND GROUP INC COM
Equities	3923	97,957.31	ICONIX BRAND GROUP INC COM
Equities	800	76,528.00	ICU MED INC COM
Equities	10525	1,006,821.50	ICU MED INC COM
Equities	722	69,066.52	ICU MED INC COM
Equities	1900	106,666.00	IDACORP INC COM
Equities	2900	162,806.00	IDACORP INC COM
Equities	4227	237,303.78	IDACORP INC COM
Equities	294	1,731.66	IDENTIV INC
Equities	12140	45,039.40	IDERA PHARMACEUTICALS INC COM NEW STK
Equities	3750	294,675.00	IDEX CORP COM
Equities	9186	721,835.88	IDEX CORP COM
Equities	16167	1,270,402.86	IDEX CORP COM
Equities	6200	397,668.00	IDEXX LABS INC COM
Equities	7162	459,370.68	IDEXX LABS INC COM
Equities	1500	27,120.00	IDT CORP CL B NEW CL B NEW
Equities	445	2,803.50	IGI LAB INC
Equities	12807	63,010.44	IGNITE RESTAURANT GROUP INC COM
Equities	301000	1,402,116.62	IHI CORPORATION NPV
Equities	3100	398,753.00	IHS INC COM CL A COM CL A
Equities	24420	3,141,144.60	IHS INC COM CL A COM CL A
Equities	5289	680,324.07	IHS INC COM CL A COM CL A
Equities	3173	408,142.99	IHS INC COM CL A COM CL A

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2400	45,552.00	II-VI INC COM
Equities	5800	110,084.00	II-VI INC COM
Equities	23500	2,157,065.00	ILL TOOL WKS INC COM
Equities	18490	1,697,197.10	ILL TOOL WKS INC COM
Equities	27568	2,530,466.72	ILL TOOL WKS INC COM
Equities	15585481	9,300,696.00	ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP
Equities	2750	600,490.00	ILLUMINA INC COM
Equities	7400	1,615,864.00	ILLUMINA INC COM
Equities	11076	2,418,555.36	ILLUMINA INC COM
Equities	700	2,429.00	IMAGE SENSING SYS INC COM
Equities	1700	6,902.00	IMATION CORP COM
Equities	3671	14,904.26	IMATION CORP COM
Equities	67300	2,710,171.00	IMAX CORP COM
Equities	41225	1,660,130.75	IMAX CORP COM
Equities	17687	640,472.83	IMCD NV EURO.16
Equities	4200	53,214.00	IMMERSION CORP COM
Equities	30000	-	IMMOFINANZ COMSTK
Equities	301	2,392.95	IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10
Equities	3800	54,644.00	IMMUNOGEN INC COM
Equities	7900	113,602.00	IMMUNOGEN INC COM
Equities	10200	41,412.00	IMMUNOMEDICS INC COM
Equities	3868	177,618.56	IMPAX LABORATORIES INC COM
Equities	3000	137,760.00	IMPAX LABORATORIES INC COM
Equities	5702	261,835.84	IMPAX LABORATORIES INC COM
Equities	16200	626,096.36	IMPERIAL OIL COM NPV
Equities	14900	575,854.06	IMPERIAL OIL COM NPV
Equities	50947	2,457,413.63	IMPERIAL TOBACCO GBPO.10
Equities	71769	3,461,756.70	IMPERIAL TOBACCO GBPO.10
Equities	40500	1,953,505.64	IMPERIAL TOBACCO GBPO.10
Equities	9261	446,701.62	IMPERIAL TOBACCO GBPO.10
Equities	1644	111,298.80	IMPERVA INC
Equities	1400	42,910.00	IMS HEALTH HLDGS INC COM
Equities	10152	311,158.80	IMS HEALTH HLDGS INC COM
Equities	36100	1,256,780.94	INABA DENKISANGYO NPV
Equities	2083	83,569.96	INC RESH HLDGS INC CL A CL A
Equities	289866	857,745.36	INCITEC PIVOT NPV
Equities	125963	1,243,254.81	INCONTACT INC COM
Equities	2564	25,306.68	INCONTACT INC COM
Equities	10390	1,082,741.90	INCYTE CORP COM
Equities	27600	2,876,196.00	INCYTE CORP COM
Equities	11100	1,156,731.00	INCYTE CORP COM
Equities	13016	1,356,397.36	INCYTE CORP COM
Equities	3400	354,314.00	INCYTE CORP COM
Equities	1760	23,214.40	INDEPENDENCE HLDG CO NEW COM NEW
Equities	4397	57,996.43	INDEPENDENCE HLDG CO NEW COM NEW
Equities	2000	93,780.00	INDEPENDENT BK CORP MASS COM
Equities	1348	63,207.72	INDEPENDENT BK CORP MASS COM
Equities	496	6,725.76	INDEPENDENT BK CORPORATION
Equities	2114	90,690.60	INDEPENDENT BK GROUP INC COM
Equities	1455	62,419.50	INDEPENDENT BK GROUP INC COM
Equities	45555	1,479,831.51	INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)
Equities	25050	813,736.78	INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)
Equities	11433	148,107.80	INDL BANK OF KOREA KRW5000
Equities	1740000	1,382,564.45	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	29670	367,939.05	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	6700	140,566.00	INFINERA CORP COM STK USD0.001
Equities	65445	1,373,036.10	INFINERA CORP COM STK USD0.001
Equities	27948	586,349.04	INFINERA CORP COM STK USD0.001
Equities	10100	211,898.00	INFINERA CORP COM STK USD0.001
Equities	1	-	INFINITY MNG CORP COM NEW STK
Equities	3285	35,970.75	INFINITY PHARMACEUTICALS INC COM STK
Equities	3801	41,620.95	INFINITY PHARMACEUTICALS INC COM STK
Equities	1000	75,840.00	INFINITY PPTY & CAS CORP COM
Equities	450	34,128.00	INFINITY PPTY & CAS CORP COM
Equities	43750	1,146,687.50	INFOBLOX INC COM USD0.01
Equities	3479	91,184.59	INFOBLOX INC COM USD0.01
Equities	210572	210,572.00	INFORMED MED COMMUNICATIONS INC / PEER GCOM STK
Equities	12600	33,516.00	INFOSONICS CORP COM
Equities	148148	2,348,145.80	INFOSYS LIMITED ADR
Equities	187500	2,971,875.00	INFOSYS LIMITED ADR
Equities	451	12,790.36	INFREAREIT INC COM INFREAREIT INC
Equities	84051	1,386,950.99	ING GROEP NV CVA EURO.24
Equities	174900	2,886,077.84	ING GROEP NV CVA EURO.24
Equities	334445	5,518,778.17	ING GROEP NV CVA EURO.24

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	31588	521,243.15	ING GROEP NV CVA EURO.24
Equities	12900	1,513,495.92	INGENICO GROUP EUR1
Equities	21337	1,438,540.54	INGERSOLL-RAND PLC COM STK
Equities	10900	734,878.00	INGERSOLL-RAND PLC COM STK
Equities	900	42,993.00	INGLES MKTS INC CL A
Equities	160	7,643.20	INGLES MKTS INC CL A
Equities	9900	247,797.00	INGRAM MICRO INC CL A
Equities	63124	1,579,993.72	INGRAM MICRO INC CL A
Equities	11070	277,082.10	INGRAM MICRO INC CL A
Equities	55600	4,437,436.00	INGREDION INC COM
Equities	3600	287,316.00	INGREDION INC COM
Equities	5187	413,974.47	INGREDION INC COM
Equities	3900	36,738.00	INLAND REAL ESTATE CORP COM NEW STK
Equities	3301	31,095.42	INLAND REAL ESTATE CORP COM NEW STK
Equities	5442031	3,826,075.56	INMOBILIA COLONIAL EURO.25
Equities	2800	7,364.00	INNODATA INC COM
Equities	1000	52,640.00	INNOPHOS HLDGS INC COM STK
Equities	1709	89,961.76	INNOPHOS HLDGS INC COM STK
Equities	1739	78,324.56	INNOSPEC INC COM STK
Equities	1300	4,290.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	3900	12,870.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	1334	59,496.40	INOGEN INC COM
Equities	36025	1,606,715.00	INOGEN INC COM
Equities	2753	76,808.70	INOVALON HLDGS INC COM CL A COM CL A
Equities	50341	410,782.56	INOVIO PHARMACEUTICALS INC COM NEW COM NEW
Equities	6579	53,684.64	INOVIO PHARMACEUTICALS INC COM NEW COM NEW
Equities	12217	279,280.62	INPHI CORP
Equities	43595	996,581.70	INPHI CORP
Equities	1117	25,534.62	INPHI CORP
Equities	141100	605,147.98	INS AUSTRALIA NPV
Equities	2400	71,784.00	INSIGHT ENTERPRISES INC COM
Equities	3661	109,500.51	INSIGHT ENTERPRISES INC COM
Equities	1971775	2,767,171.00	INSIGHT VENTURE PARTNERS (CAYMAN) V LP
Equities	200	546.00	INSIGNIA SYS INC COM
Equities	3914	95,579.88	INSMED INC COM PAR \$.01
Equities	1200	61,080.00	INSPERITY INC COM
Equities	17550	893,295.00	INSPERITY INC COM
Equities	1053	53,597.70	INSPERITY INC COM
Equities	3600	183,240.00	INSPERITY INC COM
Equities	1	1.00	INSTITUTIONAL VENTURE PTRS VII, LP
Equities	3077601	31,050.00	INSTITUTIONAL VENTURE PTRS VIII, LP
Equities	3100	96,053.50	INSULET CORP COM STK
Equities	4375	135,559.37	INSULET CORP COM STK
Equities	800	28,736.00	INSYS THERAPEUTICS INC NEW COM NEW USD0.0002145 (POST REV-SPLI
Equities	1174	42,170.08	INSYS THERAPEUTICS INC NEW COM NEW USD0.0002145 (POST REV-SPLI
Equities	13600	945,447.55	INTACT FINL CORP COM NPV
Equities	10500	729,941.13	INTACT FINL CORP COM NPV
Equities	900	60,633.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	2100	141,477.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	11300	245,210.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	10834	235,097.80	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	2100	14,910.00	INTEGRATED ELECTRICAL SVCS INC COM NEW STK
Equities	3345	74,058.30	INTEGRATED SILICON SOLUTION INC COM
Equities	15520	472,040.80	INTEL CORP COM
Equities	61750	1,878,126.25	INTEL CORP COM
Equities	277300	8,434,079.50	INTEL CORP COM
Equities	369694	11,244,243.01	INTEL CORP COM
Equities	150439	4,575,602.18	INTEL CORP COM
Equities	180935	5,503,138.02	INTEL CORP COM
Equities	49400	1,502,501.00	INTEL CORP COM
Equities	400	7,360.00	INTELIQUENT INC COM USD0.001
Equities	2068	38,051.20	INTELIQUENT INC COM USD0.001
Equities	225	310.50	INTELLICHECK MOBILISA INC COM NEW COM NEW
Equities	2849	28,262.08	INTELSAT SA COM USD0.01
Equities	929	9,215.68	INTELSAT SA COM USD0.01
Equities	3300	111,969.00	INTER PARFUMS INC COM
Equities	975	33,081.75	INTER PARFUMS INC COM
Equities	600	24,936.00	INTERACTIVE BROKERS GROUP INC CL COM
Equities	3656	151,943.36	INTERACTIVE BROKERS GROUP INC CL COM
Equities	1200	53,364.00	INTERACTIVE INTELLIGENCE GROUP INC COM COM
Equities	1100	48,917.00	INTERACTIVE INTELLIGENCE GROUP INC COM COM
Equities	700	168,966.00	INTERCEPT INC COM
Equities	1024	247,173.12	INTERCEPT INC COM
Equities	5865	1,311,472.65	INTERCONTINENTAL EXCHANGE INC COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	11400	2,549,154.00	INTERCONTINENTAL EXCHANGE INC COM
Equities	8719	1,949,655.59	INTERCONTINENTAL EXCHANGE INC COM
Equities	4400	983,884.00	INTERCONTINENTAL EXCHANGE INC COM
Equities	15120	610,174.87	INTERCONTL HOTELS
Equities	2000	113,780.00	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	3284	186,826.76	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	68930	1,726,696.50	INTERFACE INC COM
Equities	4818	120,690.90	INTERFACE INC COM
Equities	3400	31,450.00	INTERNAP CORPORATION COM PAR \$.001 COM STK
Equities	3216	29,748.00	INTERNAP CORPORATION COM PAR \$.001 COM STK
Equities	51012	8,297,611.92	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	51411	8,362,513.26	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	71442	11,620,755.72	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	2945	479,033.70	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	11767	1,914,020.22	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	900	5,742.00	INTERNATIONAL SHIPHOLDING CORP COM NEW COM NEW
Equities	1700	62,339.00	INTERNATIONAL SPEEDWAY CORP CL A
Equities	2325	85,257.75	INTERNATIONAL SPEEDWAY CORP CL A
Equities	883	2,666.66	INTERNET PATENTS CORP COM USD0.001
Equities	204	157.08	INTERPHASE CORP COM
Equities	19713	379,869.51	INTERPUBLIC GROUP COMPANIES INC COM
Equities	30500	587,735.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	168342	3,243,950.34	INTERPUBLIC GROUP COMPANIES INC COM
Equities	29732	572,935.64	INTERPUBLIC GROUP COMPANIES INC COM
Equities	85521	1,647,989.67	INTERPUBLIC GROUP COMPANIES INC COM
Equities	30175	863,910.25	INTERSECT ENT INC COM
Equities	2710	77,587.30	INTERSECT ENT INC COM
Equities	7700	96,327.00	INTERSIL CORP
Equities	11918	149,094.18	INTERSIL CORP
Equities	1723	39,370.55	INTERVAL LEISURE GROUP INC COM STK
Equities	8597	196,441.45	INTERVAL LEISURE GROUP INC COM STK
Equities	2360	53,926.00	INTERVAL LEISURE GROUP INC COM STK
Equities	2856	65,259.60	INTERVAL LEISURE GROUP INC COM STK
Equities	4563157	3,695,923.00	INTERWEST PARTNERS IX LP 6-011384
Equities	6181845	5,134,563.00	INTERWEST PARTNERS IX LP 6-011385
Equities	1	1.00	INTERWEST PARTNERS VI, LP
Equities	1	1.00	INTERWEST PARTNERS VII, LP
Equities	1336371	414,103.00	INTERWEST PARTNERS VIII, LP
Equities	490837	1,778,488.25	INTESA SANPAOLO EURO.52
Equities	932477	3,378,717.15	INTESA SANPAOLO EURO.52
Equities	643229	2,330,662.16	INTESA SANPAOLO EURO.52
Equities	131421	476,188.03	INTESA SANPAOLO EURO.52
Equities	1800	7,848.00	INTEST CORP COM
Equities	1400	8,190.00	INTEVAC INC COM
Equities	2400	14,040.00	INTEVAC INC COM
Equities	4150	111,510.50	INTL BANCSHARES CORP COM
Equities	4786	128,599.82	INTL BANCSHARES CORP COM
Equities	210900	1,639,253.89	INTL CONS AIRLINE ORD EURO.50
Equities	1854	61,626.96	INTL FCSTONE INC COM
Equities	1637	54,413.88	INTL FCSTONE INC COM
Equities	3300	360,657.00	INTL FLAVORS & FRAGRANCES INC COM
Equities	5875	642,078.75	INTL FLAVORS & FRAGRANCES INC COM
Equities	16215	771,671.85	INTL PAPER CO COM
Equities	23540	1,120,268.60	INTL PAPER CO COM
Equities	18390	875,180.10	INTL PAPER CO COM
Equities	32900	1,565,711.00	INTL PAPER CO COM
Equities	6700	318,853.00	INTL PAPER CO COM
Equities	37699	1,794,095.41	INTL PAPER CO COM
Equities	12751	606,820.09	INTL PAPER CO COM
Equities	3256	104,029.20	INTRA-CELLULAR THERAPIES INC COM
Equities	2977	35,456.07	INTRALINKS HLDGS INC COMMON STOCK
Equities	2900	34,626.00	INTREPID POTASH INC COM
Equities	5018	59,914.92	INTREPID POTASH INC COM
Equities	800	39,040.00	INTREXON CORP COM
Equities	2608	127,270.40	INTREXON CORP COM
Equities	700	5,124.00	INTRICON CORP COM
Equities	14190	1,429,926.30	INTUIT COM
Equities	27850	2,806,444.50	INTUIT COM
Equities	36300	3,657,951.00	INTUIT COM
Equities	21596	2,176,228.92	INTUIT COM
Equities	4295	432,807.15	INTUIT COM
Equities	4400	443,388.00	INTUIT COM
Equities	11500	5,571,750.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	1900	920,550.00	INTUITIVE SURGICAL INC COM NEW STK

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2839	1,375,495.50	INTUITIVE SURGICAL INC COM NEW STK
Equities	1500	726,750.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	1298	3,971.88	INUVO INC COM NEW COM NEW
Equities	2700	58,401.00	INVACARE CORP COM
Equities	1380	29,849.40	INVACARE CORP COM
Equities	6048	91,324.80	INVENSENSE INC
Equities	171	56.60	INVENTERGY GLOBAL INC COM
Equities	12250	459,252.50	INVESCO LTD COM STK USD0.20
Equities	12168	456,178.32	INVESCO LTD COM STK USD0.20
Equities	26500	993,485.00	INVESCO LTD COM STK USD0.20
Equities	91188	3,418,638.12	INVESCO LTD COM STK USD0.20
Equities	32962	1,235,745.38	INVESCO LTD COM STK USD0.20
Equities	27400	1,027,226.00	INVESCO LTD COM STK USD0.20
Equities	8300	118,856.00	INVESCO MTG CAP INC COM STK
Equities	12759	182,708.88	INVESCO MTG CAP INC COM STK
Equities	205021	598,800.72	INVESTA OFFICE FD UNITS NPV (STAPLED)
Equities	24340	218,958.83	INVESTEC ORD GBPO.0002
Equities	80060	720,207.24	INVESTEC ORD GBPO.0002
Equities	33100	1,232,249.47	INVESTOR AB SER'B'NPV
Equities	4165	51,229.50	INVESTORS BANCORP INC NEW COM
Equities	4498	55,325.40	INVESTORS BANCORP INC NEW COM
Equities	23764	292,297.20	INVESTORS BANCORP INC NEW COM
Equities	4400	31,416.00	INVESTORS REAL ESTATE TR COM STK
Equities	7600	54,264.00	INVESTORS REAL ESTATE TR COM STK
Equities	400	28,356.00	INVESTORS TITLE CO NC COM
Equities	2200	54,560.00	INVT TECH GROUP INC NEW COM
Equities	1480	36,704.00	INVT TECH GROUP INC NEW COM
Equities	2500	62,000.00	INVT TECH GROUP INC NEW COM
Equities	14600	15,622.00	ION GEOPHYSICAL CORP COM STK
Equities	39047	41,780.29	ION GEOPHYSICAL CORP COM STK
Equities	1400	1,470.00	IPASS INC COM
Equities	15305	847,743.95	IPC HEALTHCARE INC COM STK USD0.001
Equities	1781	98,649.59	IPC HEALTHCARE INC COM STK USD0.001
Equities	1800	153,315.00	IPG PHOTONICS CORP COM
Equities	35900	3,057,782.50	IPG PHOTONICS CORP COM
Equities	3190	271,708.25	IPG PHOTONICS CORP COM
Equities	16200	893,206.27	IPSEN EUR1
Equities	1400	11,550.00	IRIDEX CORP COM
Equities	9889	89,891.01	IRIDIUM COMMUNICATIONS INC COM STK
Equities	2200	70,136.00	IROBOT CORP COM
Equities	2902	92,515.76	IROBOT CORP COM
Equities	13967	432,977.00	IRON MTN INC NEW COM
Equities	13406	415,586.00	IRON MTN INC NEW COM
Equities	10759	129,753.54	IRONWOOD PHARMACEUTICALS INC COM CL A
Equities	7400	425,870.00	ISIS PHARMACEUTICALS CALIF COM
Equities	9822	565,256.10	ISIS PHARMACEUTICALS CALIF COM
Equities	1300	23,595.00	ISLE CAPRI CASINOS INC COM
Equities	3100	56,265.00	ISLE CAPRI CASINOS INC COM
Equities	500	69,010.00	ISRAMCO INC COM NEW
Equities	24434	805,793.20	ISS A/S DKK1
Equities	8700	115,884.00	ISTAR INC
Equities	146820	1,955,642.40	ISTAR INC
Equities	6431	85,660.92	ISTAR INC
Equities	54546	359,788.92	ITALCEMENTI NPV
Equities	69000	760,101.73	ITAU UNIBANCO HOLD PRF NPV
Equities	428280	1,228,423.51	ITAUSA INV ITAU SA PRF NPV
Equities	10970	353,014.60	ITC HLDGS CORP COM STK
Equities	12400	399,032.00	ITC HLDGS CORP COM STK
Equities	203	359.31	ITERIS INC NEW COM
Equities	143175	1,891,995.06	ITOCHU CORP NPV
Equities	19400	483,553.30	ITOCHU TECHNO-SOLUTIONS CORPORATION NPV
Equities	3200	110,208.00	ITRON INC COM STK NPV
Equities	3413	117,543.72	ITRON INC COM STK NPV
Equities	5335	223,216.40	ITT CORPORATION W/I
Equities	8647	361,790.48	ITT CORPORATION W/I
Equities	2090	8,297.30	ITT EDL SVCS INC COM
Equities	1065	4,228.05	ITT EDL SVCS INC COM
Equities	752800	3,117,283.78	ITV ORD GBPO.10
Equities	183000	757,788.17	ITV ORD GBPO.10
Equities	604000	2,501,115.04	ITV ORD GBPO.10
Equities	381800	1,581,002.85	ITV ORD GBPO.10
Equities	3700	46,028.00	IXIA COM
Equities	5000	62,200.00	IXIA COM
Equities	2900	36,076.00	IXIA COM

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2882	44,094.60	IXYS CORP DEL COM
Equities	1800	199,206.00	J & J SNACK FOODS CORP COM STK NPV
Equities	785	86,875.95	J & J SNACK FOODS CORP COM STK NPV
Equities	3031225	255,025.00	J.W. CHILDS EQUITY PARTNERS II, LP
Equities	1718312	13,142.00	J.W. CHILDS EQUITY PARTNERS III, LP
Equities	2500	169,850.00	J2 GLOBAL INC COM
Equities	20129	1,367,564.26	J2 GLOBAL INC COM
Equities	3794	257,764.36	J2 GLOBAL INC COM
Equities	6000	127,740.00	JABIL CIRCUIT INC COM
Equities	15759	335,509.11	JABIL CIRCUIT INC COM
Equities	4500	291,150.00	JACK HENRY & ASSOC INC COM
Equities	6586	426,114.20	JACK HENRY & ASSOC INC COM
Equities	4990	439,918.40	JACK IN THE BOX INC COM
Equities	3400	299,744.00	JACK IN THE BOX INC COM
Equities	17590	1,550,734.40	JACK IN THE BOX INC COM
Equities	2970	261,835.20	JACK IN THE BOX INC COM
Equities	14350	582,897.00	JACOBS ENGR GROUP INC COM
Equities	6190	251,437.80	JACOBS ENGR GROUP INC COM
Equities	9158	371,997.96	JACOBS ENGR GROUP INC COM
Equities	36852	1,496,928.24	JACOBS ENGR GROUP INC COM
Equities	2300	22,747.00	JAKKS PAC INC COM
Equities	3188	31,529.32	JAKKS PAC INC COM
Equities	155513	2,070,212.65	JAMES HARDIE INDUSTRIES PLC
Equities	361733	4,815,444.59	JAMES HARDIE INDUSTRIES PLC
Equities	11400	195,168.00	JANUS CAP GROUP INC COM
Equities	30663	524,950.56	JANUS CAP GROUP INC COM
Equities	12059	206,450.08	JANUS CAP GROUP INC COM
Equities	27700	966,608.10	JAPAN AIRLINES CO NPV
Equities	43600	1,521,448.13	JAPAN AIRLINES CO NPV
Equities	15200	493,768.64	JAPAN EXCHANGE GROUP INC NPV
Equities	370	246,434.85	JAPAN HOTEL REIT I REIT
Equities	261	1,185,927.35	JAPAN REAL ESTATE INVESTMENT CO
Equities	577	1,154,801.62	JAPAN RETAIL FUND REIT
Equities	8578	443,911.50	JARDEN CORP COM
Equities	14635	757,361.25	JARDEN CORP COM
Equities	4667	821,718.69	JAZZ PHARMACEUTICALS PLC COM USD0.0001
Equities	43070	894,133.20	JETBLUE AWYS CORP COM
Equities	21689	450,263.64	JETBLUE AWYS CORP COM
Equities	22000	456,720.00	JETBLUE AWYS CORP COM
Equities	38200	848,039.06	JFE HOLDINGS INC NPV
Equities	7200	159,839.82	JFE HOLDINGS INC NPV
Equities	23700	526,139.42	JFE HOLDINGS INC NPV
Equities	1342	7,045.50	JIVE SOFTWARE INC
Equities	23200	121,800.00	JIVE SOFTWARE INC
Equities	3192268	2,880,217.00	JLL PARTNERS FUND IV, LP
Equities	3698367	4,298,429.00	JLL PARTNERS FUND V LP
Equities	1857	69,804.63	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	1756	66,008.04	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	59835	5,831,519.10	JOHNSON & JOHNSON COM USD1
Equities	16850	1,642,201.00	JOHNSON & JOHNSON COM USD1
Equities	154610	15,068,290.60	JOHNSON & JOHNSON COM USD1
Equities	215859	21,037,618.14	JOHNSON & JOHNSON COM USD1
Equities	50890	4,959,739.40	JOHNSON & JOHNSON COM USD1
Equities	95389	9,296,611.94	JOHNSON & JOHNSON COM USD1
Equities	41527	4,047,221.42	JOHNSON & JOHNSON COM USD1
Equities	115900	5,740,527.00	JOHNSON CTL INC COM
Equities	22170	1,098,080.10	JOHNSON CTL INC COM
Equities	36880	1,826,666.40	JOHNSON CTL INC COM
Equities	51285	2,540,146.05	JOHNSON CTL INC COM
Equities	22600	1,119,378.00	JOHNSON CTL INC COM
Equities	17167	820,215.64	JOHNSON MATTHEY ORD GBP 1.047619
Equities	73759	3,524,103.55	JOHNSON MATTHEY ORD GBP 1.047619
Equities	4	94.20	JOHNSON OUTDOORS INC CL A
Equities	4600	786,600.00	JONES LANG LASALLE INC COM STK
Equities	22763	3,892,473.00	JONES LANG LASALLE INC COM STK
Equities	3369	576,099.00	JONES LANG LASALLE INC COM STK
Equities	2100	675.15	JONES SODA CO COM
Equities	923	7,651.67	JOURNAL MEDIA GROUP INC COM
Equities	1183	9,807.07	JOURNAL MEDIA GROUP INC COM
Equities	8560	309,872.00	JOY GLOBAL INC COM
Equities	28400	1,028,080.00	JOY GLOBAL INC COM
Equities	8643	312,876.60	JOY GLOBAL INC COM
Equities	168700	11,431,112.00	JPMORGAN CHASE & CO COM
Equities	48620	3,294,491.20	JPMORGAN CHASE & CO COM

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6250	423,500.00	JPMORGAN CHASE & CO COM
Equities	200088	13,557,962.88	JPMORGAN CHASE & CO COM
Equities	288466	19,546,456.16	JPMORGAN CHASE & CO COM
Equities	93464	6,333,120.64	JPMORGAN CHASE & CO COM
Equities	9000	159,163.16	JSR CORP NPV
Equities	51600	912,535.45	JSR CORP NPV
Equities	26029	1,460,832.54	JULIUS BAER GRUPPE CHF0.02 (REGD)
Equities	28911	1,622,579.80	JULIUS BAER GRUPPE CHF0.02 (REGD)
Equities	246400	6,399,008.00	JUNIPER NETWORKS INC COM
Equities	24200	628,474.00	JUNIPER NETWORKS INC COM
Equities	27382	711,110.54	JUNIPER NETWORKS INC COM
Equities	51700	1,342,649.00	JUNIPER NETWORKS INC COM
Equities	1012	9,259.80	JUNIPER PHARMACEUTICALS INC COM
Equities	2107	112,366.31	JUNO THERAPEUTICS INC COM
Equities	262500	716,503.90	JVC KENWOOD CORPORATION
Equities	42200	182,160.26	JX HOLDINGS INC NPV
Equities	60288	2,538,127.74	K + S AG -REG.SHS- SHS
Equities	13178	554,794.44	K + S AG -REG.SHS- SHS
Equities	800	10,120.00	K12 INC COM STOCK USD.0001
Equities	3164	40,024.60	K12 INC COM STOCK USD.0001
Equities	24775	595,095.50	K2M GROUP HLDGS INC COM
Equities	2110	1,256,449.63	KABA HOLDINGS AG CHF0.10 'B'(REGD)
Equities	2718	128,289.60	KADANT INC COM
Equities	2100	99,120.00	KADANT INC COM
Equities	1331	62,823.20	KADANT INC COM
Equities	7903	57,158.13	KAGOSHIMA BANK NPV
Equities	2202	182,942.16	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	400	33,232.00	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	20214	1,679,379.12	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	950	78,926.00	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	24200	350,446.61	KAKAKU.COM. INC NPV
Equities	5128	215,068.32	KAMAN CORP COM
Equities	2300	96,462.00	KAMAN CORP COM
Equities	2893	121,332.42	KAMAN CORP COM
Equities	40700	450,854.82	KANSAI ELECTRIC POWER CO NPV
Equities	14900	693,218.65	KAO CORP NPV
Equities	49000	2,279,712.34	KAO CORP NPV
Equities	0	-	KAO CORP NPV
Equities	2900	67,048.00	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	7954	183,896.48	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	10458	391,129.20	KAR AUCTION SVCS INC COM STK
Equities	466785	807,234.62	KAROON GAS AUSTRALIA NPV
Equities	10075	274,140.75	KARYOPHARM THERAPEUTICS INC COM
Equities	2019	54,936.99	KARYOPHARM THERAPEUTICS INC COM
Equities	5900	127,086.00	KATE SPADE & COMPANY COM
Equities	11479	247,257.66	KATE SPADE & COMPANY COM
Equities	21792	510,584.43	KATO SANGYO CO NPV
Equities	129866	306,715.76	KAWASAKI KISEN KAISHA LTD NPV
Equities	7700	127,820.00	KB HOME COM
Equities	7400	122,840.00	KB HOME COM
Equities	21437	1,431,673.28	KBC GROEP NV NPV
Equities	9300	181,164.00	KBR INC COM
Equities	10095	196,650.60	KBR INC COM
Equities	6844	84,386.52	KCG HLDGS INC CL A CL A
Equities	115400	2,785,858.70	KDDI CORP NPV
Equities	34300	828,032.53	KDDI CORP NPV
Equities	157500	3,802,190.17	KDDI CORP NPV
Equities	24000	579,381.36	KDDI CORP NPV
Equities	79200	1,911,958.48	KDDI CORP NPV
Equities	45700	1,103,238.67	KDDI CORP NPV
Equities	3312	36,961.92	KEARNY FINL CORP MD COM
Equities	48700	698,869.77	KEIHIN CORP NPV
Equities	8790	551,133.00	KELLOGG CO COM USD0.25
Equities	19573	1,227,227.10	KELLOGG CO COM USD0.25
Equities	11400	714,780.00	KELLOGG CO COM USD0.25
Equities	1100	16,885.00	KELLY SERVICES INC CL A COM
Equities	1432	21,981.20	KELLY SERVICES INC CL A COM
Equities	3492026	568,231.00	KELSO INVESTMENT ASSOCIATES VII, LP
Equities	3800	10,944.00	KEMET CORP COM NEW
Equities	4468	12,867.84	KEMET CORP COM NEW
Equities	2600	100,230.00	KEMPER CORP DEL COM
Equities	4178	161,061.90	KEMPER CORP DEL COM
Equities	124	622,204.06	KENEDIX OFFICE INVESTMENT CORPORATION
Equities	4400	150,128.00	KENNAMETAL INC CAP

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6535	222,974.20	KENNAMETAL INC CAP
Equities	10923	195,148.91	KENNEDY WILSON EUROPE REAL EST PLC
Equities	7639	187,843.01	KENNEDY-WILSON HLDGS INC COM
Equities	233000	1,422,398.81	KEPPEL CORP NPV
Equities	4574	338,856.38	KERRY GROUP 'A'ORD EURO.125
Equities	1640	120,747.20	KERRY GROUP 'A'ORD EURO.125
Equities	14690	1,088,281.64	KERRY GROUP 'A'ORD EURO.125
Equities	5760	424,087.71	KERRY GROUP 'A'ORD EURO.125
Equities	1200	11,976.00	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015
Equities	10968	109,460.64	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015
Equities	5450	417,633.50	KEURIG GREEN MTN INC COM USD0.1
Equities	12025	921,475.75	KEURIG GREEN MTN INC COM USD0.1
Equities	9150	701,164.50	KEURIG GREEN MTN INC COM USD0.1
Equities	8300	636,029.00	KEURIG GREEN MTN INC COM USD0.1
Equities	500	8,220.00	KEWAUNEE SCIENTIFIC CORP COM
Equities	22700	40,860.00	KEY ENERGY SVCS INC
Equities	20738	37,328.40	KEY ENERGY SVCS INC
Equities	900	11,880.00	KEY TECH INC COM
Equities	1300	14,131.00	KEY TRONIC CORP COM
Equities	89660	1,346,693.20	KEYCORP NEW COM
Equities	67782	1,018,085.64	KEYCORP NEW COM
Equities	121500	1,824,930.00	KEYCORP NEW COM
Equities	67487	1,013,654.74	KEYCORP NEW COM
Equities	260162	3,907,633.24	KEYCORP NEW COM
Equities	2800	1,511,608.71	KEYENCE CORP NPV
Equities	2690	1,452,224.08	KEYENCE CORP NPV
Equities	34000	1,135,648.20	KEYERA CORP COM
Equities	8240	257,005.60	KEYSIGHT TECHNOLOGIES INC COM
Equities	30273	944,214.87	KEYSIGHT TECHNOLOGIES INC COM
Equities	13945	434,944.55	KEYSIGHT TECHNOLOGIES INC COM
Equities	53372	1,664,672.68	KEYSIGHT TECHNOLOGIES INC COM
Equities	10257	319,915.83	KEYSIGHT TECHNOLOGIES INC COM
Equities	3894	36,292.08	KEYW HLDG CORP COM STK
Equities	3500	80,045.00	KFORCE INC
Equities	2982	68,198.34	KFORCE INC
Equities	14300	405,133.08	KGHM POLSKA MIEDZ PLN10 BR
Equities	25000	1,678,750.00	KILROY RLTY CORP COM
Equities	47000	3,156,050.00	KILROY RLTY CORP COM
Equities	3118	209,373.70	KILROY RLTY CORP COM
Equities	6300	423,045.00	KILROY RLTY CORP COM
Equities	6776	455,008.40	KILROY RLTY CORP COM
Equities	1350	19,696.50	KIMBALL ELECTRONICS INC COM
Equities	2981	43,492.79	KIMBALL ELECTRONICS INC COM
Equities	1800	21,888.00	KIMBALL INTL INC CL B
Equities	3975	48,336.00	KIMBALL INTL INC CL B
Equities	16540	1,752,743.80	KIMBERLY-CLARK CORP COM
Equities	28355	3,004,779.35	KIMBERLY-CLARK CORP COM
Equities	71830	1,619,048.20	KIMCO RLTY CORP COM
Equities	144211	3,250,515.94	KIMCO RLTY CORP COM
Equities	26580	599,113.20	KIMCO RLTY CORP COM
Equities	31775	716,208.50	KIMCO RLTY CORP COM
Equities	183242	4,130,274.68	KIMCO RLTY CORP COM
Equities	61891	2,375,995.49	KINDER MORGAN INC DEL COM
Equities	137382	5,274,094.98	KINDER MORGAN INC DEL COM
Equities	28384	1,089,661.76	KINDER MORGAN INC DEL COM
Equities	2556	51,861.24	KINDRED HEALTHCARE INC COM STK
Equities	5877	119,244.33	KINDRED HEALTHCARE INC COM STK
Equities	46656	664,848.00	KING DIGITAL ENTERTAINMENT PLC COM USD0.00008
Equities	719000	428,475.79	KINGDEE INTL SOFTW HKD0.025
Equities	1160000	1,007,567.78	KING'S TOWN BANK TWD10
Equities	149000	502,589.47	KINGSOFT CORP LTD USD.0005
Equities	22800	720,202.47	KINNEVIK INV AB SER'B'NPV
Equities	2000	153,320.00	KIRBY CORP COM
Equities	4407	337,840.62	KIRBY CORP COM
Equities	500	13,935.00	KIRKLANDS INC COM
Equities	1192	33,221.04	KIRKLANDS INC COM
Equities	1	1.00	KIRTLAND CAPITAL PARTNERS II, LP
Equities	63594	1.00	KIRTLAND CAPITAL PARTNERS III, LP
Equities	5968	363,868.96	KITE PHARMA INC COM
Equities	100	6,097.00	KITE PHARMA INC COM
Equities	1524	92,918.28	KITE PHARMA INC COM
Equities	46200	1,130,514.00	KITE RLTY GROUP TR COM NEW COM NEW
Equities	7843	191,918.21	KITE RLTY GROUP TR COM NEW COM NEW
Equities	600	14,682.00	KITE RLTY GROUP TR COM NEW COM NEW

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7442	182,105.74	KITE RLTY GROUP TR COM NEW COM NEW
Equities	1	1.00	KKR 1996 FUND, LP
Equities	2250	126,472.50	KLA-TENCOR CORP
Equities	12303	691,551.63	KLA-TENCOR CORP
Equities	1	335,542.00	KLEE ASIA FUND I, LP
Equities	1	349,966.89	KLEE EUROPE FUND I, LP
Equities	1	157,893.29	KLEE EUROPE FUND II, LP
Equities	1	1,048,073.00	KLEE USA FUND I, LP
Equities	1	2,253.00	KLEE USA FUND II, LP
Equities	44818	1,970,233.47	KLEPIERRE EUR1.40
Equities	11440	502,911.13	KLEPIERRE EUR1.40
Equities	37130	1,632,263.12	KLEPIERRE EUR1.40
Equities	100	4,413.00	KLX INC COM
Equities	4429	195,451.77	KLX INC COM
Equities	30350	811,559.00	KNIGHT TRANSN INC COM
Equities	2800	74,872.00	KNIGHT TRANSN INC COM
Equities	5869	156,937.06	KNIGHT TRANSN INC COM
Equities	2100	52,563.00	KNOLL INC COM NEW COM
Equities	3196	79,995.88	KNOLL INC COM NEW COM
Equities	5640	102,084.00	KNOWLES CORP COM
Equities	68881	1,246,746.10	KNOWLES CORP COM
Equities	8278	149,831.80	KNOWLES CORP COM
Equities	468000	787,872.35	KOBE STEEL LTD
Equities	119000	200,335.06	KOBE STEEL LTD
Equities	379000	638,041.92	KOBE STEEL LTD
Equities	4198818	2,177,778.00	KODIAK VENTURE PARTNERS III, LP
Equities	10820	677,440.20	KOHL'S CORP COM
Equities	15624	978,218.64	KOHL'S CORP COM
Equities	52001	3,255,782.61	KOHL'S CORP COM
Equities	6632	415,229.52	KOHL'S CORP COM
Equities	8144	330,295.24	KONE CORPORATION NPV ORD 'B'
Equities	48125	900,830.74	KONINKLIJKE AHOLD
Equities	339389	6,352,873.62	KONINKLIJKE AHOLD
Equities	40600	759,973.57	KONINKLIJKE AHOLD
Equities	168426	3,152,692.31	KONINKLIJKE AHOLD
Equities	24748	463,246.94	KONINKLIJKE AHOLD
Equities	81397	1,523,634.69	KONINKLIJKE AHOLD
Equities	433216	1,655,624.25	KONINKLIJKE KPN
Equities	13600	46,920.00	KOPIN CORP COM
Equities	1300	32,136.00	KOPPERS HLDGS INC COM
Equities	27564	681,382.08	KOPPERS HLDGS INC COM
Equities	1910	47,215.20	KOPPERS HLDGS INC COM
Equities	18836	773,399.79	KOREA ELEC POWER KRW5000
Equities	44600	1,481,357.93	KORIAN
Equities	2100	73,017.00	KORN / FERRY INTL COM NEW
Equities	41818	1,454,011.86	KORN / FERRY INTL COM NEW
Equities	3347	116,375.19	KORN / FERRY INTL COM NEW
Equities	11141	93,918.63	KOSMOS ENERGY LTD
Equities	2100	50,148.00	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	3778	90,218.64	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	4100	97,908.00	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	1991	12,543.30	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	23268	448,141.68	KRISPY KREME DOUGHNUTS INC COM STK
Equities	4200	80,892.00	KRISPY KREME DOUGHNUTS INC COM STK
Equities	5112	98,457.12	KRISPY KREME DOUGHNUTS INC COM STK
Equities	26000	1,885,260.00	KROGER CO COM
Equities	38183	2,768,649.33	KROGER CO COM
Equities	31334	2,272,028.34	KROGER CO COM
Equities	38500	2,791,635.00	KROGER CO COM
Equities	67390	4,886,448.90	KROGER CO COM
Equities	6848	715,392.73	KRONES AG ORD NPV
Equities	2000	21,920.00	KRONOS WORLDWIDE INC COM STK
Equities	1100	12,056.00	KRONOS WORLDWIDE INC COM STK
Equities	700	31,997.00	KS CY LIFE INS CO COM
Equities	772	35,288.12	KS CY LIFE INS CO COM
Equities	949	86,548.80	KS CY SOUTHN
Equities	20400	1,860,480.00	KS CY SOUTHN
Equities	5080	463,296.00	KS CY SOUTHN
Equities	8612	785,414.40	KS CY SOUTHN
Equities	365000	5,791,259.76	KUBOTA CORP NPV
Equities	4700	55,037.00	KULICKE & SOFFA INDS INC COM
Equities	6404	74,990.84	KULICKE & SOFFA INDS INC COM
Equities	15800	196,508.25	KUMBA IRON ORE LTD ZAR0.01
Equities	33100	404,941.77	KURARAY CO NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	0	-	KURARAY CO NPV
Equities	3400	45,730.00	KVH INDS INC COM STK
Equities	530	39,914.30	KYTHERA BIOPHARMACEUTICALS INC COM
Equities	400	30,124.00	KYTHERA BIOPHARMACEUTICALS INC COM
Equities	1237	93,158.47	KYTHERA BIOPHARMACEUTICALS INC COM
Equities	124700	1,447,096.80	KYUSHU ELEC POWER NPV
Equities	11800	1,011,614.00	L BRANDS INC COM
Equities	19077	1,635,471.21	L BRANDS INC COM
Equities	13096	1,122,720.08	L BRANDS INC COM
Equities	9500	814,435.00	L BRANDS INC COM
Equities	4642	526,309.96	L-3 COMMUNICATIONS HLDG CORP COM
Equities	6254	709,078.52	L-3 COMMUNICATIONS HLDG CORP COM
Equities	13340	1,512,489.20	L-3 COMMUNICATIONS HLDG CORP COM
Equities	28811	3,266,591.18	L-3 COMMUNICATIONS HLDG CORP COM
Equities	68652	1,568,698.20	LA QUINTA HLDGS INC COM
Equities	7692	175,762.20	LA QUINTA HLDGS INC COM
Equities	45700	1,044,245.00	LA QUINTA HLDGS INC COM
Equities	4000	105,360.00	LA Z BOY INC COM
Equities	53900	1,419,726.00	LA Z BOY INC COM
Equities	4616	121,585.44	LA Z BOY INC COM
Equities	7739	938,121.58	LAB CORP AMER HLDGS COM NEW
Equities	14005	1,697,686.10	LAB CORP AMER HLDGS COM NEW
Equities	7754	939,939.88	LAB CORP AMER HLDGS COM NEW
Equities	7390	895,815.80	LAB CORP AMER HLDGS COM NEW
Equities	2987	155,503.22	LACLEDE GROUP INC COM
Equities	2390	124,423.40	LACLEDE GROUP INC COM
Equities	3180	165,550.80	LACLEDE GROUP INC COM
Equities	2639	9,236.50	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	6283382	5,361,211.00	LAKE CAPITAL PARTNERS II, LP
Equities	1	1.00	LAKE CAPITAL PARTNERS, LP
Equities	600	8,658.00	LAKE SUNAPEE BK GROUP COM
Equities	800	34,696.00	LAKELAND FINL CORP COM STK
Equities	827	9,460.88	LAKELAND INDS INC COM
Equities	0	-	LAM RESH CORP COM
Equities	5817	473,212.95	LAM RESH CORP COM
Equities	12392	1,008,089.20	LAM RESH CORP COM
Equities	34124	2,775,987.40	LAM RESH CORP COM
Equities	20400	1,659,540.00	LAM RESH CORP COM
Equities	2400	137,952.00	LAMAR ADVERTISING CO NEW CL A CL A
Equities	5649	324,704.52	LAMAR ADVERTISING CO NEW CL A CL A
Equities	1100	99,935.00	LANCASTER COLONY CORP COM
Equities	1738	157,897.30	LANCASTER COLONY CORP COM
Equities	122958	2,328,247.52	LAND SECURITIES GP ORD GBP0.10
Equities	68300	1,293,281.49	LAND SECURITIES GP ORD GBP0.10
Equities	700	24,948.00	LANDAUER INC COM
Equities	1000	35,640.00	LANDAUER INC COM
Equities	3500	50,505.00	LANDEC CORP COM
Equities	1864	46,283.12	LANDS END INC NEW COM
Equities	1254	31,136.82	LANDS END INC NEW COM
Equities	19882	1,329,509.34	LANDSTAR SYS INC COM
Equities	3300	220,671.00	LANDSTAR SYS INC COM
Equities	3282	219,467.34	LANDSTAR SYS INC COM
Equities	900	53,496.00	LANNETT INC COM
Equities	2019	120,009.36	LANNETT INC COM
Equities	1333	2,199.45	LANTRONIX INC COM NEW COM NEW
Equities	100	1,258.00	LAREDO PETROLEUM INC
Equities	12048	151,563.84	LAREDO PETROLEUM INC
Equities	2000	228,491.79	LARGAN PRECISION C TWD10
Equities	8000	913,967.17	LARGAN PRECISION C TWD10
Equities	15600	1,782,235.98	LARGAN PRECISION C TWD10
Equities	19240	1,011,446.80	LAS VEGAS SANDS CORP COM STK
Equities	14750	775,407.50	LAS VEGAS SANDS CORP COM STK
Equities	23151	1,217,048.07	LAS VEGAS SANDS CORP COM STK
Equities	28497	1,498,087.29	LAS VEGAS SANDS CORP COM STK
Equities	7900	280,134.00	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	71467	2,534,219.82	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	9787	347,047.02	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	1678503	920,062.00	LATTERELL VENTURE PARTNERS II, LP
Equities	14016	82,554.24	LATTICE SEMICONDUCTOR CORP COM
Equities	1100	25,828.00	LAWSON PRODS INC COM
Equities	1440	33,811.20	LAWSON PRODS INC COM
Equities	900	8,055.00	LAYNE CHRISTENSEN CO COM
Equities	2360	21,122.00	LAYNE CHRISTENSEN CO COM
Equities	36255	1,568,028.75	LDR HLDG CORP COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	372	16,089.00	LDR HLDG CORP COM
Equities	4000	5,600.00	LEAPFROG ENTERPRISES INC CL A
Equities	5100	7,140.00	LEAPFROG ENTERPRISES INC CL A
Equities	6239517	3,460,796.00	LEAPFROG VENTURES II, LP
Equities	3800	426,588.00	LEAR CORP COM NEW COM NEW
Equities	6052	679,397.52	LEAR CORP COM NEW COM NEW
Equities	4580	514,150.80	LEAR CORP COM NEW COM NEW
Equities	4200	68.88	LEAR CORP COM STK PAR \$0.01
Equities	2000	6,660.00	LEE ENTERPRISES INC COM
Equities	21335	1,481,437.26	LEG IMMOBILIEN AG NPV
Equities	3265	98,603.00	LEGACY TEXAS FINANCIAL GROUP INC COM
Equities	9790	504,478.70	LEGG MASON INC COM
Equities	8033	413,940.49	LEGG MASON INC COM
Equities	10100	491,668.00	LEGGETT & PLATT INC COM
Equities	11274	548,818.32	LEGGETT & PLATT INC COM
Equities	54865	2,670,828.20	LEGGETT & PLATT INC COM
Equities	12561	704,811.71	LEGRAND SA EUR4
Equities	11950	670,527.82	LEGRAND SA EUR4
Equities	5100	205,887.00	LEIDOS HLDGS INC COM
Equities	5672	228,978.64	LEIDOS HLDGS INC COM
Equities	19000	767,030.00	LEIDOS HLDGS INC COM
Equities	29940	345,868.61	LEND LEASE GROUP NPV (STAPLED UNITS)
Equities	98560	1,138,570.81	LEND LEASE GROUP NPV (STAPLED UNITS)
Equities	43337	500,631.53	LEND LEASE GROUP NPV (STAPLED UNITS)
Equities	110592	1,631,232.00	LENDINGCLUB CORP COM
Equities	5318	78,440.50	LENDINGCLUB CORP COM
Equities	393	30,893.73	LENDINGTREE INC NEW COM USD0.01
Equities	746	58,643.06	LENDINGTREE INC NEW COM USD0.01
Equities	31270	1,596,020.80	LENNAR CORP CL A CL A
Equities	6900	352,176.00	LENNAR CORP CL A CL A
Equities	13292	678,423.68	LENNAR CORP CL A CL A
Equities	8667	442,363.68	LENNAR CORP CL A CL A
Equities	1800	193,842.00	LENNOX INTL INC COM
Equities	3030	326,300.70	LENNOX INTL INC COM
Equities	192720	266,984.77	LENOVO GROUP LIMITED HKD0.025
Equities	506000	700,987.42	LENOVO GROUP LIMITED HKD0.025
Equities	810000	1,122,134.01	LENOVO GROUP LIMITED HKD0.025
Equities	18484	448,791.52	LEUCADIA NATL CORP COM
Equities	24523	595,418.44	LEUCADIA NATL CORP COM
Equities	11646	613,394.82	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	23249	1,224,524.83	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	1263	10,167.15	LEXICON PHARMACEUTICALS INC FORMERLY LE COMMON STOCK
Equities	4626	39,228.48	LEXINGTON RLTY TR COM
Equities	21491	182,243.68	LEXINGTON RLTY TR COM
Equities	2490	110,058.00	LEXMARK INTL INC NEW CL A
Equities	4370	193,154.00	LEXMARK INTL INC NEW CL A
Equities	30200	699,870.01	LG DISPLAY CO LTD KRW5000
Equities	300	1,275.00	LGL GROUP INC COM STK
Equities	1500	9.60	LGL GROUP INC WT EXP
Equities	1200	45,900.00	LHC GROUP INC COM
Equities	1932	73,899.00	LHC GROUP INC COM
Equities	300	12,399.00	LIBBEY INC COM
Equities	1031	42,611.23	LIBBEY INC COM
Equities	4050	206,428.50	LIBERTY BROADBAND CORP COM SER A COM SERA
Equities	1845	94,039.65	LIBERTY BROADBAND CORP COM SER A COM SERA
Equities	5268	269,510.88	LIBERTY BROADBAND CORP COM SER C COM SERC
Equities	75600	3,827,628.00	LIBERTY GLOBAL PLC -SERIES C COM
Equities	46517	2,355,155.71	LIBERTY GLOBAL PLC -SERIES C COM
Equities	25820	1,396,087.40	LIBERTY GLOBAL PLC USD0.01 A
Equities	19653	1,062,637.71	LIBERTY GLOBAL PLC USD0.01 A
Equities	109300	1,307,250.60	LIBERTY HLDGS ZAR0.0833
Equities	7966	312,824.82	LIBERTY INTERACTIVE CORP LIBERTY VENTURES COM SER A
Equities	10274	403,459.98	LIBERTY INTERACTIVE CORP LIBERTY VENTURES COM SER A
Equities	47025	1,304,943.75	LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A
Equities	32400	899,100.00	LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A
Equities	33800	937,950.00	LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A
Equities	17703	638,016.12	LIBERTY MEDIA CORP CL A CL A
Equities	6763	243,738.52	LIBERTY MEDIA CORP CL A CL A
Equities	14191	509,456.90	LIBERTY MEDIA CORP DEL COM SER C COM SERC
Equities	16600	534,852.00	LIBERTY PPTY TR SH BEN INT
Equities	27300	879,606.00	LIBERTY PPTY TR SH BEN INT
Equities	7200	231,984.00	LIBERTY PPTY TR SH BEN INT
Equities	11025	355,225.50	LIBERTY PPTY TR SH BEN INT
Equities	1992	49,302.00	LIBERTY TAX INC CL A CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3360	108,259.20	LIBERTY TRIPADVISOR HLDGS INC COM SER A COM SER A
Equities	6478	208,721.16	LIBERTY TRIPADVISOR HLDGS INC COM SER A COM SER A
Equities	5702	93,512.80	LIFELOCK INC COM
Equities	2600	226,070.00	LIFEPOINT HEALTH INC COM ISIN US53219L1098
Equities	3121	271,370.95	LIFEPOINT HEALTH INC COM ISIN US53219L1098
Equities	234500	434,967.85	LIFESTYLE INTERNAT HKD0.005
Equities	2500	36,925.00	LIFETIME BRANDS INC COM
Equities	4210	80,789.90	LIFEWAY FOODS INC COM
Equities	3200	61,408.00	LIFEWAY FOODS INC COM
Equities	2100	147.00	LIGAND PHARMACEUTICALS INC GENERAL CONTINGENT VALUE RT
Equities	2100	231.00	LIGAND PHARMACEUTICALS INC GLUCAGON CONTINGENT VALUE RT
Equities	2100	14.70	LIGAND PHARMACEUTICALS INC ROCHE CONTINGENT VALUE RT
Equities	2100	86.10	LIGAND PHARMACEUTICALS INC TR BETA CONTINGENT VALUE RT
Equities	13365	1,348,528.50	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	19800	1,997,820.00	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	1232	124,308.80	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	475	836.00	LIGHTPATH TECHNOLOGIES INC CL A NEW COM
Equities	2527521	220,235.00	LIGHTSPEED VENT PTRS VI, LP
Equities	4372	17,225.68	LIMELIGHT NETWORKS INC COM
Equities	1010	2,040.20	LINCOLN EDL SVCS CORP COM STK
Equities	9600	584,544.00	LINCOLN ELEC HLDGS INC COM
Equities	6316	384,581.24	LINCOLN ELEC HLDGS INC COM
Equities	11202535	10,545,106.00	LINCOLN FUND I, LP
Equities	28630	1,695,468.60	LINCOLN NATL CORP COM
Equities	12840	760,384.80	LINCOLN NATL CORP COM
Equities	19919	1,179,603.18	LINCOLN NATL CORP COM
Equities	15504	918,146.88	LINCOLN NATL CORP COM
Equities	4930	933,261.76	LINDE AG NPV
Equities	2500	219,775.00	LINDSAY CORPORATION COM
Equities	1546	135,908.86	LINDSAY CORPORATION COM
Equities	182	962,824.89	LINDT & SPRUENGLI CHF10 (PTG CERT)
Equities	1	62,575.57	LINDT & SPRUENGLI CHF100 (REGD)
Equities	4120	182,227.60	LINEAR TECH CORP DEL
Equities	3300	145,959.00	LINEAR TECH CORP DEL
Equities	18104	800,739.92	LINEAR TECH CORP DEL
Equities	129000	755,441.76	LINK REAL ESTATE INVESTMENT
Equities	152300	891,889.77	LINK REAL ESTATE INVESTMENT
Equities	43000	251,813.92	LINK REAL ESTATE INVESTMENT
Equities	143000	837,427.69	LINK REAL ESTATE INVESTMENT
Equities	0	-	LINK REAL ESTATE INVESTMENT
Equities	36300	7,500,669.00	LINKEDIN CORP CL A
Equities	6300	1,301,769.00	LINKEDIN CORP CL A
Equities	8206	1,695,605.78	LINKEDIN CORP CL A
Equities	1800	371,934.00	LINKEDIN CORP CL A
Equities	7498	68,756.66	LION BIOTECHNOLOGIES INC COM
Equities	8962	55,295.54	LIONBRIDGE TECHNOLOGIES INC COM
Equities	300	11,115.00	LIONS GATE ENTMT CORP COM NEW
Equities	6716	248,827.80	LIONS GATE ENTMT CORP COM NEW
Equities	1900	18,297.00	LIQUIDITY SVCS INC COM STK
Equities	1887	18,171.81	LIQUIDITY SVCS INC COM STK
Equities	1388	157,066.08	LITHIA MTRS INC CL A CL A
Equities	1100	124,476.00	LITHIA MTRS INC CL A CL A
Equities	1502	169,966.32	LITHIA MTRS INC CL A CL A
Equities	1300	123,357.00	LITTELFUSE INC COM
Equities	1915	181,714.35	LITTELFUSE INC COM
Equities	8379	230,338.71	LIVE NATION ENTERTAINMENT INC
Equities	11481	315,612.69	LIVE NATION ENTERTAINMENT INC
Equities	4590	45,027.90	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	21500	650,267.50	LKQ CORP COM LKQ CORP
Equities	17600	532,312.00	LKQ CORP COM LKQ CORP
Equities	23634	714,810.33	LKQ CORP COM LKQ CORP
Equities	3524078	4,724,271.24	LLOYDS BANKING GP ORD GBP0.1
Equities	426000	571,082.58	LLOYDS BANKING GP ORD GBP0.1
Equities	1378000	1,847,304.68	LLOYDS BANKING GP ORD GBP0.1
Equities	1700	17,017.00	LMI AEROSPACE INC COM
Equities	1200	12,012.00	LMI AEROSPACE INC COM
Equities	2900	10,005.00	LO JACK CORP COM
Equities	6510	1,210,209.00	LOCKHEED MARTIN CORP COM
Equities	7163	1,331,601.70	LOCKHEED MARTIN CORP COM
Equities	17917	3,330,770.30	LOCKHEED MARTIN CORP COM
Equities	20882	3,881,963.80	LOCKHEED MARTIN CORP COM
Equities	12990	2,414,841.00	LOCKHEED MARTIN CORP COM
Equities	20400	1,472,230.94	LOEN ENTERTAINMENT KRW500
Equities	18400	708,584.00	LOEWS CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	24111	928,514.61	LOEWS CORP COM
Equities	9228	355,370.28	LOEWS CORP COM
Equities	1000	64,490.00	LOGMEIN INC COM
Equities	13285	856,749.65	LOGMEIN INC COM
Equities	1705	109,955.45	LOGMEIN INC COM
Equities	34709	1,293,708.16	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	20600	767,823.57	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	10710	399,193.71	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	34970	1,303,436.41	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	347	216.45	LOOKSMART LTD COM PAR \$0.001 STK
Equities	1400	88,368.00	LORAL SPACE & COMMUNICATIONS INC COM
Equities	818	51,632.16	LORAL SPACE & COMMUNICATIONS INC COM
Equities	6719	-	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	12979	2,313,792.38	L'OREAL EURO.20
Equities	4300	766,569.63	L'OREAL EURO.20
Equities	2090	372,588.50	L'OREAL EURO.20
Equities	6830	1,217,597.81	L'OREAL EURO.20
Equities	208900	3,557,567.00	LOUISIANA-PACIFIC CORP COM
Equities	6100	103,883.00	LOUISIANA-PACIFIC CORP COM
Equities	9016	153,542.48	LOUISIANA-PACIFIC CORP COM
Equities	42701	2,859,685.97	LOWES COS INC COM
Equities	57600	3,857,472.00	LOWES COS INC COM
Equities	72538	4,857,869.86	LOWES COS INC COM
Equities	8900	596,033.00	LOWES COS INC COM
Equities	21266	1,424,184.02	LOWES COS INC COM
Equities	5668	263,505.32	LPL FINL HLDGS INC COM
Equities	8400	390,516.00	LPL FINL HLDGS INC COM
Equities	1800	73,512.00	LSB INDS INC COM
Equities	1505	61,464.20	LSB INDS INC COM
Equities	3737	34,903.58	LSI INDS INC OHIO COM
Equities	1300	54,080.00	LTC PPTYS INC COM
Equities	2481	103,209.60	LTC PPTYS INC COM
Equities	4732	22,950.20	LUBYS INC COM
Equities	8256	539,116.80	LULULEMON ATHLETICA INC COM
Equities	700	14,497.00	LUMBER LIQUIDATORS HLDGS INC COM
Equities	25484	527,773.64	LUMBER LIQUIDATORS HLDGS INC COM
Equities	2532	52,437.72	LUMBER LIQUIDATORS HLDGS INC COM
Equities	4600	79,396.00	LUMINEX CORP DEL COM
Equities	800	11,832.00	LUMOS NETWORKS CORP COM
Equities	1632	24,137.28	LUMOS NETWORKS CORP COM
Equities	156	160.68	LUNA INNOVATIONS INC COM STK
Equities	12600	215,631.21	LUNDIN PETROLEUM A NPV
Equities	4055	710,016.46	LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30
Equities	9605	1,681,802.24	LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30
Equities	850	148,832.06	LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30
Equities	2800	490,270.30	LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30
Equities	822	24,298.32	LYDALL INC COM
Equities	4855	502,589.60	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	9742	1,008,491.84	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	30688	3,176,821.76	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	49084	5,081,175.68	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	4736	591,668.48	M & T BK CORP COM
Equities	10352	1,293,275.36	M & T BK CORP COM
Equities	11000	1,374,230.00	M & T BK CORP COM
Equities	2800	69,076.00	M / I HOMES INC
Equities	2890	86,613.30	M D C HLDGS INC COM
Equities	2820	84,515.40	M D C HLDGS INC COM
Equities	106700	584,227.52	M UFJ LEASE
Equities	2455	93,903.75	M/A-COM TECHNOLOGY SOLUTIONS HLDGS INC COM STK
Equities	191100	1,571,610.19	M2 GROUP LTD
Equities	16248073	14,720,989.00	M2 PRIVATE EQUITY FUND-OF-FUNDS, LP
Equities	36100	726,336.78	M3 INC NPV
Equities	5423	404,555.80	MACERICH CO REIT
Equities	27780	2,072,388.00	MACERICH CO REIT
Equities	10251	764,724.60	MACERICH CO REIT
Equities	10645	794,117.00	MACERICH CO REIT
Equities	6600	121,638.00	MACK CALI RLTY CORP COM REIT
Equities	7507	138,354.01	MACK CALI RLTY CORP COM REIT
Equities	47699	2,984,242.09	MACQUARIE GP LTD NPV
Equities	6631	414,862.14	MACQUARIE GP LTD NPV
Equities	25057771	28,404,261.00	MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL
Equities	7158004	6,222,333.00	MACQUARIE INFRASTRUCTURE PARTNERS III, LP
Equities	1963	74,535.11	MACROGENICS INC COM
Equities	17800	1,200,966.00	MACYS INC COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	26565	1,792,340.55	MACYS INC COM STK
Equities	3600	154,008.00	MADDEN STEVEN LTD COM
Equities	4927	210,777.06	MADDEN STEVEN LTD COM
Equities	2110602	1,308,174.00	MADISON DEARBORN CAP PTRS IV, LP
Equities	48100	643,272.07	MAGELLAN FINANCIAL NPV
Equities	2600	182,182.00	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	2683	187,997.81	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	29000	1,628,339.14	MAGNA INTL INC COM NPV
Equities	66	2,271.06	MAGNETEK INC COM NEW
Equities	7500	14,025.00	MAGNUM HUNTER RES CORP DEL COM
Equities	15492	28,970.04	MAGNUM HUNTER RES CORP DEL COM
Equities	750	-	MAGNUM HUNTER RES CORP DEL WT EXP 04-15-2016
Equities	878	-	MAGNUM HUNTER RES CORP DEL WT EXP 04-15-2016
Equities	6121	96,589.38	MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK
Equities	3000	65,850.00	MAINSOURCE FINL GROUP INC COM
Equities	1841	40,409.95	MAINSOURCE FINL GROUP INC COM
Equities	848	1,246.56	MAJESCO ENTERTAINMENT CO COM PAR \$.001 COM PAR \$.001
Equities	427500	754,611.71	MALAYSIAN PACIFIC MYR0.50
Equities	9029	1,062,893.88	MALLINCKRODT PLC COMMON STOCK
Equities	2100	247,212.00	MALLINCKRODT PLC COMMON STOCK
Equities	247900	611,709.66	MAN GROUP PLC ORD USD0.03428571428
Equities	280989	693,358.96	MAN GROUP PLC ORD USD0.03428571428
Equities	8700	518,955.00	MANHATTAN ASSOCS INC COM
Equities	6180	368,637.00	MANHATTAN ASSOCS INC COM
Equities	120500	778,212.46	MANILA ELECTRIC CO PHP10
Equities	18400	360,640.00	MANITOWOC INC COM
Equities	13152	257,779.20	MANITOWOC INC COM
Equities	230	4,117.00	MANNATECH INC COM NEW .
Equities	96	1,718.40	MANNATECH INC COM NEW .
Equities	3300	18,777.00	MANNKIND CORP COM
Equities	22861	130,079.09	MANNKIND CORP COM
Equities	8260	738,278.80	MANPOWERGROUP INC
Equities	1190	106,362.20	MANPOWERGROUP INC
Equities	41457	3,705,426.66	MANPOWERGROUP INC
Equities	6046	540,391.48	MANPOWERGROUP INC
Equities	1400	40,600.00	MANTECH INTL CORP CL A CL A
Equities	1668	48,372.00	MANTECH INTL CORP CL A CL A
Equities	6700	194,300.00	MANTECH INTL CORP CL A CL A
Equities	785129	2,700,479.09	MAPFRE EURO.10
Equities	13935	369,834.90	MARATHON OIL CORP COM
Equities	46660	1,238,356.40	MARATHON OIL CORP COM
Equities	51829	1,375,541.66	MARATHON OIL CORP COM
Equities	25788	1,348,970.28	MARATHON PETE CORP COM
Equities	29560	1,546,283.60	MARATHON PETE CORP COM
Equities	42291	2,212,242.21	MARATHON PETE CORP COM
Equities	19880	1,039,922.80	MARATHON PETE CORP COM
Equities	64310	3,364,056.10	MARATHON PETE CORP COM
Equities	21700	1,135,127.00	MARATHON PETE CORP COM
Equities	9896	48,985.20	MARCHEX INC CL B CL B
Equities	2500	12,375.00	MARCHEX INC CL B CL B
Equities	3803	18,824.85	MARCHEX INC CL B CL B
Equities	1688	77,884.32	MARCUS & MILLICHAP INC COM
Equities	2300	44,114.00	MARCUS CORP DEL COM
Equities	2700	51,786.00	MARCUS CORP DEL COM
Equities	5500	34,320.00	MARINE PRODS CORP COM
Equities	2850	17,784.00	MARINE PRODS CORP COM
Equities	2600	61,126.00	MARINEMAX INC COM
Equities	3000	70,530.00	MARINEMAX INC COM
Equities	810	648,550.80	MARKEL CORP HOLDING CO COM
Equities	1062	850,322.16	MARKEL CORP HOLDING CO COM
Equities	2900	269,033.00	MARKETAXESS HLDGS INC COM STK
Equities	2791	258,921.07	MARKETAXESS HLDGS INC COM STK
Equities	640	17,958.40	MARKETO INC COM
Equities	1472	41,304.32	MARKETO INC COM
Equities	111	3,114.66	MARKETO INC COM
Equities	193089	1,627,676.88	MARKS & SPENCER GP ORD GBP0.25
Equities	56826	479,024.52	MARKS & SPENCER GP ORD GBP0.25
Equities	2400	40,512.00	MARLIN BUSINESS SVCS CORP COM
Equities	12222	909,194.58	MARRIOTT INTL INC NEW COM STK CL A
Equities	15926	1,184,735.14	MARRIOTT INTL INC NEW COM STK CL A
Equities	100	7,439.00	MARRIOTT INTL INC NEW COM STK CL A
Equities	53471	3,977,707.69	MARRIOTT INTL INC NEW COM STK CL A
Equities	1962	180,013.50	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	18825	1,727,193.75	MARRIOTT VACATIONS WORLDWIDE CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2256	206,988.00	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	3948	7,817.04	MARRONE BIO INNOVATIONS INC COM
Equities	38915	2,206,480.50	MARSH & MCLENNAN CO'S INC COM
Equities	27180	1,541,106.00	MARSH & MCLENNAN CO'S INC COM
Equities	42167	2,390,868.90	MARSH & MCLENNAN CO'S INC COM
Equities	27415	1,554,430.50	MARSH & MCLENNAN CO'S INC COM
Equities	2550	55,335.00	MARTEN TRANS LTD COM
Equities	1518	32,940.60	MARTEN TRANS LTD COM
Equities	1800	11,232.00	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	120	748.80	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	1200	-	MARTIN INDS INC DEL COM
Equities	2055	290,803.05	MARTIN MARIETTA MATLS INC COM
Equities	3729	527,690.79	MARTIN MARIETTA MATLS INC COM
Equities	4644	657,172.44	MARTIN MARIETTA MATLS INC COM
Equities	5400	764,154.00	MARTIN MARIETTA MATLS INC COM
Equities	1	1.00	MARTRIX PARTNERS IV, LP
Equities	410459	2,355,782.75	MARUBENI CORP NPV
Equities	36000	474,660.00	MARVELL TECH GROUP COM USD0.002
Equities	31812	419,441.22	MARVELL TECH GROUP COM USD0.002
Equities	114500	1,509,682.50	MARVELL TECH GROUP COM USD0.002
Equities	22800	608,076.00	MASCO CORP COM
Equities	78196	2,085,487.32	MASCO CORP COM
Equities	26161	697,713.87	MASCO CORP COM
Equities	2870	111,183.80	MASIMO CORP COM STK
Equities	2871	111,222.54	MASIMO CORP COM STK
Equities	18300	1,283,013.00	MASONITE INTL CORP NEW COM
Equities	1326	92,965.86	MASONITE INTL CORP NEW COM
Equities	4100	81,467.00	MASTEC INC COM
Equities	5167	102,668.29	MASTEC INC COM
Equities	391	3,483.81	MASTECH HLDGS INC COM STK
Equities	295	2,628.45	MASTECH HLDGS INC COM STK
Equities	55453	5,183,746.44	MASTERCARD INC CL A
Equities	19400	1,813,512.00	MASTERCARD INC CL A
Equities	66900	6,253,812.00	MASTERCARD INC CL A
Equities	10690	999,301.20	MASTERCARD INC CL A
Equities	30400	2,841,792.00	MASTERCARD INC CL A
Equities	15500	1,448,940.00	MASTERCARD INC CL A
Equities	53600	5,010,528.00	MASTERCARD INC CL A
Equities	75103	7,020,628.44	MASTERCARD INC CL A
Equities	34300	3,206,364.00	MASTERCARD INC CL A
Equities	38400	3,589,632.00	MASTERCARD INC CL A
Equities	32300	807,500.00	MATADOR RES CO COM
Equities	5166	129,150.00	MATADOR RES CO COM
Equities	3798	133,879.50	MATERION CORP COM
Equities	4193	147,803.25	MATERION CORP COM
Equities	1500	52,875.00	MATERION CORP COM
Equities	2004	70,641.00	MATERION CORP COM
Equities	3635124	198,093.00	MATRIX PARTNERS VI, LP
Equities	1821901	463,239.00	MATRIX PARTNERS VII, LP
Equities	2200	40,216.00	MATRIX SVC CO COM
Equities	3034	55,461.52	MATRIX SVC CO COM
Equities	2000	84,080.00	MATSON INC COM
Equities	4025	169,211.00	MATSON INC COM
Equities	22600	580,594.00	MATTEL INC COM
Equities	26024	668,556.56	MATTEL INC COM
Equities	40500	1,040,445.00	MATTEL INC COM
Equities	1400	8,260.00	MATTERSIGHT CORP COM
Equities	1402	8,271.80	MATTERSIGHT CORP COM
Equities	1949	103,569.86	MATTHEWS INTL CORP CL A CL A
Equities	2508	133,275.12	MATTHEWS INTL CORP CL A CL A
Equities	1105	67,349.75	MATTRESS FIRM HOLDING CORP
Equities	4700	15,745.00	MATTSON TECH INC COM
Equities	507	1,698.45	MATTSON TECH INC COM
Equities	1220	6,929.60	MAUI LD & PINEAPPLE INC COM
Equities	11600	401,070.00	MAXIM INTEGRATED PRODS INC COM
Equities	20726	716,601.45	MAXIM INTEGRATED PRODS INC COM
Equities	11530	757,866.90	MAXIMUS INC COM
Equities	6000	394,380.00	MAXIMUS INC COM
Equities	5009	329,241.57	MAXIMUS INC COM
Equities	264	3,194.40	MAXLINEAR INC-CLASS A
Equities	1852	22,409.20	MAXLINEAR INC-CLASS A
Equities	9000	108,900.00	MAXLINEAR INC-CLASS A
Equities	5	-	MAXUS TECH CORP COM
Equities	2800	16,716.00	MAXWELL TECHNOLOGIES INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	30800	603,590.90	MAZDA MOTOR CORP NPV	
Equities	4422	152,293.68	MB FINL INC NEW COM	
Equities	6066	208,913.04	MB FINL INC NEW COM	
Equities	8300	49,883.00	MBIA INC COM	
Equities	11071	66,536.71	MBIA INC COM	
Equities	700	56,665.00	MC CORMICK & CO INC COM NON-VTG	
Equities	9485	767,810.75	MC CORMICK & CO INC COM NON-VTG	
Equities	49650	4,720,225.50	MC DONALDS CORP COM	
Equities	74555	7,087,943.85	MC DONALDS CORP COM	
Equities	12382	1,177,156.74	MC DONALDS CORP COM	
Equities	2700	2,916.00	MCCLATCHY CO CL A CL A	
Equities	9092	9,819.36	MCCLATCHY CO CL A CL A	
Equities	16200	86,508.00	MCDERMOTT INTL INC COM	
Equities	15737	84,035.58	MCDERMOTT INTL INC COM	
Equities	31199	29,916.72	MCEWEN MNG INC COM	
Equities	2000	60,860.00	MCGRATH RENTCORP COM	
Equities	2702	82,221.86	MCGRATH RENTCORP COM	
Equities	10697	1,074,513.65	MCGRAW HILL FINANCIAL INC	
Equities	13390	1,345,025.50	MCGRAW HILL FINANCIAL INC	
Equities	21296	2,139,183.20	MCGRAW HILL FINANCIAL INC	
Equities	18660	1,874,397.00	MCGRAW HILL FINANCIAL INC	
Equities	3400	341,530.00	MCGRAW HILL FINANCIAL INC	
Equities	15080	3,390,134.80	MCKESSON CORP	
Equities	13280	2,985,476.80	MCKESSON CORP	
Equities	18021	4,051,301.01	MCKESSON CORP	
Equities	14150	3,181,061.50	MCKESSON CORP	
Equities	6281	1,412,031.61	MCKESSON CORP	
Equities	9500	185,535.00	MDU RES GROUP INC COM	
Equities	17072	333,416.16	MDU RES GROUP INC COM	
Equities	0	-	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	10200	920,244.00	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	24115	2,175,655.30	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	15500	1,398,410.00	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	5230	471,850.60	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	46500	646,712.87	MEDA AB SER'A'NPV	
Equities	2300	50,738.00	MEDASSETS INC COM STK	
Equities	4574	100,902.44	MEDASSETS INC COM STK	
Equities	1100	1,573.00	MEDCATH CORP COM STK	
Equities	1000	1,430.00	MEDCATH CORP COM STK	
Equities	1100	18,172.00	MEDIA GEN INC NEW COM USD5	
Equities	6828	112,798.56	MEDIA GEN INC NEW COM USD5	
Equities	102000	1,395,063.93	MEDIATEK INC TWD10	
Equities	3300	43,263.00	MEDICAL PPTYS TR INC COM REIT	
Equities	118753	1,556,851.83	MEDICAL PPTYS TR INC COM REIT	
Equities	82090	1,076,199.90	MEDICAL PPTYS TR INC COM REIT	
Equities	15311	200,727.21	MEDICAL PPTYS TR INC COM REIT	
Equities	2500	71,525.00	MEDICINES COMPANY COM	
Equities	5900	168,799.00	MEDICINES COMPANY COM	
Equities	59	233.05	MEDICINOVA INC COM NEW STK	
Equities	1400	76,048.00	MEDIDATA SOLUTIONS INC COM	
Equities	18265	992,154.80	MEDIDATA SOLUTIONS INC COM	
Equities	4738	257,368.16	MEDIDATA SOLUTIONS INC COM	
Equities	800	25,856.00	MEDIFAST INC COM	
Equities	1945	62,862.40	MEDIFAST INC COM	
Equities	58500	954,721.53	MEDIPAL HOLDINGS CORP	
Equities	4300	491,060.00	MEDIVATION INC COM STK	
Equities	12275	1,401,805.00	MEDIVATION INC COM STK	
Equities	6159	703,357.80	MEDIVATION INC COM STK	
Equities	2120	242,104.00	MEDIVATION INC COM STK	
Equities	5280	391,300.80	MEDNAX INC COM	
Equities	23000	1,704,530.00	MEDNAX INC COM	
Equities	6650	492,831.50	MEDNAX INC COM	
Equities	52502	3,890,398.20	MEDTRONIC PLC COMMON STOCK	STOCK
Equities	110511	8,188,865.10	MEDTRONIC PLC COMMON STOCK	STOCK
Equities	11735	869,563.50	MEDTRONIC PLC COMMON STOCK	STOCK
Equities	25229	1,869,468.90	MEDTRONIC PLC COMMON STOCK	STOCK
Equities	3771917	1,029,096.00	MEDVENTURE ASSOCIATES V, LP	
Equities	66156	485,259.05	MEGGITT ORD GBP0.05	
Equities	1900	245,331.59	MEIJI HOLDINGS CO NPV	
Equities	6300	813,467.90	MEIJI HOLDINGS CO NPV	
Equities	4671	88,608.87	MEMORIAL RESOURCE DEVELOPMENT CORP COM	USD0.01
Equities	2200	140,954.00	MEN S WEARHOUSE INC COMMOM	
Equities	19125	1,225,338.75	MEN S WEARHOUSE INC COMMOM	
Equities	3010	192,850.70	MEN S WEARHOUSE INC COMMOM	

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2319121	503,661.00	MENLO VENTURES IX, LP
Equities	1	1.00	MENLO VENTURES VIII, LP
Equities	2080920	2,951,627.00	MENLO VENTURES X, LP
Equities	4520	119,463.60	MENTOR GRAPHICS CORP COM
Equities	5000	132,150.00	MENTOR GRAPHICS CORP COM
Equities	62300	1,646,589.00	MENTOR GRAPHICS CORP COM
Equities	8167	215,853.81	MENTOR GRAPHICS CORP COM
Equities	35400	935,622.00	MENTOR GRAPHICS CORP COM
Equities	1060	14,500.80	MERCER INTL INC COM SH BEN INT
Equities	1350	44,644.50	MERCHANTS BANCSHARES INC COM
Equities	17030	379,781.16	MERCIALYS EUR1
Equities	47650	2,712,714.50	MERCK & CO INC NEW COM
Equities	43000	2,447,990.00	MERCK & CO INC NEW COM
Equities	152162	8,662,582.66	MERCK & CO INC NEW COM
Equities	220223	12,537,295.39	MERCK & CO INC NEW COM
Equities	82800	4,713,804.00	MERCK & CO INC NEW COM
Equities	36049	2,052,269.57	MERCK & CO INC NEW COM
Equities	26548	2,643,840.99	MERCK KGAA NPV
Equities	1590	88,483.50	MERCURY GEN CORP NEW COM
Equities	2341	130,276.65	MERCURY GEN CORP NEW COM
Equities	4300	62,952.00	MERCURY SYSTEMS INC
Equities	4074	212,459.10	MEREDITH CORP COM
Equities	2800	146,020.00	MEREDITH CORP COM
Equities	3059	159,526.85	MEREDITH CORP COM
Equities	24374	116,995.20	MERGE HEALTHCARE INC COM STK
Equities	3500	16,800.00	MERGE HEALTHCARE INC COM STK
Equities	2600	12,480.00	MERGE HEALTHCARE INC COM STK
Equities	3150	58,716.00	MERIDIAN BIOSCIENCE INC COM
Equities	3070	57,224.80	MERIDIAN BIOSCIENCE INC COM
Equities	517300	755,676.00	MERIDIAN ENERGY LT NPV
Equities	3932	84,695.28	MERIT MED SYS INC COM
Equities	2900	136,561.00	MERITAGE HOMES CORP COM
Equities	3258	153,419.22	MERITAGE HOMES CORP COM
Equities	6500	85,280.00	MERITOR INC COM
Equities	10300	135,136.00	MERITOR INC COM
Equities	8239	101,875.23	MERRIMACK PHARMACEUTICALS INC COM .
Equities	9980	123,402.70	MERRIMACK PHARMACEUTICALS INC COM .
Equities	600	53,340.00	MESA LABS INC COM
Equities	250	937.50	METABOLIX INC COM NEW COM NEW
Equities	156	585.00	METABOLIX INC COM NEW COM NEW
Equities	306	834,947.30	METALL ZUG AG CHF25 (REGD) SER 'B'
Equities	1745000	758,543.96	METALLURGICAL CORP 'H' CNY1
Equities	284777	241,861.96	METCASH LIMITED NPV
Equities	29710	1,659,162.32	METHANEX CORP COM NPV
Equities	10400	580,790.58	METHANEX CORP COM NPV
Equities	2694	73,950.30	METHODE ELECTRS INC COM
Equities	2500	68,625.00	METHODE ELECTRS INC COM
Equities	2817	77,326.65	METHODE ELECTRS INC COM
Equities	51350	2,875,086.50	METLIFE INC COM STK USD0.01
Equities	87060	4,874,489.40	METLIFE INC COM STK USD0.01
Equities	90308	5,056,344.92	METLIFE INC COM STK USD0.01
Equities	34419	1,927,119.81	METLIFE INC COM STK USD0.01
Equities	508	13,279.12	METRO BANCORP INC PA COM STK
Equities	1390	474,629.40	METTLER-TOLEDO INTL INC COM
Equities	2153	735,163.38	METTLER-TOLEDO INTL INC COM
Equities	12200	90,158.00	MFA FINL INC
Equities	31915	235,851.85	MFA FINL INC
Equities	66409	1,554,634.69	MFC DBX ETF TR DB X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY FD
Equities	48591	2,240,045.10	MFC ISHARES CHINA LARGE-CAP ETF
Equities	10397	340,709.69	MFC ISHARES INC MSCI BRAZIL CAPPED ETF
Equities	0	-	MFC ISHARES INC MSCI BRAZIL CAPPED ETF
Equities	10075	384,059.00	MFC ISHARES INC MSCI CHILE CAPPED ETF
Equities	0	-	MFC ISHARES INC MSCI CHILE CAPPED ETF
Equities	3912	55,198.32	MFC ISHARES INC MSCI RUSSIA CAPPED ETF
Equities	0	-	MFC ISHARES INC MSCI RUSSIA CAPPED ETF
Equities	1849	120,998.56	MFC ISHARES INC MSCI S AFRICA ETF
Equities	0	-	MFC ISHARES INC MSCI S AFRICA ETF
Equities	236099	3,725,642.22	MFC ISHARES INC MSCI TAIWAN ETF MSCI TAIWAN ETF
Equities	4544	205,116.16	MFC ISHARES INC MSCI TURKEY ETF
Equities	0	-	MFC ISHARES INC MSCI TURKEY ETF
Equities	7530	174,470.10	MFC ISHARES MSCI INDONESIA ETF
Equities	0	-	MFC ISHARES MSCI INDONESIA ETF
Equities	13715	870,765.35	MFC ISHARES TR MSCI EAFE ETF
Equities	3832	71,428.48	MFC MARKET VECTORS ETF TRUST VIETNAM ETF

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	159300	3,452,031.00	MFC WISDOMTREE TR INDIA EARNINGS FD
Equities	95049	2,059,711.83	MFC WISDOMTREE TR INDIA EARNINGS FD
Equities	6408739	53,448,881.31	MFO DEL POOLED TR EMERGING MKTS PORTFOLIO
Equities	500	3,025.00	MFRI INC COM STK
Equities	1500	58,095.00	MGE ENERGY INC COM
Equities	1629	63,091.17	MGE ENERGY INC COM
Equities	7800	88,764.00	MGIC INVT CORP WIS COM
Equities	142550	1,622,219.00	MGIC INVT CORP WIS COM
Equities	29885	340,091.30	MGIC INVT CORP WIS COM
Equities	23900	436,175.00	MGM RESORTS INTERNATIONAL COM
Equities	30601	558,468.25	MGM RESORTS INTERNATIONAL COM
Equities	18200	332,150.00	MGM RESORTS INTERNATIONAL COM
Equities	1700	28,594.00	MGP INGREDIENTS INC NEW COM
Equities	3200	53,824.00	MGP INGREDIENTS INC NEW COM
Equities	610177	146,342.86	MGT CONSULTING GP ORD GBPO.01
Equities	60208	2,534,154.72	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	15510	652,815.90	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	13752	578,821.68	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	3580	96,337.80	MICHAELS COS INC COM
Equities	45100	965,340.52	MICRO FOCUS INTERNATIONAL PLC ORD GBPO.10
Equities	76814	1,644,161.13	MICRO FOCUS INTERNATIONAL PLC ORD GBPO.10
Equities	3880	184,009.00	MICROCHIP TECHNOLOGY INC COM
Equities	3390	160,770.75	MICROCHIP TECHNOLOGY INC COM
Equities	15584	739,071.20	MICROCHIP TECHNOLOGY INC COM
Equities	12500	592,812.50	MICROCHIP TECHNOLOGY INC COM
Equities	1	-	MICROMINT INC COM STK
Equities	59300	1,117,212.00	MICRON TECH INC COM
Equities	83492	1,572,989.28	MICRON TECH INC COM
Equities	65008	1,224,750.72	MICRON TECH INC COM
Equities	27200	512,448.00	MICRON TECH INC COM
Equities	15411	538,614.45	MICROSEMI CORP COM
Equities	4690	163,915.50	MICROSEMI CORP COM
Equities	6608	230,949.60	MICROSEMI CORP COM
Equities	137700	6,079,455.00	MICROSOFT CORP COM
Equities	69000	3,046,350.00	MICROSOFT CORP COM
Equities	7370	325,385.50	MICROSOFT CORP COM
Equities	23995	1,059,379.25	MICROSOFT CORP COM
Equities	452920	19,996,418.00	MICROSOFT CORP COM
Equities	629035	27,771,895.25	MICROSOFT CORP COM
Equities	9214	406,798.10	MICROSOFT CORP COM
Equities	232096	10,247,038.40	MICROSOFT CORP COM
Equities	173500	7,660,025.00	MICROSOFT CORP COM
Equities	905	153,922.40	MICROSTRATEGY INC CL A NEW
Equities	490	83,339.20	MICROSTRATEGY INC CL A NEW
Equities	863	146,779.04	MICROSTRATEGY INC CL A NEW
Equities	1510	256,820.80	MICROSTRATEGY INC CL A NEW
Equities	513	1,539.00	MICROVISION INC
Equities	2276	165,715.56	MID-AMER APT CMNTYS INC COM
Equities	6139	446,980.59	MID-AMER APT CMNTYS INC COM
Equities	3348	375,746.04	MIDDLEBY CORP COM
Equities	4353	488,537.19	MIDDLEBY CORP COM
Equities	2000	45,120.00	MIDDLESEX WTR CO COM
Equities	594	9,064.44	MIDSOUTH BANCORP INC COM
Equities	2900	14.79	MIDWEST BANC HLDGS INC COM STK
Equities	75	2,469.00	MIDWESTONE FINL GROUP INC NEW COM STK
Equities	4100	118,613.00	MILLER HERMAN INC COM
Equities	5346	154,659.78	MILLER HERMAN INC COM
Equities	1940	38,703.00	MILLER INDS INC TENN COM NEW
Equities	97990	1,135,704.10	MIMEDX GROUP INC COM
Equities	9259	107,311.81	MIMEDX GROUP INC COM
Equities	51000	842,324.19	MINEBEA CO NPV
Equities	62000	1,024,001.96	MINEBEA CO NPV
Equities	16000	264,258.57	MINEBEA CO NPV
Equities	54000	891,872.68	MINEBEA CO NPV
Equities	2000	136,260.00	MINERALS TECHNOLOGIES INC COM
Equities	2476	168,689.88	MINERALS TECHNOLOGIES INC COM
Equities	18500	925,264.58	MIRACA HOLDINGS INC NPV
Equities	788588	1,121,301.14	MIRVAC GROUP STAPLED SECURITIES
Equities	228	2,166.00	MISONIX INC COM
Equities	2489	47,241.22	MISTRAS GROUP INC COM
Equities	46200	656,197.44	MISUMI GROUP INC NPV
Equities	3509	14,702.71	MITCHAM INDS INC COM
Equities	6649	58,710.67	MITEL NETWORKS CORP COM STK
Equities	38300	842,590.61	MITSUBISHI CORP NPV

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	50000	646,426.67	mitsubishi elec cp npv
Equities	76000	982,568.54	mitsubishi elec cp npv
Equities	251000	3,245,061.90	mitsubishi elec cp npv
Equities	39000	504,212.81	mitsubishi elec cp npv
Equities	64633	1,392,595.15	mitsubishi estate co ltd
Equities	38000	818,755.36	mitsubishi estate co ltd
Equities	131000	734,409.35	mitsubishi gas chm npv
Equities	153000	931,141.26	mitsubishi hvv ind npv
Equities	125000	760,736.32	mitsubishi hvv ind npv
Equities	51000	310,380.42	mitsubishi hvv ind npv
Equities	166000	1,010,257.84	mitsubishi hvv ind npv
Equities	93000	357,209.99	mitsubishi materls npv
Equities	305000	1,171,495.12	mitsubishi materls npv
Equities	275100	1,977,959.22	mitsubishi ufj fin npv
Equities	679700	4,887,018.84	mitsubishi ufj fin npv
Equities	62900	452,248.76	mitsubishi ufj fin npv
Equities	215100	1,546,561.35	mitsubishi ufj fin npv
Equities	81800	588,139.09	mitsubishi ufj fin npv
Equities	133200	495,288.69	mitsui chemicals npv
Equities	58000	1,624,369.71	mitsui fudosan co ltd npv
Equities	124497	3,486,709.59	mitsui fudosan co ltd npv
Equities	51000	1,428,325.09	mitsui fudosan co ltd npv
Equities	107000	342,777.76	mitsui o.s.k.lines npv
Equities	596800	1,292,461.08	mizuho financial group npv
Equities	1374600	2,976,905.16	mizuho financial group npv
Equities	230000	498,099.95	mizuho financial group npv
Equities	1900	72,086.00	mks instrs inc com
Equities	2904	110,177.76	mks instrs inc com
Equities	70232	3,949,847.68	mlp lazard ltd cl a
Equities	10465	588,551.60	mlp lazard ltd cl a
Equities	4600	29.90	mmrglobal inc com
Equities	1800	75,672.00	mobile mini inc com
Equities	4627	194,519.08	mobile mini inc com
Equities	34800	205,668.00	mobileiron inc com new com new
Equities	48314	884,029.10	mobilezone holding chf0.01(reg)
Equities	1	1.00	mobius technology ventures vi, lp
Equities	1100	17,545.00	mocon inc com
Equities	17197	204,816.27	model n inc com usd0.00015
Equities	19690	527,756.07	modern times group ser'b'npv
Equities	2500	26,825.00	modine mfg co com stk
Equities	3426	36,760.98	modine mfg co com stk
Equities	2650	9,010.00	moduslink global solutions inc com new com new
Equities	6252	21,256.80	moduslink global solutions inc com new com new
Equities	5570	1,063,313.00	mohawk inds inc com
Equities	1830	349,347.00	mohawk inds inc com
Equities	4090	780,781.00	mohawk inds inc com
Equities	4779	912,311.10	mohawk inds inc com
Equities	10090	1,926,181.00	mohawk inds inc com
Equities	2000	140,600.00	molina healthcare inc com
Equities	3581	251,744.30	molina healthcare inc com
Equities	4180	291,805.80	molson coors brewing co cl b cl b
Equities	12338	861,315.78	molson coors brewing co cl b cl b
Equities	4500	407.25	molycorp inc common stock
Equities	2600	59,306.00	momenta pharmaceuticals inc com stk
Equities	3400	77,554.00	momenta pharmaceuticals inc com stk
Equities	2200	45,232.00	monarch casino & resort inc com
Equities	2600	53,456.00	monarch casino & resort inc com
Equities	196023	3,629,954.84	moncler spa npv
Equities	95410	3,925,167.40	mondelez intl inc com
Equities	104000	4,278,560.00	mondelez intl inc com
Equities	125999	5,183,598.86	mondelez intl inc com
Equities	62655	2,577,626.70	mondelez intl inc com
Equities	51515	1,110,751.81	mondi plc gbp
Equities	88700	1,912,524.23	mondi plc gbp
Equities	19213	414,265.25	mondi plc gbp
Equities	2875	26,421.25	moneygram intl inc com new com new
Equities	1558	14,318.02	moneygram intl inc com new com new
Equities	3393	32,979.96	monmouth real estate corp md
Equities	13762	124,133.24	monogram residential tr inc com
Equities	2500	126,775.00	monolithic pwr sys inc com
Equities	2814	142,697.94	monolithic pwr sys inc com
Equities	3807	91,786.77	monotype imaging hldgs inc com stk
Equities	2050	127,428.00	monro muffler brake inc com
Equities	2465	153,224.40	monro muffler brake inc com

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7300	778,107.00	MONSANTO CO NEW COM
Equities	26300	2,803,317.00	MONSANTO CO NEW COM
Equities	36747	3,916,862.73	MONSANTO CO NEW COM
Equities	11459	1,221,414.81	MONSANTO CO NEW COM
Equities	17531	2,349,504.62	MONSTER BEVERAGE CORP NEW COM
Equities	6600	884,532.00	MONSTER BEVERAGE CORP NEW COM
Equities	22810	3,056,996.20	MONSTER BEVERAGE CORP NEW COM
Equities	11339	1,519,652.78	MONSTER BEVERAGE CORP NEW COM
Equities	5645	756,542.90	MONSTER BEVERAGE CORP NEW COM
Equities	6600	43,164.00	MONSTER WORLDWIDE INC COM
Equities	9642	63,058.68	MONSTER WORLDWIDE INC COM
Equities	9455	1,020,761.80	MOODYS CORP COM
Equities	9680	1,045,052.80	MOODYS CORP COM
Equities	13801	1,489,955.96	MOODYS CORP COM
Equities	11010	1,188,639.60	MOODYS CORP COM
Equities	12999	1,403,372.04	MOODYS CORP COM
Equities	1900	134,292.00	MOOG INC CL A
Equities	3654	258,264.72	MOOG INC CL A
Equities	268200	10,403,478.00	MORGAN STANLEY COM STK USD0.01
Equities	16600	643,914.00	MORGAN STANLEY COM STK USD0.01
Equities	88440	3,430,587.60	MORGAN STANLEY COM STK USD0.01
Equities	120228	4,663,644.12	MORGAN STANLEY COM STK USD0.01
Equities	32961	1,278,557.19	MORGAN STANLEY COM STK USD0.01
Equities	56184	2,179,377.36	MORGAN STANLEY COM STK USD0.01
Equities	1753799	49,691.00	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP
Equities	338388	47,936.00	MORGAN STANLEY VENTURE PTRS III, LP
Equities	1500	10,110.00	MORGANS HOTEL GROUP CO COM STK
Equities	1168	7,872.32	MORGANS HOTEL GROUP CO COM STK
Equities	1200	95,460.00	MORNINGSTAR INC COM STK
Equities	1762	140,167.10	MORNINGSTAR INC COM STK
Equities	2200	175,010.00	MORNINGSTAR INC COM STK
Equities	12420	581,877.00	MOSAIC CO/THE
Equities	15000	702,750.00	MOSAIC CO/THE
Equities	23963	1,122,666.55	MOSAIC CO/THE
Equities	17700	829,245.00	MOSAIC CO/THE
Equities	38507	1,804,052.95	MOSAIC CO/THE
Equities	6000	11,400.00	MOSYS INC COM STK
Equities	2668	80,280.12	MOTORCAR PTS & ACCESSORIES INC COM
Equities	12214	700,350.76	MOTOROLA SOLUTIONS INC
Equities	14571	835,501.14	MOTOROLA SOLUTIONS INC
Equities	20257	1,161,536.38	MOTOROLA SOLUTIONS INC
Equities	1000	27,160.00	MOVADO GROUP INC COM
Equities	924	25,095.84	MOVADO GROUP INC COM
Equities	9408	145,259.52	MRC GLOBAL INC COM
Equities	103400	3,222,034.08	MS&AD INSURANCE GROUP HOLDINGS, INC. NPV
Equities	1900	92,169.00	MSA SAFETY INC COM
Equities	2542	123,312.42	MSA SAFETY INC COM
Equities	1990	138,842.30	MSC INDL DIRECT INC CL A COM
Equities	4289	299,243.53	MSC INDL DIRECT INC CL A COM
Equities	8860	545,333.00	MSCI INC COMMON
Equities	34700	2,135,785.00	MSCI INC COMMON
Equities	6862	422,356.10	MSCI INC COMMON
Equities	8502	523,298.10	MSCI INC COMMON
Equities	161000	749,701.71	MTR CORP HKD1
Equities	1800	124,110.00	MTS SYS CORP COM
Equities	1261	86,945.95	MTS SYS CORP COM
Equities	5000	173,600.00	MUELLER INDS INC COM
Equities	5277	183,217.44	MUELLER INDS INC COM
Equities	14006	127,454.60	MUELLER WTR PRODS INC COM SER A STK
Equities	1351	86,301.88	MULTI-COLOR CORP COM
Equities	2100	45,906.00	MULTI-FINELINE ELECTRONIX INC COM
Equities	5200	907,710.54	MURATA MANUFACTURING CO. NPV
Equities	10500	1,832,877.05	MURATA MANUFACTURING CO. NPV
Equities	4300	750,606.79	MURATA MANUFACTURING CO. NPV
Equities	2000	349,119.44	MURATA MANUFACTURING CO. NPV
Equities	6800	1,187,006.09	MURATA MANUFACTURING CO. NPV
Equities	11370	472,650.90	MURPHY OIL CORP COM
Equities	16600	690,062.00	MURPHY OIL CORP COM
Equities	13618	566,100.26	MURPHY OIL CORP COM
Equities	2117	118,170.94	MURPHY USA INC COM
Equities	2948	164,557.36	MURPHY USA INC COM
Equities	372	8,641.56	MUTUALFIRST FINL INC COM
Equities	2400	45,600.00	MYERS INDS INC COM
Equities	1223	23,237.00	MYERS INDS INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6085	412,928.10	MYLAN NV
Equities	20160	1,368,057.60	MYLAN NV
Equities	31571	2,142,408.06	MYLAN NV
Equities	80864	5,487,431.04	MYLAN NV
Equities	7804	241,611.84	MYR GROUP INC DEL COM STK
Equities	2499	77,369.04	MYR GROUP INC DEL COM STK
Equities	1890	281.79	MYREXIS INC COM
Equities	7560	256,964.40	MYRIAD GENETICS INC COM
Equities	6004	204,075.96	MYRIAD GENETICS INC COM
Equities	200	268,000.00	N V R INC COM
Equities	280	375,200.00	N V R INC COM
Equities	1300	26,481.00	N W PIPE CO COM
Equities	147	1,462.65	N.E BANCORP COM NEW
Equities	30219	436,060.17	NABORS INDUSTRIES COM USD0.10
Equities	23600	340,548.00	NABORS INDUSTRIES COM USD0.10
Equities	93743	1,352,711.49	NABORS INDUSTRIES COM USD0.10
Equities	24438	352,640.34	NABORS INDUSTRIES COM USD0.10
Equities	500	30,380.00	NACCO IND INC CL A COM
Equities	25	1,519.00	NACCO IND INC CL A COM
Equities	900	14,508.00	NANOMETRICS INC COM DELAWARE
Equities	2500	40,300.00	NANOMETRICS INC COM DELAWARE
Equities	23491	40,639.43	NANOVIRICIDES INC COM NEW COM NEW
Equities	3780	21,659.40	NAPCO SECURITY TECHNOLOGIES INC
Equities	7760	378,765.60	NASDAQ OMX GROUP
Equities	8427	411,321.87	NASDAQ OMX GROUP
Equities	4599	718,016.52	NASPERS 'N' ZAR0.02
Equities	59336	9,263,802.60	NASPERS 'N' ZAR0.02
Equities	37668	5,880,897.20	NASPERS 'N' ZAR0.02
Equities	6826	19,863.66	NATIONAL AMERN UNIV HLDGS INC COM
Equities	2280	51,277.20	NATIONAL BEVERAGE CORP COM
Equities	4200	94,458.00	NATIONAL BEVERAGE CORP COM
Equities	4187	87,215.21	NATIONAL BK HLDGS CORP CL A COM STK
Equities	6992	111,592.32	NATIONAL CINEMEDIA INC COM
Equities	1900	30,324.00	NATIONAL CINEMEDIA INC COM
Equities	6196	98,888.16	NATIONAL CINEMEDIA INC COM
Equities	1334	27,787.22	NATIONAL GEN HLDGS CORP COM
Equities	234093	3,008,587.57	NATIONAL GRID ORD GBP0.113953
Equities	103173	1,325,990.12	NATIONAL GRID ORD GBP0.113953
Equities	51100	656,742.51	NATIONAL GRID ORD GBP0.113953
Equities	1300	80,990.00	NATIONAL HEALTH INVS INC COM
Equities	20405	1,271,231.50	NATIONAL HEALTH INVS INC COM
Equities	2253	140,361.90	NATIONAL HEALTH INVS INC COM
Equities	4650	136,989.00	NATIONAL INSTRS CORP COM
Equities	8177	240,894.42	NATIONAL INSTRS CORP COM
Equities	8200	395,896.00	NATIONAL OILWELL VARCO COM STK
Equities	26862	1,296,897.36	NATIONAL OILWELL VARCO COM STK
Equities	29648	1,431,405.44	NATIONAL OILWELL VARCO COM STK
Equities	43805	2,114,905.40	NATIONAL OILWELL VARCO COM STK
Equities	10500	506,940.00	NATIONAL OILWELL VARCO COM STK
Equities	10678	120,447.84	NATIONAL PENN BANCSHARES INC COM
Equities	5163	58,238.64	NATIONAL PENN BANCSHARES INC COM
Equities	9672	109,100.16	NATIONAL PENN BANCSHARES INC COM
Equities	900	72,288.00	NATIONAL PRESTO INDS INC COM
Equities	500	40,160.00	NATIONAL PRESTO INDS INC COM
Equities	4700	164,547.00	NATIONAL RETAIL PPTYS INC COM STK
Equities	9449	330,809.49	NATIONAL RETAIL PPTYS INC COM STK
Equities	300	71,847.00	NATIONAL WESTN LIFE INS CO CL A
Equities	152	36,402.48	NATIONAL WESTN LIFE INS CO CL A
Equities	2952	49,593.60	NATIONSTAR MTG HLDGS INC COM STK
Equities	2065	34,692.00	NATIONSTAR MTG HLDGS INC COM STK
Equities	62745	2,358,120.39	NATL BK OF CANADA COM NPV
Equities	147500	5,543,433.86	NATL BK OF CANADA COM NPV
Equities	5090	299,750.10	NATL FUEL GAS CO COM
Equities	6300	371,007.00	NATL FUEL GAS CO COM
Equities	600	38,994.00	NATL HEALTHCARE CORP COM
Equities	898	58,361.02	NATL HEALTHCARE CORP COM
Equities	1300	35,516.00	NATL INTST CORP COM STK
Equities	2907	79,419.24	NATL INTST CORP COM STK
Equities	1200	6,798.00	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	5338	121,813.16	NATURAL GAS SVCS GROUP INC COM
Equities	1232	30,331.84	NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001
Equities	1800	76,608.00	NATUS MED INC DEL COM
Equities	3000	127,680.00	NATUS MED INC DEL COM
Equities	3773	81,157.23	NAUTILUS INC COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12500	7,104,755.93	NAVER CORPORATION KRW500
Equities	6820	10,980.20	NAVIDEA BIOPHARMACEUTICALS INC COM
Equities	27800	506,238.00	NAVIENT CORP COM
Equities	29956	545,498.76	NAVIENT CORP COM
Equities	2700	40,149.00	NAVIGANT CONSULTING INC COM
Equities	3270	48,624.90	NAVIGANT CONSULTING INC COM
Equities	5603	83,316.61	NAVIGANT CONSULTING INC COM
Equities	700	54,292.00	NAVIGATORS GROUP INC COM
Equities	831	64,452.36	NAVIGATORS GROUP INC COM
Equities	4290	97,082.70	NAVISTAR INTL CORP NEW COM
Equities	6284	142,206.92	NAVISTAR INTL CORP NEW COM
Equities	1700	44,489.00	NBT BANCORP INC COM
Equities	3725	97,483.25	NBT BANCORP INC COM
Equities	200	3,014.00	NCI BUILDING SYSTEMS INC COM NEW
Equities	1617	24,368.19	NCI BUILDING SYSTEMS INC COM NEW
Equities	2000	20,660.00	NCI INC CL A CL A
Equities	9100	273,910.00	NCR CORP COM
Equities	12519	376,821.90	NCR CORP COM
Equities	20340	405,199.65	NEDBANK GROUP LTD ZAR1
Equities	67130	1,337,318.20	NEDBANK GROUP LTD ZAR1
Equities	800	47,168.00	NEENAH PAPER INC COM
Equities	1172	69,101.12	NEENAH PAPER INC COM
Equities	5800	72,558.00	NEKTAR THERAPEUTICS COM
Equities	10526	131,680.26	NEKTAR THERAPEUTICS COM
Equities	3328	144,135.68	NELNET INC CL A CL A
Equities	1700	73,627.00	NELNET INC CL A CL A
Equities	1907	82,592.17	NELNET INC CL A CL A
Equities	2709	128,514.96	NEOGEN CORP COM
Equities	3300	-	NEON COMMUNICATIONS INC COM
Equities	18760	477,828.70	NESTE OYJ NPV
Equities	61710	1,571,791.53	NESTE OYJ NPV
Equities	72081	5,206,214.22	NESTLE SA CHFO.10(REGD)
Equities	64826	4,682,205.34	NESTLE SA CHFO.10(REGD)
Equities	8430	608,875.93	NESTLE SA CHFO.10(REGD)
Equities	7367	532,098.34	NESTLE SA CHFO.10(REGD)
Equities	54250	3,918,329.68	NESTLE SA CHFO.10(REGD)
Equities	24020	1,734,899.15	NESTLE SA CHFO.10(REGD)
Equities	17000	1,227,863.68	NESTLE SA CHFO.10(REGD)
Equities	13700	989,513.67	NESTLE SA CHFO.10(REGD)
Equities	17600	555,456.00	NETAPP INC COM STK
Equities	11140	351,578.40	NETAPP INC COM STK
Equities	24358	768,738.48	NETAPP INC COM STK
Equities	28000	883,680.00	NETAPP INC COM STK
Equities	346400	1,092,475.29	NETCARE LTD ZAR0.01
Equities	1595	1,047,819.30	NETFLIX INC COM STK
Equities	4500	2,956,230.00	NETFLIX INC COM STK
Equities	3200	2,102,208.00	NETFLIX INC COM STK
Equities	4694	3,083,676.36	NETFLIX INC COM STK
Equities	1700	1,116,798.00	NETFLIX INC COM STK
Equities	2100	63,042.00	NETGEAR INC COM
Equities	3124	93,782.48	NETGEAR INC COM
Equities	1682	933.67	NETLIST INC COM STK
Equities	3900	143,013.00	NETSCOUT SYS INC COM
Equities	3289	120,607.63	NETSCOUT SYS INC COM
Equities	42	216.30	NETSOL TECHNOLOGIES INC COM
Equities	38800	3,559,900.00	NETSUITE INC COM STK
Equities	2600	238,550.00	NETSUITE INC COM STK
Equities	2780	255,065.00	NETSUITE INC COM STK
Equities	18391	35,678.54	NEURALSTEM INC COM STK
Equities	4100	195,816.00	NEUROCRINE BIOSCIENCES INC COM
Equities	6000	286,560.00	NEUROCRINE BIOSCIENCES INC COM
Equities	19	17.27	NEUROMETRIX INC COM
Equities	3700	108,077.00	NEUSTAR INC CL A
Equities	5595	163,429.95	NEUSTAR INC CL A
Equities	19000	1,021,250.00	NEVRO CORP COM
Equities	1592	85,570.00	NEVRO CORP COM
Equities	212000	1,266,112.44	NEW CHINA LIFE INS CO LTD
Equities	1225741	244,803.00	NEW ENTERPRISE ASSOC 8A, LP
Equities	5727353	1,040,472.00	NEW ENTERPRISE ASSOC IX, LP
Equities	514432	12,960.00	NEW ENTERPRISE ASSOC VII, LP
Equities	4934566	608,793.00	NEW ENTERPRISE ASSOC VIII, LP
Equities	1409593	614,495.00	NEW ENTERPRISE ASSOC X, LP
Equities	5537939	4,191,112.00	NEW ENTERPRISE ASSOC XI, LP
Equities	4006462	7,513,982.00	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	541	9,700.13	NEW MEDIA INVT GROUP INC COM
Equities	56449	1,012,130.57	NEW MEDIA INVT GROUP INC COM
Equities	3445	61,768.85	NEW MEDIA INVT GROUP INC COM
Equities	779970	373,638.00	NEW MOUNTAIN PARTNERS II, LP
Equities	54645	791,806.05	NEW MTN FIN CORP COM
Equities	3750	57,150.00	NEW RESIDENTIAL INVT CORP COM NEW COM NEW
Equities	18028	274,746.72	NEW RESIDENTIAL INVT CORP COM NEW COM NEW
Equities	1850	24,734.50	NEW SR INVT GROUP INC COM
Equities	56050	749,388.50	NEW SR INVT GROUP INC COM
Equities	5401	72,211.37	NEW SR INVT GROUP INC COM
Equities	944900	1,235,888.32	NEW WORLD DEVELOPMENT CO HKD1
Equities	25500	468,690.00	NEW YORK CMNTY BANCORP INC COM
Equities	37287	685,335.06	NEW YORK CMNTY BANCORP INC COM
Equities	4737	35,432.76	NEW YORK MTG TR INC COM PAR \$.02 COM PAR\$.02
Equities	14419	143,469.05	NEW YORK REIT INC COM
Equities	8200	111,930.00	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	9849	134,438.85	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	27427	244,923.11	NEWBRIDGE BANCOR CL A COMMON STOCK
Equities	2635	23,530.55	NEWBRIDGE BANCOR CL A COMMON STOCK
Equities	1850	8,177.00	NEWCASTLE INVT CORP NEW COM PAR \$0.01 COM PAR \$0.01
Equities	5401	23,872.42	NEWCASTLE INVT CORP NEW COM PAR \$0.01 COM PAR \$0.01
Equities	14600	600,206.00	NEWELL RUBBERMAID INC COM
Equities	20811	855,540.21	NEWELL RUBBERMAID INC COM
Equities	7500	270,900.00	NEWFIELD EXPLORATION
Equities	45295	1,636,055.40	NEWFIELD EXPLORATION
Equities	11785	425,674.20	NEWFIELD EXPLORATION
Equities	500	22,135.00	NEWLINK GENETICS CORP COM STK
Equities	2203	97,526.81	NEWLINK GENETICS CORP COM STK
Equities	2292	1,017,395.88	NEWMARKET CORP COM
Equities	800	355,112.00	NEWMARKET CORP COM
Equities	844	374,643.16	NEWMARKET CORP COM
Equities	33370	779,523.20	NEWMONT MINING CORP NEW COM
Equities	41399	967,080.64	NEWMONT MINING CORP NEW COM
Equities	4900	39,837.00	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	3756	30,536.28	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	3100	58,776.00	NEWPORT CORP COM
Equities	4370	82,855.20	NEWPORT CORP COM
Equities	26050	380,069.50	NEWS CORP NEW CL A CL A
Equities	36442	531,688.78	NEWS CORP NEW CL A CL A
Equities	75800	1,105,922.00	NEWS CORP NEW CL A CL A
Equities	38000	554,420.00	NEWS CORP NEW CL A CL A
Equities	3000	33,000.00	NEWSTAR FINL INC COMSTK
Equities	13899	520,261.13	NEXANS EUR1
Equities	1800	100,800.00	NEXSTAR BROADCASTING GROUP INC CL A
Equities	2532	141,792.00	NEXSTAR BROADCASTING GROUP INC CL A
Equities	18900	2,214,440.15	NEXT ORD GBPO.10
Equities	6188	725,024.11	NEXT ORD GBPO.10
Equities	20360	2,385,502.73	NEXT ORD GBPO.10
Equities	26275	2,575,738.25	NEXTERA ENERGY INC COM
Equities	25605	2,510,058.15	NEXTERA ENERGY INC COM
Equities	34665	3,398,209.95	NEXTERA ENERGY INC COM
Equities	12000	740,520.00	NEXTERA ENERGY INC CORP UNIT
Equities	76800	4,108,800.00	NEXTERA ENERGY INC CORP UNIT
Equities	69000	1,779,062.64	NGK INSULATORS LTD NPV
Equities	155300	4,308,777.02	NGK SPARK PLUG CO NPV
Equities	8000	182,666.61	NH FOODS LTD NPV
Equities	25000	570,833.16	NH FOODS LTD NPV
Equities	5800	106,024.00	NIC INC COM
Equities	5609	102,532.52	NIC INC COM
Equities	9000	674,089.81	NIDEC CORPORATION NPV
Equities	15800	1,183,402.12	NIDEC CORPORATION NPV
Equities	10800	808,907.78	NIDEC CORPORATION NPV
Equities	40545	1,815,199.65	NIELSEN N.V
Equities	28724	1,285,973.48	NIELSEN N.V
Equities	5000	540,100.00	NIKE INC CL B
Equities	36920	3,988,098.40	NIKE INC CL B
Equities	53537	5,783,066.74	NIKE INC CL B
Equities	5605	605,452.10	NIKE INC CL B
Equities	14862	1,605,393.24	NIKE INC CL B
Equities	2997	84,095.82	NIMBLE STORAGE INC COM
Equities	1100	184,015.04	NINTENDO CO LTD NPV
Equities	6700	1,120,818.86	NINTENDO CO LTD NPV
Equities	98000	482,131.33	NIPPON EXPRESS CO NPV
Equities	25900	731,291.63	NIPPON PAINT HLDGS NPV

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	85000	2,399,991.83	NIPPON PAINT HLDGS NPV
Equities	221	407,088.63	NIPPON PROLOGIS RE REIT
Equities	328	604,185.84	NIPPON PROLOGIS RE REIT
Equities	288400	748,074.69	NIPPON STEEL AND SUMITOMO METAL CORPORATION
Equities	22200	804,345.20	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	123892	4,488,825.91	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	4988	180,724.05	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	16280	589,853.14	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	12000	434,781.19	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	-12200	(203,740.00)	NISOURCE INC COM NV 'WI'
Equities	103100	4,700,329.00	NISOURCE INC COM
Equities	13900	633,701.00	NISOURCE INC COM
Equities	25611	1,167,605.49	NISOURCE INC COM
Equities	39600	1,805,364.00	NISOURCE INC COM
Equities	13100	1,068,426.43	NITORI HOLDINGS NPV
Equities	12600	1,035,884.44	NITTO DENKO CORP NPV
Equities	1089	16,498.35	NIVALIS THERAPEUTICS INC COM
Equities	4400	121,220.00	NJ RES CORP COM
Equities	46087	1,269,696.85	NJ RES CORP COM
Equities	7460	205,523.00	NJ RES CORP COM
Equities	9749	559,286.50	NKT HOLDING DKK20
Equities	2600	19,266.00	NL INDS INC COM NEW
Equities	1355	10,040.55	NL INDS INC COM NEW
Equities	716	18,272.32	NN INC COM
Equities	16348	251,595.72	NOBLE CORP PLC COMMON STOCK
Equities	20500	315,495.00	NOBLE CORP PLC COMMON STOCK
Equities	15480	660,686.40	NOBLE ENERGY INC COM
Equities	30009	1,280,784.12	NOBLE ENERGY INC COM
Equities	1129606	637,579.32	NOBLE GROUP HKD0.25
Equities	129	585,093.78	NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT)
Equities	1358	19,826.80	NOODLES & CO CL A CL A
Equities	237800	2,963,364.87	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)
Equities	5000	389,450.00	NORDSON CORP COM
Equities	5850	455,656.50	NORDSON CORP COM
Equities	6880	512,560.00	NORDSTROM INC COM
Equities	10730	799,385.00	NORDSTROM INC COM
Equities	16341	1,217,404.50	NORDSTROM INC COM
Equities	16210	1,416,105.60	NORFOLK SOUTHN CORP COM
Equities	23763	2,075,935.68	NORFOLK SOUTHN CORP COM
Equities	8800	768,768.00	NORFOLK SOUTHN CORP COM
Equities	72500	304,559.90	NORSK HYDRO ASA NOK1.098
Equities	239820	1,007,442.14	NORSK HYDRO ASA NOK1.098
Equities	402	33,418.26	NORTEK INC COM NEW COM NEW
Equities	4300	29,111.00	NORTHERN OIL & GAS INC NEV COM STK
Equities	3991	27,019.07	NORTHERN OIL & GAS INC NEV COM STK
Equities	11430	873,937.80	NORTHERN TR CORP COM
Equities	86146	6,586,723.16	NORTHERN TR CORP COM
Equities	18127	1,385,990.42	NORTHERN TR CORP COM
Equities	19542	1,494,181.32	NORTHERN TR CORP COM
Equities	34600	2,645,516.00	NORTHERN TR CORP COM
Equities	15397	1,177,254.62	NORTHERN TR CORP COM
Equities	1733	26,081.65	NORTHFIELD BANCORP INC DEL COM USD0.01
Equities	28	717.64	NORTHRIM BANCORP INC COM
Equities	11918	1,890,552.34	NORTHROP GRUMMAN CORP COM
Equities	14974	2,375,325.62	NORTHROP GRUMMAN CORP COM
Equities	15300	2,427,039.00	NORTHROP GRUMMAN CORP COM
Equities	25712	4,078,694.56	NORTHROP GRUMMAN CORP COM
Equities	8611	159,217.39	NORTHSTAR ASSET MGMT GROUP INC COM USD0.01
Equities	1514	27,993.86	NORTHSTAR ASSET MGMT GROUP INC COM USD0.01
Equities	13008	240,517.92	NORTHSTAR ASSET MGMT GROUP INC COM USD0.01
Equities	1514	24,072.60	NORTHSTAR RLTY FIN CORP COM NEW COM USD0.01 'WI'
Equities	20048	318,763.20	NORTHSTAR RLTY FIN CORP COM NEW COM USD0.01 'WI'
Equities	2700	34,614.00	NORTHWEST BANCSHARES INC MD COM
Equities	8688	111,380.16	NORTHWEST BANCSHARES INC MD COM
Equities	1600	67,488.00	NORTHWEST NAT GAS CO COM
Equities	2123	89,548.14	NORTHWEST NAT GAS CO COM
Equities	1800	87,750.00	NORTHWESTERN CORP COM NEW COM NEW
Equities	3512	171,210.00	NORTHWESTERN CORP COM NEW COM NEW
Equities	12535	702,461.40	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	9902	554,908.08	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	15000	840,600.00	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	7300	409,092.00	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	346	10,144.72	NORWOOD FINL CORP COM
Equities	11159	1,100,317.64	NOVARTIS AG CHF0.50 (REGD)

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	65075	6,416,629.66	NOVARTIS AG CHF0.50 (REGD)
Equities	5200	512,738.75	NOVARTIS AG CHF0.50 (REGD)
Equities	10637	1,048,846.56	NOVARTIS AG CHF0.50 (REGD)
Equities	34200	3,372,243.33	NOVARTIS AG CHF0.50 (REGD)
Equities	34669	3,418,488.42	NOVARTIS AG CHF0.50 (REGD)
Equities	12800	1,262,126.16	NOVARTIS AG CHF0.50 (REGD)
Equities	1900	6,175.00	NOVATEL WIRELESS INC COM NEW
Equities	3699	12,021.75	NOVATEL WIRELESS INC COM NEW
Equities	26033	290,007.62	NOVAVAX INC COM
Equities	19452	216,695.28	NOVAVAX INC COM
Equities	57610	3,137,216.55	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	18669	1,016,641.14	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	11435	622,705.63	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	18300	996,546.83	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	38090	2,074,233.27	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	28600	1,557,444.77	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	12483	679,775.63	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	6365	126,727.15	NOW INC COM
Equities	8791	175,028.81	NOW INC COM
Equities	18638	426,437.44	NRG ENERGY INC COM NEW
Equities	25823	590,830.24	NRG ENERGY INC COM NEW
Equities	2983	65,596.17	NRG YIELD INC CL A NEW CL A NEW
Equities	2983	65,297.87	NRG YIELD INC COM USD0.01 'C'
Equities	108070	425,052.94	NSI NV
Equities	800	3,696.00	NTELOS HOLDINGS CORP COM NEW COM NEW
Equities	1632	7,539.84	NTELOS HOLDINGS CORP COM NEW COM NEW
Equities	776	180.42	NTN BUZZTIME INC
Equities	73700	1,411,782.78	NTT DOCOMO NPV
Equities	2700	127,251.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	25995	1,225,144.35	NU SKIN ENTERPRISES INC CL A CL A
Equities	5204	245,264.52	NU SKIN ENTERPRISES INC CL A CL A
Equities	15700	274,907.00	NUANCE COMMUNICATIONS INC COM
Equities	74125	1,297,928.75	NUANCE COMMUNICATIONS INC COM
Equities	18651	326,579.01	NUANCE COMMUNICATIONS INC COM
Equities	32800	574,328.00	NUANCE COMMUNICATIONS INC COM
Equities	27875	1,228,451.25	NUCOR CORP COM
Equities	9970	439,377.90	NUCOR CORP COM
Equities	24314	1,071,517.98	NUCOR CORP COM
Equities	8300	365,781.00	NUCOR CORP COM
Equities	7	59.78	NUMEREX CORP N Y COM
Equities	2100	51,954.00	NUTRACEUTICAL INTL CORP COM
Equities	1700	42,296.00	NUTRI SYS INC NEW COM
Equities	1467	36,498.96	NUTRI SYS INC NEW COM
Equities	2100	99,498.00	NUVASIVE INC COM
Equities	3522	166,872.36	NUVASIVE INC COM
Equities	3333	20,897.91	NUVERRA ENVIRONMENTAL SOLUTIONS INC COM NEW COM NEW
Equities	15075	365,719.50	NV5 HLDGS INC COM
Equities	100	7,840.00	NVE CORP COM NEW COM NEW
Equities	33000	663,630.00	NVIDIA CORP COM
Equities	39613	796,617.43	NVIDIA CORP COM
Equities	169030	3,399,193.30	NVIDIA CORP COM
Equities	5850	574,470.00	NXP SEMICONDUCTORS N V COM STK
Equities	2030	199,346.00	NXP SEMICONDUCTORS N V COM STK
Equities	6500	638,300.00	NXP SEMICONDUCTORS N V COM STK
Equities	2400	34,284.00	NXSTAGE MED INC COM STK
Equities	4876	69,653.66	NXSTAGE MED INC COM STK
Equities	36455	97,699.40	NY & CO INC COM STK
Equities	2180	492,636.40	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	5728	1,294,413.44	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	7857	1,775,524.86	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	12037180	6,105,234.00	OAK INVESTMENT PARTNERS XI, LP
Equities	1	346.00	OAK INVESTMENT PTRS VII, LP
Equities	1	56,293.00	OAK INVESTMENT PTRS VIII, LP
Equities	2100	33,285.00	OASIS PETE INC NEW COM STK
Equities	9591	152,017.35	OASIS PETE INC NEW COM STK
Equities	24200	1,079,818.58	OBIC CO LTD NPV
Equities	15175	1,180,159.75	OCCIDENTAL PETROLEUM CORP
Equities	32600	2,535,302.00	OCCIDENTAL PETROLEUM CORP
Equities	40280	3,132,575.60	OCCIDENTAL PETROLEUM CORP
Equities	59931	4,660,833.87	OCCIDENTAL PETROLEUM CORP
Equities	17329	1,347,676.33	OCCIDENTAL PETROLEUM CORP
Equities	4474	208,443.66	OCEANEERING INTL INC COM
Equities	34319	1,598,922.21	OCEANEERING INTL INC COM
Equities	6778	315,787.02	OCEANEERING INTL INC COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2800	52,220.00	OCEANFIRST FINL CORP COM
Equities	3150	58,747.50	OCEANFIRST FINL CORP COM
Equities	2800	6,328.00	OCLARO INC COM NEW
Equities	23265	52,578.90	OCLARO INC COM NEW
Equities	510481	603,719.00	OCM EUROPEAN PRINCIPAL OPP FD LP
Equities	711044	1.00	OCM OPPORTUNITIES FUND II, LP
Equities	1	1.00	OCM OPPORTUNITIES FUND III, LP 6-007852
Equities	1	1.00	OCM OPPORTUNITIES FUND IV, LP
Equities	2	1.00	OCM OPPORTUNITIES FUND V, LP
Equities	2874148	1,318,721.00	OCM PRIN OPPORTUNITIES FD III LP 6007855
Equities	120	171.00	OCULUS INNOVATIVE SCIENCES INC COM NEW COM NEW
Equities	4800	48,960.00	OCWEN FINL CORP COM NEW COM NEW
Equities	10491	107,008.20	OCWEN FINL CORP COM NEW COM NEW
Equities	3943653	2,898,698.00	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Equities	5520	2,594.40	ODYSSEY MARINE EXPL INC COM
Equities	30074	260,440.84	OFFICE DEPOT INC COM
Equities	42350	366,751.00	OFFICE DEPOT INC COM
Equities	2100	22,407.00	OFG BANCORP COM
Equities	5538	59,090.46	OFG BANCORP COM
Equities	15700	448,549.00	OGE ENERGY CORP COM
Equities	14525	414,979.25	OGE ENERGY CORP COM
Equities	875	19,801.25	OHIO VY BANC CORP COM
Equities	28108	70,551.08	OHR PHARMACEUTICAL INC COM NEW COM NEW
Equities	4590	170,885.70	OIL STS INTL INC COM ISIN US6780261052
Equities	26300	979,149.00	OIL STS INTL INC COM ISIN US6780261052
Equities	4489	167,125.47	OIL STS INTL INC COM ISIN US6780261052
Equities	3200	21,120.00	OLD 2ND BANCORP INC DEL COM
Equities	3900	267,559.50	OLD DOMINION FGHT LINE INC COM
Equities	5224	358,392.52	OLD DOMINION FGHT LINE INC COM
Equities	233200	739,008.56	OLD MUTUAL PLC ORD GBP0.114285714
Equities	4200	60,732.00	OLD NATL BANCORP IND COM
Equities	9537	137,905.02	OLD NATL BANCORP IND COM
Equities	15100	236,013.00	OLD REP INTL CORP COM
Equities	17645	275,791.35	OLD REP INTL CORP COM
Equities	4100	110,495.00	OLIN CORP COM
Equities	5105	137,579.75	OLIN CORP COM
Equities	1500	26,160.00	OLYMPIC STL INC COM
Equities	28900	999,035.67	OLYMPUS CORP NPV
Equities	40000	1,382,748.33	OLYMPUS CORP NPV
Equities	1	1.00	OLYMPUS GROWTH FUND III, LP
Equities	3479605	3,067,216.00	OLYMPUS GROWTH FUND IV, LP 6-007857
Equities	4256785	3,251,243.00	OLYMPUS GROWTH FUND IV, LP 6-007858
Equities	1700	57,120.00	OM GROUP INC COM
Equities	2413	81,076.80	OM GROUP INC COM
Equities	1000	37,660.00	OMEGA FLEX INC COM
Equities	600	22,596.00	OMEGA FLEX INC COM
Equities	5100	175,083.00	OMEGA HEALTHCARE INVS INC REIT
Equities	12386	425,211.38	OMEGA HEALTHCARE INVS INC REIT
Equities	1400	19,250.00	OMEGA PROTEIN CORP COM
Equities	18333	329,810.67	OMEROS CORP COM
Equities	4179	75,180.21	OMEROS CORP COM
Equities	2400	90,504.00	OMNICELL INC COM
Equities	24450	922,009.50	OMNICELL INC COM
Equities	2485	93,709.35	OMNICELL INC COM
Equities	24550	1,705,979.50	OMNICOM GROUP INC COM
Equities	11300	785,237.00	OMNICOM GROUP INC COM
Equities	18654	1,296,266.46	OMNICOM GROUP INC COM
Equities	3500	91,682.50	OMNIVISION TECHNOLOGIES INC COM
Equities	2747	71,957.66	OMNIVISION TECHNOLOGIES INC COM
Equities	9322	69,821.78	OMNOVA SOLUTIONS INC COM
Equities	2607	19,526.43	OMNOVA SOLUTIONS INC COM
Equities	23200	1,008,654.44	OMRON CORP NPV
Equities	3375	132,570.00	ON ASSIGNMENT INC COM
Equities	29030	339,360.70	ON SEMICONDUCTOR CORP COM
Equities	32565	380,684.85	ON SEMICONDUCTOR CORP COM
Equities	48500	566,965.00	ON SEMICONDUCTOR CORP COM
Equities	15872	36,981.76	ONCOGENEX PHARMACEUTICALS INC COM STK
Equities	1600	3,728.00	ONCOGENEX PHARMACEUTICALS INC COM STK
Equities	44872	1,009,620.00	ONCOMED PHARMACEUTICALS INC COM
Equities	3250	138,320.00	ONE GAS INC COM
Equities	4628	196,967.68	ONE GAS INC COM
Equities	5100	74,001.00	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	56	812.56	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	10000	394,800.00	ONEOK INC COM STK

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	15733	621,138.84	ONEOK INC COM STK
Equities	8500	470,531.46	ONEX CORP SUB-VTG NPV
Equities	3261578	2,456,970.00	ONEX PARTNERS II, LP
Equities	3396881	1,916,681.00	ONEX PARTNERS, LP
Equities	7000	764,842.89	ONO PHARMACEUTICAL NPV
Equities	41242	1,237,023.49	ONTEX GROUP NV NPV
Equities	1490	6,347.40	ONVIA INC COM NEW
Equities	1783	92,822.98	OPHTHOTECH CORP COM
Equities	9600	154,368.00	OPKO HEALTH INC COM STK
Equities	19629	315,634.32	OPKO HEALTH INC COM STK
Equities	1014	3,488.16	OPTICAL CABLE CORP COM NEW STK
Equities	145700	5,871,710.00	ORACLE CORP COM
Equities	42650	1,718,795.00	ORACLE CORP COM
Equities	197200	7,947,160.00	ORACLE CORP COM
Equities	249001	10,034,740.30	ORACLE CORP COM
Equities	41500	1,672,450.00	ORACLE CORP COM
Equities	113400	1,744,897.44	ORANGE EUR4
Equities	6055	32,636.45	ORASURE TECHNOLOGIES INC COM
Equities	6900	37,191.00	ORASURE TECHNOLOGIES INC COM
Equities	4337	318,162.32	ORBITAL ATK INC COM
Equities	4890	358,730.40	ORBITAL ATK INC COM
Equities	1700	19,414.00	ORBITZ WORLDWIDE INC COM
Equities	4800	54,816.00	ORBITZ WORLDWIDE INC COM
Equities	1304	31,387.28	ORCHIDS PAPER PRODS CO DEL COM
Equities	12384	61,300.80	OREXIGEN THERAPEUTICS INC COM
Equities	6906	26,035.62	ORGANOVO HLDGS INC COM
Equities	121000	618,847.99	ORIENT O/SEAS INTL USD0.10
Equities	50075	808,683.34	ORIFLAME HOLDING AG
Equities	46313	426,086.17	ORIGIN ENERGY LTD NPV
Equities	5500	39,710.00	ORION MARINE GROUP INC COM STK
Equities	3300	52,965.00	ORITANI FINL CORP NEW COM STK
Equities	2666	42,789.30	ORITANI FINL CORP NEW COM STK
Equities	143400	2,134,036.69	ORIX CORP NPV
Equities	43400	645,866.06	ORIX CORP NPV
Equities	35400	526,812.41	ORIX CORP NPV
Equities	110100	1,638,475.87	ORIX CORP NPV
Equities	379	546,362.11	ORIX JREIT INC REIT
Equities	2900	290.00	ORLEANS HOMEBUILDERS INC COM
Equities	1200	45,216.00	ORMAT TECHNOLOGIES INC COM
Equities	3217	121,216.56	ORMAT TECHNOLOGIES INC COM
Equities	1200	39,744.00	ORTHOFIX INTL N.V COM STK USD0.10
Equities	2488	82,402.56	ORTHOFIX INTL N.V COM STK USD0.10
Equities	3800	161,044.00	OSHKOSH CORPORATION
Equities	6373	270,087.74	OSHKOSH CORPORATION
Equities	2100	148,659.00	OSI SYS INC COM
Equities	1740	123,174.60	OSI SYS INC COM
Equities	36869	1,764,567.41	OSRAM LICHT AG NPV
Equities	109459	1,000,065.63	OTE(HELLENIC TLCM) EUR2.83(CR)
Equities	2000	45,980.00	OTONOMY INC COM
Equities	23300	743,280.76	OTSUKA HOLDINGS CO LTD
Equities	4100	130,791.89	OTSUKA HOLDINGS CO LTD
Equities	13530	431,613.25	OTSUKA HOLDINGS CO LTD
Equities	0	-	OTSUKA HOLDINGS CO LTD
Equities	1300	34,580.00	OTTER TAIL CORP
Equities	1783	47,427.80	OTTER TAIL CORP
Equities	1100	83,721.00	OUTERWALL INC COM USD0.001
Equities	27227	2,072,246.97	OUTERWALL INC COM USD0.001
Equities	1252	95,289.72	OUTERWALL INC COM USD0.001
Equities	10083	254,494.92	OUTFRONT MEDIA INC COM
Equities	55800	421,867.06	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	2000	45,080.00	OVERSTOCK COM INC DEL COM
Equities	2000	45,080.00	OVERSTOCK COM INC DEL COM
Equities	4100	139,400.00	OWENS & MINOR INC NEW COM
Equities	5451	185,334.00	OWENS & MINOR INC NEW COM
Equities	5000	206,250.00	OWENS CORNING NEW COM STK
Equities	8536	352,110.00	OWENS CORNING NEW COM STK
Equities	15175	348,114.50	OWENS ILL INC COM NEW
Equities	8600	197,284.00	OWENS ILL INC COM NEW
Equities	11442	262,479.48	OWENS ILL INC COM NEW
Equities	500	43,725.00	OXFORD INDS INC COM
Equities	959	83,864.55	OXFORD INDS INC COM
Equities	2109	2,952.60	OXIGENE INC COM PAR\$.001 COM PAR\$.001
Equities	156923	480,031.84	OZ MINERALS LTD COMSTK
Equities	170	1,451.80	P & F INDS INC CL A NEW

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1800	104,490.00	P A M TRANSN SVCS INC COM
Equities	980	16,620.80	PAC PREMIER BANCORP COM
Equities	18740	1,195,799.40	PACCAR INC COM
Equities	28027	1,788,402.87	PACCAR INC COM
Equities	1346291	1.00	PACESETTER GROWTH FUND L.P.
Equities	1184650	398,828.32	PACIFIC BASIN SHIP USD0.1
Equities	1000	42,130.00	PACIFIC DATAVISION INC COM
Equities	32	330.24	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	45	464.40	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	4200	4,788.00	PACIFIC SUNWEAR CALIF INC COM
Equities	9954	11,347.56	PACIFIC SUNWEAR CALIF INC COM
Equities	1400	99,008.00	PACIRA PHARMACEUTICALS INC COM
Equities	2993	211,664.96	PACIRA PHARMACEUTICALS INC COM
Equities	4100	256,209.00	PACKAGING CORP AMER COM ISIN US6951561090
Equities	8067	504,106.83	PACKAGING CORP AMER COM ISIN US6951561090
Equities	3898	182,270.48	PACWEST BANCORP DEL COM
Equities	83791	3,918,067.16	PACWEST BANCORP DEL COM
Equities	25375	1,186,535.00	PACWEST BANCORP DEL COM
Equities	7246	338,822.96	PACWEST BANCORP DEL COM
Equities	4961	424,902.49	PADDY POWER ORD EURO.09
Equities	4100	7,093.00	PAIN THERAPEUTICS INC COM ISIN US69562K1007
Equities	141	243.93	PAIN THERAPEUTICS INC COM ISIN US69562K1007
Equities	397	353.33	PALATIN TECHNOLOGIES INC COMMON STOCK
Equities	6800	846,260.00	PALL CORP COM
Equities	8389	1,044,011.05	PALL CORP COM
Equities	3100	6.82	PALM HBR HOMES INC COM
Equities	3970	693,559.00	PALO ALTO NETWORKS INC COM USD0.0001
Equities	500	87,350.00	PALO ALTO NETWORKS INC COM USD0.0001
Equities	5429	948,446.30	PALO ALTO NETWORKS INC COM USD0.0001
Equities	4470	780,909.00	PALO ALTO NETWORKS INC COM USD0.0001
Equities	63000	865,725.49	PANASONIC CORP
Equities	5850	628,224.28	PANDORA A/S DKK1
Equities	66775	7,170,884.80	PANDORA A/S DKK1
Equities	19270	2,069,381.51	PANDORA A/S DKK1
Equities	15200	1,632,309.23	PANDORA A/S DKK1
Equities	3838	412,158.08	PANDORA A/S DKK1
Equities	14736	228,997.44	PANDORA MEDIA INC
Equities	700	122,339.00	PANERA BREAD CO CL A
Equities	1962	342,898.74	PANERA BREAD CO CL A
Equities	452	9,351.88	PANHANDLE OIL & GAS INC.CL A COM STK
Equities	13609846	27,067,159.44	PANTHEON EUROPE FUND VI L.P.
Equities	13786000	18,515,851.70	PANTHEON EUROPE FUND VII
Equities	26581625	21,286,490.51	PANTHEON EUROPE
Equities	9040039	6,385,869.00	PANTHEON GLOBAL SECONDARY FUND II, LP
Equities	6625000	6,625,000.00	PANTHEON MULTI-STRATEGY PROGRAM 2014 (US)
Equities	40476563	47,603,856.00	PANTHEON USA FUND IX LP
Equities	56646798	86,754,947.00	PANTHEON USA FUND VIII, LP
Equities	1576	119,161.36	PAPA JOHNS INTL INC COM
Equities	2200	166,342.00	PAPA JOHNS INTL INC COM
Equities	2260	170,878.60	PAPA JOHNS INTL INC COM
Equities	2000	37,440.00	PAR PETE CORP COM NEW COM NEW
Equities	2550	12,520.50	PAR TECH CORP COM
Equities	9874	10,762.66	PARAGON OFFSHORE COMMON STOCK
Equities	52300	897,468.00	PARAMOUNT GROUP INC COM
Equities	73900	1,268,124.00	PARAMOUNT GROUP INC COM
Equities	12075	207,207.00	PARAMOUNT GROUP INC COM
Equities	3296	211,965.76	PAREXEL INTL CORP COM
Equities	2900	186,499.00	PAREXEL INTL CORP COM
Equities	3830	246,307.30	PAREXEL INTL CORP COM
Equities	2100	40,236.00	PARK ELECTROCHEMICAL CORP COM
Equities	35214	674,700.24	PARK ELECTROCHEMICAL CORP COM
Equities	2500	47,900.00	PARK ELECTROCHEMICAL CORP COM
Equities	2143	15,429.60	PARK STERLING CORP COM STOCK
Equities	5400	17,928.00	PARKER DRILLING CO COM
Equities	4385	14,558.20	PARKER DRILLING CO COM
Equities	5160	600,262.80	PARKER-HANNIFIN CORP COM
Equities	11757	1,367,691.81	PARKER-HANNIFIN CORP COM
Equities	3200	1,200.32	PARKERVISION INC COM
Equities	4610	223,400.60	PARK-OHIO HLDGS CORP COM
Equities	383	18,560.18	PARK-OHIO HLDGS CORP COM
Equities	4175	72,728.50	PARSLEY ENERGY INC CL A CL A
Equities	3370	433,045.00	PARTNERRE HLDG LTD COM STK
Equities	3723	478,405.50	PARTNERRE HLDG LTD COM STK
Equities	15201	1,953,328.50	PARTNERRE HLDG LTD COM STK

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6870	882,795.00	PARTNERRE HLDG LTD COM STK
Equities	2544	760,845.33	PARTNERS GROUP HLG CHF0.01 (REGD)
Equities	1200	45,660.00	PATRICK INDS INC COM
Equities	700	17,255.00	PATRIOT TRANSN HLDG INC COM
Equities	3271	92,830.98	PATTERN ENERGY GROUP INC CL A CL A
Equities	6500	316,225.00	PATTERSON COS INC COM
Equities	7149	347,798.85	PATTERSON COS INC COM
Equities	29300	551,279.50	PATTERSON-UTI ENERGY INC COM
Equities	20400	383,826.00	PATTERSON-UTI ENERGY INC COM
Equities	16200	304,803.00	PATTERSON-UTI ENERGY INC COM
Equities	13308	250,390.02	PATTERSON-UTI ENERGY INC COM
Equities	181000	259,620.38	PAX GLOBAL TECHNOLOGY LIMITED COMSTK
Equities	17480	819,462.40	PAYCHEX INC COM
Equities	26014	1,219,536.32	PAYCHEX INC COM
Equities	32100	1,504,848.00	PAYCHEX INC COM
Equities	22900	782,035.00	PAYCOM SOFTWARE INC COM
Equities	2120	72,398.00	PAYCOM SOFTWARE INC COM
Equities	28525	1,022,621.25	PAYLOCITY HLDG CORP COM
Equities	342	12,260.70	PAYLOCITY HLDG CORP COM
Equities	6227	176,971.34	PBF ENERGY INC CL A CL A
Equities	10100	287,042.00	PBF ENERGY INC CL A CL A
Equities	1498	37,060.52	PC CONNECTION INC COM
Equities	2100	21,063.00	PCM INC COM
Equities	4000	28,720.00	PC-TEL INC COM
Equities	2848	45,568.00	PDF SOLUTIONS INC COM
Equities	2800	4,004.00	PDI INC COM
Equities	6600	42,438.00	PDL BIOPHARMA INC COM
Equities	66653	428,578.79	PDL BIOPHARMA INC COM
Equities	19023	122,317.89	PDL BIOPHARMA INC COM
Equities	19360	42,398.40	PEABODY ENERGY CORP COM STK
Equities	23780	52,078.20	PEABODY ENERGY CORP COM STK
Equities	2100	46,662.00	PEAPACK-GLADSTONE FINL CORP COM
Equities	13500	578,880.00	PEBBLEBROOK HOTEL TR COM STK
Equities	8229	352,859.52	PEBBLEBROOK HOTEL TR COM STK
Equities	3500	150,080.00	PEBBLEBROOK HOTEL TR COM STK
Equities	4872	208,911.36	PEBBLEBROOK HOTEL TR COM STK
Equities	2400	54,936.00	PEGASYSTEMS INC COM
Equities	3646	83,456.94	PEGASYSTEMS INC COM
Equities	11500	15,755.00	PENDRELL CORP COM
Equities	4600	84,410.00	PENN NATL GAMING INC COM
Equities	85170	1,562,869.50	PENN NATL GAMING INC COM
Equities	85375	1,566,631.25	PENN NATL GAMING INC COM
Equities	6185	113,494.75	PENN NATL GAMING INC COM
Equities	32600	598,210.00	PENN NATL GAMING INC COM
Equities	2500	10,950.00	PENN VA CORP COM
Equities	4800	21,024.00	PENN VA CORP COM
Equities	13470	114,090.90	PENNEY J.C CO INC COM
Equities	27830	235,720.10	PENNEY J.C CO INC COM
Equities	54200	1,156,628.00	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	3600	76,824.00	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	6870	146,605.80	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	10276	186,201.12	PENNYMAC FINL SVCS INC CL A CL A
Equities	6445	112,336.35	PENNYMAC MTG INVT TR COM REIT
Equities	4471	232,983.81	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	1900	99,009.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	3900	203,229.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	7190	494,312.50	PENTAIR PLC COM STK
Equities	14695	1,010,281.25	PENTAIR PLC COM STK
Equities	12500	859,375.00	PENTAIR PLC COM STK
Equities	1736	40,518.24	PEOPLES BANCORP INC COM STK
Equities	30100	487,921.00	PEOPLES UTD FINL INC COM
Equities	24893	403,515.53	PEOPLES UTD FINL INC COM
Equities	217174	3,520,390.54	PEOPLES UTD FINL INC COM
Equities	2900	35,583.00	PEP BOYS-MANNY MOE & JACK COM
Equities	5196	63,754.92	PEP BOYS-MANNY MOE & JACK COM
Equities	10800	290,952.00	PEPCO HLDGS INC COM
Equities	19035	512,802.90	PEPCO HLDGS INC COM
Equities	25365	2,367,569.10	PEPSICO INC COM
Equities	6720	627,244.80	PEPSICO INC COM
Equities	11750	1,096,745.00	PEPSICO INC COM
Equities	83366	7,781,382.44	PEPSICO INC COM
Equities	114150	10,654,761.00	PEPSICO INC COM
Equities	2925	273,019.50	PEPSICO INC COM
Equities	36655	3,421,377.70	PEPSICO INC COM

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1800	19,008.00	PERCEPTRON INC COM
Equities	4140	5,423.40	PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW
Equities	5080	97,739.20	PERFICIENT INC COM STK
Equities	1500	28,860.00	PERFICIENT INC COM STK
Equities	4000	76,960.00	PERFICIENT INC COM STK
Equities	4883	15,820.92	PERFORMANT FINL CORP COM
Equities	132	749.76	PERFUMANIA HLDGS INC COM STK
Equities	21	276.15	PERICOM SEMICONDUCTOR CORP COM
Equities	6900	363,216.00	PERKINELMER INC COM
Equities	8505	447,703.20	PERKINELMER INC COM
Equities	34947	1,839,610.08	PERKINELMER INC COM
Equities	40	152.40	PERMA-FIX ENVIRONMENTAL SVCS INC COM NEWCOM NEW
Equities	850	5,032.00	PERNIX THERAPEUTICS HLDGS INC COM
Equities	21400	2,470,226.07	PERNOD RICARD NPV EUR 1.55
Equities	3615	417,283.52	PERNOD RICARD NPV EUR 1.55
Equities	11389	2,105,028.87	PERRIGO COMPANY LIMITED COM EURO.001
Equities	74000	2,298,500.97	PERSIMMON ORD GBP0.10
Equities	15690	487,344.33	PERSIMMON ORD GBP0.10
Equities	51820	1,609,571.89	PERSIMMON ORD GBP0.10
Equities	437	7,546.99	PETMED EXPRESS INC COM STK
Equities	360955	845,266.46	PETRA DIAMONDS ORD GBP0.10
Equities	375000	1,534,332.35	PETROL BRASILEIROS PRF NPV
Equities	54303	291,203.50	PETROLEUM GEO SVS NOK3
Equities	4200	8,316.00	PETROQUEST ENERGY INC COM
Equities	4177	8,270.46	PETROQUEST ENERGY INC COM
Equities	44200	908,372.76	PEUGEOT SA EUR1
Equities	26930	553,449.74	PEUGEOT SA EUR1
Equities	90000	1,849,627.78	PEUGEOT SA EUR1
Equities	29438	604,992.70	PEUGEOT SA EUR1
Equities	45100	1,102,889.98	PEYTO EXPL & DEV CORP NEW COM
Equities	180	5,409.00	PFDBK L A CAL COM
Equities	3537452	1,811,066.00	PFINGSTEN EXECUTIVE QP FUND III, LP
Equities	277700	9,311,281.00	PFIZER INC COM
Equities	350133	11,739,959.49	PFIZER INC COM
Equities	479519	16,078,272.07	PFIZER INC COM
Equities	177100	5,938,163.00	PFIZER INC COM
Equities	182101	6,105,846.53	PFIZER INC COM
Equities	60391	2,024,910.23	PFIZER INC COM
Equities	307	4,255.02	PFSWEB INC COM NEW STK
Equities	35615	1,748,696.50	PG& E CORP COM
Equities	20480	1,005,568.00	PG& E CORP COM
Equities	24880	1,221,608.00	PG& E CORP COM
Equities	37084	1,820,824.40	PG& E CORP COM
Equities	77012	3,781,289.20	PG& E CORP COM
Equities	29600	1,453,360.00	PG& E CORP COM
Equities	6830	99,103.30	PGT INC COM
Equities	7041	234,465.30	PHARMERICA CORP COM STK
Equities	1522	50,682.60	PHARMERICA CORP COM STK
Equities	20297	675,890.10	PHARMERICA CORP COM STK
Equities	1487	49,517.10	PHARMERICA CORP COM STK
Equities	1520285	274,492.00	PHAROS CAPITAL PARTNERS, LP
Equities	2600	67,678.00	PHH CORP COM NEW COM NEW
Equities	2977	77,491.31	PHH CORP COM NEW COM NEW
Equities	800	24,016.00	PHI INC COM NON VTG
Equities	462	17,990.28	PHIBRO ANIMAL HEALTH CORP CL A COM CL A COM
Equities	13753	1,102,578.01	PHILIP MORRIS INTL COM STK NPV
Equities	81150	6,505,795.50	PHILIP MORRIS INTL COM STK NPV
Equities	120882	9,691,109.94	PHILIP MORRIS INTL COM STK NPV
Equities	35844	2,873,613.48	PHILIP MORRIS INTL COM STK NPV
Equities	16850	1,357,436.00	PHILLIPS 66 COM
Equities	29115	2,345,504.40	PHILLIPS 66 COM
Equities	42058	3,388,192.48	PHILLIPS 66 COM
Equities	23400	1,885,104.00	PHILLIPS 66 COM
Equities	3593	289,452.08	PHILLIPS 66 COM
Equities	325	5,928.00	PHOENIX COS INC NEW COM NEW
Equities	620	11,308.80	PHOENIX COS INC NEW COM NEW
Equities	3100	29,481.00	PHOTRONICS INC COM
Equities	6317	60,074.67	PHOTRONICS INC COM
Equities	5092	78,213.12	PHYSICIANS RLTY TR COM
Equities	351000	799,564.01	PICC PROPERTY & CA 'H'CNV1
Equities	700	10,304.00	PICO HLDGS INC COM NEW STK
Equities	2300	33,856.00	PICO HLDGS INC COM NEW STK
Equities	4300	151,833.00	PIEDMONT NAT GAS INC COM
Equities	6567	231,880.77	PIEDMONT NAT GAS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12700	223,393.00	PIEDMONT OFFICE REALTY TRU-A
Equities	14526	255,512.34	PIEDMONT OFFICE REALTY TRU-A
Equities	5981	75,540.03	PIER 1 IMPORTS INC COM
Equities	6900	87,147.00	PIER 1 IMPORTS INC COM
Equities	3491	44,091.33	PIER 1 IMPORTS INC COM
Equities	1500	34,455.00	PILGRIMS PRIDE CORP
Equities	4325	99,345.25	PILGRIMS PRIDE CORP
Equities	2900	108,112.00	PINNACLE ENTMT INC COM
Equities	5400	201,312.00	PINNACLE ENTMT INC COM
Equities	2000	108,740.00	PINNACLE FINL PARTNERS INC COM
Equities	2868	155,933.16	PINNACLE FINL PARTNERS INC COM
Equities	98423	4,482,183.42	PINNACLE FOODS INC DEL COM
Equities	7955	362,270.70	PINNACLE FOODS INC DEL COM
Equities	1990	113,211.10	PINNACLE W. CAP CORP COM
Equities	8712	495,625.68	PINNACLE W. CAP CORP COM
Equities	410300	747,737.51	PIONEER CORP NPV
Equities	15000	95,100.00	PIONEER ENERGY SVCS CORP COM
Equities	9621	60,997.14	PIONEER ENERGY SVCS CORP COM
Equities	11674	1,619,067.06	PIONEER NAT RES CO COM STK
Equities	19600	2,718,324.00	PIONEER NAT RES CO COM STK
Equities	8000	1,109,520.00	PIONEER NAT RES CO COM STK
Equities	22079	3,062,136.51	PIONEER NAT RES CO COM STK
Equities	11530	1,599,095.70	PIONEER NAT RES CO COM STK
Equities	7893	1,094,680.17	PIONEER NAT RES CO COM STK
Equities	4200	582,498.00	PIONEER NAT RES CO COM STK
Equities	1500	65,460.00	PIPER JAFFRAY COS COM
Equities	1606	70,085.84	PIPER JAFFRAY COS COM
Equities	1716697	765,097.55	PIRAEUS BK SA EURO.30 (REGD)
Equities	142046	2,396,172.37	PIRELLI + C. ORD COMMON STOCK
Equities	11800	245,558.00	PITNEY BOWES INC COM
Equities	54928	1,143,051.68	PITNEY BOWES INC COM
Equities	17561	365,444.41	PITNEY BOWES INC COM
Equities	2933	17,246.04	PIXELWORKS INC COM NEW STK
Equities	1400	122,318.00	PK NATL CORP COM
Equities	1241	108,426.17	PK NATL CORP COM
Equities	800	13,952.00	PKWY PPTYS INC REIT
Equities	103412	1,803,505.28	PKWY PPTYS INC REIT
Equities	4988	86,990.72	PKWY PPTYS INC REIT
Equities	736	3,208.96	PLANAR SYS INC
Equities	2800	157,668.00	PLANTRONICS INC NEW COM
Equities	7796	438,992.76	PLANTRONICS INC NEW COM
Equities	2775	156,260.25	PLANTRONICS INC NEW COM
Equities	10892	278,617.36	PLATFORM SPECIALTY PRODS CORP COM USD0.01
Equities	5324	233,617.12	PLEXUS CORP COM
Equities	2300	100,924.00	PLEXUS CORP COM
Equities	19745	866,410.60	PLEXUS CORP COM
Equities	2552	111,981.76	PLEXUS CORP COM
Equities	14229	34,861.05	PLUG PWR INC COM NEW
Equities	10480	425,173.60	PLUM CREEK TIMBER CO INC COM
Equities	13658	554,105.06	PLUM CREEK TIMBER CO INC COM
Equities	2782	32,799.78	PLY GEM HLDGS INC COM
Equities	14100	120,696.00	PMC SIERRA INC COM
Equities	19026	162,862.56	PMC SIERRA INC COM
Equities	87200	746,432.00	PMC SIERRA INC COM
Equities	14568	1,393,429.20	PNC FINANCIAL SERVICES GROUP COM STK
Equities	29064	2,779,971.60	PNC FINANCIAL SERVICES GROUP COM STK
Equities	39972	3,823,321.80	PNC FINANCIAL SERVICES GROUP COM STK
Equities	23300	2,228,645.00	PNC FINANCIAL SERVICES GROUP COM STK
Equities	4300	105,780.00	PNM RES INC COM
Equities	71560	1,760,376.00	PNM RES INC COM
Equities	6739	165,779.40	PNM RES INC COM
Equities	263000	461,538.46	POL GORN NAFT I GA PLN1
Equities	3700	548,007.00	POLARIS INDS INC COM
Equities	4753	703,966.83	POLARIS INDS INC COM
Equities	13000	148,720.00	POLYCOM INC COM
Equities	12621	144,384.24	POLYCOM INC COM
Equities	22900	261,976.00	POLYCOM INC COM
Equities	5106	200,002.02	POLYONE CORP COM
Equities	7934	310,774.78	POLYONE CORP COM
Equities	1200	71,856.00	POLYPORE INTL INC COM
Equities	3829	229,280.52	POLYPORE INTL INC COM
Equities	2500	175,450.00	POOL CORP COM STK
Equities	21725	1,524,660.50	POOL CORP COM STK
Equities	2761	193,766.98	POOL CORP COM STK

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1700	101,983.00	POPEYES LA KITCHEN INC COM USD0.01
Equities	19635	1,177,903.65	POPEYES LA KITCHEN INC COM USD0.01
Equities	2357	141,396.43	POPEYES LA KITCHEN INC COM USD0.01
Equities	15055	434,487.30	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	5370	154,978.20	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	7663	221,154.18	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	4091	135,657.56	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	4100	135,956.00	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	81669	2,708,144.04	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	6105	202,441.80	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	3458	157,511.90	PORTOLA PHARMACEUTICALS INC COM
Equities	1140	61,480.20	POST HLDGS INC COM STK
Equities	4106	221,436.58	POST HLDGS INC COM STK
Equities	11400	619,818.00	POST PPTYS INC REIT
Equities	33200	1,805,084.00	POST PPTYS INC REIT
Equities	2300	125,051.00	POST PPTYS INC REIT
Equities	4468	242,925.16	POST PPTYS INC REIT
Equities	46900	1,453,075.41	POTASH CORP SASK COM NPV
Equities	38375	470,093.75	POTBELLY CORP COM
Equities	2700	95,364.00	POTLATCH CORP NEW REIT
Equities	3382	119,452.24	POTLATCH CORP NEW REIT
Equities	1000	35,170.00	POWELL INDS INC COM
Equities	862	30,316.54	POWELL INDS INC COM
Equities	26000	237,109.08	POWER ASSETS HLDGS NPV
Equities	84500	770,604.51	POWER ASSETS HLDGS NPV
Equities	1400	63,252.00	POWER INTEGRATIONS INC COM
Equities	2725	123,115.50	POWER INTEGRATIONS INC COM
Equities	685	37,003.70	POWER SOLUTIONS INTL INC COM NEW COM USD0.001
Equities	500	7,380.00	POWERSECURE INTL INC COM STK
Equities	2700	27,837.00	POZEN INC COM
Equities	4419	237,035.16	PPDC ENERGY INC COM
Equities	1400	75,096.00	PPDC ENERGY INC COM
Equities	3341	179,211.24	PPDC ENERGY INC COM
Equities	3730	427,905.60	PPG IND INC COM
Equities	17720	2,032,838.40	PPG IND INC COM
Equities	21095	2,420,018.40	PPG IND INC COM
Equities	19240	2,207,212.80	PPG IND INC COM
Equities	30170	889,109.90	PPL CORP COM ISIN US69351T1060
Equities	43490	1,281,650.30	PPL CORP COM ISIN US69351T1060
Equities	51915	1,529,935.05	PPL CORP COM ISIN US69351T1060
Equities	8	60.08	PPR EUR4 (STK DIV 15/05/15)
Equities	2300	143,313.00	PRA GROUP INC COM
Equities	39905	2,486,480.55	PRA GROUP INC COM
Equities	4295	267,621.45	PRA GROUP INC COM
Equities	373	13,551.09	PRA HEALTH SCIENCES INC COM
Equities	16780	2,006,049.00	PRAXAIR INC COM
Equities	22498	2,689,635.90	PRAXAIR INC COM
Equities	6746	806,484.30	PRAXAIR INC COM
Equities	24780	-	PRECIOUS SHIPPING PCL 31/12/2099
Equities	1389303	370,201.09	PRECIOUS SHIPPING THB1(ALIEN MKT)
Equities	3400	679,558.00	PRECISION CASTPARTS CORP COM
Equities	8223	1,643,531.01	PRECISION CASTPARTS CORP COM
Equities	10612	2,121,020.44	PRECISION CASTPARTS CORP COM
Equities	2475	494,678.25	PRECISION CASTPARTS CORP COM
Equities	3476	694,748.12	PRECISION CASTPARTS CORP COM
Equities	1300	49,036.00	PREFORMED LINE PRODS CO COM
Equities	245	9,241.40	PREFORMED LINE PRODS CO COM
Equities	902	13,935.90	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	2547	97,957.62	PREMIER INC CL A CL A
Equities	4400	45,276.00	PREMIERE GLOBAL SVCS INC COM
Equities	1977	20,343.33	PREMIERE GLOBAL SVCS INC COM
Equities	2816	130,211.84	PRESTIGE BRANDS HLDGS INC COM
Equities	2400	110,976.00	PRESTIGE BRANDS HLDGS INC COM
Equities	35345	1,634,352.80	PRESTIGE BRANDS HLDGS INC COM
Equities	3314	153,239.36	PRESTIGE BRANDS HLDGS INC COM
Equities	1196	5,250.44	PRGX GLOBAL INC
Equities	1300	118,612.00	PRICESMART INC COM STK
Equities	1400	127,736.00	PRICESMART INC COM STK
Equities	1900	86,811.00	PRIMERICA INC COM
Equities	4621	211,133.49	PRIMERICA INC COM
Equities	3472	68,745.60	PRIMORIS SVCS CORP COM
Equities	72200	-	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)
Equities	21699	1,112,941.71	PRINCIPAL FINL GROUP INC COM STK
Equities	13900	712,931.00	PRINCIPAL FINL GROUP INC COM STK

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	21088	1,081,603.52	PRINCIPAL FINL GROUP INC COM STK
Equities	26500	1,359,185.00	PRINCIPAL FINL GROUP INC COM STK
Equities	4700	187,154.00	PRIVATEBANCORP INC COM
Equities	36220	1,442,280.40	PRIVATEBANCORP INC COM
Equities	4562	181,658.84	PRIVATEBANCORP INC COM
Equities	2680	123,842.80	PROASSURANCE CORP COM
Equities	3793	175,274.53	PROASSURANCE CORP COM
Equities	68790	5,382,129.60	PROCTER & GAMBLE COM NPV
Equities	23800	1,862,112.00	PROCTER & GAMBLE COM NPV
Equities	151750	11,872,920.00	PROCTER & GAMBLE COM NPV
Equities	212418	16,619,584.32	PROCTER & GAMBLE COM NPV
Equities	3955	309,439.20	PROCTER & GAMBLE COM NPV
Equities	29901	2,339,454.24	PROCTER & GAMBLE COM NPV
Equities	39497	3,090,245.28	PROCTER & GAMBLE COM NPV
Equities	16364	122,075.44	PROGENICS PHARMACEUTICALS INC COM
Equities	2200	16,412.00	PROGENICS PHARMACEUTICALS INC COM
Equities	3300	24,618.00	PROGENICS PHARMACEUTICALS INC COM
Equities	8478	233,145.00	PROGRESS SOFTWARE CORP COM
Equities	3000	82,500.00	PROGRESS SOFTWARE CORP COM
Equities	4483	123,282.50	PROGRESS SOFTWARE CORP COM
Equities	16643	457,682.50	PROGRESS SOFTWARE CORP COM
Equities	40300	1,121,549.00	PROGRESSIVE CORP OH COM
Equities	53100	1,477,773.00	PROGRESSIVE CORP OH COM
Equities	42705	1,188,480.15	PROGRESSIVE CORP OH COM
Equities	73400	2,042,722.00	PROGRESSIVE CORP OH COM
Equities	39008	1,085,592.64	PROGRESSIVE CORP OH COM
Equities	54324	2,015,420.40	PROLOGIS INC COM
Equities	172942	6,416,148.20	PROLOGIS INC COM
Equities	33175	1,230,792.50	PROLOGIS INC COM
Equities	41947	1,556,233.70	PROLOGIS INC COM
Equities	1000	63,670.00	PROOFPOINT INC COM
Equities	2502	159,302.34	PROOFPOINT INC COM
Equities	2336	49,312.96	PROS HLDGS INC COM
Equities	27010	1,333,188.26	PROSIEBENSAT.1 MEDIA SE NPV
Equities	1900	109,706.00	PROSPERITY BANCSHARES INC COM
Equities	5219	301,345.06	PROSPERITY BANCSHARES INC COM
Equities	1500	2,925.00	PROTALIX BIOTHERAPEUTICS INC COM STK
Equities	149100	1,283,956.15	PROTECTOR FORS ASA NOK1
Equities	2054	108,184.18	PROTHENA CORP PLC USD0.01
Equities	1605	108,305.40	PROTO LABS INC COM
Equities	1773	119,642.04	PROTO LABS INC COM
Equities	600	10,404.00	PROVIDENCE & WORCESTER RR CO COM STK
Equities	4441327	2,646,392.00	PROVIDENCE EQUITY PARTNERS V, LP
Equities	10103050	6,346,555.00	PROVIDENCE EQUITY PARTNERS V-A, LP
Equities	1197664	240,262.00	PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC
Equities	11932193	11,554,904.00	PROVIDENCE EQUITY PTRS VI LP
Equities	355	15,719.40	PROVIDENCE SVC CORP COM STK
Equities	100	1,674.00	PROVIDENT FINL HLDGS INC COM
Equities	3800	72,162.00	PROVIDENT FINL SVCS INC COM
Equities	4526	85,948.74	PROVIDENT FINL SVCS INC COM
Equities	11108	391,964.83	PROXIMUS
Equities	15690	1,373,188.80	PRUDENTIAL FINL INC COM
Equities	25960	2,272,019.20	PRUDENTIAL FINL INC COM
Equities	35353	3,094,094.56	PRUDENTIAL FINL INC COM
Equities	36300	3,176,976.00	PRUDENTIAL FINL INC COM
Equities	84574	2,038,370.97	PRUDENTIAL GBPO.05
Equities	47400	1,142,417.10	PRUDENTIAL GBPO.05
Equities	1100	79,365.00	PS BUSINESS PKS INC CALIF COM
Equities	1843	132,972.45	PS BUSINESS PKS INC CALIF COM
Equities	3519	301,235.89	PSP SWISS PROPERTY CHF0.10 (REGD)
Equities	1025	15,200.75	PSYCHEMEDICS CORP COM NEW COM NEW
Equities	6900	283,038.00	PTC INC COM
Equities	8884	364,421.68	PTC INC COM
Equities	2532	121,865.16	PTC THERAPEUTICS INC COM
Equities	154200	316,156.68	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	75400	801,427.07	PTT PUBLIC COMPANY THB10(ALIEN MKT)
Equities	32800	1,288,384.00	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	39274	1,542,682.72	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	110276	4,331,641.28	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	10500	1,935,885.00	PUB STORAGE COM
Equities	31192	5,750,869.04	PUB STORAGE COM
Equities	10470	1,930,353.90	PUB STORAGE COM
Equities	11254	2,074,899.98	PUB STORAGE COM
Equities	2500	460,925.00	PUB STORAGE COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	25658	1,895,965.76	PUBLICIS GROUPE SA EURO.40
Equities	1800	23,256.00	PULASKI FINL CORP COM
Equities	70740	1,425,411.00	PULTE GROUP INC
Equities	18630	375,394.50	PULTE GROUP INC
Equities	25312	510,036.80	PULTE GROUP INC
Equities	1300	151,775.00	PUMA BIOTECHNOLOGY INC COM .
Equities	1920	224,160.00	PUMA BIOTECHNOLOGY INC COM .
Equities	1944	223,948.80	PVH CORP COM USD1
Equities	26078	3,004,185.60	PVH CORP COM USD1
Equities	6439	741,772.80	PVH CORP COM USD1
Equities	10942	1,260,518.40	PVH CORP COM USD1
Equities	2300	264,960.00	PVH CORP COM USD1
Equities	643	-	PVTPL CALIENT NETWORKS INC OC-COM STK
Equities	124	-	PVTPL IFCO SYS N V WT RESTRTD EXP
Equities	1500000	-	PVTPL INFORMED MED COMMUNICATIONS INC / PEER G SER A CONV PFD STK
Equities	74044	-	PVTPL MINERVA NETWORKS INC SER AD PFD STK
Equities	65216	-	PVTPL MINERVA NETWORKS INC SER AV PFD STK
Equities	841	24,330.13	PVTPL OVASCIENCE INC COM MON STOCK
Equities	7994	-	PVTPL RENAISSANCE COSMETICS INC COM
Equities	500000	-	PVTPL TOMSTEN INC COM STK
Equities	4742691	107,896,230.42	PYRAMIS SELECT EMERGING MKT POOL
Equities	60650	1,713,362.50	Q2 HLDGS INC COM
Equities	358	7,722.06	QAD INC COM USD0.001 CLASS 'B'
Equities	248154	2,607,294.97	QBE INS GROUP NPV
Equities	2875	5,376.25	QC HLDGS INC COM
Equities	675	14,688.00	QCR HLDGS INC COM
Equities	8590	159,000.90	QEP RES INC COM STK
Equities	11443	211,809.93	QEP RES INC COM STK
Equities	23640	586,035.60	QIAGEN N V COM
Equities	36000	892,440.00	QIAGEN N V COM
Equities	3800	132,848.00	QLIK TECHNOLOGIES INC COM STK
Equities	24600	860,016.00	QLIK TECHNOLOGIES INC COM STK
Equities	8262	288,839.52	QLIK TECHNOLOGIES INC COM STK
Equities	9100	129,129.00	QLOGIC CORP COM
Equities	17199	244,053.81	QLOGIC CORP COM
Equities	7937	112,626.03	QLOGIC CORP COM
Equities	57000	808,830.00	QLOGIC CORP COM
Equities	11513	924,148.51	QORVO INC COM
Equities	35500	1,293,975.00	QTS RLTY TR INC COM CL A COM CL A
Equities	34940	1,273,563.00	QTS RLTY TR INC COM CL A COM CL A
Equities	2210	80,554.50	QTS RLTY TR INC COM CL A COM CL A
Equities	1600	29,616.00	QUAD / GRAPHICS INC COM STK
Equities	2743	50,772.93	QUAD / GRAPHICS INC COM STK
Equities	6300	116,613.00	QUAD / GRAPHICS INC COM STK
Equities	1307	116,113.88	QUAKER CHEM CORP COM
Equities	24630	1,542,576.90	QUALCOMM INC COM
Equities	93600	5,862,168.00	QUALCOMM INC COM
Equities	126648	7,931,964.24	QUALCOMM INC COM
Equities	16130	1,010,221.90	QUALCOMM INC COM
Equities	51250	3,209,787.50	QUALCOMM INC COM
Equities	3000	49,710.00	QUALITY SYS INC COM STK
Equities	3702	61,342.14	QUALITY SYS INC COM STK
Equities	9896	399,303.60	QUALYS INC COM USD0.001
Equities	2099	84,694.65	QUALYS INC COM USD0.001
Equities	1800	38,574.00	QUANEX BLDG PRODS CORP COM STK
Equities	2489	53,339.27	QUANEX BLDG PRODS CORP COM STK
Equities	12346	355,811.72	QUANTA SVCS INC COM
Equities	117895	3,397,733.90	QUANTA SVCS INC COM
Equities	18001	518,788.82	QUANTA SVCS INC COM
Equities	57861	1,667,554.02	QUANTA SVCS INC COM
Equities	61311	103,002.48	QUANTUM CORP DSSG COM
Equities	243025	408,282.00	QUANTUM CORP DSSG COM
Equities	31356	52,678.08	QUANTUM CORP DSSG COM
Equities	2754352	2,372,581.00	QUANTUM ENERGY PARTNERS IV, LP
Equities	111	245.31	QUANTUM FL SYS TECHNOLOGIES WORLDWIDE COM PAR \$0.02 COM PAR \$0.02
Equities	32200	805,225.68	QUEBECOR INC CLASS'B'SUB-VTG NPV
Equities	7780	564,205.60	QUEST DIAGNOSTICS INC COM
Equities	10702	776,109.04	QUEST DIAGNOSTICS INC COM
Equities	51058	3,702,726.16	QUEST DIAGNOSTICS INC COM
Equities	13790	288,348.90	QUESTAR CORP COM
Equities	14595	305,181.45	QUESTAR CORP COM
Equities	4900	7,791.00	QUICKLOGIC CORP CDT-COM STK
Equities	2500	57,375.00	QUIDEL CORP COM
Equities	3500	80,325.00	QUIDEL CORP COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6900	4,573.32	QUIKSILVER INC COM
Equities	12116	8,030.48	QUIKSILVER INC COM
Equities	2583	16,660.35	QUINSTREET INC COM STK
Equities	4400	319,484.00	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	28085	2,039,251.85	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	6839	496,579.79	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	3400	246,874.00	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	15100	1,096,411.00	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	1750	14,420.00	QUMU CORP COM
Equities	5500	204,545.00	RACKSPACE HOSTING INC COM STK
Equities	8122	302,057.18	RACKSPACE HOSTING INC COM STK
Equities	15300	569,007.00	RACKSPACE HOSTING INC COM STK
Equities	12212	229,097.12	RADIAN GROUP INC COM
Equities	9400	176,344.00	RADIAN GROUP INC COM
Equities	14775	277,179.00	RADIAN GROUP INC COM
Equities	1500	-	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	3523	9,018.88	RADISYS CORP COM
Equities	1672	113,194.40	RADIUS HEALTH INC COM NEW COM NEW
Equities	1950	13,045.50	RADNET INC COM STK
Equities	49900	1,107,780.00	RADWARE LTD COM STK
Equities	1033	6,311.63	RAIT FINL TR COM NEW
Equities	1257	7,680.27	RAIT FINL TR COM NEW
Equities	34300	554,310.87	RAKUTEN INC NPV
Equities	30200	488,052.14	RAKUTEN INC NPV
Equities	38959	5,156,613.24	RALPH LAUREN CORP CL A CL A
Equities	1780	235,600.80	RALPH LAUREN CORP CL A CL A
Equities	4435	587,016.60	RALPH LAUREN CORP CL A CL A
Equities	5700	82,593.00	RAMBUS INC DEL COM
Equities	9466	137,162.34	RAMBUS INC DEL COM
Equities	24800	404,736.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	79300	1,294,176.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	900	14,688.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	41054	670,001.28	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	4709	76,850.88	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	16100	760,658.04	RAMSAY HEALTH CARE NPV
Equities	828900	2,900,321.97	RAND MERCHANT INSU ZAR0.0001
Equities	14284	962,601.51	RANDGOLD RESOURCES ORD USD0.05
Equities	2430	158,145.43	RANDSTAD HLDGS NV EURO.10
Equities	7890	513,484.55	RANDSTAD HLDGS NV EURO.10
Equities	47300	2,335,674.00	RANGE RES CORP COM
Equities	10480	517,502.40	RANGE RES CORP COM
Equities	40400	1,994,952.00	RANGE RES CORP COM
Equities	12775	630,829.50	RANGE RES CORP COM
Equities	10061	496,812.18	RANGE RES CORP COM
Equities	7300	360,474.00	RANGE RES CORP COM
Equities	6308	99,603.32	RAPTOR PHARMACEUTICAL CORP COM STK
Equities	200	2,610.00	RAVE RESTAURANT GROUP INC COM
Equities	4000	81,320.00	RAVEN INDS INC COM STK
Equities	3396	69,040.68	RAVEN INDS INC COM STK
Equities	4100	244,278.00	RAYMOND JAMES FNCL INC COM STK
Equities	39400	2,347,452.00	RAYMOND JAMES FNCL INC COM STK
Equities	9377	558,681.66	RAYMOND JAMES FNCL INC COM STK
Equities	3800	226,404.00	RAYMOND JAMES FNCL INC COM STK
Equities	1800	29,268.00	RAYONIER ADVANCED MATLS INC COM
Equities	3931	63,918.06	RAYONIER ADVANCED MATLS INC COM
Equities	5400	137,970.00	RAYONIER INC REIT
Equities	9434	241,038.70	RAYONIER INC REIT
Equities	14940	1,429,459.20	RAYTHEON CO USD0.01
Equities	23733	2,270,773.44	RAYTHEON CO USD0.01
Equities	22670	2,169,065.60	RAYTHEON CO USD0.01
Equities	39721	3,800,505.28	RAYTHEON CO USD0.01
Equities	1800	129,168.00	RBC BEARINGS INC COM
Equities	1725	123,786.00	RBC BEARINGS INC COM
Equities	127	718.82	RCM TECHNOLOGIES INC COM NEW
Equities	8329	63,800.14	RCS CAP CORP COM CL A COM CL A
Equities	2213	16,951.58	RCS CAP CORP COM CL A COM CL A
Equities	1615	57,348.65	RE/MAX HLDGS INC CL A CL A
Equities	3835	53,114.75	READING INTL INC CL A CL A
Equities	3722	45,892.26	REALD INC COM
Equities	1600	8,656.00	REALNETWORKS INC COM NEW
Equities	2753	14,893.73	REALNETWORKS INC COM NEW
Equities	11071	517,237.12	REALOGY HLDGS CORP COM
Equities	1900	36,233.00	REALPAGE INC COM STK
Equities	4434	84,556.38	REALPAGE INC COM STK

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	66921	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	15773	1.00	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	1640914	779,434.03	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Equities	504445	-	RECEIVABLE FROM LEHMAN LBI
Equities	1145	217,607.25	RECEPTOS INC COM
Equities	300	57,015.00	RECEPTOS INC COM
Equities	2609	495,840.45	RECEPTOS INC COM
Equities	21440	1,850,481.53	RECKITT BENCK GRP ORD GBPO.10
Equities	37396	3,227,640.26	RECKITT BENCK GRP ORD GBPO.10
Equities	7796	672,870.99	RECKITT BENCK GRP ORD GBPO.10
Equities	25763	2,223,598.68	RECKITT BENCK GRP ORD GBPO.10
Equities	15900	1,372,325.39	RECKITT BENCK GRP ORD GBPO.10
Equities	10008	801,527.70	RED ELECTRICA CORP EUR2
Equities	5234	419,184.25	RED ELECTRICA CORP EUR2
Equities	17256	1,382,010.59	RED ELECTRICA CORP EUR2
Equities	9600	728,928.00	RED HAT INC COM
Equities	10100	766,893.00	RED HAT INC COM
Equities	14261	1,082,837.73	RED HAT INC COM
Equities	20309	1,542,062.37	RED HAT INC COM
Equities	2700	20,682.00	RED LIONS HOTELS CORP COM
Equities	1700	145,894.00	RED ROBIN GOURMET BURGERS INC COM
Equities	9575	821,726.50	RED ROBIN GOURMET BURGERS INC COM
Equities	1303	111,823.46	RED ROBIN GOURMET BURGERS INC COM
Equities	67200	110,085.07	RED STAR MACALLINE GROUP CORP LTD CNY1 H
Equities	5167219	132,523.00	REDPOINT VENTURES I, LP
Equities	807748	198,758.00	REDPOINT VENTURES II, LP
Equities	2400	37,680.00	REDWOOD TR INC COM
Equities	7221	113,369.70	REDWOOD TR INC COM
Equities	700	50,813.00	REGAL BELOIT CORP COM
Equities	18935	1,374,491.65	REGAL BELOIT CORP COM
Equities	3223	233,957.57	REGAL BELOIT CORP COM
Equities	4700	98,277.00	REGAL ENTMT GROUP CL A CL A
Equities	5881	122,971.71	REGAL ENTMT GROUP CL A CL A
Equities	46200	2,724,876.00	REGENCY CTRS CORP COM
Equities	9390	553,822.20	REGENCY CTRS CORP COM
Equities	7579	447,009.42	REGENCY CTRS CORP COM
Equities	6085	3,104,141.05	REGENERON PHARMACEUTICALS INC COM
Equities	4000	2,040,520.00	REGENERON PHARMACEUTICALS INC COM
Equities	5930	3,025,070.90	REGENERON PHARMACEUTICALS INC COM
Equities	1600	816,208.00	REGENERON PHARMACEUTICALS INC COM
Equities	77600	803,936.00	REGIONS FINL CORP NEW COM
Equities	104965	1,087,437.40	REGIONS FINL CORP NEW COM
Equities	94800	982,128.00	REGIONS FINL CORP NEW COM
Equities	163945	1,698,470.20	REGIONS FINL CORP NEW COM
Equities	2300	36,248.00	REGIS CORP MINN COM
Equities	1335	21,039.60	REGIS CORP MINN COM
Equities	4211	46,152.56	REGULUS THERAPEUTICS INC COM STK
Equities	2100	199,227.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	19900	1,887,913.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	5137	487,347.19	REINSURANCE GROUP AMER INC COM NEW STK
Equities	1500	33,270.00	REIS INC COM STK
Equities	1800	108,864.00	RELIANCE STL & ALUM CO COM
Equities	5753	347,941.44	RELIANCE STL & ALUM CO COM
Equities	24209	1,464,160.32	RELIANCE STL & ALUM CO COM
Equities	2928	3,689.28	RELIV INTL INC COM
Equities	36839	873,253.98	RELX NV
Equities	51900	1,230,269.05	RELX NV
Equities	34400	559,944.09	RELX PLC
Equities	69010	1,123,306.44	RELX PLC
Equities	25030	407,424.43	RELX PLC
Equities	81740	1,330,518.31	RELX PLC
Equities	4851	160,519.59	RELYPSA INC COM
Equities	2426	80,276.34	RELYPSA INC COM
Equities	1492	32,988.12	REMY INTL INC NEW COM
Equities	1318	133,790.18	RENAISSANCE RE HLDGS LTD COM
Equities	14408	1,462,556.08	RENAISSANCE RE HLDGS LTD COM
Equities	3787	384,418.37	RENAISSANCE RE HLDGS LTD COM
Equities	3082	100,473.20	RENASANT CORP COM
Equities	4830	502,747.78	RENAULT SA EUR3.81
Equities	16000	1,665,417.09	RENAULT SA EUR3.81
Equities	6695	77,394.20	RENB ENERGY GROUP INC COM STK
Equities	4300	121,905.00	RENT A CTR INC NEW COM
Equities	17874	506,727.90	RENT A CTR INC NEW COM
Equities	5205	147,561.75	RENT A CTR INC NEW COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	357	24,918.60	RENTRAK CORP COM
Equities	1191	4,132.77	REP 1ST BANCORP INC COM
Equities	2600	23,868.00	REP AWYS HLDGS INC COM USD0.001
Equities	5330	48,929.40	REP AWYS HLDGS INC COM USD0.001
Equities	1900	48,830.00	REP BANCORP INC KY CDT-CL A COM STK
Equities	1821	46,799.70	REP BANCORP INC KY CDT-CL A COM STK
Equities	11900	491,113.00	REPLIGEN CORP COM STK USD0.01
Equities	1697	70,035.19	REPLIGEN CORP COM STK USD0.01
Equities	909	6,499.35	REPROS THERAPEUTICS INCORPORATED COMMON STOCK
Equities	21970	860,564.90	REPUBLIC SVCS INC COM
Equities	75169	2,944,369.73	REPUBLIC SVCS INC COM
Equities	58000	2,271,860.00	REPUBLIC SVCS INC COM
Equities	18930	741,488.10	REPUBLIC SVCS INC COM
Equities	2600	13,884.00	RESEARCH FRONTIERS INC COM
Equities	8400	473,508.00	RESMED INC COM
Equities	10896	614,207.52	RESMED INC COM
Equities	5357	5,177.54	RESOLUTE ENERGY CORP COM
Equities	9729	109,451.25	RESOLUTE FST PRODS INC COM
Equities	203	1,707.23	RESOURCE AMER INC CL A COM
Equities	3000	11,610.00	RESOURCE CAP CORP COM
Equities	12699	49,145.13	RESOURCE CAP CORP COM
Equities	2300	37,007.00	RESOURCES CONNECTION INC COM
Equities	5200	83,668.00	RESOURCES CONNECTION INC COM
Equities	28000	2,733,640.00	RESTORATION HARDWARE HLDGS INC COM USD0.0001
Equities	2689	262,527.07	RESTORATION HARDWARE HLDGS INC COM USD0.0001
Equities	3165	308,998.95	RESTORATION HARDWARE HLDGS INC COM USD0.0001
Equities	7098	110,870.76	RETAIL OPPORTUNITY INVTS CORP COM STK
Equities	21267	296,249.31	RETAIL PPTYS AMER INC CL A
Equities	5062	90,255.46	RETAILMENOT INC COM SER 1 COM SER 1
Equities	13401	238,939.83	RETAILMENOT INC COM SER 1 COM SER 1
Equities	4530	80,769.90	RETAILMENOT INC COM SER 1 COM SER 1
Equities	4120	15,656.00	RETRACTABLE TECHNOLOGIES INC COM
Equities	33650	1,115,497.50	RETROPHIN INC COM
Equities	1497	49,625.55	RETROPHIN INC COM
Equities	711	26,100.81	REVLON INC CL A NEW COM STK
Equities	311	19,792.04	REX AMERICAN RESOURCES CORP
Equities	13351	74,632.09	REX ENERGY CORP COM STK
Equities	400	2,236.00	REX ENERGY CORP COM STK
Equities	3490	19,509.10	REX ENERGY CORP COM STK
Equities	38627	-	REXEL EUR1 SUB RIGHTS/RECEIPTS 15
Equities	46419	-	REXEL EUR1 SUB RIGHTS/RECEIPTS 15
Equities	38627	622,332.45	REXEL EUR5
Equities	46419	747,871.95	REXEL EUR5
Equities	4948	72,141.84	REXFORD INDL RLTY INC COM
Equities	10085	241,132.35	REXNORD CORP COM USD0.01
Equities	20057	1,497,479.51	REYNOLDS AMERICAN INC COM
Equities	32085	2,395,470.58	REYNOLDS AMERICAN INC COM
Equities	16463	1,229,098.46	REYNOLDS AMERICAN INC COM
Equities	1000	4,250.00	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01
Equities	600	12,000.00	RGC RES INC COM
Equities	61800	837,802.42	RICARDO ORD GBP0.25
Equities	4972	103,566.76	RICE ENERGY INC COM
Equities	2500	20,200.00	RICHARDSON ELECTRS LTD COM
Equities	8634	702,600.93	RICHEMONT(CIE FIN) CHF1 (REGD)
Equities	3500	11,235.00	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	4088	13,122.48	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	11600	37,236.00	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	2286	69,883.02	RIGNET INC COM
Equities	108410	2,004,500.90	RINGCENTRAL INC CL A CL A
Equities	4167	77,047.83	RINGCENTRAL INC CL A CL A
Equities	2	-	RIO GRANA RES INC COM
Equities	15638	642,884.07	RIO TINTO ORD GBP0.10
Equities	46071	1,893,996.16	RIO TINTO ORD GBP0.10
Equities	41964	1,725,155.84	RIO TINTO ORD GBP0.10
Equities	68062	568,317.70	RITE AID CORP COM
Equities	52200	435,870.00	RITE AID CORP COM
Equities	1600	6,848.00	RIVERVIEW BANCORP INC COM STK
Equities	1400	71,946.00	RLI CORP COM
Equities	2982	153,244.98	RLI CORP COM
Equities	39700	1,182,266.00	RLJ LODGING TR COM REIT
Equities	11338	337,645.64	RLJ LODGING TR COM REIT
Equities	7300	324,047.00	RLTY INC CORP COM
Equities	18988	842,877.32	RLTY INC CORP COM
Equities	108400	593,452.66	RMB HLDGS ZAR0.01

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	14103	363,857.40	ROADRUNNER TRANSPORTATION SY COM
Equities	2902	74,871.60	ROADRUNNER TRANSPORTATION SY COM
Equities	6720	372,960.00	ROBERT HALF INTL INC COM
Equities	7000	388,500.00	ROBERT HALF INTL INC COM
Equities	10176	564,768.00	ROBERT HALF INTL INC COM
Equities	18429	1,022,809.50	ROBERT HALF INTL INC COM
Equities	24988	7,005,356.59	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3248	910,573.00	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	2620	734,513.94	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	8580	2,405,392.97	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	4720	1,323,246.48	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	708	1,076.16	ROCK CREEK PHARMACEUTICALS INC COM NEW COM NEW
Equities	23321	1,030,925.49	ROCKET INTERNET SE NPV
Equities	9190	1,145,441.60	ROCKWELL AUTOMATION
Equities	10564	1,316,696.96	ROCKWELL AUTOMATION
Equities	9646	890,808.10	ROCKWELL COLLINS INC COM
Equities	5390	497,766.50	ROCKWELL COLLINS INC COM
Equities	27979	2,583,860.65	ROCKWELL COLLINS INC COM
Equities	10091	931,903.85	ROCKWELL COLLINS INC COM
Equities	17900	1,653,065.00	ROCKWELL COLLINS INC COM
Equities	6752	108,842.24	ROCKWELL MEDICAL INC COM
Equities	800	14,960.00	ROCKY BRANDS INC COM STK
Equities	1214	15,988.38	ROCKY MTN CHOCOLATE FACTORY INC DEL COM
Equities	1600	44,160.00	ROFIN SINAR TECHNOLOGIES INC COM
Equities	2889	79,736.40	ROFIN SINAR TECHNOLOGIES INC COM
Equities	27900	990,003.60	ROGERS COMMS INC CLASS'B'COM CAD1.62478
Equities	1900	125,666.00	ROGERS CORP COM
Equities	19840	1,312,217.60	ROGERS CORP COM
Equities	1179	77,979.06	ROGERS CORP COM
Equities	7200	483,079.31	ROHM CO LTD NPV
Equities	5737	163,676.61	ROLLINS INC COM
Equities	7765	221,535.45	ROLLINS INC COM
Equities	6548604	10,298.98	ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JULY 201
Equities	46444	635,469.54	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	4890	843,329.40	ROPER TECHNOLOGIES , INC
Equities	21500	3,707,890.00	ROPER TECHNOLOGIES , INC
Equities	7747	1,336,047.62	ROPER TECHNOLOGIES , INC
Equities	3125	538,937.50	ROPER TECHNOLOGIES , INC
Equities	6651	1,147,031.46	ROPER TECHNOLOGIES , INC
Equities	2800	482,888.00	ROPER TECHNOLOGIES , INC
Equities	500	3,990.00	ROSETTA STONE INC COM
Equities	12310	598,389.10	ROSS STORES INC COM
Equities	20821	1,012,108.81	ROSS STORES INC COM
Equities	16360	795,259.60	ROSS STORES INC COM
Equities	34200	1,662,462.00	ROSS STORES INC COM
Equities	31946	1,552,895.06	ROSS STORES INC COM
Equities	45182	2,196,297.02	ROSS STORES INC COM
Equities	20680	1,005,254.80	ROSS STORES INC COM
Equities	20200	981,922.00	ROSS STORES INC COM
Equities	500083	419,734.00	ROUNDTABLE HEALTHCARE PARTNERS II LP
Equities	1180	19,293.00	ROUSE PPTYS INC COM
Equities	1542	25,211.70	ROUSE PPTYS INC COM
Equities	7144	113,946.80	ROVI CORP COM
Equities	7756	123,708.20	ROVI CORP COM
Equities	8290	175,001.90	ROWAN COMPANIES PLC
Equities	10515	221,971.65	ROWAN COMPANIES PLC
Equities	2152	4,304.00	ROYAL BANCSHARES PA INC CL A CL A
Equities	61100	3,738,089.63	ROYAL BK OF CANADA COM NPV
Equities	17800	1,089,001.56	ROYAL BK OF CANADA COM NPV
Equities	1229094	6,794,481.16	ROYAL BK SCOT GRP ORD GBP1
Equities	8600	676,734.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	49371	3,885,003.99	ROYAL CARIBBEAN CRUISES COM STK
Equities	12740	1,002,510.60	ROYAL CARIBBEAN CRUISES COM STK
Equities	10200	802,638.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	132807	3,731,383.26	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	161800	4,545,978.83	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	20710	581,874.05	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	68220	1,916,728.53	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	32100	901,890.73	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	25300	710,836.00	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	31691	900,616.64	ROYAL DUTCH SHELL 'B'ORD EURO.07
Equities	19941	566,697.06	ROYAL DUTCH SHELL 'B'ORD EURO.07
Equities	3100	190,929.00	ROYAL GOLD INC COM STK USD0.01
Equities	5656	348,353.04	ROYAL GOLD INC COM STK USD0.01

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	689	792.35	ROYALE ENERGY INC
Equities	9675	133,805.25	RPC INC COM
Equities	6312	87,294.96	RPC INC COM
Equities	5100	249,747.00	RPM INTL INC
Equities	9933	486,419.01	RPM INTL INC
Equities	17300	847,181.00	RPM INTL INC
Equities	4545	76,810.50	RPX CORP COM
Equities	2767	77,780.37	RSP PERMIAN INC COM
Equities	1	1.00	RSTW PARTNERS III, LP
Equities	5000	32,300.00	RTI SURGICAL INC
Equities	34915	522,328.40	RUBICON PROJ INC COM
Equities	500	1,215.00	RUBICON TECHNOLOGY INC COM MON STK
Equities	2389	5,805.27	RUBICON TECHNOLOGY INC COM MON STK
Equities	3300	20,691.00	RUBY TUESDAY INC COM
Equities	1403	8,796.81	RUBY TUESDAY INC COM
Equities	4997	51,668.98	RUCKUS WIRELESS INC COM
Equities	2800	33,628.00	RUDOPH TECHNOLOGIES INC COM
Equities	1722	20,681.22	RUDOPH TECHNOLOGIES INC COM
Equities	3600	94,356.00	RUSH ENTERPRISES INC CL A CL A
Equities	3238	84,867.98	RUSH ENTERPRISES INC CL A CL A
Equities	12511	201,677.32	RUTHS HOSPITALITY GROUP INC
Equities	59353	956,770.36	RUTHS HOSPITALITY GROUP INC
Equities	3571	57,564.52	RUTHS HOSPITALITY GROUP INC
Equities	1080	94,359.60	RYDER SYS INC COM
Equities	3896	340,393.52	RYDER SYS INC COM
Equities	3100	143,747.00	RYLAND GROUP INC COM
Equities	4689	217,428.93	RYLAND GROUP INC COM
Equities	4272	226,885.92	RYMAN HOSPITALITY PPTYS INC COM
Equities	3260	173,138.60	RYMAN HOSPITALITY PPTYS INC COM
Equities	1300	38,467.00	S & T BANCORP INC COM STK
Equities	2772	82,023.48	S & T BANCORP INC COM STK
Equities	2400	44,664.00	S W BANCORP INC OKLA COM
Equities	36444	1,205,931.96	S.W. AIRL CO COM
Equities	92575	3,063,306.75	S.W. AIRL CO COM
Equities	52349	1,732,228.41	S.W. AIRL CO COM
Equities	22341	739,263.69	S.W. AIRL CO COM
Equities	32400	1,072,116.00	S.W. AIRL CO COM
Equities	114973	3,804,456.57	S.W. AIRL CO COM
Equities	2116	11,239.38	SABESP CIA SANEAME COM NPV
Equities	39400	2,047,303.04	SABMILLER PLC ORD USD0.10
Equities	22300	1,158,752.74	SABMILLER PLC ORD USD0.10
Equities	19200	997,670.52	SABMILLER PLC ORD USD0.10
Equities	7800	200,772.00	SABRA HEALTH CARE REIT INC COM
Equities	1300	33,462.00	SABRA HEALTH CARE REIT INC COM
Equities	5454	140,385.96	SABRA HEALTH CARE REIT INC COM
Equities	9140	217,532.00	SABRE CORP COM
Equities	993060	1.00	SAFEGUARD INTERNATIONAL FUND, LP
Equities	69	1,342.74	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW
Equities	85891	381,940.88	SAFESTORE HLDGS ORD GBP0.01
Equities	1000	57,710.00	SAFETY INS GROUP INC COM
Equities	765	44,148.15	SAFETY INS GROUP INC COM
Equities	16200	16,441.38	SAFEWAY CASA LEY CVR COMMON STOCK
Equities	16200	790.56	SAFEWAY PDC LLV CVR COMMON STOCK
Equities	26896	1,821,725.81	SAFRAN SA EURO.20
Equities	10700	724,734.76	SAFRAN SA EURO.20
Equities	10530	713,220.28	SAFRAN SA EURO.20
Equities	34680	2,348,953.42	SAFRAN SA EURO.20
Equities	18300	1,239,499.64	SAFRAN SA EURO.20
Equities	7315	495,461.19	SAFRAN SA EURO.20
Equities	1250	47,312.50	SAGA COMMUNICATIONS INC CL A NEW CL A NEW
Equities	1036	75,628.00	SAGE THERAPEUTICS INC COM
Equities	1466	35,638.46	SAGENT PHARMACEUTICALS INC COM STK
Equities	1542	60,585.18	SAIA INC COM STK
Equities	308935	1,288,992.04	SAINSBURY(J) ORD GBP0.28571428
Equities	3700	23,421.00	SALEM MEDIA GROUP INC COM STK
Equities	11285	785,774.55	SALESFORCE COM INC COM STK
Equities	29280	2,038,766.40	SALESFORCE COM INC COM STK
Equities	46967	3,270,312.21	SALESFORCE COM INC COM STK
Equities	23900	1,664,157.00	SALESFORCE COM INC COM STK
Equities	10935	345,327.30	SALLY BEAUTY HLDGS INC COM STK
Equities	4100	129,478.00	SALLY BEAUTY HLDGS INC COM STK
Equities	27750	876,345.00	SALLY BEAUTY HLDGS INC COM STK
Equities	9499	299,978.42	SALLY BEAUTY HLDGS INC COM STK
Equities	7347	262,444.05	SALZGITTER AG ORD NPV

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	27900	1,313,391.16	SAMPO PLC SER'A'NPV
Equities	163800	566,244.65	SAMSONITE INTL SA
Equities	808800	2,795,962.62	SAMSONITE INTL SA
Equities	608	691,150.66	SAMSUNG ELECTRONIC KRW5000
Equities	1098	1,248,163.52	SAMSUNG ELECTRONIC KRW5000
Equities	5388	52,802.40	SANCHEZ ENERGY CORP COM
Equities	1600	120,256.00	SANDERSON FARMS INC COM
Equities	7233	543,632.28	SANDERSON FARMS INC COM
Equities	1976	148,516.16	SANDERSON FARMS INC COM
Equities	11000	640,420.00	SANDISK CORP COM
Equities	16482	959,582.04	SANDISK CORP COM
Equities	3800	221,236.00	SANDISK CORP COM
Equities	20686	18,141.62	SANDRIDGE ENERGY INC COM
Equities	29781	26,117.93	SANDRIDGE ENERGY INC COM
Equities	0	-	SANDS CHINA LTD USD0.01
Equities	31072	343,205.64	SANDVIK AB NPV
Equities	131034	1,447,335.47	SANDVIK AB NPV
Equities	1000	27,980.00	SANDY SPRING BANCORP INC CMT-COM
Equities	1221	34,163.58	SANDY SPRING BANCORP INC CMT-COM
Equities	1100	57,090.00	SANFILIPPO JOHN B & SON INC COM
Equities	100	1,109.00	SANGAMO BIOSCIENCES INC COM STK
Equities	5100	56,559.00	SANGAMO BIOSCIENCES INC COM STK
Equities	8913	86,023.40	SAN-IN GODO BANK NPV
Equities	18565	657,698.48	SANKYO CO LTD NPV
Equities	208200	1,137,936.44	SANLAM ZAR0.01
Equities	4100	82,656.00	SANMINA CORP COM
Equities	4991	100,618.56	SANMINA CORP COM
Equities	37034	3,641,072.22	SANOFI EUR2
Equities	88017	8,653,568.44	SANOFI EUR2
Equities	6320	621,363.52	SANOFI EUR2
Equities	7394	726,955.99	SANOFI EUR2
Equities	6963	684,581.35	SANOFI EUR2
Equities	25600	2,516,915.51	SANOFI EUR2
Equities	22979	2,259,226.62	SANOFI EUR2
Equities	7329	720,565.38	SANOFI EUR2
Equities	77240	1,975,026.80	SANTANDER CONSUMER USA HLDGS INC COM
Equities	7653	195,687.21	SANTANDER CONSUMER USA HLDGS INC COM
Equities	13000	332,410.00	SANTANDER CONSUMER USA HLDGS INC COM
Equities	234635	1,412,065.78	SANTOS LIMITED NPV
Equities	658600	5,549,108.00	SANWA HOLDINGS NPV
Equities	83271	5,808,062.55	SAP SE
Equities	42829	2,987,276.62	SAP SE
Equities	6000	418,493.54	SAP SE
Equities	7155	499,053.54	SAP SE
Equities	13400	934,635.57	SAP SE
Equities	14500	1,018,335.00	SAP SE-SPONSORED ADR
Equities	11894	123,459.72	SAPIENS INTERNATIONAL CORP NV NLG1
Equities	90000	334,654.52	SAPPORO HOLDINGS LTD JPY50
Equities	20983	37,219.79	SARAS RAFFINERIE NPV
Equities	800	24,344.00	SAREPTA THERAPEUTICS INC COM
Equities	3610	109,852.30	SAREPTA THERAPEUTICS INC COM
Equities	20200	748,903.22	SASOL NPV
Equities	900	44,271.00	SAUL CTRS INC COM
Equities	841	41,368.79	SAUL CTRS INC COM
Equities	6535	751,328.95	SBA COMMUNICATIONS CORP CL A COM
Equities	6370	732,358.90	SBA COMMUNICATIONS CORP CL A COM
Equities	10050	1,155,448.50	SBA COMMUNICATIONS CORP CL A COM
Equities	1000	4.20	SCAN OPTICS INC COM
Equities	2300	116,495.00	SCANA CORP NEW COM
Equities	10552	534,458.80	SCANA CORP NEW COM
Equities	2200	83,732.00	SCANSOURCE INC COM
Equities	33624	1,279,729.44	SCANSOURCE INC COM
Equities	2236	85,102.16	SCANSOURCE INC COM
Equities	1551607	4,472,119.19	SCENTRE GROUP
Equities	111863	322,417.13	SCENTRE GROUP
Equities	45700	3,938,883.00	SCHLUMBERGER LTD COM COM
Equities	98254	8,468,512.26	SCHLUMBERGER LTD COM COM
Equities	1300	22,711.00	SCHNITZER STL INDS INC CL A
Equities	1803	31,498.41	SCHNITZER STL INDS INC CL A
Equities	1700	75,021.00	SCHOLASTIC CORP COM
Equities	1429	63,061.77	SCHOLASTIC CORP COM
Equities	21252	1,061,515.09	SCHRODERS VTG SHS GBP1
Equities	2200	96,184.00	SCHULMAN A INC COM
Equities	2448	107,026.56	SCHULMAN A INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12820	418,573.00	SCHWAB CHARLES CORP COM NEW
Equities	75352	2,460,242.80	SCHWAB CHARLES CORP COM NEW
Equities	89677	2,927,954.05	SCHWAB CHARLES CORP COM NEW
Equities	2200	87,736.00	SCHWEITZER-MAUDUIT INTL INC COM
Equities	2638	105,203.44	SCHWEITZER-MAUDUIT INTL INC COM
Equities	2779	27,289.78	SCICLONE PHARMACEUTICALS INC DEL COM
Equities	2809	148,455.65	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	2657	140,422.45	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	3893	205,745.05	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	4400	68,376.00	SCIENTIFIC GAMES CORP
Equities	5532	85,967.28	SCIENTIFIC GAMES CORP
Equities	1713	25,369.53	SCIQUEST INC NEW COM
Equities	46325	1,633,366.71	SCOR SE EUR7.876972
Equities	11677	411,717.72	SCOR SE EUR7.876972
Equities	37002	1,304,648.35	SCOR SE EUR7.876972
Equities	37000	1,304,577.84	SCOR SE EUR7.876972
Equities	124420	202,804.60	SCORPIO BULKERS USD0.01
Equities	2300	136,183.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	21000	1,243,410.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	3669	217,241.49	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	9346	213,556.10	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	3011	68,801.35	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	3633	83,014.05	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	4100	268,017.00	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	7426	485,437.62	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	20	71,980.00	SEABOARD CORP DEL COM
Equities	30	107,970.00	SEABOARD CORP DEL COM
Equities	460	3,224.60	SEACHANGE INTL INC COM
Equities	7999	126,384.20	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	320	5,056.00	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	660	10,428.00	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	1980	140,461.20	SEACOR HLDGS INC COM
Equities	1490	105,700.60	SEACOR HLDGS INC COM
Equities	25225	1,198,187.50	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	22400	1,064,000.00	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	7400	380,212.00	SEALED AIR CORP NEW COM STK
Equities	69567	3,574,352.46	SEALED AIR CORP NEW COM STK
Equities	15781	810,827.78	SEALED AIR CORP NEW COM STK
Equities	5100	136,170.00	SEARS HLDGS CORP COM
Equities	4172	111,392.40	SEARS HLDGS CORP COM
Equities	7100	343,640.00	SEATTLE GENETICS INC COM
Equities	8508	411,787.20	SEATTLE GENETICS INC COM
Equities	6031	111,211.64	SEAWORLD ENTMT INC COM
Equities	71895	776,934.45	SEEK LIMITED NPV
Equities	15720	770,751.60	SEI INVTS CO COM
Equities	9100	446,173.00	SEI INVTS CO COM
Equities	9340	457,940.20	SEI INVTS CO COM
Equities	32067	1,572,245.01	SEI INVTS CO COM
Equities	39400	699,034.85	SEIKO EPSON CORP NPV
Equities	43200	766,454.46	SEIKO EPSON CORP NPV
Equities	11800	209,355.62	SEIKO EPSON CORP NPV
Equities	38400	681,292.85	SEIKO EPSON CORP NPV
Equities	21100	335,213.50	SEKISUI HOUSE NPV
Equities	2600	78,182.00	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	5276	158,649.32	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	5123	154,048.61	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	3187	65,779.68	SELECT INCOME REIT COM SH BEN INT COM SHBEN INT
Equities	6128	99,273.60	SELECT MED HLDGS CORP COM
Equities	167	876.75	SELECTICA INC DEL COM NEW COM NEW
Equities	3700	103,785.00	SELECTIVE INS GROUP INC COM
Equities	4619	129,562.95	SELECTIVE INS GROUP INC COM
Equities	1451900	4,194,497.59	SEMBCORP INDUSTRIE NPV
Equities	4000	317,920.00	SEMGROUP CORP CL A CL A
Equities	3427	272,377.96	SEMGROUP CORP CL A CL A
Equities	10700	1,058,658.00	SEMPRA ENERGY INC COM STK
Equities	18023	1,783,195.62	SEMPRA ENERGY INC COM STK
Equities	4500	89,325.00	SEMTECH CORP COM
Equities	5639	111,934.15	SEMTECH CORP COM
Equities	800	22,216.00	SENECA FOODS CORP NEW CL A
Equities	11300	198,315.00	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	16305	286,152.75	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	7782	41,711.52	SENOYX INC COM USD0.001
Equities	27800	1,466,172.00	SENSATA TECHNOLOGIES HLDG NV
Equities	13250	698,805.00	SENSATA TECHNOLOGIES HLDG NV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12545	661,623.30	SENSATA TECHNOLOGIES HLDG NV
Equities	18900	996,786.00	SENSATA TECHNOLOGIES HLDG NV
Equities	5015	342,725.10	SENSIENT TECHNOLOGIES CORP COM
Equities	2200	150,348.00	SENSIENT TECHNOLOGIES CORP COM
Equities	3076	210,213.84	SENSIENT TECHNOLOGIES CORP COM
Equities	6900	20,976.00	SEQUENOM INC COM NEW STK
Equities	11859	36,051.36	SEQUENOM INC COM NEW STK
Equities	16900	497,367.00	SERVICE CORP INTL COM
Equities	15111	444,716.73	SERVICE CORP INTL COM
Equities	8639	312,472.63	SERVICEMASTER GLOBAL HLDGS INC COM
Equities	6630	492,675.30	SERVICENOW INC COM USD0.001
Equities	700	52,017.00	SERVICENOW INC COM USD0.001
Equities	10327	767,399.37	SERVICENOW INC COM USD0.001
Equities	11400	847,134.00	SERVICENOW INC COM USD0.001
Equities	2324	12,712.28	SERVICEMASTER GLOBAL HLDGS INC COM
Equities	28987	973,279.64	SES FDR EACH REP 1 'A' NPV
Equities	31000	1,332,570.59	SEVEN & I HOLDINGS NPV
Equities	41200	1,771,029.30	SEVEN & I HOLDINGS NPV
Equities	12600	541,625.46	SEVEN & I HOLDINGS NPV
Equities	199400	923,955.38	SEVEN BANK NPV
Equities	2961	12,702.69	SEVENTY SEVEN ENERGY INC COM STK
Equities	6606	28,339.74	SEVENTY SEVEN ENERGY INC COM STK
Equities	1907	65,276.61	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	2900	797,558.00	SHERWIN-WILLIAMS CO COM
Equities	4280	1,177,085.60	SHERWIN-WILLIAMS CO COM
Equities	5884	1,618,217.68	SHERWIN-WILLIAMS CO COM
Equities	3703	1,018,399.06	SHERWIN-WILLIAMS CO COM
Equities	15961	86,088.83	SHIGA BANK NPV
Equities	479	6,203.05	SHILOH INDS INC COM
Equities	15100	937,726.47	SHIN-ETSU CHEMICAL NPV
Equities	594000	1,199,019.33	SHINSEI BANK NPV
Equities	18000	697,993.71	SHIONOGI & CO LTD NPV
Equities	5800	224,909.08	SHIONOGI & CO LTD NPV
Equities	19200	744,526.62	SHIONOGI & CO LTD NPV
Equities	2510	40,963.20	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	4900	1,183,301.00	SHIRE PLC ADR
Equities	44001	3,525,758.86	SHIRE PLC ORD GBP0.05
Equities	4793	384,058.59	SHIRE PLC ORD GBP0.05
Equities	43000	3,445,549.67	SHIRE PLC ORD GBP0.05
Equities	6809	545,598.78	SHIRE PLC ORD GBP0.05
Equities	1500	43,290.00	SHOE CARNIVAL INC COM
Equities	1188	34,285.68	SHOE CARNIVAL INC COM
Equities	1650	15,559.50	SHORE BANCSHARES INC COM
Equities	5858	39,717.24	SHORETEL INC COM
Equities	3698	25,072.44	SHORETEL INC COM
Equities	31800	278,069.71	SHOWA SHELL SEKIYU KK NPV
Equities	104700	915,531.40	SHOWA SHELL SEKIYU KK NPV
Equities	0	-	SHOWA SHELL SEKIYU KK NPV
Equities	2300	109,963.00	SHUTTERFLY INC COM
Equities	3339	159,637.59	SHUTTERFLY INC COM
Equities	16	938.24	SHUTTERSTOCK INC COM
Equities	1922	112,706.08	SHUTTERSTOCK INC COM
Equities	5620	565,754.01	SIEMENS AG NPV(REGD)
Equities	18550	1,867,390.92	SIEMENS AG NPV(REGD)
Equities	7100	714,742.62	SIEMENS AG NPV(REGD)
Equities	3532664	316,889.00	SIERRA VENTURES VII, LP
Equities	700	10,430.00	SIFCO INDS INC COM STK
Equities	2000	23,860.00	SIGMA DESIGNS INC COM
Equities	243	2,898.99	SIGMA DESIGNS INC COM
Equities	22600	269,618.00	SIGMA DESIGNS INC COM
Equities	6300	877,905.00	SIGMA-ALDRICH CORP COM
Equities	8783	1,223,911.05	SIGMA-ALDRICH CORP COM
Equities	27	245.70	SIGMATRON INTL INC COM
Equities	1700	248,863.00	SIGNATURE BK NY N Y COM
Equities	4244	621,279.16	SIGNATURE BK NY N Y COM
Equities	8990	1,152,877.60	SIGNET JEWELERS LTD ORD USD0.18
Equities	3200	410,368.00	SIGNET JEWELERS LTD ORD USD0.18
Equities	6231	799,063.44	SIGNET JEWELERS LTD ORD USD0.18
Equities	866000	492,619.85	SIHUAN PHARM HLDG COMSTK
Equities	297	1,048,104.44	SIKA AG CHF45(BR)
Equities	3400	179,384.00	SILGAN HLDGS INC COM
Equities	2588	136,542.88	SILGAN HLDGS INC COM
Equities	1300	26.00	SILICON GRAPHICS INC COM NEW STK
Equities	3400	21,998.00	SILICON GRAPHICS INTL CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2991	161,543.91	SILICON LABORATORIES INC COM
Equities	9020	487,170.20	SILICON LABORATORIES INC COM
Equities	2790	150,687.90	SILICON LABORATORIES INC COM
Equities	3744	202,213.44	SILICON LABORATORIES INC COM
Equities	19900	776,040.33	SILTRONIC AG NPV
Equities	4388	71,480.52	SILVER BAY RLTY TR CORP COM
Equities	2100	98,028.00	SIMMONS 1ST NATL CORP CL A \$0.01 PAR
Equities	1185	55,315.80	SIMMONS 1ST NATL CORP CL A \$0.01 PAR
Equities	29758	5,148,729.16	SIMON PROPERTY GROUP INC COM
Equities	90821	15,713,849.42	SIMON PROPERTY GROUP INC COM
Equities	21741	3,761,627.82	SIMON PROPERTY GROUP INC COM
Equities	24291	4,202,828.82	SIMON PROPERTY GROUP INC COM
Equities	9836	1,701,824.72	SIMON PROPERTY GROUP INC COM
Equities	1900	64,600.00	SIMPSON MFG INC COM
Equities	2981	101,354.00	SIMPSON MFG INC COM
Equities	7337	204,775.67	SINCLAIR BROADCAST GROUP INC CL A
Equities	2300	64,193.00	SINCLAIR BROADCAST GROUP INC CL A
Equities	5896	164,557.36	SINCLAIR BROADCAST GROUP INC CL A
Equities	80400	640,692.16	SINGAPORE AIRLINES NPV
Equities	1836200	4,500,155.96	SINGAPORE TECHNOLOGIES ENGINEERING
Equities	1527000	4,774,355.74	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	358000	598,471.47	SINO LAND CO NPV
Equities	449000	750,596.90	SINO LAND CO NPV
Equities	44000	55,615.87	SINO-AMERICAN SILI TWD10
Equities	881033	215,924.14	SINOTRANS SHIPPING NPV
Equities	270900	1,010,457.00	SIRIUS XM HLDGS INC COM
Equities	198967	742,146.91	SIRIUS XM HLDGS INC COM
Equities	1600	160,672.00	SIRONA DENTAL SYS INC COM STK
Equities	4643	466,250.06	SIRONA DENTAL SYS INC COM STK
Equities	5200	233,220.00	SIX FLAGS ENTMT CORP NEW COM
Equities	6628	297,265.80	SIX FLAGS ENTMT CORP NEW COM
Equities	2409	17,103.90	SIZMEK INC COM
Equities	900	27,621.00	SJW CORP COM
Equities	1800	55,242.00	SJW CORP COM
Equities	29100	1,103,527.72	SK HYNIX INC
Equities	51570	658,803.25	SKAND ENSKILDA BKN SER'A'NPV
Equities	170340	2,176,081.95	SKAND ENSKILDA BKN SER'A'NPV
Equities	1500	164,685.00	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	2978	326,954.62	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	201423	3,284,987.24	SKY PLC
Equities	81100	1,322,651.66	SKY PLC
Equities	287	843.78	SKYLINE CORP COM
Equities	9125	137,240.00	SKYWEST INC COM
Equities	3200	48,128.00	SKYWEST INC COM
Equities	14679	220,772.16	SKYWEST INC COM
Equities	2467	37,103.68	SKYWEST INC COM
Equities	7500	780,750.00	SKYWORKS SOLUTIONS INC COM
Equities	14826	1,543,386.60	SKYWORKS SOLUTIONS INC COM
Equities	13842	1,521,097.38	SL GREEN RLTY CORP COM STK
Equities	20100	2,208,789.00	SL GREEN RLTY CORP COM STK
Equities	40800	4,483,512.00	SL GREEN RLTY CORP COM STK
Equities	8139	894,394.71	SL GREEN RLTY CORP COM STK
Equities	7659	841,647.51	SL GREEN RLTY CORP COM STK
Equities	3300	362,637.00	SL GREEN RLTY CORP COM STK
Equities	27900	275,373.00	SLM CORP COM
Equities	374728	3,698,565.36	SLM CORP COM
Equities	30921	305,190.27	SLM CORP COM
Equities	20343	938,219.16	SM ENERGY CO COM
Equities	4100	189,092.00	SM ENERGY CO COM
Equities	5836	269,156.32	SM ENERGY CO COM
Equities	397000	692,345.10	SMARTONE TELECOM HKD0.10
Equities	365	109,963.84	SMC CORP NPV
Equities	3800	1,144,829.00	SMC CORP NPV
Equities	3600	1,084,574.84	SMC CORP NPV
Equities	81887	1,383,136.72	SMITH & NEPHEW ORD USD0.20
Equities	4511	74,837.49	SMITH & WESSON HLDG CORP COM
Equities	3300	237,534.00	SMITH A O CORP COM
Equities	51810	3,729,283.80	SMITH A O CORP COM
Equities	14275	1,027,514.50	SMITH A O CORP COM
Equities	5543	398,985.14	SMITH A O CORP COM
Equities	7200	518,256.00	SMITH A O CORP COM
Equities	3200	3,680.00	SMITH MICRO SOFTWARE INC COM STK
Equities	37100	658,739.53	SMITHS GROUP ORD GBPO.375
Equities	4090	443,396.90	SMUCKER J M CO COM NEW COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7426	805,052.66	SMUCKER J M CO COM NEW COM NEW
Equities	25895	708,033.24	SMURFIT KAPPA GROUP PLC ORD EURO.001
Equities	32500	888,630.25	SMURFIT KAPPA GROUP PLC ORD EURO.001
Equities	55000	261,547.32	SNAM NPV
Equities	2590	412,457.50	SNAP-ON INC COM
Equities	29723	4,733,387.75	SNAP-ON INC COM
Equities	23400	3,726,450.00	SNAP-ON INC COM
Equities	4644	739,557.00	SNAP-ON INC COM
Equities	20047	3,192,484.75	SNAP-ON INC COM
Equities	3400	109,718.00	SNYDERS-LANCE INC COM
Equities	37040	1,195,280.80	SNYDERS-LANCE INC COM
Equities	3527	113,816.29	SNYDERS-LANCE INC COM
Equities	47475	2,214,782.62	SOCIETE GENERALE EUR1.25
Equities	54443	2,539,850.66	SOCIETE GENERALE EUR1.25
Equities	10850	506,169.38	SOCIETE GENERALE EUR1.25
Equities	545048	1,184,090.84	SODA SANAYII TRY1
Equities	7500	711,806.70	SODEXHO EUR4
Equities	40800	2,403,687.33	SOFTBANK GROUP CORP
Equities	67500	3,976,688.60	SOFTBANK GROUP CORP
Equities	20500	1,207,735.05	SOFTBANK GROUP CORP
Equities	1	1.00	SOFTBANK TECHNOLOGY VENTURES V, LP
Equities	4399	235,566.45	SOLARCITY CORP COM
Equities	4400	202,972.00	SOLARWINDS INC COM
Equities	5654	260,819.02	SOLARWINDS INC COM
Equities	2227	6,992.78	SOLAZYME INC COM
Equities	3158	140,720.48	SOLERA HLDGS INC COM
Equities	4270	190,271.20	SOLERA HLDGS INC COM
Equities	6149	273,999.44	SOLERA HLDGS INC COM
Equities	1500	35,745.00	SONIC AUTOMOTIVE INC CL A
Equities	61723	1,470,859.09	SONIC AUTOMOTIVE INC CL A
Equities	2306	54,951.98	SONIC AUTOMOTIVE INC CL A
Equities	4200	120,960.00	SONIC CORP COM
Equities	3054	87,955.20	SONIC CORP COM
Equities	440	2,961.20	SONIC FDRY INC COM NEW COM NEW
Equities	50900	836,031.57	SONIC HEALTHCARE NPV
Equities	5800	248,588.00	SONOCO PROD CO COM
Equities	20407	874,644.02	SONOCO PROD CO COM
Equities	7763	332,722.18	SONOCO PROD CO COM
Equities	21204	146,731.68	SONUS NETWORKS INC COM NEW COM NEW
Equities	4449	30,787.08	SONUS NETWORKS INC COM NEW COM NEW
Equities	9100	817,728.13	SOPRA STERIA GROUP
Equities	5038275	181,432.00	SORENSEN CAPITAL PARTNERS, LP
Equities	3200	144,768.00	SOTHEBYS HLDGS INC CL A (DE)
Equities	4372	197,789.28	SOTHEBYS HLDGS INC CL A (DE)
Equities	4062	100,453.26	SOUTH JERSEY INDS INC COM
Equities	4000	98,920.00	SOUTH JERSEY INDS INC COM
Equities	5428	134,234.44	SOUTH JERSEY INDS INC COM
Equities	200	15,198.00	SOUTH ST CORP COM
Equities	1825	138,681.75	SOUTH ST CORP COM
Equities	57480	2,408,412.00	SOUTHERN CO COM STK
Equities	71522	2,996,771.80	SOUTHERN CO COM STK
Equities	800	15,080.00	SOUTHERN MO BANCORP INC COM
Equities	142300	4,185,043.00	SOUTHN COPPER CORP DEL COM
Equities	8543	251,249.63	SOUTHN COPPER CORP DEL COM
Equities	2036	59,512.28	SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM
Equities	2100	111,741.00	SOUTHWEST GAS CORP COM
Equities	3788	201,559.48	SOUTHWEST GAS CORP COM
Equities	22980	522,335.40	SOUTHWESTERN ENERGY CO COM
Equities	29596	672,717.08	SOUTHWESTERN ENERGY CO COM
Equities	1400	121,674.00	SOVRAN SELF STORAGE INC COM
Equities	2799	243,261.09	SOVRAN SELF STORAGE INC COM
Equities	2000	52,220.00	SP PLUS CORP COM
Equities	2065	53,917.15	SP PLUS CORP COM
Equities	500	9,210.00	SPAN AMER MED SYS INC COM
Equities	91	614.25	SPANISH BROADCASTING SYS INC CL A NEW
Equities	800	1,040.00	SPAR GROUP INC COM
Equities	55000	103,964.22	SPARK NEW ZEALAND LTD COM
Equities	182000	344,027.06	SPARK NEW ZEALAND LTD COM
Equities	1048	63,162.96	SPARK THERAPEUTICS INC COM
Equities	2850	13,053.00	SPARTAN MTRS INC COM
Equities	7550	34,579.00	SPARTAN MTRS INC COM
Equities	4480	145,779.20	SPARTANNASH CO COM NPV
Equities	26765	870,933.10	SPARTANNASH CO COM NPV
Equities	2700	87,858.00	SPARTANNASH CO COM NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1980	54,093.60	SPARTON CORP COM STK
Equities	3167449	1,313,072.00	SPC PARTNER III, LP
Equities	4295	884,125.75	SPDR S&P 500 ETF TRUST
Equities	43600	1,421,360.00	SPECTRA ENERGY CORP COM STK
Equities	51652	1,683,855.20	SPECTRA ENERGY CORP COM STK
Equities	17836	581,453.60	SPECTRA ENERGY CORP COM STK
Equities	3200	73,632.00	SPECTRANETICS CORP COM
Equities	4871	112,081.71	SPECTRANETICS CORP COM
Equities	2196	223,970.04	SPECTRUM BRANDS HLDGS INC COM STK
Equities	1	1.00	SPECTRUM EQUITY INVESTORS IV, LP
Equities	3300	22,572.00	SPECTRUM PHARMACEUTICALS INC COM
Equities	5770	39,466.80	SPECTRUM PHARMACEUTICALS INC COM
Equities	4200	1,176.00	SPEED COMM INC COM
Equities	1600	36,240.00	SPEEDWAY MOTORSPORTS INC COM
Equities	2500	56,625.00	SPEEDWAY MOTORSPORTS INC COM
Equities	11	5.28	SPHERIX INC COM
Equities	4200	231,462.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	10114	557,382.54	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	4200	231,462.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	5328	330,868.80	SPIRIT AIRLS INC COM
Equities	101700	983,439.00	SPIRIT RLTY CAP INC NEW COM
Equities	32577	315,019.59	SPIRIT RLTY CAP INC NEW COM
Equities	9390	653,731.80	SPLUNK INC COMSTK COM USD0.001
Equities	800	55,696.00	SPLUNK INC COMSTK COM USD0.001
Equities	9520	662,782.40	SPLUNK INC COMSTK COM USD0.001
Equities	2500	42,100.00	SPOK HLDGS INC COM
Equities	3851	176,799.41	SPRINGLEAF HLDGS INC COM
Equities	66708	304,188.48	SPRINT CORP COM SER 1 COM SER 1
Equities	630489	18,487.00	SPROUT CAPITAL IX, LP
Equities	20364	1.00	SPROUT CAPITAL VII, LP
Equities	1	1.00	SPROUT CAPITAL VIII, LP
Equities	10115	272,902.70	SPROUTS FMRS MKT INC COM
Equities	15750	1,036,350.00	SPS COMM INC COM
Equities	1356	89,224.80	SPS COMM INC COM
Equities	2790	201,968.10	SPX CORP COM
Equities	3403	246,343.17	SPX CORP COM
Equities	20025	1,251,562.50	SS&C TECHNOLOGIES HLDGS INC COM
Equities	5192	324,500.00	SS&C TECHNOLOGIES HLDGS INC COM
Equities	1100	26,345.00	ST AUTO FINL CORP COM
Equities	2264	54,222.80	ST AUTO FINL CORP COM
Equities	106547	1,518,152.13	ST JAMES'S PLACE ORD GBP0.15
Equities	6000	93,180.00	ST JOE CO COM
Equities	8189	127,175.17	ST JOE CO COM
Equities	15600	1,139,892.00	ST JUDE MED INC COM
Equities	21759	1,589,930.13	ST JUDE MED INC COM
Equities	3700	270,359.00	ST JUDE MED INC COM
Equities	3300	31,878.00	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	8628	172,560.00	STAG INDL INC COM
Equities	6916	138,320.00	STAG INDL INC COM
Equities	2200	38,566.00	STAGE STORES INC COM NEW COM NEW
Equities	2610	45,753.30	STAGE STORES INC COM NEW COM NEW
Equities	17175	1,263,564.75	STAMPS COM INC COM NEW
Equities	764	56,207.48	STAMPS COM INC COM NEW
Equities	2900	219,269.00	STANCORP FINL GROUP INC COM
Equities	22890	1,730,712.90	STANCORP FINL GROUP INC COM
Equities	2846	215,186.06	STANCORP FINL GROUP INC COM
Equities	69970	1,121,326.09	STANDARD CHARTERED PLC SHS
Equities	61122	979,529.71	STANDARD CHARTERED PLC SHS
Equities	1202	42,214.24	STANDARD MTR PRODS INC COM
Equities	500	15.05	STANDARD REGISTER CO COM NEW
Equities	1900	151,867.00	STANDEX INTL CORP COM
Equities	13255	1,059,472.15	STANDEX INTL CORP COM
Equities	1027	82,088.11	STANDEX INTL CORP COM
Equities	33350	3,509,754.00	STANLEY BLACK & DECKER INC COM
Equities	7747	815,294.28	STANLEY BLACK & DECKER INC COM
Equities	12329	1,297,503.96	STANLEY BLACK & DECKER INC COM
Equities	3700	389,388.00	STANLEY BLACK & DECKER INC COM
Equities	4	11.88	STANLEY FURNITURE CO INC COM NEW COM NEW
Equities	45800	701,198.00	STAPLES INC COM
Equities	47928	733,777.68	STAPLES INC COM
Equities	248172	3,799,513.32	STAPLES INC COM
Equities	43000	2,305,445.00	STARBUCKS CORP COM
Equities	15380	824,598.70	STARBUCKS CORP COM
Equities	81000	4,342,815.00	STARBUCKS CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	116192	6,229,634.08	STARBUCKS CORP COM
Equities	31200	1,672,788.00	STARBUCKS CORP COM
Equities	69670	3,735,357.05	STARBUCKS CORP COM
Equities	37300	1,999,839.50	STARBUCKS CORP COM
Equities	1000	15,000.00	STARRETT L S CO CL A
Equities	2800	16,520.00	STARTEK INC COM
Equities	8600	697,374.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	13283	1,077,118.47	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	6600	142,362.00	STARWOOD PROPERTY TRUST INC COM REIT
Equities	17552	378,596.64	STARWOOD PROPERTY TRUST INC COM REIT
Equities	1320	31,363.20	STARWOOD WAYPOINT RESDNTL TR COM SHS COMSHS
Equities	3519	83,611.44	STARWOOD WAYPOINT RESDNTL TR COM SHS COMSHS
Equities	5703	255,038.16	STARZ LIBERTY SER A COMMON STOCK
Equities	5842	261,254.24	STARZ LIBERTY SER A COMMON STOCK
Equities	22335	923,552.25	STATE BANK OF INDIA GDR-EACH REPR 10 EQT SHS INR1(REG S)
Equities	11763	255,257.10	STATE BK FINL CORP COM
Equities	3717	80,658.90	STATE BK FINL CORP COM
Equities	25000	1,925,000.00	STATE STR CORP COM
Equities	81600	6,283,200.00	STATE STR CORP COM
Equities	23084	1,777,468.00	STATE STR CORP COM
Equities	31994	2,463,538.00	STATE STR CORP COM
Equities	20900	1,609,300.00	STATE STR CORP COM
Equities	27800	2,140,600.00	STATE STR CORP COM
Equities	80317	1,430,239.81	STATOIL ASA
Equities	139875	1,246,286.25	STD PAC CORP NEW COM
Equities	14164	126,201.24	STD PAC CORP NEW COM
Equities	13600	281,724.00	STEEL DYNAMICS INC COM
Equities	17414	360,731.01	STEEL DYNAMICS INC COM
Equities	15400	319,011.00	STEEL DYNAMICS INC COM
Equities	4000	75,640.00	STEELCASE INC CL A COM
Equities	6773	128,077.43	STEELCASE INC CL A COM
Equities	2000	20,940.00	STEIN MART INC COM
Equities	1191	12,469.77	STEIN MART INC COM
Equities	1700	91,426.00	STEINER LEISURE LTD COM STK USD0.01
Equities	1112	59,803.36	STEINER LEISURE LTD COM STK USD0.01
Equities	2690	1,453.94	STEMCELLS INC COM NEW
Equities	11738	138,156.26	STEMLINE THERAPEUTICS INC COM
Equities	2972	160,814.92	STEPAN CO COM
Equities	1000	54,110.00	STEPAN CO COM
Equities	1600	86,576.00	STEPAN CO COM
Equities	600	32,466.00	STEPAN CO COM
Equities	290	417.60	STEREOTAXIS INC COM NEW
Equities	4000	535,640.00	STERICYCLE INC COM
Equities	14725	1,971,824.75	STERICYCLE INC COM
Equities	6305	844,302.55	STERICYCLE INC COM
Equities	4390	282,891.60	STERIS CORP COM
Equities	5055	325,744.20	STERIS CORP COM
Equities	7035	103,414.50	STERLING BANCORP DEL COM
Equities	4271	62,783.70	STERLING BANCORP DEL COM
Equities	747	2,988.00	STERLING CONSTR INC COM
Equities	7067382	5,495,414.00	STERLING INVESTMENT PARTNERS II, LP
Equities	1700	67,660.00	STEWART INFORMATION SVCS CORP COM
Equities	28324	1,127,295.20	STEWART INFORMATION SVCS CORP COM
Equities	1071	42,625.80	STEWART INFORMATION SVCS CORP COM
Equities	3988	230,267.12	STIFEL FINL CORP COM
Equities	17092	986,892.08	STIFEL FINL CORP COM
Equities	36773	2,123,273.02	STIFEL FINL CORP COM
Equities	19070	1,101,101.80	STIFEL FINL CORP COM
Equities	5102	294,589.48	STIFEL FINL CORP COM
Equities	7200	83,448.00	STILLWATER MNG CO COM
Equities	10719	124,233.21	STILLWATER MNG CO COM
Equities	2100	79,359.00	STK YARDS BANCORP INC COM NPV
Equities	2100	79,359.00	STK YARDS BANCORP INC COM NPV
Equities	20490	167,914.35	STMICROELECTRONICS EUR1.04
Equities	281240	886,260.35	STOCKLAND NPV (STAPLED)
Equities	2663	33,527.17	STONE ENERGY CORP COM
Equities	51455	647,818.45	STONE ENERGY CORP COM
Equities	4553	57,322.27	STONE ENERGY CORP COM
Equities	4089	41,176.23	STONEGATE MTG CORP COM
Equities	4000	46,840.00	STONERIDGE INC COM
Equities	1697	19,871.87	STONERIDGE INC COM
Equities	3576	71,877.60	STORE CAPITAL CORPORATION COM USD0.01
Equities	1558620	1,979,426.00	STORM VENTURES FUND III, LP
Equities	2100	2,499.00	STR HLDGS INC COM NEW COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1546	1,839.74	STR HLDGS INC COM NEW COM NEW
Equities	750	24,592.50	STRAIGHT PATH COMMUNICATIONS INC CL B CLB
Equities	71100	861,732.00	STRATEGIC HOTELS & RESORTS INC COM
Equities	171700	2,081,004.00	STRATEGIC HOTELS & RESORTS INC COM
Equities	21159	256,447.08	STRATEGIC HOTELS & RESORTS INC COM
Equities	13500	163,620.00	STRATEGIC HOTELS & RESORTS INC COM
Equities	21499	260,567.88	STRATEGIC HOTELS & RESORTS INC COM
Equities	79	5,427.30	STRATTEC SEC CORP COM
Equities	700	30,170.00	STRAYER ED INC COM
Equities	954	41,117.40	STRAYER ED INC COM
Equities	1200	3,360.00	STREAMLINE HEALTH SOLUTIONS INC COM STK
Equities	28100	2,685,517.00	STRYKER CORP
Equities	19740	1,886,551.80	STRYKER CORP
Equities	19670	1,879,861.90	STRYKER CORP
Equities	23077	2,205,468.89	STRYKER CORP
Equities	12318	1,177,231.26	STRYKER CORP
Equities	1440	82,728.00	STURM RUGER & CO INC COM
Equities	26875	262,174.29	SUBSEA 7 SA USD2
Equities	14581	242,473.81	SUEDZUCKER AG NPV
Equities	41808	777,228.60	SUEZ ENVIRONNEMENT EUR4
Equities	32060	596,009.11	SUEZ ENVIRONNEMENT EUR4
Equities	2300	59,018.00	SUFFOLK BANCORP COM
Equities	84400	1,057,370.98	SUMCO CORPORATION NPV
Equities	211000	1,269,121.07	SUMITOMO CHEMICAL CO. LTD NPV
Equities	36900	572,053.28	SUMITOMO ELECTRIC NPV
Equities	30600	1,365,140.36	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	48400	2,159,241.61	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	40500	1,806,803.42	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	11800	526,426.67	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	251000	1,149,925.22	SUMITOMO MITSUI TRUST HOLDINGS INC
Equities	241900	1,108,234.71	SUMITOMO MITSUI TRUST HOLDINGS INC
Equities	53698	1,884,136.50	SUMITOMO REALTY & DEVELOPMENT NPV
Equities	47400	734,832.67	SUMITOMO RUBBER NPV
Equities	207300	3,213,730.23	SUMITOMO RUBBER NPV
Equities	431071	23,003.00	SUMMIT ACCELERATOR FUND, LP
Equities	6414	83,446.14	SUMMIT HOTEL PROPERTIES INC COM
Equities	2992	76,296.00	SUMMIT MATLS INC CL A CL A
Equities	4289800	5,053,929.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP
Equities	5459629	6,158,876.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP
Equities	918870	1,183,312.00	SUMMIT PARTNERS VENTURE CAP FD II-B, LP
Equities	611226	769,402.00	SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP
Equities	1714826	1,372,855.00	SUMMIT SUBORDINATED DEBT FUND III-B, LP
Equities	1	1.00	SUMMIT VENTURES III, LP
Equities	497966	7,876.00	SUMMIT VENTURES IV, LP
Equities	949210	7,333.00	SUMMIT VENTURES V, LP
Equities	3273887	1,001,813.00	SUMMIT VENTURES VI-A, LP
Equities	523	10,067.75	SUN BANCORP INC NEW JERSEY COM USD5.00(POST REV SPLIT)
Equities	3583656	1,431,969.00	SUN CAPITAL PARTNERS III QP, LP
Equities	2879610	2,636,030.00	SUN CAPITAL PARTNERS IV, LP
Equities	11500	711,045.00	SUN COMMUNITIES INC COM
Equities	25070	1,550,078.10	SUN COMMUNITIES INC COM
Equities	5961	368,568.63	SUN COMMUNITIES INC COM
Equities	2100	129,843.00	SUN COMMUNITIES INC COM
Equities	4071	251,709.93	SUN COMMUNITIES INC COM
Equities	73000	1,182,681.83	SUN HUNG KAI PROP NPV
Equities	208000	3,369,833.15	SUN HUNG KAI PROP NPV
Equities	2475	94,322.25	SUN HYDRAULICS CORP COM
Equities	3037	115,740.07	SUN HYDRAULICS CORP COM
Equities	45000	1,503,063.80	SUN LIFE FINL INC COM NPV
Equities	30360	1,306,087.20	SUN TR BANKS INC COM
Equities	40927	1,760,679.54	SUN TR BANKS INC COM
Equities	20000	860,400.00	SUN TR BANKS INC COM
Equities	3973	51,649.00	SUNCOKE ENERGY INC COM USD0.01
Equities	6027	78,351.00	SUNCOKE ENERGY INC COM USD0.01
Equities	83000	2,286,995.87	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	100436	2,767,430.33	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	39400	406,698.53	SUNCORP GROUP LTD NPV
Equities	16070	480,653.70	SUNEDISON INC COM USD0.01
Equities	21819	652,606.29	SUNEDISON INC COM USD0.01
Equities	5800	100,166.00	SUNEDISON SEMICONDUCTOR LTD COM NPV
Equities	3209	55,419.43	SUNEDISON SEMICONDUCTOR LTD COM NPV
Equities	381000	830,552.53	SUNNY OPTICAL TECH HKD0.10
Equities	4400	125,004.00	SUNPOWER CORP COM
Equities	3301	93,781.41	SUNPOWER CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	47625	714,851.25	SUNSTONE HOTEL INVS INC NEW COM
Equities	116826	1,753,558.26	SUNSTONE HOTEL INVS INC NEW COM
Equities	4366	65,533.66	SUNSTONE HOTEL INVS INC NEW COM
Equities	16765	251,642.65	SUNSTONE HOTEL INVS INC NEW COM
Equities	286900	367,547.34	SUNTEC REAL ESTATE INVESTMENT TRUST REIT
Equities	8817	260,806.86	SUPER MICRO COMPUTER INC COM
Equities	2872	84,953.76	SUPER MICRO COMPUTER INC COM
Equities	13000	105,170.00	SUPER VALU INC COM
Equities	12429	100,550.61	SUPER VALU INC COM
Equities	105	110.25	SUPERCONDUCTOR TECHNOLOGIES INC COM PAR \$0.001 COM PAR \$0.001
Equities	17785	374,196.40	SUPERIOR ENERGY SVCS INC COM
Equities	46180	971,627.20	SUPERIOR ENERGY SVCS INC COM
Equities	12848	270,321.92	SUPERIOR ENERGY SVCS INC COM
Equities	2300	42,113.00	SUPERIOR INDS INTL INC COM
Equities	730	13,366.30	SUPERIOR INDS INTL INC COM
Equities	172	2,844.88	SUPERIOR UNIFORM GROUP INC COM
Equities	60825	1,032,808.50	SUPERNUS PHARMACEUTICALS INC COM STK
Equities	7900	11,139.00	SUPPORT COM INC COM
Equities	1493	12,795.01	SUPREME INDS INC CL A CL A
Equities	1450	55,651.00	SURGICAL CARE AFFILIATES INC COM
Equities	900	21,078.00	SURMODICS INC COM
Equities	2100	49,182.00	SURMODICS INC COM
Equities	139600	4,717,411.02	SUZUKI MOTOR CORP NPV
Equities	2300	331,154.00	SVB FINANCIAL GROUP COMMON STOCK
Equities	3929	565,697.42	SVB FINANCIAL GROUP COMMON STOCK
Equities	3550	511,129.00	SVB FINANCIAL GROUP COMMON STOCK
Equities	49606	1,260,252.46	SVENSKA CELLULOSA SER'B'NPV
Equities	15409	391,469.38	SVENSKA CELLULOSA SER'B'NPV
Equities	72000	1,049,954.81	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)
Equities	1326	516,608.64	SWATCH GROUP CHF2.25(BR)
Equities	61497	1,432,644.78	SWEDBANK AG SEK20 SER'A'
Equities	73649	1,715,739.89	SWEDBANK AG SEK20 SER'A'
Equities	7830	182,409.04	SWEDBANK AG SEK20 SER'A'
Equities	25830	601,740.16	SWEDBANK AG SEK20 SER'A'
Equities	149500	1,981,922.27	SWEDISH ORPHAN BIOVITRUM AB NPV
Equities	1500	3,045.00	SWIFT ENERGY CO COM
Equities	3336	6,772.08	SWIFT ENERGY CO COM
Equities	6315	143,161.05	SWIFT TRANSN CO CL A CL A COM STK
Equities	5600	126,952.00	SWIFT TRANSN CO CL A CL A COM STK
Equities	8176	185,349.92	SWIFT TRANSN CO CL A CL A COM STK
Equities	157800	503,776.18	SWIRE PROPERTIES LTD HKD1
Equities	1860	426,115.24	SWISS LIFE HOLDINGS AG
Equities	6090	1,395,183.78	SWISS LIFE HOLDINGS AG
Equities	9938	879,963.08	SWISS RE AG CHF0.10
Equities	3140	278,032.21	SWISS RE AG CHF0.10
Equities	10380	919,100.10	SWISS RE AG CHF0.10
Equities	4896	433,517.74	SWISS RE AG CHF0.10
Equities	2170	1,216,713.93	SWISSCOM AG CHF1(REGD)
Equities	2213	53,665.25	SYKES ENTERPRISES INC COM
Equities	3279	79,515.75	SYKES ENTERPRISES INC COM
Equities	51100	1,188,075.00	SYMANTEC CORP COM
Equities	27550	640,537.50	SYMANTEC CORP COM
Equities	52886	1,229,599.50	SYMANTEC CORP COM
Equities	60300	1,401,975.00	SYMANTEC CORP COM
Equities	92962	2,161,366.50	SYMANTEC CORP COM
Equities	7349	177,625.33	SYMETRA FINL CORP COM
Equities	4490	278,503.55	SYMRISE AG NPV (BR)
Equities	14000	868,385.23	SYMRISE AG NPV (BR)
Equities	3100	42,470.00	SYNALLOY CORP COM
Equities	2000	173,470.00	SYNAPTICS INC COM
Equities	2782	241,296.77	SYNAPTICS INC COM
Equities	700	32,011.00	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	2462	112,587.26	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	900	29,637.00	SYNCHRONY FINL COM
Equities	9024	297,160.32	SYNCHRONY FINL COM
Equities	19300	635,549.00	SYNCHRONY FINL COM
Equities	1329508	73,783.00	SYNDICATED COMMUNICATIONS VENT PTRS IV
Equities	1400	6,580.00	SYNERGETICS USA INC FORMERLY SYNERGETIC COM
Equities	4556	37,814.80	SYNERGY PHARMACEUTICALS INC FLA COM NEW
Equities	20502	234,337.86	SYNERGY RES CORP COM
Equities	8368	95,646.24	SYNERGY RES CORP COM
Equities	8466	3,442,384.04	SYNGENTA CHF0.10 (REGD)
Equities	15100	6,139,853.41	SYNGENTA CHF0.10 (REGD)
Equities	3392	248,260.48	SYNNEX CORP COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	1400	102,466.00	SYNNEX CORP COM STK	
Equities	2302	168,483.38	SYNNEX CORP COM STK	
Equities	8700	440,655.00	SYNOPSIS INC COM	
Equities	33858	1,714,907.70	SYNOPSIS INC COM	
Equities	11727	593,972.55	SYNOPSIS INC COM	
Equities	35725	1,809,471.25	SYNOPSIS INC COM	
Equities	13685	421,771.70	SYNOVUS FINL CORP COM NEW COM NEW	
Equities	2400	73,968.00	SYNOVUS FINL CORP COM NEW COM NEW	
Equities	10300	317,446.00	SYNOVUS FINL CORP COM NEW COM NEW	
Equities	24632	54,929.36	SYNTA PHARMACEUTICALS CORP SYNTA	PHARMACEUTICALS CORP
Equities	2400	5,352.00	SYNTA PHARMACEUTICALS CORP SYNTA	PHARMACEUTICALS CORP
Equities	11521	25,691.83	SYNTA PHARMACEUTICALS CORP SYNTA	PHARMACEUTICALS CORP
Equities	2800	132,944.00	SYNTEL INC COM	
Equities	2846	135,128.08	SYNTEL INC COM	
Equities	8100	384,588.00	SYNTEL INC COM	
Equities	7323	52,359.45	SYNUTRA INTL INC COM STK	
Equities	2900	4,205.00	SYPRIS SOLUTIONS INC COM STOCK	
Equities	89358	3,225,823.80	SYSCO CORP COM	
Equities	40000	1,444,000.00	SYSCO CORP COM	
Equities	46502	1,678,722.20	SYSCO CORP COM	
Equities	14400	519,840.00	SYSCO CORP COM	
Equities	2000	17,280.00	SYSTEMAX INC COM	
Equities	1566	13,530.24	SYSTEMAX INC COM	
Equities	15480	1,203,260.40	T ROWE PRICE GROUP INC	
Equities	19951	1,550,791.23	T ROWE PRICE GROUP INC	
Equities	59700	890,389.41	T&D HOLDINGS INC NPV	
Equities	947122	685,435.00	TA ATLANTIC AND PACIFIC V, LP 6-009108	
Equities	2700108	2,292,198.00	TA ATLANTIC AND PACIFIC V, LP	
Equities	326827	36,067.00	TA IX, LP	
Equities	57612	1.00	TA/ADVENT VIII, LP	
Equities	52000	181,850.76	TABCORP HOLDINGS LTD NPV	
Equities	172000	601,506.35	TABCORP HOLDINGS LTD NPV	
Equities	4240	488,872.00	TABLEAU SOFTWARE INC CL A CL A	
Equities	300	34,590.00	TABLEAU SOFTWARE INC CL A CL A	
Equities	3127	360,543.10	TABLEAU SOFTWARE INC CL A CL A	
Equities	77000	225,276.84	TAIHEIYO CEMENT NPV	
Equities	251000	734,343.97	TAIHEIYO CEMENT NPV	
Equities	131000	752,609.00	TAISEI CORP NPV	
Equities	334000	1,520,912.67	TAIWAN SEMICON MAN TWD10	
Equities	786000	3,579,153.77	TAIWAN SEMICON MAN TWD10	
Equities	317000	1,443,500.95	TAIWAN SEMICON MAN TWD10	
Equities	15200	734,255.71	TAKEDA PHARMACEUTICAL CO NPV	
Equities	86800	4,192,986.56	TAKEDA PHARMACEUTICAL CO NPV	
Equities	4500	124,065.00	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	55665	1,534,684.05	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	6007	165,612.99	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	800	25,280.00	TAL INTL GROUP INC COM STK	
Equities	2765	87,374.00	TAL INTL GROUP INC COM STK	
Equities	3768	64,658.88	TALLEN ENERGY CORP COM	
Equities	5432	93,213.12	TALLEN ENERGY CORP COM	
Equities	7126	122,282.16	TALLEN ENERGY CORP COM	
Equities	180100	695,111.97	TAMBURI INVESTMENT EURO.52	
Equities	2000	17,200.00	TANDY LEATHER FACTORY INC COM	
Equities	4680	148,356.00	TANGER FACTORY OUTLET CTRS INC COM	
Equities	8581	272,017.70	TANGER FACTORY OUTLET CTRS INC COM	
Equities	5355	67,365.90	TANGOE INC COM STK	
Equities	3401	42,784.58	TANGOE INC COM STK	
Equities	100	8,922.00	TARGA RES CORP COM	
Equities	3347	298,619.34	TARGA RES CORP COM	
Equities	19520	1,593,417.60	TARGET CORP COM STK	
Equities	30290	2,472,572.70	TARGET CORP COM STK	
Equities	49771	4,062,806.73	TARGET CORP COM STK	
Equities	18600	1,518,318.00	TARGET CORP COM STK	
Equities	66574	5,434,435.62	TARGET CORP COM STK	
Equities	4400	359,172.00	TARGET CORP COM STK	
Equities	1150	165,243.50	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1	
Equities	3800	546,022.00	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1	
Equities	9200	1,321,948.00	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1	
Equities	5800	193,198.00	TASER INTL INC COM	
Equities	3392	112,987.52	TASER INTL INC COM	
Equities	26960	220,267.95	TATE & LYLE ORD GBPO.25	
Equities	89150	728,371.21	TATE & LYLE ORD GBPO.25	
Equities	5950	413,525.00	TAUBMAN CTRS INC COM	
Equities	12800	889,600.00	TAUBMAN CTRS INC COM	

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3200	222,400.00	TAUBMAN CTRS INC COM
Equities	4543	315,738.50	TAUBMAN CTRS INC COM
Equities	2487	50,635.32	TAYLOR MORRISON HOME CORP COM USD0.00001
Equities	767485	2,242,649.88	TAYLOR WIMPEY ORD GBP0.01
Equities	7800	129,558.00	TCF FNCL CORP COM
Equities	70715	1,174,576.15	TCF FNCL CORP COM
Equities	14302	237,556.22	TCF FNCL CORP COM
Equities	131500	4,841,830.00	TD AMERITRADE HLDG CORP COM STK
Equities	15293	563,088.26	TD AMERITRADE HLDG CORP COM STK
Equities	55500	2,043,510.00	TD AMERITRADE HLDG CORP COM STK
Equities	21398	787,874.36	TD AMERITRADE HLDG CORP COM STK
Equities	14181	522,144.42	TD AMERITRADE HLDG CORP COM STK
Equities	12100	445,522.00	TD AMERITRADE HLDG CORP COM STK
Equities	6300	482,417.36	TDK CORP NPV
Equities	13700	1,049,066.32	TDK CORP NPV
Equities	18200	1,170,260.00	TE CONNECTIVITY LTD
Equities	10450	671,935.00	TE CONNECTIVITY LTD
Equities	31190	2,005,517.00	TE CONNECTIVITY LTD
Equities	2700	176,391.00	TEAM HEALTH HLDGS INC COM
Equities	5025	328,283.25	TEAM HEALTH HLDGS INC COM
Equities	2200	88,550.00	TEAM INC COM STK
Equities	3500	201,460.00	TECH DATA CORP COM
Equities	3151	181,371.56	TECH DATA CORP COM
Equities	45459	2,812,111.31	TECHNIP NPV
Equities	7980	493,645.88	TECHNIP NPV
Equities	6964	430,795.73	TECHNIP NPV
Equities	361000	1,182,759.22	TECHTRONIC INDUSTR NPV
Equities	1606500	5,263,442.35	TECHTRONIC INDUSTR NPV
Equities	11900	210,154.00	TECO ENERGY INC COM
Equities	19663	347,248.58	TECO ENERGY INC COM
Equities	1730	4,273.10	TECUMSEH PRODS CO COM
Equities	2500	107,050.00	TEEKAY CORP COM
Equities	3300	141,306.00	TEEKAY CORP COM
Equities	1500	38,565.00	TEJON RANCH CO COM
Equities	472	12,135.12	TEJON RANCH CO COM
Equities	1815545	2,302,037.81	TELECOM ITALIA SPA NPV
Equities	200000	253,591.93	TELECOM ITALIA SPA NPV
Equities	655000	830,513.57	TELECOM ITALIA SPA NPV
Equities	94	311.14	TELECOMMUNICATION SYS INC CL A CL A
Equities	1700	179,367.00	TELEDYNE TECHNOLOGIES INC COM
Equities	3023	318,956.73	TELEDYNE TECHNOLOGIES INC COM
Equities	1890	256,000.50	TELEFLEX INC COM
Equities	3463	469,063.35	TELEFLEX INC COM
Equities	62439	887,011.59	TELEFONICA SA EUR1
Equities	364908	5,183,901.50	TELEFONICA SA EUR1
Equities	35461	503,760.76	TELEFONICA SA EUR1
Equities	3314900	728,494.81	TELEKOMUNIKASI SER'B'IDR50
Equities	127237	2,778,432.36	TELENOR ASA ORD NOK6
Equities	139385	3,043,704.23	TELENOR ASA ORD NOK6
Equities	40484	2,858,447.99	TELEPERFORMANCE SOCIETE EUROPEENNE
Equities	2608	76,675.20	TELEPHONE & DATA SYS INC COM STK
Equities	7951	233,759.40	TELEPHONE & DATA SYS INC COM STK
Equities	2300	62,284.00	TELETECH HLDGS INC COM
Equities	781	21,149.48	TELETECH HLDGS INC COM
Equities	155502	914,739.70	TELIASONERA AB NPV
Equities	1526574	8,980,063.51	TELIASONERA AB NPV
Equities	598391	2,823,929.15	TELSTRA CORP LTD NPV
Equities	164100	774,421.36	TELSTRA CORP LTD NPV
Equities	468731	2,212,037.17	TELSTRA CORP LTD NPV
Equities	33000	155,733.73	TELSTRA CORP LTD NPV
Equities	112000	528,550.84	TELSTRA CORP LTD NPV
Equities	3300	217,470.00	TEMPUR SEALY INTL INC COM
Equities	5068	333,981.20	TEMPUR SEALY INTL INC COM
Equities	1481900	4,964,541.74	TENAGA NASIONL BHD MYR1
Equities	306800	1,027,816.59	TENAGA NASIONL BHD MYR1
Equities	15044	202,485.27	TENARIS S.A. USD1
Equities	54600	1,089,527.96	TENCENT HLDGS LIMITED COMMON STOCK
Equities	88000	1,756,015.76	TENCENT HLDGS LIMITED COMMON STOCK
Equities	24500	488,890.75	TENCENT HLDGS LIMITED COMMON STOCK
Equities	213300	4,256,342.75	TENCENT HLDGS LIMITED COMMON STOCK
Equities	237800	4,745,233.50	TENCENT HLDGS LIMITED COMMON STOCK
Equities	9265	536,258.20	TENET HEALTHCARE CORP COM NEW .
Equities	4450	257,566.00	TENET HEALTHCARE CORP COM NEW .
Equities	8029	464,718.52	TENET HEALTHCARE CORP COM NEW .

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2000	130,680.00	TENNANT CO COM
Equities	1962	128,197.08	TENNANT CO COM
Equities	3200	183,808.00	TENNECO INC
Equities	5184	297,768.96	TENNECO INC
Equities	8800	325,600.00	TERADATA CORP DEL COM STK
Equities	11299	418,063.00	TERADATA CORP DEL COM STK
Equities	10800	208,332.00	TERADYNE INC COM
Equities	49400	952,926.00	TERADYNE INC COM
Equities	16667	321,506.43	TERADYNE INC COM
Equities	14890	346,192.50	TEREX CORP NEW COM
Equities	10476	243,567.00	TEREX CORP NEW COM
Equities	4914	186,633.72	TERRAFORM PWR INC CL A COM CL A COM
Equities	4088	80,533.60	TERRENO RLTY CORP
Equities	1873	110,113.67	TESARO INC COM
Equities	67225	732,752.50	TESCO CORP COM
Equities	5100	55,590.00	TESCO CORP COM
Equities	1016	11,074.40	TESCO CORP COM
Equities	510912	1,707,863.22	TESCO ORD GBP0.05
Equities	549508	1,836,880.90	TESCO ORD GBP0.05
Equities	19100	5,123,766.00	TESLA MTRS INC COM
Equities	3000	804,780.00	TESLA MTRS INC COM
Equities	7533	2,020,802.58	TESLA MTRS INC COM
Equities	7300	616,193.00	TESORO CORP
Equities	9511	802,823.51	TESORO CORP
Equities	149	2,951.69	TESSCO TECHNOLOGIES INC COM
Equities	2300	87,354.00	TESSERA TECHNOLOGIES INC COM STK
Equities	3924	149,033.52	TESSERA TECHNOLOGIES INC COM STK
Equities	8533	218,786.12	TETRA TECH INC NEW COM
Equities	2900	74,356.00	TETRA TECH INC NEW COM
Equities	57632	1,477,684.48	TETRA TECH INC NEW COM
Equities	6114	156,762.96	TETRA TECH INC NEW COM
Equities	5400	34,452.00	TETRA TECHNOLOGIES INC DEL COM
Equities	12310	78,537.80	TETRA TECHNOLOGIES INC DEL COM
Equities	2665	126,427.60	TETRAPHASE PHARMACEUTICALS INC COM
Equities	1800	106,499.84	TEVA PHARMA IND ILS0.1
Equities	72132	4,267,803.63	TEVA PHARMA IND ILS0.1
Equities	9150	541,374.19	TEVA PHARMA IND ILS0.1
Equities	30190	1,786,239.00	TEVA PHARMA IND ILS0.1
Equities	36200	1,864,662.00	TEXAS INSTRUMENTS INC COM
Equities	81109	4,177,924.59	TEXAS INSTRUMENTS INC COM
Equities	21061	1,084,852.11	TEXAS INSTRUMENTS INC COM
Equities	8900	458,439.00	TEXAS INSTRUMENTS INC COM
Equities	3600	134,748.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	38995	1,459,582.85	TEXAS ROADHOUSE INC COMMON STOCK
Equities	5543	207,474.49	TEXAS ROADHOUSE INC COMMON STOCK
Equities	500	13,005.00	TEXTAINER GROUP HLDGS LTD COM STK
Equities	1727	44,919.27	TEXTAINER GROUP HLDGS LTD COM STK
Equities	83400	3,722,142.00	TEXTRON INC COM
Equities	12500	557,875.00	TEXTRON INC COM
Equities	28587	1,275,837.81	TEXTRON INC COM
Equities	21166	944,638.58	TEXTRON INC COM
Equities	23000	1,026,490.00	TEXTRON INC COM
Equities	33800	1,508,494.00	TEXTRON INC COM
Equities	9641	268,309.03	TEXTURA CORP COM
Equities	1613	44,889.79	TEXTURA CORP COM
Equities	6903	116,108.46	TFS FINL CORP COM STK
Equities	26342	437,013.78	TG THERAPEUTICS INC COM
Equities	4768	79,101.12	TG THERAPEUTICS INC COM
Equities	190000	107,946.53	THAI BEVERAGE PLC THB1
Equities	625000	355,087.26	THAI BEVERAGE PLC THB1
Equities	3010	181,638.67	THALES SA EUR3
Equities	9920	598,623.14	THALES SA EUR3
Equities	4250	354,832.50	THE MADISON SQUARE GARDEN COMPANY
Equities	4648	388,061.52	THE MADISON SQUARE GARDEN COMPANY
Equities	10900	12,549,933.00	THE PRICELINE GROUP INC
Equities	1570	1,807,650.90	THE PRICELINE GROUP INC
Equities	2900	3,338,973.00	THE PRICELINE GROUP INC
Equities	4025	4,634,264.25	THE PRICELINE GROUP INC
Equities	905	1,041,989.85	THE PRICELINE GROUP INC
Equities	1700	1,957,329.00	THE PRICELINE GROUP INC
Equities	1611319	2,065,585.00	THE RESOLUTE FUND, LP 6-007894
Equities	2194806	2,439,787.00	THE RESOLUTE FUND, LP 6-007895
Equities	40625	319,312.50	THERAPEUTICSMD INC COM
Equities	11416	89,729.76	THERAPEUTICSMD INC COM

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2132	27,758.64	THERAVANCE BIOPHARMA INC COM
Equities	4900	88,543.00	THERAVANCE INC COM STK
Equities	7464	134,874.48	THERAVANCE INC COM STK
Equities	15750	2,043,720.00	THERMO FISHER CORP
Equities	21780	2,826,172.80	THERMO FISHER CORP
Equities	23367	3,032,101.92	THERMO FISHER CORP
Equities	31007	4,023,468.32	THERMO FISHER CORP
Equities	9700	1,258,672.00	THERMO FISHER CORP
Equities	3543	85,280.01	THERMON GROUP HLDGS INC
Equities	37	66.97	THESTREET INC
Equities	2999	44,235.25	THIRD POINT REINSURANCE LTD COM USD0.10
Equities	5200	76,700.00	THIRD POINT REINSURANCE LTD COM USD0.10
Equities	7000	151,366.81	THK CO LTD NPV
Equities	21000	454,100.44	THK CO LTD NPV
Equities	1300	73,164.00	THOR INDS INC COM STK
Equities	16940	953,383.20	THOR INDS INC COM STK
Equities	2937	165,294.36	THOR INDS INC COM STK
Equities	3600	160,452.00	THORATEC CORP
Equities	3731	166,290.67	THORATEC CORP
Equities	1157064	25,007.00	THREE ARCH CAPITAL, LP
Equities	3375265	1,562,889.00	THREE ARCH PARTNERS IV 6-007925
Equities	3895964	1,801,641.00	THREE ARCH PARTNERS IV
Equities	5690	129,333.70	TIDEWATER INC COM
Equities	42582	967,888.86	TIDEWATER INC COM
Equities	3959	89,988.07	TIDEWATER INC COM
Equities	4480	411,264.00	TIFFANY & CO COM
Equities	20515	1,883,277.00	TIFFANY & CO COM
Equities	26450	2,428,110.00	TIFFANY & CO COM
Equities	8357	767,172.60	TIFFANY & CO COM
Equities	5452	77,363.88	TILE SHOP HLDGS INC COM COM
Equities	76800	1,089,792.00	TILE SHOP HLDGS INC COM COM
Equities	3080	43,705.20	TILE SHOP HLDGS INC COM COM
Equities	1600	16,032.00	TIMBERLAND BANCORP INC COM
Equities	4390	101,013.90	TIME INC NEW COM
Equities	5858	134,792.58	TIME INC NEW COM
Equities	10026	230,698.26	TIME INC NEW COM
Equities	15014	2,675,044.38	TIME WARNER CABLE INC COM
Equities	21846	3,892,301.82	TIME WARNER CABLE INC COM
Equities	4638	826,352.46	TIME WARNER CABLE INC COM
Equities	44366	3,878,032.06	TIME WARNER INC USD0.01
Equities	64455	5,634,011.55	TIME WARNER INC USD0.01
Equities	43500	3,802,335.00	TIME WARNER INC USD0.01
Equities	9700	847,877.00	TIME WARNER INC USD0.01
Equities	5080	185,775.60	TIMKEN CO COM
Equities	8200	299,874.00	TIMKEN CO COM
Equities	6856	250,723.92	TIMKEN CO COM
Equities	4150	112,008.50	TIMKENSTEEL CORP COM NPV 'WI'
Equities	2684	72,441.16	TIMKENSTEEL CORP COM NPV 'WI'
Equities	2625	28,192.50	TITAN INTL INC ILL COM
Equities	5121	54,999.54	TITAN INTL INC ILL COM
Equities	1265	18,633.45	TITAN MACHY INC COM
Equities	7600	77,064.00	TIVO INC COM
Equities	9141	92,689.74	TIVO INC COM
Equities	19900	201,786.00	TIVO INC COM
Equities	19770	1,308,180.90	TJX COS INC COM NEW
Equities	14700	972,699.00	TJX COS INC COM NEW
Equities	39600	2,620,332.00	TJX COS INC COM NEW
Equities	54100	3,579,797.00	TJX COS INC COM NEW
Equities	52913	3,501,253.21	TJX COS INC COM NEW
Equities	27600	1,826,292.00	TJX COS INC COM NEW
Equities	16200	1,071,954.00	TJX COS INC COM NEW
Equities	44200	1,713,634.00	T-MOBILE US INC COM
Equities	21000	814,170.00	T-MOBILE US INC COM
Equities	28900	1,120,453.00	T-MOBILE US INC COM
Equities	37400	506,756.02	TOHOKU ELEC POWER NPV
Equities	39700	992,783.88	TOKAI RIKA CO NPV
Equities	19100	795,124.42	TOKIO MARINE HOLDINGS INC NPV
Equities	6100	386,194.58	TOKYO ELECTRON NPV
Equities	26000	138,111.39	TOKYO GAS CO LTD NPV
Equities	85000	451,518.00	TOKYO GAS CO LTD NPV
Equities	2500	70,996.61	TOKYO OHKA KOGYO NPV
Equities	11500	159,767.91	TOKYO TATEMONO CO NPV
Equities	7690	293,681.10	TOLL BROS INC COM
Equities	13592	519,078.48	TOLL BROS INC COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	1870	100,456.40	TOMPKINS FINL CORP COM USD0.10	
Equities	1496	80,365.12	TOMPKINS FINL CORP COM USD0.10	
Equities	3025	97,737.75	TOOTSIE ROLL INDS INC COM	
Equities	1643	53,085.33	TOOTSIE ROLL INDS INC COM	
Equities	960	31,017.60	TOOTSIE ROLL INDS INC COM	
Equities	280	1,750.00	TOR MINERALS INTL INC COM NEW	
Equities	3477	202,430.94	TORCHMARK CORP COM	
Equities	34674	2,018,720.28	TORCHMARK CORP COM	
Equities	9981	581,093.82	TORCHMARK CORP COM	
Equities	1646	41,133.54	TORNIER NV ORD COM	
Equities	3700	250,786.00	TORO CO COM	
Equities	5242	355,302.76	TORO CO COM	
Equities	81600	3,466,749.97	TORONTO-DOMINION COM NPV	
Equities	132100	325,600.66	TOTAL ACCESS COMMU THB2 (NVDR)	
Equities	36301	1,762,257.31	TOTAL EUR2.5	
Equities	109888	5,334,589.44	TOTAL EUR2.5	
Equities	25000	1,213,642.40	TOTAL EUR2.5	
Equities	443076	597,840.79	TOTAL PRODUCE ORD EURO.01	
Equities	42255	-	TOTAL SA EUR1 SUB RIGHTS/RECEIPTS	15/07/15
Equities	116863	-	TOTAL SA EUR1 SUB RIGHTS/RECEIPTS	15/07/15
Equities	25000	-	TOTAL SA EUR1 SUB RIGHTS/RECEIPTS	15/07/15
Equities	15352	641,253.04	TOTAL SYS SVCS INC COM	
Equities	12903	538,958.31	TOTAL SYS SVCS INC COM	
Equities	16200	486,862.91	TOURMALINE OIL CP COM NPV	
Equities	50000	1,502,663.30	TOURMALINE OIL CP COM NPV	
Equities	2342	61,009.10	TOWER INTL INC COM STK	
Equities	3090	388,722.00	TOWERS WATSON & CO CL A COM STK	
Equities	5180	651,644.00	TOWERS WATSON & CO CL A COM STK	
Equities	1400	4,060.00	TOWN SPORTS INTL HLDGS INC COM STK	
Equities	4920	80,146.80	TOWNEBANK PORTSMOUTH VA COM	
Equities	37795	89,881.46	TOYO ENG CORP NPV	
Equities	240	0.09	TPC LIQ INC COM	
Equities	4934518	5,321,817.00	TPG PARTNERS IV, LP 6-007897	
Equities	5923990	4,472,483.00	TPG PARTNERS IV, LP 6-007898	
Equities	47600	523,900.33	TRACTEBEL ENERGIA COM NPV	
Equities	7400	665,556.00	TRACTOR SUPPLY CO COM	
Equities	10504	944,729.76	TRACTOR SUPPLY CO COM	
Equities	4800	431,712.00	TRACTOR SUPPLY CO COM	
Equities	7061	25,843.26	TRANS WORLD ENTMT CORP COM	
Equities	1200	8,016.00	TRANSACT TECHNOLOGIES INC COM	
Equities	800	7,560.00	TRANSCAT INC COM	
Equities	1600	18,000.00	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW	
Equities	3000	674,010.00	TRANSDIGM GROUP INC COM	
Equities	3796	852,847.32	TRANSDIGM GROUP INC COM	
Equities	7877	126,977.24	TRANSOCEAN LTD	
Equities	28750	463,450.00	TRANSOCEAN LTD	
Equities	8600	215,860.00	TRANSUNION COM	
Equities	15410	1,489,530.60	TRAVELERS COS INC COM STK	
Equities	13970	1,350,340.20	TRAVELERS COS INC COM STK	
Equities	24962	2,412,826.92	TRAVELERS COS INC COM STK	
Equities	11435	1,105,307.10	TRAVELERS COS INC COM STK	
Equities	5016	69,120.48	TRAVELPORT WORLDWIDE LTD SHS	
Equities	1200	13,536.00	TRAVELZOO INC COM NEW COM NEW	
Equities	1000	11,280.00	TRAVELZOO INC COM NEW COM NEW	
Equities	24500	813,007.24	TRAVIS PERKINS ORD GBP0.10	
Equities	2100	21,315.00	TRC COS INC COM	
Equities	2300	50,853.00	TREDEGAR CORP INC	
Equities	2812	62,173.32	TREDEGAR CORP INC	
Equities	13415	1,087,017.45	TREEHOUSE FOODS INC COM	
Equities	1338	108,418.14	TREEHOUSE FOODS INC COM	
Equities	1200	97,236.00	TREEHOUSE FOODS INC COM	
Equities	3859	312,694.77	TREEHOUSE FOODS INC COM	
Equities	2950	145,818.50	TREX CO INC COM	
Equities	13205	202,036.50	TRI POINTE GROUP INC COM	
Equities	100226	503,134.52	TRIANGLE PETROLEUM CORPORATION COMMON STOCK	
Equities	8412	42,228.24	TRIANGLE PETROLEUM CORPORATION COMMON STOCK	
Equities	7377	393,858.03	TRIBUNE MEDIA COMPANY CLASS A COMMON STOCK	
Equities	6162	148,196.10	TRICO BANCSHARES COM STK	
Equities	3056	73,496.80	TRICO BANCSHARES COM STK	
Equities	100	2,960.00	TRIMAS CORP COM NEW COM NEW	
Equities	76838	2,274,404.80	TRIMAS CORP COM NEW COM NEW	
Equities	4038	119,524.80	TRIMAS CORP COM NEW COM NEW	
Equities	340500	7,988,130.00	TRIMBLE NAV LTD COM	
Equities	14200	333,132.00	TRIMBLE NAV LTD COM	

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	52125	1,222,852.50	TRIMBLE NAV LTD COM	
Equities	19496	457,376.16	TRIMBLE NAV LTD COM	
Equities	16000	375,360.00	TRIMBLE NAV LTD COM	
Equities	11780	298,623.00	TRINET GROUP INC COM USD0.000025	
Equities	3084	78,179.40	TRINET GROUP INC COM USD0.000025	
Equities	27680	731,582.40	TRINITY IND INC COM	
Equities	32210	851,310.30	TRINITY IND INC COM	
Equities	11800	311,874.00	TRINITY IND INC COM	
Equities	11735	310,156.05	TRINITY IND INC COM	
Equities	3367	90,370.28	TRINSEO S A COMMON STOCK	
Equities	3400	91,256.00	TRINSEO S A COMMON STOCK	
Equities	6500	566,410.00	TRIPADVISOR INC COM COM STK	
Equities	9122	794,891.08	TRIPADVISOR INC COM COM STK	
Equities	3346	85,858.36	TRIPLE-S MGMT CORP CL B CL B	
Equities	900	59,391.00	TRIUMPH GROUP INC NEW COM	
Equities	24519	1,618,008.81	TRIUMPH GROUP INC NEW COM	
Equities	19240	1,269,647.60	TRIUMPH GROUP INC NEW COM	
Equities	3735	246,472.65	TRIUMPH GROUP INC NEW COM	
Equities	6400	422,336.00	TRIUMPH GROUP INC NEW COM	
Equities	5871	85,892.73	TRONOX LTD SHS CL A	
Equities	2600	77,740.00	TRUEBLUE INC COM STK	
Equities	4251	127,104.90	TRUEBLUE INC COM STK	
Equities	6969	83,558.31	TRUECAR INC COM	
Equities	4900	34,447.00	TRUSTCO BK CORP N Y COM	
Equities	10345	72,725.35	TRUSTCO BK CORP N Y COM	
Equities	2600	64,948.00	TRUSTMARK CORP COM	
Equities	33450	835,581.00	TRUSTMARK CORP COM	
Equities	6567	164,043.66	TRUSTMARK CORP COM	
Equities	13800	1,074,768.11	TSURUHA HOLDINGS NPV	
Equities	4500	44,955.00	TTM TECHNOLOGIES INC COM	
Equities	5036	50,309.64	TTM TECHNOLOGIES INC COM	
Equities	2400	27,036.00	TUESDAY MORNING CORP COM NEW	ISIN US8990355054
Equities	1999	22,518.73	TUESDAY MORNING CORP COM NEW	ISIN US8990355054
Equities	26150	423,598.87	TUI AG NPV (REGD)	
Equities	84000	1,360,699.99	TUI AG NPV (REGD)	
Equities	4142	84,993.84	TUMI HOLDINGS INC	
Equities	2600	167,804.00	TUPPERWARE BRANDS CORPORATION	
Equities	31700	2,045,918.00	TUPPERWARE BRANDS CORPORATION	
Equities	3354	216,467.16	TUPPERWARE BRANDS CORPORATION	
Equities	1000	21,580.00	TUTOR PERINI CORP COM	
Equities	4283	92,427.14	TUTOR PERINI CORP COM	
Equities	48355	1,573,713.48	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	96400	3,137,338.00	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	77700	2,528,746.50	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	137850	4,486,328.25	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	19155	623,399.47	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	48800	1,588,196.00	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	1200	22,368.00	TWIN DISC INC COM	
Equities	1600	29,824.00	TWIN DISC INC COM	
Equities	4400	159,368.00	TWITTER INC COM	
Equities	42220	1,529,208.40	TWITTER INC COM	
Equities	25511	248,477.14	TWO HBRS INVT CORP COM	
Equities	3300	205,392.00	TX CAP BANCSHARES INC COM	
Equities	3721	231,595.04	TX CAP BANCSHARES INC COM	
Equities	11596	446,214.08	TYCO INTERNATIONAL PLC EUR1.00	
Equities	32502	1,250,676.96	TYCO INTERNATIONAL PLC EUR1.00	
Equities	39500	1,519,960.00	TYCO INTERNATIONAL PLC EUR1.00	
Equities	4100	530,458.00	TYLER TECHNOLOGIES INC COM STK	
Equities	9500	1,229,110.00	TYLER TECHNOLOGIES INC COM STK	
Equities	2530	327,331.40	TYLER TECHNOLOGIES INC COM STK	
Equities	196565	8,379,565.95	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	15600	665,028.00	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	22254	948,688.02	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	81981	3,494,850.03	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	1500	14,700.00	U M H PPTYS INC COM STK	
Equities	1100	581.90	U S ENERGY CORP WYO COM	
Equities	1500	4,170.00	U S GLOBAL INVS INC CL A CL A STK	
Equities	502	27,489.52	U S PHYSICAL THERAPY COM	
Equities	4903	143,952.08	U S SILICA HLDGS INC	
Equities	1000	37,670.00	U.S. CELLULAR CORP COM	
Equities	1340	50,477.80	U.S. CELLULAR CORP COM	
Equities	325	0.65	UAL CORP COM PAR \$0.01 STK	
Equities	3025	96,542.87	UBIQUITI NETWORKS INC COM USD0.001	
Equities	126500	2,252,321.97	UBISOFT ENTERTAIN NPV	

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	86687	728,697.97	UBM PLC ORD GBP0.1
Equities	56302	1,194,659.10	UBS GROUP CHF0.10 (REGD)
Equities	107768	2,286,704.23	UBS GROUP CHF0.10 (REGD)
Equities	17958	1,288,366.92	UCB NPV
Equities	8008	574,520.67	UCB NPV
Equities	9700	695,910.41	UCB NPV
Equities	5800	29.00	UCBH HLDGS INC COM
Equities	62188	1,991,881.64	UDR INC COM STK
Equities	115524	3,700,233.72	UDR INC COM STK
Equities	16158	517,540.74	UDR INC COM STK
Equities	21032	673,654.96	UDR INC COM STK
Equities	599100	547,812.09	UEM EDGENTA BERHAD
Equities	28	585.76	UFP TECHNOLOGIES INC COM
Equities	8700	299,715.00	UGI CORP NEW COM
Equities	36588	1,260,456.60	UGI CORP NEW COM
Equities	12839	442,303.55	UGI CORP NEW COM
Equities	1100	50,402.00	UIL HLDGS CORP COM
Equities	4563	209,076.66	UIL HLDGS CORP COM
Equities	4400	679,580.00	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	17950	2,772,377.50	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	4996	771,632.20	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	2970	458,716.50	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	2100	345,114.00	ULTIMATE SOFTWARE GROUP INC COM
Equities	2017	331,473.78	ULTIMATE SOFTWARE GROUP INC COM
Equities	18580	115,753.40	ULTRA CLEAN HLDGS INC COM
Equities	2100	13,083.00	ULTRA CLEAN HLDGS INC COM
Equities	11500	143,980.00	ULTRA PETE CORP COM NPV
Equities	13378	167,492.56	ULTRA PETE CORP COM NPV
Equities	100	10,239.00	ULTRAGENYX PHARMACEUTICAL INC COM
Equities	2048	209,694.72	ULTRAGENYX PHARMACEUTICAL INC COM
Equities	50	209.50	ULTRALIFE CORPORATION
Equities	2300	42,688.00	ULTRATECH INC EFF 06-10-03
Equities	2100	38,976.00	ULTRATECH INC EFF 06-10-03
Equities	2500	142,550.00	UMB FINL CORP COM STK
Equities	3566	203,333.32	UMB FINL CORP COM STK
Equities	8498	402,694.11	UMICORE NPV
Equities	6474	116,467.26	UMPQUA HLDGS CORP COM
Equities	17940	322,740.60	UMPQUA HLDGS CORP COM
Equities	9860	822,718.40	UNDER ARMOR INC CL A
Equities	57750	4,818,660.00	UNDER ARMOR INC CL A
Equities	13020	1,086,388.80	UNDER ARMOR INC CL A
Equities	7045	587,834.80	UNDER ARMOR INC CL A
Equities	4000	333,760.00	UNDER ARMOR INC CL A
Equities	2646	668,350.89	UNIBAIL-RODAMCO SE EUR5
Equities	9436	2,383,431.22	UNIBAIL-RODAMCO SE EUR5
Equities	50000	335,652.76	UNICREDIT SPA NPV (POST SPLIT)
Equities	714	23,919.00	UNIFI INC COM
Equities	1039	116,212.15	UNIFIRST CORP MASS COM
Equities	1700	190,145.00	UNIFIRST CORP MASS COM
Equities	1197	133,884.45	UNIFIRST CORP MASS COM
Equities	79099	3,292,174.95	UNILEVER NV CVA EURO.16
Equities	130600	5,435,695.11	UNILEVER NV CVA EURO.16
Equities	17494	751,099.79	UNILEVER PLC ORD GBP0.031111
Equities	185448	7,962,155.81	UNILEVER PLC ORD GBP0.031111
Equities	33600	1,442,606.20	UNILEVER PLC ORD GBP0.031111
Equities	7350	315,570.11	UNILEVER PLC ORD GBP0.031111
Equities	24000	1,030,433.00	UNILEVER PLC ORD GBP0.031111
Equities	30100	1,292,334.72	UNILEVER PLC ORD GBP0.031111
Equities	11273	484,002.97	UNILEVER PLC ORD GBP0.031111
Equities	36904	79,343.60	UNILIFE CORP NEW COM STK
Equities	11723	25,204.45	UNILIFE CORP NEW COM STK
Equities	2300	53,452.00	UNION BANKSHARES CORP NEW COM
Equities	5161	119,941.64	UNION BANKSHARES CORP NEW COM
Equities	10700	1,020,459.00	UNION PAC CORP COM
Equities	47788	4,557,541.56	UNION PAC CORP COM
Equities	67605	6,447,488.85	UNION PAC CORP COM
Equities	3273	312,146.01	UNION PAC CORP COM
Equities	35030	3,340,811.10	UNION PAC CORP COM
Equities	49554	4,725,964.98	UNION PAC CORP COM
Equities	136366	1,093,201.13	UNIONE DI BANCHE I EUR2.50
Equities	103622	830,703.31	UNIONE DI BANCHE I EUR2.50
Equities	2400	47,976.00	UNISYS CORP COM NEW
Equities	3301	65,986.99	UNISYS CORP COM NEW
Equities	8290	224,824.80	UNIT CORP COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3893	105,578.16	UNIT CORP COM
Equities	29389	264,147.76	UNITE GROUP ORD GBP0.25
Equities	709	6,359.73	UNITED BANCORP INC OHIO COM
Equities	4656	187,310.88	UNITED BANKSHARES INC W VA COM
Equities	5381	216,477.63	UNITED BANKSHARES INC W VA COM
Equities	15383	321,043.21	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	560	11,687.20	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	4160	86,819.20	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	4729	25,300.15	UNITED CMNTY FINL CORP OHIO COM
Equities	7410	39,643.50	UNITED CMNTY FINL CORP OHIO COM
Equities	26920	1,427,029.20	UNITED CONTL HLDGS INC COM STK
Equities	7990	423,549.90	UNITED CONTL HLDGS INC COM STK
Equities	11050	585,760.50	UNITED CONTL HLDGS INC COM STK
Equities	16285	863,267.85	UNITED CONTL HLDGS INC COM STK
Equities	29851	1,582,401.51	UNITED CONTL HLDGS INC COM STK
Equities	15900	842,859.00	UNITED CONTL HLDGS INC COM STK
Equities	13200	699,732.00	UNITED CONTL HLDGS INC COM STK
Equities	4105	71,755.40	UNITED DEV FDG IV COM
Equities	12145	163,350.25	UNITED FINANCIAL BANCORP INC
Equities	9164	123,255.80	UNITED FINANCIAL BANCORP INC
Equities	3576	48,097.20	UNITED FINANCIAL BANCORP INC
Equities	1100	36,036.00	UNITED FIRE GROUP INC COM USD0.001
Equities	2574	84,324.24	UNITED FIRE GROUP INC COM USD0.001
Equities	900	17,190.00	UNITED GUARDIAN INC COM
Equities	10561	164,117.94	UNITED INSURANCE HOLDINGS CORP COM
Equities	28714	1,275,726.46	UNITED INTERNET AG NPV(REGD)
Equities	7170	318,553.97	UNITED INTERNET AG NPV(REGD)
Equities	23000	1,021,860.72	UNITED INTERNET AG NPV(REGD)
Equities	27400	1,217,347.11	UNITED INTERNET AG NPV(REGD)
Equities	1900	120,992.00	UNITED NAT FOODS INC COM
Equities	4368	278,154.24	UNITED NAT FOODS INC COM
Equities	696	10,906.32	UNITED ONLINE INC USD0.0001 (POST SPLIT)
Equities	1319	20,668.73	UNITED ONLINE INC USD0.0001 (POST SPLIT)
Equities	16000	1,550,560.00	UNITED PARCEL SVC INC CL B
Equities	12130	1,175,518.30	UNITED PARCEL SVC INC CL B
Equities	38030	3,685,487.30	UNITED PARCEL SVC INC CL B
Equities	53945	5,227,809.95	UNITED PARCEL SVC INC CL B
Equities	2400	232,584.00	UNITED PARCEL SVC INC CL B
Equities	4200	368,004.00	UNITED RENTALS INC COM
Equities	7486	655,923.32	UNITED RENTALS INC COM
Equities	1000	58,120.00	UNITED STS LIME & MINERALS INC COM
Equities	4890	100,831.80	UNITED STS STL CORP NEW COM
Equities	12407	255,832.34	UNITED STS STL CORP NEW COM
Equities	7895	875,792.35	UNITED TECHNOLOGIES CORP COM
Equities	15500	1,719,415.00	UNITED TECHNOLOGIES CORP COM
Equities	49370	5,476,614.10	UNITED TECHNOLOGIES CORP COM
Equities	64194	7,121,040.42	UNITED TECHNOLOGIES CORP COM
Equities	15015	1,665,613.95	UNITED TECHNOLOGIES CORP COM
Equities	438	619,603.64	UNITED URBAN INVES REIT
Equities	80272	9,793,184.00	UNITEDHEALTH GROUP INC COM
Equities	54300	6,624,600.00	UNITEDHEALTH GROUP INC COM
Equities	73949	9,021,778.00	UNITEDHEALTH GROUP INC COM
Equities	34320	4,187,040.00	UNITEDHEALTH GROUP INC COM
Equities	29691	3,622,302.00	UNITEDHEALTH GROUP INC COM
Equities	13876	1,692,872.00	UNITEDHEALTH GROUP INC COM
Equities	900	29,718.00	UNITIL CORP COM
Equities	733	7,176.07	UNITY BANCORP NJ
Equities	2300	23,276.00	UNIVERSAL AMERICAN CORP COM STK
Equities	1295	13,105.40	UNIVERSAL AMERICAN CORP COM STK
Equities	1690	96,870.80	UNIVERSAL CORP VA COM
Equities	2355	134,988.60	UNIVERSAL CORP VA COM
Equities	900	46,827.00	UNIVERSAL FST PRODS INC COM
Equities	2000	104,060.00	UNIVERSAL FST PRODS INC COM
Equities	900	41,814.00	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	329	15,285.34	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	727	17,593.40	UNIVERSAL INS HLDGS INC COM
Equities	189300	814,464.40	UNIVERSAL ROBINA PHP1
Equities	1300	28,548.00	UNIVERSAL TRUCKLOAD SVCS INC COM STK
Equities	2200	44,792.00	UNIVEST CORP PA COM
Equities	17900	639,925.00	UNUM GROUP
Equities	18661	667,130.75	UNUM GROUP
Equities	19000	679,250.00	UNUM GROUP
Equities	48984	1,751,178.00	UNUM GROUP
Equities	2000	103,460.00	UNVL DISPLAY CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3774	195,229.02	UNVL DISPLAY CORP COM
Equities	21475	1,070,314.00	UNVL ELECTRS INC COM
Equities	1524	75,956.16	UNVL ELECTRS INC COM
Equities	5880	835,548.00	UNVL HEALTH SERVICES INC CL B COM
Equities	6795	965,569.50	UNVL HEALTH SERVICES INC CL B COM
Equities	900	17,685.00	UNVL STAINLESS & ALLOY PRODS INC COM
Equities	2100	18,060.00	UNVL TECH INST INC COM
Equities	12453	7,720.86	UNWIRED PLANET INC COM STK
Equities	283033	315,298.55	UOB-KAY HIAN HOLDI NPV
Equities	11630	205,645.79	UPM-KYMMENE CORP NPV
Equities	37000	654,247.12	UPM-KYMMENE CORP NPV
Equities	3300	2,838.00	UQM TECHNOLOGIES INC COM
Equities	8550	13,594.50	URANIUM ENERGY CORP COM
Equities	260	244.60	URANIUM RES INC COM PAR \$0.001 NEW COM PAR \$0.001 NEW
Equities	750	705.60	URANIUM RES INC COM PAR \$0.001 NEW COM PAR \$0.001 NEW
Equities	7147	148,586.13	URBAN EDGE PPTYS COM
Equities	7727	160,644.33	URBAN EDGE PPTYS COM
Equities	21400	749,000.00	URBAN OUTFITTERS INC COM
Equities	6970	243,950.00	URBAN OUTFITTERS INC COM
Equities	7705	269,675.00	URBAN OUTFITTERS INC COM
Equities	1576	29,439.68	URSTADT BIDDLE PPTYS INC CL A
Equities	1900	-	US AIRWAYS GROUP INC COM
Equities	139	139.00	US AIRWAYS GROUP INC PFD SER A NEW
Equities	94390	4,096,526.00	US BANCORP
Equities	136984	5,945,105.60	US BANCORP
Equities	24308	1,054,967.20	US BANCORP
Equities	1600	77,952.00	US ECOLOGY INC COM
Equities	1727	84,139.44	US ECOLOGY INC COM
Equities	1	19,785.00	US VENTURE PARTNERS IV, LP
Equities	1	1.00	US VENTURE PARTNERS V, LP
Equities	4213887	34,752.00	US VENTURE PARTNERS VI, LP
Equities	1	1.00	US VENTURE PARTNERS VII, LP
Equities	1	1.00	US VENTURE PARTNERS VIII, LP
Equities	1900	40,337.00	USA TRUCK INC COM
Equities	800	109,328.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	240	32,798.40	USANA HEALTH SCIENCES INC CDT-SHS
Equities	313485	-	USD LBI PROGRESSIVE CLAIM NET AST
Equities	5700	158,403.00	USG CORP COM NEW
Equities	6676	185,526.04	USG CORP COM NEW
Equities	810	48,300.30	UTAH MED PRODS INC COM
Equities	61798	1,058,804.20	UTD O/S BANK NPV
Equities	266312	4,562,805.67	UTD O/S BANK NPV
Equities	3387	17,070.48	UTD SEC BANCSHARES CAL COM COM STK
Equities	2280	396,606.00	UTD THERAPEUTICS CORP DEL COM STK
Equities	3721	647,267.95	UTD THERAPEUTICS CORP DEL COM STK
Equities	1100	191,345.00	UTD THERAPEUTICS CORP DEL COM STK
Equities	88758	886,692.42	UTI WORLDWIDE INC ORD NPV
Equities	6200	61,938.00	UTI WORLDWIDE INC ORD NPV
Equities	8799	87,902.01	UTI WORLDWIDE INC ORD NPV
Equities	16350	1,140,249.00	V F CORP COM
Equities	11520	803,404.80	V F CORP COM
Equities	26442	1,844,065.08	V F CORP COM
Equities	3778	8,084.92	VAALCO ENERGY INC COM NEW COM NEW
Equities	2000	218,400.00	VAIL RESORTS INC COM
Equities	2701	294,949.20	VAIL RESORTS INC COM
Equities	9536	98,316.16	VAL NATL BANCORP COM
Equities	19159	197,529.29	VAL NATL BANCORP COM
Equities	13300	2,951,684.89	VALEANT PH INT INC COM NPV
Equities	1800	399,476.15	VALEANT PH INT INC COM NPV
Equities	6000	1,331,587.17	VALEANT PH INT INC COM NPV
Equities	5450	1,210,717.50	VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK
Equities	13000	2,047,398.29	VALEO EUR3
Equities	12900	2,031,649.08	VALEO EUR3
Equities	3710	584,295.97	VALEO EUR3
Equities	12240	1,927,704.24	VALEO EUR3
Equities	3783	595,792.90	VALEO EUR3
Equities	34045	2,131,217.00	VALERO ENERGY CORP COM STK NEW
Equities	20040	1,254,504.00	VALERO ENERGY CORP COM STK NEW
Equities	17192	1,076,219.20	VALERO ENERGY CORP COM STK NEW
Equities	26000	1,627,600.00	VALERO ENERGY CORP COM STK NEW
Equities	39882	2,496,613.20	VALERO ENERGY CORP COM STK NEW
Equities	48600	3,042,360.00	VALERO ENERGY CORP COM STK NEW
Equities	31501	1,971,962.60	VALERO ENERGY CORP COM STK NEW
Equities	1500	8,490.00	VALHI INC NEW COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1638	9,271.08	VALHI INC NEW COM
Equities	2973	130,782.27	VALIDUS HOLDING LTD COM STK USD0.175
Equities	37077	1,631,017.23	VALIDUS HOLDING LTD COM STK USD0.175
Equities	6556	288,398.44	VALIDUS HOLDING LTD COM STK USD0.175
Equities	790	93,907.30	VALMONT INDS INC COM
Equities	1958	232,747.46	VALMONT INDS INC COM
Equities	2100	171,822.00	VALSPAR CORP COM
Equities	33700	2,757,334.00	VALSPAR CORP COM
Equities	6062	495,992.84	VALSPAR CORP COM
Equities	700	7,266.00	VALUE LINE INC COM
Equities	7	72.66	VALUE LINE INC COM
Equities	1000	12,690.00	VANDA PHARMACEUTICALS INC COM
Equities	5137	65,188.53	VANDA PHARMACEUTICALS INC COM
Equities	73057	13,815.07	VANTAGE DRILLING CO COM STK
Equities	100	3,819.00	VANTIV INC COM USD0.00001 A
Equities	11513	439,681.47	VANTIV INC COM USD0.00001 A
Equities	1	1.00	VARDE SELECT FUND, LP
Equities	19820	1,671,420.60	VARIAN MEDICAL SYSTEMS INC
Equities	6780	571,757.40	VARIAN MEDICAL SYSTEMS INC
Equities	7753	653,810.49	VARIAN MEDICAL SYSTEMS INC
Equities	1900	57,361.00	VASCO DATA SEC INTL INC COM
Equities	1274	38,462.06	VASCO DATA SEC INTL INC COM
Equities	546	18,957.12	VASCULAR SOLUTIONS INC COM
Equities	5100	277,465.50	VCA INC
Equities	6299	342,697.09	VCA INC
Equities	3985	93,488.10	VECTOR GROUP LTD COM STK
Equities	7193	168,747.78	VECTOR GROUP LTD COM STK
Equities	4800	184,704.00	VECTREN CORP COM
Equities	6730	258,970.40	VECTREN CORP COM
Equities	759	18,876.33	VECTRUS INC COM
Equities	822	20,443.14	VECTRUS INC COM
Equities	2600	74,724.00	VEECO INSTRS INC DEL COM
Equities	3451	99,181.74	VEECO INSTRS INC DEL COM
Equities	4231	118,594.93	VEEVA SYS INC CL A COM CL A COM
Equities	143900	1,600,413.09	VEIDEKKE NOK0.50
Equities	25680	1,594,471.20	VENTAS INC REIT
Equities	26690	1,657,182.10	VENTAS INC REIT
Equities	25687	1,594,905.83	VENTAS INC REIT
Equities	1	8,892.00	VENTURE PARTNERSHIP ACQUISITION FUND II,LIMITED PARTNERSHIP
Equities	22924	467,161.75	VEOLIA ENVIRONNEME EUR5
Equities	1100	12,397.00	VERA BRADLEY INC COM STK
Equities	2764	31,150.28	VERA BRADLEY INC COM STK
Equities	25585	192,910.90	VERASTEM INC COM
Equities	254	906.78	VERICEL CORP COM
Equities	17920	608,563.20	VERIFONE SYSTEMS INC COM
Equities	3900	132,444.00	VERIFONE SYSTEMS INC COM
Equities	8267	280,747.32	VERIFONE SYSTEMS INC COM
Equities	5063	307,551.93	VERINT SYS INC COM
Equities	1900	115,415.50	VERINT SYS INC COM
Equities	24225	1,471,547.62	VERINT SYS INC COM
Equities	5259	319,457.95	VERINT SYS INC COM
Equities	5800	357,976.00	VERISIGN INC COM
Equities	8813	543,938.36	VERISIGN INC COM
Equities	59267	3,657,959.24	VERISIGN INC COM
Equities	8200	506,104.00	VERISIGN INC COM
Equities	12894	938,167.44	VERISK ANALYTICS INC COM STK
Equities	23590	1,716,408.40	VERISK ANALYTICS INC COM STK
Equities	6000	436,560.00	VERISK ANALYTICS INC COM STK
Equities	12416	903,388.16	VERISK ANALYTICS INC COM STK
Equities	11300	822,188.00	VERISK ANALYTICS INC COM STK
Equities	355	12,943.30	VERITIV CORP COM
Equities	764	27,855.44	VERITIV CORP COM
Equities	18480	861,352.80	VERIZON COMMUNICATIONS COM
Equities	8787	409,562.07	VERIZON COMMUNICATIONS COM
Equities	240670	11,217,628.70	VERIZON COMMUNICATIONS COM
Equities	316845	14,768,145.45	VERIZON COMMUNICATIONS COM
Equities	53700	2,502,957.00	VERIZON COMMUNICATIONS COM
Equities	175339	8,172,550.79	VERIZON COMMUNICATIONS COM
Equities	52900	2,465,669.00	VERIZON COMMUNICATIONS COM
Equities	1233226	1,310,792.00	VERSANT VENTURE CAPITAL I, LP
Equities	1990172	1,740,526.00	VERSANT VENTURE CAPITAL II, LP
Equities	6455	797,063.40	VERTEX PHARMACEUTICALS INC COM
Equities	12400	1,531,152.00	VERTEX PHARMACEUTICALS INC COM
Equities	8828	1,090,081.44	VERTEX PHARMACEUTICALS INC COM

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June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	18955	2,340,563.40	VERTEX PHARMACEUTICALS INC COM
Equities	1947	240,415.56	VERTEX PHARMACEUTICALS INC COM
Equities	5900	728,532.00	VERTEX PHARMACEUTICALS INC COM
Equities	1	1.00	VESTAR CAPITAL PARTNERS III, LP
Equities	1445218	262,689.00	VESTAR CAPITAL PARTNERS IV, LP
Equities	10275058	10,575,603.00	VESTAR CAPITAL PARTNERS V LP
Equities	38600	1,925,589.59	VESTAS WIND SYSTEM DKK1
Equities	20783	1,036,775.35	VESTAS WIND SYSTEM DKK1
Equities	22900	1,480,256.00	VIACOM INC NEW CL B
Equities	28404	1,836,034.56	VIACOM INC NEW CL B
Equities	33600	2,171,904.00	VIACOM INC NEW CL B
Equities	1900	51,509.00	VIAD CORP COM NEW
Equities	2192	59,425.12	VIAD CORP COM NEW
Equities	1900	114,494.00	VIASAT INC COM
Equities	3800	228,988.00	VIASAT INC COM
Equities	4100	2,870.00	VICAL INC COM COM
Equities	3300	40,227.00	VICOR CORP COM
Equities	2502	30,499.38	VICOR CORP COM
Equities	2200	69,718.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	800	25,352.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	33883	168,398.51	VIMPELCOM LTD-SPONSORED ADR
Equities	2651	31,758.98	VINCE HLDG CORP COM
Equities	1643	19,683.14	VINCE HLDG CORP COM
Equities	11200	647,412.62	VINCI EUR2.50
Equities	42648	104,487.60	VIOLIN MEMORY INC COM
Equities	2581	7,355.85	VIRCO MFG CO COM
Equities	3100	13,020.00	VIRNETX HLDG CORP COM STK
Equities	4311	18,106.20	VIRNETX HLDG CORP COM STK
Equities	325	42,981.25	VIRTUS INVT PARTNERS INC COM
Equities	620	81,995.00	VIRTUS INVT PARTNERS INC COM
Equities	15905	817,517.00	VIRTUSA CORP COM
Equities	25625	1,317,125.00	VIRTUSA CORP COM
Equities	1969	101,206.60	VIRTUSA CORP COM
Equities	39330	2,641,009.50	VISA INC COM CL A STK
Equities	113920	7,649,728.00	VISA INC COM CL A STK
Equities	150681	10,118,229.15	VISA INC COM CL A STK
Equities	20770	1,394,705.50	VISA INC COM CL A STK
Equities	64640	4,340,576.00	VISA INC COM CL A STK
Equities	52100	3,498,515.00	VISA INC COM CL A STK
Equities	9600	112,128.00	VISHAY INTERTECHNOLOGY INC COM STK
Equities	105903	1,236,947.04	VISHAY INTERTECHNOLOGY INC COM STK
Equities	8835	103,192.80	VISHAY INTERTECHNOLOGY INC COM STK
Equities	685	10,316.10	VISHAY PRECISION GROUP INC COM
Equities	78	1,174.68	VISHAY PRECISION GROUP INC COM
Equities	5680	255,032.00	VISTA OUTDOOR INC COM
Equities	34335	1,541,641.50	VISTA OUTDOOR INC COM
Equities	5680	255,032.00	VISTA OUTDOOR INC COM
Equities	2100	220,458.00	VISTEON CORP COM NEW COM NEW
Equities	3497	367,115.06	VISTEON CORP COM NEW COM NEW
Equities	200	7,454.00	VITAMIN SHOPPE INC COM
Equities	2665	99,324.55	VITAMIN SHOPPE INC COM
Equities	8000	18,880.00	VIVUS INC COM
Equities	9213	21,742.68	VIVUS INC COM
Equities	18	-	VL DISSOLUTION CORP COM STK
Equities	4200	360,108.00	VMWARE INC CL A COM CL A COM
Equities	6750	578,745.00	VMWARE INC CL A COM CL A COM
Equities	12300	1,054,602.00	VMWARE INC CL A COM CL A COM
Equities	3191	36,536.95	VOCERA COMMUNICATIONS INC
Equities	1053403	3,807,894.70	VODAFONE GROUP ORD USD0.2095238
Equities	0	-	VODAFONE GROUP ORD USD0.2095238
Equities	210990	762,697.38	VODAFONE GROUP ORD USD0.2095238
Equities	19500	811,065.21	VOESTALPINE AG NPV
Equities	8070	335,656.22	VOESTALPINE AG NPV
Equities	26310	1,094,314.14	VOESTALPINE AG NPV
Equities	460	2,599.00	VOLTARI CORP COM NEW COM NEW
Equities	9500	46,645.00	VONAGE HLDGS CORP COM
Equities	12925	63,461.75	VONAGE HLDGS CORP COM
Equities	20401	1,936,666.93	VORNADO RLTY TR COM
Equities	58748	5,576,947.64	VORNADO RLTY TR COM
Equities	14395	1,366,517.35	VORNADO RLTY TR COM
Equities	22732	2,157,948.76	VORNADO RLTY TR COM
Equities	13616	1,292,566.88	VORNADO RLTY TR COM
Equities	9200	873,356.00	VORNADO RLTY TR COM
Equities	3200	26,496.00	VOXX INTL CORP CL A CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1548	12,817.44	VOXX INTL CORP CL A CL A
Equities	8900	413,583.00	VOYA FINL INC COM
Equities	16854	783,205.38	VOYA FINL INC COM
Equities	27100	1,259,337.00	VOYA FINL INC COM
Equities	800	42,808.00	VSE CORP COM
Equities	5420	454,900.60	VULCAN MATERIALS CO COM
Equities	5676	476,386.68	VULCAN MATERIALS CO COM
Equities	10011	840,223.23	VULCAN MATERIALS CO COM
Equities	14600	1,225,378.00	VULCAN MATERIALS CO COM
Equities	3200	85,536.00	VWR CORP COM
Equities	1300	7,124.00	W & T OFFSHORE INC COM
Equities	2198	12,045.04	W & T OFFSHORE INC COM
Equities	7148	421,303.12	W P CAREY INC COM
Equities	7772	97,460.88	WABASH NATL CORP COM
Equities	5600	70,224.00	WABASH NATL CORP COM
Equities	7213	90,451.02	WABASH NATL CORP COM
Equities	10500	1,299,060.00	WABCO HLDGS INC COM STK
Equities	4756	588,412.32	WABCO HLDGS INC COM STK
Equities	4312	533,480.64	WABCO HLDGS INC COM STK
Equities	4180	393,923.20	WABTEC CORP COM
Equities	9300	876,432.00	WABTEC CORP COM
Equities	7768	732,056.32	WABTEC CORP COM
Equities	22222	2,094,201.28	WABTEC CORP COM
Equities	9628	907,342.72	WABTEC CORP COM
Equities	30931	647,910.45	WACKER NEUSON SE(REGD)
Equities	21012	994,077.72	WADDELL & REED FINL INC CL A COM
Equities	3800	179,778.00	WADDELL & REED FINL INC CL A COM
Equities	29204	1,381,641.24	WADDELL & REED FINL INC CL A COM
Equities	6050	286,225.50	WADDELL & REED FINL INC CL A COM
Equities	7362	348,296.22	WADDELL & REED FINL INC CL A COM
Equities	2655	107,394.75	WAGWORKS INC COM USD0.001
Equities	15300	1,291,932.00	WALGREENS BOOTS ALLIANCE INC COM
Equities	21600	1,823,904.00	WALGREENS BOOTS ALLIANCE INC COM
Equities	7165	605,012.60	WALGREENS BOOTS ALLIANCE INC COM
Equities	53100	4,483,764.00	WALGREENS BOOTS ALLIANCE INC COM
Equities	67630	5,710,677.20	WALGREENS BOOTS ALLIANCE INC COM
Equities	17000	1,435,480.00	WALGREENS BOOTS ALLIANCE INC COM
Equities	3086	82,519.64	WALKER & DUNLOP INC COM .
Equities	88873	6,303,761.89	WAL-MART STORES INC COM
Equities	92660	6,572,373.80	WAL-MART STORES INC COM
Equities	122539	8,691,691.27	WAL-MART STORES INC COM
Equities	53500	3,794,755.00	WAL-MART STORES INC COM
Equities	58857	4,174,727.01	WAL-MART STORES INC COM
Equities	21258	1,507,829.94	WAL-MART STORES INC COM
Equities	18400	2,100,176.00	WALT DISNEY CO
Equities	9520	1,086,612.80	WALT DISNEY CO
Equities	6820	778,434.80	WALT DISNEY CO
Equities	93864	10,713,636.96	WALT DISNEY CO
Equities	121199	13,833,653.86	WALT DISNEY CO
Equities	46930	5,356,590.20	WALT DISNEY CO
Equities	9792	1,117,658.88	WALT DISNEY CO
Equities	27231	3,108,146.34	WALT DISNEY CO
Equities	4990	1,087.82	WALTER ENERGY INC
Equities	6372	1,389.09	WALTER ENERGY INC
Equities	1174	26,849.38	WALTER INVT MGMT CORP
Equities	3054	69,844.98	WALTER INVT MGMT CORP
Equities	1077911	3,495,600.00	WARBURG PINCUS PE VIII, LP
Equities	1259838	2,772,178.00	WARBURG PINCUS PRIVATE EQUITY IX, LP
Equities	3600	1,656.00	WARREN RES INC COM
Equities	3165	1,455.90	WARREN RES INC COM
Equities	6600	154,110.00	WASH FED INC COM
Equities	9934	231,958.90	WASH FED INC COM
Equities	3000	77,850.00	WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	5095	132,215.25	WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	2200	86,856.00	WASHINGTON TR BANCORP INC COM
Equities	2368	93,488.64	WASHINGTON TR BANCORP INC COM
Equities	398000	614,001.84	WASION GROUP HOLDS HKD0.01
Equities	5800	273,296.00	WASTE CONNECTIONS INC COM
Equities	10264	483,639.68	WASTE CONNECTIONS INC COM
Equities	20490	949,711.50	WASTE MGMT INC DEL COM STK
Equities	32821	1,521,253.35	WASTE MGMT INC DEL COM STK
Equities	6290	807,510.20	WATERS CORP COM
Equities	18900	2,426,382.00	WATERS CORP COM
Equities	6519	836,909.22	WATERS CORP COM

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	700	86,618.00	WATSCO INC COM	
Equities	1938	239,808.12	WATSCO INC COM	
Equities	1500	77,775.00	WATTS WTR TECHNOLOGIES INC	
Equities	3062	158,764.70	WATTS WTR TECHNOLOGIES INC	
Equities	3500	32,130.00	WAUSAU PAPER CORP COM	
Equities	5650	51,867.00	WAUSAU PAPER CORP COM	
Equities	833	484.80	WAVE SYS CORP CL A PAR \$0.01 COM STK	
Equities	700	13,874.00	WAYSIDE TECHNOLOGY GROUP INC COM STK	
Equities	1	1.00	WCAS CAPITAL PARTNERS II, LP	
Equities	1	1.00	WCAS CAPITAL PARTNERS III, LP	
Equities	1329644	622,142.00	WCAS IX, LP	
Equities	835685	651.00	WCAS VI, LP	
Equities	2083621	6,696.00	WCAS VIII, LP	
Equities	1800	156,888.00	WD 40 CO COM STK	
Equities	1131	98,577.96	WD 40 CO COM STK	
Equities	26000	319,020.00	WEATHERFORD INTERNATIONAL	LTD(IE)USD0.001
Equities	83747	1,027,575.69	WEATHERFORD INTERNATIONAL	LTD(IE)USD0.001
Equities	66872	820,519.44	WEATHERFORD INTERNATIONAL	LTD(IE)USD0.001
Equities	400	9,688.00	WEB COM GROUP INC COM	
Equities	3978	96,347.16	WEB COM GROUP INC COM	
Equities	3888	172,160.64	WEBMD HEALTH CORP COMMON STOCK	
Equities	3450	152,766.00	WEBMD HEALTH CORP COMMON STOCK	
Equities	5600	221,480.00	WEBSTER FNCL CORP WATERBURY CONN COM	
Equities	43100	1,704,605.00	WEBSTER FNCL CORP WATERBURY CONN COM	
Equities	6902	272,974.10	WEBSTER FNCL CORP WATERBURY CONN COM	
Equities	17978	808,485.05	WEC ENERGY GROUP INC COM	
Equities	22245	1,000,357.65	WEC ENERGY GROUP INC COM	
Equities	28764	1,293,517.08	WEC ENERGY GROUP INC COM	
Equities	23736	1,067,412.41	WEC ENERGY GROUP INC COM	
Equities	434000	1,447,123.85	WEICHAI POWER CO 'H'CNV1	
Equities	1500	7,275.00	WEIGHT WATCHERS INTL INC NEW COM	
Equities	2024	9,816.40	WEIGHT WATCHERS INTL INC NEW COM	
Equities	7000	228,830.00	WEINGARTEN RLTY INVS COM	
Equities	9848	321,931.12	WEINGARTEN RLTY INVS COM	
Equities	149776	3,997,329.43	WEIR GROUP ORD GBP0.125	
Equities	800	33,720.00	WEIS MKT INC COM	
Equities	1047	44,131.05	WEIS MKT INC COM	
Equities	2490	211,226.70	WELLCARE HLTH PLANS INC COM	
Equities	3511	297,838.13	WELLCARE HLTH PLANS INC COM	
Equities	89950	5,058,788.00	WELLS FARGO & CO NEW COM STK	
Equities	83100	4,673,544.00	WELLS FARGO & CO NEW COM STK	
Equities	59700	3,357,528.00	WELLS FARGO & CO NEW COM STK	
Equities	56720	3,189,932.80	WELLS FARGO & CO NEW COM STK	
Equities	268042	15,074,682.08	WELLS FARGO & CO NEW COM STK	
Equities	364613	20,505,835.12	WELLS FARGO & CO NEW COM STK	
Equities	78300	4,403,592.00	WELLS FARGO & CO NEW COM STK	
Equities	51755	2,910,701.20	WELLS FARGO & CO NEW COM STK	
Equities	4129976	4,099,782.00	WELLSPRING CAPITAL PARTNERS IV, LP	
Equities	26200	295,536.00	WENDYS CO COM	
Equities	108500	1,223,880.00	WENDYS CO COM	
Equities	23625	266,490.00	WENDYS CO COM	
Equities	2700	70,875.00	WERNER ENTERPRISES INC COM	
Equities	3775	99,093.75	WERNER ENTERPRISES INC COM	
Equities	1100	37,422.00	WESBANCO INC COM	
Equities	1966	66,883.32	WESBANCO INC COM	
Equities	3794	57,479.10	WESCO AIRCRAFT HOLDINGS INC	
Equities	2386	163,775.04	WESCO INTL INC COM	
Equities	3780	259,459.20	WESCO INTL INC COM	
Equities	18685	1,282,538.40	WESCO INTL INC COM	
Equities	3964	272,088.96	WESCO INTL INC COM	
Equities	6605	198,810.50	WEST CORPORATION COM RESTRICTED	
Equities	4660	140,266.00	WEST CORPORATION COM RESTRICTED	
Equities	8900	489,252.27	WEST FRASER TIMBER COM NPV	
Equities	14100	902,819.43	WEST JAPAN RAILWAY NPV	
Equities	3900	37,596.00	WEST MARINE INC COM	
Equities	4200	243,936.00	WEST PHARMACEUTICAL SVCS INC COM	
Equities	6409	372,234.72	WEST PHARMACEUTICAL SVCS INC COM	
Equities	2900	146,885.00	WESTAMERICA BANCORPORATION COM	
Equities	3014	152,659.10	WESTAMERICA BANCORPORATION COM	
Equities	5300	181,366.00	WESTAR ENERGY INC COM	
Equities	10754	368,001.88	WESTAR ENERGY INC COM	
Equities	7640	7,563.60	WESTELL TECHNOLOGIES INC CL A	
Equities	1500	50,640.00	WESTERN ALLIANCE BANCORPORATION COM	
Equities	38730	1,307,524.80	WESTERN ALLIANCE BANCORPORATION COM	

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5593	188,819.68	WESTERN ALLIANCE BANCORPORATION COM
Equities	51289	1,042,705.37	WESTERN UNION CO
Equities	48600	988,038.00	WESTERN UNION CO
Equities	120431	2,448,362.23	WESTERN UNION CO
Equities	40719	827,817.27	WESTERN UNION CO
Equities	177972	3,618,170.76	WESTERN UNION CO
Equities	73970	518,502.47	WESTFIELD CORP NPV STAPLED UNITS
Equities	179749	1,259,974.32	WESTFIELD CORP NPV STAPLED UNITS
Equities	4600	33,626.00	WESTFIELD FINL INC NEW COM STK
Equities	6890	50,365.90	WESTFIELD FINL INC NEW COM STK
Equities	900	61,731.00	WESTLAKE CHEM CORP COM STK
Equities	3272	224,426.48	WESTLAKE CHEM CORP COM STK
Equities	2237	46,484.86	WESTMORELAND COAL CO COM
Equities	1722	25,433.94	WESTN AST MTG CAP CORP COM
Equities	14925	1,170,418.50	WESTN DIGITAL CORP COM
Equities	12350	968,487.00	WESTN DIGITAL CORP COM
Equities	12321	966,212.82	WESTN DIGITAL CORP COM
Equities	12200	956,724.00	WESTN DIGITAL CORP COM
Equities	16698	1,309,457.16	WESTN DIGITAL CORP COM
Equities	27200	2,133,024.00	WESTN DIGITAL CORP COM
Equities	13021	1,021,106.82	WESTN DIGITAL CORP COM
Equities	9000	705,780.00	WESTN DIGITAL CORP COM
Equities	3800	165,756.00	WESTN REFNG INC COM
Equities	5190	226,387.80	WESTN REFNG INC COM
Equities	3700	161,394.00	WESTN REFNG INC COM
Equities	7017478	9,879,651.00	WESTON PRESIDIO V, LP
Equities	10570	261,189.87	WESTPAC BKG CORP NPV
Equities	34890	862,148.98	WESTPAC BKG CORP NPV
Equities	17800	439,846.71	WESTPAC BKG CORP NPV
Equities	774	46,107.18	WESTWOOD HLDGS GROUP INC COM
Equities	9750	1,111,207.50	WEX INC COM
Equities	1700	193,749.00	WEX INC COM
Equities	3487	397,413.39	WEX INC COM
Equities	1400	41,748.00	WEYCO GROUP INC COM
Equities	1900	56,658.00	WEYCO GROUP INC COM
Equities	23610	743,715.00	WEYERHAEUSER CO COM
Equities	29187	919,390.50	WEYERHAEUSER CO COM
Equities	41454	1,305,801.00	WEYERHAEUSER CO COM
Equities	13952	439,488.00	WEYERHAEUSER CO COM
Equities	2400	130,296.00	WGL HLDGS INC COM
Equities	3987	216,454.23	WGL HLDGS INC COM
Equities	3545	613,462.25	WHIRLPOOL CORP COM
Equities	9140	1,581,677.00	WHIRLPOOL CORP COM
Equities	4090	707,774.50	WHIRLPOOL CORP COM
Equities	6021	1,041,934.05	WHIRLPOOL CORP COM
Equities	10572	822,350.83	WHITBREAD ORD GBP0.76797385
Equities	11763	914,993.65	WHITBREAD ORD GBP0.76797385
Equities	557	364,801.58	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	408	267,215.52	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	3194	156,122.72	WHITEWAVE FOODS CO COM USD0.01 CL'A'
Equities	14027	685,639.76	WHITEWAVE FOODS CO COM USD0.01 CL'A'
Equities	9094	305,558.40	WHITING PETE CORP COM STK
Equities	21900	735,840.00	WHITING PETE CORP COM STK
Equities	15165	509,544.00	WHITING PETE CORP COM STK
Equities	22200	875,568.00	WHOLE FOODS MKT INC COM
Equities	36000	1,419,840.00	WHOLE FOODS MKT INC COM
Equities	28031	1,105,542.64	WHOLE FOODS MKT INC COM
Equities	6200	244,528.00	WHOLE FOODS MKT INC COM
Equities	14900	587,656.00	WHOLE FOODS MKT INC COM
Equities	6	-	WI FI WIRELESS LTD COM WI-FI WIRELESS LTD
Equities	1100	0.22	WICKES INC COM
Equities	1600	2,672.00	WIDEPOINT CORP COM
Equities	3200	173,984.00	WILEY JOHN & SONS INC CL A
Equities	3648	198,341.76	WILEY JOHN & SONS INC CL A
Equities	11310	614,924.70	WILEY JOHN & SONS INC CL A
Equities	11088	14,192.64	WILLBROS GROUP INC COM
Equities	300	19,725.00	WILLIAMS CLAYTON ENERGY INC COM
Equities	625	41,093.75	WILLIAMS CLAYTON ENERGY INC COM
Equities	39400	2,261,166.00	WILLIAMS CO INC COM
Equities	52112	2,990,707.68	WILLIAMS CO INC COM
Equities	3400	279,718.00	WILLIAMS SONOMA INC COM
Equities	6829	561,821.83	WILLIAMS SONOMA INC COM
Equities	41799	1,960,373.10	WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)
Equities	14467	678,502.30	WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1000	18,370.00	WILLIS LEASE FIN CORP COM
Equities	312600	761,476.42	WILMAR INTERNATIONAL LTD NPV
Equities	21214	267,932.82	WILSHIRE BANCORP INC COM
Equities	2300	29,049.00	WILSHIRE BANCORP INC COM
Equities	8143	102,846.09	WILSHIRE BANCORP INC COM
Equities	60514	2,378,743.47	WINCOR NIXDORF AG NPV
Equities	6586	42,018.68	WINDSTREAM HLDGS INC COM NEW COM NEW
Equities	8891	56,724.58	WINDSTREAM HLDGS INC COM NEW COM NEW
Equities	900	25,560.00	WINGSTOP INC COM
Equities	21	2,068.50	WINMARK CORP COM
Equities	4648	109,646.32	WINNEBAGO INDS INC COM
Equities	1500	35,385.00	WINNEBAGO INDS INC COM
Equities	2719	64,141.21	WINNEBAGO INDS INC COM
Equities	1460	22,119.00	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	5049	269,515.62	WINTRUST FINL CORP COM
Equities	2400	128,112.00	WINTRUST FINL CORP COM
Equities	33520	1,789,297.60	WINTRUST FINL CORP COM
Equities	4368	233,163.84	WINTRUST FINL CORP COM
Equities	538	1,167.46	WIRELESS TELECOM GROUP INC COM STK
Equities	17930	393,832.45	WISDOMTREE INVTS INC COM
Equities	71125	1,562,260.62	WISDOMTREE INVTS INC COM
Equities	8898	195,444.57	WISDOMTREE INVTS INC COM
Equities	8000	175,720.00	WISDOMTREE INVTS INC COM
Equities	8100	198,089.42	WIZZ AIR HLDGS PLC ORD GBP0.0001
Equities	399194	1,135,084.78	WM MORRISON SUPERMARKETS ORD GBP0.10
Equities	18881	1,206,473.22	WOLSELEY ORD GBP0.108030303
Equities	22226	659,842.38	WOLTERS KLUWER EURO.12
Equities	44700	1,327,047.35	WOLTERS KLUWER EURO.12
Equities	4000	113,920.00	WOLVERINE WORLD WIDE INC COM
Equities	6789	193,350.72	WOLVERINE WORLD WIDE INC COM
Equities	26950	709,032.33	WOODSIDE PETROLEUM NPV
Equities	87950	2,313,892.16	WOODSIDE PETROLEUM NPV
Equities	4100	225,459.00	WOODWARD INC COM
Equities	43045	2,367,044.55	WOODWARD INC COM
Equities	26695	1,467,958.05	WOODWARD INC COM
Equities	5377	295,681.23	WOODWARD INC COM
Equities	129500	1,051,982.45	WOOLWORTHS HLDGS NPV
Equities	4591	95,132.20	WOOLWORTHS LTD NPV
Equities	49800	3,804,222.00	WORKDAY INC CL A COM USD0.001
Equities	1800	137,502.00	WORKDAY INC CL A COM USD0.001
Equities	7405	565,667.95	WORKDAY INC CL A COM USD0.001
Equities	10000	763,900.00	WORKDAY INC CL A COM USD0.001
Equities	116600	1,649,474.44	WORKSPACE GROUP ORD GBP1
Equities	1200	73,812.00	WORLD ACCEP CORP S C NEW COM
Equities	19066	1,172,749.66	WORLD ACCEP CORP S C NEW COM
Equities	815	50,130.65	WORLD ACCEP CORP S C NEW COM
Equities	4000	191,800.00	WORLD FUEL SERVICE COM STK USD0.01
Equities	5222	250,394.90	WORLD FUEL SERVICE COM STK USD0.01
Equities	8000	383,600.00	WORLD FUEL SERVICE COM STK USD0.01
Equities	1900	31,350.00	WORLD WRESTLING ENTMNT
Equities	2600	42,900.00	WORLD WRESTLING ENTMNT
Equities	6	-	WORLDTEX INC COM NEW
Equities	52530	420,299.14	WORLEYPARSONS LIMITED NPV
Equities	3800	114,228.00	WORTHINGTON INDS INC COM
Equities	4577	137,584.62	WORTHINGTON INDS INC COM
Equities	14111	190,921.83	WP GLIMCHER INC COM
Equities	17067	230,916.51	WP GLIMCHER INC COM
Equities	128000	2,870,617.75	WPP PLC ORD GBP0.10
Equities	49300	1,105,636.37	WPP PLC ORD GBP0.10
Equities	94400	1,159,232.00	WPX ENERGY INC COM SHS
Equities	14833	182,149.24	WPX ENERGY INC COM SHS
Equities	17400	213,672.00	WPX ENERGY INC COM SHS
Equities	25915	318,236.20	WPX ENERGY INC COM SHS
Equities	1700	44,642.00	WRIGHT MED GROUP INC COM
Equities	4460	117,119.60	WRIGHT MED GROUP INC COM
Equities	4200	114,870.00	WSFS FINANCIAL CORP COM
Equities	1959	53,578.65	WSFS FINANCIAL CORP COM
Equities	9970	816,642.70	WYNDHAM WORLDWIDE CORP COM STK
Equities	5300	434,123.00	WYNDHAM WORLDWIDE CORP COM STK
Equities	9160	750,295.60	WYNDHAM WORLDWIDE CORP COM STK
Equities	15555	1,274,110.05	WYNDHAM WORLDWIDE CORP COM STK
Equities	4200	414,414.00	WYNN RESORTS LTD COM
Equities	6741	665,134.47	WYNN RESORTS LTD COM
Equities	700	69,069.00	WYNN RESORTS LTD COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	35700	1,148,826.00	XCEL ENERGY INC COM
Equities	39458	1,269,758.44	XCEL ENERGY INC COM
Equities	5970	45,192.90	XCERRA CORP COM
Equities	1200	26,364.00	XENCOR INC COM
Equities	8686	188,833.64	XENIA HOTELS & RESORTS INC COM
Equities	1300	7,969.00	XENOPORT INC COM STK
Equities	2300	14,099.00	XENOPORT INC COM STK
Equities	9800	432,768.00	XILINX INC COM
Equities	41700	1,841,472.00	XILINX INC COM
Equities	20328	897,684.48	XILINX INC COM
Equities	103870	3,863,964.00	XL GROUP PLC ORD USD0.01
Equities	91628	3,408,561.60	XL GROUP PLC ORD USD0.01
Equities	23483	873,567.60	XL GROUP PLC ORD USD0.01
Equities	29200	1,086,240.00	XL GROUP PLC ORD USD0.01
Equities	53881	2,004,373.20	XL GROUP PLC ORD USD0.01
Equities	1600	26,160.00	XO GROUP INC COM
Equities	121	1,978.35	XO GROUP INC COM
Equities	9706	37,659.28	XOMA CORP DEL COM
Equities	1638	34,488.09	XOOM CORP COM
Equities	3146	142,136.28	XPO LOGISTICS INC COM
Equities	1683	76,037.94	XPO LOGISTICS INC COM
Equities	31450	1,420,911.00	XPO LOGISTICS INC COM
Equities	5813	262,631.34	XPO LOGISTICS INC COM
Equities	13670	506,746.90	XYLEM INC COM
Equities	15744	583,630.08	XYLEM INC COM
Equities	52700	2,070,583.00	YAHOO INC COM
Equities	67449	2,650,071.21	YAHOO INC COM
Equities	28400	1,115,836.00	YAHOO INC COM
Equities	40000	875,086.83	YAMAHA MOTOR CO NPV
Equities	0	-	YAMAHA MOTOR CO NPV
Equities	21900	424,075.92	YAMATO HOLDINGS NPV
Equities	15000	350,467.86	YAMATO KOGYO CO NPV
Equities	743600	781,428.89	YANGZIJANG SHIPBU NPV (SGD)
Equities	27088	1,406,131.45	YARA INTERNATIONAL NOK1.7
Equities	21500	1,116,059.74	YARA INTERNATIONAL NOK1.7
Equities	7010	363,887.38	YARA INTERNATIONAL NOK1.7
Equities	23080	1,198,077.15	YARA INTERNATIONAL NOK1.7
Equities	1500	64,545.00	YELP INC CL A
Equities	5353	230,339.59	YELP INC CL A
Equities	87005	380,400.24	YODOGAWA STEEL WKS NPV
Equities	1589184	1,134,868.00	YORKTOWN ENERGY PTRS V, LP
Equities	3158	40,990.84	YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)
Equities	195000	652,720.72	YUE YUEN INDL HLDG HKD0.25
Equities	73693	6,638,265.44	YUM BRANDS INC COM
Equities	4871	438,779.68	YUM BRANDS INC COM
Equities	22480	2,024,998.40	YUM BRANDS INC COM
Equities	33528	3,020,202.24	YUM BRANDS INC COM
Equities	6750	608,040.00	YUM BRANDS INC COM
Equities	2200	198,176.00	YUM BRANDS INC COM
Equities	1690	58,524.70	ZAFGEN INC COM
Equities	2649	20,980.08	ZAGG INC COM STK
Equities	20825	695,052.34	ZALANDO SE NPV
Equities	2854	73,404.88	ZAYO GROUP HLDGS INC COM
Equities	510	402.90	ZAZA ENERGY CORP COM NEW COM NEW
Equities	3400	377,570.00	ZEBRA TECHNOLOGIES CORP CL A
Equities	12295	1,365,359.75	ZEBRA TECHNOLOGIES CORP CL A
Equities	3922	435,538.10	ZEBRA TECHNOLOGIES CORP CL A
Equities	18191	37,477.77	ZEGONA COMMUNICATI ORD GBP0.01
Equities	2870	84,578.90	ZELTIQ AESTHETICS INC COM
Equities	4609	102,365.89	ZENDESK INC COM
Equities	446000	4,118,661.38	ZEON CORPORATION NPV
Equities	898900	1,247,610.66	ZHEJIANG EXPRESS 'H' CNY1
Equities	3278	7,342.72	ZHNE/ZHONE TECHNOLOGIES INC
Equities	68000	509,612.97	ZHUZHOU CSR TIMES 'H' CNY1
Equities	3700	320,938.00	ZILLOW GROUP INC COM USD0.0001
Equities	1200	104,088.00	ZILLOW GROUP INC COM USD0.0001
Equities	3504	303,936.96	ZILLOW GROUP INC COM USD0.0001
Equities	14600	1,594,758.00	ZIMMER BIOMET HLDGS INC COM
Equities	8700	950,301.00	ZIMMER BIOMET HLDGS INC COM
Equities	13178	1,439,432.94	ZIMMER BIOMET HLDGS INC COM
Equities	7200	228,492.00	ZIONS BANCORP COM
Equities	17082	542,097.27	ZIONS BANCORP COM
Equities	129	1,548.00	ZIOPHARM ONCOLOGY COM STK
Equities	10768	129,216.00	ZIOPHARM ONCOLOGY COM STK

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	38182	197,400.94	ZIX CORP COM
Equities	5700	29,469.00	ZIX CORP COM
Equities	29159	948,677.61	ZODIAC AEROSPACE NPV
Equities	734	30,049.96	ZOES KITCHEN INC COM
Equities	9330	449,892.60	ZOETIS INC COM USD0.01 CL 'A'
Equities	5200	250,744.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	39170	1,888,777.40	ZOETIS INC COM USD0.01 CL 'A'
Equities	8600	414,692.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	912	47,779.68	ZS PHARMA INC COM
Equities	1434	75,127.26	ZS PHARMA INC COM
Equities	393600	1,001,192.12	ZTE CORP 'H' CNY1
Equities	63200	824,128.00	ZULILY INC CL A CL A
Equities	1251	16,313.04	ZULILY INC CL A CL A
Equities	1600	42,608.00	ZUMIEZ INC COM
Equities	1926	51,289.38	ZUMIEZ INC COM
Equities	4828	1,470,278.53	ZURICH INSURANCE GROUP AG CHF0.10
Equities	9092	2,768,801.24	ZURICH INSURANCE GROUP AG CHF0.10
Equities	9923	3,021,866.99	ZURICH INSURANCE GROUP AG CHF0.10
Equities	3700	1,126,766.89	ZURICH INSURANCE GROUP AG CHF0.10
Equities	1529	465,628.81	ZURICH INSURANCE GROUP AG CHF0.10
Equities	39535	113,070.10	ZYNGA INC
Equities	144452	413,132.72	ZYNGA INC
Equities	0	30,857,808.96	Private equity valuation adjustment
TOTAL		<u><u>11,307,523,098.49</u></u>	

Fixed Income Investments

Fixed Income	850000	796,450.00	#REORG MICRON MANDATORY EXCHANGE MICRON TECHNOLOGY 461YAG9 07-28-2015
Fixed Income	400000	398,000.00	#REORG PONTIS III MANDATORY EXCHANGE GLOBO COMUNIC 451MAM9 07-20-2015
Fixed Income	1250000	1,242,315.00	#REORG SEAGATE MANDATORY EXCHANGE SEAGATE HDD 471BAX9 07-15-2015
Fixed Income	0	(21,701,562.50)	&&&BOND FUTURES OFFSET - LONG
Fixed Income	300000	286,875.00	1ST QUANTUM 7.25% DUE 05-15-2022
Fixed Income	515000	609,324.83	21ST CENTY FOX 6.4% DUE 12-15-2035
Fixed Income	180000	249,211.80	21ST CENTY FOX 9.5% DUE 07-15-2024
Fixed Income	2300000	2,853,009.49	AB INDUSTRIVARDEN 1.875% CNV BDS 27/02/17
Fixed Income	115000	113,140.56	ABB FIN USA INC 2.875% DUE 05-08-2022
Fixed Income	1405000	1,390,586.11	ABBVIE INC 2.5% 05-14-2020
Fixed Income	100000	98,974.10	ABBVIE INC 2.5% 05-14-2020
Fixed Income	50000	49,510.15	ABBVIE INC 3.2% 11-06-2022
Fixed Income	235000	232,272.83	ABBVIE INC 3.6% 05-14-2025
Fixed Income	200000	197,679.00	ABBVIE INC 3.6% 05-14-2025
Fixed Income	100000	98,839.50	ABBVIE INC 3.6% 05-14-2025
Fixed Income	300000	299,118.30	ABBVIE INC FIXED 1.8% DUE 05-14-2018
Fixed Income	600000	598,236.60	ABBVIE INC FIXED 1.8% DUE 05-14-2018
Fixed Income	200000	195,660.60	ABBVIE INC FIXED 4.5% DUE 05-14-2035
Fixed Income	805000	791,825.37	ABBVIE INC FIXED 4.7% DUE 05-14-2045
Fixed Income	800000	795,335.20	ABN AMRO BK N V 2.45% DUE 06-04-2020
Fixed Income	110000	108,505.10	ACCESS MIDSTREAM 4.875% DUE 05-15-2023
Fixed Income	1157000	1,130,422.55	ACCREDITED MTG LN TR 2005-3 AST-BKD NT CL M-1 VAR RATE 09-25-2035
Fixed Income	1434477	1,363,765.43	ACCREDITED MTG LN TR SER 2005-4 CL A-2D VAR RT 12-25-2035 BEO
Fixed Income	750000	732,696.75	ACE INA HLDG INC 3.15% DUE 03-15-2025
Fixed Income	700000	701,587.60	ACTAVIS FDG SCS 3% DUE 03-12-2020
Fixed Income	2160000	2,139,540.48	ACTAVIS FDG SCS 3.45% DUE 03-15-2022
Fixed Income	100000	98,794.80	ACTAVIS FDG SCS 3.85% DUE 06-15-2024
Fixed Income	700000	703,695.30	ACTAVIS FDG SCS FIXED 2.35% DUE 03-12-2018
Fixed Income	20000	19,646.44	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025
Fixed Income	1500000	1,147,500.00	ADT CORP 4.875% DUE 07-15-2042
Fixed Income	2800000	2,142,000.00	ADT CORP 4.875% DUE 07-15-2042
Fixed Income	100000	103,229.00	ADVANCE AUTO PTS 4.5% DUE 12-01-2023
Fixed Income	75000	63,375.00	ADVANCED MICRO 7% DUE 07-01-2024
Fixed Income	1400000	1,823,500.00	ADVANCED SEMICONDT 0% CNV BDS 05/09/18 USD2000
Fixed Income	650000	679,250.00	AEROPUERTO INTERNACIONAL DE TOCUMEN 5.75% DUE 09/10/2023
Fixed Income	300000	302,400.00	AES PANAMA S R L 6% DUE 06-25-2022
Fixed Income	600000	606,000.00	AFRICA FIN CORP GLOBAL 144A 4.375% 04-29-2020 REG
Fixed Income	540000	638,121.78	AGL CAP CORP 5.875% DUE 03-15-2041
Fixed Income	100000	100,991.20	AGRIUM INC 5.25% DUE 01-15-2045
Fixed Income	605000	611,050.00	AIR LEASE CORP 3.875 DUE 04-01-2021
Fixed Income	1160000	1,123,221.04	ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2015 BEO
Fixed Income	1480000	1,563,250.00	ALLSTATE CORP FLTG RT 5.75% DUE 08-15-2053
Fixed Income	273000	271,356.54	ALLSTATE LIFE GLOBAL FDG SECD MEDIUM TERMTN VAR RT DUE 11-25-2016
Fixed Income	1421297	1,421,089.60	ALLY AUTO RECEIVABLES SER 2014-2 CL A2 .68% DUE 07-17-2017
Fixed Income	50000	50,071.40	ALLY AUTO RECEIVABLES TR 2015-SN1 CLS A4 RT 1.38% DUE 05-20-2017
Fixed Income	700000	696,850.00	ALLY FINL INC 2.75 01-30-2017
Fixed Income	700000	747,250.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	200000	213,500.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	2400000	2,562,000.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	100000	100,270.20	ALLY MASTER OWNER 1.54% DUE 09-15-2019
Fixed Income	100000	100,424.70	ALLY MASTER OWNER 1.6% DUE 10-15-2019
Fixed Income	110000000	1,868,692.03	ALPS ELECTRIC CO LTD 25/03/2019
Fixed Income	200000	212,812.21	ALTICE SA 6.25% SNR 15/02/25 EUR'144A
Fixed Income	1205000	1,200,316.17	ALTRIA GROUP INC 2.625% DUE 01-14-2020
Fixed Income	690000	663,235.59	ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG
Fixed Income	745000	787,989.48	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000
Fixed Income	105000	104,295.76	AMAZON COM INC 4.8% DUE 12-05-2034
Fixed Income	80000	80,000.00	AMC NETWORKS INC 4.75% DUE 12-15-2022
Fixed Income	8000000	490,993.04	AMER MOVIL SAB DE CV 6.45% BDS 05/12/22 MXN10000
Fixed Income	65000	63,700.00	AMERICAN AIRLS 2015-1 PASS THRU TRS 3.7%05-01-2023
Fixed Income	1100000	1,202,551.90	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	2500000	2,733,072.50	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	1000000	996,872.00	AMERICAN EXPRESS CO NT FLTG DUE 05-22-2018 REG
Fixed Income	1480000	1,485,727.60	AMERICAN EXPRESS CR CORP 2.75 09-15-2015
Fixed Income	405000	402,094.94	AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020
Fixed Income	1240000	1,231,105.48	AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020
Fixed Income	215000	297,338.55	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE
Fixed Income	325000	325,281.78	AMERICREDIT 1.19% DUE 05-08-2018
Fixed Income	50000	50,216.25	AMERICREDIT 1.92% DUE 11-08-2019
Fixed Income	50000	50,593.75	AMERICREDIT 2.29% DUE 11-08-2019
Fixed Income	50000	50,180.60	AMERICREDIT AUTOMOBILE RECEIVABLES SER 2014-4 CL B 1.87% DUE 12-09-2019
Fixed Income	100000	100,580.70	AMERICREDIT AUTOMOBILE RECEIVABLES TR 20SER 2012-4 CL C 1.93 08-08-2018
Fixed Income	1345000	1,404,557.95	AMERIPRISE FINL 4% DUE 10-15-2023
Fixed Income	1669298	1,667,575.36	AMERIQUEST MTG FLTG RT .6294% DUE 07-25-2035
Fixed Income	208989	190,564.28	AMERIQUEST MTG SECS INC 2003-13 ASSET BKD PASSTHRU CTF CL M-1 FLTG 01-26-2034
Fixed Income	1789942	1,783,725.61	AMERIQUEST MTG SECS INC SER 2004-R7 CL A1 FLT RT 08-25-2034 REG
Fixed Income	530000	491,578.18	AMERN EXPRESS CO 4.05% DUE 12-03-2042
Fixed Income	75000	82,072.50	AMERN EXPRESS CO 6.15% DUE 08-28-2017
Fixed Income	250000	283,525.75	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	125000	156,731.38	AMERN FINL GROUP 9.875% DUE 06-15-2019
Fixed Income	75000	82,268.77	AMERN INTL GROUP 4.875% DUE 06-01-2022
Fixed Income	425000	505,259.13	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	1800000	2,139,921.00	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	60000	71,330.70	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	300000	317,455.80	AMERN TOWER CORP 4.5% DUE 01-15-2018
Fixed Income	900000	897,439.50	AMGEN INC 2.2 DUE 05-22-2019
Fixed Income	1250000	1,151,860.00	AMGEN INC 4.4% 05-01-2045
Fixed Income	25000	23,037.20	AMGEN INC 4.4% 05-01-2045
Fixed Income	90000	90,064.44	AMPHENOL CORP NEW 3.125% DUE 09-15-2021
Fixed Income	300000	275,715.00	ANADARKO PETE CORP 4.5% DUE 07-15-2044
Fixed Income	845000	891,402.33	ANADARKO PETE CORP 5.95% DUE 09-15-2016
Fixed Income	355000	357,327.74	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG
Fixed Income	805000	809,767.21	AON CORP 3.5% DUE 09-30-2015
Fixed Income	475000	439,575.93	APACHE CORP 4.75% DUE 04-15-2043
Fixed Income	585000	579,023.06	APPLE INC 2.7% DUE 05-13-2022
Fixed Income	300000	304,409.40	APPLE INC 2.85% DUE 05-06-2021
Fixed Income	125000	124,353.62	APPLE INC 3.2% DUE 05-13-2025
Fixed Income	940000	958,549.96	APPLE INC 3.45% DUE 05-06-2024
Fixed Income	200000	203,946.80	APPLE INC 3.45% DUE 05-06-2024
Fixed Income	865000	787,305.70	APPLE INC 3.85% DUE 05-04-2043
Fixed Income	775000	763,720.65	APPLE INC 4.375% DUE 05-13-2045
Fixed Income	990000	975,591.54	APPLE INC 4.375% DUE 05-13-2045
Fixed Income	400000	427,951.60	APPLIED MATLS INC 4.3% DUE 06-15-2021
Fixed Income	60000	66,940.80	ARAPAHOE CNTY COLO WTR & WASTEWATER AUTHREV 6.68% 12-01-2039 BEO TAXABLE
Fixed Income	1850000	1,794,500.00	ARC PPTYS OPER 2% DUE 02-06-2017
Fixed Income	600000	627,000.00	ARCELORMITTAL SA DUE 08-05-2020
Fixed Income	1792000	1,832,320.00	ARES CAP CORP ARES CAP CORP 4.75% DUE 01-15-2018 REG
Fixed Income	3100000	3,162,000.00	ARES CAPITAL CORP 5.75 DUE 02-01-2016
Fixed Income	100000	102,201.20	ARROW ELECTRS INC 4.5% DUE 03-01-2023
Fixed Income	1350000	1,329,775.65	ASIAN DEV BK GLOBAL SR NT 1.875% DUE 02-18-2022 REG
Fixed Income	22483	22,483.15	ASSET BACKED SECS CORP HOME EQUITY SER 2005-HE4 CL M2 FLTG RT 05-25-2035
Fixed Income	506000	695,332.55	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	120000	164,901.00	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	1300000	1,274,349.70	AT&T INC 2.45% DUE 06-30-2020
Fixed Income	100000	98,026.90	AT&T INC 2.45% DUE 06-30-2020
Fixed Income	50000	48,805.35	AT&T INC 3 DUE 02-15-2022
Fixed Income	390000	376,569.96	AT&T INC 3% DUE 06-30-2022
Fixed Income	600000	579,338.40	AT&T INC 3% DUE 06-30-2022
Fixed Income	75000	72,417.30	AT&T INC 3% DUE 06-30-2022
Fixed Income	1845000	1,759,591.26	AT&T INC 3.4% DUE 05-15-2025
Fixed Income	300000	286,112.40	AT&T INC 3.4% DUE 05-15-2025

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	100000	91,928.70	AT&T INC 4.5% DUE 05-15-2035
Fixed Income	1345000	1,223,915.03	AT&T INC 4.75% DUE 05-15-2046
Fixed Income	980000	891,774.52	AT&T INC 4.75% DUE 05-15-2046
Fixed Income	1275000	1,187,661.23	AT&T INC 4.8% DUE 06-15-2044
Fixed Income	1950000	1,919,808.15	AT&T INC 5.35% DUE 09-01-2040
Fixed Income	50000	54,642.75	AT&T INC 5.5% DUE 02-01-2018
Fixed Income	355000	363,722.35	AT&T INC 5.55% DUE 08-15-2041
Fixed Income	1600000	1,603,008.00	AT&T INC GLOBAL 2.5 NTS DUE 08-15-2015 USD1000
Fixed Income	600000	602,324.40	AT&T INC NT FLTG RATE DUE 06-30-2020 REG
Fixed Income	500000	501,937.00	AT&T INC NT FLTG RATE DUE 06-30-2020 REG
Fixed Income	300000	182,171.71	ATHENS URBAN TRANS 4.851% MTN 19/09/16 EUR5000
Fixed Income	620000	680,360.10	ATMOS ENERGY CORP 6.35% DUE 06-15-2017
Fixed Income	1465000	1,589,933.08	AUSTRALIA(CMNWLTH) IDX/LKD BDS 20/09/2025 AUD
Fixed Income	9518	9,518.33	Australian dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	250349	250,348.67	Australian dollar - Cash
Fixed Income	7715	7,715.13	Australian dollar - Cash
Fixed Income	79	79.01	Australian dollar - Cash
Fixed Income	0	0.02	Australian dollar - Cash
Fixed Income	0	0.01	Australian dollar - Cash
Fixed Income	69703	69,703.17	Australian dollar - Cash
Fixed Income	0	-	Australian dollar - Cash
Fixed Income	0	578,755.79	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	3,196,009.29	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	(524,185.19)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	(4,972,422.62)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	(4,274,184.52)	Australian dollar - Pending foreign exchange sales
Fixed Income	9243	9,243.18	Australian dollar - Variation Margin
Fixed Income	0	(0.01)	Australian dollar - Variation Margin
Fixed Income	40000	40,104.80	AUTODESK INC FIXED 4.375% DUE 06-15-2025
Fixed Income	1300000	1,278,335.50	AVALONBAY CMNTYS 3.45% DUE 06-01-2025
Fixed Income	300000	302,250.00	AVIANCA HLDGS S A 8.375 05-10-2020 BEO
Fixed Income	60000	59,922.00	AVIS BUDGET CAR FLTG RATE DUE 12-01-2017
Fixed Income	3500000	3,806,250.00	AYC FINANCE LTD 0.5% EXCH GTD 02/05/19 USD
Fixed Income	6400000	9,118,613.17	AZIMUT HLDG S.P.A CNV BDS 25/11/20 EUR100000
Fixed Income	200000	199,165.40	BAIDU INC FORMERLY 4.125% DUE 06-30-2025
Fixed Income	300000	298,748.10	BAIDU INC FORMERLY 4.125% DUE 06-30-2025
Fixed Income	1000000	927,500.00	BALL CORP SR NT 4 DUE 11-15-2023 USD1000
Fixed Income	1557072	1,236,055.47	BANC AMER 6% DUE 03-25-2036
Fixed Income	400000	391,200.00	BANCO BILBAO 4.875% DUE 04-21-2025
Fixed Income	500000	489,000.00	BANCO BILBAO 4.875% DUE 04-21-2025
Fixed Income	600000	671,361.24	BANCO BILBAO 7.0% 31/12/2049
Fixed Income	800000	906,958.84	BANCO DO BRASIL (CAYMAN) 144A 4.5% 20/01/2016
Fixed Income	1000000	1,135,041.16	BANCO ESPIRITO SANTO SA 5% BDS 23/05/2019 EUR1000
Fixed Income	100000	124,177.60	BANCO POPULAR 11.5% 29/10/2049
Fixed Income	300000	372,532.79	BANCO POPULAR ESPA 11.5% PERP EUR100000
Fixed Income	450000	447,975.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	2900000	2,886,950.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	1700000	1,845,602.74	BANCO SANTANDER 6.25%-VAR SUB PERP EUR
Fixed Income	600000	651,389.20	BANCO SANTANDER 6.25%-VAR SUB PERP EUR
Fixed Income	2000000	2,171,297.34	BANCO SANTANDER 6.25%-VAR SUB PERP EUR
Fixed Income	500000	499,000.00	BANCOLOMBIA S A 5.125% DUE 09-11-2022
Fixed Income	670000	645,337.30	BANK AMER CORP 3.95% DUE 04-21-2025
Fixed Income	870000	837,975.30	BANK AMER CORP 3.95% DUE 04-21-2025
Fixed Income	830000	808,664.02	BANK AMER CORP 4% DUE 01-22-2025
Fixed Income	70000	68,200.58	BANK AMER CORP 4% DUE 01-22-2025
Fixed Income	1100000	1,131,804.30	BANK AMER CORP 4.1% DUE 07-24-2023
Fixed Income	1290000	1,263,687.87	BANK AMER CORP 4.25% DUE 10-22-2026
Fixed Income	225000	233,613.68	BANK AMER CORP 5% DUE 01-21-2044
Fixed Income	500000	567,580.50	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	1095000	1,243,001.30	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	2500000	2,837,902.50	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	135000	153,246.73	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	50000	56,758.05	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	1300000	1,416,192.70	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	1500000	1,634,068.50	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	75000	86,494.80	BANK AMER CORP 5.875% DUE 02-07-2042
Fixed Income	1200000	1,229,842.80	BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG
Fixed Income	800000	798,411.20	BANK AMER CORP FLTG RT .9391% DUE 08-25-2017
Fixed Income	4000000	4,074,000.00	BANK AMER CORP MEDIUM TERM SR NT SER L 3.625 DUE 03-17-2016
Fixed Income	60000	65,289.84	BANK AMER CORP MTN 6% DUE 09-01-2017
Fixed Income	90000	98,799.03	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	335000	338,648.15	BANK OF AMERICA CORP 2.6 DUE 01-15-2019
Fixed Income	13000000	937,107.32	BANK OF AMERICA CORP FLTG RATE DUE 21/10/2025
Fixed Income	1500000	1,513,653.00	BANK OF AMERICA CORP FRNS DUE 03-22-2018

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	135000	136,228.77	BANK OF AMERICA CORP FRNS DUE 03-22-2018
Fixed Income	600000	605,388.60	BANK OF AMERICA CORPORATION FRN FLTG RTDUE 01-15-2019
Fixed Income	3800000	3,801,029.80	BANK OF AMERICA NA DUE 02-14-2017 REG
Fixed Income	500000	581,273.71	BANKIA S.A. 3.5% NTS 17/01/2019
Fixed Income	1200000	1,334,900.79	BARCLAYS BANK PLC 6.5% 31/12/2049
Fixed Income	2000000	2,224,834.65	BARCLAYS BANK PLC 6.5% 31/12/2049
Fixed Income	1000000	1,138,800.00	BARCLAYS BK PLC 7.625 DUE 11-21-2022
Fixed Income	400000	455,520.00	BARCLAYS BK PLC 7.625 DUE 11-21-2022
Fixed Income	200000	216,750.00	BARCLAYS BK PLC STEP CPN 7.75% DUE 04-10-2023
Fixed Income	800000	867,000.00	BARCLAYS BK PLC STEP CPN 7.75% DUE 04-10-2023
Fixed Income	980000	977,850.86	BARCLAYS PLC 2.0% 03-16-2018
Fixed Income	1300000	1,446,142.52	BARCLAYS PLC 6.5% 31/12/2049
Fixed Income	600000	711,973.83	BARCLAYS PLC 8.0% 15/12/2049
Fixed Income	70000	67,846.52	BARRICK GOLD CORP 3.85% DUE 04-01-2022
Fixed Income	650000	633,343.10	BARRICK GOLD CORP 4.1% DUE 05-01-2023
Fixed Income	50000	57,908.45	BARRICK GOLD CORP NT 6.95 DUE 04-01-2019
Fixed Income	690000	630,589.62	BARRICK N AMER FIN 5.7% DUE 05-30-2041
Fixed Income	500000	480,958.50	BARRICK N AMER FIN 5.75% DUE 05-01-2043
Fixed Income	700000	694,680.00	BAY AREA TOLL AUTH CALIF TOLL BRDG REV VAR-SAN FRAN VAR RT DUE 04-01-2045 REG
Fixed Income	987313	941,211.59	BAYVIEW COML AST FLTG RT .5594% DUE 04-25-2034
Fixed Income	20000	20,092.62	BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00015 2.25 02-01-2019
Fixed Income	1013000	1,056,405.02	BB&T CORP SUB MEDIUM TERM NTS BOOK ENTRY3.95 DUE 03-22-2022
Fixed Income	3200000	3,448,000.00	BBVA(BILB-VIZ-ARG) 9% SUB PERP USD200000
Fixed Income	100000	111,698.55	BCO ESPIRITO SANTO 5.875% EMTN 09/11/2015 EUR
Fixed Income	1276692	1,269,241.26	BEAR STEARNS AST FLTG RT .5294% DUE 12-25-2035
Fixed Income	2075000	2,350,613.95	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	10000	9,966.36	BECTON DICKINSON & 3.734% DUE 12-15-2024
Fixed Income	100000	100,389.20	BECTON DICKINSON & 3.875% DUE 05-15-2024
Fixed Income	700000	700,323.40	BECTON DICKINSON & FLTG RT .73585% DUE 06-15-2016
Fixed Income	75000	73,198.20	BED BATH & BEYOND 4.915% DUE 08-01-2034
Fixed Income	100000	99,275.50	BED BATH & BEYOND 5.165% DUE 08-01-2044
Fixed Income	675000	664,671.15	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042
Fixed Income	720000	708,571.44	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045
Fixed Income	445000	469,475.00	BEST BUY INC 5% DUE 08-01-2018
Fixed Income	1550000	1,635,250.00	BEST BUY INC 5% DUE 08-01-2018
Fixed Income	40000	42,200.00	BEST BUY INC 5% DUE 08-01-2018
Fixed Income	200000	208,799.60	BHARTI AIRTEL INTL NETH B V 5.125 DUE 03-11-2023
Fixed Income	4100000	4,135,875.00	BILLION EXPRESS IN 0.75% EXCH BDS 18/10/15 USD
Fixed Income	1310000	1,327,643.08	BK AMER AUTO TR 2.99% DUE 03-15-2019
Fixed Income	2000000	2,000,986.00	BK AMER N A CHARLOTTE N C MEDIUM TERM FLTG RT DUE 11-14-2016
Fixed Income	710000	752,006.44	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00229 5.3 DUE 03-15-2017
Fixed Income	1353000	1,465,430.24	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00237 6.1 DUE 06-15-2017
Fixed Income	930000	929,373.18	BK NEW YORK INC 2.3% DUE 09-11-2019
Fixed Income	900000	893,250.00	BK NEW YORK MELLON FLTG RT 4.95% DUE 12-29-2049
Fixed Income	170000	171,000.79	BK NOVA SCOTIA B C 2.8% DUE 07-21-2021
Fixed Income	1400000	1,565,300.65	BK OF SCOTLAND PLC FR SUB EMTN 03/2016 EUR
Fixed Income	2100000	2,102,690.10	BK OF TOKYO FLTG RT .8292% DUE 03-05-2018
Fixed Income	500000	458,574.00	BLACKSTONE HLDGS 4.45% DUE 07-15-2045
Fixed Income	250000	291,195.50	BLACKSTONE HLDGS FIN L L C SR NT 6.625% DUE 08-15-2019 BEO
Fixed Income	600000	588,397.80	BOARDWALK 4.95% DUE 12-15-2024
Fixed Income	2000000	2,515,484.87	BONOS Y OBLIG DEL ESTADO 3.8% 30/04/2024
Fixed Income	1300000	1,800,812.45	BONOS Y OBLIG DEL T BD 0.0% 31/01/2023
Fixed Income	800000	927,237.28	BONOS Y OBLIG DEL TBOND 2.75% 31/10/2024
Fixed Income	75000	73,799.25	BORGWARNER INC 3.375% DUE 03-15-2025
Fixed Income	2300000	2,268,172.60	BP CAP MKTS P L C 3.506% DUE 03-17-2025
Fixed Income	2700000	3,050,559.17	BPE FINANCIACIONES 2.875% GTD SNR 19/05/16 EUR
Fixed Income	4200000	4,745,314.26	BPE FINANCIACIONES 2.875% GTD SNR 19/05/16 EUR
Fixed Income	1000000	866,300.00	BRASKEM AMERICA FINANCE 7.125 DUE 07-22-2041 BEO
Fixed Income	-500000	-	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	500000	6,226.40	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	39300	9,268,709.66	BRAZIL(FED REP OF) 0% TB 01/01/18 BRL1000
Fixed Income	1200	359,137.01	BRAZIL(FED REP OF) 10% T-NTS 01/01/23 BRL1000
Fixed Income	5800	1,704,791.85	BRAZIL(FED REP OF) 10% T-NTS 01/01/25 BRL1000
Fixed Income	800	244,185.94	BRAZIL(FED REP OF) 10% T-NTS 1/1/2021 BRL1000
Fixed Income	4000	3,427,959.05	BRAZIL(FED REP OF) 6% NTS 15/08/2022 BRL1000
Fixed Income	242	241.54	Brazilian real - Cash
Fixed Income	0	-	Brazilian real - Cash
Fixed Income	15499	15,498.99	Brazilian real - Cash
Fixed Income	0	0.23	Brazilian real - Cash
Fixed Income	0	0.01	Brazilian real - Cash
Fixed Income	0	-	Brazilian real - Cash
Fixed Income	0	0.01	Brazilian real - Cash
Fixed Income	0	338,170.27	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	3,319,622.31	Brazilian real - Pending foreign exchange purchases

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	1,484,159.55	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	1,501,391.26	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	2,123,670.66	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	29,759.53	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	1,316,080.51	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	258,184.02	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	1,058,060.41	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	470,331.41	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	1,931,496.27	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	4,118,123.48	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	3,607,251.89	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	240,556.27	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	242,758.19	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	16,524.40	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	949,418.56	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	965,748.13	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	163,553.10	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	8,983,622.46	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	776,918.01	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	11,216,203.00	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	1,932,777.49	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	5,442,555.48	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	3,984,313.51	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	797,027.62	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	(2,268.63)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(343,324.28)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(2,123,670.66)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(2,545,000.81)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(1,726,750.83)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(2,971.12)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(29,759.53)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(1,501,391.26)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(335,199.15)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(3,319,622.31)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(1,029,389.79)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(258,184.02)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(28,670.62)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(1,316,080.51)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(16,524.40)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(965,748.13)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(949,418.56)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(1,246,028.29)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(2,180,549.50)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(934,521.21)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(242,758.19)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(3,364,276.37)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(240,556.27)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(1,931,496.27)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(470,331.41)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(9,116,476.18)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(3,984,313.51)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(5,309,701.75)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(164,101.15)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(488,705.60)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(667,914.06)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(773,221.36)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(797,027.62)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(1,932,777.49)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(11,087,472.81)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(776,918.01)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(11,216,203.00)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(163,553.10)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	2,271.82	Brazilian real - Pending trade sales
Fixed Income	673244	677,957.52	BRAZOS ED LN AUTH INC STUDENT LN ASSET BACKED NT SER 2012-1 FLTG RT 12-26-2035
Fixed Income	1200000	1,245,102.00	BRAZOS HIGHER ED AUTH INC 02-25-2035 REG
Fixed Income	900000	912,476.70	BRAZOS HIGHER ED AUTH INC STUDENT LN ASSET BKD NT 2011-2 A3 FLTG 10/27/2036
Fixed Income	774146	776,280.00	BRAZOS HIGHER ED AUTH INC STUDENT LN SER 2011-1 CL A2 FLTG 02/25/2030
Fixed Income	500000	490,625.00	BRF SA FORMERLY 4.75% DUE 05-22-2024
Fixed Income	-604918	(604,917.68)	British pound sterling - Cash Collateral Due to/from CCP Broker
Fixed Income	-103035	(103,034.93)	British pound sterling - Cash Collateral Due to/from CCP Broker
Fixed Income	-27444	(27,443.66)	British pound sterling - Cash Collateral Due to/from CCP Broker
Fixed Income	13353	13,352.82	British pound sterling - Cash Collateral Due to/from CCP Broker
Fixed Income	6	6.40	British pound sterling - Cash
Fixed Income	692555	692,554.51	British pound sterling - Cash

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	22112	22,111.85	British pound sterling - Cash
Fixed Income	63582	63,581.52	British pound sterling - Cash
Fixed Income	13631	13,630.59	British pound sterling - Cash
Fixed Income	71472	71,472.20	British pound sterling - Cash
Fixed Income	41573	41,573.00	British pound sterling - Cash
Fixed Income	22	22.06	British pound sterling - Cash
Fixed Income	7353	7,352.66	British pound sterling - Cash
Fixed Income	226700	226,700.25	British pound sterling - Cash
Fixed Income	0	0.13	British pound sterling - Cash
Fixed Income	0	9,242,757.56	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	463,946.48	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	4,502,639.93	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	31,014.76	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	37,721.13	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	53,898.39	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	45,469.90	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	5,432,105.60	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	(9,242,757.56)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(9,240,690.99)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(4,966,586.42)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(4,501,633.20)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(1,273,886.95)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(1,075,726.76)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(111,661.70)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(4,859,642.82)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(460,801.08)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(5,430,891.05)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(76,629.29)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(46,570.93)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(92,441.90)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(215,731.53)	British pound sterling - Pending trade purchases
Fixed Income	0	76,629.29	British pound sterling - Pending trade sales
Fixed Income	0	139,012.83	British pound sterling - Pending trade sales
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	1265000	1,362,377.17	BSCMS 2007-T28 A4 214748309/11/42
Fixed Income	595000	609,261.56	BSTN PPTYS LTD 3.85% DUE 02-01-2023
Fixed Income	50000	51,198.45	BSTN PPTYS LTD 3.85% DUE 02-01-2023
Fixed Income	800000	623,480.00	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO
Fixed Income	211000	220,009.07	BUCKEYE PARTNERS L 4.875% DUE 02-01-2021
Fixed Income	200000	272,017.90	BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR
Fixed Income	1700000	1,959,944.40	BUONI POLIENNALI DEL TES 12/11/2017
Fixed Income	1100000	1,305,533.54	BUONI POLIENNALI DEL TES 15/09/2018
Fixed Income	100000	139,345.09	BUONI POLIENNALI DEL TES 3.1 15/09/2026
Fixed Income	50000	52,280.80	BURL NORTHN SANTA 3.6% DUE 09-01-2020
Fixed Income	725000	668,671.12	BURL NORTHN SANTA 4.15% DUE 04-01-2045
Fixed Income	320000	352,721.28	BURL NORTHN SANTA 4.7% DUE 10-01-2019
Fixed Income	275000	339,451.75	BURL NORTHN SANTA 6.15% DUE 05-01-2037
Fixed Income	140000	195,924.96	BURL NORTHN SANTA 7.95% DUE 08-15-2030
Fixed Income	145000	150,121.54	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG
Fixed Income	2800000	3,517,529.54	BUZZI UNICEM SPABZUIM 1.375% 17/07/2019
Fixed Income	1010000	1,162,186.80	CA ST TAXABLE-VAR PURP 6.2 DUE 03-01-2019 BEO TAXABLE
Fixed Income	1000000	1,185,570.00	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE
Fixed Income	900000	936,027.00	CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE
Fixed Income	70000	85,906.80	CALIFORNIA ST 7.7% 11-01-2030 BEO TAXABLE
Fixed Income	50000	60,473.00	CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE
Fixed Income	25000	29,195.75	CALIFORNIA ST PUB WKS BRD LEASE REV 8% 03-01-2035 BEO TAXABLE
Fixed Income	15000	17,043.75	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV6.4% 06-01-2039 BEO TAXABLE
Fixed Income	-1300000	(11,332.51)	CALL SWAPTION GBP CHASUS33 6MLIBOR/6M 1.9% European 317U432J9 09/09/2015
Fixed Income	-1200000	(3,504.79)	CALL SWAPTION GBP GSCMUS33 6MLIBOR/6M 1.75% European 317U367J8 20/08/2015
Fixed Income	-5100000	(9,086.16)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.1% European 317U316J0 08-13-2015
Fixed Income	-3800000	(27,085.64)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.15% European 317U476H0 12-01-2015
Fixed Income	-6800000	(72,675.00)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.3% European 317U422H5 12-01-2015
Fixed Income	-5600000	(17,192.00)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 2.91% European 317U555J0 09-14-2015
Fixed Income	11200000	15,038.24	CALL SWAPTION USD CITIUS33 3MLIBOR/6M .95% European 317U515J9 12-01-2015
Fixed Income	-2350000	(180.72)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.05% European 317U342J8 07-13-2015
Fixed Income	-2350000	(180.72)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.05% European 317U342J8 07-13-2015
Fixed Income	54700000	74,293.54	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M .95% European 317U505J1 12-16-2015
Fixed Income	7000000	9,398.90	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M .95% European 317U509J7 12-01-2015
Fixed Income	-1600000	(15,525.92)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 2.35% European 317U545J3 09-30-2015
Fixed Income	-4200000	(40,755.54)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 2.35% European 317U545J3 09-30-2015

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	65800000	88,349.66	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M .95% European 317U501J5 12-01-2015
Fixed Income	-6800000	(72,675.00)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.3% European 317U420H7 12-01-2015
Fixed Income	-6800000	(72,675.00)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.3% European 317U420H7 12-01-2015
Fixed Income	-800000	(7,762.96)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.35% European 317U547J1 09-30-2015
Fixed Income	-900000	(8,733.33)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.35% European 317U547J1 09-30-2015
Fixed Income	-14600000	(4,172.68)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .52% European 317U679H5 01-19-2016
Fixed Income	-14600000	(8,787.74)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .66% European 317U678H6 01-19-2016
Fixed Income	14600000	16,144.68	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .8% European 317U668H8 01-19-2016
Fixed Income	42900000	59,202.00	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .95% European 317U514J0 01-06-2016
Fixed Income	33200000	44,577.64	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .95% European 317U528J4 12-01-2015
Fixed Income	-9500000	(19,000.95)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.55% European 317U945H3 09-17-2015
Fixed Income	-6200000	(12,400.62)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.55% European 317U945H3 09-17-2015
Fixed Income	-9300000	(24,975.15)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.75% European 317U605H4 01-06-2016
Fixed Income	-11900000	(59,109.68)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.0% European 317U536H8 12-16-2015
Fixed Income	-5300000	(30,709.79)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.35% European 317U552J3 08-03-2015
Fixed Income	-2200000	(2,516.58)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.365% European 317U222J3 08-11-2015
Fixed Income	-8800000	(30,255.28)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.91% European 317U494J4 09-14-2015
Fixed Income	-2300000	-	CALL SWAPTION USD PNBUS33 3MLIBOR/6M 2.17% European 317U091J1 07-09-2015
Fixed Income	2005000	3,215,383.66	CANADA(GOVT OF) 4.25% RRB 01/12/21 CAD1000
Fixed Income	1	0.78	Canadian dollar - Cash
Fixed Income	53502	53,501.96	Canadian dollar - Cash
Fixed Income	25204	25,203.57	Canadian dollar - Cash
Fixed Income	4458	4,457.53	Canadian dollar - Cash
Fixed Income	611	610.68	Canadian dollar - Cash
Fixed Income	125	125.30	Canadian dollar - Cash
Fixed Income	0	-	Canadian dollar - Cash
Fixed Income	0	0.01	Canadian dollar - Cash
Fixed Income	0	-	Canadian dollar - Cash
Fixed Income	4691	4,690.66	Canadian dollar - Cash
Fixed Income	37893	37,893.28	Canadian dollar - Cash
Fixed Income	47434	47,433.80	Canadian dollar - Cash
Fixed Income	0	1,128,599.46	Canadian dollar - Pending foreign exchange purchases
Fixed Income	0	(1,376,907.37)	Canadian dollar - Pending foreign exchange sales
Fixed Income	0	(3,202,717.44)	Canadian dollar - Pending foreign exchange sales
Fixed Income	0	(1,042,092.19)	Canadian dollar - Pending foreign exchange sales
Fixed Income	0	(0.04)	Canadian dollar - Variation Margin
Fixed Income	34787	34,786.69	Canadian dollar - Variation Margin
Fixed Income	446247	446,247.26	Canadian dollar - Variation Margin
Fixed Income	2000000	1,996,382.00	CANADIAN NAT RES LTD NT FLTG DUE 03-30-2016 REG
Fixed Income	45000	44,289.04	CAP 1 FINL CORP 3.5% DUE 06-15-2023
Fixed Income	60000	65,536.68	CAP 1 FINL CORP 4.75% DUE 07-15-2021
Fixed Income	40000	42,219.44	CAP 1 FINL CORP 6.15% DUE 09-01-2016
Fixed Income	575000	573,657.38	CAP 1 MULTI-ASSET 1.39% DUE 01-15-2021
Fixed Income	765000	758,190.74	CAP 1 NATL ASSN 2.4% DUE 09-05-2019
Fixed Income	440000	440,957.00	CAP AUTO 1.24% DUE 10-20-2017
Fixed Income	100000	100,011.90	CAP AUTO 1.28999996185% DUE 04-20-2018
Fixed Income	792	772.20	CAP PPTYS INC R I 5% DUE 12-31-2022
Fixed Income	100000	100,979.70	CAPITAL AUTO RECEIVABLES ASSET TR 2014-1CL B 2.22 01-22-2019
Fixed Income	50000	49,168.85	CARDINAL HLTH INC 3.5% DUE 11-15-2024
Fixed Income	3700000	6,284,508.97	CARILLION 2.5% CNV 19/12/2019
Fixed Income	30000	29,856.48	CARMAX AUTO OWNER 2.43000006676% DUE 07-15-2020
Fixed Income	10000	10,018.13	CARMAX AUTO OWNER SER 2013-4 CL D 2.6 DUE 04-15-2020
Fixed Income	70000	70,738.36	CARMAX AUTO OWNER TR SER 2013-3 1.91 CL B DUE 03-15-2018 BEO
Fixed Income	100000	101,054.80	CARMAX AUTO OWNER TR SER 2013-3 1.91 CL B DUE 03-15-2018 BEO
Fixed Income	50000	49,756.20	CARMAX AUTO OWNER TR 2013-2 CL B 1.21 DUE 01-15-2019 REG
Fixed Income	100000	100,042.30	CARMAX AUTO OWNER TR SER 2014-1 CL C 1.93 11-15-2019
Fixed Income	80000	83,993.76	CARNIVAL CORP 3.95% DUE 10-15-2020
Fixed Income	1150000	939,712.15	CARRINGTON MTG LN FLTG RT .4394% DUE 05-25-2036
Fixed Income	1325000	1,154,167.75	CARRINGTON MTG LN FLTG RT .6794% DUE 10-25-2035
Fixed Income	2000000	1,648,070.00	CARRINGTON MTG LN TR 2006-NC1 MTG PASSTHRU CTF CL A-4 FLTG RT 01-25-2036
Fixed Income	475000	463,303.12	CATHOLIC HLTH 2.95 DUE 11-01-2022
Fixed Income	760000	742,631.72	CBS CORP NEW 3.7% DUE 08-15-2024
Fixed Income	50000	50,625.00	CBS OUTDOOR AMERS 5.25% DUE 02-15-2022
Fixed Income	595000	595,000.00	CCP DUE FROM UBS
Fixed Income	331000	331,000.00	CCP DUE FROM UBS
Fixed Income	2262000	2,262,000.00	CCP DUE TO/FROM CREDIT SUISSE
Fixed Income	984000	984,000.00	CCP DUE TO/FROM CREDIT SUISSE
Fixed Income	176000	176,000.00	CCP DUE TO/FROM CREDIT SUISSE
Fixed Income	104000	104,000.00	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA
Fixed Income	26000	26,000.00	CCP RECEIVABLE FROM CSFB NEW YORK DTC 355
Fixed Income	698000	698,000.00	CCP RECEIVABLE FROM CSFB NEW YORK DTC 355
Fixed Income	291000	291,000.00	CCP RECEIVABLE FROM CSFB NEW YORK
Fixed Income	-201000	(201,000.00)	CCP RECEIVABLE FROM CSFB NEW YORK
Fixed Income	-53000	(53,000.00)	CCP RECEIVABLE FROM CSFB NEW YORK

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	286000	286,000.00	CCP RECEIVABLE FROM UBS SECURITIES LLC STAMFORD,CT,US
Fixed Income	-8393000	(8,393,000.00)	CCY SWP 12-16-2025 CCSBAN022
Fixed Income	-8938000	(8,938,000.00)	CCY SWP 12-16-2025 CCSBAN022
Fixed Income	7700000	8,645,598.59	CCY SWP EUR 3M LIBOR/3M EURIB CITIUS33 16/12/2025 CCSBAN030
Fixed Income	8200000	9,207,001.10	CCY SWP EUR 3M LIBOR/3M EURIB CITIUS33 16/12/2025 CCSBAN030
Fixed Income	75000	75,099.90	CDK GLOBAL INC FIXED 4.5% DUE 10-15-2024
Fixed Income	-713083	(133,246.50)	CDS / STS BARCGB33 05-25-2046 SWPC02J52
Fixed Income	-623948	(116,590.77)	CDS / STS BARCGB33 05-25-2046 SWPC02J52
Fixed Income	713083	-	CDS / STS BARCGB33 SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J52
Fixed Income	623948	-	CDS / STS BARCGB33 SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J52
Fixed Income	-1069098	(199,771.37)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	-1248421	(233,279.61)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	-1247895	(233,181.33)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	-1069624	(199,869.66)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	-891354	(166,558.17)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	-891354	(166,558.17)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	1247895	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	1069098	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	1248421	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	1069624	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	891354	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	891354	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	-200000	-	CDS / STS BOFAUS6S 12-20-2019 SWPC31J02
Fixed Income	200000	25,132.56	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAHYS23V1 5Y 12-20-2019 SWPC31J02
Fixed Income	-1350298	-	CDS / STS CHASUS33 12-20-2017 SWPC01W83
Fixed Income	1350298	15,707.89	CDS / STS CHASUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC01W83
Fixed Income	-1810542	(3,419.75)	CDS / STS CITIUS33 02-17-2051 SWPC07XN6
Fixed Income	-300000	-	CDS / STS CITIUS33 12-20-2019 SWPC31H95
Fixed Income	300000	37,698.84	CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS23V1 5Y 12-20-2019 SWPC31H95
Fixed Income	1810542	-	CDS / STS CITIUS33 SELL PROTECTION ON CMBX NA AAA 4 02-17-2051 SWPC07XN6
Fixed Income	-675149	-	CDS / STS GSCMUS33 12-20-2017 SWPC97R87
Fixed Income	675149	7,769.75	CDS / STS GSCMUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC97R87
Fixed Income	-519854	(285.19)	CDS / STS GSILGB2X 10-12-2052 SWPC06JR5
Fixed Income	-4725943	(2,592.65)	CDS / STS GSILGB2X 10-12-2052 SWPC06UB7
Fixed Income	519854	-	CDS / STS GSILGB2X SELL PROTECTION ON CMBX NA AAA 1 10-12-2052 SWPC06JR5
Fixed Income	4725943	-	CDS / STS GSILGB2X SELL PROTECTION ON CMBX NA AAA 1 10-12-2052 SWPC06UB7
Fixed Income	-400000	-	CDS / STS ICE_CSFBUS 06-20-2020 SWPC09KJ5
Fixed Income	400000	5,708.28	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5
Fixed Income	-1700000	-	CDS / STS ICE_GOLDUS 06-20-2020 SWPC09KJ5
Fixed Income	-900000	-	CDS / STS ICE_GOLDUS 06-20-2020 SWPC09KJ5
Fixed Income	-396000	-	CDS / STS ICE_GOLDUS 06-20-2020 SWPC09OW2
Fixed Income	-693000	-	CDS / STS ICE_GOLDUS 06-20-2020 SWPC09OW2
Fixed Income	693000	43,501.76	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAHYS24V2 5Y 06-20-2020 SWPC09OW2
Fixed Income	396000	24,858.15	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAHYS24V2 5Y 06-20-2020 SWPC09OW2
Fixed Income	1700000	24,260.19	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5
Fixed Income	900000	12,843.63	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5
Fixed Income	-5100000	-	CDS / STS ICE_NWSCUS 20/06/2020 SWPC09KQ9
Fixed Income	5100000	69,815.35	CDS / STS ICE_NWSCUS SELL PROT ON ITRAXXEUROPES23V1 5 20/06/2020 SWPC09KQ9
Fixed Income	-3100000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09KJ5
Fixed Income	-3150000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09KJ5
Fixed Income	-6300000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09KJ5
Fixed Income	-3050000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09KJ5
Fixed Income	-4600000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09KJ5
Fixed Income	-9400000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09KJ5
Fixed Income	-297000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09OW2
Fixed Income	-100000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09OW2
Fixed Income	-200000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09OW2
Fixed Income	-300000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09OW2
Fixed Income	-7700000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09OW2
Fixed Income	-200000	-	CDS / STS ICE_UBSWUS 06-20-2020 SWPC09OW2
Fixed Income	297000	18,831.94	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAHYS24V1 5Y 06-20-2020 SWPC09OW2
Fixed Income	100000	6,340.72	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAHYS24V1 5Y 06-20-2020 SWPC09OW2
Fixed Income	7700000	488,235.44	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAHYS24V1 5Y 06-20-2020 SWPC09OW2
Fixed Income	200000	12,681.44	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAHYS24V1 5Y 06-20-2020 SWPC09OW2
Fixed Income	300000	19,022.16	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAHYS24V1 5Y 06-20-2020 SWPC09OW2
Fixed Income	200000	12,681.44	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAHYS24V1 5Y 06-20-2020 SWPC09OW2
Fixed Income	6300000	93,357.81	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5
Fixed Income	3150000	46,150.02	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5
Fixed Income	9400000	134,144.58	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5
Fixed Income	4600000	65,409.24	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5
Fixed Income	3050000	43,222.77	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5
Fixed Income	3100000	45,566.28	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5
Fixed Income	-2200000	-	CDS BARCGB33 03-20-2019 SWPC01PW8
Fixed Income	-1300000	-	CDS BARCGB33 12-20-2019 SWPC06V91

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-2400000	-	CDS BARCGB33 12-20-2021 SWPC06YD9
Fixed Income	1300000	22,568.00	CDS BARCGB33 SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2019 SWPC06V91
Fixed Income	2400000	16,384.08	CDS BARCGB33 SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2021 SWPC06YD9
Fixed Income	2200000	41,589.02	CDS BARCGB33 SELL PROTECTION ON METLIFE INC 03-20-2019 SWPC01PW8
Fixed Income	-3300000	(10,616.10)	CDS BNPAFRPP 03-20-2019 SWPC02ZY1
Fixed Income	3300000	-	CDS BNPAFRPP SELL PROTECTION ON ITALY REP 03-20-2019 SWPC02ZY1
Fixed Income	-800000	(25,638.88)	CDS BOFAUS6NGFX 09-20-2019 SWPC06HW6
Fixed Income	-2500000	(103,178.75)	CDS BOFAUS6NGFX 12-20-2019 SWPC06OM0
Fixed Income	800000	-	CDS BOFAUS6NGFX SELL PROTECTION ON DELL COMPUTER CORP 09-20-2019 SWPC06HW6
Fixed Income	2500000	-	CDS BOFAUS6NGFX SELL PROTECTION ON DELL COMPUTER CORP 12-20-2019 SWPC06OM0
Fixed Income	-400000	(1,942.40)	CDS BOFAUS6S 06-20-2019 SWPC03FY1
Fixed Income	-300000	-	CDS BOFAUS6S 09-20-2015 SWPC599H7
Fixed Income	400000	-	CDS BOFAUS6S SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03FY1
Fixed Income	300000	442.95	CDS BOFAUS6S SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2015 SWPC599H7
Fixed Income	-300000	(362.67)	CDS CHASUS33 03-20-2019 SWPC01SN5
Fixed Income	-100000	-	CDS CHASUS33 09-20-2016 SWPC390N5
Fixed Income	-1300000	(53,652.95)	CDS CHASUS33 12-20-2019 SWPC06RV7
Fixed Income	-6400000	-	CDS CHASUS33 12-20-2019 SWPC06TO1
Fixed Income	6400000	60,580.48	CDS CHASUS33 SELL PROT ON CHINA(PEOPLE'SREPUB 12-20-2019 SWPC06TO1
Fixed Income	1300000	-	CDS CHASUS33 SELL PROTECTION ON DELL COMPUTER CORP 12-20-2019 SWPC06RV7
Fixed Income	300000	-	CDS CHASUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2019 SWPC01SN5
Fixed Income	100000	559.68	CDS CHASUS33 SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2016 SWPC390N5
Fixed Income	-700000	-	CDS CITIUS33 09-20-2015 SWPC935H0
Fixed Income	700000	1,033.55	CDS CITIUS33 SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2015 SWPC935H0
Fixed Income	-600000	(2,913.60)	CDS DEUTGB2L 06-20-2019 SWPC03FX3
Fixed Income	-1000000	-	CDS DEUTGB2L 06-20-2021 SWPC04HX9
Fixed Income	600000	-	CDS DEUTGB2L SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03FX3
Fixed Income	1000000	18,628.70	CDS DEUTGB2L SELL PROTECTION ON TELSTRA CORPORATION 06-20-2021 SWPC04HX9
Fixed Income	-1300000	(18,055.18)	CDS GSILGB2X 03-20-2019 SWPC02RK0
Fixed Income	-2200000	-	CDS GSILGB2X 12-20-2015 SWPC452P5
Fixed Income	-6200000	-	CDS GSILGB2X 12-20-2016 SWPC03S68
Fixed Income	-300000	(157,018.64)	CDS GSILGB2X 20/12/2015 SWPC06OW8
Fixed Income	-1100000	-	CDS GSILGB2X 20/12/2015 SWPC08CJ6
Fixed Income	1300000	-	CDS GSILGB2X SELL PROT ON COLOMBIA(REP OF 03-20-2019 SWPC02RK0
Fixed Income	1100000	12,429.26	CDS GSILGB2X SELL PROTECTION ON BANCO ESPIRITO SANTO 20/12/2015 SWPC08CJ6
Fixed Income	6200000	417,238.30	CDS GSILGB2X SELL PROTECTION ON CHS / CMNTY HEALTH S 12-20-2016 SWPC03S68
Fixed Income	300000	-	CDS GSILGB2X SELL PROTECTION ON GREECE (REPUBLIC OF) 20/12/2015 SWPC06OW8
Fixed Income	2200000	10,226.48	CDS GSILGB2X SELL PROTECTION ON JAPAN 12-20-2015 SWPC452P5
Fixed Income	-400000	(483.56)	CDS MRMDUS33 03-20-2019 SWPC02DL3
Fixed Income	400000	-	CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2019 SWPC02DL3
Fixed Income	-2000000	-	CDS MSCSUS33 03-20-2019 SWPC02RO2
Fixed Income	-9800000	-	CDS MSCSUS33 06-20-2017 SWPC03QW3
Fixed Income	-200000	(467.54)	CDS MSCSUS33 09-20-2015 SWPC862H7
Fixed Income	200000	-	CDS MSCSUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC862H7
Fixed Income	2000000	35,621.20	CDS MSCSUS33 SELL PROTECTION ON AT&T INC03-20-2019 SWPC02RO2
Fixed Income	9800000	47,414.36	CDS MSCSUS33 SELL PROTECTION ON ITALY REP 06-20-2017 SWPC03QW3
Fixed Income	-600000	-	CDS UBSWUS33 20/09/2015 SWPC960H8
Fixed Income	600000	256.58	CDS UBSWUS33 SELL PROTECTION ON UNITED STATES TREAS 20/09/2015 SWPC960H8
Fixed Income	1180000	1,182,301.00	CELGENE CORP 2.25% DUE 05-15-2019
Fixed Income	300000	334,125.00	CEMEX FINANCE LLC 9.375 DUE 10-12-2022 BEO
Fixed Income	2485000	2,610,803.13	CEMEX S A B DE C V 3.72% DUE 03-15-2020
Fixed Income	1100000	1,082,180.00	CENT CLO 18 LTD / CENT CLO 18 CORP NT CLA 144A DUE 07-23-2025 BEO
Fixed Income	1959100	1,994,250.17	CENTEX HOME EQTY FLTG RT 4.93% DUE 01-25-2034
Fixed Income	2400000	2,199,268.80	CENTEX HOME EQUITY LN TR 2006-A 2006-A ASSET BKD CTF CL AV-4 06-25-2036 REG
Fixed Income	1045000	917,326.08	CENTEX HOME EQUITY LN TR SER 2005-D CL M-3 FLT RT 10-25-2035 REG
Fixed Income	350000	371,875.00	CENTRAL AMERICAN BOTTLING CORP 6.75 DUE 02-09-2022
Fixed Income	1000000	906,250.00	CENTURYLINK INC 7.6% DUE 09-15-2039
Fixed Income	250000	226,250.00	CENTURYLINK INC 7.65% DUE 03-15-2042
Fixed Income	3100000	3,586,312.50	CEPHEID 1.25% DUE 02-01-2021
Fixed Income	7	7.00	CF BLACKROCK MONEY MARKET FD
Fixed Income	1981955	170,428,278.63	CF BLUEBAY GLOBAL FUNDS SPC BB GLOBAL FUNDS EM SELECT BOND SP - I - USD -
Fixed Income	6755027	101,086,275.54	CF COLCHESTER LOCAL MARKETS DEBT FUND FD
Fixed Income	562284	22,688,491.13	CF NEUBERGER BERMAN HIGH INCOME FUND LLC
Fixed Income	17500000	172,213,545.00	CF PRUDENTIAL EMERGING MARKETS BLEND DEBT FUND (ONLY SURS)
Fixed Income	1722857	28,010,216.74	CF SSGA 1-3 YEAR U.S CREDIT INDEX NL FUND (CMY4NON) FUND
Fixed Income	3051832	57,786,431.15	CF SSGA 3-10 YEAR U.S CREDIT INDEX NL (CM10NON) FUND
Fixed Income	989278	35,735,683.05	CF SSGA LONG U.S CR INDEX NL (CME3NON) FD
Fixed Income	94214	2,355,905.53	CF SSGA U.S ASSET BACKED INDEX NL (CME6)FUND
Fixed Income	3953758	113,974,972.06	CF SSGA U.S BACKED INDEX NL (CME5NON) FD
Fixed Income	298450	7,938,761.75	CF SSGA U.S COMMERCIAL MORTGAGE INDEX NL (CMBS) FUND INDEX NL (CMBS) FUND
Fixed Income	105000	105,217.56	CHASE ISSUANCE TR 1.15% DUE 01-15-2019
Fixed Income	1500000	1,503,118.50	CHASE ISSUANCE TR 1.37999999523% DUE 11-15-2019
Fixed Income	635000	626,395.12	CHASE ISSUANCE TR 1.58000004292% DUE 08-16-2021
Fixed Income	220000	220,027.28	CHASESERIES 2012-8 NT CL A .54 DUE 10-16-2017

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	250000	243,750.00	CHES ENERGY SR NT 6.625 DUE 08-15-2020
Fixed Income	400000	366,000.00	CHESAPEAKE ENERGY CORP SR NT FLTG RATE DUE 04-15-2019
Fixed Income	90000	95,729.40	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	1300000	1,477,554.00	CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE
Fixed Income	90000	95,729.40	CHICAGO ILL TRAN AUTH SALES & TRANSFER TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE
Fixed Income	200000	190,437.00	CHINA CINDA FIN 4.25% DUE 04-23-2025
Fixed Income	400000	380,874.00	CHINA CINDA FIN 4.25% DUE 04-23-2025
Fixed Income	0	811,799.69	Chinese yuan renminbi - Pending foreign exchange purchases
Fixed Income	0	6,047,863.15	Chinese yuan renminbi - Pending foreign exchange purchases
Fixed Income	0	(1,388,342.08)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(5,471,320.76)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	403000	422,747.00	CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO
Fixed Income	300000	243,000.00	CIMPOR FINL 5.75% DUE 07-17-2024
Fixed Income	400000	417,000.00	CIT GROUP INC NEW 5.375 DUE 05-15-2020
Fixed Income	1900000	1,980,750.00	CIT GROUP INC NEW 5.375 DUE 05-15-2020
Fixed Income	1270000	1,310,613.32	CITIBANK CR CARD 5.3% DUE 03-15-2018
Fixed Income	2400000	2,436,057.60	CITICORP RESDNTL FLTG RT 5.85556% DUE 03-25-2037
Fixed Income	75000	75,675.67	CITIGROUP COML MTG 1.987% DUE 04-10-2046
Fixed Income	35000	37,470.65	CITIGROUP COML MTG FLTG RT 4.805% DUE 03-10-2047
Fixed Income	1210000	1,209,497.85	CITIGROUP INC 1.35% DUE 03-10-2017
Fixed Income	100000	99,824.80	CITIGROUP INC 1.55% DUE 08-14-2017
Fixed Income	610000	615,080.69	CITIGROUP INC 2.55% DUE 04-08-2019
Fixed Income	2850000	2,782,537.65	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	390000	373,582.95	CITIGROUP INC 3.875% DUE 03-26-2025
Fixed Income	240000	239,105.52	CITIGROUP INC 4.4% DUE 06-10-2025
Fixed Income	1335000	1,330,024.46	CITIGROUP INC 4.4% DUE 06-10-2025
Fixed Income	175000	174,347.77	CITIGROUP INC 4.4% DUE 06-10-2025
Fixed Income	40000	41,790.40	CITIGROUP INC 4.45% DUE 01-10-2017
Fixed Income	455000	463,203.20	CITIGROUP INC 5.3 DUE 05-06-2044
Fixed Income	80000	86,463.76	CITIGROUP INC 5.5% DUE 09-13-2025
Fixed Income	1000000	1,115,910.00	CITIGROUP INC 6.125 DUE 05-15-2018
Fixed Income	35000	41,431.32	CITIGROUP INC 6.625 DUE 06-15-2032 BEO
Fixed Income	200000	247,173.00	CITIGROUP INC 6.625% DUE 01-15-2028
Fixed Income	90000	109,002.51	CITIGROUP INC 6.675% DUE 09-13-2043
Fixed Income	200000	243,939.40	CITIGROUP INC 8.5% DUE 05-22-2019
Fixed Income	2200000	2,192,744.40	CITIGROUP INC FLTG RT .8201% DUE 05-01-2017
Fixed Income	3000000	3,008,496.00	CITIGROUP INC GLOBAL NT FLTG DUE 07-25-2016 REG
Fixed Income	1087000	846,938.22	CITIGROUP INC GLOBAL SUB NT FLTG RATE DUE 08-25-2036 REG
Fixed Income	500000	482,600.00	CITIGROUP INC NT VAR RATE 12-31-2049 REG
Fixed Income	50000	48,260.00	CITIGROUP INC NT VAR RATE 12-31-2049 REG
Fixed Income	600000	613,661.40	CITIGROUP INC SR NT 5.3% DUE 01-07-2016
Fixed Income	500000	497,725.50	CITIGROUP INC SUB NT DUE 06-09-2016 BEO
Fixed Income	1075000	1,049,468.75	CITIGROUP INC VAR RT DUE 12-29-2049
Fixed Income	100000	116,272.00	CLARK CNTY NEV 6.2% 07-01-2025 BEO TAXABLE
Fixed Income	-11000000	-	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 16/09/2025 SWU00BT44
Fixed Income	-2700000	-	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 16/09/2025 SWU00BT44
Fixed Income	-3800000	-	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 16/09/2025 SWU00BT44
Fixed Income	11000000	536,299.47	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 16/09/2025 SWU00BT44
Fixed Income	3800000	-	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 16/09/2025 SWU00BT44
Fixed Income	2700000	-	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 16/09/2025 SWU00BT44
Fixed Income	-5700000	-	CME_IRS CME_CSFBUS EUR P 1.0%/R 6M EURIB 16/09/2030 SWU00CAU4
Fixed Income	5700000	-	CME_IRS CME_CSFBUS EUR P 1.0%/R 6M EURIB 16/09/2030 SWU00CAU4
Fixed Income	-6300000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R .75% 16/09/2025 SWU00BT44
Fixed Income	-200000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R .75% 16/09/2025 SWU00BT44
Fixed Income	6300000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R .75% 16/09/2025 SWU00BT44
Fixed Income	200000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R .75% 16/09/2025 SWU00BT44
Fixed Income	-1500000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 1.0% 16/09/2030 SWU00CAU4
Fixed Income	-1400000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 1.0% 16/09/2030 SWU00CAU4
Fixed Income	-600000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 1.0% 16/09/2030 SWU00CAU4
Fixed Income	-2200000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 1.0% 16/09/2030 SWU00CAU4
Fixed Income	2200000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 1.0% 16/09/2030 SWU00CAU4
Fixed Income	600000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 1.0% 16/09/2030 SWU00CAU4
Fixed Income	1500000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 1.0% 16/09/2030 SWU00CAU4
Fixed Income	1400000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 1.0% 16/09/2030 SWU00CAU4
Fixed Income	-200000	(13,233.02)	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 1.5% 16/03/2046 SWU00BT10
Fixed Income	200000	-	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 1.5% 16/03/2046 SWU00BT10
Fixed Income	-5900000	(28,728.49)	CME_IRS CME_CSFBUS GBP P 1.25%/R 6M LIBOR 17/06/2017 SWU00C5Z9
Fixed Income	5900000	-	CME_IRS CME_CSFBUS GBP P 1.25%/R 6M LIBOR 17/06/2017 SWU00C5Z9
Fixed Income	-10400000	(88,489.66)	CME_IRS CME_CSFBUS GBP P 1.5%/R 6M LIBOR 16/09/2017 SWU00BVZ2
Fixed Income	10400000	-	CME_IRS CME_CSFBUS GBP P 1.5%/R 6M LIBOR 16/09/2017 SWU00BVZ2
Fixed Income	-2310000	-	CME_IRS CME_CSFBUS GBP P 2.0%/R 6M LIBOR 16/09/2025 SWU00CAS9
Fixed Income	-2200000	-	CME_IRS CME_CSFBUS GBP P 2.0%/R 6M LIBOR 16/09/2025 SWU00CAS9
Fixed Income	-600000	-	CME_IRS CME_CSFBUS GBP P 2.0%/R 6M LIBOR 16/09/2025 SWU00CAS9
Fixed Income	2310000	63,972.39	CME_IRS CME_CSFBUS GBP P 2.0%/R 6M LIBOR 16/09/2025 SWU00CAS9

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2200000	60,926.08	CME_IRS CME_CSFBUS GBP P 2.0%/R 6M LIBOR 16/09/2025 SWU00CAS9
Fixed Income	600000	16,616.20	CME_IRS CME_CSFBUS GBP P 2.0%/R 6M LIBOR 16/09/2025 SWU00CAS9
Fixed Income	-2380000	-	CME_IRS CME_CSFBUS GBP P 2.0%/R 6M LIBOR 16/09/2045 SWU00CDZ0
Fixed Income	2380000	300,923.93	CME_IRS CME_CSFBUS GBP P 2.0%/R 6M LIBOR 16/09/2045 SWU00CDZ0
Fixed Income	-600000	-	CME_IRS CME_CSFBUS GBP P 2.75%/R 6M LIBOR 18/03/2025 SWU00A7L2
Fixed Income	600000	-	CME_IRS CME_CSFBUS GBP P 2.75%/R 6M LIBOR 18/03/2025 SWU00A7L2
Fixed Income	-600000	-	CME_IRS CME_CSFBUS GBP P 6M LIBOR/R 2.75% 18/03/2025 SWU00A7L2
Fixed Income	600000	-	CME_IRS CME_CSFBUS GBP P 6M LIBOR/R 2.75% 18/03/2025 SWU00A7L2
Fixed Income	-260000000	-	CME_IRS CME_CSFBUS JPY P .75%/R 6M LIBOR 20/12/2024 SWU00ARL0
Fixed Income	-800000000	-	CME_IRS CME_CSFBUS JPY P .75%/R 6M LIBOR 20/12/2024 SWU00ARL0
Fixed Income	260000000	-	CME_IRS CME_CSFBUS JPY P .75%/R 6M LIBOR 20/12/2024 SWU00ARL0
Fixed Income	800000000	-	CME_IRS CME_CSFBUS JPY P .75%/R 6M LIBOR 20/12/2024 SWU00ARL0
Fixed Income	-40000000	(13,755.89)	CME_IRS CME_CSFBUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	40000000	-	CME_IRS CME_CSFBUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	-240000000	-	CME_IRS CME_CSFBUS JPY P 1.25%/R 6M LIBOR 17/06/2035 SWU00BPW6
Fixed Income	240000000	-	CME_IRS CME_CSFBUS JPY P 1.25%/R 6M LIBOR 17/06/2035 SWU00BPW6
Fixed Income	-320000000	-	CME_IRS CME_CSFBUS JPY P 1.5%/R 6M LIBOR 20/12/2044 SWU00ARN6
Fixed Income	-320000000	-	CME_IRS CME_CSFBUS JPY P 1.5%/R 6M LIBOR 20/12/2044 SWU00ARN6
Fixed Income	320000000	-	CME_IRS CME_CSFBUS JPY P 1.5%/R 6M LIBOR 20/12/2044 SWU00ARN6
Fixed Income	320000000	-	CME_IRS CME_CSFBUS JPY P 1.5%/R 6M LIBOR 20/12/2044 SWU00ARN6
Fixed Income	-1060000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R .75% 20/12/2024 SWU00ARL0
Fixed Income	1060000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R .75% 20/12/2024 SWU00ARL0
Fixed Income	-20000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.25% 17/06/2035 SWU00BPW6
Fixed Income	-220000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.25% 17/06/2035 SWU00BPW6
Fixed Income	220000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.25% 17/06/2035 SWU00BPW6
Fixed Income	20000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.25% 17/06/2035 SWU00BPW6
Fixed Income	-90000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.5% 20/12/2044 SWU00ARN6
Fixed Income	-330000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.5% 20/12/2044 SWU00ARN6
Fixed Income	-220000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.5% 20/12/2044 SWU00ARN6
Fixed Income	90000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.5% 20/12/2044 SWU00ARN6
Fixed Income	330000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.5% 20/12/2044 SWU00ARN6
Fixed Income	220000000	-	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.5% 20/12/2044 SWU00ARN6
Fixed Income	-389800000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.27% 05/02/2020 SWU00BXU1
Fixed Income	389800000	75,559.44	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.27% 05/02/2020 SWU00BXU1
Fixed Income	-29600000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.6% 06/09/2016 SWU00AFR0
Fixed Income	29600000	42,237.77	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.6% 06/09/2016 SWU00AFR0
Fixed Income	-6200000	(1,596.33)	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.68% 09/11/2021 SWU00B2P6
Fixed Income	6200000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.68% 09/11/2021 SWU00B2P6
Fixed Income	-63600000	(5,103.60)	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.75% 06/12/2021 SWU00BCD2
Fixed Income	63600000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.75% 06/12/2021 SWU00BCD2
Fixed Income	-87600000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.07% 21/09/2021 SWU00AJD7
Fixed Income	87600000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.07% 21/09/2021 SWU00AJD7
Fixed Income	-12000000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.15% 07/06/2024 SWU009HB6
Fixed Income	-12000000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.15% 07/06/2024 SWU009HB6
Fixed Income	12000000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.15% 07/06/2024 SWU009HB6
Fixed Income	-18200000	(2,170.92)	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.71% 20/09/2029 SWU00AMB7
Fixed Income	18200000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.71% 20/09/2029 SWU00AMB7
Fixed Income	-24500000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.77% 29/11/2029 SWU00BGD8
Fixed Income	-28300000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.77% 29/11/2029 SWU00BGD8
Fixed Income	24500000	6,016.85	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.77% 29/11/2029 SWU00BGD8
Fixed Income	28300000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.77% 29/11/2029 SWU00BGD8
Fixed Income	-68900000	(4,194.87)	CME_IRS CME_CSFBUS MXN P 4.04%/R 28D TIE 03/02/2017 SWU00BWL2
Fixed Income	68900000	-	CME_IRS CME_CSFBUS MXN P 4.04%/R 28D TIE 03/02/2017 SWU00BWL2
Fixed Income	-87600000	-	CME_IRS CME_CSFBUS MXN P 6.07%/R 28D TIE 21/09/2021 SWU00AJD7
Fixed Income	87600000	-	CME_IRS CME_CSFBUS MXN P 6.07%/R 28D TIE 21/09/2021 SWU00AJD7
Fixed Income	-28300000	-	CME_IRS CME_CSFBUS MXN P 6.77%/R 28D TIE 29/11/2029 SWU00BGD8
Fixed Income	28300000	-	CME_IRS CME_CSFBUS MXN P 6.77%/R 28D TIE 29/11/2029 SWU00BGD8
Fixed Income	-20100000	(27,991.26)	CME_IRS CME_CSFBUS USD P 1.3%/R 3M LIBOR 05/06/2017 SWU00CTK6
Fixed Income	20100000	-	CME_IRS CME_CSFBUS USD P 1.3%/R 3M LIBOR 05/06/2017 SWU00CTK6
Fixed Income	-28300000	(153,436.94)	CME_IRS CME_CSFBUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	28300000	-	CME_IRS CME_CSFBUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	-13800000	(84,382.86)	CME_IRS CME_CSFBUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4
Fixed Income	13800000	-	CME_IRS CME_CSFBUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4
Fixed Income	-1900000	-	CME_IRS CME_CSFBUS USD P 2.35%/R 3M LIBOR 01/20/2025 SWU00BNH1
Fixed Income	-2200000	-	CME_IRS CME_CSFBUS USD P 2.35%/R 3M LIBOR 01/20/2025 SWU00BNH1
Fixed Income	1900000	-	CME_IRS CME_CSFBUS USD P 2.35%/R 3M LIBOR 01/20/2025 SWU00BNH1
Fixed Income	2200000	-	CME_IRS CME_CSFBUS USD P 2.35%/R 3M LIBOR 01/20/2025 SWU00BNH1
Fixed Income	-13500000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	-25000000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	-2600000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	-17100000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	-3500000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	-14000000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	-14200000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2600000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	14000000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	13500000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	25000000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	14200000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	17100000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	3500000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	-21000000	-	CME_IRS CME_CSFBUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D7P7
Fixed Income	21000000	997,718.40	CME_IRS CME_CSFBUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D7P7
Fixed Income	-1000000	-	CME_IRS CME_CSFBUS USD P 3.0%/R 3M LIBOR 12/17/2024 SWU009E78
Fixed Income	1000000	-	CME_IRS CME_CSFBUS USD P 3.0%/R 3M LIBOR 12/17/2024 SWU009E78
Fixed Income	-3300000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.35% 01/20/2025 SWU00BNH1
Fixed Income	-800000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.35% 01/20/2025 SWU00BNH1
Fixed Income	3300000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.35% 01/20/2025 SWU00BNH1
Fixed Income	800000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.35% 01/20/2025 SWU00BNH1
Fixed Income	-31200000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	-5900000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	-20700000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	-20100000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	-5900000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	-6100000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	31200000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	6100000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	20100000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	20700000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	5900000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	5900000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	-1000000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 3.0% 12/17/2024 SWU009E78
Fixed Income	1000000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 3.0% 12/17/2024 SWU009E78
Fixed Income	-1300000	-	CME_IRS CME_GOLDUS GBP P 2.0%/R 6M LIBOR 16/09/2045 SWU00CDZ0
Fixed Income	1300000	164,370.22	CME_IRS CME_GOLDUS GBP P 2.0%/R 6M LIBOR 16/09/2045 SWU00CDZ0
Fixed Income	-51000000	(15,599.70)	CME_IRS CME_GOLDUS MXN P 28D TIE/R 5.14% 02/04/2020 SWU00CK33
Fixed Income	51000000	-	CME_IRS CME_GOLDUS MXN P 28D TIE/R 5.14% 02/04/2020 SWU00CK33
Fixed Income	-8900000	(9,701.00)	CME_IRS CME_GOLDUS USD P .5%/R 3M LIBOR 06/17/2016 SWU00CKA7
Fixed Income	8900000	-	CME_IRS CME_GOLDUS USD P .5%/R 3M LIBOR 06/17/2016 SWU00CKA7
Fixed Income	-22200000	-	CME_IRS CME_GOLDUS USD P 1.75%/R 3M LIBOR 06/17/2018 SWU00BHD7
Fixed Income	22200000	-	CME_IRS CME_GOLDUS USD P 1.75%/R 3M LIBOR 06/17/2018 SWU00BHD7
Fixed Income	-3100000	-	CME_IRS CME_GOLDUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D7O0
Fixed Income	3100000	23,468.24	CME_IRS CME_GOLDUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D7O0
Fixed Income	-22600000	-	CME_IRS CME_GOLDUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	-6100000	-	CME_IRS CME_GOLDUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	-6800000	-	CME_IRS CME_GOLDUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	22600000	-	CME_IRS CME_GOLDUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	6800000	-	CME_IRS CME_GOLDUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	6100000	-	CME_IRS CME_GOLDUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03
Fixed Income	-400000	-	CME_IRS CME_GOLDUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D7P7
Fixed Income	400000	19,004.16	CME_IRS CME_GOLDUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D7P7
Fixed Income	-4900000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 06/17/2018 SWU00BHD7
Fixed Income	-14900000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 06/17/2018 SWU00BHD7
Fixed Income	-2400000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 06/17/2018 SWU00BHD7
Fixed Income	4900000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 06/17/2018 SWU00BHD7
Fixed Income	14900000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 06/17/2018 SWU00BHD7
Fixed Income	2400000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 06/17/2018 SWU00BHD7
Fixed Income	-3000000	(834.60)	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.0% 12/16/2020 SWU00D7N2
Fixed Income	3000000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.0% 12/16/2020 SWU00D7N2
Fixed Income	-11500000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	-11500000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	-12500000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	12500000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	11500000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	11500000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.5% 12/17/2021 SWU009E03
Fixed Income	-120000	(6,404.52)	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.67% 07/13/2045 SWU00D1C2
Fixed Income	120000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.67% 07/13/2045 SWU00D1C2
Fixed Income	-100000	(494.00)	CME_IRS CME_NWSCUS EUR P .55%/R 6M EURIB 17/01/2016 SWU006X99
Fixed Income	100000	-	CME_IRS CME_NWSCUS EUR P .55%/R 6M EURIB 17/01/2016 SWU006X99
Fixed Income	-22000000	-	CME_IRS CME_UBSWUS EUR P .75%/R 6M EURIB 16/09/2025 SWU00BT44
Fixed Income	22000000	1,072,598.94	CME_IRS CME_UBSWUS EUR P .75%/R 6M EURIB 16/09/2025 SWU00BT44
Fixed Income	-2000000	(14,354.66)	CME_IRS CME_UBSWUS GBP P 1.65%/R 6M LIBOR 22/01/2020 SWU00BPO4
Fixed Income	2000000	-	CME_IRS CME_UBSWUS GBP P 1.65%/R 6M LIBOR 22/01/2020 SWU00BPO4
Fixed Income	-5400000	(82,224.31)	CME_IRS CME_UBSWUS GBP P 2.0%/R 6M LIBOR 18/03/2022 SWU00B9P9
Fixed Income	5400000	-	CME_IRS CME_UBSWUS GBP P 2.0%/R 6M LIBOR 18/03/2022 SWU00B9P9
Fixed Income	-27200000	(8,319.84)	CME_IRS CME_UBSWUS MXN P 28D TIE/R 5.14% 02/04/2020 SWU00CK33
Fixed Income	27200000	-	CME_IRS CME_UBSWUS MXN P 28D TIE/R 5.14% 02/04/2020 SWU00CK33
Fixed Income	-70200000	-	CME_IRS CME_UBSWUS MXN P 28D TIE/R 5.43% 12/06/2020 SWU00D8U5

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	70200000	17,916.14	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.43% 12/06/2020 SWU00D8U5
Fixed Income	-12900000	(13,961.10)	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.43% 17/11/2021 SWU00BON7
Fixed Income	12900000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.43% 17/11/2021 SWU00BON7
Fixed Income	-14600000	(5,905.54)	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.61% 08/10/2021 SWU00AQY3
Fixed Income	14600000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.61% 08/10/2021 SWU00AQY3
Fixed Income	-80000000	(27,915.22)	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.63% 11/10/2021 SWU00AR89
Fixed Income	80000000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.63% 11/10/2021 SWU00AR89
Fixed Income	-39800000	(89,284.27)	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.86% 25/03/2025 SWU00CJ27
Fixed Income	39800000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.86% 25/03/2025 SWU00CJ27
Fixed Income	-70000000	(138,954.73)	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.89% 26/03/2025 SWU00CJ92
Fixed Income	70000000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.89% 26/03/2025 SWU00CJ92
Fixed Income	-11000000	(12,747.48)	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.98% 26/08/2024 SWU00AB03
Fixed Income	11000000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 5.98% 26/08/2024 SWU00AB03
Fixed Income	-29600000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 6.36% 09/06/2025 SWU00D9G5
Fixed Income	29600000	1,724.05	CME_IRS CME_UBSWUS MXN P 28D THIE/R 6.36% 09/06/2025 SWU00D9G5
Fixed Income	-19200000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 6.49% 16/06/2025 SWU00DCV8
Fixed Income	19200000	12,805.34	CME_IRS CME_UBSWUS MXN P 28D THIE/R 6.49% 16/06/2025 SWU00DCV8
Fixed Income	-29200000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 6.53% 05/06/2025 SWU00D8F8
Fixed Income	-3600000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 6.53% 05/06/2025 SWU00D8F8
Fixed Income	29200000	26,815.43	CME_IRS CME_UBSWUS MXN P 28D THIE/R 6.53% 05/06/2025 SWU00D8F8
Fixed Income	3600000	3,306.01	CME_IRS CME_UBSWUS MXN P 28D THIE/R 6.53% 05/06/2025 SWU00D8F8
Fixed Income	-9200000	(2,366.22)	CME_IRS CME_UBSWUS MXN P 28D THIE/R 7.64% 09/06/2025 SWU00D9H3
Fixed Income	9200000	-	CME_IRS CME_UBSWUS MXN P 28D THIE/R 7.64% 09/06/2025 SWU00D9H3
Fixed Income	-49000000	(195,720.70)	CME_IRS CME_UBSWUS USD P 1.25%/R 3M LIBOR 12/16/2016 SWU00DA99
Fixed Income	49000000	-	CME_IRS CME_UBSWUS USD P 1.25%/R 3M LIBOR 12/16/2016 SWU00DA99
Fixed Income	-205600000	(286,318.56)	CME_IRS CME_UBSWUS USD P 1.3%/R 3M LIBOR 05/06/2017 SWU00CTK6
Fixed Income	205600000	-	CME_IRS CME_UBSWUS USD P 1.3%/R 3M LIBOR 05/06/2017 SWU00CTK6
Fixed Income	-95600000	(211,170.84)	CME_IRS CME_UBSWUS USD P 1.5%/R 3M LIBOR 07/01/2017 SWU00D1B4
Fixed Income	95600000	-	CME_IRS CME_UBSWUS USD P 1.5%/R 3M LIBOR 07/01/2017 SWU00D1B4
Fixed Income	-4600000	(24,940.28)	CME_IRS CME_UBSWUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	-175900000	(953,694.62)	CME_IRS CME_UBSWUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	4600000	-	CME_IRS CME_UBSWUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	175900000	-	CME_IRS CME_UBSWUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	-19600000	(28,598.36)	CME_IRS CME_UBSWUS USD P 1.75%/R 3M LIBOR 12/14/2017 SWU00CSO9
Fixed Income	19600000	-	CME_IRS CME_UBSWUS USD P 1.75%/R 3M LIBOR 12/14/2017 SWU00CSO9
Fixed Income	-45000000	(295,024.50)	CME_IRS CME_UBSWUS USD P 1.85%/R 3M LIBOR 05/18/2017 SWU008EO3
Fixed Income	45000000	-	CME_IRS CME_UBSWUS USD P 1.85%/R 3M LIBOR 05/18/2017 SWU008EO3
Fixed Income	-100000	(800.91)	CME_IRS CME_UBSWUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5
Fixed Income	-63100000	(505,374.21)	CME_IRS CME_UBSWUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5
Fixed Income	100000	-	CME_IRS CME_UBSWUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5
Fixed Income	63100000	-	CME_IRS CME_UBSWUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5
Fixed Income	-30600000	-	CME_IRS CME_UBSWUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2
Fixed Income	30600000	8,512.92	CME_IRS CME_UBSWUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2
Fixed Income	-2300000	-	CME_IRS CME_UBSWUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00D991
Fixed Income	2300000	9,615.61	CME_IRS CME_UBSWUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00D991
Fixed Income	-600000	-	CME_IRS CME_UBSWUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D700
Fixed Income	-46200000	-	CME_IRS CME_UBSWUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D700
Fixed Income	600000	4,542.24	CME_IRS CME_UBSWUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D700
Fixed Income	46200000	349,752.48	CME_IRS CME_UBSWUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D700
Fixed Income	-5800000	-	CME_IRS CME_UBSWUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D7P7
Fixed Income	-5600000	-	CME_IRS CME_UBSWUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D7P7
Fixed Income	5800000	275,560.32	CME_IRS CME_UBSWUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D7P7
Fixed Income	5600000	266,058.24	CME_IRS CME_UBSWUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D7P7
Fixed Income	992487	991,069.18	CMNTY HLTH SYSTEMS INC CHS CMNTY HLTH SYSTEMS INC TERM LN BK 12-31-18 BEO
Fixed Income	352977	344,783.62	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	466878	465,497.22	CMO AMERICAN HOME MTG INVT TR 2004-4 MTGBKD NT CL IV-A DUE 02-25-2045 REG
Fixed Income	748745	723,053.24	CMO AMERICAN HOME MTG INVT TR 2005-2 CL IV-A-2 FLTG DUE 09-25-2045 REG
Fixed Income	960000	987,006.72	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO
Fixed Income	1980000	2,035,701.36	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO
Fixed Income	1500000	1,535,850.00	CMO BANC AMER COML MTG TR 2006-6 BACM 2006 6 A4 5.356% DUE 10-10-2045 BEO
Fixed Income	162284	143,442.39	CMO BANC AMER FDG CORP VAR RATE DUE 11-20-2035 REG
Fixed Income	2173519	1,851,000.96	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035 REG
Fixed Income	2227245	2,189,334.99	CMO BEAR STEARNS ARM TR 2004-10 CL 11A1 VAR RT DUE 01-25-2035 REG
Fixed Income	62079	57,893.50	CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 5.364552% DUE 02-25-2036 REG
Fixed Income	830696	810,027.57	CMO BEAR STEARNS ARM TR DUE 01-25-2035 REG
Fixed Income	81002	81,701.86	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO
Fixed Income	20368	20,404.44	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-2 FLT RT DUE 03-25-2035 BEO
Fixed Income	26642	26,834.49	CMO BEAR STEARNS ARM TR SER 2005-5 CL A-1 FLT RT DUE 08-25-2035 BEO
Fixed Income	520489	547,509.07	CMO BEAR STEARNS CML MTG SECS TR 2007-PWR15 CL-A4 5.331 2-11-44
Fixed Income	1500000	1,591,483.50	CMO BEAR STEARNS COML MTG SECS 07-PWR16 MTG PTHRU CTF CL A-4 6-11-40 REG
Fixed Income	460495	466,339.13	CMO BEAR STEARNS COML MTG SECS II INC 2006 PW11 A4 DUE 03-11-2039 BEO
Fixed Income	1545853	1,554,735.55	CMO BEAR STEARNS COML MTG SECS INC 2005-PWR10 CL A-4 DUE 12-11-2040 REG
Fixed Income	520000	534,774.76	CMO BEAR STEARNS COML MTG SECS INC MTG PASSTHRU CTF CL A-J 04-12-38 REG
Fixed Income	1321722	1,324,266.56	CMO BEAR STEARNS COML MTG SECS INC SER 2005-T20 CL A-4A DUE 10-12-2042 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1206992	1,237,565.11	CMO BEAR STEARNS COML MTG SECS TR 2006-PWR12 MTG PASSTHRU CTF 09-11-2038
Fixed Income	152784	156,653.81	CMO BEAR STEARNS COML MTG SECS TR 2006-PWR12 MTG PASSTHRU CTF 09-11-2038
Fixed Income	369118	381,187.37	CMO BEAR STEARNS COML MTG SECS TR 2006-PWR13 CL-A4 5.54 DUE 09-11-2041 REG
Fixed Income	1837077	1,968,457.24	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR16 MTG
Fixed Income	510000	543,660.51	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG
Fixed Income	675000	704,079.68	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	100000	104,308.10	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	42614	43,356.79	CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG
Fixed Income	1224660	1,225,624.20	CMO CD 2005-CD1 COMMERCIAL MTG TR SERIES2005-C1 CLASS-A4 DUE 07-15-2044 BEO
Fixed Income	1000000	1,041,942.00	CMO CD 2007-CD4 COML MTG TR MTG PASSTHRUCTF CL A-4 VAR 12-11-2049 BEO
Fixed Income	719631	727,901.02	CMO CHASE MTG FIN TR SER 2007-A2 MULTI CL CL 2-A3 VAR RT DUE 07-25-2037 REG
Fixed Income	75000	78,055.80	CMO CITIGROUP COML MTG TR 2006-C5 CL A-45.4310002327% DUE 10-15-2049 BEO
Fixed Income	250000	267,413.75	CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO
Fixed Income	40000	42,333.36	CMO CITIGROUP COML MTG TR 2013-GC15 CL C5.107 DUE 09-10-2046 REG
Fixed Income	100000	101,408.50	CMO CITIGROUP COMML MTG TST SER 2014-GC23 CL B VAR RT 07-10-2047
Fixed Income	292326	262,033.39	CMO CITIGROUP MTG LN TR 2007-10 MTG PASSTHRU CTF CL 22AA DUE 09-25-2037 REG
Fixed Income	1312662	1,296,922.79	CMO CITIGROUP MTG LN TR SER 2005-11 CL A1A DUE 12-25-2035 REG
Fixed Income	199672	197,514.13	CMO CITIGROUP MTG LN TR SER 2005-11 CL A2A 4.7 DUE 10-25-2035 REG
Fixed Income	31339	31,406.88	CMO CITIGROUP MTG LN TR SER 2005-6 CL A1FLT RT DUE 09-25-2035 BEO
Fixed Income	35253	35,219.17	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO
Fixed Income	52880	52,828.77	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO
Fixed Income	115000	115,786.14	CMO CITIGROUP/DEUTSCHE BK COMMERCIAL MORSER 2005-CD1 CL AM VAR RT DUE 07-15-2044
Fixed Income	1784420	1,824,005.87	CMO COML MTG TR 2006-GG7 COML MTG PASSTHRU CTF CL A-4 VAR 7-10-38 REG
Fixed Income	600000	636,764.40	CMO COML MTG TR 2007-GG11 MTG PASSTHRU CTF CL A-4 5.736 DUE 12-10-2049REG
Fixed Income	738829	776,760.04	CMO COML MTG TR 2007-GG9 MTG PASSTHRU CTF CL A-4 5.444 DUE 03-10-2039 REG
Fixed Income	892843	927,967.46	CMO COMM 2006-C8 MTG TR MTG PASSTHRU CTFCL A-4 5.306% DUE 12-10-2046 REG
Fixed Income	200000	203,749.00	CMO COMM 2012-CCRE2 MTG TR COML MTG CTF CL A-4 3.147 DUE 08-15-2045
Fixed Income	2265870	2,295,953.97	CMO COMM 2012-LC4 MTG TR CTF CL A-2 2.256 DUE 12-10-2044
Fixed Income	1300000	1,307,758.40	CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL A-2 1.906 01-10-2046
Fixed Income	21172	21,108.66	CMO COMM 2014-CCRE17 MTG TR MTG PASS THRU CTF CL A-1 1.275 DUE 05-10-2047
Fixed Income	700000	730,472.40	CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047
Fixed Income	50000	51,899.00	CMO COMM SER 2014-CR18 CL B 4.456 DUE 07-15-2047
Fixed Income	1678	1,727.99	CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	115000	115,197.69	CMO CR SUISSE 1ST BSTN MTG SECS CORP 2005-C5 CTF A-M 5.1 DUE 09-15-2015 REG
Fixed Income	2325267	2,359,376.82	CMO CR SUISSE 1ST BSTN MTG TR SER 20 PASSTHRU CTF CL A-3 DUE 03-15-2039 REG
Fixed Income	556409	568,264.72	CMO CR SUISSE COML MTG TR SER 2006-C3 PASSTHRU CTF CL A-3 DUE 06-15-2038 REG
Fixed Income	195428	202,042.75	CMO CR SUISSE COML MTG TR SER 2006-C5 COML MTG PASSTHRU 5.311 DUE 12-15-39
Fixed Income	141686	146,480.98	CMO CR SUISSE COML MTG TR SER 2006-C5 COML MTG PASSTHRU 5.311 DUE 12-15-39
Fixed Income	3304965	3,483,617.88	CMO CR SUISSE COML MTG TR SER 2007-C3 MTG PASSTHRU CTF CL A-4 06-15-2039 BEO
Fixed Income	287997	265,093.22	CMO CWABS INC 2005-HYB9 MTG BKD NT CL 3-A-2 DUE 02-20-2036 REG
Fixed Income	74541	78,722.13	CMO CWALT INC 2004-J6 MTG PASSTHRU CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	1646320	1,498,363.36	CMO CWALT INC SERIES 2005-38 CLASS-A1 DUE 09-25-2035 REG
Fixed Income	535951	506,147.10	CMO CWMBS INC 2004-22 CHL MTG PASSTHRU CTF CL A-3 DUE 11-25-2034 REG
Fixed Income	1761137	1,738,712.48	CMO CWMBS INC 2004-HYB9 CHL MTG PASSTHRUCTF 1-A-1 DUE 02-20-2035 REG
Fixed Income	289010	261,937.42	CMO CWMBS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG
Fixed Income	1802597	1,541,000.85	CMO CWMBS INC SER 2005-9 CL 1A1 FLT RT DUE 05-25-2035 REG
Fixed Income	29088	25,533.48	CMO CWMBS INC VAR 2005-R2 MTG PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG
Fixed Income	1380176	984,653.74	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	7667647	5,470,298.62	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	617914	624,770.75	CMO GE COML MTG CORP 2006-1 A-4 5.451957% DUE 03-10-2044 REG
Fixed Income	900000	939,450.60	CMO GE COML MTG CORP SER 2007-C1 TR MTG PASSTHRU CTF CL A-4 DUE 12-10-2049 REG
Fixed Income	1382	1,382.64	CMO GMAC COML MTG SECS INC 2004-C2 MTG PASSTHRU CTF CL A-4 DUE 08-10-2038 REG
Fixed Income	4302789	4,301,567.33	CMO GNMA SER 2015-H10 CL FH FLTG RT DUE 04-20-2065
Fixed Income	332173	339,414.87	CMO GREENWICH CAP COML FDG CORP CL A1A VAR RT DUE 07-10-2038
Fixed Income	494231	494,838.91	CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO
Fixed Income	898602	899,707.13	CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO
Fixed Income	384871	369,264.35	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	431056	413,576.07	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	95038	95,241.08	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	171069	171,433.92	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	361051	374,308.97	CMO GS MTG SECS TR 2006-GG8 SER 2006-GG8CLASS-A4 5.56 DUE 11-10-2039 REG
Fixed Income	2350000	2,390,828.90	CMO GS MTG SECS TR 2011-GC5 MTG PASS THRU CTF CL A-2 2.999 DUE 08-10-2044 BEO
Fixed Income	85000	93,653.26	CMO GS MTG SECS TR 2012-GCJ7 MTG PARTN SECS CL C FLTG RT DUE 05-10-2045
Fixed Income	145000	156,727.75	CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL C DUE 11-10-2046 REG
Fixed Income	19484	18,735.09	CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	22151	20,667.08	CMO INDYMAC MBS INC 2004-AR10 CL 2-A-2A DUE 05-25-2034
Fixed Income	234466	225,088.08	CMO INDYMAC MBS INC 2004-AR6 MTG CL 6-A-1 DUE 10-25-2034 FLTG
Fixed Income	1621540	1,502,525.39	CMO INDYMAC MBS INC 2005-AR1 CL 3-A-1 FLTG DUE 11-25-2035 REG
Fixed Income	53386	53,128.60	CMO J P MORGAN CHASE COML MTG SECS 1.2682 SER 2014-C20 CL A-1 7-15-47
Fixed Income	5409	5,416.82	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-LN2 MTG CL A-2 5.115 07-15-41
Fixed Income	7102	7,099.24	CMO J P MORGAN CHASE COML MTG SECS CORP 2005-LDP3 CL DUE 08-15-2042 REG
Fixed Income	70000	69,968.08	CMO J P MORGAN CHASE COML MTG SECS CORP FLT 2005-LDP3 COML CL A4B 08-15-2042 REG
Fixed Income	73388	73,552.26	CMO J P MORGAN CHASE COML MTG SECS CORP SER 2005-LDP5 CL A4 FLT RT 12-15-2044REG
Fixed Income	39315	39,402.99	CMO J P MORGAN CHASE COML MTG SECS CORP SER 2005-LDP5 CL A4 FLT RT 12-15-2044REG

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Fixed Income	660000	704,464.86	CMO J P MORGAN CHASE COML MTG SECS SER 2012-C6 CL A-S 4.1166 DUE 05-15-2045
Fixed Income	2311950	2,391,841.92	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C 5.688 DUE 02-12-2051 REG
Fixed Income	76261	81,718.60	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C DUE 02-12-2051 REG
Fixed Income	490789	514,582.96	CMO J P MORGAN CHASE COML MTG SECS TR 2007-C MTG PASSTHRU DUE 5.44 6-12-47
Fixed Income	1698885	1,781,248.63	CMO J P MORGAN CHASE COML MTG SECS TR 2007-C MTG PASSTHRU DUE 5.44 6-12-47
Fixed Income	1547524	1,635,152.37	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L CL A-1A 5.439 DUE 01-15-2049 REG
Fixed Income	1000000	1,058,807.00	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49
Fixed Income	50000	53,934.10	CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL C FLTG RT 06-15-2045
Fixed Income	210000	210,490.98	CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL B FLTG RT 12-15-2047 REG
Fixed Income	93295	97,611.62	CMO J P MORGAN CHASE COML MTG SECS TR SER 2007-L CL A-3 5.42 01-15-2049
Fixed Income	1166184	1,220,145.28	CMO J P MORGAN CHASE COML MTG SECS TR SER 2007-L CL A-3 5.42 01-15-2049
Fixed Income	220467	230,183.07	CMO J P MORGAN CHASE COMMERCIAL MORTGAGE SEC SER 2006-LDP9 CL A3 5.336 05-15-47
Fixed Income	1375524	1,436,142.27	CMO J P MORGAN CHASE COMMERCIAL MORTGAGE SEC SER 2006-LDP9 CL A3 5.336 05-15-47
Fixed Income	242989	252,422.62	CMO J P MORGAN CHASE TR 2006-C SER 2006-CB17 CL-A4 5.429 DUE 12-12-43 REG
Fixed Income	1530270	1,517,818.29	CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-2 DUE 06-25-2034 REG
Fixed Income	880868	893,162.45	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-2 DUE 07-25-2035 REG
Fixed Income	100000	107,694.50	CMO JPMBB COML MTG SECS TR 2014-C18 CTF CL B FLTG RT DUE 02-15-2047 REG
Fixed Income	100000	104,106.70	CMO JPMBB COML MTG SECS TR SER 2014-C22 CL B VAR 09-15-2047
Fixed Income	1563021	1,685,968.02	CMO LB COMMERCIAL CONDUIT MORTGAGE TRUST2007-C3 A1A 07-15-2044
Fixed Income	1120000	1,227,982.56	CMO LB UBS COML MTG TR 2007 C7 MTG PASS THRU CTF CL A-M 09-15-2045 REG
Fixed Income	474394	484,042.14	CMO LB-UBS COML MTG TR 2006-C3 COML MTG PASSTHRU CTF CL A-1A DUE 03-15-2039 REG
Fixed Income	75000	77,806.50	CMO LB-UBS COML MTG TR 2006-C6 CL A4 FLTRT 5.372% DUE 09-15-2039 BEO
Fixed Income	7051	7,046.79	CMO LB-UBS COML MTG TR 2006-C6 CL A-AB FLT RT DUE 09-15-2039/07-17-2015 REG
Fixed Income	75000	78,306.37	CMO LB-UBS COML MTG TR 2006-C7 COML MTG PASSTHRU CTF CL A-3 5.347 11-15-2038 REG
Fixed Income	200729	210,593.13	CMO LB-UBS COML MTG TR 2007-C1 MTG CL A-4 5.424 DUE 02-15-2040 REG
Fixed Income	1480	1,486.22	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	66603	66,881.00	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	609306	623,243.75	CMO MASTR ADJ RATE MTGS TR SER 2004-13 CL 3-A-1 DUE 11-21-2034 REG
Fixed Income	37567	37,814.96	CMO MASTR AST SECURITIZATION TR 2002-8 CL 1-A-1 5.5 DUE 12-25-2017 BEO
Fixed Income	31306	31,343.46	CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32
Fixed Income	448884	426,013.35	CMO MELLON RESDNTL FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30
Fixed Income	29980	29,550.40	CMO MERRILL LYNCH MTG INVS INC 2004-HB1 CL A-3 FLTG 4.83866 DUE 04-25-2029 REG
Fixed Income	110535	103,132.22	CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 4-A DUE 11-25-2035 REG
Fixed Income	611711	576,530.44	CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 5-A DUE 11-25-2035 REG
Fixed Income	67564	66,956.21	CMO MERRILL LYNCH MTG INVS INC SER 2003-A1 CL III-A DUE 12-25-2032 BEO
Fixed Income	623476	635,018.26	CMO MERRILL LYNCH MTG INVS INC SER 2004-A4 CL A1 DUE 08-25-2034 REG
Fixed Income	54708	54,719.52	CMO MERRILL LYNCH MTG TR 2005-CIP1 CL AM5.107% DUE 07-12-2038/07-12-2015 REG
Fixed Income	527855	550,183.33	CMO ML-CFC COML MTG TR 2007-5 COML MTG PASSTHRU CTF CL A4 5.378 DUE 08-12-2048
Fixed Income	300000	316,988.10	CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG
Fixed Income	100000	106,533.30	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	460000	490,053.18	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	6058	6,054.09	CMO MORGAN ST CAP I INC 2005-IQ10 CL CML MTG PTHRU CL A-4A 5.23 9-15-42 REG
Fixed Income	40000	40,316.60	CMO MORGAN STANLEY 4.305 MTG BDS 15/02/46 USD100 4.305 DUE 02-15-2046 BEO
Fixed Income	1360000	1,382,476.72	CMO MORGAN STANLEY BK AMER MERRILL COML MTG CTF CL A-4 3.176 08-15-2045
Fixed Income	744625	749,174.89	CMO MORGAN STANLEY CAP I 2006-HQ8 PASSTHRU CTF CL A-4 DUE 03-12-2044 REG
Fixed Income	88646	89,187.51	CMO MORGAN STANLEY CAP I 2006-HQ8 PASSTHRU CTF CL A-4 DUE 03-12-2044 REG
Fixed Income	1548804	1,549,369.25	CMO MORGAN STANLEY CAP I INC MORGAN STANLEY CAPIT VAR DUE 11-14-2042 BEO
Fixed Income	1876849	1,956,320.87	CMO MORGAN STANLEY CAP I TR 2006-IQ12 5.319 DUE 12-15-2043 BEO
Fixed Income	115154	116,225.42	CMO MORGAN STANLEY CAP I TR 2007-IQ14 COML MTG CTF CL A-2 5.61 04-15-49
Fixed Income	284203	303,441.96	CMO MORGAN STANLEY CAP I TR 2007-IQ15 MTG PASS THRU CTF CL A-4 DUE 6-11-49 REG
Fixed Income	718777	790,516.73	CMO MORGAN STANLEY CAP I TR 2008-TOP29 COML MTG PASSTHRU CTF CL A-4 1-11-43
Fixed Income	1962924	2,003,262.05	CMO MORGAN STANLEY CAP I TR 2011-C3 SER 2011-C3 CL A-2 3.224 DUE 07-15-2049 REG
Fixed Income	25310	25,343.81	CMO MORGAN STANLEY MTG LN TR 2004-2AR SER 2005-4 CL 5-A-3 5.5 8-25-2035 BEO
Fixed Income	342800	362,983.84	CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A DUE 08-14-2045
Fixed Income	428500	453,729.78	CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A DUE 08-14-2045
Fixed Income	909039	911,472.63	CMO NCUA GTD NTS TR 2011-C1 SR NT II-A DUE 03-09-2021 REG
Fixed Income	771	761.54	CMO PRIME MTG TR 2004-CL1 CL II-A-2 DUE 02-25-2019 REG
Fixed Income	136888	128,563.71	CMO PRIME MTG TR 2004-CL1 MTG PASSTHRU CTF CL I-A-2 DUE 02-25-2034 REG
Fixed Income	198737	87,128.35	CMO RALI SER 2006-Q06 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG
Fixed Income	161485	168,604.98	CMO RESDNTL AST MTG PRODS INC SER CL A-II 6.5 DUE 25-2031/03-25-2008 REG
Fixed Income	9993	10,481.69	CMO SALOMON BROS MTG SECS VII INC SER 2003-UP2 CL A1 7% DUE 12-25-2018 REG
Fixed Income	2396500	2,215,152.37	CMO SEQUOIA MTG TR SER 2005-2 CL A1 DUE 02-20-2035 REG
Fixed Income	2193131	2,175,072.43	CMO STRUCTURED ADJ RATE MTG LN TR SER 2004-12 CL 9-A VAR RT 09-25-2034
Fixed Income	46819	46,571.80	CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	191507	150,002.25	CMO STRUCTURED AST MTG INVTs II TR 06-AR5 CL 1-A-1 06-25-36 REG
Fixed Income	2039350	1,703,974.82	CMO STRUCTURED AST MTG INVTs II TR CL A-1 VAR RATE DUE 11-25-2037 REG
Fixed Income	30245	29,543.33	CMO STRUCTURED AST SECS CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO
Fixed Income	337181	331,165.73	CMO THORNBURG MTG SECS TR 2006 4 SER 2006-4 CL A2B DUE 07-25-2036/04-25-2011
Fixed Income	783509	765,173.10	CMO THORNBURG MTG SECS TR 2006-5 MTG 10-25-2046/04-25-2011 REG
Fixed Income	2331042	2,188,645.80	CMO WA MUT MTG SECS CORP 2005-AR1 CL A-1A VAR DUE 12-25-2044 REG
Fixed Income	61825	61,902.27	CMO WACHOVIA BK COML MTG TR 2005-C22 CL A-4 DUE 12-15-2044 REG
Fixed Income	200000	202,624.60	CMO WACHOVIA BK COML MTG TR 2006-C23 CLASS A5 VAR RT DUE 01-15-2045 REG
Fixed Income	210297	216,079.18	CMO WACHOVIA BK COML MTG TR CML PSTHR COML MTG CTF CL A-3 DUE 07-15-45 REG
Fixed Income	30456	30,856.48	CMO WACHOVIA BK COML MTG TR COML MTG PASS-TH CL A-3 5.246 DUE 12-15-2012 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	10162	10,173.36	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2019 REG
Fixed Income	1445000	1,527,882.31	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2049 REG
Fixed Income	540000	541,763.64	CMO WACHOVIA BK COML MTG TR SER 2005-C20CL A-J DUE 07-15-2042/08-17-2015 BEO
Fixed Income	1163440	1,046,670.38	CMO WAMU MTG PASS THRU CTFS SER CL 2A VAR 01-25-2047 REG
Fixed Income	45367	43,794.21	CMO WAMU MTG PASS-THROUGH CTFS 2004-AR12CL A-2A VAR DUE 10-25-2044 REG
Fixed Income	74415	76,135.64	CMO WAMU MTG PASS-THROUGH CTFS SER 2004-CB1 CL III-A-6 5.5 06-25-2034
Fixed Income	993154	939,076.71	CMO WAMU MTG PASS-THRU CERTIFICATES PASSTHRU CTF CL A VARRT 5-25-2044 REG
Fixed Income	1748858	1,750,316.96	CMO WAMU MTG PASS-THRU CTFS 2003-AR6 MTGPASSTHRU CTF CL A-1 DUE 6-25-33
Fixed Income	26231	26,473.62	CMO WAMU MTG PASS-THRU CTFS FOR FUTURE IS 2002-AR18 MTG CL A FLT RT 01-25-2033
Fixed Income	547109	513,013.84	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-45
Fixed Income	2349331	2,202,925.25	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-45
Fixed Income	2140762	1,991,195.33	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45
Fixed Income	2021647	1,892,069.88	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR15 CL A1A1 FLT RT 11-25-2045 BEO
Fixed Income	135389	131,437.31	CMO WASHINGTON MUT MTG LN TR 2001-7 CL AVAR RATE DUE 05-25-2041 BEO
Fixed Income	1064191	1,059,065.36	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	241074	240,282.34	CMO WELLS FARGO MTG BACKED SECS 2006-AR8CL I-A-1 5.24 DUE 05-25-2036 REG
Fixed Income	2131418	2,174,071.98	CMO WELLS FARGO MTG BACKED SECS SER 2005-AR12 CL I-A-1 VAR RATE 05-25-2035
Fixed Income	1450000	1,510,815.90	CMO WFRBS COML MTG TR 2012-C7 COML MTG A-2 3.431 DUE 06-15-45 REG
Fixed Income	945000	957,430.53	CMO WFRBS COML MTG TR 2012-C8 MTG PASS THRU CTF CL A-3 3.001 DUE 08-15-2045 REG
Fixed Income	780000	786,946.68	CMO WFRBS COML MTG TR 2013-C13 CL A-SB 2.654 DUE 05-15-2045
Fixed Income	110000	109,587.50	CNH CAP LLC 3.25 DUE 02-01-2017
Fixed Income	100000	99,867.40	CNH EQUIP TR SER 2013-B CL B 1.27 11-16-2020
Fixed Income	3400000	3,355,551.80	CNOOC FIN 2015 2.625% DUE 05-05-2020
Fixed Income	1000000	986,927.00	CNOOC FIN 2015 2.625% DUE 05-05-2020
Fixed Income	800000	801,200.00	CNPC GENERAL CAPITAL LTD 1.45 DUE 04-16-2016
Fixed Income	115000	148,016.50	COCA COLA 6.95% DUE 11-15-2026
Fixed Income	200000	201,132.00	COCA-COLA HBC FIN 5.5% DUE 09-17-2015
Fixed Income	750000	748,859.25	COLGATE-PALMOLIVE CO MEDIUM TERM NTS BOO1.75 DUE 03-15-2019
Fixed Income	3600000	264,316.08	COLOMBIA(REPUBLIC OF)INDX LKD 3% 25/03/2033
Fixed Income	8009	8,009.28	Colombian peso - Cash
Fixed Income	0	(258,744.59)	Colombian peso - Pending foreign exchange sales
Fixed Income	890985	890,985.27	COLTV SHORT TERM INVT FD
Fixed Income	271548	271,548.40	COLTV SHORT TERM INVT FD
Fixed Income	0	-	COLTV SHORT TERM INVT FD
Fixed Income	241693	241,692.85	COLTV SHORT TERM INVT FD
Fixed Income	7357490	7,357,490.35	COLTV SHORT TERM INVT FD
Fixed Income	512836	512,836.45	COLTV SHORT TERM INVT FD
Fixed Income	1042519	1,042,519.15	COLTV SHORT TERM INVT FD
Fixed Income	388624	388,624.16	COLTV SHORT TERM INVT FD
Fixed Income	374	373.81	COLTV SHORT TERM INVT FD
Fixed Income	1457	1,457.25	COLTV SHORT TERM INVT FD
Fixed Income	1215731	1,215,731.25	COLTV SHORT TERM INVT FD
Fixed Income	272910	272,909.80	COLTV SHORT TERM INVT FD
Fixed Income	395592	395,592.49	COLTV SHORT TERM INVT FD
Fixed Income	271	270.64	COLTV SHORT TERM INVT FD
Fixed Income	1435698	1,435,698.03	COLTV SHORT TERM INVT FD
Fixed Income	1990802	1,990,802.19	COLTV SHORT TERM INVT FD
Fixed Income	5078965	5,078,964.88	COLTV SHORT TERM INVT FD
Fixed Income	5215682	5,215,681.51	COLTV SHORT TERM INVT FD
Fixed Income	3	2.82	COLTV SHORT TERM INVT FD
Fixed Income	4891364	4,891,364.23	COLTV SHORT TERM INVT FD
Fixed Income	4173082	4,173,082.43	COLTV SHORT TERM INVT FD
Fixed Income	3122283	3,122,282.87	COLTV SHORT TERM INVT FD
Fixed Income	9135	9,134.64	COLTV SHORT TERM INVT FD
Fixed Income	9085363	9,085,363.01	COLTV SHORT TERM INVT FD
Fixed Income	4586762	4,586,762.01	COLTV SHORT TERM INVT FD
Fixed Income	3384986	3,384,986.48	COLTV SHORT TERM INVT FD
Fixed Income	30924	30,923.92	COLTV SHORT TERM INVT FD
Fixed Income	720524	720,523.57	COLTV SHORT TERM INVT FD
Fixed Income	31515	31,515.16	COLTV SHORT TERM INVT FD
Fixed Income	20935	20,935.34	COLTV SHORT TERM INVT FD
Fixed Income	210177130	210,177,129.99	COLTV SHORT TERM INVT FD
Fixed Income	2315821	2,315,820.57	COLTV SHORT TERM INVT FD
Fixed Income	-59999998	(59,999,997.60)	COLTV SHORT TERM INVT FD
Fixed Income	54651	54,650.82	COLTV SHORT TERM INVT FD
Fixed Income	1951711	1,951,710.88	COLTV SHORT TERM INVT FD
Fixed Income	5179706	5,179,706.37	COLTV SHORT TERM INVT FD
Fixed Income	2341002	2,341,001.57	COLTV SHORT TERM INVT FD
Fixed Income	106285	106,284.65	COLTV SHORT TERM INVT FD
Fixed Income	130000	131,968.72	COMCAST CORP NEW 4.75% DUE 03-01-2044
Fixed Income	400000	450,269.20	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	2400000	2,701,615.20	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	145000	144,400.13	COMM 2012-CCRE4 2.853% DUE 10-15-2045
Fixed Income	125000	129,218.88	COMM 2014-CCRE14 FLTG RT 4.75558% DUE 02-10-2047

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	75000	77,934.30	COMM 2014-CCRE17 4.37699985504% DUE 05-10-2047
Fixed Income	75000	78,522.60	COMM 2014-UBS5 MTG TR SER 2014-UBSS CL B VAR 09-10-2047
Fixed Income	385000	394,713.94	COMM 2015-LC21 MTG TR MTG PASS THRU CTF CL A-4 3.708% DUE 07-10-2048 REG
Fixed Income	65000	67,606.50	COMWLTH EDISON CO 3.4% DUE 09-01-2021
Fixed Income	95000	111,462.55	CONNECTICUT ST 5.632% 12-01-2029 BEO TAXABLE
Fixed Income	25000	28,260.75	CONOCOPHILLIPS 5.75% DUE 02-01-2019
Fixed Income	1190000	1,181,477.22	CONOCOPHILLIPS CO 2.2% DUE 05-15-2020
Fixed Income	50000	54,722.85	CONS EDISON CO N Y 4.45 DUE 06-15-2020
Fixed Income	435000	564,997.14	CONS EDISON CO N Y 6.75% DUE 04-01-2038
Fixed Income	885000	979,313.57	CONSTELLATION 5.15% DUE 12-01-2020
Fixed Income	868600	964,145.56	CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02
Fixed Income	71297	75,753.02	CONTL AIRLS PASS 6.903% DUE 04-19-2022
Fixed Income	300000	252,662.10	CONTL RES INC 4.9% DUE 06-01-2044
Fixed Income	90000	75,798.63	CONTL RES INC 4.9% DUE 06-01-2044
Fixed Income	165000	161,804.11	CONTL RES INC 5 DUE 09-15-2022
Fixed Income	1000000	1,000,506.00	COOPERATIEVE CENTRALE RAIFFEISEN BOEREN BK B A N Y BRH FLT RT 04-28-2017
Fixed Income	50000	49,860.00	CORNING INC 2.9% DUE 05-15-2022
Fixed Income	350000	340,375.00	CORP LINDLEY SA 4.625 DUE 04-12-2023
Fixed Income	1200000	1,297,399.20	CORPORACION ANDINA DE FOMENTO NT 4.375% DUE 06-15-2022 REG
Fixed Income	900000	810,900.00	COSTA RICA REP NT 144A 4.375% DUE 04-30-2025 REG
Fixed Income	770000	747,555.27	COSTCO WHSL CORP 2.25% DUE 02-15-2022
Fixed Income	900000	944,579.70	COUNTRYPLACE MANUFACTURED HSG CONTRACT TR 2005-1 CL A-4 144A 07-01-2035 BEO
Fixed Income	1905038	1,696,143.00	COUNTRYWIDE ASSET-BACKED CERTIFICATES SER 2007-13 CL 2A1 FLTG 10-25-2047 REG
Fixed Income	600000	613,294.80	CR AGRICOLE SA 7.875 DUE 01-29-2049
Fixed Income	829000	909,826.67	CR SUISSE N Y BRH FORMERLY CR S SUB 6 DUE 02-15-2018 BEO
Fixed Income	795000	765,325.04	CRED SUIS GP FUN LTD 3.75% 03-26-2025 03-26-2025
Fixed Income	1600000	1,539,476.80	CRED SUIS GP FUN LTD BNDS 144A 4.875% DUE 05-15-2045 BEO
Fixed Income	700000	1,088,504.95	CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS'
Fixed Income	400000	622,002.83	CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS'
Fixed Income	243955	255,267.42	CREDIT SUISSE COMM MTG TR SER 07-C1 5.383 CMO 15/02/2040 USD1000 'A-3'
Fixed Income	750000	787,500.00	CREDITO REAL S A 7.5% DUE 03-13-2019
Fixed Income	500000	539,375.00	CROATIA REP SR NT 144A 6.375% DUE 03-24-2021 BEO
Fixed Income	200000	200,500.00	CTRY GARDEN HLDGS 7.5% DUE 01-10-2023
Fixed Income	300000	300,750.00	CTRY GARDEN HLDGS 7.5% DUE 01-10-2023
Fixed Income	-633000	(4,241.10)	CURRENCY OPTION CALL ANZBAU3M USD/JPY 123.15 European 07-29-2015 3175092P1
Fixed Income	179000	594.15	CURRENCY OPTION CALL BARCGB33 USD/CNH 6.5 European 02-02-2016 3175073B5
Fixed Income	179000	61.34	CURRENCY OPTION CALL BARCGB33 USD/CNH 7.5 European 02-02-2016 3175073D1
Fixed Income	-358000	(329.07)	CURRENCY OPTION CALL BARCGB33 USD/CNH 7 European 02-02-2016 3175073C3
Fixed Income	-3956000	(54,118.67)	CURRENCY OPTION CALL BNPAFRPP EUR/AUD 1.49 European 28/09/2015 3175091P2
Fixed Income	-5900000	(35,506.96)	CURRENCY OPTION CALL BOFAUS6NGFX EUR/USD1.15 European 10/08/2015 317508745
Fixed Income	-6000000	(40.11)	CURRENCY OPTION CALL BOFAUS6NGFX EUR/USD1.1575 European 01/07/2015 3175090F5
Fixed Income	-307000	(927.20)	CURRENCY OPTION CALL BOFAUS6NGFX USD/BRL3.62 European 09-10-2015 3175078R5
Fixed Income	-353000	(5,943.28)	CURRENCY OPTION CALL BOFAUS6NGFX USD/BRL3.96 European 03-10-2016 3175078Q7
Fixed Income	-700000	(363.51)	CURRENCY OPTION CALL BOFAUS6NGFX USD/INR65.1 European 07-15-2015 3175089E1
Fixed Income	4400000	38,855.96	CURRENCY OPTION CALL BOFAUS6NGFX USD/JPY123.5 European 08-24-2015 3175088R3
Fixed Income	-4400000	(7,944.64)	CURRENCY OPTION CALL BOFAUS6NGFX USD/JPY127.5 European 08-24-2015 3175088S1
Fixed Income	-1288000	(21,685.41)	CURRENCY OPTION CALL CHASUS33 USD/BRL 3.96 European 03-10-2016 3175078P9
Fixed Income	2669100	12,993.71	CURRENCY OPTION CALL CHASUS33 USD/CNH 6.4 European 02-02-2016 317507333
Fixed Income	-5338200	(6,036.44)	CURRENCY OPTION CALL CHASUS33 USD/CNH 6.9 European 02-02-2016 317507341
Fixed Income	2669100	1,001.98	CURRENCY OPTION CALL CHASUS33 USD/CNH 7.4 European 02-02-2016 317507358
Fixed Income	-500000	(366.85)	CURRENCY OPTION CALL CHASUS33 USD/INR 65European 07-15-2015 3175077B1
Fixed Income	-2091000	(9,900.89)	CURRENCY OPTION CALL CITIUS33 USD/JPY 123.55 European 07-28-2015 3175092G1
Fixed Income	-2445000	(14,138.15)	CURRENCY OPTION CALL CSFPGB2L EUR/USD 1.145 European 30/07/2015 317509156
Fixed Income	-1334000	(4,028.95)	CURRENCY OPTION CALL CSFPGB2L USD/BRL 3.62 European 09-10-2015 3175078O2
Fixed Income	-1500000	(24,732.75)	CURRENCY OPTION CALL CSFPGB2L USD/BRL 4 European 03-17-2016 3175079G8
Fixed Income	-1300000	(21,435.05)	CURRENCY OPTION CALL CSFPGB2L USD/BRL 4 European 03-17-2016 3175079G8
Fixed Income	147400	717.57	CURRENCY OPTION CALL CSFPGB2L USD/CNH 6.4 European 02-02-2016 317507382
Fixed Income	-294800	(333.36)	CURRENCY OPTION CALL CSFPGB2L USD/CNH 6.9 European 02-02-2016 317507390
Fixed Income	147400	55.33	CURRENCY OPTION CALL CSFPGB2L USD/CNH 7.4 European 02-02-2016 3175073A7
Fixed Income	-170000	(23,500.46)	CURRENCY OPTION CALL DEUTGB2L USD/BRL 2.68 European 07-01-2015 317504926
Fixed Income	-2455000	(13,944.87)	CURRENCY OPTION CALL GSCMUS33 EUR/USD 1.14 European 23/07/2015 317509131
Fixed Income	-600000	(954.60)	CURRENCY OPTION CALL GSCMUS33 USD/INR 65.25 European 07-30-2015 317508FO2
Fixed Income	-500000	(368.15)	CURRENCY OPTION CALL GSCMUS33 USD/INR 65.5 European 07-24-2015 317508943
Fixed Income	-2167000	(14,152.68)	CURRENCY OPTION CALL GSCMUS33 USD/JPY 123.15 European 07-29-2015 3175092N6
Fixed Income	-5800000	(32,538.00)	CURRENCY OPTION CALL GSCMUS33 USD/MXN 16European 07-30-2015 3175092Q9
Fixed Income	-700000	(13.93)	CURRENCY OPTION CALL MRMDUS33 USD/INR 65European 07-02-2015 317508992
Fixed Income	-509000	(2,749.97)	CURRENCY OPTION CALL MRMDUS33 USD/JPY 123.4 European 07-28-2015 3175092L0
Fixed Income	-1500000	(7,774.55)	CURRENCY OPTION CALL MSBKUS5WFXO EUR/USD1.14 European 21/07/2015 3175091A5
Fixed Income	14200000	1,925.52	CURRENCY OPTION CALL MSBKUS5WFXO USD/JPY127 European 07-09-2015 317508OO2
Fixed Income	2637500	8,754.65	CURRENCY OPTION CALL UBSWUS33 USD/CNH 6.5 European 02-02-2016 317507309
Fixed Income	2637500	903.87	CURRENCY OPTION CALL UBSWUS33 USD/CNH 7.5 European 02-02-2016 317507325
Fixed Income	-5275000	(4,848.78)	CURRENCY OPTION CALL UBSWUS33 USD/CNH 7 European 02-02-2016 317507317
Fixed Income	-600000	(277.86)	CURRENCY OPTION CALL UBSWUS33 USD/INR 65.4 European 07-16-2015 3175087U7
Fixed Income	-228000	(2,705.50)	CURRENCY OPTION PUT BARCGB33 EUR/USD 1.11 European 29/07/2015 3175092R7

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	695000	648,722.73	DOW CHEM CO 4.625% DUE 10-01-2044
Fixed Income	250000	304,808.25	DOW CHEM CO 8.55 DUE 05-15-2019
Fixed Income	285000	295,727.97	DUKE ENERGY CORP 3.55% DUE 09-15-2021
Fixed Income	1300000	1,301,128.40	DUKE ENERGY CORP NEW SR NT FLTG DUE 04-03-2017 REG
Fixed Income	1300000	1,297,303.80	DUKE ENERGY FLTG RT .4789% DUE 03-06-2017
Fixed Income	20000	19,871.82	DUKE RLTY LTD FIXED 3.75% DUE 12-01-2024
Fixed Income	250000	250,000.00	ECAF LTD SER 2015-1A CLS A1 3.473% 07-15-2040 BEO
Fixed Income	60000	55,368.00	ECOPETROL S A 4.125% DUE 01-16-2025
Fixed Income	1300000	1,287,000.00	ECOPETROL S A 5.375% DUE 06-26-2026
Fixed Income	350000	346,500.00	ECOPETROL S A 5.375% DUE 06-26-2026
Fixed Income	0	-	ECOPETROL S A 5.875 DUE 09-18-2023
Fixed Income	600000	630,000.00	ECOPETROL S A 5.875 DUE 09-18-2023
Fixed Income	500000	524,100.00	ECOPETROL S A 7.375 DUE 09-18-2043 REG
Fixed Income	250000	289,687.50	ECOPETROL S A 7.625% DUE 07-23-2019
Fixed Income	300000	265,050.00	EDC FINANCE LTD 4.875% BDS 17/04/20 USD'REG
Fixed Income	800000	800,792.00	EDF S A NT FLTG 144A DUE 01-20-2017 BEO
Fixed Income	908733	907,353.83	EDUCATIONAL FDG SOUTH INC NT CL A-2 FLTGRATE 04-25-2035 REG
Fixed Income	300000	317,907.00	EKSPORTFINANS A S 5.5% DUE 06-26-2017
Fixed Income	400000	423,876.00	EKSPORTFINANS A S 5.5% DUE 06-26-2017
Fixed Income	300000	308,625.00	EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG
Fixed Income	400000	411,500.00	EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG
Fixed Income	250000	279,879.25	EL PASO PIPELN 7.5% DUE 11-15-2040
Fixed Income	600000	586,500.00	EL PUERTO DE 3.95% DUE 10-02-2024
Fixed Income	200000	200,397.10	ELECTRICITE DE FRANCE NT 144A 1.15 DUE 20/01/2017
Fixed Income	100000	99,750.00	EMBRAER NETH FIN B 5.05% DUE 06-15-2025
Fixed Income	350000	349,125.00	EMBRAER NETH FIN B 5.05% DUE 06-15-2025
Fixed Income	250000	258,500.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	1600000	1,654,400.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	600000	620,400.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	1400000	1,483,412.00	EMPRESA NACIONAL 5.25% DUE 08-10-2020
Fixed Income	264281	264,060.37	ENCORE CR RECEIVABLES TR 2005-3 NT CL M-1 FLTG RATE 10-25-2035
Fixed Income	750000	662,665.50	ENERGY TRANSFER 5.15% DUE 03-15-2045
Fixed Income	150000	147,002.40	ENERGY TRANSFER 5.95 DUE 10-01-2043
Fixed Income	500000	515,073.50	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	820000	844,720.54	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	700000	701,101.10	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045
Fixed Income	1990000	1,691,500.00	ENERGY TRANSFER PARTNERS L P JR SUB NT FLTG RATE DUE 11-01-2066/12-13-2013 REG
Fixed Income	500000	643,142.00	ENERGY TRANSFER PARTNERS L.P. 8.25 SNR NTS 11-15-2029 USD
Fixed Income	750000	730,237.50	ENLINK MIDSTREAM 4.15% DUE 06-01-2025
Fixed Income	135000	120,307.41	ENSCO PLC FORMERLY 5.75% DUE 10-01-2044
Fixed Income	400000	392,660.00	ENTEL 4.75 DUE 08-01-2026
Fixed Income	500000	501,950.00	ENTERGY CORP NEW 3.625% DUE 09-15-2015
Fixed Income	800000	803,120.00	ENTERGY CORP NEW 3.625% DUE 09-15-2015
Fixed Income	150000	149,818.50	ENTERGY GULF STS INC 1ST MTG BD DTD 07/01/2003 6.2 7-01-2033/02-17-2004REG
Fixed Income	80000	79,622.72	ENTERGY LA LLC 5% DUE 07-15-2044
Fixed Income	75000	73,941.75	ENTERGY TEX INC 5.15% DUE 06-01-2045
Fixed Income	705000	704,797.67	ENTERPRISE PRODS 2.55% DUE 10-15-2019
Fixed Income	470000	515,514.33	ENTERPRISE PRODS 6.125% DUE 10-15-2039
Fixed Income	1300000	1,287,000.00	EPISTAR CORP BNDS 0.0% 07/08/2018
Fixed Income	1000000	1,048,019.00	EPR PPTYS 5.25% DUE 07-15-2023
Fixed Income	150000	157,626.00	EQUITABLE RES INC 5.15% DUE 03-01-2018
Fixed Income	100000	79,000.00	ERICKSON INC 8.25 DUE 05-01-2020
Fixed Income	500000	490,000.00	ESKOM HLDGS LTD NT 144A 5.75% DUE 01-26-2021 BEO
Fixed Income	-610901	(610,901.02)	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	0	(0.09)	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	-1347061	(1,347,060.99)	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	0	-	Euro - Cash
Fixed Income	1365901	1,365,901.18	Euro - Cash
Fixed Income	163871	163,870.96	Euro - Cash
Fixed Income	5	4.85	Euro - Cash
Fixed Income	2949	2,949.42	Euro - Cash
Fixed Income	8739	8,739.23	Euro - Cash
Fixed Income	131596	131,596.11	Euro - Cash
Fixed Income	3479	3,479.48	Euro - Cash
Fixed Income	0	0.01	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	513457	513,456.81	Euro - Cash
Fixed Income	0	0.01	Euro - Cash
Fixed Income	1130	1,129.69	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	40	39.83	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	25518	25,518.12	Euro - Cash
Fixed Income	1	1.00	Euro - Cash

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2254	2,253.81	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	7499	7,498.71	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	0	(0.13)	Euro - Cash
Fixed Income	1	0.52	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	433777	433,777.23	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	2	1.68	Euro - Cash
Fixed Income	0	26,548.41	Euro - Pending foreign exchange purchases
Fixed Income	0	310,861.81	Euro - Pending foreign exchange purchases
Fixed Income	0	499,161.62	Euro - Pending foreign exchange purchases
Fixed Income	0	277,435.81	Euro - Pending foreign exchange purchases
Fixed Income	0	298,605.61	Euro - Pending foreign exchange purchases
Fixed Income	0	389,970.02	Euro - Pending foreign exchange purchases
Fixed Income	0	192,756.61	Euro - Pending foreign exchange purchases
Fixed Income	0	1,791,633.67	Euro - Pending foreign exchange purchases
Fixed Income	0	177,453.01	Euro - Pending foreign exchange purchases
Fixed Income	0	193,026.36	Euro - Pending foreign exchange purchases
Fixed Income	0	483,688.15	Euro - Pending foreign exchange purchases
Fixed Income	0	1,706,954.47	Euro - Pending foreign exchange purchases
Fixed Income	0	245,124.01	Euro - Pending foreign exchange purchases
Fixed Income	0	5,438,410.42	Euro - Pending foreign exchange purchases
Fixed Income	0	590,778.40	Euro - Pending foreign exchange purchases
Fixed Income	0	4,707,495.19	Euro - Pending foreign exchange purchases
Fixed Income	0	18,278,451.74	Euro - Pending foreign exchange purchases
Fixed Income	0	1,147,001.83	Euro - Pending foreign exchange purchases
Fixed Income	0	2,010,016.88	Euro - Pending foreign exchange purchases
Fixed Income	0	1,753,750.87	Euro - Pending foreign exchange purchases
Fixed Income	0	197,515.35	Euro - Pending foreign exchange purchases
Fixed Income	0	362,485.55	Euro - Pending foreign exchange purchases
Fixed Income	0	3,928,047.60	Euro - Pending foreign exchange purchases
Fixed Income	0	3,057,364.92	Euro - Pending foreign exchange purchases
Fixed Income	0	1,465,173.06	Euro - Pending foreign exchange purchases
Fixed Income	0	5,119,085.84	Euro - Pending foreign exchange purchases
Fixed Income	0	85,205.84	Euro - Pending foreign exchange purchases
Fixed Income	0	93,142.88	Euro - Pending foreign exchange purchases
Fixed Income	0	422,104.86	Euro - Pending foreign exchange purchases
Fixed Income	0	156,704.69	Euro - Pending foreign exchange purchases
Fixed Income	0	376,599.62	Euro - Pending foreign exchange purchases
Fixed Income	0	404,454.62	Euro - Pending foreign exchange purchases
Fixed Income	0	410,046.77	Euro - Pending foreign exchange purchases
Fixed Income	0	436,788.95	Euro - Pending foreign exchange purchases
Fixed Income	0	300,834.01	Euro - Pending foreign exchange purchases
Fixed Income	0	5,963,198.64	Euro - Pending foreign exchange purchases
Fixed Income	0	768,798.03	Euro - Pending foreign exchange purchases
Fixed Income	0	72,240.64	Euro - Pending foreign exchange purchases
Fixed Income	0	76,639.37	Euro - Pending foreign exchange purchases
Fixed Income	0	(27,520,124.22)	Euro - Pending foreign exchange sales
Fixed Income	0	(151,595.97)	Euro - Pending foreign exchange sales
Fixed Income	0	(324,232.21)	Euro - Pending foreign exchange sales
Fixed Income	0	(784,396.83)	Euro - Pending foreign exchange sales
Fixed Income	0	(1,792,399.36)	Euro - Pending foreign exchange sales
Fixed Income	0	(1,283,849.75)	Euro - Pending foreign exchange sales
Fixed Income	0	(1,449,142.89)	Euro - Pending foreign exchange sales
Fixed Income	0	(111,472.53)	Euro - Pending foreign exchange sales
Fixed Income	0	(1,691,225.16)	Euro - Pending foreign exchange sales
Fixed Income	0	(556,634.16)	Euro - Pending foreign exchange sales
Fixed Income	0	(1,421,886.05)	Euro - Pending foreign exchange sales
Fixed Income	0	(1,672,146.97)	Euro - Pending foreign exchange sales
Fixed Income	0	(867,853.82)	Euro - Pending foreign exchange sales
Fixed Income	0	(959,915.93)	Euro - Pending foreign exchange sales
Fixed Income	0	(27,306,814.70)	Euro - Pending foreign exchange sales
Fixed Income	0	(326,460.61)	Euro - Pending foreign exchange sales
Fixed Income	0	(250,695.01)	Euro - Pending foreign exchange sales
Fixed Income	0	(2,338,705.90)	Euro - Pending foreign exchange sales
Fixed Income	0	(153,759.61)	Euro - Pending foreign exchange sales
Fixed Income	0	(18,286,263.34)	Euro - Pending foreign exchange sales
Fixed Income	0	(705,590.05)	Euro - Pending foreign exchange sales
Fixed Income	0	(4,384,021.56)	Euro - Pending foreign exchange sales
Fixed Income	0	(1,188,851.45)	Euro - Pending foreign exchange sales
Fixed Income	0	(543,729.62)	Euro - Pending foreign exchange sales
Fixed Income	0	(220,611.61)	Euro - Pending foreign exchange sales

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	475000	429,982.35	EXXON MOBIL CORP 3.567% DUE 03-06-2045
Fixed Income	26762	29,769.66	F.N.M.A REMIC TR SER 91 CL 66-J 8.125 GTD MTG PASS THRU CTF DUE 6-15-2021 REG
Fixed Income	500000	503,797.00	FANNIE MAE 1.125 DUE 04-27-2017
Fixed Income	250000	247,035.25	FANNIE MAE 1.5% DUE 06-22-2020
Fixed Income	1215000	1,202,518.24	FANNIE MAE POOL #AM9004 2.8% 06-01-2025
Fixed Income	1550000	1,649,961.05	FARMERS EXCHANGE FLTG RT 6.151% DUE 11-01-2053
Fixed Income	20000000	19,999,200.00	FED HOME LN MTG 0% DUE 08-03-2015
Fixed Income	100000	100,206.00	FED HOME LN MTG STEP UP 09-12-2019
Fixed Income	250000	248,537.50	FED NATL MORT ASSC 0.9 DUE 11-07-2017
Fixed Income	1277243	1,384,222.36	FED NATL MTG ASSN GTD MTG POOL #AJ0764 4.5 09-01-2041
Fixed Income	720000	707,140.80	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 1.46 11-19-2019
Fixed Income	200000	200,510.00	FEDERAL HOME LN BKS STEP-UP 12/12/2024
Fixed Income	500000	501,144.50	FEDERAL HOME LN BKS 1.125% DUE 04-25-2018 REG
Fixed Income	2420000	2,421,023.66	FEDERAL HOME LN BKS CONS BD STEP-UP 06-28-2030
Fixed Income	150000	148,972.50	FEDERAL HOME LN BKS CONS BD STEP-UP DUE 05-26-2022
Fixed Income	100000	100,111.00	FEDERAL HOME LN BKS STEP UP 12-24-2019
Fixed Income	500000	500,303.00	FEDERAL HOME LN BKS TRANCHE 00646 .625% DUE 11-23-2016
Fixed Income	500000	502,613.00	FEDERAL HOME LN BKS TRANCHE 1 DUE 06-21-2017 REG
Fixed Income	500000	497,510.00	FEDERAL HOME LN MTG CORP .75 01-12-2018
Fixed Income	2105000	2,114,579.85	FEDERAL HOME LN MTG CORP .875 02-22-2017 REG
Fixed Income	400000	395,750.00	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	450000	445,218.75	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	2000000	1,978,750.00	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	215000	212,715.62	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	100000	99,815.00	FEDERAL HOME LN MTG CORP 2.0% 06-29-2020
Fixed Income	500000	502,802.00	FEDERAL HOME LN MTG CORP .875 10-14-2016
Fixed Income	2100000	2,111,768.40	FEDERAL HOME LN MTG CORP .875 10-14-2016
Fixed Income	1360000	1,340,673.04	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	1400000	1,380,104.60	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	250000	246,447.25	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	780000	768,915.42	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	320000	306,195.20	FEDERAL HOME LN MTG CORP 2.9 08-13-2027
Fixed Income	65151	68,385.01	FEDERAL HOME LN MTG CORP 3918 CS FLTG 9-15-2041
Fixed Income	130725	146,290.94	FEDERAL HOME LN MTG CORP GOLD POOL #C03466 5.5 03-01-2040
Fixed Income	206897	219,254.50	FEDERAL HOME LN MTG CORP GOLD Q04032 4 DUE 10-01-2041
Fixed Income	46540	50,517.30	FEDERAL HOME LN MTG CORP POOL #A2-2005 4.5% 05-01-2034 BEO
Fixed Income	26181	29,352.20	FEDERAL HOME LN MTG CORP POOL #A3-6843 5.5% 08-01-2035 BEO
Fixed Income	141832	158,884.51	FEDERAL HOME LN MTG CORP POOL #A4-1754 5.5% 01-01-2036 BEO
Fixed Income	198527	222,114.32	FEDERAL HOME LN MTG CORP POOL #A4-4655 5.5% 04-01-2036 BEO
Fixed Income	151085	166,241.64	FEDERAL HOME LN MTG CORP POOL #A6-1164 5% 04-01-2036 BEO
Fixed Income	10367	11,409.28	FEDERAL HOME LN MTG CORP POOL #A6-2513 5% 07-01-2037 BEO
Fixed Income	33532	37,515.94	FEDERAL HOME LN MTG CORP POOL #A6-8546 5.5% 11-01-2037 BEO
Fixed Income	20342	22,995.85	FEDERAL HOME LN MTG CORP POOL #A6-9654 6% 12-01-2037 BEO
Fixed Income	73621	82,404.97	FEDERAL HOME LN MTG CORP POOL #A7-0591 5.5% 12-01-2037 BEO
Fixed Income	12537	13,797.86	FEDERAL HOME LN MTG CORP POOL #A7-3409 5% 02-01-2038 BEO
Fixed Income	564701	621,395.42	FEDERAL HOME LN MTG CORP POOL #A7-4793 5% 03-01-2038 BEO
Fixed Income	108645	121,628.18	FEDERAL HOME LN MTG CORP POOL #A7-6483 5.5% 04-01-2038 BEO
Fixed Income	11728	13,127.45	FEDERAL HOME LN MTG CORP POOL #A7-7057 5.5% 05-01-2038 BEO
Fixed Income	161320	182,299.37	FEDERAL HOME LN MTG CORP POOL #A7-7079 5.5% 05-01-2038 BEO
Fixed Income	38051	42,572.17	FEDERAL HOME LN MTG CORP POOL #A7-7808 5.5% 05-01-2038 BEO
Fixed Income	31893	35,682.99	FEDERAL HOME LN MTG CORP POOL #A7-8623 5.5% 06-01-2038 BEO
Fixed Income	1841	2,060.74	FEDERAL HOME LN MTG CORP POOL #A7-9596 5.5% 07-01-2038 BEO
Fixed Income	100417	113,605.89	FEDERAL HOME LN MTG CORP POOL #A8-1614 6% 09-01-2038 BEO
Fixed Income	4334	4,848.62	FEDERAL HOME LN MTG CORP POOL #A8-1869 5.5% 09-01-2038 BEO
Fixed Income	31742	35,513.68	FEDERAL HOME LN MTG CORP POOL #A8-3107 5.5% 11-01-2038 BEO
Fixed Income	53175	60,227.57	FEDERAL HOME LN MTG CORP POOL #A8-9879 5.5% 11-01-2039 BEO
Fixed Income	98282	108,814.44	FEDERAL HOME LN MTG CORP POOL #A9-1947 5% 04-01-2040 BEO
Fixed Income	702013	777,246.02	FEDERAL HOME LN MTG CORP POOL #A9-1947 5% 04-01-2040 BEO
Fixed Income	56454	62,332.35	FEDERAL HOME LN MTG CORP POOL #A9-2168 5% 05-01-2040 BEO
Fixed Income	897843	949,998.17	FEDERAL HOME LN MTG CORP POOL #A9-3359 4% 08-01-2040 BEO
Fixed Income	2382566	2,543,095.68	FEDERAL HOME LN MTG CORP POOL #A9-4843 4% 11-01-2040 BEO
Fixed Income	185310	196,603.07	FEDERAL HOME LN MTG CORP POOL #A9-5085 4% 11-01-2040 BEO
Fixed Income	70406	74,874.95	FEDERAL HOME LN MTG CORP POOL #A9-5230 4% 12-01-2040 BEO
Fixed Income	4955240	5,299,034.31	FEDERAL HOME LN MTG CORP POOL #A9-5820 4% 12-01-2040 BEO
Fixed Income	108472	115,082.27	FEDERAL HOME LN MTG CORP POOL #A9-6413 4% 01-01-2041 BEO
Fixed Income	319881	339,368.54	FEDERAL HOME LN MTG CORP POOL #A9-7040 4% 02-01-2041 BEO
Fixed Income	90019	97,475.50	FEDERAL HOME LN MTG CORP POOL #A9-7046 4.5% 02-01-2041 BEO
Fixed Income	141420	153,128.45	FEDERAL HOME LN MTG CORP POOL #A9-7240 4.5% 03-01-2041 BEO
Fixed Income	95269	107,850.13	FEDERAL HOME LN MTG CORP POOL #C0-3424 6% 10-01-2039 BEO
Fixed Income	114709	124,160.68	FEDERAL HOME LN MTG CORP POOL #C0-3490 4.5% 08-01-2040 BEO
Fixed Income	86860	92,144.33	FEDERAL HOME LN MTG CORP POOL #C0-3531 4% 10-01-2040 BEO
Fixed Income	585767	604,250.14	FEDERAL HOME LN MTG CORP POOL #C03920 3.5% 05-01-2042 BEO
Fixed Income	309580	319,234.46	FEDERAL HOME LN MTG CORP POOL #C0-9004 3.5% 07-01-2042 BEO
Fixed Income	1258153	1,254,692.89	FEDERAL HOME LN MTG CORP POOL #C0-9006 3% 07-01-2042 BEO

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	4536047	4,523,618.62	FEDERAL HOME LN MTG CORP POOL #C0-9029 3% 03-01-2043 BEO
Fixed Income	259179	267,068.85	FEDERAL HOME LN MTG CORP POOL #C0-9042 3.5% 05-01-2043 BEO
Fixed Income	18191	20,004.04	FEDERAL HOME LN MTG CORP POOL #C9-0945 5% 01-01-2026 BEO
Fixed Income	446578	499,792.43	FEDERAL HOME LN MTG CORP POOL #C9-1030 5.5% 05-01-2027 BEO
Fixed Income	1647	1,811.90	FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO
Fixed Income	67401	72,890.22	FEDERAL HOME LN MTG CORP POOL #C9-1261 4.5% 08-01-2029 BEO
Fixed Income	30182	31,888.18	FEDERAL HOME LN MTG CORP POOL #E0-2696 4% 05-01-2025 BEO
Fixed Income	78924	83,362.15	FEDERAL HOME LN MTG CORP POOL #E0-2892 3.5% 05-01-2026 BEO
Fixed Income	286997	303,135.05	FEDERAL HOME LN MTG CORP POOL #E0-2892 3.5% 05-01-2026 BEO
Fixed Income	819474	837,199.61	FEDERAL HOME LN MTG CORP POOL #E0-4124 2.5% 12-01-2027 BEO
Fixed Income	66846	74,854.77	FEDERAL HOME LN MTG CORP POOL #G0-2629 5.5% 01-01-2037 BEO
Fixed Income	30174	34,122.74	FEDERAL HOME LN MTG CORP POOL #G0-3297 6% 09-01-2037 BEO
Fixed Income	11167	12,502.71	FEDERAL HOME LN MTG CORP POOL #G0-3432 5.5% 11-01-2037 BEO
Fixed Income	193302	216,372.14	FEDERAL HOME LN MTG CORP POOL #G0-4219 5.5% 04-01-2038 BEO
Fixed Income	345023	386,014.67	FEDERAL HOME LN MTG CORP POOL #G0-4222 5.5% 04-01-2038 BEO
Fixed Income	187868	210,341.01	FEDERAL HOME LN MTG CORP POOL #G0-4305 5.5% 05-01-2038 BEO
Fixed Income	18787	21,321.54	FEDERAL HOME LN MTG CORP POOL #G0-4346 6% 05-01-2038 BEO
Fixed Income	60841	68,069.97	FEDERAL HOME LN MTG CORP POOL #G0-4473 5.5% 06-01-2038 BEO
Fixed Income	283950	319,258.76	FEDERAL HOME LN MTG CORP POOL #G0-4599 5.5% 06-01-2031 BEO
Fixed Income	54842	62,699.93	FEDERAL HOME LN MTG CORP POOL #G0-4613 6% 10-01-2037 BEO
Fixed Income	176525	202,041.16	FEDERAL HOME LN MTG CORP POOL #G0-4614 6% 02-01-2034 BEO
Fixed Income	21213	24,266.32	FEDERAL HOME LN MTG CORP POOL #G0-4620 6% 10-01-2036 BEO
Fixed Income	4400	5,033.18	FEDERAL HOME LN MTG CORP POOL #G0-4621 6% 05-01-2035 BEO
Fixed Income	300975	340,234.09	FEDERAL HOME LN MTG CORP POOL #G0-4624 6% 02-01-2033 BEO
Fixed Income	7446	8,517.48	FEDERAL HOME LN MTG CORP POOL #G0-4625 6% 06-01-2036 BEO
Fixed Income	119407	136,240.35	FEDERAL HOME LN MTG CORP POOL #G0-4626 6% 05-01-2031 BEO
Fixed Income	10279	11,685.51	FEDERAL HOME LN MTG CORP POOL #G0-4627 6% 06-01-2038 BEO
Fixed Income	7365	8,346.81	FEDERAL HOME LN MTG CORP POOL #G0-4629 6% 01-01-2029 BEO
Fixed Income	18847	21,329.74	FEDERAL HOME LN MTG CORP POOL #G0-4674 6% 08-01-2038 BEO
Fixed Income	98141	109,888.29	FEDERAL HOME LN MTG CORP POOL #G0-4684 5.5% 09-01-2038 BEO
Fixed Income	161554	182,871.93	FEDERAL HOME LN MTG CORP POOL #G04715 6%06-01-2038 BEO
Fixed Income	585831	655,556.07	FEDERAL HOME LN MTG CORP POOL #G0-5179 5.5% 01-01-2039 BEO
Fixed Income	48115	52,072.38	FEDERAL HOME LN MTG CORP POOL #G0-5535 4.5% 07-01-2039 BEO
Fixed Income	138785	152,112.53	FEDERAL HOME LN MTG CORP POOL #G0-5562 4.5% 07-01-2039 BEO
Fixed Income	4251	4,756.17	FEDERAL HOME LN MTG CORP POOL #G0-5842 5.5% 07-01-2039 BEO
Fixed Income	251927	272,723.77	FEDERAL HOME LN MTG CORP POOL #G0-5937 4.5% 08-01-2040 BEO
Fixed Income	458049	495,861.42	FEDERAL HOME LN MTG CORP POOL #G0-5937 4.5% 08-01-2040 BEO
Fixed Income	149451	169,106.50	FEDERAL HOME LN MTG CORP POOL #G0-5940 6% 04-01-2040 BEO
Fixed Income	86106	96,347.96	FEDERAL HOME LN MTG CORP POOL #G0-5956 5.5% 07-01-2038 BEO
Fixed Income	556570	622,751.40	FEDERAL HOME LN MTG CORP POOL #G06031 5.5% 03-01-2040 BEO
Fixed Income	81820	91,541.08	FEDERAL HOME LN MTG CORP POOL #G0-6172 5.5% 12-01-2038 BEO
Fixed Income	1287887	1,400,469.36	FEDERAL HOME LN MTG CORP POOL #G0-6620 4.5% 07-01-2041 BEO
Fixed Income	385189	408,590.98	FEDERAL HOME LN MTG CORP POOL #G0-6935 4% 12-01-2039 BEO
Fixed Income	811065	860,053.56	FEDERAL HOME LN MTG CORP POOL #G0-6955 4% 03-01-2042 BEO
Fixed Income	688051	744,751.49	FEDERAL HOME LN MTG CORP POOL #G0-6956 4.5% 08-01-2041 BEO
Fixed Income	279654	297,199.78	FEDERAL HOME LN MTG CORP POOL #G0-6970 4% 06-01-2041 BEO
Fixed Income	113330	120,048.48	FEDERAL HOME LN MTG CORP POOL #G06975 4%04-01-2042 BEO
Fixed Income	101998	112,408.05	FEDERAL HOME LN MTG CORP POOL #G0-7020 5% 11-01-2036 BEO
Fixed Income	706037	776,499.83	FEDERAL HOME LN MTG CORP POOL #G0-7068 5% 07-01-2041 BEO
Fixed Income	201319	214,475.62	FEDERAL HOME LN MTG CORP POOL #G07083 4%07-01-2042 BEO
Fixed Income	297542	306,643.45	FEDERAL HOME LN MTG CORP POOL #G0-7459 3.5% 08-01-2043 BEO
Fixed Income	151909	164,360.83	FEDERAL HOME LN MTG CORP POOL #G0-7508 4.5% 10-01-2043 BEO
Fixed Income	719983	764,852.06	FEDERAL HOME LN MTG CORP POOL #G0-7559 4% 11-01-2043 BEO
Fixed Income	313640	333,524.38	FEDERAL HOME LN MTG CORP POOL #G0-7560 4% 11-01-2043 BEO
Fixed Income	3226008	3,430,536.39	FEDERAL HOME LN MTG CORP POOL #G0-7560 4% 11-01-2043 BEO
Fixed Income	175007	189,618.23	FEDERAL HOME LN MTG CORP POOL #G0-7763 4.5% 03-01-2044 BEO
Fixed Income	1214088	1,296,903.62	FEDERAL HOME LN MTG CORP POOL #G0-7786 4% 08-01-2044 BEO
Fixed Income	3773499	4,077,454.56	FEDERAL HOME LN MTG CORP POOL #G0-7890 4.5% 07-01-2031 BEO
Fixed Income	345498	373,670.90	FEDERAL HOME LN MTG CORP POOL #G0-8344 4.5% 05-01-2039 BEO
Fixed Income	143407	147,881.80	FEDERAL HOME LN MTG CORP POOL #G0-8469 3.5% 12-01-2041 BEO
Fixed Income	1437845	1,482,662.57	FEDERAL HOME LN MTG CORP POOL #G0-8479 3.5% 03-01-2042 BEO
Fixed Income	1252492	1,248,327.72	FEDERAL HOME LN MTG CORP POOL #G0-8525 3% 05-01-2043 BEO
Fixed Income	875869	872,956.45	FEDERAL HOME LN MTG CORP POOL #G0-8525 3% 05-01-2043 BEO
Fixed Income	974980	971,507.42	FEDERAL HOME LN MTG CORP POOL #G0-8537 3% 07-01-2043 BEO
Fixed Income	242683	249,941.32	FEDERAL HOME LN MTG CORP POOL #G0-8554 3.5% 10-01-2043 BEO
Fixed Income	5100449	5,253,003.75	FEDERAL HOME LN MTG CORP POOL #G0-8554 3.5% 10-01-2043 BEO
Fixed Income	1960541	2,019,180.44	FEDERAL HOME LN MTG CORP POOL #G0-8557 3.5% 11-01-2043 BEO
Fixed Income	1602691	1,650,627.49	FEDERAL HOME LN MTG CORP POOL #G08562 3.5% 01-01-2044 BEO
Fixed Income	111973	118,422.91	FEDERAL HOME LN MTG CORP POOL #G08563 4%01-01-2044 BEO
Fixed Income	606580	655,257.95	FEDERAL HOME LN MTG CORP POOL #G0-8574 4.5% 02-01-2044 BEO
Fixed Income	2227349	2,355,777.55	FEDERAL HOME LN MTG CORP POOL #G0-8577 4% 03-01-2044 BEO
Fixed Income	1444143	1,559,602.64	FEDERAL HOME LN MTG CORP POOL #G0-8578 4.5% 03-01-2044 BEO
Fixed Income	3146861	3,240,983.19	FEDERAL HOME LN MTG CORP POOL #G0-8585 3.5% 05-01-2044 BEO
Fixed Income	768219	830,183.03	FEDERAL HOME LN MTG CORP POOL #G0-8587 4.5% 05-01-2044 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	5741438	6,072,604.54	FEDERAL HOME LN MTG CORP POOL #G0-8588 4% 05-01-2044 BEO
Fixed Income	365522	386,773.37	FEDERAL HOME LN MTG CORP POOL #G0-8595 4% 07-01-2044 BEO
Fixed Income	377988	408,514.51	FEDERAL HOME LN MTG CORP POOL #G0-8596 4.5% 07-01-2044 BEO
Fixed Income	2106905	2,169,922.07	FEDERAL HOME LN MTG CORP POOL #G0-8597 3.5% 07-01-2044 BEO
Fixed Income	379243	390,585.97	FEDERAL HOME LN MTG CORP POOL #G0-8597 3.5% 07-01-2044 BEO
Fixed Income	127516	134,938.51	FEDERAL HOME LN MTG CORP POOL #G0-8601 4% 08-01-2044 BEO
Fixed Income	2975334	3,148,706.56	FEDERAL HOME LN MTG CORP POOL #G0-8606 4% 09-01-2044 BEO
Fixed Income	1522038	1,567,562.37	FEDERAL HOME LN MTG CORP POOL #G0-8627 3.5% 02-01-2045 BEO
Fixed Income	537100	569,250.57	FEDERAL HOME LN MTG CORP POOL #G0-8628 4% 02-01-2045 BEO
Fixed Income	2758937	2,841,457.06	FEDERAL HOME LN MTG CORP POOL #G0-8632 3.5% 03-01-2045 BEO
Fixed Income	466998	495,039.17	FEDERAL HOME LN MTG CORP POOL #G0-8633 4% 03-01-2045 BEO
Fixed Income	1491178	1,483,912.67	FEDERAL HOME LN MTG CORP POOL #G0-8635 3% 04-01-2045 BEO
Fixed Income	3220944	3,205,251.37	FEDERAL HOME LN MTG CORP POOL #G0-8635 3% 04-01-2045 BEO
Fixed Income	298211	307,140.57	FEDERAL HOME LN MTG CORP POOL #G0-8636 3.5% 04-01-2045 BEO
Fixed Income	3008714	3,189,687.67	FEDERAL HOME LN MTG CORP POOL #G0-8637 4% 04-01-2045 BEO
Fixed Income	3815452	3,929,762.58	FEDERAL HOME LN MTG CORP POOL #G0-8641 3.5% 05-01-2045 BEO
Fixed Income	3195000	3,290,754.15	FEDERAL HOME LN MTG CORP POOL #G0-8650 3.5% 06-01-2045 BEO
Fixed Income	3090000	3,276,821.40	FEDERAL HOME LN MTG CORP POOL #G0-8651 4% 06-01-2045 BEO
Fixed Income	54926	57,911.23	FEDERAL HOME LN MTG CORP POOL #G1-1630 3.5% 06-01-2019 BEO
Fixed Income	67163	70,409.04	FEDERAL HOME LN MTG CORP POOL #G1-1720 4.5% 08-01-2020 BEO
Fixed Income	125473	137,472.86	FEDERAL HOME LN MTG CORP POOL #G1-2312 6% 09-01-2021 BEO
Fixed Income	22886	23,520.65	FEDERAL HOME LN MTG CORP POOL #G1-2376 6.5% 06-01-2017 BEO
Fixed Income	220483	238,930.20	FEDERAL HOME LN MTG CORP POOL #G1-2393 5.5% 10-01-2021 BEO
Fixed Income	336189	367,245.99	FEDERAL HOME LN MTG CORP POOL #G1-2978 5.5% 12-01-2022 BEO
Fixed Income	16340	17,881.89	FEDERAL HOME LN MTG CORP POOL #G1-3145 5.5% 04-01-2023 BEO
Fixed Income	1212768	1,333,474.56	FEDERAL HOME LN MTG CORP POOL #G1-3245 5.5% 08-01-2023 BEO
Fixed Income	925636	1,003,472.48	FEDERAL HOME LN MTG CORP POOL #G13586 5%04-01-2024 BEO
Fixed Income	38157	40,546.04	FEDERAL HOME LN MTG CORP POOL #G1-3596 4% 07-01-2024 BEO
Fixed Income	760191	827,308.43	FEDERAL HOME LN MTG CORP POOL #G1-3748 5% 12-01-2024 BEO
Fixed Income	204145	220,099.01	FEDERAL HOME LN MTG CORP POOL #G1-4183 5% 07-01-2025 BEO
Fixed Income	59638	64,405.55	FEDERAL HOME LN MTG CORP POOL #G1-4552 5% 06-01-2026 BEO
Fixed Income	110058	118,973.39	FEDERAL HOME LN MTG CORP POOL #G1-4616 5% 06-01-2026 BEO
Fixed Income	749065	792,562.75	FEDERAL HOME LN MTG CORP POOL #G1-4699 5% 06-01-2026 BEO
Fixed Income	1646226	1,777,941.02	FEDERAL HOME LN MTG CORP POOL #G15262 5.5% 12-01-2024 BEO
Fixed Income	215757	235,322.16	FEDERAL HOME LN MTG CORP POOL #G15327 6%09-01-2024 BEO
Fixed Income	2358729	2,521,151.22	FEDERAL HOME LN MTG CORP POOL #G15349 5.5% 12-01-2024 BEO
Fixed Income	2038135	2,154,695.41	FEDERAL HOME LN MTG CORP POOL #G15434 4.5% 09-01-2026 BEO
Fixed Income	57519	61,451.03	FEDERAL HOME LN MTG CORP POOL #G1-8351 4% 06-01-2025 BEO
Fixed Income	1427414	1,458,250.19	FEDERAL HOME LN MTG CORP POOL #G18472 2.5% 07-01-2028 BEO
Fixed Income	3716478	3,851,199.94	FEDERAL HOME LN MTG CORP POOL #G1-8492 3% 01-01-2029 BEO
Fixed Income	1623342	1,711,570.95	FEDERAL HOME LN MTG CORP POOL #G1-8498 3.5% 01-01-2029 BEO
Fixed Income	775611	785,344.65	FEDERAL HOME LN MTG CORP POOL #G1-8549 2.5% 04-01-2030 BEO
Fixed Income	761940	789,781.14	FEDERAL HOME LN MTG CORP POOL #G1-8552 3% 05-01-2030 BEO
Fixed Income	548230	620,043.04	FEDERAL HOME LN MTG CORP POOL #G3-0341 6% 08-01-2026 BEO
Fixed Income	958481	1,115,557.30	FEDERAL HOME LN MTG CORP POOL #G3-0473 6.5% 11-01-2028 BEO
Fixed Income	653038	664,799.57	FEDERAL HOME LN MTG CORP POOL #G3-0615 3% 12-01-2032 BEO
Fixed Income	1644075	1,813,759.95	FEDERAL HOME LN MTG CORP POOL #G30704 5%07-01-2031 BEO
Fixed Income	367432	388,687.54	FEDERAL HOME LN MTG CORP POOL #J0-9786 4% 06-01-2024 BEO
Fixed Income	239335	253,530.23	FEDERAL HOME LN MTG CORP POOL #J1-3583 3.5% 11-01-2025 BEO
Fixed Income	44604	47,110.37	FEDERAL HOME LN MTG CORP POOL #J1-3606 3.5% 11-01-2025 BEO
Fixed Income	122518	130,613.25	FEDERAL HOME LN MTG CORP POOL #J1-4450 4% 02-01-2026 BEO
Fixed Income	251754	265,998.51	FEDERAL HOME LN MTG CORP POOL #J1-5723 3.5% 06-01-2026 BEO
Fixed Income	983920	1,043,604.07	FEDERAL HOME LN MTG CORP POOL #Q0-4971 4% 12-01-2041 BEO
Fixed Income	488630	503,870.44	FEDERAL HOME LN MTG CORP POOL #Q0-8903 3.5% 06-01-2042 BEO
Fixed Income	259194	267,262.35	FEDERAL HOME LN MTG CORP POOL #Q0-9896 3.5% 08-01-2042 BEO
Fixed Income	331361	341,715.99	FEDERAL HOME LN MTG CORP POOL #Q1-1348 3.5% 09-01-2042 BEO
Fixed Income	475891	490,762.29	FEDERAL HOME LN MTG CORP POOL #Q1-1348 3.5% 09-01-2042 BEO
Fixed Income	451292	466,383.18	FEDERAL HOME LN MTG CORP POOL #Q1-5965 3.5% 02-01-2043 BEO
Fixed Income	357579	379,587.80	FEDERAL HOME LN MTG CORP POOL #Q1-6909 4% 04-01-2043 BEO
Fixed Income	212296	219,394.88	FEDERAL HOME LN MTG CORP POOL #Q20857 3.5% 08-01-2043 BEO
Fixed Income	363163	392,745.91	FEDERAL HOME LN MTG CORP POOL #Q2-2805 4.5% 11-01-2043 BEO
Fixed Income	518693	560,898.80	FEDERAL HOME LN MTG CORP POOL #Q2-2855 4.5% 11-01-2043 BEO
Fixed Income	1893334	2,011,631.31	FEDERAL HOME LN MTG CORP POOL #Q2-2877 4% 11-01-2043 BEO
Fixed Income	142293	153,802.07	FEDERAL HOME LN MTG CORP POOL #Q2-2915 4.5% 11-01-2043 BEO
Fixed Income	456564	470,699.30	FEDERAL HOME LN MTG CORP POOL #Q2-7927 3.5% 08-01-2044 BEO
Fixed Income	1331820	1,373,082.70	FEDERAL HOME LN MTG CORP POOL #Q2-9697 3.5% 11-01-2044 BEO
Fixed Income	2471034	2,549,020.11	FEDERAL HOME LN MTG CORP POOL #Q2-9864 3.5% 11-01-2044 BEO
Fixed Income	289548	307,172.46	FEDERAL HOME LN MTG CORP POOL #Q2-9916 4% 11-01-2044 BEO
Fixed Income	1693597	1,688,262.58	FEDERAL HOME LN MTG CORP POOL #S0-6179 3% 09-15-2042 BEO
Fixed Income	246953	254,833.37	FEDERAL HOME LN MTG CORP POOL #U7-9019 3% 07-01-2028 BEO
Fixed Income	2530264	2,611,799.56	FEDERAL HOME LN MTG CORP POOL #U9-9114 3.5% 02-01-2044 BEO
Fixed Income	200000	200,020.00	FEDERAL HOME LN MTG CORP STEP UP 01-30-2018
Fixed Income	200000	199,882.00	FEDERAL HOME LN MTG CORP STEP UP 06-18-2020
Fixed Income	281796	300,177.16	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0573 4% 12-01-2040 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description	
Fixed Income	689881	764,070.53	FEDERAL NATL MTG ASSN GTD MTG POOL	#AH3226 5% 02-01-2041 BEO
Fixed Income	136095	143,875.32	FEDERAL NATL MTG ASSN GTD MTG POOL	#AH3431 3.5% 01-01-2026 BEO
Fixed Income	1984171	2,113,380.50	FEDERAL NATL MTG ASSN GTD MTG POOL	#AH3645 4% 02-01-2041 BEO
Fixed Income	130805	139,358.32	FEDERAL NATL MTG ASSN GTD MTG POOL	#AH4987 4% 01-01-2041 BEO
Fixed Income	566822	603,886.04	FEDERAL NATL MTG ASSN GTD MTG POOL	#AH4987 4% 01-01-2041 BEO
Fixed Income	430311	457,195.92	FEDERAL NATL MTG ASSN GTD MTG POOL	#AH5695 4% 02-01-2041 BEO
Fixed Income	748061	790,850.37	FEDERAL NATL MTG ASSN GTD MTG POOL	#AH7211 3.5% 03-01-2026 BEO
Fixed Income	1132478	1,227,764.77	FEDERAL NATL MTG ASSN GTD MTG POOL	#AH9055 4.5% 04-01-2041 BEO
Fixed Income	325870	353,217.23	FEDERAL NATL MTG ASSN GTD MTG POOL	#AH9719 4.5% 04-01-2041 BEO
Fixed Income	65288	69,011.85	FEDERAL NATL MTG ASSN GTD MTG POOL	#AH9914 3.5% 04-01-2026 BEO
Fixed Income	237070	257,190.12	FEDERAL NATL MTG ASSN GTD MTG POOL	#AI1007 4.5% 05-01-2041 BEO
Fixed Income	66336	73,921.91	FEDERAL NATL MTG ASSN GTD MTG POOL	#AI4261 5% 06-01-2041 BEO
Fixed Income	475000	514,857.37	FEDERAL NATL MTG ASSN GTD MTG POOL	#AI7424 4.5% 09-01-2041 BEO
Fixed Income	323773	350,918.30	FEDERAL NATL MTG ASSN GTD MTG POOL	#AI8193 4.5% 08-01-2041 BEO
Fixed Income	299817	324,467.79	FEDERAL NATL MTG ASSN GTD MTG POOL	#AI8194 4.5% 08-01-2041 BEO
Fixed Income	474565	505,084.15	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ0036 4% 10-01-2041 BEO
Fixed Income	68177	77,103.40	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ1177 5% 09-01-2041 BEO
Fixed Income	245085	265,076.05	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ1414 4.5% 09-01-2041 BEO
Fixed Income	2244640	2,372,921.53	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ1441 3.5% 09-01-2026 BEO
Fixed Income	210138	229,973.04	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ3120 4.5% 10-01-2041 BEO
Fixed Income	780513	854,185.53	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ3120 4.5% 10-01-2041 BEO
Fixed Income	156561	166,662.22	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ6091 4% 12-01-2041 BEO
Fixed Income	626244	666,648.88	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ6091 4% 12-01-2041 BEO
Fixed Income	321849	332,730.96	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ6346 3.5% 12-01-2041 BEO
Fixed Income	2468277	2,551,260.93	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ7680 3.5% 12-01-2041 BEO
Fixed Income	1081621	1,151,201.27	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ7689 4% 12-01-2041 BEO
Fixed Income	277737	287,080.31	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ9278 3.5% 12-01-2041 BEO
Fixed Income	124757	129,528.66	FEDERAL NATL MTG ASSN GTD MTG POOL	#AJ9837 3% 12-01-2026 BEO
Fixed Income	420787	436,986.83	FEDERAL NATL MTG ASSN GTD MTG POOL	#AK3264 3% 02-01-2027 BEO
Fixed Income	299335	309,419.62	FEDERAL NATL MTG ASSN GTD MTG POOL	#AK5699 3.5% 03-01-2042 BEO
Fixed Income	315079	325,741.54	FEDERAL NATL MTG ASSN GTD MTG POOL	#AK6568 3.5% 04-01-2042 BEO
Fixed Income	2880698	2,884,414.33	FEDERAL NATL MTG ASSN GTD MTG POOL	#AK6724 3% 03-01-2042 BEO
Fixed Income	777659	827,568.94	FEDERAL NATL MTG ASSN GTD MTG POOL	#AK6743 4% 03-01-2042 BEO
Fixed Income	527407	545,312.96	FEDERAL NATL MTG ASSN GTD MTG POOL	#AK6846 3.5% 04-01-2042 BEO
Fixed Income	1887382	1,951,458.37	FEDERAL NATL MTG ASSN GTD MTG POOL	#AK7497 3.5% 04-01-2042 BEO
Fixed Income	77631	80,257.53	FEDERAL NATL MTG ASSN GTD MTG POOL	#AK9393 3.5% 04-01-2042 BEO
Fixed Income	474684	492,970.52	FEDERAL NATL MTG ASSN GTD MTG POOL	#AK9743 3% 04-01-2027 BEO
Fixed Income	227168	246,179.17	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0054 4.5% 02-01-2041 BEO
Fixed Income	1893070	2,051,493.19	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0054 4.5% 02-01-2041 BEO
Fixed Income	162854	176,415.26	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0065 4.5% 04-01-2041 BEO
Fixed Income	2047021	2,185,686.49	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0149 4% 02-01-2041 BEO
Fixed Income	249570	270,497.97	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0160 4.5% 05-01-2041 BEO
Fixed Income	133312	144,490.87	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0160 4.5% 05-01-2041 BEO
Fixed Income	1975825	2,141,505.83	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0160 4.5% 05-01-2041 BEO
Fixed Income	392852	418,944.84	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0245 4% 04-01-2041 BEO
Fixed Income	897809	972,138.33	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0297 5% 05-01-2026 BEO
Fixed Income	1071998	1,166,065.85	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0299 5% 09-01-2025 BEO
Fixed Income	1598947	1,762,634.51	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0600 4.301% DUE 07-01-2021 BEO
Fixed Income	3455671	3,828,331.07	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0657 5% 08-01-2041 BEO
Fixed Income	318542	339,639.30	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0791 4% 02-01-2041 BEO
Fixed Income	786496	894,088.39	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0851 6% 10-01-2040 BEO
Fixed Income	293947	313,429.94	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL0935 4% 05-01-2041 BEO
Fixed Income	165354	179,286.29	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL1319 4.5% 10-01-2041 BEO
Fixed Income	824442	892,192.63	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL1410 4.5% DUE 12-01-2041 BEO
Fixed Income	493168	525,919.11	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL1697 4% 10-01-2041 BEO
Fixed Income	332781	354,811.49	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL1950 4% 06-01-2042 BEO
Fixed Income	2795363	2,980,416.52	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL1950 4% 06-01-2042 BEO
Fixed Income	29740	31,456.62	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL1953 4.5% DUE 01-01-2027 BEO
Fixed Income	2227933	2,333,225.58	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL1983 3.156% DUE 05-01-2022 BEO
Fixed Income	411529	446,109.63	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL2140 4.5% 09-01-2041 BEO
Fixed Income	1859402	1,921,951.99	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL2301 3.5% 08-01-2042 BEO
Fixed Income	1692736	1,721,371.58	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL2602 2.647% DUE 10-01-2022 BEO
Fixed Income	252766	280,360.05	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL2627 5% 07-01-2037 BEO
Fixed Income	1580184	1,597,878.74	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL2965 2.666% DUE 12-01-2022 BEO
Fixed Income	932246	1,017,733.24	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL3484 4.5% 10-01-2042 BEO
Fixed Income	435741	450,417.03	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL3714 3.5% 01-01-2043 BEO
Fixed Income	641768	695,111.21	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4029 4.5% 04-01-2042 BEO
Fixed Income	385141	416,984.30	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4608 4.5% 12-01-2043 BEO
Fixed Income	1141861	1,231,851.26	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4640 5% 06-01-2026 BEO
Fixed Income	2883779	3,122,071.65	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5097 4.5% 09-01-2043 BEO
Fixed Income	567703	576,370.61	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5166 3% 11-01-2033 BEO
Fixed Income	843168	911,557.46	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5369 4.5% 05-01-2044 BEO
Fixed Income	226088	240,936.07	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5376 4% 05-01-2044 BEO
Fixed Income	1446964	1,541,990.90	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5376 4% 05-01-2044 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1048099	1,070,705.09	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5711 3% 09-01-2029 BEO
Fixed Income	793995	858,435.99	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6223 4.5% 08-01-2044 BEO
Fixed Income	6219148	6,898,590.17	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6316 5% 02-01-2032 BEO
Fixed Income	4392122	4,844,773.99	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6344 5% 02-01-2031 BEO
Fixed Income	357049	378,793.10	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6432 4% 01-01-2045 BEO
Fixed Income	1664655	1,763,518.74	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6450 5% 09-01-2025 BEO
Fixed Income	1618926	1,597,428.11	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6829 2.966% DUE 05-01-2027 BEO
Fixed Income	500000	499,821.00	FFCB .45 07-12-2016
Fixed Income	250000	287,212.50	FFCB DTD 11/15/2007 5.15 11-15-2019
Fixed Income	17042	16,671.56	FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	5000000	4,999,110.00	FHLB 0.09% 10-08-2015
Fixed Income	1040000	1,045,059.60	FHLB 1.25% 06-23-2017
Fixed Income	450000	452,189.25	FHLB 1.25% 06-23-2017
Fixed Income	380000	416,891.54	FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017
Fixed Income	350000	402,592.05	FHLB BD 5.375 05-15-2019
Fixed Income	1990000	2,574,538.62	FHLB BD 5.5 07-15-2036
Fixed Income	200000	192,158.00	FHLB CONS BD 3 11-08-2027
Fixed Income	150000	161,710.50	FHLB PREASSIGN 00358 4.875 05-17-2017
Fixed Income	825000	864,825.22	FHLB SUB NT 5.625 06-13-2016
Fixed Income	700000	690,654.30	FHLMC 1.25 10-02-2019
Fixed Income	500000	493,324.50	FHLMC 1.25 10-02-2019
Fixed Income	4591457	4,739,439.48	FHLMC GOLD #G07924 3.5% 01-01-2045
Fixed Income	599239	617,940.86	FHLMC GOLD 3.5% MTG BDS 01/09/42 USD1000Q1-1220 3.5 09-01-2042
Fixed Income	208350	235,885.19	FHLMC GOLD A3-3262 5.5 02-01-2035
Fixed Income	65757	73,622.58	FHLMC GOLD A6-0048 5.5 05-01-2037
Fixed Income	7184	8,149.79	FHLMC GOLD A8-2320 5.5 10-01-2038
Fixed Income	634145	672,817.54	FHLMC GOLD A9-5825 4.0% DUE 12-01-2040
Fixed Income	6007	6,112.97	FHLMC GOLD E8-4467 6 07-01-2016
Fixed Income	2263	2,293.37	FHLMC GOLD E8-4717 6 07-01-2016
Fixed Income	3595	3,651.18	FHLMC GOLD E8-5131 6 09-01-2016
Fixed Income	907392	1,027,294.22	FHLMC GOLD G0-2955 5.5 03-01-2037
Fixed Income	105946	118,779.24	FHLMC GOLD G0-3204 5.5 11-01-2035
Fixed Income	28635	32,392.76	FHLMC GOLD G0-8222 6 09-01-2037
Fixed Income	3281865	3,380,025.13	FHLMC GOLD G0-8572 3.5 02-01-2044
Fixed Income	82351	86,644.31	FHLMC GOLD G1-1707 6 03-01-2020
Fixed Income	160224	173,336.49	FHLMC GOLD G1-2832 5 10-01-2022
Fixed Income	460838	499,354.76	FHLMC GOLD G1-3174 5 06-01-2023
Fixed Income	32468	35,675.68	FHLMC GOLD G1-3647 6 01-01-2024
Fixed Income	162361	175,789.36	FHLMC GOLD G1-4094 5 07-01-2025
Fixed Income	50466	54,393.29	FHLMC GOLD G3-0203 7 07-01-2021
Fixed Income	12760	14,559.74	FHLMC GOLD GROUP C32238 7.5 10-01-2029
Fixed Income	116056	120,678.42	FHLMC GOLD J1-7680 3 02-01-2022
Fixed Income	10410	10,868.71	FHLMC GOLD POOL # G1-3091 5 06-01-2018
Fixed Income	269164	285,345.78	FHLMC GOLD POOL #Q04127 4 10-01-2041
Fixed Income	493467	523,133.93	FHLMC GOLD POOL #Q04127 4 10-01-2041
Fixed Income	9262446	10,548,536.97	FHLMC GOLD POOL W3-0008 7.645 05-01-2025
Fixed Income	912302	987,630.62	FHLMC GOLD Q0-0876 4.5 05-01-2041
Fixed Income	350673	378,425.32	FHLMC GOLD Q01485 4.5 06-01-2041
Fixed Income	987586	1,069,931.02	FHLMC GOLD Q0-2173 4.5 07-01-2041
Fixed Income	323201	342,600.77	FHLMC GOLD Q0-4550 4 11-01-2041
Fixed Income	554226	589,075.74	FHLMC GOLD Q05807 4 01-01-2042
Fixed Income	171288	176,632.01	FHLMC GOLD Q09004 3.5% DUE 06-01-2042
Fixed Income	298401	307,726.53	FHLMC GOLD Q1-2117 3.5 10-01-2042
Fixed Income	384342	396,801.93	FHLMC GOLD Q17389 3.5 04-01-2043
Fixed Income	1707455	1,759,259.18	FHLMC GOLD Q2-0332 3.5 07-01-2043
Fixed Income	444998	458,468.12	FHLMC GOLD Q2-0860 3.5 08-01-2043
Fixed Income	1447147	1,490,430.80	FHLMC GOLD Q30868 3.5 01-01-2045
Fixed Income	1210000	1,244,787.50	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JULY
Fixed Income	5140000	5,435,652.80	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JULY
Fixed Income	420000	448,667.10	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES MARCH
Fixed Income	496562	526,305.98	FHLMC GOLD V80509 4 10-01-2043
Fixed Income	487128	516,618.43	FHLMC GOLD Z4-0047 4 10-01-2041
Fixed Income	200000	277,925.80	FHLMC MTN 6.25 07-15-2032
Fixed Income	45000	62,533.30	FHLMC MTN 6.25 07-15-2032
Fixed Income	670000	688,942.24	FHLMC MULTICLASS 2.873% 25/12/2021 2.87312-25-2021
Fixed Income	655000	721,310.23	FHLMC MULTICLASS 4.2847 01-25-2020
Fixed Income	708508	785,324.78	FHLMC MULTICLASS 5 11-01-2031
Fixed Income	220916	221,858.02	FHLMC MULTICLASS PREASSIGN 00085 6 08-15-2035
Fixed Income	79620	89,751.29	FHLMC MULTICLASS PREASSIGN 00242 03-15-2020
Fixed Income	207862	203,421.66	FHLMC MULTICLASS PREASSIGN 00343 08-25-2031
Fixed Income	120278	122,435.12	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045
Fixed Income	1051	1,129.08	FHLMC MULTICLASS SER 183 CL 183-Z 9.50 GTD MTG PARTN CTFS DUE 8-15-2021 REG
Fixed Income	13776	15,665.20	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	259145	288,390.04	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	570119	634,457.24	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	103452	108,406.73	FHLMC MULTICLASS SER 2419 CL ZD 5.5 03-15-2017
Fixed Income	39432	45,919.61	FHLMC MULTICLASS SER 2455 CL GK 6.5 05-15-2032
Fixed Income	221897	221,652.83	FHLMC MULTICLASS SER 3311 CL FN 05-15-2037
Fixed Income	698143	705,169.48	FHLMC MULTICLASS SER 3397 CL FC FLTG 12-15-2037
Fixed Income	54530	56,277.88	FHLMC MULTICLASS SER 3619 CL EB 3.5 05-15-2024
Fixed Income	3031	3,033.94	FHLMC MULTICLASS SER 3636 CL WB 4 08-15-2027/08-15-2015
Fixed Income	8017	8,144.68	FHLMC MULTICLASS SER 3687 CL JA 4.5% 08-15-2039
Fixed Income	59314	63,278.08	FHLMC MULTICLASS SER 3784 CL PD 4 DUE 01-15-2026 REG
Fixed Income	14927	19,196.16	FHLMC MULTICLASS SER 3828 CL SY 02-15-2041 FLTG
Fixed Income	40282	40,786.59	FHLMC MULTICLASS SER 3829 CL CA 4 08-15-2024
Fixed Income	96976	100,227.57	FHLMC MULTICLASS SER 3855 CL HJ 3 02-15-2026
Fixed Income	24847	25,409.15	FHLMC MULTICLASS SER 3986 CL P 4 03-15-2039
Fixed Income	534272	531,976.99	FHLMC MULTICLASS SER K021 CL A1 1.603 DUE 01-25-2022 BEO
Fixed Income	580000	575,061.88	FHLMC MULTICLASS SER K044 CL A2 2.81100010872 01-25-2025
Fixed Income	2340000	2,386,018.44	FHLMC MULTICLASS SER K046 CL A2 3.20499992371 03-25-2025
Fixed Income	243515	247,381.36	FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG
Fixed Income	2958042	2,963,236.07	FHLMC MULTICLASS TRANCHE 09-25-2021
Fixed Income	250000	265,282.50	FHLMC NT 5.125 10-18-2016
Fixed Income	30516	32,592.34	FHLMC POOL #1L0183 ADJ RT 08-01-2035
Fixed Income	31633	33,971.82	FHLMC POOL #1Q0222 ADJ RT 02-01-2037
Fixed Income	21281	22,400.12	FHLMC POOL #787239 ADJ RT 07-01-2030
Fixed Income	380000	418,081.70	FHLMC PREASSIGN 00025 5.125 11-17-2017
Fixed Income	250000	277,658.25	FHLMC PREASSIGN 00038 4.875 06-13-2018
Fixed Income	300000	325,928.70	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	250000	271,607.25	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	250000	253,117.50	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	1300000	1,316,211.00	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	500000	506,235.00	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	43431	44,744.18	FHLMC SER 3857 CL YA 4 12-15-2037
Fixed Income	625000	662,540.63	FIFTH 3RD BANCORP 5.45% DUE 01-15-2017
Fixed Income	505000	435,562.50	FIRST CHICAGO NBD CAP I PFD SECS FLTG RATE DUE 02-01-2027/02-01-2007 REG
Fixed Income	100000	100,276.00	FIRSTENERGY OH 1.726% DUE 01-15-2022
Fixed Income	25000	24,952.03	FISERV INC FIXED 2.7% DUE 06-01-2020
Fixed Income	5000	5,662.70	FLORIDA ST DEPT ENVIRONMENTAL PROTN REV 7.045% 07-01-2029 BEO TAXABLE
Fixed Income	50000	57,035.00	FLORIDA ST TPK AUTH TPK REV 6.8% 07-01-2039 BEO TAXABLE
Fixed Income	1280000	1,280,494.08	FNMA 2.625% 09-06-2024
Fixed Income	500000	499,970.00	FNMA .75 DUE 03-06-2017
Fixed Income	500000	500,600.50	FNMA .75 DUE 04-20-2017 REG
Fixed Income	400000	399,015.20	FNMA .875 02-08-2018
Fixed Income	500000	501,185.50	FNMA .875 08-28-2017
Fixed Income	3200000	3,201,465.60	FNMA .875 10-26-2017
Fixed Income	100000	99,911.90	FNMA .875 12-20-2017
Fixed Income	3415000	3,439,827.05	FNMA 1.625% 04-26-2018
Fixed Income	430000	433,126.10	FNMA 1.625% 04-26-2018
Fixed Income	2065000	2,103,919.05	FNMA 1.875 DUE 02-19-2019
Fixed Income	250000	244,375.00	FNMA 2.2 10-25-2022
Fixed Income	200000	196,702.00	FNMA 2.36% 12-14-2022
Fixed Income	587391	638,560.24	FNMA 2005-117 CL-LC 5.5 11-25-2035
Fixed Income	190936	192,297.70	FNMA 2005-79 CL-NF FLTG DUE 09-25-2035
Fixed Income	201922	215,485.61	FNMA 2011-M1 A2 3.607 06-25-2021
Fixed Income	200000	296,184.40	FNMA 7.125 01-15-2030
Fixed Income	200000	298,249.40	FNMA 7.25 05-15-2030
Fixed Income	100000	99,401.50	FNMA BD .875 05-21-2018
Fixed Income	2120000	2,107,311.80	FNMA BD .875 05-21-2018
Fixed Income	305000	278,565.04	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG
Fixed Income	260000	367,435.90	FNMA DTD 11/03/2000 6.625 11-15-2030
Fixed Income	250000	249,552.75	FNMA DTD 3/28/2013 1.125 DUE 03-28-2018 REG
Fixed Income	1300000	1,297,674.30	FNMA DTD 3/28/2013 1.125 DUE 03-28-2018 REG
Fixed Income	300000	323,749.80	FNMA FANNIE MAE 5 05-11-2017
Fixed Income	257454	282,975.39	FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 03/28/2038 6.75 06-25-2037
Fixed Income	96610	96,783.68	FNMA FR CMO 2007- 27 CL FA FLTG RT DUE 04-25-2037
Fixed Income	256161	256,810.75	FNMA FR CMO 25/07/37 USD 07-25-2037
Fixed Income	94626	106,319.32	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	112650	126,570.61	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	126090	143,544.05	FNMA POOL #190370 6% 06-01-2036 BEO
Fixed Income	433584	479,508.75	FNMA POOL #190377 5% 11-01-2036 BEO
Fixed Income	3527	4,008.20	FNMA POOL #252044 6% DUE 08-01-2028 REG
Fixed Income	5506	6,246.48	FNMA POOL #252086 6% DUE 09-01-2028 REG
Fixed Income	33636	38,627.92	FNMA POOL #254232 6.5% 03-01-2022 BEO
Fixed Income	37103	42,064.44	FNMA POOL #254513 6% DUE 10-01-2022 REG
Fixed Income	394608	435,275.96	FNMA POOL #254831 5% 08-01-2023 BEO
Fixed Income	89978	102,915.85	FNMA POOL #255412 6% 10-01-2034 BEO
Fixed Income	6194	6,450.88	FNMA POOL #256791 4.5% 06-01-2017 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	14458	16,209.80	FNMA POOL #257041 5.5% 01-01-2038 BEO
Fixed Income	1046479	1,173,687.04	FNMA POOL #257047 5.5% DUE 10-01-2027 REG
Fixed Income	2432489	2,748,128.47	FNMA POOL #257075 5.5% DUE 02-01-2028 REG
Fixed Income	1856126	2,081,607.63	FNMA POOL #257125 5.5% DUE 03-01-2028 REG
Fixed Income	107253	118,306.20	FNMA POOL #257130 5% 03-01-2038 BEO
Fixed Income	52028	58,349.06	FNMA POOL #257325 5.5% 08-01-2028 BEO
Fixed Income	24894	27,478.35	FNMA POOL #258349 5% 03-01-2035 BEO
Fixed Income	214591	224,635.97	FNMA POOL #310097 5% 10-01-2020 BEO
Fixed Income	140030	147,704.66	FNMA POOL #467253 3.64% DUE 02-01-2018 BEO
Fixed Income	900000	990,738.00	FNMA POOL #467755 4.25% DUE 04-01-2021 BEO
Fixed Income	3449318	3,720,779.52	FNMA POOL #468861 3.84% DUE 08-01-2021 BEO
Fixed Income	29964	34,650.53	FNMA POOL #555851 6.5% DUE 01-01-2033 BEO
Fixed Income	59361	68,581.06	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	25072	25,619.18	FNMA POOL #607819 6% DUE 12-01-2016 REG
Fixed Income	202373	206,639.36	FNMA POOL #630174 6% DUE 02-01-2017 REG
Fixed Income	202117	206,816.35	FNMA POOL #631368 6% DUE 02-01-2017 REG
Fixed Income	101193	121,601.65	FNMA POOL #655928 7% 08-01-2032 BEO
Fixed Income	170766	189,416.60	FNMA POOL #725027 5% 11-01-2033 BEO
Fixed Income	296364	328,723.37	FNMA POOL #725231 5% 02-01-2034 BEO
Fixed Income	42960	45,419.50	FNMA POOL #725384 7% DUE 02-01-2021 REG
Fixed Income	26849	30,256.22	FNMA POOL #725610 5.5% 07-01-2034 BEO
Fixed Income	1492	1,706.43	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	28315	30,221.51	FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO
Fixed Income	112616	117,384.46	FNMA POOL #735057 4.5% 01-01-2019 BEO
Fixed Income	392217	434,319.47	FNMA POOL #735288 5.0% DUE 03-01-2035
Fixed Income	227075	237,703.97	FNMA POOL #735426 5% 03-01-2020 BEO
Fixed Income	136710	151,594.15	FNMA POOL #735591 5% DUE 06-01-2035 REG
Fixed Income	610242	677,008.70	FNMA POOL #735667 5% DUE 07-01-2035 BEO
Fixed Income	1410031	1,563,332.82	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	101410	112,435.81	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	273281	302,268.39	FNMA POOL #735893 5% 10-01-2035 BEO
Fixed Income	234249	263,560.53	FNMA POOL #735897 5.5% 10-01-2035 BEO
Fixed Income	66992	74,091.45	FNMA POOL #735925 5% DUE 10-01-2035 REG
Fixed Income	346204	382,892.25	FNMA POOL #735925 5% DUE 10-01-2035 REG
Fixed Income	189198	212,883.25	FNMA POOL #745093 5.5% 12-01-2035 BEO
Fixed Income	162448	179,775.95	FNMA POOL #745140 5% 11-01-2035 BEO
Fixed Income	354572	392,173.59	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	163242	180,553.06	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	239660	269,389.77	FNMA POOL #745516 5.5% 05-01-2036 BEO
Fixed Income	44117	48,806.13	FNMA POOL #745581 5% DUE 05-01-2036 REG
Fixed Income	57000	63,078.36	FNMA POOL #745740 5% 07-01-2036 BEO
Fixed Income	7574	7,940.61	FNMA POOL #761239 4% DUE 06-01-2019 BEO
Fixed Income	124688	132,328.38	FNMA POOL #764388 1.78% DUE 03-01-2034 BEO
Fixed Income	7736	7,938.57	FNMA POOL #806506 ADJ RT DUE 10-01-2044 BEO
Fixed Income	100747	111,316.68	FNMA POOL #819354 5% 02-01-2035 BEO
Fixed Income	36723	39,226.94	FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO
Fixed Income	175316	183,887.04	FNMA POOL #835465 4.5% 09-01-2020 BEO
Fixed Income	42038	45,644.00	FNMA POOL #835751 4.5% 08-01-2035 BEO
Fixed Income	33841	35,957.32	FNMA POOL #839109 ADJ RT DUE 11-01-2035 BEO
Fixed Income	42787	45,421.15	FNMA POOL #841031 ADJ RT DUE 11-01-2035 BEO
Fixed Income	70299	78,908.95	FNMA POOL #842147 5.5% 09-01-2035 BEO
Fixed Income	85121	95,677.25	FNMA POOL #845088 5.5% 12-01-2035 BEO
Fixed Income	9504	10,673.65	FNMA POOL #849494 5.5% 12-01-2035 BEO
Fixed Income	314054	347,146.10	FNMA POOL #878103 5% 04-01-2036 BEO
Fixed Income	6940	7,780.52	FNMA POOL #879117 5.5% DUE 05-01-2036 REG
Fixed Income	45674	51,924.15	FNMA POOL #888029 6% 12-01-2036 BEO
Fixed Income	206823	231,976.26	FNMA POOL #888219 5.5% 03-01-2037 BEO
Fixed Income	962860	1,079,968.32	FNMA POOL #888284 5.5% 04-01-2037 BEO
Fixed Income	669382	739,968.81	FNMA POOL #888344 5% 10-01-2035 BEO
Fixed Income	22004	24,880.26	FNMA POOL #888352 5.5% 05-01-2037 BEO
Fixed Income	172426	196,206.56	FNMA POOL #888413 6% 06-01-2037 BEO
Fixed Income	266280	299,600.15	FNMA POOL #888437 5.5% 11-01-2036 BEO
Fixed Income	322583	366,748.32	FNMA POOL #888637 6% 09-01-2037 BEO
Fixed Income	27859	31,377.90	FNMA POOL #888824 5.5 08-01-2037 BEO
Fixed Income	291753	325,110.76	FNMA POOL #888926 6% 11-01-2022 BEO
Fixed Income	29319	33,526.23	FNMA POOL #889060 6% 01-01-2038 BEO
Fixed Income	525363	592,288.64	FNMA POOL #889184 5.5% 09-01-2036 BEO
Fixed Income	60685	67,321.86	FNMA POOL #889307 5% DUE 07-01-2037 REG
Fixed Income	29354	32,399.46	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	355663	392,565.33	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	85141	96,824.46	FNMA POOL #889506 6% 03-01-2037 BEO
Fixed Income	743540	834,299.25	FNMA POOL #889588 5.5% 06-01-2038 BEO
Fixed Income	199046	223,971.27	FNMA POOL #889633 5.5% 08-01-2037 BEO
Fixed Income	282468	312,822.08	FNMA POOL #889634 6% 02-01-2023 BEO

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Fixed Income	54677	62,152.57	FNMA POOL #889691 6% 07-01-2038 BEO
Fixed Income	72465	82,424.56	FNMA POOL #889983 6% DUE 10-01-2038 BEO
Fixed Income	171743	183,126.35	FNMA POOL #890120 5% 04-01-2024 BEO
Fixed Income	339120	367,440.34	FNMA POOL #890310 4.5% 12-01-2040 BEO
Fixed Income	131770	147,733.43	FNMA POOL #890471 5.5% 07-01-2040 BEO
Fixed Income	683327	728,303.71	FNMA POOL #890500 4% 11-01-2042 BEO
Fixed Income	1602331	1,726,879.82	FNMA POOL #890637 5% 03-01-2027 BEO
Fixed Income	309064	340,916.08	FNMA POOL #893905 5% 10-01-2036 BEO
Fixed Income	40764	45,716.08	FNMA POOL #902354 5.5% DUE 11-01-2036 REG
Fixed Income	28321	31,777.03	FNMA POOL #905648 5.5% DUE 12-01-2036 REG
Fixed Income	41772	47,921.31	FNMA POOL #914979 6% DUE 04-01-2037 REG
Fixed Income	207699	229,104.01	FNMA POOL #915154 5% DUE 04-01-2037 REG
Fixed Income	1386762	1,504,886.86	FNMA POOL #929933 5% 09-01-2023 BEO
Fixed Income	39164	44,557.12	FNMA POOL #929964 6% 09-01-2038 BEO
Fixed Income	116793	123,704.63	FNMA POOL #932359 4% 01-01-2025 BEO
Fixed Income	347898	376,954.82	FNMA POOL #932586 4.5% 03-01-2040 BEO
Fixed Income	450798	505,809.06	FNMA POOL #933552 5.5% 03-01-2038 BEO
Fixed Income	26869	29,638.03	FNMA POOL #934231 5% 01-01-2039 BEO
Fixed Income	249813	283,800.19	FNMA POOL #934330 6% 07-01-2038 BEO
Fixed Income	347539	390,136.71	FNMA POOL #935585 5.5% 07-01-2039 BEO
Fixed Income	235329	267,025.92	FNMA POOL #940766 6% 06-01-2037 BEO
Fixed Income	23853	26,742.82	FNMA POOL #940884 5.5% DUE 06-01-2037 REG
Fixed Income	96876	106,860.19	FNMA POOL #953597 5% 01-01-2038 BEO
Fixed Income	182803	204,949.64	FNMA POOL #955170 5.5% DUE 11-01-2037 REG
Fixed Income	1714134	1,893,929.78	FNMA POOL #959386 5.5% 12-01-2022 BEO
Fixed Income	7749	8,784.64	FNMA POOL #960150 6% 11-01-2037 BEO
Fixed Income	336096	376,851.24	FNMA POOL #960584 5.5% DUE 01-01-2038 REG
Fixed Income	696566	768,354.53	FNMA POOL #961907 5% DUE 03-01-2038 REG
Fixed Income	254870	281,136.96	FNMA POOL #961921 5% 03-01-2038 BEO
Fixed Income	231440	260,636.67	FNMA POOL #962067 5.5% 03-01-2038 BEO
Fixed Income	29521	33,480.94	FNMA POOL #962122 5.5% 03-01-2038 BEO
Fixed Income	44280	49,682.02	FNMA POOL #962129 5.5% 03-01-2038 BEO
Fixed Income	40798	45,741.01	FNMA POOL #962344 5.5% 03-01-2038 BEO
Fixed Income	407756	457,156.11	FNMA POOL #968926 5.5% 01-01-2038 BEO
Fixed Income	38454	42,417.57	FNMA POOL #969963 5% 04-01-2038 BEO
Fixed Income	2907	3,206.88	FNMA POOL #970018 5% 06-01-2038 BEO
Fixed Income	58065	65,929.51	FNMA POOL #970861 6% 12-01-2038 BEO
Fixed Income	6862	7,574.51	FNMA POOL #974124 5% 02-01-2038 BEO
Fixed Income	10102	11,407.67	FNMA POOL #975782 5.5% 04-01-2038 BEO
Fixed Income	1223353	1,334,677.92	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	182200	198,780.53	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	117231	126,097.60	FNMA POOL #976945 5.5% 02-01-2023 BEO
Fixed Income	11893	13,339.40	FNMA POOL #982274 5.5% 11-01-2038 BEO
Fixed Income	145881	164,473.86	FNMA POOL #985616 5.5% 04-01-2034 BEO
Fixed Income	8027	8,351.60	FNMA POOL #986821 5.473% 07-01-2038 BEO
Fixed Income	195069	210,879.29	FNMA POOL #994148 5% 12-01-2023 BEO
Fixed Income	783586	885,867.77	FNMA POOL #995088 5.5% 04-01-2037 BEO
Fixed Income	20069	22,263.17	FNMA POOL #995203 5% DUE 07-01-2035 BEO
Fixed Income	1726618	1,876,872.28	FNMA POOL #995217 5.5% DUE 12-01-2023 BEO
Fixed Income	673527	742,940.24	FNMA POOL #995245 5% 01-01-2039 BEO
Fixed Income	29957	33,950.45	FNMA POOL #995362 5.5% 07-01-2038 BEO
Fixed Income	1533099	1,676,842.61	FNMA POOL #995517 5.5% 01-01-2024 BEO
Fixed Income	172626	187,363.51	FNMA POOL #995530 5.5% 12-01-2021 BEO
Fixed Income	84563	96,082.84	FNMA POOL #995876 6% 11-01-2038 BEO
Fixed Income	357564	400,882.78	FNMA POOL #AA3270 5.5% 02-01-2039 BEO
Fixed Income	245706	265,634.68	FNMA POOL #AA4463 4.5% 04-01-2039 BEO
Fixed Income	23258	26,945.59	FNMA POOL #AA6898 6% 07-01-2039 BEO
Fixed Income	99657	106,007.77	FNMA POOL #AA6946 4 DUE 04-01-2024 BEO
Fixed Income	31790	36,890.87	FNMA POOL #AA8729 6% 06-01-2039 BEO
Fixed Income	1006627	1,090,388.08	FNMA POOL #AA9845 4.5% 08-01-2039 BEO
Fixed Income	10972	12,340.05	FNMA POOL #AB0532 5.5% 12-01-2038 BEO
Fixed Income	250532	276,922.96	FNMA POOL #AB1058 5% 05-01-2040 BEO
Fixed Income	101727	113,358.83	FNMA POOL #AB1146 5% 06-01-2040 BEO
Fixed Income	584421	633,546.97	FNMA POOL #AB1335 4.5% 08-01-2040 BEO
Fixed Income	50378	53,252.62	FNMA POOL #AB1364 3.5% 08-01-2025 BEO
Fixed Income	2359232	2,557,218.22	FNMA POOL #AB1387 4.5% 08-01-2040 BEO
Fixed Income	610625	661,257.99	FNMA POOL #AB1854 4.5% 11-01-2040 BEO
Fixed Income	751333	800,679.37	FNMA POOL #AB4051 4% 12-01-2041 BEO
Fixed Income	3109578	3,214,402.37	FNMA POOL #AB4506 3.5% 02-01-2042 BEO
Fixed Income	612289	633,455.54	FNMA POOL #AB4686 3.5% 03-01-2042 BEO
Fixed Income	2449155	2,533,822.17	FNMA POOL #AB4686 3.5% 03-01-2042 BEO
Fixed Income	1013882	1,015,556.77	FNMA POOL #AB4742 3% 03-01-2042 BEO
Fixed Income	271204	280,520.01	FNMA POOL #AB5666 3.5% 07-01-2042 BEO
Fixed Income	2190187	2,233,333.96	FNMA POOL #AB6782 2.5% 11-01-2027 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	256191	256,574.19	FNMA POOL #AB7733 3% 01-01-2043 BEO
Fixed Income	310315	320,785.19	FNMA POOL #AB7965 3.5% 02-01-2043 BEO
Fixed Income	918351	919,584.76	FNMA POOL #AB8615 3% 03-01-2043 BEO
Fixed Income	383270	383,664.53	FNMA POOL #AB8931 3% 04-01-2043 BEO
Fixed Income	545933	564,424.17	FNMA POOL #AB9046 3.5% 04-01-2043 BEO
Fixed Income	526293	543,639.78	FNMA POOL #AB9260 3.5% 05-01-2043 BEO
Fixed Income	299330	309,306.82	FNMA POOL #AB9374 3.5% 05-01-2043 BEO
Fixed Income	5052073	5,055,710.77	FNMA POOL #AB9461 3% 05-01-2043 BEO
Fixed Income	2115463	2,185,965.06	FNMA POOL #AB9512 3.5% 05-01-2043 BEO
Fixed Income	46621	49,935.32	FNMA POOL #AC0543 4.5% 09-01-2024 BEO
Fixed Income	252264	273,363.63	FNMA POOL #AC3657 4.5% 10-01-2039 BEO
Fixed Income	185337	207,975.99	FNMA POOL #AC7746 5.5% 09-01-2035 BEO
Fixed Income	91543	97,062.71	FNMA POOL #AC8278 4 DUE 08-01-2039 BEO
Fixed Income	126544	137,118.98	FNMA POOL #AC8512 4.5% 12-01-2039 BEO
Fixed Income	41494	43,081.79	FNMA POOL #AD0141 POOL #AD0141 6.5% DUE 04-01-2018 BEO
Fixed Income	184922	207,930.84	FNMA POOL #AD0198 5.5% 09-01-2038 BEO
Fixed Income	256084	268,417.36	FNMA POOL #AD0466 4.5% 12-01-2022 BEO
Fixed Income	1628210	1,803,172.27	FNMA POOL #AD0791 4.685% DUE 02-01-2020 BEO
Fixed Income	94229	101,134.93	FNMA POOL #AD0888 4.5% 04-01-2025 BEO
Fixed Income	96204	104,240.94	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	468995	508,174.63	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	1105325	1,186,939.15	FNMA POOL #AD3830 4.5% 04-01-2025 BEO
Fixed Income	313382	335,180.49	FNMA POOL #AD3832 4.5% 04-01-2025 BEO
Fixed Income	1413405	1,531,133.64	FNMA POOL #AD3841 4.5% 04-01-2040 BEO
Fixed Income	413391	456,950.45	FNMA POOL #AD6374 5% 05-01-2040 BEO
Fixed Income	1224963	1,327,047.25	FNMA POOL #AD6432 4.5% 06-01-2040 BEO
Fixed Income	1166953	1,289,369.76	FNMA POOL #AD7136 5% 07-01-2040 BEO
Fixed Income	820633	876,576.05	FNMA POOL #AD7151 4% 07-01-2025 BEO
Fixed Income	286655	317,928.15	FNMA POOL #AD7784 5% 07-01-2040 BEO
Fixed Income	167715	181,708.26	FNMA POOL #AD8529 4.5% 08-01-2040 BEO
Fixed Income	2014652	2,227,439.24	FNMA POOL #AD8536 5% 08-01-2040 BEO
Fixed Income	505872	547,914.53	FNMA POOL #AD9187 4.5% 09-01-2040 BEO
Fixed Income	115175	124,593.47	FNMA POOL #AE0132 5% 06-01-2025 BEO
Fixed Income	2351738	2,548,154.99	FNMA POOL #AE0313 4.5% 09-01-2040 BEO
Fixed Income	119156	127,324.90	FNMA POOL #AE0375 4% 07-01-2025 BEO
Fixed Income	1039108	1,136,704.74	FNMA POOL #AE0381 5.5% 12-01-2024 BEO
Fixed Income	219243	237,488.90	FNMA POOL #AE0395 4.5% 10-01-2040 BEO
Fixed Income	404316	447,027.61	FNMA POOL #AE0481 5% 09-01-2040 BEO
Fixed Income	317811	333,138.53	FNMA POOL #AE0637 4% 08-01-2022 BEO
Fixed Income	378104	399,724.66	FNMA POOL #AE0676 3.5% 01-01-2026 BEO
Fixed Income	367684	397,507.24	FNMA POOL #AE0691 4.5% 10-01-2040 BEO
Fixed Income	418932	446,671.94	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	1174711	1,252,495.33	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	531640	566,842.57	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	340249	362,779.25	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	329616	351,442.38	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	510374	544,168.86	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	591726	641,117.45	FNMA POOL #AE0954 4.5% 02-01-2041 BEO
Fixed Income	131192	138,885.09	FNMA POOL #AE0988 4% 09-01-2025 BEO
Fixed Income	63909	68,078.71	FNMA POOL #AE4607 4% 09-01-2040 BEO
Fixed Income	3534103	3,756,115.01	FNMA POOL #AE5463 4% 10-01-2040 BEO
Fixed Income	76326	82,684.22	FNMA POOL #AE5471 4.5% 10-01-2040 BEO
Fixed Income	311277	330,800.28	FNMA POOL #AE6057 4% 10-01-2040 BEO
Fixed Income	276691	294,044.71	FNMA POOL #AE6057 4% 10-01-2040 BEO
Fixed Income	1085556	1,147,582.87	FNMA POOL #AE7758 3.5% 11-01-2025 BEO
Fixed Income	936521	995,288.03	FNMA POOL #AE8396 4% 11-01-2040 BEO
Fixed Income	1000000	996,000.00	FNMA POOL #AM0359 2.31% DUE 08-01-2022 BEO
Fixed Income	232253	240,207.27	FNMA POOL #AO0780 3.5 04-01-2042
Fixed Income	201406	209,154.39	FNMA POOL #AO2805 3% 06-01-2027 BEO
Fixed Income	130556	138,405.09	FNMA POOL #AO3890 4 06-01-2042 BEO
Fixed Income	589583	609,557.59	FNMA POOL #AO4134 3.5% 06-01-2042 BEO
Fixed Income	1226980	1,268,238.00	FNMA POOL #AO5472 3.5% 07-01-2042 BEO
Fixed Income	45986	48,545.76	FNMA POOL #AO9198 4.5% 12-01-2023 BEO
Fixed Income	194281	198,100.24	FNMA POOL #AP7534 2.5% 09-01-2027 BEO
Fixed Income	160892	166,337.05	FNMA POOL #AP8743 3.5% 10-01-2042 BEO
Fixed Income	402231	415,842.58	FNMA POOL #AP8743 3.5% 10-01-2042 BEO
Fixed Income	204740	217,608.27	FNMA POOL #AP8877 4% 10-01-2042 BEO
Fixed Income	215432	228,976.72	FNMA POOL #AQ8151 4% 12-01-2042 BEO
Fixed Income	292835	293,227.78	FNMA POOL #AR9198 3 DUE 03-01-2043
Fixed Income	315378	315,507.13	FNMA POOL #AS0044 3% 07-01-2043 BEO
Fixed Income	371525	384,130.47	FNMA POOL #AS0210 3.5% 08-01-2043 BEO
Fixed Income	3783750	3,923,899.92	FNMA POOL #AS0214 3.5% 08-01-2043 BEO
Fixed Income	552262	610,393.24	FNMA POOL #AS0263 5% 08-01-2043 BEO
Fixed Income	608999	648,778.93	FNMA POOL #AS0531 4% 09-01-2043 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1053031	1,139,333.50	FNMA POOL #AS0560 4.5% 09-01-2043 BEO
Fixed Income	664310	703,882.96	FNMA POOL #AS0795 4% 10-01-2043 BEO
Fixed Income	104592	111,327.84	FNMA POOL #AS1042 4% 11-01-2043 BEO
Fixed Income	305522	325,102.89	FNMA POOL #AS1559 4% 01-01-2044 BEO
Fixed Income	98891	105,507.44	FNMA POOL #AS1764 4% 02-01-2044 BEO
Fixed Income	145001	156,974.64	FNMA POOL #AS1845 4.5% 02-01-2044 BEO
Fixed Income	402051	426,421.99	FNMA POOL #AS2117 4.0% 04-01-2044
Fixed Income	1205329	1,277,475.59	FNMA POOL #AS2263 4% 04-01-2044 BEO
Fixed Income	131685	139,601.05	FNMA POOL #AS2950 4% 07-01-2044 BEO
Fixed Income	469931	487,195.96	FNMA POOL #AS3118 3% 08-01-2029 BEO
Fixed Income	493492	523,323.32	FNMA POOL #AS3467 4% 10-01-2044 BEO
Fixed Income	4431517	4,419,769.20	FNMA POOL #AS4474 3% 02-01-2045 BEO
Fixed Income	586850	622,886.10	FNMA POOL #AS4515 4% 02-01-2045 BEO
Fixed Income	269955	279,204.01	FNMA POOL #AT1001 3.5% DUE 04-01-2043 REG
Fixed Income	759116	759,896.62	FNMA POOL #AT2016 3 DUE 04-01-2043 REG
Fixed Income	384951	397,796.55	FNMA POOL #AT2021 3.5% 04-01-2043 BEO
Fixed Income	1149703	1,186,654.67	FNMA POOL #AT2032 3.5 DUE 04-01-2043 REG
Fixed Income	3453530	3,517,282.11	FNMA POOL #AT2062 2.5% 04-01-2028 BEO
Fixed Income	457857	458,398.60	FNMA POOL #AT5993 3% 05-01-2043 BEO
Fixed Income	407915	421,763.42	FNMA POOL #AT9147 3.5% 07-01-2043 BEO
Fixed Income	430744	446,655.19	FNMA POOL #AU0949 3.5% 08-01-2043 BEO
Fixed Income	1497293	1,498,139.37	FNMA POOL #AU1629 3% DUE 07-01-2043 REG
Fixed Income	45369	45,387.23	FNMA POOL #AU3735 3% DUE 08-01-2043 REG
Fixed Income	317901	338,374.11	FNMA POOL #AU3751 4% 08-01-2043 BEO
Fixed Income	1277020	1,360,436.51	FNMA POOL #AU4288 4% 09-01-2043 BEO
Fixed Income	485986	517,283.52	FNMA POOL #AU4289 4% 09-01-2043 BEO
Fixed Income	169473	180,069.80	FNMA POOL #AU4386 4% 10-01-2043 BEO
Fixed Income	258144	273,521.64	FNMA POOL #AU5057 4% 11-01-2043 BEO
Fixed Income	364313	386,015.62	FNMA POOL #AU6744 4% 10-01-2043 BEO
Fixed Income	352296	376,050.95	FNMA POOL #AU6857 4% 09-01-2043 BEO
Fixed Income	969359	1,032,687.18	FNMA POOL #AU8537 4% 10-01-2043 BEO
Fixed Income	1227158	1,300,595.32	FNMA POOL #AW5063 4% 07-01-2044 BEO
Fixed Income	623693	661,414.38	FNMA POOL #AX0888 4% 10-01-2044 BEO
Fixed Income	180647	191,451.30	FNMA POOL #AX2164 4% 11-01-2044 BEO
Fixed Income	288709	306,291.21	FNMA POOL #AX2491 4% 10-01-2044 BEO
Fixed Income	433291	459,486.37	FNMA POOL #AX2501 4% 10-01-2044 BEO
Fixed Income	637506	658,588.03	FNMA POOL #AX4902 3.5% 12-01-2044 BEO
Fixed Income	305494	324,455.41	FNMA POOL #AX5302 4% 01-01-2042 BEO
Fixed Income	2169140	2,164,259.80	FNMA POOL #AX7336 3% 09-01-2044 BEO
Fixed Income	406108	430,994.81	FNMA POOL #AX9512 4% 02-01-2045 BEO
Fixed Income	472539	490,084.35	FNMA POOL #AY4218 3% 05-01-2030 BEO
Fixed Income	1981403	2,044,232.84	FNMA POOL #AY6521 3.5% 04-01-2045 BEO
Fixed Income	128919	137,761.86	FNMA POOL #FN0000 3.584% DUE 09-01-2020 BEO
Fixed Income	114784	123,281.62	FNMA POOL #FN0001 3.763% 12-01-2020 BEO
Fixed Income	1497485	1,649,366.40	FNMA POOL #FN0003 4.298% DUE 01-01-2021 BEO
Fixed Income	2670726	2,858,673.51	FNMA POOL #FN0004 3.618% DUE 12-01-2020 BEO
Fixed Income	34754	36,867.56	FNMA POOL #MA0098 4% 06-01-2029 BEO
Fixed Income	600620	650,459.25	FNMA POOL #MA0483 4.5% DUE 08-01-2040 BEO
Fixed Income	233433	249,213.74	FNMA POOL #MA0587 4% 12-01-2030 BEO
Fixed Income	256663	271,338.65	FNMA POOL #MA0617 3.5% 01-01-2026 BEO
Fixed Income	2722229	2,899,228.76	FNMA POOL #MA0639 4% 02-01-2041 BEO
Fixed Income	728060	777,269.08	FNMA POOL #MA0695 4% 04-01-2031 BEO
Fixed Income	156014	164,582.43	FNMA POOL #MA0876 3.5 10-01-2021 BEO
Fixed Income	1074640	1,123,494.82	FNMA POOL #MA1029 3.5% 04-01-2032 BEO
Fixed Income	570231	610,210.72	FNMA POOL #MA1038 4% 04-01-2032 BEO
Fixed Income	2016353	2,057,039.46	FNMA POOL #MA1200 3% 10-01-2032 BEO
Fixed Income	4219563	4,355,322.89	FNMA POOL #MA1283 3.5% 12-01-2042 BEO
Fixed Income	223200	221,815.73	FNMA POOL #MA1293 2% 12-01-2027 BEO
Fixed Income	550099	548,789.44	FNMA POOL #MA1417 3% 04-01-2043 BEO
Fixed Income	2051863	2,093,269.15	FNMA POOL #MA1490 3% 07-01-2033 BEO
Fixed Income	429186	443,254.83	FNMA POOL #MA1600 3.5% 10-01-2043 BEO
Fixed Income	3327433	3,482,534.90	FNMA POOL #MA1608 3.5% DUE 10-01-2033 BEO
Fixed Income	59435	62,975.17	FNMA POOL #MA1888 4% 05-01-2044 BEO
Fixed Income	433393	471,297.91	FNMA POOL #MA1926 4.5% 06-01-2044 BEO
Fixed Income	396092	410,643.96	FNMA POOL #MA2124 3% 12-01-2029 BEO
Fixed Income	553283	587,149.31	FNMA POOL #MA2145 4% 01-01-2045 BEO
Fixed Income	394267	418,522.68	FNMA POOL #MA2217 4% 03-01-2045 BEO
Fixed Income	17492	18,270.59	FNMA PREASSIGN 00164 5 12-25-2032
Fixed Income	381377	429,162.71	FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	100000	100,964.50	FNMA PREASSIGN 1.25 09-28-2016
Fixed Income	50864	52,825.46	FNMA REMIC 2004-12 CL-HB 4.5 DUE 07-25-2033
Fixed Income	806635	926,759.43	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	3226538	3,707,037.73	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	9207429	9,240,464.76	FNMA REMIC SER 2011-116 CL ZA 3.5 11-25-2041

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	365728	369,516.41	FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041
Fixed Income	63316	64,123.64	FNMA REMIC SER 2011-79 CL HD 2 12-25-2022
Fixed Income	917827	917,378.32	FNMA REMIC SER 2013-39 CL FA FLT RT 05-25-2043
Fixed Income	1704472	1,709,522.11	FNMA REMIC SER 2014-M12 CL FA FLTG RT 10-25-2021
Fixed Income	25809	30,065.02	FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027
Fixed Income	244615	245,129.95	FNMA REMIC TR 2006-30 CL-KF VAR RATE 05-25-2036
Fixed Income	102219	102,886.98	FNMA REMIC TR 2010-117 CL-FE VAR RATE .5994 10-25-2040
Fixed Income	213009	214,274.37	FNMA REMIC TR 2010-135 CL-LF VAR RATE .6494 12-25-2040
Fixed Income	16455	16,831.48	FNMA REMIC TR 2011-36 CL-LA 4.5 01-25-2030
Fixed Income	830445	832,201.65	FNMA REMIC TR 2012-141 CL-FA FLTG RT DUE 12-25-2042
Fixed Income	56071	60,435.13	FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	39959	40,057.26	FNMA SER 2011-144 CL CE 1.25 06-25-2035
Fixed Income	670000	681,573.58	FNMA SERIES 2012-M2 CLASS A2 2.717 DUE 02-25-2022
Fixed Income	545000	551,602.13	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	1105000	1,118,385.97	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	-2000000	(2,024,228.00)	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	3465000	3,506,975.01	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	870000	901,326.96	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	665000	688,945.32	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	2540000	2,631,460.32	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	1155000	1,196,589.24	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	13000000	12,917,983.00	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST
Fixed Income	820000	816,941.40	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	955000	951,437.85	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	-12100000	(12,054,867.00)	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	14250000	14,196,847.50	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	3000000	3,158,061.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES AUGUST
Fixed Income	600000	632,784.60	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JULY
Fixed Income	1100000	1,160,105.10	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JULY
Fixed Income	37000000	38,031,967.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	-5000000	(5,139,455.00)	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	-5000000	(5,139,455.00)	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	1490000	1,535,515.03	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	-8200000	(8,450,485.40)	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	2120000	2,184,759.64	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	3240000	3,338,972.28	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	-11000000	(11,336,017.00)	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	14225000	14,659,531.07	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	8000000	8,457,096.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	-16000000	(16,914,192.00)	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	-19000000	(20,085,603.00)	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	1100000	1,165,428.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	-12500000	(13,243,500.00)	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	10905000	11,553,629.40	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	-21500000	(22,778,820.00)	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	9730000	10,308,740.40	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	1000000	1,069,120.20	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH
Fixed Income	-10700000	(11,550,981.70)	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	490000	529,736.06	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	2335000	2,524,354.49	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	-2000000	(2,162,188.00)	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	605000	654,061.87	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	100000	99,745.00	FNMA STEP UP 03-18-2025
Fixed Income	240135	241,687.70	FNMA TR 2007-70 CL-FA FLTG RT DUE 07-25-2037
Fixed Income	250000	249,615.00	FNMA TRANCHE .875 12-27-2017
Fixed Income	250000	249,158.75	FNMA TRANCHE 1 12-28-2017/09-28-2015
Fixed Income	1215000	1,182,790.35	FNMA TRANCHE 1.6 12-24-2020/09-24-2015
Fixed Income	3680000	3,709,587.20	FNMA TRANCHE 1.625% 04-27-2018
Fixed Income	725000	730,829.00	FNMA TRANCHE 1.625% 04-27-2018
Fixed Income	100000	102,158.70	FNMA TRANCHE 540 1.875 09-18-2018
Fixed Income	1817363	1,820,459.89	FNMA VAR RT CLS 2014-M8 CLS FA 05-25-2018
Fixed Income	600000	556,494.00	FOMENTO ECONOMICO 4.375% DUE 05-10-2043
Fixed Income	100000	100,788.30	FORD CR AUTO OWNER 1.71% DUE 05-15-2019
Fixed Income	25000	25,150.65	FORD CR AUTO OWNER 1.97% DUE 04-15-2020
Fixed Income	1000000	1,012,369.00	FORD CR AUTO OWNER 2.25999999046% DUE 11-15-2025
Fixed Income	650000	661,800.10	FORD CR AUTO OWNER 2.94 DUE 07-15-2018
Fixed Income	1100000	1,108,334.70	FORD CR AUTO OWNER TR SER 2013-A CL D 1.86 DUE 08-15-2019
Fixed Income	115000	115,087.51	FORD CR FLOORPLAN .85% DUE 01-15-2018
Fixed Income	850000	860,800.10	FORD CR FLOORPLAN 1.92% DUE 01-15-2019
Fixed Income	115000	137,312.30	FORD MTR CO DEL 6.625% DUE 02-15-2028
Fixed Income	735000	741,832.56	FORD MTR CR CO LLC 2.375% DUE 01-16-2018
Fixed Income	2300000	2,353,757.90	FORD MTR CR CO LLC 3.984 DUE 06-15-2016
Fixed Income	1500000	1,513,618.50	FORD MTR CR CO LLC 5.625% DUE 09-15-2015
Fixed Income	1660000	1,821,157.78	FORD MTR CR CO LLC 6.625% DUE 08-15-2017

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	100000	109,708.30	FORD MTR CR CO LLC 6.625% DUE 08-15-2017
Fixed Income	1500000	1,634,113.50	FORD MTR CR CO LLC 8% DUE 12-15-2016
Fixed Income	700000	700,473.20	FORD MTR CR CO LLC FIXED 2.24% DUE 06-15-2018
Fixed Income	112000	115,380.94	FPL GROUP CAP INC DEB 7.875 DUE 12-15-2015
Fixed Income	100000	133,930.75	FRANCE(GOVT OF) IDX/LKD BDS 25/07/2015 EUR1
Fixed Income	1100000	1,329,514.02	FRANCE(GOVT OF) IDX/LKD NTS 25/07/2018 EUR1
Fixed Income	150000	149,584.50	FREDDIE MAC 05-28-2020
Fixed Income	100000	100,002.00	FREDDIE MAC 06-29-2018
Fixed Income	1315000	1,225,280.18	FREEMPORT-MCMORAN 4.55% DUE 11-14-2024
Fixed Income	100000	83,625.00	FRONTIER 6.875% DUE 01-15-2025
Fixed Income	250000	269,532.50	FRONTIER 8.125 DUE 10-01-2018
Fixed Income	310000	324,725.00	FRONTIER 9.25% DUE 07-01-2021
Fixed Income	2200000	2,304,500.00	FRONTIER 9.25% DUE 07-01-2021
Fixed Income	975000	887,250.00	FRONTIER COMMUNICATIONS 9.0% 08-15-2031
Fixed Income	353	14,867,918.75	FUT 16 SEP 15 LME ALUM US
Fixed Income	-353	(14,867,918.75)	FUT 16 SEP 15 LME ALUM US
Fixed Income	77	5,530,835.21	FUT 16 SEP 15 LME NICKEL US
Fixed Income	-77	(5,530,835.21)	FUT 16 SEP 15 LME NICKEL US
Fixed Income	155	7,744,187.50	FUT 16 SEP 15 LME ZINC US
Fixed Income	-155	(7,744,187.50)	FUT 16 SEP 15 LME ZINC US
Fixed Income	170	10,069,100.00	FUT AUG 15 CME CATTLE
Fixed Income	-170	(10,069,100.00)	FUT AUG 15 CME CATTLE
Fixed Income	209	6,217,750.00	FUT AUG 15 CME LEAN HOGS
Fixed Income	-209	(6,217,750.00)	FUT AUG 15 CME LEAN HOGS
Fixed Income	338	39,606,840.00	FUT AUG 15 CMX GOLD
Fixed Income	-338	(39,606,840.00)	FUT AUG 15 CMX GOLD
Fixed Income	-16	(14,261.76)	FUT CALL AUG 15 EURX EUR-BUND 15350
Fixed Income	16	14,261.76	FUT CALL AUG 15 EURX EUR-BUND 15350
Fixed Income	-27	(19,253.38)	FUT CALL AUG 15 EURX EUR-BUND 15400
Fixed Income	27	19,253.38	FUT CALL AUG 15 EURX EUR-BUND 15400
Fixed Income	-32	(18,540.29)	FUT CALL AUG 15 EURX EUR-BUND 15450
Fixed Income	32	18,540.29	FUT CALL AUG 15 EURX EUR-BUND 15450
Fixed Income	-11	(5,025.04)	FUT CALL AUG 15 EURX EUR-BUND 15500
Fixed Income	11	5,025.04	FUT CALL AUG 15 EURX EUR-BUND 15500
Fixed Income	-26	(17,875.00)	FUT CALL AUG 15 T-NOTE OPTION 1265
Fixed Income	-53	(26,500.00)	FUT CALL AUG 15 T-NOTE OPTION 1270
Fixed Income	-26	(9,343.88)	FUT CALL AUG 15 T-NOTE OPTION 1275
Fixed Income	21	20,356.43	FUT CALL SEP 15 EURX EUR-BUND 15450
Fixed Income	-21	(20,356.43)	FUT CALL SEP 15 EURX EUR-BUND 15450
Fixed Income	-21	(6,785.48)	FUT CALL SEP 15 EURX EUR-BUND 15750
Fixed Income	21	6,785.48	FUT CALL SEP 15 EURX EUR-BUND 15750
Fixed Income	-21	(17,718.75)	FUT CALL SEP 15 T-NOTE OPTION 1270
Fixed Income	265	9,153,100.00	FUT DEC 15 CBT BEAN MEAL
Fixed Income	-265	(9,153,100.00)	FUT DEC 15 CBT BEAN MEAL
Fixed Income	484	9,933,662.65	FUT DEC 15 CBT BEAN OIL
Fixed Income	-484	(9,933,662.65)	FUT DEC 15 CBT BEAN OIL
Fixed Income	252	62,662,950.00	FUT DEC 15 EURO DOLLARS 12-14-2015
Fixed Income	-69	(17,157,712.50)	FUT DEC 15 EURO DOLLARS 12-14-2015
Fixed Income	-279	(69,376,837.50)	FUT DEC 15 EURO DOLLARS 12-14-2015
Fixed Income	-252	(62,662,950.00)	FUT DEC 15 EURO DOLLARS
Fixed Income	69	17,157,712.50	FUT DEC 15 EURO DOLLARS
Fixed Income	279	69,376,837.50	FUT DEC 15 EURO DOLLARS
Fixed Income	171	5,806,305.00	FUT DEC 15 NYCE COTTON 2
Fixed Income	-171	(5,806,305.00)	FUT DEC 15 NYCE COTTON 2
Fixed Income	79	16,113,604.79	FUT DEC 15 TIFFE EURO YEN
Fixed Income	-79	(16,113,604.79)	FUT DEC 15 TIFFE EURO YEN
Fixed Income	-128	(31,561,600.00)	FUT DEC 16 EURO DOLLARS
Fixed Income	-87	(21,452,025.00)	FUT DEC 16 EURO DOLLARS
Fixed Income	-412	(101,588,900.00)	FUT DEC 16 EURO DOLLARS
Fixed Income	128	31,561,600.00	FUT DEC 16 EURO DOLLARS
Fixed Income	87	21,452,025.00	FUT DEC 16 EURO DOLLARS
Fixed Income	412	101,588,900.00	FUT DEC 16 EURO DOLLARS
Fixed Income	-43	(10,530,700.00)	FUT DEC 17 EURO DOLLARS
Fixed Income	43	10,530,700.00	FUT DEC 17 EURO DOLLARS
Fixed Income	478	119,150,462.50	FUT JUL 15 EURO DOLLARS
Fixed Income	-478	(119,150,462.50)	FUT JUL 15 EURO DOLLARS
Fixed Income	-278	(68,857,125.00)	FUT JUN 16 EURO DOLLARS
Fixed Income	-91	(22,539,562.50)	FUT JUN 16 EURO DOLLARS
Fixed Income	278	68,857,125.00	FUT JUN 16 EURO DOLLARS
Fixed Income	91	22,539,562.50	FUT JUN 16 EURO DOLLARS
Fixed Income	-436	(107,108,850.00)	FUT JUN 17 EURO DOLLARS
Fixed Income	-238	(58,467,675.00)	FUT JUN 17 EURO DOLLARS
Fixed Income	436	107,108,850.00	FUT JUN 17 EURO DOLLARS
Fixed Income	238	58,467,675.00	FUT JUN 17 EURO DOLLARS

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-102	(25,316,400.00)	FUT MAR 16 EURO DOLLARS
Fixed Income	38	9,431,600.00	FUT MAR 16 EURO DOLLARS
Fixed Income	102	25,316,400.00	FUT MAR 16 EURO DOLLARS
Fixed Income	-38	(9,431,600.00)	FUT MAR 16 EURO DOLLARS
Fixed Income	-140	(34,455,750.00)	FUT MAR 17 EURO DOLLARS
Fixed Income	-137	(33,717,412.50)	FUT MAR 17 EURO DOLLARS
Fixed Income	-67	(16,489,537.50)	FUT MAR 17 EURO DOLLARS
Fixed Income	140	34,455,750.00	FUT MAR 17 EURO DOLLARS
Fixed Income	137	33,717,412.50	FUT MAR 17 EURO DOLLARS
Fixed Income	67	16,489,537.50	FUT MAR 17 EURO DOLLARS
Fixed Income	368	19,085,400.00	FUT NOV 15 CBT SOYBEANS
Fixed Income	-368	(19,085,400.00)	FUT NOV 15 CBT SOYBEANS
Fixed Income	827	11,587,292.13	FUT OCT 15 CSC SUGAR 11
Fixed Income	-827	(11,587,292.13)	FUT OCT 15 CSC SUGAR 11
Fixed Income	-32	(12,000.00)	FUT PUT AUG 15 T-NOTE OPTION 1250
Fixed Income	-18	(9,562.50)	FUT PUT AUG 15 T-NOTE OPTION 1255
Fixed Income	45	6,187.50	FUT PUT DEC 15 EURO DOLLARS 9937
Fixed Income	-21	(8,891.32)	FUT PUT SEP 15 EURX EUR-BUND 14700
Fixed Income	21	8,891.32	FUT PUT SEP 15 EURX EUR-BUND 14700
Fixed Income	-21	(8,531.25)	FUT PUT SEP 15 T-NOTE OPTION 1240
Fixed Income	155	19,556,640.63	FUT SEP 15 10 YR T-NOTES
Fixed Income	1760	222,062,500.00	FUT SEP 15 10 YR T-NOTES
Fixed Income	164	20,692,187.50	FUT SEP 15 10 YR T-NOTES
Fixed Income	26	3,280,468.75	FUT SEP 15 10 YR T-NOTES
Fixed Income	278	35,075,781.25	FUT SEP 15 10 YR T-NOTES
Fixed Income	291	36,716,015.63	FUT SEP 15 10 YR T-NOTES
Fixed Income	172	21,701,562.50	FUT SEP 15 10 YR T-NOTES
Fixed Income	-155	(19,556,640.63)	FUT SEP 15 10 YR T-NOTES
Fixed Income	-1760	(222,062,500.00)	FUT SEP 15 10 YR T-NOTES
Fixed Income	-164	(20,692,187.50)	FUT SEP 15 10 YR T-NOTES
Fixed Income	-26	(3,280,468.75)	FUT SEP 15 10 YR T-NOTES
Fixed Income	-278	(35,075,781.25)	FUT SEP 15 10 YR T-NOTES
Fixed Income	-291	(36,716,015.63)	FUT SEP 15 10 YR T-NOTES
Fixed Income	6	715,546.88	FUT SEP 15 5 YR T NOTE
Fixed Income	47	5,605,117.19	FUT SEP 15 5 YR T NOTE
Fixed Income	89	10,613,945.31	FUT SEP 15 5 YR T NOTE
Fixed Income	-10	(1,192,578.13)	FUT SEP 15 5 YR T NOTE
Fixed Income	591	70,481,367.19	FUT SEP 15 5 YR T NOTE
Fixed Income	-6	(715,546.88)	FUT SEP 15 5 YR T NOTE
Fixed Income	-47	(5,605,117.19)	FUT SEP 15 5 YR T NOTE
Fixed Income	-89	(10,613,945.31)	FUT SEP 15 5 YR T NOTE
Fixed Income	10	1,192,578.13	FUT SEP 15 5 YR T NOTE
Fixed Income	-591	(70,481,367.19)	FUT SEP 15 5 YR T NOTE
Fixed Income	1253	26,438,300.00	FUT SEP 15 CBT CORN
Fixed Income	-1253	(26,438,300.00)	FUT SEP 15 CBT CORN
Fixed Income	32	4,930,000.00	FUT SEP 15 CBT UL T-BONDS
Fixed Income	-8	(1,232,500.00)	FUT SEP 15 CBT UL T-BONDS
Fixed Income	-32	(4,930,000.00)	FUT SEP 15 CBT UL T-BONDS
Fixed Income	8	1,232,500.00	FUT SEP 15 CBT UL T-BONDS
Fixed Income	393	12,099,487.50	FUT SEP 15 CBT WHEAT
Fixed Income	-393	(12,099,487.50)	FUT SEP 15 CBT WHEAT
Fixed Income	-58	(4,638,840.00)	FUT SEP 15 CDN DOLLAR
Fixed Income	58	4,638,840.00	FUT SEP 15 CDN DOLLAR
Fixed Income	374	24,450,250.00	FUT SEP 15 CMX HG COPPER
Fixed Income	-374	(24,450,250.00)	FUT SEP 15 CMX HG COPPER
Fixed Income	177	13,789,185.00	FUT SEP 15 CMX SILVER
Fixed Income	-177	(13,789,185.00)	FUT SEP 15 CMX SILVER
Fixed Income	115	5,724,060.15	FUT SEP 15 CSC COFFEE 'C'
Fixed Income	-115	(5,724,060.15)	FUT SEP 15 CSC COFFEE 'C'
Fixed Income	-16	(2,611,150.09)	FUT SEP 15 EUR FOAT
Fixed Income	16	2,611,150.09	FUT SEP 15 EUR FOAT
Fixed Income	-24	(3,974,752.67)	FUT SEP 15 EURO BUXL BND
Fixed Income	24	3,974,752.67	FUT SEP 15 EURO BUXL BND
Fixed Income	42	10,461,675.00	FUT SEP 15 EURO DOLLARS
Fixed Income	204	50,813,850.00	FUT SEP 15 EURO DOLLARS
Fixed Income	-42	(10,461,675.00)	FUT SEP 15 EURO DOLLARS
Fixed Income	-204	(50,813,850.00)	FUT SEP 15 EURO DOLLARS
Fixed Income	86	14,564,822.99	FUT SEP 15 EURX EUR-BUND
Fixed Income	-86	(14,564,822.99)	FUT SEP 15 EURX EUR-BUND
Fixed Income	21	3,046,679.75	FUT SEP 15 EUX EURO-BTP
Fixed Income	5	725,399.94	FUT SEP 15 EUX EURO-BTP
Fixed Income	-21	(3,046,679.75)	FUT SEP 15 EUX EURO-BTP
Fixed Income	-5	(725,399.94)	FUT SEP 15 EUX EURO-BTP
Fixed Income	-37	(5,159,650.00)	FUT SEP 15 IMM EURO FX

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	37	5,159,650.00	FUT SEP 15 IMM EURO FX
Fixed Income	471	30,209,940.00	FUT SEP 15 IPE BRENT CRD
Fixed Income	-471	(30,209,940.00)	FUT SEP 15 IPE BRENT CRD
Fixed Income	129	3,936,112.50	FUT SEP 15 KCBT RED WHEAT
Fixed Income	-129	(3,936,112.50)	FUT SEP 15 KCBT RED WHEAT
Fixed Income	-48	(5,382,674.52)	FUT SEP 15 ME 10Y CDN BND
Fixed Income	48	5,382,674.52	FUT SEP 15 ME 10Y CDN BND
Fixed Income	183	14,642,306.72	FUT SEP 15 NYM HEAT'G OIL
Fixed Income	-183	(14,642,306.72)	FUT SEP 15 NYM HEAT'G OIL
Fixed Income	1045	29,698,900.00	FUT SEP 15 NYM HH NAT GAS
Fixed Income	-1045	(29,698,900.00)	FUT SEP 15 NYM HH NAT GAS
Fixed Income	547	32,727,010.00	FUT SEP 15 NYM LT CRUDE
Fixed Income	-547	(32,727,010.00)	FUT SEP 15 NYM LT CRUDE
Fixed Income	219	18,400,600.84	FUT SEP 15 NYM RBOB GAS
Fixed Income	-219	(18,400,600.84)	FUT SEP 15 NYM RBOB GAS
Fixed Income	7	673,931.60	FUT SEP 15 SFE 10Y T-BOND
Fixed Income	-7	(673,931.60)	FUT SEP 15 SFE 10Y T-BOND
Fixed Income	-28	(4,223,625.00)	FUT SEP 15 U.S. T-BONDS
Fixed Income	-112	(16,894,500.00)	FUT SEP 15 U.S. T-BONDS
Fixed Income	25	3,771,093.75	FUT SEP 15 U.S. T-BONDS
Fixed Income	186	28,056,937.50	FUT SEP 15 U.S. T-BONDS
Fixed Income	28	4,223,625.00	FUT SEP 15 U.S. T-BONDS
Fixed Income	112	16,894,500.00	FUT SEP 15 U.S. T-BONDS
Fixed Income	-25	(3,771,093.75)	FUT SEP 15 U.S. T-BONDS
Fixed Income	-186	(28,056,937.50)	FUT SEP 15 U.S. T-BONDS
Fixed Income	-13	(3,212,625.00)	FUT SEP 16 EURO DOLLARS
Fixed Income	-19	(4,695,375.00)	FUT SEP 16 EURO DOLLARS
Fixed Income	-73	(18,040,125.00)	FUT SEP 16 EURO DOLLARS
Fixed Income	13	3,212,625.00	FUT SEP 16 EURO DOLLARS
Fixed Income	19	4,695,375.00	FUT SEP 16 EURO DOLLARS
Fixed Income	73	18,040,125.00	FUT SEP 16 EURO DOLLARS
Fixed Income	-436	(106,939,900.00)	FUT SEP 17 EURO DOLLARS
Fixed Income	436	106,939,900.00	FUT SEP 17 EURO DOLLARS
Fixed Income	1265000	1,200,703.85	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042
Fixed Income	50000	55,335.00	GALVESTON CNTY TEX 6.205% 02-01-2029 BEOTAXABLE
Fixed Income	2200	2,166.71	GAMCO INVS INC SUB DEB 0 DUE 12-31-2015
Fixed Income	350000	395,251.50	GAP INC 5.95% DUE 04-12-2021
Fixed Income	2000000	2,258,580.00	GAP INC 5.95% DUE 04-12-2021
Fixed Income	190000	214,565.10	GAP INC 5.95% DUE 04-12-2021
Fixed Income	90000	101,636.10	GAP INC 5.95% DUE 04-12-2021
Fixed Income	665000	666,389.85	GE CAP CR CARD 1.83000004292% DUE 08-17-2020
Fixed Income	100000	101,248.20	GE CAP CR CARD 2.22% DUE 01-15-2022
Fixed Income	1415000	1,396,814.42	GE CAP CR CARD MASTER NT 1.85 2012-7 ASSET BACKED NT CL A DUE 09-15-2022
Fixed Income	145000	154,884.50	GEN DYNAMICS CORP 3.875% DUE 07-15-2021
Fixed Income	900000	990,902.70	GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG
Fixed Income	960000	1,079,454.72	GEN ELEC CAP CORP 5.3% DUE 02-11-2021
Fixed Income	400000	453,448.00	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	1700000	1,927,154.00	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	205000	232,392.10	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	546000	604,325.35	GEN ELEC CAP CORP 5.625% DUE 05-01-2018
Fixed Income	85000	105,688.74	GEN ELEC CAP CORP 6.15% DUE 08-07-2037
Fixed Income	500000	477,048.50	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00742 VAR RT DUE 05-05-2026
Fixed Income	1250000	1,134,323.75	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00750 08/15/06 VAR 8-15-36
Fixed Income	600000	657,393.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	1250000	1,369,568.75	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	155000	169,826.52	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	155000	160,874.50	GEN MOTORS FINL CO 4.3750 09-25-2021
Fixed Income	70000	71,365.91	GEN MTRS FINL CO 3% DUE 09-25-2017
Fixed Income	40000	41,262.92	GENERAL ELEC CAP CORP 3.35 DUE 10-17-2016
Fixed Income	695000	696,958.51	GENERAL ELEC CAP CORP MEDIUM TERM NTS 1 DUE 01-08-2016
Fixed Income	860000	885,386.34	GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.9 DUE 01-09-2017
Fixed Income	300000	316,319.10	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5.375% DUE 10-20-2016
Fixed Income	335000	434,913.75	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002
Fixed Income	300000	300,438.90	GENERAL ELEC CO .85% DUE 10-09-2015
Fixed Income	150000	152,296.35	GENERAL ELEC CO 3.375% DUE 03-11-2024
Fixed Income	1700000	1,699,925.20	GENERAL MLS INC VAR RT 01-29-2016
Fixed Income	950000	940,918.00	GENERAL MTRS CO 5.2% DUE 04-01-2045
Fixed Income	500000	613,344.28	GENERALITAT DE CAT 4.95% BDS 11/02/2020 EUR
Fixed Income	720000	797,608.08	GEORGIA PWR CO 5.4% DUE 06-01-2040
Fixed Income	4400000	5,444,255.74	GERMANY(FED REP) IDX/LKD 15/04/18 EUR
Fixed Income	4100000	5,597,682.31	GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR
Fixed Income	1535000	1,894,849.24	GERMANY(FEDERAL REPUBLIC) I/L 0.1% BDS 15/04/23
Fixed Income	200000	205,000.00	GESTAMP FDG 5.625% DUE 05-31-2020
Fixed Income	1255000	1,282,404.18	GILEAD SCIENCES 3.7% DUE 04-01-2024

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	150000	149,844.75	GLENCORE FDG LLC GTD NT FLTG 144A DUE 01-15-2019 BEO
Fixed Income	610000	184,525.00	GLITNIR BANKI HF GL MEDIUM TERM1 SR NT TR# TR 00003 6.33 12-31-40 BD IN DEFAULT
Fixed Income	100000	1,250.00	GLITNIR BANKI HF GLITNIR BANKI HF BONDS DEFAULTED DUE 09-14-2049 BEO
Fixed Income	580000	175,450.00	GLITNIR BANKI HF MEDIUM TERM SR BK NTS BTRANCHE # TR 00005 BD IN DEFAULT
Fixed Income	300000	270,000.00	GLOBAL A&T 10% DUE 02-01-2019
Fixed Income	1244417	1,240,938.49	GLOBAL SC FIN II SRL 3.09 SER 2014-1 CL A-2 07-17-2024
Fixed Income	485000	486,100.95	GM FINL AUTOMOBILE 1.52999997139% DUE 09-20-2018
Fixed Income	50000	49,974.50	GM FINL AUTOMOBILE 2.1400001049% DUE 06-20-2019
Fixed Income	75000	75,206.47	GM FINL AUTOMOBILE 2.42% DUE 07-22-2019
Fixed Income	97677	98,012.21	GNMA 1.8943% DUE 06-16-2038
Fixed Income	1381842	1,384,542.14	GNMA 2012-149 REMIC PASSTHRU CL GF FLLTGRT 12-20-2042
Fixed Income	68545	67,470.33	GNMA 2013-057 REMIC PASSTHRU CL A 1.35 06-16-2037
Fixed Income	94725	94,303.49	GNMA 2013-176 REMIC PASSTHRU SECS CL MX-AH 03-16-2046
Fixed Income	20016	20,173.07	GNMA 4.5% DUE 03-20-2036
Fixed Income	622820	728,495.85	GNMA 6.5% DUE 04-20-2029
Fixed Income	708786	801,888.86	GNMA 6.5% DUE 05-16-2029
Fixed Income	3000000	3,112,266.00	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	950000	985,550.90	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	4800000	4,979,625.60	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	1000000	1,106,538.00	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	2000000	2,018,750.00	GNMA I SINGLE FAMILY MTG 3 30 YEARS SETTLES JUL
Fixed Income	2930000	2,957,697.29	GNMA II JUMBOS 3% 30 YEARS SETTLES JULY
Fixed Income	600000	622,711.20	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	1310000	1,359,586.12	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	4485000	4,654,766.22	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	1460000	1,547,229.16	GNMA II JUMBOS 4 30 YEARS SETTLES JUL
Fixed Income	2275000	2,410,922.15	GNMA II JUMBOS 4 30 YEARS SETTLES JUL
Fixed Income	20450	22,320.55	GNMA POOL #003964 5% 03-20-2037 BEO
Fixed Income	17687	19,085.88	GNMA POOL #004216 6% 08-20-2038 BEO
Fixed Income	356460	397,014.31	GNMA POOL #004496 5% 07-20-2039 BEO
Fixed Income	168373	187,522.19	GNMA POOL #004559 5% 10-20-2039 BEO
Fixed Income	335726	373,925.07	GNMA POOL #004658 5% 03-20-2040 BEO
Fixed Income	368282	410,187.50	GNMA POOL #004679 5% 04-20-2040 BEO
Fixed Income	189333	200,076.22	GNMA POOL #004942 3.5% 02-20-2026 BEO
Fixed Income	61959	65,389.23	GNMA POOL #004974 3.5% 03-20-2026 BEO
Fixed Income	510281	556,803.17	GNMA POOL #005017 4.5% 04-20-2041 BEO
Fixed Income	276181	301,360.70	GNMA POOL #005055 4.5% 05-20-2041 BEO
Fixed Income	542732	604,493.15	GNMA POOL #005116 5% 07-20-2041 BEO
Fixed Income	34036	35,953.96	GNMA POOL #005256 3.5% 12-20-2026 BEO
Fixed Income	6728	7,539.33	GNMA POOL #407744 SER 2025 7.5% DUE 08-15-2025 REG
Fixed Income	29247	32,789.91	GNMA POOL #647070 5.5% 07-20-2035 BEO
Fixed Income	5834	6,479.71	GNMA POOL #675478 5% 06-15-2038 BEO
Fixed Income	6811	7,549.49	GNMA POOL #688090 5% 11-15-2038 BEO
Fixed Income	331089	366,475.58	GNMA POOL #690877 5% 06-15-2038 BEO
Fixed Income	204279	224,261.57	GNMA POOL #692606 4.5% 06-15-2039 BEO
Fixed Income	20017	22,868.52	GNMA POOL #697709 SER 2038 6% DUE 12-15-2038 BEO
Fixed Income	67573	74,705.03	GNMA POOL #711522 4.5% 07-15-2040 BEO
Fixed Income	15917	17,666.77	GNMA POOL #716783 SER 2039 5% DUE 04-15-2039 REG
Fixed Income	37803	42,936.82	GNMA POOL #719651 5.5% 08-15-2039 BEO
Fixed Income	40665	46,474.35	GNMA POOL #726341 5.5% 09-15-2039 BEO
Fixed Income	275201	293,611.48	GNMA POOL #733989 4% 10-15-2040 BEO
Fixed Income	632323	674,471.88	GNMA POOL #738017 4% 02-15-2041 BEO
Fixed Income	1516459	1,615,513.96	GNMA POOL #746823 4% 12-15-2040 BEO
Fixed Income	1310136	1,396,079.39	GNMA POOL #753599 4% 12-15-2040 BEO
Fixed Income	165479	184,814.22	GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG
Fixed Income	509435	564,355.36	GNMA POOL #782562 5% 02-15-2039 BEO
Fixed Income	2568546	2,875,564.37	GNMA POOL #782818 SER 2039 4.5% DUE 11-15-2039 REG
Fixed Income	1676278	1,749,380.32	GNMA POOL #AD1621 3.5 DUE 01-15-2043 REG
Fixed Income	1349054	1,406,800.77	GNMA POOL #MA2521 3.5% 01-20-2045 BEO
Fixed Income	2295360	2,394,588.48	GNMA POOL #MA2826 3.5% 05-20-2045 BEO
Fixed Income	1296195	1,312,916.12	GNMA POOL AB2891 SER 2042 3 DUE 09-15-2042 REG
Fixed Income	9090097	9,098,714.15	GNMA REMIC SER 2015-H10 CL FA FLTG 04-20-2065
Fixed Income	9068158	9,066,226.76	GNMA REMIC PASSTHRU CTF SER 2015-H09 CL FA FLTG RT DUE 04-20-2065
Fixed Income	45112	60,341.47	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	206787	205,764.88	GNMA REMIC SER 2013-101 CL AG 1.757630 01-01-2055
Fixed Income	90738	94,685.05	GNMA REMIC SER 2013-176 CL BD FLTG RT DUE 03-16-2046
Fixed Income	427288	499,800.34	GNMA REMIC TR 1998-22 CL ZD 6.5 DUE 09-20-2028
Fixed Income	281328	307,609.74	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	370169	404,749.79	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	48778	53,495.36	GNMAII POOL #003952 SER 2037 5 DUE 02-20-2037 REG
Fixed Income	66646	75,805.44	GNMAII POOL #004266 SER 2038 5.5% DUE 10-20-2038 REG
Fixed Income	37834	40,828.11	GNMAII POOL #004310 SER 2038 6% DUE 12-20-2038 REG
Fixed Income	144985	161,475.64	GNMAII POOL #004697 SER 2040 5% DUE 05-20-2040 REG
Fixed Income	1065	1,098.48	GNMAII POOL #008837 SER 2021 ADJ RT 09-20-2021

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	5794	6,009.48	GNMAII POOL #008915 SER 2022 ADJ RT 02-20-2022
Fixed Income	14188	14,730.45	GNMAII POOL #080078 SER 2027 ADJ RT 05-20-2027
Fixed Income	75870	78,781.27	GNMAII POOL #080088 SER 2027 ADJ RT 06-20-2027
Fixed Income	63397	65,800.99	GNMAII POOL #080095 SER 2027 ADJ RT 07-20-2027
Fixed Income	31729	32,981.50	GNMAII POOL #080107 SER 2027 ADJ RT 08-20-2027
Fixed Income	2203	2,297.80	GNMAII POOL #080408 SER 2030 ADJ RT 05-20-2030
Fixed Income	354664	367,719.00	GNMAII POOL #080817 SER 2034 ADJ RT 01-20-2034
Fixed Income	382903	433,484.17	GNMAII POOL #MA1094 5.5% 06-20-2043 REG
Fixed Income	2301525	2,401,017.22	GNMAII POOL #MA2754 SER 2045 3.5% DUE 04-20-2045 REG
Fixed Income	2000000	1,649,880.00	GOLDEN ST TOB SECURITIZATION CORP CAL AST-BKD-SR-SER A-1 5.75 6-1-2047 BEO
Fixed Income	3000000	2,964,900.00	GOLDENTREE LN 0% DUE 06-17-2025
Fixed Income	2300000	2,230,526.20	GOLDMAN SACHS 3.5% DUE 01-23-2025
Fixed Income	930000	901,908.42	GOLDMAN SACHS 3.5% DUE 01-23-2025
Fixed Income	135000	133,223.67	GOLDMAN SACHS 3.75% DUE 05-22-2025
Fixed Income	760000	759,341.08	GOLDMAN SACHS 3.85% DUE 07-08-2024
Fixed Income	70000	71,221.36	GOLDMAN SACHS 4% DUE 03-03-2024
Fixed Income	115000	113,520.18	GOLDMAN SACHS 4.8% DUE 07-08-2044
Fixed Income	860000	829,666.08	GOLDMAN SACHS 5.15% DUE 05-22-2045
Fixed Income	1685000	1,625,566.68	GOLDMAN SACHS 5.15% DUE 05-22-2045
Fixed Income	1105000	1,227,122.39	GOLDMAN SACHS 5.25% DUE 07-27-2021
Fixed Income	190000	210,998.42	GOLDMAN SACHS 5.25% DUE 07-27-2021
Fixed Income	2000000	2,285,452.00	GOLDMAN SACHS 6 DUE 06-15-2020
Fixed Income	100000	111,188.00	GOLDMAN SACHS 6.15% DUE 04-01-2018
Fixed Income	675000	791,739.90	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	1000000	1,172,948.00	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	70000	82,106.36	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	2200000	2,199,960.40	GOLDMAN SACHS FLTG RT .9991% DUE 05-22-2017
Fixed Income	1400000	1,399,974.80	GOLDMAN SACHS FLTG RT .9991% DUE 05-22-2017
Fixed Income	1000000	1,005,000.00	GOLDMAN SACHS FLTG RT 1.3141% DUE 10-23-2019
Fixed Income	50000	49,395.00	GOLDMAN SACHS FLTG RT 5.375% DUE 12-31-2049
Fixed Income	1610000	1,615,796.00	GOLDMAN SACHS FLTG RT 5.7% DUE 12-29-2049
Fixed Income	750000	824,463.00	GOLDMAN SACHS GROUP INC 5.95 DUE 01-18-2018
Fixed Income	1578000	1,853,533.00	GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1
Fixed Income	1200000	1,201,345.20	GOLDMAN SACHS GROUP INC MEDIUM TERM FLTG RT DUE 12-15-2017
Fixed Income	500000	556,760.00	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020
Fixed Income	2500000	2,783,800.00	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020
Fixed Income	120000	121,062.96	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS TRANCHE # TR 00590 VAR RT DUE 11-15-2018
Fixed Income	2000000	1,998,714.00	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG
Fixed Income	300000	299,807.10	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG
Fixed Income	550000	558,365.50	GOLDMAN SACHS GROUP INC SR NT 2.375 01-22-2018
Fixed Income	50000	49,684.60	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023
Fixed Income	200000	223,010.04	GOLDMAN SACHS GRP FRN EMTN 12/08/15 EUR100000
Fixed Income	100000	119,500.00	GOODYEAR TIRE & 8.75% DUE 08-15-2020
Fixed Income	969059	949,330.41	GOVERNMENT NATL MTG ASSN REMIC SER 2012-131 CL A 1.9 02-16-2053
Fixed Income	637912	709,127.00	GRANITE MAST 06-4 FRN M/BKD 12/2054 EUR 'A7'
Fixed Income	585838	651,173.77	GRANITE MASTER 2006-1X CL 20/12/2054
Fixed Income	507726	795,706.56	GRANITE MASTER ISS FRN 12/54 GBP1000
Fixed Income	1861792	2,069,430.58	GRANITE MASTER ISS FRN M/BKD 06/2054 EUR'A5'
Fixed Income	1481519	1,648,397.86	GRANITE MASTER ISS FRN M/BKD 12/54 EUR'A5'REGS
Fixed Income	843064	936,618.17	GRANITE MASTER ISS FRN M/BKD 12/54 EUR'A5'REGS
Fixed Income	520745	816,108.71	GRANITE MASTER ISSUER PLC SER 2006-1X CL A7 FLTG RT 20-12-2054
Fixed Income	300000	187,414.91	GREECE(REP OF) 4.75% SNR 17/04/19 EUR1000
Fixed Income	230000	215,315.19	GS MTG SECS COML MTG PASSTHRU CTF TR 2015-GC30 CL C FLTG RT DUE 05-10-2050 REG
Fixed Income	978405	973,362.79	GS MTG SECS CORP FFMLT 2005-FF11 MTG PASSTHRU CTF CL 11-25-2035 REG
Fixed Income	50000	51,987.15	GS MTG SECS TR 2014-GC24 MTG CL B FLTRT DUE 09-10-2047 REG
Fixed Income	100000	104,248.50	GS MTG SECS TR 3.482 DUE 01-10-2045
Fixed Income	400000	412,880.00	GUANAY FIN LTD 6 12-15-2020
Fixed Income	2500000	2,634,375.00	HAITIAN INTERNATIONAL HOLDINGS LTD 2% CNV BDS 13/02/2019
Fixed Income	145000	139,111.55	HANCOCK JOHN LIFE INS CO SIGNATURENOTES BOOK ENTRY MTN VAR RT DUE 12-15-2015
Fixed Income	85000	97,270.60	HARRIS CNTY TEX MET TRAN AUTH SALES & USE TAX 6.875% 11-01-2038 BEO TAXABLE
Fixed Income	1000000	972,071.00	HARRIS CORP DEL 3.832% DUE 04-27-2025
Fixed Income	40000	42,068.88	HARTFORD FINL SVCS 5.5% DUE 10-15-2016
Fixed Income	85000	94,267.29	HARTFORD FINL SVCS GRP 5.125 15 APR 2022
Fixed Income	155514	147,738.57	HAWAIIAN AIRLS 2013-1B PASS THRU TR 4.95 DUE 01-15-2022
Fixed Income	2672796	2,668,786.78	HCA INC TRANCHE B-5 TERM LN DUE 03-31-2017 BEO
Fixed Income	1583879	1,581,503.26	HCA INC TRANCHE B-5 TERM LN DUE 03-31-2017 BEO
Fixed Income	50000	48,791.95	HCP INC 3.875% DUE 08-15-2024
Fixed Income	425000	414,731.57	HCP INC 3.875% DUE 08-15-2024
Fixed Income	2500000	2,666,882.50	HCP INC 6.0% 01-30-2017
Fixed Income	750000	791,929.50	HEALTH CARE PPTY INVS INC NT 6.3% DUE 09-15-2016/09-14-2016
Fixed Income	1400000	1,385,470.80	HEALTH CARE REIT 4% SNR 01/06/2025 USD
Fixed Income	1100000	1,123,375.00	HEINZ H J CO 4.25 10-15-2020
Fixed Income	100000	100,010.20	HEINZ H J CO 1.6% DUE 06-30-2017
Fixed Income	769000	769,078.43	HEINZ H J CO 1.6% DUE 06-30-2017

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	70000	70,007.14	HEINZ H J CO 1.6% DUE 06-30-2017
Fixed Income	1160000	1,160,902.48	HEINZ H J CO 2.8% DUE 07-02-2020
Fixed Income	100000	100,077.80	HEINZ H J CO 2.8% DUE 07-02-2020
Fixed Income	100000	59,609.70	HELLENIC RAILWAYS 5.014% NTS 27/12/17 EUR1000
Fixed Income	25000	10,681.92	HELLENIC REP STEP UP 24/02/2041
Fixed Income	50000	21,363.84	HELLENIC REP STEP UP 24/02/2041
Fixed Income	25000	10,707.18	HELLENIC REPUBLIC STEP UP 24/02/2037
Fixed Income	50000	21,414.37	HELLENIC REPUBLIC STEP UP 24/02/2037
Fixed Income	25000	10,684.90	HELLENIC REPUBLIC STEP UP 24/02/2038
Fixed Income	50000	21,369.80	HELLENIC REPUBLIC STEP UP 24/02/2038
Fixed Income	25000	10,594.37	HELLENIC REPUBLIC STEP UP 24/02/2039
Fixed Income	50000	21,188.74	HELLENIC REPUBLIC STEP UP 24/02/2039
Fixed Income	25000	10,658.99	HELLENIC REPUBLIC STEP UP 24/02/2040
Fixed Income	50000	21,317.99	HELLENIC REPUBLIC STEP UP 24/02/2040
Fixed Income	25000	10,700.22	HELLENIC REPUBLIC STEP UP 24/02/2042
Fixed Income	50000	21,400.44	HELLENIC REPUBLIC STEP UP 24/02/2042
Fixed Income	50000	24,002.10	HELLENIC REPUBLIC STEP UP DUE 24/02/2024
Fixed Income	50000	23,559.76	HELLENIC REPUBLIC STEP UP DUE 24/02/2025
Fixed Income	50000	22,705.17	HELLENIC REPUBLIC STEP UP DUE 24/02/2026
Fixed Income	50000	22,066.51	HELLENIC REPUBLIC STEP UP DUE 24/02/2029
Fixed Income	50000	21,904.73	HELLENIC REPUBLIC STEP UP DUE 24/02/2030
Fixed Income	110000	47,846.98	HELLENIC REPUBLIC STEP UP DUE 24/02/2031
Fixed Income	50000	21,526.34	HELLENIC REPUBLIC STEP UP DUE 24/02/2032
Fixed Income	50000	21,189.86	HELLENIC REPUBLIC STEP UP DUE 24/02/2033
Fixed Income	50000	21,423.73	HELLENIC REPUBLIC STEP UP DUE 24/02/2034
Fixed Income	25000	10,656.08	HELLENIC REPUBLIC STEP UP DUE 24/02/2036
Fixed Income	50000	21,312.14	HELLENIC REPUBLIC STEP UP DUE 24/02/2036
Fixed Income	50000	24,816.58	HELLENIC REPUBLIC STEP UP 24/02/2023
Fixed Income	50000	22,397.65	HELLENIC REPUBLIC STEP UP 24/02/2027
Fixed Income	50000	22,226.62	HELLENIC REPUBLIC STEP UP 24/02/2028
Fixed Income	50000	21,160.72	HELLENIC REPUBLIC STEP UP T-BOND DUE 24/02/2035
Fixed Income	600000	418,918.20	HETA ASSET RESOLUT 2.75% GTD EMTN 12/08/15 CHF
Fixed Income	65000	70,200.00	HILAND PARTNERS LP 7.25% DUE 10-01-2020
Fixed Income	3613205	3,609,693.29	HILTON WORLDWIDE INC TERM LN B2 DUE 10-26-2020 BEO
Fixed Income	180000000	1,658,562.50	HIS CO LTD 0% BDS 30/08/19 JPY10000000
Fixed Income	1600000	1,710,068.80	HLTH CARE PPTY 5.625% DUE 05-01-2017
Fixed Income	155000	153,446.28	HLTH CARE REIT INC 3.75% DUE 03-15-2023
Fixed Income	80000	83,061.84	HLTH CARE REIT INC 4.5% DUE 01-15-2024
Fixed Income	1800000	1,964,928.60	HLTH CARE REIT INC 4.95% DUE 01-15-2021
Fixed Income	500000	546,931.00	HLTH CARE REIT INC 5.25% DUE 01-15-2022
Fixed Income	2200000	2,163,728.60	HOME DEPOT INC 2.625% DUE 06-01-2022
Fixed Income	930051	930,050.59	HONDA AUTO RECEIVABLES OWNER TRUST SER 2015-1 CL A-1 .22% 02-16-2016
Fixed Income	49308	49,308.36	Hong Kong dollar - Cash
Fixed Income	0	-	Hong Kong dollar - Cash
Fixed Income	2	2.44	Hong Kong dollar - Cash
Fixed Income	34226	34,225.51	Hong Kong dollar - Cash
Fixed Income	1	0.70	Hong Kong dollar - Cash
Fixed Income	1	0.51	Hong Kong dollar - Cash
Fixed Income	16127	16,127.49	Hong Kong dollar - Cash
Fixed Income	0	24,955.89	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	62,929.16	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	56,509.69	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	24,837.92	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	5,247.56	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	20,958.91	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	65,817.10	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	(48,651.88)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	0	(143,747.26)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	0	(130,359.03)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	0	(36,979.03)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	0	(121,960.70)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	0	(195,439.30)	Hong Kong dollar - Pending trade purchases
Fixed Income	0	(65,817.10)	Hong Kong dollar - Pending trade purchases
Fixed Income	0	192,399.72	Hong Kong dollar - Pending trade sales
Fixed Income	0	289,299.05	Hong Kong dollar - Pending trade sales
Fixed Income	1500000	1,496,842.50	HOSPITALITY PPTYS 4.5% DUE 06-15-2023
Fixed Income	1100000	1,091,827.00	HOST HOTELS & RESORTS L P 4.0% 06-15-2025
Fixed Income	100000	102,425.90	HSBC FIN CORP 5.5% DUE 01-19-2016
Fixed Income	40000	44,109.72	HSBC HLDGS PLC 4.875% DUE 01-14-2022
Fixed Income	1040000	1,050,384.40	HSBC HOLDINGS PLC 4.25 NTS 03-14-2024 USD1000
Fixed Income	1246668	1,240,214.97	HSBC HOME EQUITY LN TR USA 2007-3 ASSET BACKED CTF CL A-PT 11-20-2036 REG
Fixed Income	1800000	1,785,281.40	HSBC USA INC NEW 2.35% DUE 03-05-2020
Fixed Income	2353595	2,197,191.90	HSI AST SEC CORP TR 2006 -OPT3MTG PASSTHRU CTF CL III-A-3 5.5 02-25-36 REG
Fixed Income	250000	248,998.75	HUMANA INC 3.85% DUE 10-01-2024

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	600000	690,373.20	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	250000	347,355.00	HUMANA INC 8.15% DUE 06-15-2038
Fixed Income	0	-	Hungarian forint - Cash
Fixed Income	600000	603,090.00	HUTCH WHAMPOA INT 12 II 2 11-08-2017
Fixed Income	1100000	1,110,160.70	HYUNDAI AUTO 2.02% DUE 08-15-2019
Fixed Income	230000	229,930.31	HYUNDAI AUTO 2.09999990463% DUE 11-15-2019
Fixed Income	100000	101,612.10	HYUNDAI AUTO 2.1% DUE 03-15-2019
Fixed Income	500000	500,419.50	HYUNDAI AUTO RECEIVABLES TR 2013-A CL B 1.13 9-17-18
Fixed Income	5161813	314,039.52	I/O CITIGROUP COML MTG VAR RT 0 DUE 09-10-2023
Fixed Income	7619726	584,882.52	I/O CMO CITIGROUP COML MTG SER 2014-GC25 CL X-A FLTG RT 10-10-2047
Fixed Income	4677509	368,409.94	I/O CMO COMM 2013-CCRE12 MTG TR MTG PASSTHRU CTF CL X-A FLT RT 10-10-2046
Fixed Income	8000000	331,584.00	I/O CMO COMM 2013-CR6 MTG PASS THRU CL X-B VAR RT DUE 03-10-2046 BEO
Fixed Income	8000000	222,400.00	I/O CMO COMM 2013-LC6 MTG TR COML MTG PACTF 144A CL X-B 0.361 01-10-2046
Fixed Income	9438617	659,372.33	I/O CMO COMM 2014-CCRE16 MTG TR COML SR 2014-CR16 CL X-A VAR RT 04-10-2047
Fixed Income	6054088	489,188.47	I/O CMO COMM MORTGAGE TRUS SER 2014-UBS3 CL XA FLTG RT 06-10-2047
Fixed Income	3054140	301,303.14	I/O CMO GS MTG SECS TR 2012-GC6 CL X-A 144A 01-10-2045 BEO
Fixed Income	7828957	522,050.54	I/O CMO WFRBS COML MTG TR 2013-C11 CL X-A 144A 03-15-2045 BEO
Fixed Income	6530515	518,229.00	I/O CMO WFRBS COML MTG TR WFRBS FLTG RT SER 2014-LC14 CL XA 03-15-2047
Fixed Income	6656813	518,512.49	I/O COMM 2014-LC15 MTG VAR RT 1.593441 DUE 04-12-2047
Fixed Income	6601969	451,917.95	I/O COMM MTG TR MTG SER 2014-UBS6 CL XA FLTG RT 12-10-2047 REG
Fixed Income	70372	4,257.32	I/O FHLMC MULTICLASS 3773 CL IA 3.5% 06-15-2025
Fixed Income	863	0.11	I/O FHLMC MULTICLASS SER 3686 CL DI 4.5%09-15-2027/07-15-2015
Fixed Income	65155	1,711.94	I/O FHLMC MULTICLASS SER 3809 CL BI 04-15-2024
Fixed Income	1138908	220,772.83	I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037
Fixed Income	436930	70,539.74	I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037
Fixed Income	199581	9,567.09	I/O GNMA 2011-65 REMIC PASSTHRU CTF CL IO VAR RT 03-16-2023
Fixed Income	2325157	413,582.71	I/O GNMA REMIC SER 2009-66 CL XS FLT RT 07-16-2039
Fixed Income	2741220	327,085.15	I/O GNMA REMIC SER 2009-8 CL PS FLTG DUE08-16-2038
Fixed Income	3895042	831,965.33	I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038
Fixed Income	8156151	572,382.37	I/O MORGAN STANLEY BK FLTG RT 1.228538 DUE 04-15-2047
Fixed Income	3384450	322,785.18	I/O PVTPL CMO UBS-BARCLAYS COML MTG TR 2012-C4 MTG PASS CTF I/O CL X-A 12-10-45
Fixed Income	7537107	568,682.26	I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047
Fixed Income	800000	822,328.00	ICICI BK LTD SUB NT 144A DUE 04-30-2022/04-30-2017 BEO
Fixed Income	25000	28,637.75	ILLINOIS MUN ELEC AGY PWR SUPPLY SYS REV6.832% 02-01-2035 BEO TAXABLE
Fixed Income	5965000	6,982,778.13	ILLUMINA INC 0.0% DUE 06-15-2019 REG
Fixed Income	0	932,455.70	Indian rupee - Pending foreign exchange purchases
Fixed Income	0	549,118.29	Indian rupee - Pending foreign exchange purchases
Fixed Income	0	766,199.41	Indian rupee - Pending foreign exchange purchases
Fixed Income	0	2,001,403.59	Indian rupee - Pending foreign exchange purchases
Fixed Income	0	850,277.91	Indian rupee - Pending foreign exchange purchases
Fixed Income	0	141,613.57	Indian rupee - Pending foreign exchange purchases
Fixed Income	0	(411,713.52)	Indian rupee - Pending foreign exchange sales
Fixed Income	0	(438,564.40)	Indian rupee - Pending foreign exchange sales
Fixed Income	0	-	Indonesian rupiah - Cash
Fixed Income	0	-	Indonesian rupiah - Cash
Fixed Income	100000	102,214.00	INGRAM MICRO INC 4.95% DUE 12-15-2024
Fixed Income	400000	419,500.00	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.95 11-10-2021
Fixed Income	124000	119,970.00	INSULET CORP SR NT CONV 2% DUE 06-15-2019/06-20-2018 REG
Fixed Income	731000	659,086.41	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000
Fixed Income	400000	403,049.20	INTESA SANPAOLO S 3.125% DUE 01-15-2016
Fixed Income	1120000	1,134,328.16	INTL BUSINESS 3.625% DUE 02-12-2024
Fixed Income	155000	156,982.91	INTL BUSINESS 3.625% DUE 02-12-2024
Fixed Income	800000	1,487,457.06	INTL CONS AIRLINE 1.75% CNV BDS 31/05/18()EUR
Fixed Income	400000	402,000.00	INTL LEASE FIN 3.875% DUE 04-15-2018
Fixed Income	3000000	3,015,000.00	INTL LEASE FIN 3.875% DUE 04-15-2018
Fixed Income	1500000	1,537,500.00	INTL LEASE FIN 5.75% DUE 05-15-2016
Fixed Income	2400000	2,430,000.00	INTL LEASE FIN 8.625% DUE 09-15-2015
Fixed Income	800000	810,000.00	INTL LEASE FIN 8.625% DUE 09-15-2015
Fixed Income	470000	460,500.36	INTL PAPER CO 3.8% DUE 01-15-2026
Fixed Income	2275000	2,193,953.13	INVENSENSE INC 1.75% DUE 11-01-2018 BEO
Fixed Income	-1100000	(10,080.11)	IR CAP EUR 117.2%/CPTFE GSCMUS33 22/06/2035 3175RWRC3
Fixed Income	-3400000	(10,115.34)	IR CAP USD 233.916%/CPURN CHASUS33 04-22-2024 317515FG4
Fixed Income	-300000	(887.73)	IR CAP USD 234.781%/CPURN CHASUS33 05-16-2024 317526H53
Fixed Income	-400000	(182.68)	IR CAP USD 236.119%/CPURN DEUTGB2L 06-01-2016 3175262Q3
Fixed Income	-400000	(182.68)	IR CAP USD 236.119%/CPURN DEUTGB2L 06-01-2016 3175262Q3
Fixed Income	-13200000	(254.76)	IR FLR USD .85%/CPURN GSCMUS33 11-24-2015 3175BA409
Fixed Income	-207200000	(614,016.48)	IR FLR USD 1.0%/3MLIBOR GSCMUS33 08-15-2019 317526044
Fixed Income	6600000	699.60	IR FLR USD 1.18%/CPURN GSCMUS33 11-24-2015 3175CMS55
Fixed Income	103600000	654,327.24	IR FLR USD 1.625%/3MLIBOR GSCMUS33 08-15-2019 3175RWDI5
Fixed Income	-5400000	(104,839.92)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	-2300000	(44,654.04)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	-8600000	(166,857.20)	IR FLR USD 215.949%/CPURN DEUTGB2L 03-10-2020 317512KA8
Fixed Income	-800000	(13,763.84)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	-2700000	(46,452.96)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-20700000	(356,139.36)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	-4300000	(73,980.64)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	-600000	(7,308.36)	IR FLR USD 217.965%/CPURN CITIUS33 09-29-2020 317526CE9
Fixed Income	-1500000	(18,270.90)	IR FLR USD 217.965%/CPURN CITIUS33 09-29-2020 317526CE9
Fixed Income	-1300000	(15,265.38)	IR FLR USD 218.011%/CPURN DEUTGB2L 10-13-2020 317513RG6
Fixed Income	-3600000	(9,234.36)	IR FLR USD 234.812%/CPURN CHASUS33 03-24-2020 3175RWOP7
Fixed Income	-12296553	(7,193.71)	IRS 02/01/2018 SWU00BEP3
Fixed Income	-6589599	(41,771.11)	IRS 02/01/2018 SWU00BJS2
Fixed Income	-4716766	(29,899.32)	IRS 02/01/2018 SWU00BJT0
Fixed Income	-13595384	(86,180.40)	IRS 02/01/2018 SWU00BJV5
Fixed Income	-5883201	(49,162.15)	IRS 02/01/2018 SWU00BUN0
Fixed Income	-6026694	(50,361.23)	IRS 02/01/2018 SWU00BUO8
Fixed Income	-5954948	(49,761.69)	IRS 02/01/2018 SWU00BUP5
Fixed Income	-3592251	(2,101.53)	IRS 02/01/2018 SWU00D892
Fixed Income	-1727044	(1,010.35)	IRS 02/01/2018 SWU00D8D3
Fixed Income	-8358893	(4,890.10)	IRS 02/01/2018 SWU00D8O9
Fixed Income	-7240395	-	IRS 02/01/2018 SWU00D9R1
Fixed Income	-4000000	(7,459.07)	IRS 02/09/2022 SWU000XR2
Fixed Income	-2370841	(2,833.19)	IRS 04/01/2021 SWU008ON4
Fixed Income	-7344957	(8,777.35)	IRS 04/01/2021 SWU008OS3
Fixed Income	-3672478	(4,388.67)	IRS 04/01/2021 SWU008OV6
Fixed Income	-1673534	(1,999.90)	IRS 04/01/2021 SWU008OW4
Fixed Income	-3672478	(4,388.67)	IRS 04/01/2021 SWU008OX2
Fixed Income	-1766509	(2,111.01)	IRS 04/01/2021 SWU008OY0
Fixed Income	-2231379	(2,666.54)	IRS 04/01/2021 SWU008OZ7
Fixed Income	-4484487	(22,883.39)	IRS 04/01/2021 SWU008WI6
Fixed Income	-10762770	(54,920.13)	IRS 04/01/2021 SWU008WI6
Fixed Income	-5286975	(26,978.31)	IRS 04/01/2021 SWU008ZH5
Fixed Income	-48557	(632.41)	IRS 04/01/2021 SWU009E52
Fixed Income	-7332178	(95,494.64)	IRS 04/01/2021 SWU009EW3
Fixed Income	-16606656	(216,285.87)	IRS 04/01/2021 SWU009F51
Fixed Income	-4304923	(72,155.27)	IRS 04/01/2021 SWU00A732
Fixed Income	-1448211	(37,944.78)	IRS 04/01/2021 SWU00A849
Fixed Income	-2265846	(11,562.13)	IRS 04/01/2021 SWU00AJ62
Fixed Income	-330436	(1,686.14)	IRS 04/01/2021 SWU00AJ62
Fixed Income	-49782	(377.71)	IRS 04/01/2021 SWU00BAJ1
Fixed Income	-59200000	(10,979.65)	IRS 07/07/2021 SWU009XW2
Fixed Income	48557	-	IRS BRL / 1D 11.68% BNPAFRPP 04/01/2021 SWU009E52
Fixed Income	7332178	-	IRS BRL / ZERO 11.68% BOFAUS6S 04/01/2021 SWU009EW3
Fixed Income	16606656	-	IRS BRL / ZERO 11.68% DEUTGB2L 04/01/2021 SWU009F51
Fixed Income	1448211	-	IRS BRL 1D/ZERO 11.0% BNPAFRPP 04/01/2021 SWU00A849
Fixed Income	4304923	-	IRS BRL 1D/ZERO 11.5% BOFAUS6NGFX 04/01/2021 SWU00A732
Fixed Income	49782	-	IRS BRL 1D/ZERO 12.0% MSNYUS33 04/01/2021 SWU00BAJ1
Fixed Income	5883201	-	IRS BRL 1D/ZERO 12.18% GSCMUS33 02/01/2018 SWU00BUN0
Fixed Income	5954948	-	IRS BRL 1D/ZERO 12.18% MRMDUS33 02/01/2018 SWU00BUP5
Fixed Income	6026694	-	IRS BRL 1D/ZERO 12.18% MSCSUS33 02/01/2018 SWU00BUO8
Fixed Income	4716766	-	IRS BRL 1D/ZERO 12.36% BOFAUS6S 02/01/2018 SWU00BJT0
Fixed Income	13595384	-	IRS BRL 1D/ZERO 12.36% CSFPGB2L 02/01/2018 SWU00BJV5
Fixed Income	6589599	-	IRS BRL 1D/ZERO 12.36% DEUTGB2L 02/01/2018 SWU00BJS2
Fixed Income	4484487	-	IRS BRL 1DBZDIO/ZERO 12.055% BNPAFRPP 04/01/2021 SWU008WI6
Fixed Income	10762770	-	IRS BRL 1DBZDIO/ZERO 12.055% BNPAFRPP 04/01/2021 SWU008WI6
Fixed Income	2265846	-	IRS BRL 1DBZDIO/ZERO 12.055% DEUTGB2L 04/01/2021 SWU00AJ62
Fixed Income	330436	-	IRS BRL 1DBZDIO/ZERO 12.055% DEUTGB2L 04/01/2021 SWU00AJ62
Fixed Income	5286975	-	IRS BRL 1DBZDIO/ZERO 12.055% MRMDUS33 04/01/2021 SWU008ZH5
Fixed Income	2370841	-	IRS BRL 1DBZDIO/ZERO 12.23% BNPAFRPP 04/01/2021 SWU008ON4
Fixed Income	1673534	-	IRS BRL 1DBZDIO/ZERO 12.23% BOFAUS6NGFX 04/01/2021 SWU008OW4
Fixed Income	1766509	-	IRS BRL 1DBZDIO/ZERO 12.23% CITIUS33 04/01/2021 SWU008OY0
Fixed Income	7344957	-	IRS BRL 1DBZDIO/ZERO 12.23% DEUTGB2L 04/01/2021 SWU008OS3
Fixed Income	3672478	-	IRS BRL 1DBZDIO/ZERO 12.23% GSCMUS33 04/01/2021 SWU008OV6
Fixed Income	2231379	-	IRS BRL 1DBZDIO/ZERO 12.23% MRMDUS33 04/01/2021 SWU008OZ7
Fixed Income	3672478	-	IRS BRL 1DBZDIO/ZERO 12.23% MSCSUS33 04/01/2021 SWU008OX2
Fixed Income	8358893	-	IRS BRL 1DBZDIO/ZERO 13.03% BARCGB33 02/01/2018 SWU00D8O9
Fixed Income	3592251	-	IRS BRL 1DBZDIO/ZERO 13.03% BOFAUS6NGFX 02/01/2018 SWU00D892
Fixed Income	1727044	-	IRS BRL 1DBZDIO/ZERO 13.03% CSFPGB2L 02/01/2018 SWU00D8D3
Fixed Income	12296553	-	IRS BRL 1DBZDIO/ZERO 13.03% DEUTGB2L 02/01/2018 SWU00BEP3
Fixed Income	7240395	4,657.17	IRS BRL 1DBZDIO/ZERO 13.2195% MRMDUS33 02/01/2018 SWU00D9R1
Fixed Income	4000000	-	IRS MXN GSCMUS33 02/09/2022 SWU000XR2
Fixed Income	59200000	-	IRS MXN TIIE/1M 5.61% BOFAUS6NGFX 07/07/2021 SWU009XW2
Fixed Income	150000	192,161.70	ISRAEL(STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG
Fixed Income	375000	457,393.50	ISRAEL(STATE OF) GOVT GUAR 5.5% DUE 04-26-2024 REG
Fixed Income	1200000	1,179,000.00	ISTAR INC 4% DUE 11-01-2017
Fixed Income	180000	235,960.06	ITALY(REP OF) 2.1% I/L NTS 15/09/2021 EUR
Fixed Income	2300000	2,634,555.53	ITALY(REP OF) 2.25% NTS 22/04/17 EUR1000
Fixed Income	1700000	1,947,280.18	ITALY(REP OF) 2.25% NTS 22/04/17 EUR1000

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	560000	636,449.78	ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000
Fixed Income	4700000	5,341,632.12	ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000
Fixed Income	820000	938,611.19	ITALY(REP OF) 2.55% IDX/LKD 22/10/16 EUR
Fixed Income	3100000	3,548,408.15	ITALY(REP OF) 2.55% IDX/LKD 22/10/16 EUR
Fixed Income	0	-	ITALY(REP OF) 4% BTP 01/02/37 EUR1000
Fixed Income	1300000	1,626,076.02	ITALY(REP OF) 4% BTP 01/02/37 EUR1000
Fixed Income	1470000	1,948,608.26	ITALY(REP OF) 4.5% BDS 01/03/2026 EUR1000
Fixed Income	100000	131,471.15	ITALY(REP OF) 4.5% BDS 01/03/24 EUR1000
Fixed Income	2800000	3,827,209.41	ITALY(REP OF) 5% BDS 01/03/25 EUR1000
Fixed Income	200000	286,328.91	ITALY(REP OF) 5% BDS 01/09/2040 EUR1000
Fixed Income	1850000	2,648,542.42	ITALY(REP OF) 5% BDS 01/09/2040 EUR1000
Fixed Income	200000	267,673.30	ITALY(REPUBLIC OF) 2.35% INF IDX LNK BDS 15/09/2019 EUR1000
Fixed Income	2580000	3,184,875.47	ITALY(REPUBLIC OF) 2.35% IDX/LKD NTS 15-09-2024 EUR1000
Fixed Income	1200000	1,685,070.24	ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000
Fixed Income	300000	297,600.00	ITAU UNIBANCO HLDG 2.85% DUE 05-26-2018
Fixed Income	4300000	4,304,613.90	ITAU UNIBANCO S A NEW YORK BRH CTF DEP 610 DTD 06-09-2014 1.5436 05-31-2016
Fixed Income	0	-	J P MORGAN CHASE & CO DUE 1.35 02-15-2017 REG
Fixed Income	1200000	1,201,087.20	J P MORGAN CHASE & CO MEDIUM TERM SR NTSTRANCHE # SR 00208 1.1 DUE 10-15-2015
Fixed Income	1600000	1,602,225.60	J P MORGAN CHASE & CO MEDIUM TERM SR NTSTRANCHE # SR 00216 DUE 02-15-2017 REG
Fixed Income	457144	465,840.30	J P MORGAN CHASE 3.6727% DUE 02-15-2046
Fixed Income	510000	434,137.50	J P MORGAN CHASE CAP XIII CAP SECS FLTG RATE DUE 09-30-2034/09-30-2014 REG
Fixed Income	523640	518,492.13	J P MORGAN MTG ACQSTN TR 2006-CW1 AST BKD PASSTHR CTF CL A-4 5-25-36 REG
Fixed Income	1454945	1,477,245.10	J P MORGAN MTG TR 2004-A5 CL 4A4 FLT RT DUE 12-25-2034
Fixed Income	114131	112,641.56	J P MORGAN MTG TR FLTG RT 2.560031% DUE 06-25-2035
Fixed Income	280000000	2,602,868.47	JAPAN AIRPORT TERMINAL CO 0% BDS 04/03/22 JPY10000000
Fixed Income	13709	13,708.73	Japanese yen - Cash Collateral Due to/from CCP Broker
Fixed Income	5647	5,647.19	Japanese yen - Cash
Fixed Income	8585	8,584.97	Japanese yen - Cash
Fixed Income	24492	24,492.30	Japanese yen - Cash
Fixed Income	92247	92,247.29	Japanese yen - Cash
Fixed Income	535	535.48	Japanese yen - Cash
Fixed Income	198	197.61	Japanese yen - Cash
Fixed Income	0	0.02	Japanese yen - Cash
Fixed Income	122	122.13	Japanese yen - Cash
Fixed Income	2354	2,353.61	Japanese yen - Cash
Fixed Income	0	0.04	Japanese yen - Cash
Fixed Income	171818	171,818.39	Japanese yen - Cash
Fixed Income	0	0.26	Japanese yen - Cash
Fixed Income	7135	7,134.80	Japanese yen - Cash
Fixed Income	555	554.77	Japanese yen - Cash
Fixed Income	17945	17,945.08	Japanese yen - Cash
Fixed Income	14625	14,624.97	Japanese yen - Cash
Fixed Income	13121	13,120.93	Japanese yen - Cash
Fixed Income	0	130,807.01	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	18,523.86	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	120,844.72	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	76,785.59	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	80,678.55	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	12,973.50	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	131,455.99	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	584,317.41	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	7,158,909.82	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	4,507,007.72	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	8,205,606.18	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	288,999.29	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	578,214.73	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	253,186.49	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	1,531,483.68	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	2,300,494.42	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	1,686,756.83	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	5,115,024.72	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	6,130,838.07	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	693,095.35	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	3,122,624.93	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	13,843,010.67	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	65,761.63	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	57,927.36	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	57,895.71	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	75,850.85	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	11,637.09	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	21,548.18	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	(254,348.13)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(177,076.23)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(185,924.19)	Japanese yen - Pending foreign exchange sales

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	(45,561.56)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(11,271.20)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(10,468.68)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(1,000,393.88)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(331,871.02)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(15,684,869.04)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(4,770,972.09)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(2,863,527.54)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(718,618.13)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(3,131,180.26)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(843,208.86)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(688,150.39)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(8,208,752.86)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(867,247.99)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(1,532,070.97)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(253,072.37)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(2,372,497.14)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(13,553,712.25)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(10,052,361.67)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(1,961,436.42)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(11,278,259.43)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(2,290,822.04)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(1,145,190.06)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(693,361.13)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(36,716.10)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(23,647.91)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(3,967.15)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(16,965,635.60)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(13,848,319.18)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(8,653.21)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(5,369.18)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(3,922.69)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(14,624.89)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(425,218.73)	Japanese yen - Pending trade purchases
Fixed Income	0	(301,892.10)	Japanese yen - Pending trade purchases
Fixed Income	0	(290,620.86)	Japanese yen - Pending trade purchases
Fixed Income	0	155,043.14	Japanese yen - Pending trade sales
Fixed Income	0	617,348.55	Japanese yen - Pending trade sales
Fixed Income	0	64,331.12	Japanese yen - Pending trade sales
Fixed Income	0	-	Japanese yen - Recoverable taxes
Fixed Income	-3422	(3,422.38)	Japanese yen - Variation Margin
Fixed Income	500000	488,504.50	JEFFERIES GROUP 6.5% DUE 01-20-2043
Fixed Income	922758	934,005.31	JGWPT XXXII LLC 144A SERIES 2014-2A CLS A 3.61 01-17-2073
Fixed Income	880000	881,956.24	JOHNSON & JOHNSON .7 DUE 11-28-2016 REG
Fixed Income	8600000	8,595,983.80	JP MORGAN CHASE BK NA GLOBAL SR BK NT PRDUE 06-02-2017/06-02-2016 BEO
Fixed Income	990000	1,064,151.00	JPMBB COML MTG 4.41960000992% DUE 11-15-2045
Fixed Income	735000	722,707.86	JPMORGAN CHASE & 4.125% DUE 12-15-2026
Fixed Income	5000	4,916.38	JPMORGAN CHASE & 4.125% DUE 12-15-2026
Fixed Income	975000	1,044,881.18	JPMORGAN CHASE & 4.5% DUE 01-24-2022
Fixed Income	150000	160,750.95	JPMORGAN CHASE & 4.5% DUE 01-24-2022
Fixed Income	815000	792,233.79	JPMORGAN CHASE & 4.95% DUE 06-01-2045
Fixed Income	1785000	1,747,068.75	JPMORGAN CHASE & 5% DUE 12-29-2049
Fixed Income	200000	200,700.00	JPMORGAN CHASE & 6.1% DUE 10-29-2049
Fixed Income	1265000	1,397,698.50	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000
Fixed Income	50000	55,245.00	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000
Fixed Income	690000	735,858.09	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG
Fixed Income	50000	53,323.05	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG
Fixed Income	75000	75,694.35	JPMORGAN CHASE & CO FORMERLY J P MORGAN 5.15 DUE 10-01-2015 BEO
Fixed Income	200000	247,847.80	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO
Fixed Income	2700000	3,345,945.30	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO
Fixed Income	130000	130,855.79	JPMORGAN CHASE & CO SR NT FLTG DUE 01-25-2018 REG
Fixed Income	400000	397,040.00	JPMORGAN CHASE & FLTG RT 5.3% DUE 12-29-2049
Fixed Income	1100000	1,199,388.30	JPMORGAN CHASE BK N A NEW YORK N Y FORME6 DUE 10-01-2017
Fixed Income	145000	158,101.18	JPMORGAN CHASE BK N A NEW YORK N Y FORME6 DUE 10-01-2017
Fixed Income	545000	592,694.04	JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO
Fixed Income	1000000	833,750.00	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 01-15-2087/02-02-2012 BEO
Fixed Income	1000000	792,500.00	JPMORGAN CHASE CAP XXIII GTD CAP SECS SER W FLTG DUE 05-15-2047/05-15-2012 REG
Fixed Income	250000	208,603.75	JSC NATL CO KAZMUNAYGAS 144A 5.75 DUE 04-30-2043 BEO
Fixed Income	1000000	995,072.00	JUNIPER NETWORKS 4.35% DUE 06-15-2025
Fixed Income	2700000	624,375.00	KAUPTHING BK HF MED TRM1 SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT
Fixed Income	2000000	2,192,500.00	KBC BANK NV 8% SUB 25/01/2023 USD
Fixed Income	1400000	1,534,750.00	KBC BANK NV 8% SUB 25/01/2023 USD
Fixed Income	50000	55,932.00	KENT WASH SPL EVENTS CTR PUB FACS DIST REV 5.654% 12-01-2019 BEO TAXABLE
Fixed Income	454083	467,405.34	KENTUCKY ASSET / LIABILITY COMMN GEN FD REV 3.165% 04-01-2018 BEO TAXABLE

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	610000	676,780.97	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	825000	915,318.53	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	1100000	1,095,167.70	KILROY RLTY L P 4.25% DUE 08-15-2029
Fixed Income	80000	77,914.80	KINDER MORGAN 4.25% DUE 09-01-2024
Fixed Income	860000	796,089.96	KINDER MORGAN 5.5 DUE 03-01-2044
Fixed Income	1535000	1,418,777.48	KINDER MORGAN INC 5.55% DUE 06-01-2045
Fixed Income	30000	32,100.00	KINDRED ESCR CORP 8% DUE 01-15-2020
Fixed Income	75000	74,959.05	KLA-TENCOR CORP 4.65% DUE 11-01-2024
Fixed Income	500000	501,943.00	KOREA DEV BK NT 4.375% DUE 08-10-2015 REG
Fixed Income	1400000	1,405,440.40	KOREA DEV BK NT 4.375% DUE 08-10-2015 REG
Fixed Income	500000	553,545.00	KOREA FIN CORP 4.625% DUE 11-16-2021
Fixed Income	500000	493,065.00	KOREA HSG FIN CORP COVERED BD 144A 1.625% DUE 09-15-2018 BEO
Fixed Income	300000	297,828.00	KOREA HYDRO & 3.25% DUE 06-15-2025
Fixed Income	104000	116,083.86	KRAFT FOODS GROUP 5.375% DUE 02-10-2020
Fixed Income	366000	408,525.91	KRAFT FOODS GROUP 5.375% DUE 02-10-2020
Fixed Income	40000	39,744.16	KROGER CO 2.95% DUE 11-01-2021
Fixed Income	395000	416,409.79	KROGER CO 5.15% DUE 08-01-2043
Fixed Income	115000	142,623.92	KROGER CO 6.9% DUE 04-15-2038
Fixed Income	1500000	1,500,625.50	KROGER CO SR NT FLTG DUE 10-17-2016 REG
Fixed Income	400000	387,008.00	KUNLUN ENERGY CO 3.75% DUE 05-13-2025
Fixed Income	150000	145,808.10	L-3 COMMUNICATIONS 3.95% DUE 05-28-2024
Fixed Income	1385000	1,430,055.44	L-3 COMMUNICATIONS 3.95% DUE 11-15-2016
Fixed Income	50000	47,820.50	LAB CORP AMER 3.6% DUE 02-01-2025
Fixed Income	100000	97,331.00	LAM RESH CORP 3.8% DUE 03-15-2025
Fixed Income	1540000	173,250.00	LANDSBANKI IS HF 6.1 DUE 12-31-2040 IN DEFAULT
Fixed Income	3900000	4,285,125.00	LARSEN & TOUBRO LTD .675% 22/10/2019
Fixed Income	2068500	2,057,898.94	LAS VEGAS SANDS LLC TERM B LOAN DUE 12-19-2020 BEO
Fixed Income	1200000	1,141,974.00	LAZARD GROUP LLC 3.75% DUE 02-13-2025
Fixed Income	210000	199,845.45	LAZARD GROUP LLC 3.75% DUE 02-13-2025
Fixed Income	100000	168,786.60	LBG CAPITAL 2 PLC 15% GTD 21/12/2019 EUR
Fixed Income	390000	872,494.61	LBG CAPITAL 2 PLC 15% GTD 21/12/2019 GBP
Fixed Income	1000000	2,237,165.67	LBG CAPITAL 2 PLC 15% GTD 21/12/2019 GBP
Fixed Income	100000	223,716.57	LBG CAPITAL 2 PLC 15% GTD 21/12/2019 GBP
Fixed Income	-2400000	(37,497.84)	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 06/17/2018 SWU00CV23
Fixed Income	-4900000	(76,558.09)	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 06/17/2018 SWU00CV23
Fixed Income	2400000	-	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 06/17/2018 SWU00CV23
Fixed Income	4900000	-	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 06/17/2018 SWU00CV23
Fixed Income	-6800000	(41,579.96)	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00DAQ1
Fixed Income	6800000	-	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00DAQ1
Fixed Income	-2500000	-	LCH_IRS LCH_CSFBUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00DB23
Fixed Income	2500000	695.50	LCH_IRS LCH_CSFBUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00DB23
Fixed Income	-171700000	-	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00DAD0
Fixed Income	-53300000	-	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00DAD0
Fixed Income	-7100000	-	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00DAD0
Fixed Income	171700000	717,826.19	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00DAD0
Fixed Income	7100000	29,682.97	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00DAD0
Fixed Income	53300000	223,396.29	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00DAD0
Fixed Income	-28900000	(752,576.23)	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/17/2022 SWU00CUQ1
Fixed Income	-10600000	(276,031.42)	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/17/2022 SWU00CUQ1
Fixed Income	-11700000	(304,676.19)	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/17/2022 SWU00CUQ1
Fixed Income	-10800000	(281,239.56)	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/17/2022 SWU00CUQ1
Fixed Income	11700000	-	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/17/2022 SWU00CUQ1
Fixed Income	28900000	-	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/17/2022 SWU00CUQ1
Fixed Income	10600000	-	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/17/2022 SWU00CUQ1
Fixed Income	10800000	-	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/17/2022 SWU00CUQ1
Fixed Income	-5300000	-	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	-2600000	-	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	5300000	40,123.12	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	2600000	19,683.04	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	-32800000	-	LCH_IRS LCH_CSFBUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D868
Fixed Income	32800000	1,558,341.12	LCH_IRS LCH_CSFBUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D868
Fixed Income	-7300000	-	LCH_IRS LCH_CSFBUS USD P 3M LIBOR/R 1.75% 06/17/2018 SWU00CV23
Fixed Income	7300000	114,055.93	LCH_IRS LCH_CSFBUS USD P 3M LIBOR/R 1.75% 06/17/2018 SWU00CV23
Fixed Income	-54700000	-	LCH_IRS LCH_CSFBUS USD P 3M LIBOR/R 2.5% 06/17/2022 SWU00CUQ1
Fixed Income	-7300000	-	LCH_IRS LCH_CSFBUS USD P 3M LIBOR/R 2.5% 06/17/2022 SWU00CUQ1
Fixed Income	7300000	190,097.11	LCH_IRS LCH_CSFBUS USD P 3M LIBOR/R 2.5% 06/17/2022 SWU00CUQ1
Fixed Income	54700000	1,434,053.49	LCH_IRS LCH_CSFBUS USD P 3M LIBOR/R 2.5% 06/17/2022 SWU00CUQ1
Fixed Income	-600000	(28,506.24)	LCH_IRS LCH_GOLDUS USD P 3M LIBOR/R 2.75% 12/16/2045 SWU00D868
Fixed Income	600000	-	LCH_IRS LCH_GOLDUS USD P 3M LIBOR/R 2.75% 12/16/2045 SWU00D868
Fixed Income	-5100000	-	LCH_IRS LCH_UBSWUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	5100000	38,609.04	LCH_IRS LCH_UBSWUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	950292	991,681.97	LEEK FIN NO 18 PLC FLTG RT .5408% DUE 09-21-2038
Fixed Income	500000	533,470.50	LEGG MASON INC 5.625 DUE 01-15-2044 REG
Fixed Income	10600	2,229,494.21	LETRA TESOURO NACIONAL 0% T-BOND 01/01/19

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	500000	510,441.50	LEUCADIA NATL CORP 5.5 DUE 10-18-2023
Fixed Income	630000	658,267.47	LG&E & KU ENERGY LLC 3.75 DUE 11-15-2020
Fixed Income	1450000	2,308,226.00	LIBERTY INTERACTIVE LLC .75 03-30-2043
Fixed Income	750238	680,618.16	LILLY ELI & CO 3.7% DUE 03-01-2045
Fixed Income	675000	761,062.50	LIMITED BRANDS INC NT 7.6% DUE 07-15-2037/07-14-2037
Fixed Income	400000	650,498.89	LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000
Fixed Income	800000	1,300,997.78	LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000
Fixed Income	2000000	3,252,494.46	LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000
Fixed Income	400000	662,390.39	LLOYDS BANKING GP 7.875%-VAR COCOS SUB PERP
Fixed Income	650000	649,347.40	LLOYDS BK PLC 1.75% DUE 05-14-2018
Fixed Income	150000	147,275.25	LLOYDS BK PLC 3.5% DUE 05-14-2025
Fixed Income	65000	57,944.96	LOCKHEED MARTIN 3.8% DUE 03-01-2045
Fixed Income	1400000	1,443,269.80	LOEWS CORP 5.25% DUE 03-15-2016
Fixed Income	2450000	2,322,864.60	LONG BEACH MTG LN FLTG RT 1.0994% DUE 10-25-2034
Fixed Income	51022	49,023.72	LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG
Fixed Income	1007559	997,584.12	LONG BEACH MTG LN TR 2005-WL2 MTG PASSTHRU CTF CL M-1 08-25-2035 REG
Fixed Income	150000	189,326.70	LORILLARD TOB CO 8.125% DUE 05-01-2040
Fixed Income	50000	52,844.90	LOWES COS INC 5.4% DUE 10-15-2016
Fixed Income	1500000	1,502,697.00	MACQUARIE BK LTD SR FLT RT 144A DUE 10-27-2017 BEO
Fixed Income	415000	437,825.00	MAESTRO PERU S A 6.75 DUE 09-26-2019
Fixed Income	200000	196,969.60	MAGNA INTL INC 3.625% DUE 06-15-2024
Fixed Income	1300000	1,417,000.00	MAJAPAHIT HOLDING 7.25% GTD 28/06/17 USD'REGS
Fixed Income	3000000	3,270,000.00	MAJAPAHIT HOLDING 7.25% GTD 28/06/17 USD'REGS
Fixed Income	200000	214,750.00	MAJAPAHIT HOLDING 7.75% GTD 17/10/16 USD'REGS
Fixed Income	300000	322,125.00	MAJAPAHIT HOLDING 7.75% GTD 17/10/16 USD'REGS
Fixed Income	0	0.27	Malaysian ringgit - Cash
Fixed Income	0	-	Malaysian ringgit - Cash
Fixed Income	1135000	1,112,398.75	MARATHON OIL CORP 3.85% DUE 06-01-2025
Fixed Income	50000	54,909.55	MARATHON OIL CORP 5.9% DUE 03-15-2018
Fixed Income	670000	681,312.95	MARATHON PETE CORP 3.5% DUE 03-01-2016
Fixed Income	70000	68,600.00	MARKWEST ENERGY 4.5% DUE 07-15-2023
Fixed Income	2375000	2,321,562.50	MARKWEST ENERGY PART/FIN BNDS 4.875% DUE 06-01-2025 REG
Fixed Income	1100000	1,098,928.60	MARRIOTT INTL INC 3.125% DUE 10-15-2021
Fixed Income	125000	125,042.00	MASTER CR CARD TR II SER 2012-2 CL A 144A STEP UP DUE 04-21-2017
Fixed Income	125000	148,931.25	MAY DEPT STORES CO 6.7% DUE 09-15-2028
Fixed Income	640000	756,871.04	MCDONALDS CORP 6.3% DUE 10-15-2037
Fixed Income	975000	951,216.83	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045
Fixed Income	735000	727,020.84	MCDONALD'S CORPORATION TRANCHE # TR 00114 2.2% DUE 05-26-2020/05-26-2015
Fixed Income	2600000	2,571,699.00	MCKESSON CORP 1.4 DUE 03-15-2018
Fixed Income	1700000	1,699,864.00	MCKESSON CORP FLT RT BD DUE 09-10-2015 BEO
Fixed Income	670000	669,023.14	MCKESSON CORP NEW 1.292 DUE 03-10-2017
Fixed Income	1000000	1,004,124.00	MEDCO HLTH 2.75% DUE 09-15-2015
Fixed Income	1090000	1,287,562.50	MEDIDATA SOLUTIONS INC 1% SNR NTS 01/08/2018 USD 1% DUE 08-01-2018 BEO
Fixed Income	775000	773,928.95	MEDTRONIC INC .875% DUE 02-27-2017
Fixed Income	175000	175,646.28	MERCEDES-BENZ AUTO SER 2013-1 CL A-4 1.13 DUE 11-15-2019
Fixed Income	900000	804,031.20	MERCK & CO INC NEW 3.7% DUE 02-10-2045
Fixed Income	565000	752,289.59	MERRILL LYNCH & CO 7.75% DUE 05-14-2038
Fixed Income	500000	548,219.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	1600000	1,754,300.80	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	345000	342,412.50	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 11-03-2016
Fixed Income	700000	758,709.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTR#00597 VAR RT DUE 05-02-2017
Fixed Income	1102000	1,171,029.28	MERRILL LYNCH & CO INC MTN BTRANCHE # TR00611 VAR RT DUE 06-06-2017
Fixed Income	21000	20,800.50	MERRILL LYNCH & CO INC MTN NTS TRANCHE #TR 00449 VAR 11-17-2016
Fixed Income	1230000	1,310,503.50	MERRILL LYNCH & CO VAR RT 8.95% DUE 05-18-2017
Fixed Income	540819	496,455.98	MERRILL LYNCH MTG INVS INC 2004-CB6 MTG PASSTHRU CTF CL M-1 07-25-2035 REG
Fixed Income	200000	200,631.80	MET LIFE GLOBAL FLTG RT .66345% DUE 04-10-2017
Fixed Income	1500000	1,504,738.50	MET LIFE GLOBAL FLTG RT .66345% DUE 04-10-2017
Fixed Income	1120000	1,071,639.52	METLIFE INC 3% DUE 03-01-2025
Fixed Income	65000	80,201.16	METLIFE INC 6.375% DUE 06-15-2034
Fixed Income	1100000	1,090,375.00	METLIFE INC FLTG RT 5.25% DUE 12-29-2049
Fixed Income	515000	565,212.50	METLIFE INC FLTG RT 6.4% DUE 12-15-2036
Fixed Income	1450000	1,542,328.75	METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015
Fixed Income	210000	223,371.75	METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015
Fixed Income	630000	779,637.60	METROPOLI GOVT NASHVILLE & DVDSN CNTY TENN CONVENTION 6.731 07-01-2043 TAX
Fixed Income	150000	165,772.50	METROPOLITAN TRANSN AUTH N Y REV 5.119% 11-15-2019 BEO TAXABLE
Fixed Income	35000	44,084.95	METROPOLITAN TRANSN AUTH N Y REV 6.734% 11-15-2030 BEO TAXABLE
Fixed Income	95000	117,449.45	METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 8% 10-01-2047 BEO TAXABLE
Fixed Income	70000	77,573.30	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.25% 07-01-2039 BEO TAXABLE
Fixed Income	25000	28,322.75	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.538% 07-01-2039 BEO TAXABLE
Fixed Income	500000	592,175.00	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.947% 07-01-2040 BEO TAXABLE
Fixed Income	700	4,484.97	MEX BONOS DESARR 4.75% 14/06/18
Fixed Income	94000	602,267.02	MEX BONOS DESARR 4.75% 14/06/18
Fixed Income	35250	235,056.31	MEX BONOS DESARR FIX RT 6.5% 10/06/2021
Fixed Income	-100000	-	MEX SP JP MORGAN 20 MAR 2016 SWPC46612

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	100000	597.47	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	16524	603,730.10	MEXICAN CETES INDXLINKD 4.0% 08/11/2046
Fixed Income	19500	712,462.89	MEXICAN CETES INDXLINKD 4.0% 08/11/2046
Fixed Income	0	-	Mexican peso - Cash (externally held)
Fixed Income	97511	97,511.31	Mexican peso - Cash Collateral Due to/from CCP Broker
Fixed Income	55593	55,592.75	Mexican peso - Cash Collateral Due to/from CCP Broker
Fixed Income	486644	486,643.84	Mexican peso - Cash Collateral Due to/from CCP Broker
Fixed Income	132966	132,966.32	Mexican peso - Cash
Fixed Income	279820	279,819.58	Mexican peso - Cash
Fixed Income	7882	7,882.21	Mexican peso - Cash
Fixed Income	9030	9,030.25	Mexican peso - Cash
Fixed Income	49011	49,010.58	Mexican peso - Cash
Fixed Income	253283	253,283.21	Mexican peso - Cash
Fixed Income	0	-	Mexican peso - Cash
Fixed Income	16626	16,625.61	Mexican peso - Cash
Fixed Income	0	133,215.59	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	1,240,726.78	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	217,693.77	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	318,811.42	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	536,165.90	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	680,951.70	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	281,054.01	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	141,434.06	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	708,083.62	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	1,633,908.05	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	1,321,142.60	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	117,033.50	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	827,976.62	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	8,576,195.15	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	9,611,530.71	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	124,041.49	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	97,857.08	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	146,275.94	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	13,300,132.90	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	(1,128,025.50)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(124,168.91)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(2,256,171.78)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(121,747.97)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(1,233,394.46)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(522,648.50)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(433,412.56)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(11,594.54)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(116,629.58)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(404,616.08)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(115,509.07)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(60,781.00)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(314,777.17)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(214,398.63)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(123,675.04)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(133,737.18)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(326,449.38)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(754,952.06)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(695,511.53)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(425,659.16)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(469,028.36)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(482,732.92)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(183,239.32)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(794,105.47)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(201,646.35)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(152,169.84)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(62,731.75)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(832,898.80)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(597,200.95)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(119,066.58)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(120,976.74)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(3,071,510.37)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(257,957.88)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(291,659.96)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(2,744,416.83)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(1,558,322.99)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(5,087,172.14)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(324,342.70)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(13,379,200.02)	Mexican peso - Pending foreign exchange sales
Fixed Income	45000	1,529,893.60	MEXICAN UDIBONOS IL 2.5% 10/12/2020

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	19320	743,453.96	MEXICO(UNITED MEXICAN STATES) 4.5% UDI IDX 04/12/2025 MXV100
Fixed Income	39100	1,504,609.21	MEXICO(UNITED MEXICAN STATES) 4.5% UDI IDX 04/12/2025 MXV100
Fixed Income	30085	1,090,241.66	MEXICO(UTD MEX ST) 4% UDI 15/11/2040 MXV100
Fixed Income	18000	700,853.68	MEXICO(UTD MEX ST) 4.5% INDEX LINKED BDS22/11/35 MXN100
Fixed Income	477381	4,821,546.58	MFO METROPOLITAN WEST FDS FLOATING RATE INCOME FD CL I
Fixed Income	201943	1,930,572.30	MFO METROPOLITAN WEST FUNDS HIGH YIELD BD FD CL I
Fixed Income	2278095	22,530,360.14	MFO NEUBERGER BERMAN INCOME FDS NEW SHORT DURATION HIGH INCOME FD INSTL CL
Fixed Income	12895068	159,898,837.99	MFO PIMCO AST BACKED SEC PORTFOLIO FD #460
Fixed Income	2611942	24,944,048.68	MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL
Fixed Income	1320902	13,219,584.43	MFO PIMCO SHORT TERM FLOATING NAV PORT
Fixed Income	600000	480,000.00	MHP S A 8.25% DUE 04-02-2020
Fixed Income	75000	84,128.25	MIAMI-DADE CNTY FLA SPL OBLIG 6.743% 04-01-2040 BEO TAXABLE
Fixed Income	55000	61,506.50	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTAX REV 6.91% 07-01-2039 BEO TAXABLE
Fixed Income	1275000	1,275,734.40	MICROSOFT CORP 1.85% DUE 02-12-2020
Fixed Income	750000	676,230.75	MICROSOFT CORP 3.75% DUE 02-12-2045
Fixed Income	750000	722,730.00	MICROSOFT CORP FIXED 2.7% DUE 02-12-2025
Fixed Income	285000	304,171.67	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043
Fixed Income	800000	806,000.00	MINERVA LUXEMBOURG 7.75% DUE 01-31-2023
Fixed Income	3400000	4,109,750.00	MISUMI CORPORATION 0% CNV BDS 22/10/2018USD
Fixed Income	1900000	1,896,435.60	mitsubishi UFJ TR 1.6% DUE 10-16-2017
Fixed Income	100000	96,895.20	MOLEX ELECTR 3.9% DUE 04-15-2025
Fixed Income	1000000	1,001,613.00	MONDELEZ INTL INC NT 2.25 DUE 02-01-2019
Fixed Income	2200000	2,203,680.60	MORGAN STANLEY 4 DUE 07-24-2015
Fixed Income	115000	115,214.93	MORGAN STANLEY 4.1% DUE 05-22-2023
Fixed Income	1240000	1,158,652.28	MORGAN STANLEY 4.3% DUE 01-27-2045
Fixed Income	880000	862,294.40	MORGAN STANLEY 4.35 DUE 09-08-2026
Fixed Income	15000	15,824.19	MORGAN STANLEY 4.75% DUE 03-22-2017
Fixed Income	550000	585,039.40	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	2700000	2,872,011.60	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	1085000	1,135,842.02	MORGAN STANLEY 5% DUE 11-24-2025
Fixed Income	50000	52,342.95	MORGAN STANLEY 5% DUE 11-24-2025
Fixed Income	1695000	1,682,287.50	MORGAN STANLEY 5.45 DUE 12-29-2049
Fixed Income	100000	112,808.90	MORGAN STANLEY 5.5% DUE 07-28-2021
Fixed Income	855000	974,115.18	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	80000	91,145.28	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	120000	136,717.92	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	15000	18,416.89	MORGAN STANLEY 6.375% DUE 07-24-2042
Fixed Income	600000	532,175.40	MORGAN STANLEY ABS CAP I INC 2005-HE3 CL M-4 FLTG RT 07-25-2035 REG
Fixed Income	1400000	1,374,528.40	MORGAN STANLEY ABS CAP I INC 2005-WMC3 CL M-4 VAR RT 03-25-2035 REG
Fixed Income	2034000	1,855,675.15	MORGAN STANLEY ABS CAP I INC MTG SER 2006-2 CL A4 FLTG RATE 02-25-2036
Fixed Income	2300000	2,156,523.70	MORGAN STANLEY ABS CAP I INC SER 2005-HE2 CL M-1 FLTG RT 1-25-2035 REG
Fixed Income	840000	821,892.96	MORGAN STANLEY BAML TRUST SERIES 2015-C22 CLASS A3 3.046% 03-15-2015
Fixed Income	665000	682,794.07	MORGAN STANLEY BK 3.326% DUE 12-15-2047
Fixed Income	25000	25,240.40	MORGAN STANLEY BK AMER MERRILL LYNCH TR SER 2015-C23 CL B 4.13652% 07-15-50
Fixed Income	75000	75,047.85	MORGAN STANLEY BK FLTG RT 4% DUE 12-15-2047
Fixed Income	80000	83,351.12	MORGAN STANLEY BK FLTG RT 4.925602% DUE 10-15-2046
Fixed Income	800000	823,972.48	MORGAN STANLEY CAP I TR 2015-MS1 CL A-4 3.779 05-15-2048 REG
Fixed Income	240000	246,808.80	MORGAN STANLEY DEAN WITTER DISCOVER & COVAR RT DUE 03-05-2018
Fixed Income	1295000	1,298,435.64	MORGAN STANLEY FIXED 1.875% DUE 01-05-2018
Fixed Income	30000	29,878.53	MORGAN STANLEY FIXED 3.7% DUE 10-23-2024
Fixed Income	200000	197,500.00	MORGAN STANLEY FLTG RT .96007% DUE 07-15-2017
Fixed Income	150000	150,750.00	MORGAN STANLEY FLTG RT 1.96007% DUE 03-01-2016
Fixed Income	100000	103,125.00	MORGAN STANLEY FLTG RT 2.80048% DUE 11-29-2019
Fixed Income	900000	898,843.50	MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO
Fixed Income	2100000	2,101,722.00	MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015
Fixed Income	1415000	1,416,160.30	MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015
Fixed Income	900000	1,004,284.21	MORGAN STANLEY FR MTN 04/2016 EUR1000 'G'
Fixed Income	200000	223,245.13	MORGAN STANLEY FRN SNR MTN 01/17 EUR50000
Fixed Income	1200000	1,286,026.80	MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007
Fixed Income	1424089	1,418,420.16	MORGAN STANLEY MTG FLTG RT .4694% DUE 09-25-2035
Fixed Income	300000	303,927.30	MORGAN STANLEY MTN 5.375 DUE 10-15-2015
Fixed Income	200000	193,995.20	MOTOROLA SOLUTIONS 4% DUE 09-01-2024
Fixed Income	1250000	1,168,638.75	MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044
Fixed Income	140000	156,282.00	MOULTON-NIGUEL CALIF WTR DIST CTFS PARTN6.97% 09-01-2039 BEO TAXABLE
Fixed Income	414499	241,352.91	MSAC I INC SER 2007-HEMTG PASSTHRU CTF CL A-2B FLTG RATE 01-25-2037 REG
Fixed Income	3410000	3,147,972.19	NATIONSTAR HOME FLTG RT .4794% DUE 09-25-2036
Fixed Income	100000	91,146.91	NATL BK OF GREECE 3.875% SNR 07/10/2016 EUR
Fixed Income	650000	648,517.35	NATL CY BK CLEV OH MED T TRANCHE # SB00006 VAR DTD 12/12/06 DUE 12-15-16
Fixed Income	1500000	1,492,603.50	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	500000	497,534.50	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	900000	895,562.10	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	115000	111,446.84	NATL RETAIL PPTYS 3.3 DUE 04-15-2023
Fixed Income	2203480	2,186,264.64	NAVIENT STUDENT LN SER 2014-2 CL A FLTG 03-25-2043
Fixed Income	2113295	2,095,885.35	NAVIENT STUDENT LN SER 2014-3 CL A FLTG 03-25-2043

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Fixed Income	1000000	1,002,868.00	NBCUNIVERSAL ENTERPRISE INC GTD NT FLTG RATE 144A 3C7 DUE 04-15-2016 BEO
Fixed Income	600000	673,836.60	NBCUNIVERSAL MEDIA 5.15% DUE 04-30-2020
Fixed Income	75000	72,834.97	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023
Fixed Income	1130000	1,223,875.88	NBCUNIVERSAL MEDIA LLC SR NT 4.375 4-1-2021
Fixed Income	900000	1,011,852.00	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	210000	236,098.80	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	2407321	2,456,076.48	NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG
Fixed Income	658911	660,159.29	NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG
Fixed Income	1188153	1,196,747.93	NCUA GTD NTS TR 2010-R3 SR I-A NT .75075% DUE 12-08-2020 BEO
Fixed Income	1018440	1,025,523.91	NCUA GTD NTS TR 2010-R3 SR II-A NT .75075% DUE 12-08-2020 BEO
Fixed Income	1185000	1,167,616.05	NETAPP INC 3.375 DUE 06-15-2021
Fixed Income	40000	47,006.00	NEVADA SYS HIGHER ED UNIVS REV 7.9% 07-01-2040 BEO TAXABLE
Fixed Income	150000	156,358.80	NEW BRUNSWICK PROV CDA BD 2.75% DUE 06-15-2018 REG
Fixed Income	1344685	1,339,086.80	NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-1 FLTG RATE 07-25-2035 REG
Fixed Income	2400000	2,313,868.80	NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-2 VAR RATE 07-25-2035 REG
Fixed Income	290109	289,844.99	NEW CENTY HOME FLTG RT .557% DUE 09-25-2035
Fixed Income	0	0.01	New Israeli shekel - Cash
Fixed Income	185000	193,210.30	NEW JERSEY ST TRANSN TR FD AUTH 6.104% 12-15-2028 BEO TAXABLE
Fixed Income	10	10.37	New Taiwan dollar - Cash
Fixed Income	350000	396,620.00	NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE
Fixed Income	650000	776,581.00	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE
Fixed Income	160000	180,630.40	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 6.385% DUE 12-01-2029 REG TAXABLE
Fixed Income	100000	109,011.00	NEW YORK ST DORM AUTH REVS NON ST SUPPORTED DEBT 5% 05-01-2019 BEO
Fixed Income	100000	115,041.00	NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE
Fixed Income	5148	5,147.89	New Zealand dollar - Cash
Fixed Income	0	0.01	New Zealand dollar - Cash
Fixed Income	60266	60,265.68	New Zealand dollar - Cash
Fixed Income	612	611.83	New Zealand dollar - Cash
Fixed Income	0	(811,560.02)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	0	(4,497,884.68)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	1300000	901,424.74	NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2025NZD
Fixed Income	6460000	4,479,387.56	NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2025NZD
Fixed Income	1318426	1,286,131.04	NEWCASTLE MTG SECS TR 2006-1 ASSET BKD NT CL A-4 FLTG RT 03-25-2036
Fixed Income	720000	721,563.84	NEXTERA ENERGY CAP STEP CPN 1.586% DUE 06-01-2017
Fixed Income	2250000	2,538,000.00	NHK SPRING CO LTD 0% CNV BDS 20/09/2019 USD
Fixed Income	477140	477,986.19	NISSAN AUTO 1% DUE 07-16-2018
Fixed Income	25000	25,006.75	NISSAN MASTER OWNER TR RECEIVABLES 1.44% 01-15-2020
Fixed Income	335000	330,297.27	NOBLE ENERGY INC 3.9% DUE 11-15-2024
Fixed Income	45000	43,115.71	NOBLE ENERGY INC 5.05% DUE 11-15-2044
Fixed Income	500000	503,670.00	NOMURA HLDGS INC NT FLTG RATE VAR RT DUE09-13-2016
Fixed Income	900000	1,000,422.00	NORFOLK SOUTHN 7.7% DUE 05-15-2017
Fixed Income	600000	579,730.20	NORTHEAST UTILS 3.15% DUE 01-15-2025
Fixed Income	1040000	1,074,590.40	NORTHERN TR CORP 3.95% DUE 10-30-2025
Fixed Income	0	-	Norwegian krone - Cash
Fixed Income	1	0.50	Norwegian krone - Cash
Fixed Income	33	32.91	Norwegian krone - Cash
Fixed Income	579	579.20	Norwegian krone - Cash
Fixed Income	600000	681,929.20	NOVO BANCO SA 5% MTN 23/04/19 EUR1000
Fixed Income	75000	75,750.00	NUSTAR LOGISTICS L 4.8% DUE 09-01-2020
Fixed Income	45000	49,950.00	NUSTAR LOGISTICS L STEP CPN 8.15% DUE 04-15-2018
Fixed Income	2855000	3,270,759.38	NVIDIA CORP 1% CNV BDS 12-01-2018 USD1000
Fixed Income	2100000	2,447,812.50	NXP SEMICONDUCTORS 1% DUE 12-01-2019
Fixed Income	500000	625,570.00	NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI
Fixed Income	670000	785,662.10	NY N Y TAXABLE-BUILD AMER BDS-F-1 6.646 DUE 12-01-2031/12-01-2020 BEO
Fixed Income	83500000	12,560,306.63	NYKREDIT REALKREDI 2% CVD BDS 01/10/15 DKK0.01
Fixed Income	900000	1,027,335.60	NYU HOSPS CTR 5.75% DUE 07-01-2043
Fixed Income	400000	379,500.00	OCP S A 4.5% DUE 10-22-2025
Fixed Income	0	-	ODEBRECHT FIN LTD 4.375% DUE 04-25-2025
Fixed Income	400000	306,000.00	ODEBRECHT FIN LTD 7.125% DUE 06-26-2042
Fixed Income	183820	131,890.85	ODEBRECHT OFFSHORE 6.75% DUE 10-01-2022
Fixed Income	275730	197,836.28	ODEBRECHT OFFSHORE 6.75% DUE 10-01-2022
Fixed Income	1000000	989,700.00	OHA CR PARTNERS VAR RT 0% DUE 07-20-2024
Fixed Income	10000	11,437.20	OKLAHOMA CITY OKLA ARPT TRUST 6.86% 07-01-2043 BEO TAXABLE
Fixed Income	640000	629,689.60	OMEGA HEALTHCARE 4.5% DUE 01-15-2025
Fixed Income	50000	50,290.10	OMNICOM GROUP INC 3.625% DUE 05-01-2022
Fixed Income	1600000	1,980,000.00	ON SEMICONDUCTOR CORP SR SUB NT CONV SERB 2.625% DUE 12-15-2026/12-20-2016 REG
Fixed Income	1600000	1,825,806.40	ONCOR ELEC 5.75% DUE 09-30-2020
Fixed Income	100000	100,146.10	ONT PROV CDA BD 1.1 DUE 10-25-2017 REG
Fixed Income	140000	152,955.32	ONT PROV CDA BD 4 DUE 10-07-2019 BEO
Fixed Income	100000	104,884.60	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	100000	104,884.60	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	8000000	8,006,832.00	ONTARIO PROV CDA BD 2.45% DUE 06-29-2022REG
Fixed Income	100000	99,601.50	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	600000	597,609.00	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG

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Fixed Income	745000	690,839.99	ORACLE CORP 4.125% DUE 05-15-2045
Fixed Income	715000	705,092.25	ORACLE CORP 4.3% DUE 07-08-2034
Fixed Income	540000	625,401.00	OREGON ST 5.762% 06-01-2023 BEO TAXABLE
Fixed Income	40000	45,508.80	OSCEOLA CNTY FLA CAP IMPTS REV 6.946% 10-01-2039 BEO TAXABLE
Fixed Income	-360000	(360,000.00)	OTC DER CASH COLL PAY TO BARCLAYS
Fixed Income	-110000	(110,000.00)	OTC DER CASH COLL PAY TO DEUTSCHE
Fixed Income	-1000000	(1,000,000.00)	OTC DER CASH COLL PAY TO DEUTSCHE
Fixed Income	-530000	(530,000.00)	OTC DER CASH COLL PAY TO DEUTSCHE
Fixed Income	-2470000	(2,470,000.00)	OTC DER CASH COLL PAY TO DEUTSCHE
Fixed Income	-1100000	(1,100,000.00)	OTC DER CASH COLL PAY TO UBSSEC
Fixed Income	51000	51,000.00	OTC DER CASH COLL REC FROM DEUTSCHE BANK
Fixed Income	260000	260,000.00	OTC DER CASH COLL REC FROM DEUTSCHE
Fixed Income	331000	331,000.00	OTC DER CASH COLL RECEIVABLE FROM UBSSEC
Fixed Income	700000	700,000.00	OTC DER CASH COLL RECEIVABLE FROM UBSSEC
Fixed Income	-510000	(510,000.00)	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL
Fixed Income	-810000	(810,000.00)	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER
Fixed Income	-340000	(340,000.00)	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER
Fixed Income	-1000000	(1,000,000.00)	OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS
Fixed Income	-260000	(260,000.00)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS
Fixed Income	-200000	(200,000.00)	OTC DERIVATIVE CASH COLL PAY TO HSBC
Fixed Income	-20000	(20,000.00)	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY BANK,N.A.31/12/50
Fixed Income	-160000	(160,000.00)	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY BANK,N.A.31/12/50
Fixed Income	-210000	(210,000.00)	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY BANK,N.A.31/12/50
Fixed Income	460000	460,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER
Fixed Income	260000	260,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS
Fixed Income	10000	10,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK
Fixed Income	139000	139,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE BANK SECURITIES INC
Fixed Income	270000	270,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS
Fixed Income	3000	3,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY
Fixed Income	690000	690,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY
Fixed Income	290000	290,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH
Fixed Income	40000	40,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH
Fixed Income	305000	305,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS NEW YORK
Fixed Income	15000	15,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS NEW YORK
Fixed Income	50000	50,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS NEW YORK
Fixed Income	310000	310,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED
Fixed Income	270000	270,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED
Fixed Income	570000	570,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM TD SECURITIES
Fixed Income	562000	562,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS SECURITIES LLC
Fixed Income	-230000	(230,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE
Fixed Income	-140000	(140,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE
Fixed Income	-600000	(600,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE
Fixed Income	-260000	(260,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NATIONAL AUSTRALIA BANK LIMITED
Fixed Income	-800000	(800,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NATIONAL AUSTRALIA BANK LTD,MEL
Fixed Income	50000	52,171.00	PAC GAS & ELEC CO 3.5% DUE 10-01-2020
Fixed Income	40000	39,197.32	PACKAGING CORP 3.65% DUE 09-15-2024
Fixed Income	300000	299,481.00	PAMPA CALICHERA 7.75 DUE 02-14-2022
Fixed Income	892022	950,657.16	PANTHER CDO V BV FRN CDO SER V-A CLS A1 144A 15/10/2084 EUR
Fixed Income	265000	296,982.85	PASADENA CALIF AREA CMNTY COLLEGE DIST 6.654% 08-01-2034 BEO TAXABLE
Fixed Income	-717172	(717,172.00)	PAYABLE TO LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Fixed Income	225000	76,500.00	PEABODY ENERGY 6.25 DUE 11-15-2021
Fixed Income	800000	854,000.00	PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG
Fixed Income	1135000	1,152,803.61	PEPSICO INC SR NT 2.5% DUE 05-10-2016
Fixed Income	3400000	3,400,272.00	PEPSICO INC SR NT FLTG RATE DUE 07-30-2015 REG
Fixed Income	200000	165,500.00	PESQUERA EXALMAR SA 7.375% DUE 01-31-2020
Fixed Income	400000	560,163.01	PETROBRAS GLOB FIN 6.25% GTD SNR 14/12/26 GBP
Fixed Income	100000	92,416.00	PETROBRAS GLOBAL 3% DUE 01-15-2019
Fixed Income	100000	98,611.00	PETROBRAS GLOBAL 3.25% DUE 03-17-2017
Fixed Income	200000	197,222.00	PETROBRAS GLOBAL 3.25% DUE 03-17-2017
Fixed Income	300000	261,363.00	PETROBRAS GLOBAL 4.375% DUE 05-20-2023
Fixed Income	50000	38,645.00	PETROBRAS GLOBAL 5.625% DUE 05-20-2043
Fixed Income	100000	96,547.00	PETROBRAS GLOBAL 6.25% DUE 03-17-2024
Fixed Income	300000	289,641.00	PETROBRAS GLOBAL 6.25% DUE 03-17-2024
Fixed Income	500000	462,250.00	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 01-15-2019 REG
Fixed Income	200000	184,900.00	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 01-15-2019 REG
Fixed Income	1200000	1,109,400.00	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 01-15-2019 REG
Fixed Income	200000	197,038.00	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 05-20-2016 REG
Fixed Income	40000	39,407.60	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 05-20-2016 REG
Fixed Income	2900000	2,848,380.00	PETROBRAS GLOBAL FIN B V GTD NT FLTG RATE DUE 03-17-2017 REG
Fixed Income	100000	98,220.00	PETROBRAS GLOBAL FIN B V GTD NT FLTG RATE DUE 03-17-2017 REG
Fixed Income	300000	296,451.00	PETROBRAS GLOBAL FINANCE B.V 2 DUE 05-20-2016 BEO
Fixed Income	1200000	1,185,804.00	PETROBRAS GLOBAL FINANCE B.V 2 DUE 05-20-2016 BEO
Fixed Income	300000	310,276.52	PETROBRAS GLOBAL FINANCE B.V. 3.75% BDS 14/01/2021 EUR1000
Fixed Income	700000	574,252.00	PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	400000	379,400.00	PETROBRAS GLOBAL FLTG RT 3.16325% DUE 03-17-2020
Fixed Income	300000	301,281.00	PETROBRAS INTL FIN 3.875% DUE 01-27-2016
Fixed Income	900000	891,756.00	PETROBRAS INTL FIN 5.75% DUE 01-20-2020
Fixed Income	1300000	1,380,873.00	PETROBRAS INTL FIN 7.875% DUE 03-15-2019
Fixed Income	1300000	1,285,999.00	PETROBRAS INTL FIN GLOBAL NT 3.5 DUE 02-06-2017
Fixed Income	120000	151,454.16	PETRO-CDA 6.8% DUE 05-15-2038
Fixed Income	400000	410,000.00	PETROLEOS 4.875% DUE 01-18-2024
Fixed Income	670000	766,380.17	PFIZER INC NT 6.2 DUE 03-15-2019
Fixed Income	250000	344,823.75	PFIZER INC NT 7.2 DUE 03-15-2039
Fixed Income	60000	66,453.00	PHIL PA AUTH FOR INDL DEV PENSION RET SYS-SER A 6.35 DUE 04-15-28 BEO TAXABLE
Fixed Income	1100000	1,082,826.80	PHILIP MORRIS INTL NT 3.25% 11-10-2024
Fixed Income	0	-	Philippine peso - Cash
Fixed Income	1250000	1,193,916.25	PHILLIPS 66 4.875% DUE 11-15-2044
Fixed Income	150000	150,984.30	PLAINS ALL AMERN 3.65 DUE 06-01-2022
Fixed Income	505000	577,501.84	PLAINS ALL AMERN 6.65% DUE 01-15-2037
Fixed Income	35000	35,607.56	PNC FDG CORP 2.7% DUE 09-19-2016
Fixed Income	75000	76,225.35	PNC FDG CORP 5.25% DUE 11-15-2015
Fixed Income	40000	40,408.20	PNC FINL SVCS 3.9% DUE 04-29-2024
Fixed Income	1	1.11	Polish zloty - Cash
Fixed Income	0	-	Polish zloty - Recoverable taxes
Fixed Income	0	-	Polish zloty - Recoverable taxes
Fixed Income	300000	282,000.00	POLYUS GOLD INTL 5.625% DUE 04-29-2020
Fixed Income	100000	110,513.00	PORTSMOUTH VA 6.279% 01-15-2040 BEO TAXABLE
Fixed Income	145000	152,546.67	PPL CAP FDG INC 4.2% DUE 06-15-2022
Fixed Income	8680000	9,623,950.00	PRICELINE GRP INC .35% DUE 06-15-2020
Fixed Income	250000	285,917.50	PRIDE INTL INC DEL 6.875% DUE 08-15-2020
Fixed Income	145000	145,296.24	PRIN LIFE GLOBAL FLTG RT .642325% DUE 05-27-2016
Fixed Income	50000	49,740.00	PRIN LIFE INC FUNDINGS TRS SECD TRANCHE # TR 00006 5.651 DUE 04-01-2016
Fixed Income	87000	86,382.30	PRIN LIFE INC FUNDINGS TRS SECD TRANCHE # TR 00098 VAR RT DUE 02-01-2017
Fixed Income	250000	251,390.00	PRIVATE EXPT FDG 1.375 2-15-17
Fixed Income	925000	924,682.73	PROGRESS ENERGY 3.15% DUE 04-01-2022
Fixed Income	105000	107,742.91	PROLOGIS L P 4.25 DUE 08-15-2023
Fixed Income	296000	341,930.32	PROLOGIS L P 6.875% DUE 03-15-2020
Fixed Income	940000	1,113,105.70	PROTECTIVE LIFE 7.375% DUE 10-15-2019
Fixed Income	85000	118,788.27	PROTECTIVE LIFE 8.45% DUE 10-15-2039
Fixed Income	1000000	1,005,711.00	PROVID HLTH & SVCS FLTG RT 1.2337% DUE 10-01-2017
Fixed Income	50000	50,425.40	PRUDENTIAL FINANCIAL INC 2.3 BDS DUE 08-15-2018 USD1000
Fixed Income	50000	50,859.50	PRUDENTIAL FINL 1.82% DUE 05-10-2018
Fixed Income	75000	73,968.75	PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045
Fixed Income	1135000	1,122,051.92	PRUDENTIAL FINL INC 3.5 DUE 05-15-2024 REG
Fixed Income	80000	80,135.20	PRUDENTIAL FINL INC INTRNTS BK ENTR TRANCHE # TR 00252 11/17/05 11-10-15
Fixed Income	1155000	1,144,027.50	PRUDENTIAL FINL INC JR SUB NT FIXED/FLTGDUE 03-15-2044/03-15-2024 REG
Fixed Income	590000	711,669.21	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	75000	76,266.45	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00040 3 DUE 05-12-2016
Fixed Income	115000	119,559.75	PRUDENTIAL FINL INC RETAIL MEDIUM TERM TR 00013 VAR RT DUE 08-10-2018
Fixed Income	900000	1,047,308.40	PUB SVC CO N MEX 7.95% DUE 05-15-2018
Fixed Income	1000000	1,147,130.00	PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE
Fixed Income	100000	55,105.00	PUERTO RICO COMWLTH GOVT DEV BK 4.704% 05-01-2016 BEO TAXABLE
Fixed Income	100000	77,112.00	PUERTO RICO COMWLTH GOVT DEV BK 5% 12-01-2015 BEO
Fixed Income	130000	152,185.02	PUGET ENERGY INC NEW SR SECD NT 6.5 DUE 12-15-2020
Fixed Income	-2900000	(10,455.45)	PUT SWAPTION EUR GSILGB2X 3M .9% EUROPEAN 317541CZ1 16/09/2015
Fixed Income	2000000	303,753.00	PUT SWAPTION USD MSCSUS33 6M 2.6825%/3M LIBOR EUROPEAN 317U492H0 12-11-2017
Fixed Income	-1200000	(8,249.50)	PUT SWPTN GBP GSCMUS33 6M 2.4%/3MLIBOR European 317U366J9 20/08/2015
Fixed Income	-1300000	(2,836.21)	PUT SWPTN USD BOFAUS6S 6M 2.5%/3MLIBOR European 317U783H8 02-04-2016
Fixed Income	-5100000	(37,518.15)	PUT SWPTN USD BOFAUS6S 6M 2.6%/3MLIBOR European 317U317J9 08-13-2015
Fixed Income	8600000	39,332.96	PUT SWPTN USD BOFAUS6S 6M 4.21%/3MLIBOR European 317U100G6 04-25-2016
Fixed Income	9500000	9,942.70	PUT SWPTN USD CITIUS33 6M .95%/3MLIBOR European 317U536J4 12-15-2015
Fixed Income	-4200000	(3,698.94)	PUT SWPTN USD CITIUS33 6M 2.5%/3MLIBOR European 317U498D3 09-21-2015
Fixed Income	-4000000	(8,063.20)	PUT SWPTN USD CITIUS33 6M 2.6%/3MLIBOR European 317U491J7 07-13-2015
Fixed Income	-6100000	(4,491.43)	PUT SWPTN USD DEUTGB2L 6M 1.95%/3MLIBOR European 317U365J0 07-13-2015
Fixed Income	-1600000	(9,657.92)	PUT SWPTN USD DEUTGB2L 6M 2.85%/3MLIBOR European 317U546J2 09-30-2015
Fixed Income	-4200000	(25,352.04)	PUT SWPTN USD DEUTGB2L 6M 2.85%/3MLIBOR European 317U546J2 09-30-2015
Fixed Income	-6700000	(88,897.61)	PUT SWPTN USD DEUTGB2L 6M 3.46%/3MLIBOR European 317U403H8 11-27-2017
Fixed Income	-8400000	(104,299.44)	PUT SWPTN USD DEUTGB2L 6M 3.525%/3MLIBOR European 317U411H8 11-27-2017
Fixed Income	-11800000	(142,802.42)	PUT SWPTN USD DEUTGB2L 6M 3.55%/3MLIBOR European 317U441H2 11-27-2017
Fixed Income	8400000	394,998.24	PUT SWPTN USD DEUTGB2L 6M 3.75%/3MLIBOR European 317U503J3 10-27-2017
Fixed Income	6400000	310,480.64	PUT SWPTN USD DEUTGB2L 6M 3.75%/3MLIBOR European 317U516J8 11-27-2017
Fixed Income	-1600000	(15,955.68)	PUT SWPTN USD GSCMUS33 6M 2.4%/3MLIBOR European 317U139J5 07-15-2015
Fixed Income	-800000	(4,828.96)	PUT SWPTN USD GSCMUS33 6M 2.85%/3MLIBOR European 317U548J0 09-30-2015
Fixed Income	-900000	(5,432.58)	PUT SWPTN USD GSCMUS33 6M 2.85%/3MLIBOR European 317U548J0 09-30-2015
Fixed Income	8600000	9,000.76	PUT SWPTN USD MSCSUS33 6M .95%/3MLIBOR European 317U527J5 12-15-2015
Fixed Income	-4500000	(3,313.35)	PUT SWPTN USD MSCSUS33 6M 1.95%/3MLIBOR European 317U318J8 07-13-2015
Fixed Income	-6800000	(5,006.84)	PUT SWPTN USD MSCSUS33 6M 1.95%/3MLIBOR European 317U318J8 07-13-2015
Fixed Income	-9500000	(41,817.10)	PUT SWPTN USD MSCSUS33 6M 2.05%/3MLIBOR European 317U946H2 09-17-2015

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-6200000	(27,291.16)	PUT SWPTN USD MSCSUS33 6M 2.05%/3MLIBOR European 317U946H2 09-17-2015
Fixed Income	-9700000	(214,892.83)	PUT SWPTN USD MSCSUS33 6M 2.25%/3MLIBOR European 317U058J2 07-24-2015
Fixed Income	-75300000	(175,140.27)	PUT SWPTN USD MSCSUS33 6M 2.495%/3MLIBOR European 317U772H1 02-18-2016
Fixed Income	-24700000	(78,037.18)	PUT SWPTN USD MSCSUS33 6M 2.5%/3MLIBOR European 317U248J3 05-23-2016
Fixed Income	-24500000	(77,405.30)	PUT SWPTN USD MSCSUS33 6M 2.5%/3MLIBOR European 317U248J3 05-23-2016
Fixed Income	-21200000	(64,411.96)	PUT SWPTN USD MSCSUS33 6M 2.5%/3MLIBOR European 317U269J7 05-12-2016
Fixed Income	-8400000	(274,593.48)	PUT SWPTN USD MSCSUS33 6M 2.5%/3MLIBOR European 317U493H9 12-11-2017
Fixed Income	-75400000	(164,500.18)	PUT SWPTN USD MSCSUS33 6M 2.5%/3MLIBOR European 317U764H1 02-04-2016
Fixed Income	2600000	93,582.06	PUT SWPTN USD MSCSUS33 6M 2.58%/3MLIBOR European 317U245J6 05-23-2016
Fixed Income	2600000	93,582.06	PUT SWPTN USD MSCSUS33 6M 2.58%/3MLIBOR European 317U245J6 05-23-2016
Fixed Income	2200000	77,452.76	PUT SWPTN USD MSCSUS33 6M 2.58%/3MLIBOR European 317U265J1 05-12-2016
Fixed Income	-4100000	(1,922.49)	PUT SWPTN USD MSCSUS33 6M 2.6%/3MLIBOR European 317U958G9 09-14-2015
Fixed Income	-5300000	(13,891.30)	PUT SWPTN USD MSCSUS33 6M 2.75%/3MLIBOR European 317U553J2 08-03-2015
Fixed Income	2200000	75,909.68	PUT SWPTN USD MSCSUS33 6M 2.865%/3MLIBOR European 317U234J9 08-11-2015
Fixed Income	76700000	141,526.84	PUT SWPTN USD MSCSUS33 6M 2.9%/3MLIBOR European 317U500J6 02-04-2016
Fixed Income	75300000	149,252.13	PUT SWPTN USD MSCSUS33 6M 2.9%/3MLIBOR European 317U529J3 02-18-2016
Fixed Income	-7100000	(81,326.24)	PUT SWPTN USD MSCSUS33 6M 3.55%/3MLIBOR European 317U373H4 10-27-2017
Fixed Income	-7000000	(80,180.80)	PUT SWPTN USD MSCSUS33 6M 3.55%/3MLIBOR European 317U373H4 10-27-2017
Fixed Income	-10500000	(120,271.20)	PUT SWPTN USD MSCSUS33 6M 3.55%/3MLIBOR European 317U373H4 10-27-2017
Fixed Income	-10500000	(120,271.20)	PUT SWPTN USD MSCSUS33 6M 3.55%/3MLIBOR European 317U373H4 10-27-2017
Fixed Income	2300000	125,251.56	PUT SWPTN USD PNBUS33 6M 2.67%/3MLIBOR European 317U090J2 07-09-2015
Fixed Income	-6300000	(5,548.41)	PUT SWPTN USD RBOSGB2RTCM 2.5 / LIBOR EUROPEAN 317U484D9 09-21-2015
Fixed Income	300000	294,090.00	PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO
Fixed Income	25000	24,750.00	PVTPL 144A GANNETT CO INC SR NT 5.5% DUE 09-15-2024/09-08-2014 BEO
Fixed Income	1200000	1,210,742.40	PVTPL ACADEMIC LN FDG TR SER 2012-1A CL A-2 144A FLTG RT DUE 12-27-2044
Fixed Income	4000000	3,968,800.00	PVTPL ACAS CLO 2013-2 LTD/ACAS CLO 2013-2 LL SR SECD NT CL A-1A 10-25-2025
Fixed Income	500000	510,000.00	PVTPL AEROPUERTOS DOMIN SIGLO XXI S A GTD SR SECD NT 144A 9.25 DUE 11-13-19
Fixed Income	600000	571,500.00	PVTPL AES EL SALVADOR TR II SR NT 144A 6.75% DUE 03-28-2023/03-28-2013 BEO
Fixed Income	6300000	4,693,500.00	PVTPL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO
Fixed Income	1300000	968,500.00	PVTPL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO
Fixed Income	244048	241,680.34	PVTPL AIM AVIATION FIN LTD/AIM AVIATION FIN SER 2015 FXD RATE CL A-1 02-15-2040
Fixed Income	9149	9,789.58	PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	65000	63,862.50	PVTPL AIR CANADA 2015-1A PTT 144A 3.6% DUE 03-15-2027
Fixed Income	450000	433,902.15	PVTPL ALIBABA GROUP HLDG LTD SR NT 144A 3.6% DUE 11-28-2024/11-28-2014 BEO
Fixed Income	300000	313,500.00	PVTPL ALROSA FIN S A GTD NT 144A 7.75% DUE 11-03-2020 BEO
Fixed Income	1100000	1,056,000.00	PVTPL ALTICE FINCO S A 7.625% DUE 02-15-2025
Fixed Income	500000	480,000.00	PVTPL ALTICE FINCO S A 7.625% DUE 02-15-2025
Fixed Income	300000	303,000.00	PVTPL ALTICE FINCO S A USD SR NT 8.125 DUE 01-15-2024
Fixed Income	160000	156,619.84	PVTPL AMERICAN TOWER TR I 144A 3.07 DUE 03-15-2023 BEO
Fixed Income	890000	981,243.69	PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5.25% DUE 01-15-2022/12-15-2009 BEO
Fixed Income	575000	574,482.50	PVTPL AMMC CLO XIV LTD / AMMC CLO XIV CORP SR SECD NT CL A-1L FLTG 07-27-2026
Fixed Income	300000	265,716.00	PVTPL ANADOLU EFES BIRACILIK VE MALT SANAYI A S 3.375 11-01-2022
Fixed Income	1000000	974,258.00	PVTPL ANGLO AMERN CAP PLC SR NT 4.875% DUE 05-14-2025 BEO
Fixed Income	900000	864,000.00	PVTPL ARCOS DORADOS HLDGS INC SR NT 6.625 DUE 09-27-2023
Fixed Income	1000000	987,100.00	PVTPL ATLAS SR LN FD III LTD SER 2013-1A CL A FLTG RATE DUE 08-18-2025 BEO
Fixed Income	800000	814,153.60	PVTPL AVIATION CAP GROUP CORP SR NT 144A3.875% DUE 09-27-2016 BEO
Fixed Income	1800000	2,228,932.80	PVTPL B A T INTL FIN PLC NT 144A 9.5% DUE 11-15-2018 BEO
Fixed Income	50000	53,625.00	PVTPL B COMMUNICATIONS LTD SR SECD NT7.375 02-15-2021
Fixed Income	300000	321,750.00	PVTPL B COMMUNICATIONS LTD SR SECD NT7.375 02-15-2021
Fixed Income	1600000	1,599,200.00	PVTPL BABSON CLO LTD 2012-II/BABSON CLO 2012 SR SECD NT CL A-1R FLTG 05-15-2023
Fixed Income	75000	75,308.25	PVTPL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO
Fixed Income	450000	476,739.00	PVTPL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	2400000	2,542,608.00	PVTPL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	500000	529,710.00	PVTPL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	500000	539,250.00	PVTPL BANCO INTERNACIONAL DEL PERU S A APANAM SR NT 144A 5.75 DUE 10-07-2020
Fixed Income	1400000	1,400,000.00	PVTPL BANCO SANTANDER CHILE NEW SR NT FLTG 144A VAR RT DUE 01-19-2016 BEO
Fixed Income	400000	404,948.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	1200000	1,214,844.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	800000	809,896.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	300000	303,000.00	PVTPL BANGLALINK DIGITAL COMMUNICATIONS LTD SR NT 144A 8.625 DUE 05-06-2019 BEO
Fixed Income	450000	472,063.50	PVTPL BANTRAB SR TR SR NT 3C7 9 DUE 11-14-2020 BEO
Fixed Income	1200000	1,191,075.60	PVTPL BAXALTA INC SR NT 4% DUE 06-23-2025
Fixed Income	600000	660,750.00	PVTPL BBVA BANCOMER S A TEXAS 6.75 9-30-2022
Fixed Income	2200000	2,263,047.60	PVTPL BELLSOUTH CORP 144A 4.821% DUE 04-26-2016/04-26-2016 BEO
Fixed Income	1200000	1,234,389.60	PVTPL BELLSOUTH CORP 144A 4.821% DUE 04-26-2016/04-26-2016 BEO
Fixed Income	300000	317,664.00	PVTPL BHARTI AIRTEL INTERNATIO 5.35 05-20-2024
Fixed Income	120000	120,299.64	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO
Fixed Income	500000	583,645.50	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 6.25% DUE 08-15-2042 BEO
Fixed Income	100000	99,425.20	PVTPL BNSF RY CO 2015-1 PASS THRU TR PASSTHRU CTF 3.442% DUE 06-16-2028
Fixed Income	100000	90,750.00	PVTPL BOMBARDIER INC 7.5% DUE 03-15-2025
Fixed Income	500000	527,058.00	PVTPL BPCE SA SUB NTS BOOK ENTRY 5.7 DUE10-22-2023
Fixed Income	600000	618,000.00	PVTPL BRASKEM FIN LTD NT 144A 7% DUE 05-07-2020/05-07-2010 BEO
Fixed Income	300000	306,000.00	PVTPL CAR INC SR NT 144A 6.125% DUE 02-04-2020/02-04-2015 BEO
Fixed Income	2000000	1,976,800.00	PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO FLTG SER2013-3A CL A1A 07-15-2025 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	300000	281,250.00	PVTPL CBC AMMO LLC / CBC FINCO INC SR NT144A 7.25 11-15-21/11-14-13 BEO
Fixed Income	300000	319,407.00	PVTPL CEMENTOS PROGRESO TR GTD SR NT 7.125 11-06-2023
Fixed Income	500000	512,350.00	PVTPL CEMEX S A B DE C V GTD SR SECD NT 5.875% DUE 03-25-2019/03-25-2016 BEO
Fixed Income	300000	302,292.30	PVTPL CENCOSUD S A 5.15% DUE 02-12-2025
Fixed Income	300000	276,000.00	PVTPL CIELO S A / CIELO USA INC UNIT NT 144A 3.75% DUE 11-16-2022 BEO
Fixed Income	806841	752,647.66	PVTPL CIT ED LN TR 2007-1 CL A FLTG RATEDUE 03-25-2042
Fixed Income	41000	26,240.00	PVTPL CLIFFS NAT RES INC SECOND LIEN SR SECD NT 7.75% DUE 03-31-2020 BEO
Fixed Income	516918	530,947.76	PVTPL CMO BAML RE-REMIC TR 2011-07C1 COML MTG BKD CTF CL A-3A 5.383 11-15-16
Fixed Income	110000	114,631.77	PVTPL CMO BAML-DB 2012-OSI TR COML MTG PASSTHRU CTF CL B 4.83 04-13-2029
Fixed Income	669006	611,332.98	PVTPL CMO BAYVIEW COML ASSET TR 2007-1 CL A-1 144A VAR RT DUE 03-25-2037 BEO
Fixed Income	672999	602,987.09	PVTPL CMO BAYVIEW COML ASSET TR 2007-3 CL A1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	1050515	969,185.52	PVTPL CMO BAYVIEW COML AST TR SER 2004-3CL A-1 144A VAR RT DUE 01-25-2035BEO
Fixed Income	1468550	1,393,478.78	PVTPL CMO BCAP LLC 2012-RR2 SER 2012-RR2CL 8A3 FLT RT DUE 07-26-2036 BEO
Fixed Income	6446	6,475.05	PVTPL CMO CITIGROUP MTG LN TR 2009-6 144A VAR RT DUE 04-25-2037 BEO
Fixed Income	500000	519,926.50	PVTPL CMO CSMC SER 2009-RR3 CL A5A FLTG RT DUE 12-15-2043 BEO
Fixed Income	155000	154,019.00	PVTPL CMO HILTON USA TR 2013-HLT CL AFX 2.6621 DUE 11-05-2030 BEO
Fixed Income	891643	889,231.01	PVTPL CMO RBSSP RESECURITIZATION TR 2010-1 CL 2-A1 144A VAR 07-26-2045 BEO
Fixed Income	45000	45,000.00	PVTPL CMO RESOURCE CAP CORP LTD SER 2015-CRE3 CL A FLTG RT 03-15-2032
Fixed Income	160000	159,874.72	PVTPL CMO RREF 2015-LT7 LLC & ITS SUBSIDIARIES NT CL A 144A 3 12-25-2032
Fixed Income	450000	471,343.95	PVTPL CMO TIMBERSTAR TR I COM MTG PSTHRUCTF 2006-1 144A A-FX5.668 DUE10-25-36
Fixed Income	6130	5,887.56	PVTPL CMO WA MUT MTG SECS CORP VAR RT DUE 02-25-2033 BEO
Fixed Income	400000	396,500.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	3100000	3,072,875.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	900000	892,125.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	500000	518,750.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP 8.5 DUE 12-29-2049/03-30-2020 BEO
Fixed Income	25000	24,636.50	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 5.8 DUE 06-01-2045/05-22-2015 BEO
Fixed Income	400000	430,000.00	PVTPL COLUMBUS INTL INC SR NT 7.375 03-30-2021
Fixed Income	400000	421,000.00	PVTPL COMCEL TR SR NT 144A 6.875% DUE 02-06-2024/02-06-2014 BEO
Fixed Income	20000	19,925.00	PVTPL COMMSCOPE TECHNOLOGIES FIN LLC SR NT 144A 6% DUE 06-15-2025/06-11-2015 BEO
Fixed Income	600000	677,019.00	PVTPL CONTROLADORA MABE S A DE C V GTD SR NT 144A 7.875% DUE 10-28-2019 BEO
Fixed Income	200000	211,100.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	1600000	1,688,800.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	800000	844,400.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	900000	830,250.00	PVTPL COSAN LUXEMBOURG S A 144A 5 03-14-2023
Fixed Income	600000	606,780.00	PVTPL COUNTRY GARDEN HLDGS CO LTD SR NT 7.25 DUE 04-04-2021
Fixed Income	428486	394,843.50	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO
Fixed Income	120000	136,633.68	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040
Fixed Income	100000	108,535.30	PVTPL CROWN CASTLE TOWERS LLC/ C-2020 SRREV NT CL C 4.883 08-15-20
Fixed Income	200000	177,900.00	PVTPL CSN IS XI CORP SR UNSECD GTD NT 144A 6.875% DUE 09-21-2019 BEO
Fixed Income	150000	148,184.40	PVTPL DAIMLER FIN N AMER 2.25% DUE 03-02-2020
Fixed Income	100000	100,500.00	PVTPL DELEK & AVNER TAMAR BD LTD 5.082 DUE 12-30-2023 BEO
Fixed Income	600000	606,930.60	PVTPL DEUTSCHE TELEKOM INTL FIN B V NT 2.25 DUE 03-06-2017
Fixed Income	10000	9,787.50	PVTPL DIGITALGLOBE INC SR NT 5.25 DUE 2-01-2021
Fixed Income	800000	832,400.00	PVTPL DYNEGY INC NEW DEL SR NT TEMP 144A6.75% DUE 11-01-2019/04-10-2015 BEO
Fixed Income	1100000	1,113,711.50	PVTPL EFS VOLUNTEER NO 3 LLC STUDENT LN SER 2012-1 CL A-3 FLTG RT 04-25-2033
Fixed Income	400000	405,000.00	PVTPL ELEMENTIA S A DE C V SR NT 144A 5.5% DUE 01-15-2025/11-26-2014 BEO
Fixed Income	500000	504,020.50	PVTPL EMPRESA NACIONAL DE TELE COMUNICACIONES 144A 4.875 10-30-2024 BEO
Fixed Income	500000	525,000.00	PVTPL ENDO FIN LLC / ENDO FINCO INC SR NT 144A 7 DUE 12-15-2020/05-06-2014 BEO
Fixed Income	1105000	1,097,774.41	PVTPL ERAC USA FIN LLC NT 144A 2.35% DUE10-15-2019 BEO
Fixed Income	300000	271,350.00	PVTPL EVRAZ GROUP S A 6.5 DUE 04-22-2020
Fixed Income	500000	603,342.00	PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG
Fixed Income	1021000	1,089,917.50	PVTPL FIREEYE INC 1% DUE 06-01-2035 BEO
Fixed Income	1101000	1,173,941.25	PVTPL FIREEYE INC BNDS 1.625% DUE 06-01-2035 BEO
Fixed Income	1170000	1,169,532.00	PVTPL FLATIRON CLO 2014-1 LTD / FLATIRONCLO 2 VAR RT DUE 07-17-2026 BEO
Fixed Income	1157599	1,143,509.62	PVTPL FLATIRON CLO LTD SER 07-1A CL A-1A FLTG RT 10-15-2021
Fixed Income	1100000	1,091,420.00	PVTPL FLEXTRONICS INTL LTD SR NT 4.75% DUE 06-15-2025
Fixed Income	1200000	1,413,201.60	PVTPL FLORIDA GAS TRANSMISSION CO SR NT 144A 7.9% DUE 05-15-2019 BEO
Fixed Income	105000	108,834.39	PVTPL FMR LLC NT 144A 4.95% DUE 02-01-2033 BEO
Fixed Income	100000	100,069.90	PVTPL FORD CR AUTO OWNER TR 2013-D NT CLB 1.54% DUE 03-15-2019 REG
Fixed Income	80000	80,865.04	PVTPL FORD CR AUTO OWNER TR 2013-D NT CLC 1.72% DUE 07-15-2019 REG
Fixed Income	800000	798,640.00	PVTPL FORTRESS CR INVTS IV LTDSR 2015-4A CL A FLTG 07-17-2023 BEO
Fixed Income	675000	668,995.20	PVTPL GLENCORE FDG LLC GTD NT 4.625 DUE 04-29-2024 BEO
Fixed Income	1030000	0.01	PVTPL GLITNIR BANKI HF SUB NT FIXED/FLTG144A 6.693 15 JUN 2016 BEO IN DEFAULT
Fixed Income	680000	631,162.40	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO
Fixed Income	800000	834,000.00	PVTPL GRUPO KUO SAB DE CV SR NT 6.25% DUE 12-04-2022 BEO
Fixed Income	500000	503,750.00	PVTPL GRUPO PAPELERO SCRIBE S A DE C V SR NT 144A 8.875% DUE 04-07-2020 BEO
Fixed Income	300000	303,750.00	PVTPL GRUPO POSADAS S A 7.875% DUE 06-30-2022
Fixed Income	600000	585,300.00	PVTPL GTL TRADE FIN INC GTD BD 5.893 DUE04-29-2024
Fixed Income	100000	99,968.40	PVTPL HEINZ H J CO SR NT 144A 2% DUE 07-02-2018 BEO
Fixed Income	0	-	PVTPL HEINZ H J CO SR NT 144A 3.5% DUE 07-15-2022/07-02-2015 BEO
Fixed Income	660000	663,659.70	PVTPL HEINZ H J CO SR NT 144A 3.95% DUE 07-15-2025/07-02-2015 BEO
Fixed Income	1035000	1,060,689.74	PVTPL HEINZ(H.J.)CO BNDS 5.2% DUE 07-15-2045 BEO
Fixed Income	1091876	1,106,176.35	PVTPL HIGHER ED FDG I 2014-1 STUD LN ASSET BACK SR NT VAR RT DUE 05-25-2034
Fixed Income	50000	50,875.00	PVTPL HUNTINGTON INGALLS INDS INC SR NT 144A 5% DUE 12-15-2021/12-02-2014 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	200000	196,752.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	400000	393,504.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	800000	787,008.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	610000	612,089.25	PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 201 NT CL A-3 144A 1.42 11-15-2018
Fixed Income	1250000	1,249,500.00	PVTPL ING IM CLO 2014-1 LTD CL A-1 144A VAR RT DUE 04-18-2026 BEO
Fixed Income	200000	210,375.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	1000000	1,051,875.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	300000	315,562.50	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	575000	641,125.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO
Fixed Income	650000	683,554.30	PVTPL INTL TRANSM CO 1ST MTG BD SER E 144A 4.625 DUE 08-15-2043/08-14-2013 BEO
Fixed Income	1700000	1,691,500.00	PVTPL IPALCO ENTERPRISES INC SR SECD NT 144A 3.45% DUE 07-15-2020/06-25-2015 BEO
Fixed Income	500000	665,000.00	PVTPL IPIC GMTN LTD 6.875 DUE 11-01-2041
Fixed Income	800000	910,800.00	PVTPL ISRAEL ELEC CORP LTD 6.875 06-21-2023
Fixed Income	155000	169,709.50	PVTPL ITC HLDGS CORP SR NT 144A 5.5% DUE01-15-2020 BEO
Fixed Income	900000	931,500.00	PVTPL JAGUAR LD ROVER AUTOMOTIVE PLC 5.625 DUE 02-01-2023
Fixed Income	300000	291,090.00	PVTPL JB Y COMPANIA S A DE C V SR NT 144A 3.75% DUE 05-13-2025 BEO
Fixed Income	420000	440,479.20	PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO
Fixed Income	660068	681,564.01	PVTPL JGWPT XXX LLC SER 2013-3 144A CL A 4.08 DUE 07-15-2041
Fixed Income	260000	60,125.00	PVTPL KAUPTHING BK HF MED TRM SR BK NTS TR # SR 00001 5.75 10-4-11 BD IN DEFAULT
Fixed Income	200000	2.00	PVTPL KAUPTHING BK MEDIUM TERM SUB TRANCHE # 01 7.125 5-19-16 BD IN DEFAULT
Fixed Income	400000	352,000.00	PVTPL KAZAGRO NATL MGMT HLDG JSC NT 4.625 DUE 05-24-2023 BEO
Fixed Income	1000000	911,000.00	PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM TRANCHE 4.875 DUE 05-07-2025 BEO
Fixed Income	100000	96,519.40	PVTPL KEYSIGHT TECHNOLOGIES INC SR NT 4.55% DUE 10-30-2024
Fixed Income	1000000	958,753.00	PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO
Fixed Income	500000	487,250.00	PVTPL KLABIN FIN S A GTD NT 144A 5.25% DUE 07-16-2024 BEO
Fixed Income	300000	301,752.00	PVTPL KOREA ELEC PWR CORP GLOBAL MEDIUM SR TER 3 DUE 10-05-2015 BEO
Fixed Income	600000	603,504.00	PVTPL KOREA ELEC PWR CORP GLOBAL MEDIUM SR TER 3 DUE 10-05-2015 BEO
Fixed Income	1600000	1,599,200.00	PVTPL KVK CLO 2012-1 LTD/KVK CLO 2012-1 LLC SR SECD NT CL A 144A 3C7 07-15-2023
Fixed Income	50000	49,437.50	PVTPL LATAM AIRLS GROUP S A-LATAM PASS THRU CT 4.2% DUE 11-15-2027 BEO
Fixed Income	1410526	1,408,551.63	PVTPL LCM IX LTD PARTNERSHIP/LCM IX LLC SR NT CL A FLTG 144A VAR RT 07-14-2022
Fixed Income	1880702	1,878,068.83	PVTPL LCM IX LTD PARTNERSHIP/LCM IX LLC SR NT CL A FLTG 144A VAR RT 07-14-2022
Fixed Income	100000	120,956.00	PVTPL LIBERTY MUT 7.875 NT DUE 10-15-2026 REG
Fixed Income	135000	157,864.54	PVTPL LIBERTY MUT GROUP INC NT 144A 6.5%DUE 03-15-2035/03-22-2005 BEO
Fixed Income	8405000	8,431,265.63	PVTPL LINKEDIN CORP SR NT CONV 144A .5% DUE 11-01-2019 BEO
Fixed Income	1000000	998,600.00	PVTPL LM VII LTD SER 2012-7A CL A-1 FLTG RT 10-19-2024
Fixed Income	200000	178,000.00	PVTPL LUKOIL INTL FIN BV GTD NT 144A 4.563% DUE 04-24-2023 BEO
Fixed Income	300000	267,000.00	PVTPL LUKOIL INTL FIN BV GTD NT 144A 4.563% DUE 04-24-2023 BEO
Fixed Income	530000	530,000.00	PVTPL MAGNETITE XII LTD/MAGNETITE XII LLC SR SECD NT CL A FLTG 144A 04-15-2027
Fixed Income	200000	190,500.00	PVTPL MARFRIG HLDGS 6.875 DUE 06-24-2019
Fixed Income	300000	285,750.00	PVTPL MARFRIG HLDGS 6.875 DUE 06-24-2019
Fixed Income	225000	225,133.65	PVTPL MASTER CR CARD TR II SER 2013-3 CLA FLTG RT 01-22-2018
Fixed Income	2275000	2,267,235.43	PVTPL MEDTRONIC INC SR NT 144A 3.5% DUE 03-15-2025 BEO
Fixed Income	100000	99,658.70	PVTPL MEDTRONIC INC SR NT 144A 3.5% DUE 03-15-2025 BEO
Fixed Income	200000	182,976.00	PVTPL METALLOINVEST FIN LTD GTD NT 5.62504-17-2020
Fixed Income	300000	274,464.00	PVTPL METALLOINVEST FIN LTD GTD NT 5.62504-17-2020
Fixed Income	1500000	1,950,429.00	PVTPL METROPOLITAN LIFE INS CO SURPLUS NT 144A 7.8% DUE 11-01-2025 REG
Fixed Income	200000	207,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	2000000	2,070,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	1000000	1,028,500.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 6.75% DUE 09-19-2042 BEO
Fixed Income	800000	822,800.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 6.75% DUE 09-19-2042 BEO
Fixed Income	750000	771,049.50	PVTPL MIZUHO FINL GROUP CAYMAN 3 LTD BD 144A 4.6% DUE 03-27-2024 BEO
Fixed Income	100000	98,190.00	PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 BEO
Fixed Income	2130000	2,129,999.57	PVTPL NELNET STUD LN TR 2015-2 AB NT CL A-2 144A VAR RT DUE 9-25-42 BEO
Fixed Income	1170000	1,147,464.63	PVTPL NELNET STUDENT LN TR 2014-4 NT CL A-2 VAR RT 11-25-2043 BEO
Fixed Income	505000	503,959.70	PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO
Fixed Income	145000	144,275.00	PVTPL NORBORD INC SR SECD NT 144A 5.375%DUE 12-01-2020 BEO
Fixed Income	703350	692,729.41	PVTPL OCTAGON INVT PARTNERS XI LTD SER 2007-1ACL A1B FLTG 144A DUE 08-25-2021
Fixed Income	1000000	999,700.00	PVTPL OHA CR PARTNERS VII LTD SR SECD NTCL A FLTG 144A 3C7 DUE 10-15-2024
Fixed Income	1115030	1,114,138.37	PVTPL OHA INTREPID LEVERAGED LN FD SER 2011-1AR CL AR FLTG RT 04-20-2021 BEO
Fixed Income	400000	396,240.00	PVTPL OLEODUCTO CENT S A NT 144A 4% DUE 05-07-2021 BEO
Fixed Income	1720000	1,701,725.00	PVTPL ON SEMICONDUCTOR CORP SR NT CONV 144A 1% DUE 12-01-2020 BEO
Fixed Income	500000	410,000.00	PVTPL PACIFIC RUBIALES ENERGY 7.25 12-12-21
Fixed Income	1000000	1,104,927.00	PVTPL PEARSON DLR FIN TWO PLC GTD SR NT 144A 6.25% DUE 05-06-2018 BEO
Fixed Income	400000	398,976.00	PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO
Fixed Income	600000	604,194.60	PVTPL PENSKE TRUCK LEASING CO LP/PTL FINSR NT 144A 2.5% DUE 03-15-2016 BEO
Fixed Income	50000	52,835.80	PVTPL PENSKE TRUCK LEASING CO LP/PTL FINSR NT 4.875% DUE 07-11-2022 BEO
Fixed Income	275000	278,781.25	PVTPL PETROBRAS ENERGIA S A NT SER S 144A 5.875 DUE 05-15-2017/05-07-2007 BEO
Fixed Income	600000	608,250.00	PVTPL PETROBRAS ENERGIA S A NT SER S 144A 5.875 DUE 05-15-2017/05-07-2007 BEO
Fixed Income	121124	121,069.98	PVTPL PHEAA STUD LN TR SER 2014-3A CL A FLTG 08-25-2040
Fixed Income	2000000	1,989,534.00	PVTPL PRICOA GLOBAL FDG I 1.6 DUE 05-29-2018
Fixed Income	343620	370,250.55	PVTPL RAS LAFFAN LIQUEFIED NAT GAS CO LTD II BD SER A 144A 3C7 5.298 9-30-20
Fixed Income	1100000	1,080,750.00	PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 BEO
Fixed Income	500000	523,750.00	PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 6.875 DUE 04-15-2040/03-22-2010 BEO
Fixed Income	55000	58,643.75	PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 6.85% DUE 07-15-2018/06-27-2008 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1000000	1,052,510.00	PVTPL SABINE PASS LNG L P SR SECD NT DTD09/2008 144A 7.5% DUE 11-30-2016 BEO
Fixed Income	1300000	1,320,330.70	PVTPL SABMILLER HLDGS INC GTD NT 144A 2.45% DUE 01-15-2017 BEO
Fixed Income	200000	191,000.00	PVTPL SAMARCO MINERACAO S A NT 144A 5.375% DUE 09-26-2024 BEO
Fixed Income	300000	286,500.00	PVTPL SAMARCO MINERACAO S A NT 144A 5.375% DUE 09-26-2024 BEO
Fixed Income	750000	742,500.00	PVTPL SAMARCO MINERACAO S A NT 5.75% DUE10-24-2023 BEO
Fixed Income	100000	98,462.10	PVTPL SEAGATE HDD CAYMAN GTD SR NT 144A 5.75% DUE 12-01-2034/12-02-2014 BEO
Fixed Income	960000	933,183.36	PVTPL SEAGATE HDD CAYMAN SR NT 4.875% DUE 06-01-2027
Fixed Income	250000	250,380.00	PVTPL SEMICONDUCTOR MFG INTL CORP BD 144A 4.125% DUE 10-07-2019 BEO
Fixed Income	300000	253,125.00	PVTPL SEVEN ENERGY LTD 10.25% DUE 10-11-2021 BEO
Fixed Income	19782	20,077.14	PVTPL SIERRA TIMESHARE 2012-1 RECEIVABLES CL A 2.84 DUE 05-20-2019
Fixed Income	2000000	2,163,100.00	PVTPL SIGMA ALIMENTOS S A DE C V SR NT 144A 5.625% DUE 04-14-2018 BEO
Fixed Income	450000	430,591.50	PVTPL SINOPEC CAP 2013 LTD GTD SR NT 144A 3.125% DUE 04-24-2023 BEO
Fixed Income	1573940	1,573,930.66	PVTPL SLM STUD LN TR 2003-12 LN-BKDSECS CL A-5 VAR RT 09-15-22
Fixed Income	200000	200,271.20	PVTPL SOCIETE GENERALE 5 DUE 01-22-2024
Fixed Income	200000	210,500.00	PVTPL SOMPO JAPAN INS INC 5.325 DUE 03-28-2073 BEO
Fixed Income	74551	75,012.69	PVTPL SPRINGCASTLE SPV 2.7 DUE 05-25-2023 BEO
Fixed Income	1000000	1,005,000.00	PVTPL SR NT 144A 4.5% DUE 05-15-2021 BEO
Fixed Income	300000	258,000.00	PVTPL SR NT 144A 8.9% DUE 02-04-2021/02-04-2011 BEO
Fixed Income	1000000	1,047,079.00	PVTPL STANDARD CHARTERED PLC SUB NT 5.2% DUE 01-26-2024 BEO
Fixed Income	400000	418,244.00	PVTPL STATE BK INDIA LONDON BRH NT 4.875 DUE 04-17-2024
Fixed Income	600000	611,689.20	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	1200000	1,223,378.40	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	1100000	1,121,430.20	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	1060956	1,050,027.92	PVTPL STONE TOWER CLO VI LTD NT SER 2007-6A CL A-2A FLTG 144A 04/17/2021
Fixed Income	1135000	1,139,892.99	PVTPL SUNTORY HLDGS LTD SR NT 144A 2.55%DUE 09-29-2019 BEO
Fixed Income	1150000	1,145,170.00	PVTPL SYMPHONY CLO XI LTD 2013-11A NT CLA FLTG RATE 144A 01-17-2025
Fixed Income	200000	199,250.00	PVTPL TELECOM ITALIA S P A NEW SR NT 144A 5.303% DUE 05-30-2024 BEO
Fixed Income	300000	294,090.00	PVTPL TELEFONICA CHILE S A SR NT 3.875 DUE 10-12-2022 BEO
Fixed Income	200000	194,014.00	PVTPL TENCENT HLDGS LTD 3.8% 02-11-2025
Fixed Income	450000	436,531.50	PVTPL TENCENT HLDGS LTD 3.8% 02-11-2025
Fixed Income	200000	203,500.00	PVTPL TNK-BP FIN S A GTD NT SER 8 144A 7.25% DUE 02-02-2020 BEO
Fixed Income	400000	407,000.00	PVTPL TNK-BP FIN S A GTD NT SER 8 144A 7.25% DUE 02-02-2020 BEO
Fixed Income	300000	102,000.00	PVTPL TONON BIOENERGIA S A SR NT 144A 9.25% DUE 01-24-2020/01-24-2013 BEO
Fixed Income	4400000	4,365,680.00	PVTPL TRALEE CLO III LTD/TRALEE CLO III LLC SR SECD NT CL A-2 FLTG 07-20-2026
Fixed Income	300000	288,120.00	PVTPL TRANSNET SOC LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 3 4
Fixed Income	100000	98,734.60	PVTPL TRICON AMERN HOMES TR 2015-SFR1 RENTAL CL C FLTG RT DUE 05-17-2032
Fixed Income	1250000	1,205,887.50	PVTPL TRINITY INDS INC SR NT 4.55% DUE 10-01-2024
Fixed Income	300000	265,500.00	PVTPL TULLOW OIL PLC GTD SR NT 6.25% DUE04-15-2022/04-08-2014 BEO
Fixed Income	200000	195,750.00	PVTPL TUPY OVERSEAS S A GTD SR NT 144A 6.625% DUE 07-17-2024/07-17-2019 BEO
Fixed Income	400000	398,892.00	PVTPL TURK TELEKOMUNIKASYON A S NT 144A 4.875% DUE 06-19-2024 BEO
Fixed Income	300000	268,500.00	PVTPL URANIUM ONE INVTS INC SR SECD NT 6.25 DUE 12-13-2018 BEO
Fixed Income	950000	826,456.30	PVTPL VERIZON COMMUNICATIONS INC 144A 4.672% 03-15-2055
Fixed Income	2346000	2,116,253.87	PVTPL VERIZON COMMUNICATIONS INC 4.272% DUE 01-15-2036
Fixed Income	800000	721,655.20	PVTPL VERIZON COMMUNICATIONS INC 4.272% DUE 01-15-2036
Fixed Income	50000	49,625.00	PVTPL VIKING CRUISES LTD SR NT 6.25% DUE 05-15-2025 BEO
Fixed Income	200000	195,500.00	PVTPL VIMPELCOM HLDGS 7.5043 DUE 03-01-2022 BEO
Fixed Income	300000	293,250.00	PVTPL VIMPELCOM HLDGS 7.5043 DUE 03-01-2022 BEO
Fixed Income	300000	309,000.00	PVTPL VINGROUP JT STK CO 11.625 DUE 05-07-2018 BEO
Fixed Income	50000	50,187.50	PVTPL VIRGIN MEDIA SECD FIN PLC SR SECD NT 5.5 DUE 01-15-2025
Fixed Income	1200000	1,199,280.00	PVTPL VOYA CLO 2014-2 LTD / VOYA CLO 2014-2 LL CL A1 FLTRT 144A 7-17-2026 BEO
Fixed Income	300000	306,555.00	PVTPL VTR FIN B V SR SECD NT 6.875 DUE 01-15-2024
Fixed Income	680000	681,001.64	PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO
Fixed Income	105488	105,698.99	PVTPL WESTGATE RESORTS 2013-1 LLC 2.25 DUE 08-20-2025 BEO
Fixed Income	98270	98,626.08	PVTPL WESTGATE RESORTS SER 2012-2A CL A 3 DUE 01-20-2025 BEO
Fixed Income	1925000	2,065,003.32	PVTPL WFRBS COML MTG TR 2011-C4 CL A3 4.394% DUE 06-15-2044 BEO
Fixed Income	600000	602,364.60	PVTPL WOOLWORTHS LTD NT 144A 2.55% DUE 09-22-2015 BEO
Fixed Income	720000	730,228.32	PVTPL WRIGLEY WM JR CO NT 144A 2.4% DUE 10-21-2018/10-21-2013 BEO
Fixed Income	1100000	1,047,750.00	PVTPL WYNN LAS VEGAS LLC/WYNN LAS VEGAS CAP SR NT 144A 5.5 DUE 03-01-2025
Fixed Income	300000	283,875.00	PVTPL ZHAIKMUNAI L P GTD SR NT 144A 7.125% DUE 11-13-2019/11-13-2012 BEO
Fixed Income	1000000	967,415.00	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO
Fixed Income	30000	29,022.45	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO
Fixed Income	164000	126,280.00	PVTPL1 ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD 6.35% DUE 06-30-2022 BEO
Fixed Income	113025	100,874.81	QGOG 5.25% DUE 07-30-2018
Fixed Income	30000	29,906.85	QUALCOMM INC 1.4% DUE 05-18-2018
Fixed Income	170000	165,661.94	QUALCOMM INC 3.45% DUE 05-20-2025
Fixed Income	800000	767,682.40	QUALCOMM INC 4.8% DUE 05-20-2045
Fixed Income	100000	95,960.30	QUALCOMM INC 4.8% DUE 05-20-2045
Fixed Income	420000	417,848.76	QUALCOMM INC FIXED 2.25% DUE 05-20-2020
Fixed Income	980000	974,980.44	QUALCOMM INC FIXED 2.25% DUE 05-20-2020
Fixed Income	100000	96,800.20	QUALCOMM INC FIXED 4.65% DUE 05-20-2035
Fixed Income	600000	614,009.40	QUEBEC PROV CDA GLOBAL NOTES 2.75% DUE 08-25-2021 BEO
Fixed Income	300000	321,553.80	QUEBEC PROV CDA GLOBAL NT 3.5% DUE 07-29-2020 REG
Fixed Income	600000	643,107.60	QUEBEC PROV CDA GLOBAL NT 3.5% DUE 07-29-2020 REG
Fixed Income	470000	466,318.49	QUEST DIAGNOSTICS 2.5% DUE 03-30-2020

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Fixed Income	100000	94,897.90	QUEST DIAGNOSTICS 3.5% DUE 03-30-2025
Fixed Income	500000	472,574.00	QVC INC 5.95% DUE 03-15-2043
Fixed Income	1575000	1,738,406.25	QWEST CORP 6.75% DUE 12-01-2021
Fixed Income	1400000	1,516,062.80	RABOBANK NEDERLAND 8.4 DUE 29-11-2049
Fixed Income	700000	733,231.80	RABOBANK NEDERLAND VAR RT DUE 31/12/2049
Fixed Income	40000	40,800.00	RADIAN GROUP INC 5.5% DUE 06-01-2019
Fixed Income	75000	87,150.75	RAILSPLITTER TOB SETTLEMENT AUTH ILL TOBSETTLEMENT REV 5.375% 06-01-2021 BEO
Fixed Income	455000	457,943.40	REALTY INCOME CORP 4.125% 10-15-2026
Fixed Income	1648000	1,702,149.98	RECKSON OPER PARTNERSHIP L P 6 DUE 03-31-2016 BEO
Fixed Income	586543	560,114.63	RENAISSANCE HOME FLTG RT .7194% DUE 03-25-2034
Fixed Income	200000	196,250.00	REPUBLIC OF INDONESIA 4.125% 144A DUE 01-15-2025 REG
Fixed Income	1170000	1,148,062.50	REPUBLIC OF INDONESIA 4.125% 144A DUE 01-15-2025 REG
Fixed Income	105000	107,108.40	REPUBLIC OF PORTUGAL 5.125 10-15-2024 REG
Fixed Income	455000	500,652.43	REPUBLIC SVCS INC 5% DUE 03-01-2020
Fixed Income	535864	572,316.80	RESDNLT AST MTG 5.871556% DUE 11-25-2033
Fixed Income	531630	574,053.13	RESDNLT AST MTG 5.98% DUE 12-25-2033
Fixed Income	51418	52,817.61	RESDNLT AST MTG 6.5% DUE 11-25-2031
Fixed Income	910000	817,751.48	RESIDENTIAL ASSET MTG PRODS INC 2005-RS2MTG PASSTHRU CTF M-3 02-25-2035 REG
Fixed Income	2190000	1,334,942.97	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030
Fixed Income	1410000	1,279,126.62	REYNOLDS AMERN INC 4.75% DUE 11-01-2042
Fixed Income	250000	288,654.75	REYNOLDS AMERN INC 7.75% DUE 06-01-2018
Fixed Income	100000	100,747.60	REYNOLDS AMERN INC FIXED 2.3% DUE 06-12-2018
Fixed Income	1200000	1,222,585.20	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025
Fixed Income	870000	886,374.27	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025
Fixed Income	200000	203,764.20	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025
Fixed Income	1200000	1,258,674.00	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045
Fixed Income	100000	104,889.50	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045
Fixed Income	400000	388,000.00	RIO OIL FIN TR 6.75% DUE 01-06-2027
Fixed Income	1000000	1,002,539.00	RIO TINTO FIN USA PLC NT FLTG RATE DUE 06-17-2016 REG
Fixed Income	155000	161,393.75	ROCKWOOD SPECIALTIES GROUP INC 4.625 DUE 10-15-2020
Fixed Income	1700000	1,553,375.00	ROVI CORP .5% DUE 03-01-2020
Fixed Income	500000	407,507.00	ROWAN COS INC 5.4% DUE 12-01-2042
Fixed Income	875000	870,551.50	ROYAL BK SCOTLAND 1.875% DUE 03-31-2017
Fixed Income	4000000	4,011,184.00	ROYAL BK SCOTLAND 2.55% DUE 09-18-2015
Fixed Income	1600000	1,604,473.60	ROYAL BK SCOTLAND 2.55% DUE 09-18-2015
Fixed Income	900000	902,516.40	ROYAL BK SCOTLAND 2.55% DUE 09-18-2015
Fixed Income	-2300000	(36,647.74)	RPI 01-17-2016 SWU0RW560
Fixed Income	-2300000	(36,647.74)	RPI 01-17-2016 SWU0RW560
Fixed Income	-2600000	(41,427.88)	RPI 01-17-2016 SWU0RW560
Fixed Income	-6700000	(240,220.46)	RPI 01-17-2019 SWU0J7879
Fixed Income	-2400000	(51,092.40)	RPI 01-20-2017 SWU0RW677
Fixed Income	-900000	(43,519.50)	RPI 02-12-2017 SWU023R26
Fixed Income	-400000	(211.12)	RPI 03-04-2019 SWU0BN328
Fixed Income	-900000	(20,018.16)	RPI 04-15-2016 SWU023X03
Fixed Income	-300000	(5,607.93)	RPI 04-15-2016 SWU023X03
Fixed Income	-3200000	(71,175.68)	RPI 04-15-2016 SWU023X03
Fixed Income	-2200000	(79,440.68)	RPI 04-15-2018 SWU023D96
Fixed Income	-800000	(41,994.56)	RPI 07-15-2017 SWU023GF9
Fixed Income	-1100000	(57,742.52)	RPI 07-15-2017 SWU023GF9
Fixed Income	-500000	(26,246.60)	RPI 07-15-2017 SWU023GF9
Fixed Income	-500000	(26,246.60)	RPI 07-15-2017 SWU023GK8
Fixed Income	-1200000	(62,991.84)	RPI 07-15-2017 SWU023GK8
Fixed Income	-2300000	(120,734.36)	RPI 07-15-2017 SWU023GK8
Fixed Income	-200000	(10,498.64)	RPI 07-15-2017 SWU023GK8
Fixed Income	-400000	(20,997.28)	RPI 07-15-2017 SWU023GK8
Fixed Income	-500000	(26,246.60)	RPI 07-15-2017 SWU023GK8
Fixed Income	-400000	(20,997.28)	RPI 07-15-2017 SWU023GK8
Fixed Income	-600000	(31,495.92)	RPI 07-15-2017 SWU023GK8
Fixed Income	-400000	(20,997.28)	RPI 07-15-2017 SWU023GK8
Fixed Income	-400000	(20,997.28)	RPI 07-15-2017 SWU023GK8
Fixed Income	-400000	(33,817.08)	RPI 07-15-2022 SWU036VD9
Fixed Income	-400000	(33,817.08)	RPI 07-15-2022 SWU036VD9
Fixed Income	-300000	(11,889.21)	RPI 10-01-2018 SWU09K293
Fixed Income	-1300000	(34,008.91)	RPI 10-23-2016 SWU0D7792
Fixed Income	-2200000	(57,165.90)	RPI 10-31-2016 SWU09K491
Fixed Income	-87500	-	RPI 11/12/2044 SWU09OBL8
Fixed Income	-87500	-	RPI 11/12/2044 SWU09OBL8
Fixed Income	-200000	-	RPI 11/12/2044 SWU09OBO2
Fixed Income	-90000	-	RPI 11/12/2044 SWU09OBO2
Fixed Income	-1400000	(54,569.20)	RPI 11-01-2018 SWU0F7782
Fixed Income	-3600000	(85,197.24)	RPI 11-05-2016 SWU035HZ8
Fixed Income	-600000	(13,460.64)	RPI 11-29-2016 SWU09K673
Fixed Income	-800000	(17,947.52)	RPI 11-29-2016 SWU09K673
Fixed Income	-2800000	(62,816.32)	RPI 11-29-2016 SWU09K673

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-600000	(13,460.64)	RPI 11-29-2016 SWU09K822
Fixed Income	-700000	(15,704.08)	RPI 11-29-2016 SWU09K822
Fixed Income	-500000	(11,217.20)	RPI 11-29-2016 SWU09K822
Fixed Income	-20000	(2,163.45)	RPI 12/01/2045 SWU09RT65
Fixed Income	-20000	(2,163.45)	RPI 12/01/2045 SWU09RT65
Fixed Income	-3300000	(53,701.23)	RPI 12-19-2015 SWU029JF3
Fixed Income	-3200000	-	RPI 12-22-2015 SWU0RWKV8
Fixed Income	-1800000	(48,960.00)	RPI 12-31-2017 SWU0J7770
Fixed Income	-1650000	(61,373.55)	RPI 14/01/2030 SWU09RT08
Fixed Income	-1650000	(61,373.55)	RPI 14/01/2030 SWU09RT08
Fixed Income	-480000	(17,854.12)	RPI 14/01/2030 SWU09RT08
Fixed Income	-1410000	(70,192.52)	RPI 14/01/2030 SWU09RT08
Fixed Income	-500000	(19,525.46)	RPI 15/04/2030 SWU015W42
Fixed Income	-300000	(12,094.00)	RPI 15/04/2035 SWU019E28
Fixed Income	-900000	(8,974.39)	RPI 15/05/2030 SWU018X03
Fixed Income	-600000	(438,331.76)	RPI 15/05/2030 SWU028W29
Fixed Income	-1700000	(2,949.77)	RPI 15/05/2030 SWU028X93
Fixed Income	-500000	-	RPI 15/06/2030 SWU025F16
Fixed Income	-500000	-	RPI 15/06/2030 SWU025G15
Fixed Income	-200000	-	RPI 15/06/2030 SWU035H13
Fixed Income	-70000	-	RPI 15/06/2030 SWU095X76
Fixed Income	-100000	-	RPI 15/10/2044 SWU019LM6
Fixed Income	-100000	-	RPI 15/10/2044 SWU019LM6
Fixed Income	-600000	-	RPI 15/10/2044 SWU09OA21
Fixed Income	-200000	-	RPI 15/10/2044 SWU09OA39
Fixed Income	-200000	-	RPI 15/10/2044 SWU09OA39
Fixed Income	-100000	-	RPI 15/10/2044 SWU09OA47
Fixed Income	-100000	-	RPI 15/11/2044 SWU09OA88
Fixed Income	-100000	-	RPI 15/11/2044 SWU09OA88
Fixed Income	-60000	-	RPI 15/11/2044 SWU09OA88
Fixed Income	-50000	-	RPI 15/11/2044 SWU09OA88
Fixed Income	-50000	-	RPI 15/11/2044 SWU09OA96
Fixed Income	-40000	-	RPI 15/11/2044 SWU09OA96
Fixed Income	-100000	-	RPI 15/12/2044 SWU09OBP9
Fixed Income	-100000	-	RPI 15/12/2044 SWU09OBP9
Fixed Income	-300000	-	RPI 15/12/2044 SWU09OBQ7
Fixed Income	-100000	-	RPI 15/12/2044 SWU09OBQ7
Fixed Income	-100000	-	RPI 15/12/2044 SWU09OBQ7
Fixed Income	-100000	(594.17)	RPI 15/12/2044 SWU09OCM5
Fixed Income	-100000	(594.17)	RPI 15/12/2044 SWU09OCM5
Fixed Income	-46000	(273.32)	RPI 15/12/2044 SWU09OCM5
Fixed Income	-100000	-	RPI 23/09/2044 SWU09TT20
Fixed Income	-200000	-	RPI 23/09/2044 SWU09TT20
Fixed Income	-100000	-	RPI 23/09/2044 SWU09TT20
Fixed Income	-400000	-	RPI 23/09/2044 SWU09TT46
Fixed Income	-550000	-	RPI 26/01/2020 SWU09PR12
Fixed Income	-100000	-	RPI 26/01/2020 SWU09PR12
Fixed Income	-600000	-	RPI 26/01/2020 SWU09PR12
Fixed Income	200000	-	RPI 26/01/2020 SWU09PR12
Fixed Income	-700000	-	RPI 26/01/2020 SWU09PR12
Fixed Income	-700000	-	RPI 26/01/2020 SWU09PR12
Fixed Income	-400000	-	RPI 26/01/2020 SWU09PR12
Fixed Income	-400000	-	RPI 26/01/2020 SWU09PR12
Fixed Income	-700000	-	RPI 26/01/2020 SWU09PR12
Fixed Income	-550000	-	RPI 26/01/2020 SWU09PR12
Fixed Income	-100000	-	RPI 28/01/2020 SWU09PR20
Fixed Income	-100000	-	RPI 28/01/2020 SWU09PR20
Fixed Income	-400000	-	RPI 29/01/2020 SWU09PR38
Fixed Income	-400000	-	RPI 29/01/2020 SWU09PR38
Fixed Income	-200000	-	RPI 29/01/2020 SWU09PR38
Fixed Income	-167000	-	RPI 29/01/2020 SWU09PR38
Fixed Income	-400000	-	RPI 29/01/2020 SWU09PR38
Fixed Income	-333000	-	RPI 29/01/2020 SWU09PR38
Fixed Income	-200000	-	RPI 29/01/2020 SWU09PR38
Fixed Income	-400000	-	RPI 29/01/2020 SWU09PR38
Fixed Income	-700000	-	RPI 29/01/2020 SWU09PR38
Fixed Income	-800000	-	RPI 30/01/2020 SWU09PR61
Fixed Income	-700000	-	RPI 30/01/2020 SWU09PR61
Fixed Income	-1600000	-	RPI 30/01/2020 SWU09PR61
Fixed Income	-3600000	-	RPI 30/01/2020 SWU09PR87
Fixed Income	-3600000	-	RPI 30/01/2020 SWU09PR87
Fixed Income	-2100000	-	RPI 30/03/2020 SWU0IS007
Fixed Income	-100000	-	RPI 30/03/2020 SWU0IS007
Fixed Income	-2800000	-	RPI 30/03/2020 SWU0IS007

Investment Listing

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-500000	-	RPI 30/03/2020 SWU0IS007
Fixed Income	-100000	-	RPI 31/03/2020 SWU0BN674
Fixed Income	-300000	-	RPI 31/03/2020 SWU0BN674
Fixed Income	-400000	-	RPI 31/03/2020 SWU0BN674
Fixed Income	-700000	-	RPI 31/03/2020 SWU0BN674
Fixed Income	3600000	159,056.56	RPI EUR .66%/EUR CPI X-TOB GSCMUS33 30/01/2020 SWU09PR87
Fixed Income	3600000	159,056.56	RPI EUR .66%/EUR CPI X-TOB GSCMUS33 30/01/2020 SWU09PR87
Fixed Income	1600000	67,058.80	RPI EUR .7%/EUR CPI X-TOB BNPAFRPP 30/01/2020 SWU09PR61
Fixed Income	800000	33,529.40	RPI EUR .7%/EUR CPI X-TOB BNPAFRPP 30/01/2020 SWU09PR61
Fixed Income	700000	29,338.22	RPI EUR .7%/EUR CPI X-TOB BNPAFRPP 30/01/2020 SWU09PR61
Fixed Income	400000	16,537.80	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	400000	16,537.80	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	333000	13,767.72	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	200000	8,268.90	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	167000	6,904.53	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	400000	16,537.80	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	400000	16,537.80	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	700000	28,941.16	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	200000	8,268.90	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	700000	27,748.24	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	700000	27,748.24	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	400000	15,856.14	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	550000	21,802.19	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	100000	3,964.03	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	550000	21,802.19	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	-200000	(942.17)	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	400000	15,856.14	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	700000	27,748.24	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	600000	23,784.20	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	-800000	(3,584.52)	RPI EUR .74%/EUR CPI X-TOB UBSWUS33 28/01/2020 SWU09PR20
Fixed Income	-600000	-	RPI EUR .9%/EUR CPI X-TOB GSCMUS33 15/11/2019 SWU09OB46
Fixed Income	300000	2,290.88	RPI EUR .99%/EUR CPI X-TOB CITIUS33 31/03/2020 SWU0BN674
Fixed Income	700000	5,345.40	RPI EUR .99%/EUR CPI X-TOB CITIUS33 31/03/2020 SWU0BN674
Fixed Income	100000	763.63	RPI EUR .99%/EUR CPI X-TOB CITIUS33 31/03/2020 SWU0BN674
Fixed Income	400000	3,054.51	RPI EUR .99%/EUR CPI X-TOB CITIUS33 31/03/2020 SWU0BN674
Fixed Income	100000	749.30	RPI EUR .9925%/EUR CPI X-TOB GSCMUS33 30/03/2020 SWU0IS007
Fixed Income	2800000	20,980.39	RPI EUR .9925%/EUR CPI X-TOB GSCMUS33 30/03/2020 SWU0IS007
Fixed Income	500000	3,746.50	RPI EUR .9925%/EUR CPI X-TOB GSCMUS33 30/03/2020 SWU0IS007
Fixed Income	2100000	15,735.29	RPI EUR .9925%/EUR CPI X-TOB GSCMUS33 30/03/2020 SWU0IS007
Fixed Income	1650000	-	RPI GBP UK RPI/3.14% GSCMUS33 14/01/2030SWU09RT08
Fixed Income	1650000	-	RPI GBP UK RPI/3.14% GSCMUS33 14/01/2030SWU09RT08
Fixed Income	480000	-	RPI GBP UK RPI/3.14% GSCMUS33 14/01/2030SWU09RT08
Fixed Income	1410000	-	RPI GBP UK RPI/3.14% GSCMUS33 14/01/2030SWU09RT08
Fixed Income	500000	-	RPI GBP UK RPI/3.19% CITIUS33 15/04/2030SWU015W42
Fixed Income	900000	-	RPI GBP UK RPI/3.32% MSCSUS33 15/05/2030SWU018X03
Fixed Income	20000	-	RPI GBP UK RPI/3.3275% BOFAUS6NGFX 12/01/2045 SWU09RT65
Fixed Income	20000	-	RPI GBP UK RPI/3.3275% BOFAUS6NGFX 12/01/2045 SWU09RT65
Fixed Income	1700000	-	RPI GBP UK RPI/3.35% BARCGB33 15/05/2030SWU028X93
Fixed Income	600000	-	RPI GBP UK RPI/3.35% CITIUS33 15/05/2030SWU028W29
Fixed Income	300000	-	RPI GBP UK RPI/3.3575% GSCMUS33 15/04/2035 SWU019E28
Fixed Income	500000	2,926.40	RPI GBP UK RPI/3.4% BNPAFRPP 15/06/2030 SWU025F16
Fixed Income	200000	1,170.56	RPI GBP UK RPI/3.4% CHASUS33 15/06/2030 SWU035H13
Fixed Income	70000	987.69	RPI GBP UK RPI/3.4% CITIUS33 15/06/2030 SWU095X76
Fixed Income	500000	2,926.40	RPI GBP UK RPI/3.4% GSCMUS33 15/06/2030 SWU025G15
Fixed Income	100000	-	RPI GBP UK RPI/3.45% CSFPGB2L 15/12/2044SWU09OCM5
Fixed Income	100000	-	RPI GBP UK RPI/3.45% CSFPGB2L 15/12/2044SWU09OCM5
Fixed Income	46000	-	RPI GBP UK RPI/3.45% CSFPGB2L 15/12/2044SWU09OCM5
Fixed Income	600000	23,021.02	RPI GBP UK RPI/3.5% BARCGB33 15/10/2044 SWU09OA21
Fixed Income	200000	7,673.67	RPI GBP UK RPI/3.5% BOFAUS6NGFX 15/10/2044 SWU09OA39
Fixed Income	200000	7,673.67	RPI GBP UK RPI/3.5% BOFAUS6NGFX 15/10/2044 SWU09OA39
Fixed Income	100000	3,836.84	RPI GBP UK RPI/3.5% CITIUS33 15/10/2044 SWU019LM6
Fixed Income	100000	3,836.84	RPI GBP UK RPI/3.5% CITIUS33 15/10/2044 SWU019LM6
Fixed Income	100000	3,836.84	RPI GBP UK RPI/3.5% CSFPGB2L 15/10/2044 SWU09OA47
Fixed Income	400000	22,058.94	RPI GBP UK RPI/3.5275% CHASUS33 23/09/2044 SWU09TT46
Fixed Income	200000	11,029.47	RPI GBP UK RPI/3.5275% CSFPGB2L 23/09/2044 SWU09TT20
Fixed Income	100000	5,514.74	RPI GBP UK RPI/3.5275% CSFPGB2L 23/09/2044 SWU09TT20
Fixed Income	100000	5,514.74	RPI GBP UK RPI/3.5275% CSFPGB2L 23/09/2044 SWU09TT20
Fixed Income	300000	14,291.36	RPI GBP UK RPI/3.53% CHASUS33 15/12/2044SWU09OBQ7
Fixed Income	100000	4,763.79	RPI GBP UK RPI/3.53% CHASUS33 15/12/2044SWU09OBQ7
Fixed Income	100000	4,763.79	RPI GBP UK RPI/3.53% CHASUS33 15/12/2044SWU09OBQ7
Fixed Income	100000	4,763.79	RPI GBP UK RPI/3.53% CSFPGB2L 15/12/2044SWU09OBP9
Fixed Income	100000	4,763.79	RPI GBP UK RPI/3.53% CSFPGB2L 15/12/2044SWU09OBP9
Fixed Income	200000	12,290.62	RPI GBP UK RPI/3.55% BNPAFRPP 11/12/2044SWU09OBO2
Fixed Income	90000	5,530.78	RPI GBP UK RPI/3.55% BNPAFRPP 11/12/2044SWU09OBO2

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	87500	5,377.14	RPI GBP UK RPI/3.55% BOFAUS6NGFX 11/12/2044 SWU09OBL8
Fixed Income	87500	5,377.14	RPI GBP UK RPI/3.55% BOFAUS6NGFX 11/12/2044 SWU09OBL8
Fixed Income	100000	6,168.24	RPI GBP UK RPI/3.55% CSFPGB2L 15/11/2044SWU09OA88
Fixed Income	60000	3,700.94	RPI GBP UK RPI/3.55% CSFPGB2L 15/11/2044SWU09OA88
Fixed Income	50000	3,084.13	RPI GBP UK RPI/3.55% CSFPGB2L 15/11/2044SWU09OA96
Fixed Income	100000	6,168.24	RPI GBP UK RPI/3.55% MSCSUS33 15/11/2044SWU09OA88
Fixed Income	50000	3,084.13	RPI GBP UK RPI/3.55% MSCSUS33 15/11/2044SWU09OA88
Fixed Income	40000	2,467.30	RPI GBP UK RPI/3.55% MSCSUS33 15/11/2044SWU09OA96
Fixed Income	3200000	4,772.48	RPI USD .07%/US CPI DEUTGB2L 12-22-2015 SWU0RWKV8
Fixed Income	400000	-	RPI USD 1.725%/US CPI DEUTGB2L 03-04-2019 SWU0BN328
Fixed Income	3300000	-	RPI USD 1.7275%/US CPI DEUTGB2L 12-19-2015 SWU029JF3
Fixed Income	900000	-	RPI USD 1.73%/US CPI GSCMUS33 04-15-2016SWU023X03
Fixed Income	3200000	-	RPI USD 1.73%/US CPI GSCMUS33 04-15-2016SWU023X03
Fixed Income	300000	-	RPI USD 1.73%/US CPI GSCMUS33 04-15-2016SWU023X03
Fixed Income	2300000	-	RPI USD 1.8%/US CPI DEUTGB2L 01-17-2016 SWU0RW560
Fixed Income	2600000	-	RPI USD 1.8%/US CPI DEUTGB2L 01-17-2016 SWU0RW560
Fixed Income	2300000	-	RPI USD 1.8%/US CPI DEUTGB2L 01-17-2016 SWU0RW560
Fixed Income	600000	-	RPI USD 1.825%/US CPI BNPAFRPP 11-29-2016 SWU09K822
Fixed Income	700000	-	RPI USD 1.825%/US CPI BNPAFRPP 11-29-2016 SWU09K822
Fixed Income	500000	-	RPI USD 1.825%/US CPI BNPAFRPP 11-29-2016 SWU09K822
Fixed Income	2800000	-	RPI USD 1.825%/US CPI DEUTGB2L 11-29-2016 SWU09K673
Fixed Income	800000	-	RPI USD 1.825%/US CPI DEUTGB2L 11-29-2016 SWU09K673
Fixed Income	600000	-	RPI USD 1.825%/US CPI DEUTGB2L 11-29-2016 SWU09K673
Fixed Income	3600000	-	RPI USD 1.86%/US CPI DEUTGB2L 11-05-2016SWU035HZ8
Fixed Income	2200000	-	RPI USD 1.93%/US CPI RBOSGB2RTCM 10-31-2016 SWU09K491
Fixed Income	2400000	-	RPI USD 1.935%/US CPI DEUTGB2L 01-20-2017 SWU0RW677
Fixed Income	1300000	-	RPI USD 1.935%/US CPI RBOSGB2RTCM 10-23-2016 SWU0D7792
Fixed Income	2200000	-	RPI USD 2.033%/US CPI GSCMUS33 04-15-2018 SWU023D96
Fixed Income	1800000	-	RPI USD 2.037%/US CPI BARCGB33 12-31-2017 SWU0J7770
Fixed Income	1400000	-	RPI USD 2.1725%/US CPI DEUTGB2L 11-01-2018 SWU0F7782
Fixed Income	300000	-	RPI USD 2.175%/US CPI GSCMUS33 10-01-2018 SWU09K293
Fixed Income	6700000	-	RPI USD 2.215%/US CPI UBSWUS33 01-17-2019 SWU0J7879
Fixed Income	800000	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	500000	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	1100000	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	200000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	600000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	500000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	1200000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	2300000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	500000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	900000	-	RPI USD 2.415%/US CPI GSCMUS33 02-12-2017 SWU023R26
Fixed Income	400000	-	RPI USD 2.5%/US CPI DEUTGB2L 07-15-2022 SWU036VD9
Fixed Income	400000	-	RPI USD 2.5%/US CPI DEUTGB2L 07-15-2022 SWU036VD9
Fixed Income	0	3,361,108.06	Russian ruble - Pending foreign exchange purchases
Fixed Income	0	(441,696.04)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(84,977.73)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(45,547.98)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(239,296.78)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(2,243,046.03)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(306,543.49)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(141,817.49)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(375,602.95)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(368,130.86)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(169,225.29)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(3,313,164.47)	Russian ruble - Pending foreign exchange sales
Fixed Income	840000	842,449.44	S CAROLINA ELEC & 5.1% DUE 06-01-2065
Fixed Income	2900000	2,889,125.00	SABINE PASS 5.75% DUE 05-15-2024
Fixed Income	200000	210,502.00	SABINE PASS LNG L 7.5% DUE 11-30-2016
Fixed Income	3100000	3,768,437.50	SALESFORCE COM INC .25 DUE 04-01-2018 BEO
Fixed Income	55000	72,096.20	SAN BERNARDINO CALIF CMNTY COLLEGE DIST 7.63% 08-01-2044 BEO TAXABLE
Fixed Income	2650000	2,568,843.75	SANDISK CORP 0.5% CNV BDS 10-15-2020 USD1000
Fixed Income	245000	283,242.05	SANTA MONICA-MALIBU UNI SCH DIST CALIF 6.634% 07-01-2035 BEO TAXABLE
Fixed Income	460000	460,678.50	SANTANDER DR AUTO 1.45% DUE 05-15-2019
Fixed Income	50000	50,066.55	SANTANDER DR AUTO 1.82% DUE 05-15-2019
Fixed Income	75000	75,250.35	SANTANDER DR AUTO 1.97% DUE 11-15-2019
Fixed Income	161781	162,295.72	SANTANDER DR AUTO 4.01000022888% DUE 02-15-2017
Fixed Income	122399	123,889.91	SAXON ASSET SECS TR 2003-1 MTG LN ASSET BKD CTF AF-7 06-25-2033 BEO
Fixed Income	189257	189,118.99	SC STUD LN CORP ED LN REV SER A-2 VAR RTDUE 12-01-2020 REG TAXABLE SER A-2
Fixed Income	1600000	1,656,000.00	SCHAEFFLER HLDG FIN B V SR SECD PIK TOGGLE NT 144A 6.875 8-15-18/7-24-13

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	600000	589,500.00	SCOTIABANK PERU FLTG RT 4.5% DUE 12-13-2027
Fixed Income	100000	98,290.70	SCRIPPS NETWORKS 3.9% DUE 11-15-2024
Fixed Income	2550000	2,610,562.50	SEACOR HLDGS INC 2.5 12-15-2027
Fixed Income	1106667	1,108,569.11	SEQOIA MTG TR 3.5% DUE 05-02-2045
Fixed Income	1345000	1,582,056.25	SERVICENOW INC SR NT CONV 0% DUE 11-01-2018 REG
Fixed Income	300000	256,500.00	SEVEN ENERGY FINANCE LTD 10.25% NTS 11/10/21 USD200000144A
Fixed Income	340000	335,604.48	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045
Fixed Income	700000	701,300.60	SHELL INTL FIN B V GTD NT FLTG DUE 11-15-2016 REG
Fixed Income	300000	285,954.00	SIBUR SECS LTD 3.914% DUE 31/01/2018
Fixed Income	0	0.48	Singapore dollar - Cash
Fixed Income	0	0.01	Singapore dollar - Cash
Fixed Income	1	0.56	Singapore dollar - Cash
Fixed Income	0	(2,221,185.47)	Singapore dollar - Pending foreign exchange sales
Fixed Income	2070000	1,837,170.54	SLC STUD LN TR FLTG RT .44585% DUE 12-15-2038
Fixed Income	441025	438,966.48	SLC STUDENT LN TR FLTG RT .37585% DUE 06-15-2024
Fixed Income	500000	555,650.00	SLM CORP MEDIUM 8.45% DUE 06-15-2018
Fixed Income	400000	422,000.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	2300000	2,426,500.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	1400000	1,386,000.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.875 DUE 06-17-2019
Fixed Income	1200000	1,113,649.20	SLM STUD LN TR FLTG RT .4551% DUE 01-25-2041
Fixed Income	769717	772,265.16	SLM STUD LN TR SER2013-4 CLA FLTG RATE 06-25-2027 REG
Fixed Income	2141662	2,141,186.71	SLM STUDENT LN TR 2003-4 STUDENT LN BKD CTF CL A-5D VAR RT DUE 03-15-2033 BEO
Fixed Income	2385000	2,336,014.48	SLM STUDENT LN TR 2005-4 20270125 FLT 01-25-2027 REG
Fixed Income	1728148	1,772,877.56	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	560480	574,987.32	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	2055095	2,108,286.84	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	2802402	2,874,936.60	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	1971023	2,022,038.74	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	350000	325,557.05	SLM STUDENT LN TR 2008-2 CL B FLTG RATE 01-25-2029 REG
Fixed Income	350000	325,843.00	SLM STUDENT LN TR 2008-3 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350000	340,560.50	SLM STUDENT LN TR 2008-4 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350000	354,948.30	SLM STUDENT LN TR 2008-5 CL B FLT RT 07-25-2029 REG
Fixed Income	350000	352,042.60	SLM STUDENT LN TR 2008-6 CL B FLTG RT 07-25-2029 REG
Fixed Income	350000	351,305.15	SLM STUDENT LN TR 2008-7 CL B FLT RT 07-25-2029 BEO
Fixed Income	350000	363,629.70	SLM STUDENT LN TR 2008-8 STUDENT LOAN BKD NT CL B FLTG RT 10-25-2029 REG
Fixed Income	350000	364,627.90	SLM STUDENT LN TR 2008-9 CL B FLTG RT 10-25-2029 BEO
Fixed Income	206891	190,120.83	SLM STUDENT LN TR FLTG RT .7551% DUE 01-25-2040
Fixed Income	1200000	1,095,471.60	SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO
Fixed Income	1888751	1,890,592.36	SLM STUDENT LN TR PVTPL SER 2004-8A CL A5 FLT RT DUE 04-25-2024
Fixed Income	313832	284,501.67	SLM STUDENT LN TR SER 2007-6 CL B FLT RT 04-27-2043 BEO
Fixed Income	368537	405,325.70	SLM STUDENT LN TST FDN A/BK 12/23 EUR1000'A-5'
Fixed Income	4600000	4,795,500.00	SLOVENIA(REP OF) 4.125% NTS 18/02/2019
Fixed Income	500000	589,966.14	SLOVENIA(REP OF) 4.7% SNR 01/11/16 DUAL CURR
Fixed Income	5200000	5,538,436.80	SLOVENIA(REP OF) 4.75% SNR 10/05/18 USD1000
Fixed Income	451734	495,931.35	SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG
Fixed Income	131723	140,308.19	SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2011-20E 3.79 DUE 05-01-2031
Fixed Income	138164	146,998.49	SMALL BUSINESS ADMIN GTD PARTN CTF 3.644 DUE 09-10-2023 REG
Fixed Income	56233	61,158.28	SMALL BUSINESS ADMIN GTD PARTN CTF SER 2008 10 B PARTN CTF 5.944 DUE
Fixed Income	152495	157,798.77	SMALL BUSINESS ADMIN GTD PARTN CTF SER SBIC 2014-10 A PARTN CTF 3.191 DUE
Fixed Income	70000	81,314.10	SONOMA CNTY CALIF PENSION OBLIG 6% 12-01-2029 BEO TAXABLE
Fixed Income	68	68.23	South African rand - Cash
Fixed Income	0	-	South African rand - Cash
Fixed Income	13	12.64	South African rand - Cash
Fixed Income	0	-	South African rand - Cash
Fixed Income	44	43.70	South African rand - Cash
Fixed Income	80	80.30	South African rand - Cash
Fixed Income	0	777,237.89	South Korean won - Pending foreign exchange purchases
Fixed Income	0	(1,305,558.55)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(4,027,519.88)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(777,237.89)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(2,550,677.34)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(776,018.24)	South Korean won - Pending foreign exchange sales
Fixed Income	500000	481,570.00	SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025
Fixed Income	745000	735,568.30	SOUTHERN PWR CO 2.375% DUE 06-01-2020
Fixed Income	100000	99,901.30	SOUTHN CAL EDISON 1.845% DUE 02-01-2022
Fixed Income	110000	113,601.40	SOUTHN COPPER 6.75% DUE 04-16-2040
Fixed Income	40000	38,048.00	SOUTHN COPPER CORP 5.875% DUE 04-23-2045
Fixed Income	1500000	1,305,825.00	SOUTHWESTN ELEC 3.9% DUE 04-01-2045
Fixed Income	400000	412,959.97	SPAIN I/L BOND BNDS 30/11/2030
Fixed Income	500000	564,707.78	SPAIN(KINGDOM OF) 0.55% IDX/LKD BDS 11/19 EUR
Fixed Income	1055000	1,420,968.51	SPAIN(KINGDOM OF) 4.65% BDS 30/07/25 EUR1000
Fixed Income	800000	1,192,577.33	SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044
Fixed Income	77312	83,690.38	SPCL1 DELTA AIR LINES 6.2% DUE 01-02-2020
Fixed Income	445000	532,233.35	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-800000	(2,570.95)	SWO_CDX BNPAFRPP 15/07/2015 ITRAXX_EUROPE.23 317542KS6
Fixed Income	-3100000	(5,648.70)	SWO_CDX BNPAFRPP 15/07/2015 ITRAXX_EUROPE.23 317542PV4
Fixed Income	-2500000	(5,013.90)	SWO_CDX BNPAFRPP 19/08/2015 ITRAXX_EUROPE.23 317542PX0
Fixed Income	-2200000	(4,008.76)	SWO_CDX CHASUS33 15/07/2015 ITRAXX_EUROPE.23 317542FF0
Fixed Income	-3200000	(5,830.92)	SWO_CDX CHASUS33 15/07/2015 ITRAXX_EUROPE.23 317542FF0
Fixed Income	-800000	(2,884.26)	SWO_CDX CHASUS33 16/09/2015 ITRAXX_EUROPE.23 317541R00
Fixed Income	-4100000	(7,172.11)	SWO_CDX CHASUS33 19/08/2015 ITRAXX_EUROPE.23 317542PY8
Fixed Income	-3100000	(5,648.70)	SWO_CDX CITIUS33 15/07/2015 ITRAXX_EUROPE.23 317542AB4
Fixed Income	-500000	(1,290.63)	SWO_CDX CITIUS33 19/07/2015 ITRAXX_EUROPE.23 317542PW2
Fixed Income	-700000	(2,249.58)	SWO_CDX CSFPGB2L 19/08/2015 ITRAXX_EUROPE.23 317542RF7
Fixed Income	-1000000	(1,822.16)	SWO_CDX GSILGB2X 15/07/2015 ITRAXX_EUROPE.23 317542AA6
Fixed Income	-2000000	(3,644.33)	SWO_CDX GSILGB2X 15/07/2015 ITRAXX_EUROPE.23 317542AA6
Fixed Income	-2700000	(9,734.39)	SWO_CDX GSILGB2X 16/09/2015 ITRAXX_EUROPE.23 317541CZ1
Fixed Income	-1200000	(4,326.39)	SWO_CDX GSILGB2X 16/09/2015 ITRAXX_EUROPE.23 317541CZ1
Fixed Income	-800000	(2,570.95)	SWO_CDX GSILGB2X 19/08/2015 ITRAXX_EUROPE.23 317542LA4
Fixed Income	-2800000	(5,862.34)	SWO_CDX GSILGB2X 19/08/2015 ITRAXX_EUROPE.23 317542PZ5
Fixed Income	-1100000	(3,965.86)	SWO_CDX SOGEFRPPHCM 16/09/2015 ITRAXX_EUROPE.23 317542AW8
Fixed Income	190000	191,445.52	SYNCHRONY FINL 3.75% DUE 08-15-2021
Fixed Income	100000	117,697.00	TALLAHASSEE FLA ENERGY SYS REV 5.969% 10-01-2040 BEO TAXABLE
Fixed Income	940000	959,547.30	TARGET CORP 3.5 DUE 07-01-2024 REG
Fixed Income	134471	142,601.56	TAYARRA LTD GTD SECD NT 3.628% DUE 02-15-2022/03-03-2010 REG
Fixed Income	-330000	(330,000.00)	TBA COLLATERAL PAYABLE FROM CSFB
Fixed Income	-470000	(470,000.00)	TBA COLLATERAL PAYABLE FROM CSFB
Fixed Income	330000	330,000.00	TBA COLLATERAL RECEIVABLE FROM CSFB
Fixed Income	340000	340,000.00	TBA COLLATERAL RECEIVABLE FROM GOLDMAN SACHS
Fixed Income	520000	515,583.64	TD AMERITRADE HLDG 2.95% DUE 04-01-2022
Fixed Income	250000	273,125.00	TELECOM ITALIA CAP 7.2% DUE 07-18-2036
Fixed Income	500000	562,500.00	TELECOM ITALIA CAP 7.721% DUE 06-04-2038
Fixed Income	2100000	2,157,204.00	TELEFONICA 3.192% DUE 04-27-2018
Fixed Income	400000	418,238.40	TELEFONICA 6.421% DUE 06-20-2016
Fixed Income	400000	476,008.10	TELEFONICA MTN 4.75% 07/02/2017
Fixed Income	650000	713,258.00	TEMASEK FINL LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 00001 4.3 28 OCT 2019
Fixed Income	100000	95,000.00	TEMBEC INDS INC 9% DUE 12-15-2019
Fixed Income	190000	213,761.40	TEMPE ARIZ EXCISE TAX REV 6.5% 07-01-2029 BEO TAXABLE
Fixed Income	300000	307,500.00	TENEDORA NEMAK SA DE CV SR NT REG S 5.5 02-28-2023
Fixed Income	250000	265,064.50	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2001SER D 4.875% DUE 12-15-2016 REG
Fixed Income	310000	377,179.79	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5.25% DUE 09-15-2039 REG
Fixed Income	1860000	1,819,312.50	TESLA MTRS INC 1.25 03-01-2021
Fixed Income	145000	145,725.00	TESORO CORP 5.125% DUE 04-01-2024
Fixed Income	620000	711,394.20	TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE
Fixed Income	605000	603,995.10	THERMO FISHER 1.3% DUE 02-01-2017
Fixed Income	575000	574,811.98	THOMSON REUTERS 1.65% DUE 09-29-2017
Fixed Income	915000	912,869.88	THOMSON REUTERS CORP 1.3 02-23-2017
Fixed Income	4900000	4,905,096.00	TIME WARNER INC 3.15 DUE 07-15-2015
Fixed Income	2600000	2,602,704.00	TIME WARNER INC 3.15 DUE 07-15-2015
Fixed Income	675000	736,567.43	TIME WARNER INC 4.875% DUE 03-15-2020
Fixed Income	40000	38,907.24	TIME WARNER INC FIXED 3.6% DUE 07-15-2025
Fixed Income	100000	91,875.00	TITAN INTL INC DEL 6.875% DUE 10-01-2020
Fixed Income	1500000	1,556,355.00	TN GAS PIPELN CO 8% DUE 02-01-2016
Fixed Income	0	(382,289,553.45)	TNT worksheet operating cash
Fixed Income	855000	726,801.30	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE
Fixed Income	115000	117,300.00	TOLL BROS FIN CORP 4% DUE 12-31-2018
Fixed Income	3200000	3,320,000.00	TOLL BROS FIN CORP GTD NT .5% DUE 09-15-2032/09-15-2017 REG
Fixed Income	70000	69,853.49	TORONTO DOMINION BK SR MEDIUM TERM BK NT1.4 DUE 04-30-2018
Fixed Income	-6306	(659,273.09)	TOTALRTN 01-15-2016 SWU0TR262
Fixed Income	6306	-	TOTALRTN USD 3M CITIUS33 01-15-2016 SWU0TR262
Fixed Income	100000	99,427.50	TOYOTA MTR CR CORP FLTG RT 1.5% DUE 02-13-2020
Fixed Income	650000	688,551.50	TRANSCANADA 3.8% DUE 10-01-2020
Fixed Income	50000	52,965.50	TRANSCANADA 3.8% DUE 10-01-2020
Fixed Income	750000	871,112.25	TRANSCANADA 7.125% DUE 01-15-2019
Fixed Income	1305000	982,012.50	TRANSOCEAN INC STEP CPN 4.3% DUE 10-15-2022
Fixed Income	150000	112,875.00	TRANSOCEAN INC STEP CPN 4.3% DUE 10-15-2022
Fixed Income	1100000	990,000.00	TRANSOCEAN INC STEP CPN 6.875% DUE 12-15-2021
Fixed Income	40000	44,217.92	TRAVELERS COS INC SR NT 5.75% DUE 12-15-2017/05-29-2007
Fixed Income	35000	35,047.25	TRIMBLE NAV LTD 4.75% DUE 12-01-2024
Fixed Income	7600000	6,974,617.96	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	1600000	1,468,340.62	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	1100000	1,009,484.18	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	1495000	1,371,980.77	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	1720000	1,578,466.15	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	3450000	3,166,109.43	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	1500000	1,528,591.50	TUCSON ELEC PWR CO 3.85 DUE 03-15-2023
Fixed Income	0	0.01	Turkish lira - Cash
Fixed Income	263	263.49	Turkish lira - Cash

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2570000	2,296,937.50	TWITTER INC .25% DUE 09-15-2019
Fixed Income	90000	91,116.18	TYCO ELECTRONICS 3.5 DUE 02-03-2022
Fixed Income	1000000	1,000,011.00	TYCO ELECTRONICS GROUP S A SR NT FLTG RATE DUE 01-29-2016 REG
Fixed Income	855000	863,960.40	U S BANCORP MEDIUM TERM NTS 2.2 04-25-2019
Fixed Income	1455000	1,432,137.59	U S BANCORP MEDIUM TERM SUB NTS 2.95 DUE07-15-2022
Fixed Income	400000	421,853.20	UBS AG JERSEY BRH 22/02/2022
Fixed Income	500000	585,999.50	UBS AG STAMFORD 7.625% DUE 08-17-2022
Fixed Income	1800000	2,109,598.20	UBS AG STAMFORD 7.625% DUE 08-17-2022
Fixed Income	980000	978,541.76	UBS AG STAMFORD BRH MEDIUM TERM SR 1.8% DUE 03-26-2018
Fixed Income	1000000	999,701.00	UBS AG STAMFORD BRH MEDIUM TERM SR DEP FLTG RT 03-26-2018 REG
Fixed Income	1405000	1,452,421.56	UBS-BARCLAYS COML MTG TR SER 2012-C2 CL A-3 3.058% 05-10-2063 REG
Fixed Income	4400000	7,969,258.75	UK(GOVT OF) 0.125% IDX LKD 22/03/24 GBP
Fixed Income	50000	43,875.00	ULTRA PETE CORP 6.125% DUE 10-01-2024
Fixed Income	795000	795,659.85	UNION BANK 2.25 DUE 05-06-2019 REG
Fixed Income	2000000	1,980,336.00	UNION PAC CORP 3.25% DUE 01-15-2025
Fixed Income	390000	346,704.54	UNION PAC CORP 3.375% DUE 02-01-2035
Fixed Income	1017000	1,046,915.05	UNION PACIFIC CORP 3.646 DUE 02-15-2024 BEO
Fixed Income	3347658	1,774,258.82	UNITED AIR LINES 1991-A PTHRU CTF SER 1991-B2 10.125 3-22-15 REG BD DEFAULT
Fixed Income	0	-	United Arab Emirates dirham - Cash
Fixed Income	413000	413,000.00	United States dollar - Cash (externally held)
Fixed Income	5096000	5,096,000.00	United States dollar - Cash (externally held)
Fixed Income	905000	905,000.00	United States dollar - Cash (externally held)
Fixed Income	150000	150,000.00	United States dollar - Cash (externally held)
Fixed Income	33835000	33,835,000.00	United States dollar - Cash (externally held)
Fixed Income	-767790	(767,790.39)	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	-1300338	(1,300,337.92)	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	1665885	1,665,885.03	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	1291811	1,291,810.87	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	1492000	1,492,000.00	United States dollar - Futures initial margin
Fixed Income	408000	408,000.00	United States dollar - Futures initial margin
Fixed Income	33000	32,999.78	United States dollar - Invested cash
Fixed Income	4216759	4,216,759.00	United States dollar - Invested cash
Fixed Income	0	-	United States dollar - Invested cash
Fixed Income	466502	466,502.01	United States dollar - Invested cash
Fixed Income	9577179	9,577,179.45	United States dollar - Invested cash
Fixed Income	4158107	4,158,107.21	United States dollar - Invested cash
Fixed Income	5053869	5,053,868.86	United States dollar - Invested cash
Fixed Income	1863372	1,863,371.89	United States dollar - Invested cash
Fixed Income	1511042	1,511,041.51	United States dollar - Invested cash
Fixed Income	5738171	5,738,171.47	United States dollar - Invested cash
Fixed Income	8715935	8,715,934.72	United States dollar - Invested cash
Fixed Income	4505755	4,505,754.80	United States dollar - Invested cash
Fixed Income	3997841	3,997,841.15	United States dollar - Invested cash
Fixed Income	868625	868,624.74	United States dollar - Invested cash
Fixed Income	157754	157,754.39	United States dollar - Invested cash
Fixed Income	1064979	1,064,978.85	United States dollar - Invested cash
Fixed Income	441234	441,233.60	United States dollar - Invested cash
Fixed Income	12822876	12,822,876.26	United States dollar - Invested cash
Fixed Income	6174844	6,174,844.20	United States dollar - Invested cash
Fixed Income	1	0.55	United States dollar - Invested cash
Fixed Income	14356428	14,356,428.43	United States dollar - Invested cash
Fixed Income	1813178	1,813,178.46	United States dollar - Invested cash
Fixed Income	1477145	1,477,144.66	United States dollar - Invested cash
Fixed Income	1585573	1,585,573.33	United States dollar - Invested cash
Fixed Income	123086	123,085.95	United States dollar - Invested cash
Fixed Income	0	-	United States dollar - Invested cash
Fixed Income	502157	502,156.54	United States dollar - Invested cash
Fixed Income	35696828	35,696,828.03	United States dollar - Invested cash
Fixed Income	5752944	5,752,944.06	United States dollar - Invested cash
Fixed Income	1117793	1,117,792.87	United States dollar - Invested cash
Fixed Income	314187	314,187.01	United States dollar - Invested cash
Fixed Income	678178	678,177.98	United States dollar - Invested cash
Fixed Income	85418483	85,418,483.23	United States dollar - Invested cash
Fixed Income	6258427	6,258,426.71	United States dollar - Invested cash
Fixed Income	370300	370,299.63	United States dollar - Invested cash
Fixed Income	4078940	4,078,939.55	United States dollar - Invested cash
Fixed Income	2965553	2,965,552.58	United States dollar - Invested cash
Fixed Income	-812306	(812,306.35)	United States dollar - Invested cash
Fixed Income	0	(2,782,856.13)	United States dollar - Other Payables
Fixed Income	0	(1,892,838.98)	United States dollar - Other Payables
Fixed Income	0	(10.75)	United States dollar - Other Payables
Fixed Income	0	48,651.56	United States dollar - Pending foreign exchange purchases
Fixed Income	0	143,748.47	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,272.26	United States dollar - Pending foreign exchange purchases

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	2,431,614.65	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,600,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,145,345.45	United States dollar - Pending foreign exchange purchases
Fixed Income	0	126,470.57	United States dollar - Pending foreign exchange purchases
Fixed Income	0	27,749,038.88	United States dollar - Pending foreign exchange purchases
Fixed Income	0	9,029,810.68	United States dollar - Pending foreign exchange purchases
Fixed Income	0	264,183.90	United States dollar - Pending foreign exchange purchases
Fixed Income	0	852,022.92	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,253,465.31	United States dollar - Pending foreign exchange purchases
Fixed Income	0	121,651.56	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,711,684.33	United States dollar - Pending foreign exchange purchases
Fixed Income	0	341,053.60	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	30,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,502,552.13	United States dollar - Pending foreign exchange purchases
Fixed Income	0	151,021.20	United States dollar - Pending foreign exchange purchases
Fixed Income	0	320,165.33	United States dollar - Pending foreign exchange purchases
Fixed Income	0	9,234,541.27	United States dollar - Pending foreign exchange purchases
Fixed Income	0	775,310.76	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,241,981.78	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,800,449.62	United States dollar - Pending foreign exchange purchases
Fixed Income	0	335,609.69	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,323,688.11	United States dollar - Pending foreign exchange purchases
Fixed Income	0	253,247.10	United States dollar - Pending foreign exchange purchases
Fixed Income	0	175,619.60	United States dollar - Pending foreign exchange purchases
Fixed Income	0	184,394.78	United States dollar - Pending foreign exchange purchases
Fixed Income	0	45,555.97	United States dollar - Pending foreign exchange purchases
Fixed Income	0	11,269.82	United States dollar - Pending foreign exchange purchases
Fixed Income	0	10,467.40	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,573,400.40	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,200,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,738,577.10	United States dollar - Pending foreign exchange purchases
Fixed Income	0	400,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	133,793.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,057,311.19	United States dollar - Pending foreign exchange purchases
Fixed Income	0	677,610.40	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,734,776.40	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,042,164.20	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,064,284.95	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,175,667.75	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,178,657.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	13,206,422.73	United States dollar - Pending foreign exchange purchases
Fixed Income	0	529,030.72	United States dollar - Pending foreign exchange purchases
Fixed Income	0	441,446.53	United States dollar - Pending foreign exchange purchases
Fixed Income	0	258,600.26	United States dollar - Pending foreign exchange purchases
Fixed Income	0	12,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	120,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	416,622.93	United States dollar - Pending foreign exchange purchases
Fixed Income	0	119,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	63,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	326,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	221,764.28	United States dollar - Pending foreign exchange purchases
Fixed Income	0	128,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	138,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	336,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	775,884.08	United States dollar - Pending foreign exchange purchases
Fixed Income	0	715,470.07	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,852,159.63	United States dollar - Pending foreign exchange purchases
Fixed Income	0	15,532,947.89	United States dollar - Pending foreign exchange purchases
Fixed Income	0	26,731,855.92	United States dollar - Pending foreign exchange purchases
Fixed Income	0	434,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	479,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	490,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	519,934.02	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,376,319.22	United States dollar - Pending foreign exchange purchases
Fixed Income	0	185,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	332,734.46	United States dollar - Pending foreign exchange purchases
Fixed Income	0	250,243.79	United States dollar - Pending foreign exchange purchases
Fixed Income	0	28,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	434,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	84,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	45,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	236,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	793,152.88	United States dollar - Pending foreign exchange purchases

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	2,364,882.85	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,197,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	302,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,740,714.27	United States dollar - Pending foreign exchange purchases
Fixed Income	0	144,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	382,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	204,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,312,466.64	United States dollar - Pending foreign exchange purchases
Fixed Income	0	155,399.32	United States dollar - Pending foreign exchange purchases
Fixed Income	0	378,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	175,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,840,909.09	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,456,533.54	United States dollar - Pending foreign exchange purchases
Fixed Income	0	156,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	63,843.69	United States dollar - Pending foreign exchange purchases
Fixed Income	0	18,366,029.09	United States dollar - Pending foreign exchange purchases
Fixed Income	0	711,964.63	United States dollar - Pending foreign exchange purchases
Fixed Income	0	709,178.39	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,098,705.50	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,410,230.22	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,174,820.35	United States dollar - Pending foreign exchange purchases
Fixed Income	0	535,644.17	United States dollar - Pending foreign exchange purchases
Fixed Income	0	838,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	687,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,498,637.34	United States dollar - Pending foreign exchange purchases
Fixed Income	0	222,533.98	United States dollar - Pending foreign exchange purchases
Fixed Income	0	8,141,093.51	United States dollar - Pending foreign exchange purchases
Fixed Income	0	838,634.95	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,018,495.60	United States dollar - Pending foreign exchange purchases
Fixed Income	0	867,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,762,380.41	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,530,354.09	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,317,692.42	United States dollar - Pending foreign exchange purchases
Fixed Income	0	253,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,400,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,263,412.29	United States dollar - Pending foreign exchange purchases
Fixed Income	0	21,084.99	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,234,466.30	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,210,455.09	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,478,501.25	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,605,780.81	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,027,825.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,212,614.60	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,792,738.88	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,197,767.36	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,019,086.43	United States dollar - Pending foreign exchange purchases
Fixed Income	0	666,681.20	United States dollar - Pending foreign exchange purchases
Fixed Income	0	576,433.20	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,618,324.30	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,918,812.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	952,762.21	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,593,297.99	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,053,288.30	United States dollar - Pending foreign exchange purchases
Fixed Income	0	277,959.47	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,189,781.59	United States dollar - Pending foreign exchange purchases
Fixed Income	0	240,944.09	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,343,548.71	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,237,451.99	United States dollar - Pending foreign exchange purchases
Fixed Income	0	13,243,483.66	United States dollar - Pending foreign exchange purchases
Fixed Income	0	10,292,887.03	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,009,713.62	United States dollar - Pending foreign exchange purchases
Fixed Income	0	11,547,730.62	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,358,615.44	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,272,644.26	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,135,552.53	United States dollar - Pending foreign exchange purchases
Fixed Income	0	607,786.60	United States dollar - Pending foreign exchange purchases
Fixed Income	0	685,176.50	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,079,762.06	United States dollar - Pending foreign exchange purchases
Fixed Income	0	687,646.21	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,118,558.55	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,933,861.92	United States dollar - Pending foreign exchange purchases
Fixed Income	0	470,907.46	United States dollar - Pending foreign exchange purchases
Fixed Income	0	36,658.13	United States dollar - Pending foreign exchange purchases
Fixed Income	0	23,362.47	United States dollar - Pending foreign exchange purchases

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	3,969.27	United States dollar - Pending foreign exchange purchases
Fixed Income	0	130,370.10	United States dollar - Pending foreign exchange purchases
Fixed Income	0	36,982.17	United States dollar - Pending foreign exchange purchases
Fixed Income	0	121,971.05	United States dollar - Pending foreign exchange purchases
Fixed Income	0	122,099.32	United States dollar - Pending foreign exchange purchases
Fixed Income	0	124,486.06	United States dollar - Pending foreign exchange purchases
Fixed Income	0	99,642.94	United States dollar - Pending foreign exchange purchases
Fixed Income	0	446,836.20	United States dollar - Pending foreign exchange purchases
Fixed Income	0	364,679.83	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,973,076.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,782,273.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,245,068.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,033,179.24	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,131,281.57	United States dollar - Pending foreign exchange purchases
Fixed Income	0	712,191.13	United States dollar - Pending foreign exchange purchases
Fixed Income	0	10,438,415.63	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,534,483.05	United States dollar - Pending foreign exchange purchases
Fixed Income	0	265,410.73	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,154,716.34	United States dollar - Pending foreign exchange purchases
Fixed Income	0	297,506.48	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,337,278.15	United States dollar - Pending foreign exchange purchases
Fixed Income	0	62,894,524.16	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,818,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,595,283.28	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,747,679.94	United States dollar - Pending foreign exchange purchases
Fixed Income	0	16,801,309.14	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,298,972.76	United States dollar - Pending foreign exchange purchases
Fixed Income	0	780,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,561,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	160,059.65	United States dollar - Pending foreign exchange purchases
Fixed Income	0	478,912.40	United States dollar - Pending foreign exchange purchases
Fixed Income	0	651,187.41	United States dollar - Pending foreign exchange purchases
Fixed Income	0	761,090.54	United States dollar - Pending foreign exchange purchases
Fixed Income	0	108,035.80	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,041,647.07	United States dollar - Pending foreign exchange purchases
Fixed Income	0	773,472.85	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,894,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,937,442.99	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,081,069.64	United States dollar - Pending foreign exchange purchases
Fixed Income	0	324,085.86	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,254,455.35	United States dollar - Pending foreign exchange purchases
Fixed Income	0	639,756.73	United States dollar - Pending foreign exchange purchases
Fixed Income	0	264,973.25	United States dollar - Pending foreign exchange purchases
Fixed Income	0	324,485.97	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,243,600.54	United States dollar - Pending foreign exchange purchases
Fixed Income	0	11,099,717.42	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,178,052.70	United States dollar - Pending foreign exchange purchases
Fixed Income	0	462,529.65	United States dollar - Pending foreign exchange purchases
Fixed Income	0	780,596.95	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,427,276.76	United States dollar - Pending foreign exchange purchases
Fixed Income	0	13,734,176.59	United States dollar - Pending foreign exchange purchases
Fixed Income	0	13,471,342.10	United States dollar - Pending foreign exchange purchases
Fixed Income	0	777,869.56	United States dollar - Pending foreign exchange purchases
Fixed Income	0	11,229,940.37	United States dollar - Pending foreign exchange purchases
Fixed Income	0	163,753.41	United States dollar - Pending foreign exchange purchases
Fixed Income	0	76,557.61	United States dollar - Pending foreign exchange purchases
Fixed Income	0	8,643.51	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,363.16	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,918.29	United States dollar - Pending foreign exchange purchases
Fixed Income	0	46,621.27	United States dollar - Pending foreign exchange purchases
Fixed Income	0	92,559.46	United States dollar - Pending foreign exchange purchases
Fixed Income	0	32,929.38	United States dollar - Pending foreign exchange purchases
Fixed Income	0	14,623.10	United States dollar - Pending foreign exchange purchases
Fixed Income	0	(129,186.44)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(18,437.16)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(26,701.26)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(120,823.99)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(379,856.13)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,360,077.58)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(303,869.36)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(491,248.76)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(272,233.69)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(304,344.15)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(389,548.18)	United States dollar - Pending foreign exchange sales

Investment Listing

June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	(135,367.84)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,485,798.60)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(194,228.22)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(9,236,527.10)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,249,271.63)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,799,656.07)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,503,230.13)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,126,271.69)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(29,795.98)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(76,453.20)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(53,298.72)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(80,014.89)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(12,866.78)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(131,681.72)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(47,913.64)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(177,596.35)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(232,294.60)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(582,539.60)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,488,105.59)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(221,675.84)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(327,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(555,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(708,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(293,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(147,381.98)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(736,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,693,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,362,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(925,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(546,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(121,060.75)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,668,558.65)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(578,988.62)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(574,428.23)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(758,269.13)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,128,854.45)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(247,008.96)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,504,325.67)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,002,933.29)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,540,535.36)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(7,106,813.13)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(594,342.95)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(4,743,434.96)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(465,686.85)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(4,461,331.62)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(18,358,340.07)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,142,599.54)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(4,499,604.75)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(8,138,021.33)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(833,741.28)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,022,229.88)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(289,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(578,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(253,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,761,603.64)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,529,748.22)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(258,500.24)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,059,356.30)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(237,696.80)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(436,566.80)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(531,808.50)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,015,181.03)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(4,201,493.72)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,679,110.41)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,845,340.57)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,266,435.20)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,664,708.11)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,030,982.46)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(6,091,955.89)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,101,268.80)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,492,686.75)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(687,386.72)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,120,763.38)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(240,850.90)	United States dollar - Pending foreign exchange sales

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	(243,055.52)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(16,544.64)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(950,581.39)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(966,930.96)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(813,868.65)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(6,044,514.17)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(86,001.15)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(24,956.37)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(62,934.50)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(56,514.49)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(93,201.39)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(24,840.02)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,248.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(20,960.69)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(65,821.77)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(420,381.12)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(629,806.84)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(31,075.89)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(37,733.39)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(53,915.91)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(125,677.85)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(186,542.90)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(156,789.07)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(45,461.23)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(583,543.93)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,227,887.50)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(8,680,921.79)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(9,759,108.28)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(126,310.46)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(101,166.44)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(157,729.14)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(8,688,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(761,090.54)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(369,538.10)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(412,227.34)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(305,320.46)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(148,794.42)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(6,048,830.40)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(141,721.81)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,104,880.44)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(11,224,875.32)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(774,667.49)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(781,054.05)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,428,443.87)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(13,728,993.76)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(13,392,733.14)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,935,144.72)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,449,221.41)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,989,193.42)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(798,003.80)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(72,987.88)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(77,432.10)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(65,050.55)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(57,273.25)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(57,237.34)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(75,042.86)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(11,599.35)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(21,467.81)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(92,173.04)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(681,088.49)	United States dollar - Pending trade purchases
Fixed Income	0	(69,662,866.44)	United States dollar - Pending trade purchases
Fixed Income	0	(1,386,850.51)	United States dollar - Pending trade purchases
Fixed Income	0	(183,993,620.85)	United States dollar - Pending trade purchases
Fixed Income	0	(1,047,087.84)	United States dollar - Pending trade purchases
Fixed Income	0	(6,235,072.66)	United States dollar - Pending trade purchases
Fixed Income	0	(46,326,998.08)	United States dollar - Pending trade purchases
Fixed Income	0	(136,055.68)	United States dollar - Pending trade purchases
Fixed Income	0	(9,800,723.93)	United States dollar - Pending trade purchases
Fixed Income	0	(2,144,909.68)	United States dollar - Pending trade purchases
Fixed Income	0	(400,005.20)	United States dollar - Pending trade purchases
Fixed Income	0	(327,162.78)	United States dollar - Pending trade purchases
Fixed Income	0	(45,907,411.52)	United States dollar - Pending trade purchases
Fixed Income	0	(116,915,382.42)	United States dollar - Pending trade purchases
Fixed Income	0	(969,414.00)	United States dollar - Pending trade purchases

Investment Listing
June 30, 2015

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	(2,203,886.37)	United States dollar - Pending trade purchases
Fixed Income	0	(1,913,766.32)	United States dollar - Pending trade purchases
Fixed Income	0	(296.01)	United States dollar - Pending trade purchases
Fixed Income	0	(322,217.71)	United States dollar - Pending trade purchases
Fixed Income	0	(58,474,067.64)	United States dollar - Pending trade purchases
Fixed Income	0	(1,950,677.78)	United States dollar - Pending trade purchases
Fixed Income	0	(255,248.44)	United States dollar - Pending trade purchases
Fixed Income	0	(118,737.83)	United States dollar - Pending trade purchases
Fixed Income	0	(1,536,244.78)	United States dollar - Pending trade purchases
Fixed Income	0	(65,536.01)	United States dollar - Pending trade purchases
Fixed Income	0	(6,075.13)	United States dollar - Pending trade purchases
Fixed Income	0	(517,341.50)	United States dollar - Pending trade purchases
Fixed Income	0	(1,529,050.46)	United States dollar - Pending trade purchases
Fixed Income	0	(939,475.51)	United States dollar - Pending trade purchases
Fixed Income	0	(2,481,620.48)	United States dollar - Pending trade purchases
Fixed Income	0	(939,560.84)	United States dollar - Pending trade purchases
Fixed Income	0	(537,871.53)	United States dollar - Pending trade purchases
Fixed Income	0	(270,833.25)	United States dollar - Pending trade purchases
Fixed Income	0	(4,705,462.71)	United States dollar - Pending trade purchases
Fixed Income	0	(2,587.47)	United States dollar - Pending trade purchases
Fixed Income	0	(156,087.05)	United States dollar - Pending trade purchases
Fixed Income	0	(7,878,183.60)	United States dollar - Pending trade purchases
Fixed Income	0	(21,746.08)	United States dollar - Pending trade purchases
Fixed Income	0	(4,641.64)	United States dollar - Pending trade purchases
Fixed Income	0	(69,955.90)	United States dollar - Pending trade purchases
Fixed Income	0	(1,235,948.00)	United States dollar - Pending trade purchases
Fixed Income	0	(2,571,640.87)	United States dollar - Pending trade purchases
Fixed Income	0	(1,317,163.29)	United States dollar - Pending trade purchases
Fixed Income	0	744,863.66	United States dollar - Pending trade sales
Fixed Income	0	4,397,345.17	United States dollar - Pending trade sales
Fixed Income	0	114,301,081.38	United States dollar - Pending trade sales
Fixed Income	0	1,892,242.69	United States dollar - Pending trade sales
Fixed Income	0	989,224.61	United States dollar - Pending trade sales
Fixed Income	0	96,347,848.41	United States dollar - Pending trade sales
Fixed Income	0	1,790,652.11	United States dollar - Pending trade sales
Fixed Income	0	725,898.20	United States dollar - Pending trade sales
Fixed Income	0	3,143,947.06	United States dollar - Pending trade sales
Fixed Income	0	696,028.88	United States dollar - Pending trade sales
Fixed Income	0	8,485,023.13	United States dollar - Pending trade sales
Fixed Income	0	134,766,241.14	United States dollar - Pending trade sales
Fixed Income	0	787,071.36	United States dollar - Pending trade sales
Fixed Income	0	198,396.78	United States dollar - Pending trade sales
Fixed Income	0	559,337.33	United States dollar - Pending trade sales
Fixed Income	0	841,666.77	United States dollar - Pending trade sales
Fixed Income	0	2,759,174.65	United States dollar - Pending trade sales
Fixed Income	0	96,021.51	United States dollar - Pending trade sales
Fixed Income	0	1,944,883.22	United States dollar - Pending trade sales
Fixed Income	0	3,694,937.25	United States dollar - Pending trade sales
Fixed Income	0	131,712.43	United States dollar - Pending trade sales
Fixed Income	0	675,982.17	United States dollar - Pending trade sales
Fixed Income	0	1,899,927.38	United States dollar - Pending trade sales
Fixed Income	0	244,520.15	United States dollar - Pending trade sales
Fixed Income	0	46,211.00	United States dollar - Pending trade sales
Fixed Income	0	488,037.91	United States dollar - Pending trade sales
Fixed Income	0	792,742.78	United States dollar - Pending trade sales
Fixed Income	0	549,425.08	United States dollar - Pending trade sales
Fixed Income	0	964,481.96	United States dollar - Pending trade sales
Fixed Income	0	566,242.12	United States dollar - Pending trade sales
Fixed Income	0	400,243.92	United States dollar - Pending trade sales
Fixed Income	0	1,932,483.78	United States dollar - Pending trade sales
Fixed Income	0	129,350.96	United States dollar - Pending trade sales
Fixed Income	0	7,867,649.63	United States dollar - Pending trade sales
Fixed Income	0	10,224.86	United States dollar - Pending trade sales
Fixed Income	0	2,694,456.02	United States dollar - Pending trade sales
Fixed Income	0	1,321,261.55	United States dollar - Pending trade sales
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	-1	(1.34)	United States dollar - Variation Margin
Fixed Income	142304	142,304.02	United States dollar - Variation Margin
Fixed Income	617786	617,785.93	United States dollar - Variation Margin

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	150000	150,000.00	United States dollar - Variation Margin
Fixed Income	1204257	1,204,257.14	United States dollar - Variation Margin
Fixed Income	-1281959	(1,281,959.37)	United States dollar - Variation Margin
Fixed Income	267140	267,139.79	United States dollar - Variation Margin
Fixed Income	3863580	3,863,580.21	United States dollar - Variation Margin
Fixed Income	0	-	United States dollar
Fixed Income	0	-	United States dollar
Fixed Income	0	60,000,000.00	United States dollar
Fixed Income	0	-	United States dollar
Fixed Income	4800000	4,702,755.94	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	700000	685,818.57	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	2300000	2,253,403.89	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	19030000	18,644,467.80	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	18200000	17,831,282.92	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	4525000	4,433,327.21	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	2110000	4,205,194.66	UNITED STATES OF AMER TREAS BONDS 04-15-2028
Fixed Income	200000	398,596.65	UNITED STATES OF AMER TREAS BONDS 04-15-2028
Fixed Income	1700000	1,550,893.05	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000
Fixed Income	1345000	1,227,030.07	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000
Fixed Income	1120000	1,077,647.69	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	150000	144,327.82	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	1090000	1,048,782.13	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	6960000	6,696,810.59	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	300000	279,117.30	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	1705000	1,586,316.66	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	27385000	25,478,757.54	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	900000	837,351.90	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	9630000	8,959,665.33	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	3845000	3,577,353.39	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	3030000	2,666,642.40	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	21000000	18,481,680.00	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	265000	233,221.20	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	1800000	1,584,144.00	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	21200000	20,599,910.68	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	20100000	19,531,047.39	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	9600000	9,328,261.44	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	700000	680,185.73	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	4235000	4,115,123.66	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	375000	364,385.21	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	220000	228,696.91	UNITED STATES OF AMER TREAS NOTES INFLATION INDEXED 0.125 04-15-2018
Fixed Income	10545000	10,961,858.53	UNITED STATES OF AMER TREAS NOTES INFLATION INDEXED 0.125 04-15-2018
Fixed Income	5240000	5,336,361.30	UNITED STATES OF AMER TREAS NOTES 0.125% 04-15-2020
Fixed Income	19200000	22,286,542.08	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	100000	116,075.74	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	1000000	1,160,757.40	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	4190000	4,863,573.51	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	675000	679,587.97	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	6840000	6,886,491.48	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	1025000	1,307,114.85	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	16850000	18,259,344.11	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	1050000	1,137,822.63	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	6825000	7,395,847.09	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	200000	268,006.32	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	4555000	6,103,843.98	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	1200000	1,143,562.80	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	1000000	952,969.00	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	200000	195,640.60	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	1500000	1,467,304.50	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	450000	440,191.35	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	1000000	978,203.00	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	125000	122,275.37	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	1320000	1,293,600.00	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	825000	808,500.00	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	15775000	15,459,500.00	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	250000	245,000.00	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	27300000	27,344,799.30	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044
Fixed Income	3000000	3,004,923.00	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044
Fixed Income	10800000	10,817,722.80	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044
Fixed Income	885000	886,452.28	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044
Fixed Income	250000	262,597.75	UNITED STATES TREAS BDS 3.375 05-15-2044REG
Fixed Income	500000	549,726.50	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	250000	274,863.25	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	1600000	1,799,750.40	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG
Fixed Income	430000	571,799.38	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	500000	674,883.00	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	500000	548,320.50	UNITED STATES TREAS BDS 7.5% 11/15/2016 USD1000 7.5% DUE 11-15-2016 REG
Fixed Income	250000	287,851.50	UNITED STATES TREAS BDS 8 3/4% 15/5/2017USD1000 8.75% DUE 05-15-2017 REG
Fixed Income	500000	674,375.00	UNITED STATES TREAS BDS 8 3/4% 15/8/2020USD1000 8.75% DUE 08-15-2020 REG
Fixed Income	250000	318,086.00	UNITED STATES TREAS BDS 8 7/8 15/2/2019 USD1000 8.875 DUE 02-15-2019 REG
Fixed Income	400000	468,968.80	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8.875 DUE 08-15-2017 REG
Fixed Income	200000	246,532.00	UNITED STATES TREAS BDS 9 1/8% 15/5/2018USD1000 9.125% DUE 05-15-2018 REG
Fixed Income	5085000	5,092,149.51	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	400000	400,562.40	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	500000	561,445.50	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
Fixed Income	40000	52,137.52	UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG
Fixed Income	1100000	1,077,742.60	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	1100000	1,077,742.60	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	500000	489,883.00	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	1655000	2,069,008.18	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG
Fixed Income	750000	808,476.75	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	4755000	5,125,742.59	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	350000	422,351.65	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	100000	121,015.60	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	550000	665,585.80	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	250000	339,218.75	UNITED STATES TREAS BDS DTD 02/15/1993 7.125% DUE 02-15-2023/11-27-1998 REG
Fixed Income	150000	219,750.00	UNITED STATES TREAS BDS DTD 02/15/1995 7.625% DUE 02-15-2025 REG
Fixed Income	250000	335,800.75	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	300000	427,406.40	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG
Fixed Income	910000	1,313,101.79	UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG
Fixed Income	760000	955,581.44	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	340000	427,496.96	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	2900000	2,915,404.80	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	125000	125,664.00	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	150000	150,796.80	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	300000	391,570.20	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	455000	657,475.00	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024
Fixed Income	250000	353,828.00	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	300000	421,968.60	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026
Fixed Income	1800000	1,674,561.60	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	100000	93,031.20	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	600000	558,187.20	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	600000	558,187.20	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	10940000	13,995,249.50	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	9300000	11,897,241.35	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1500000	1,918,909.89	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	2970000	3,799,441.59	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1545000	1,976,477.19	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	11205000	14,334,256.87	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	7270000	14,819,112.51	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	475000	968,236.37	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	4085000	4,084,861.11	UNITED STATES TREAS BILLS 10-08-2015 UNITED STATES TREAS BILLS
Fixed Income	1000000	1,001,484.00	UNITED STATES TREAS NTS .5% DUE 07-31-2016 REG
Fixed Income	500000	500,937.50	UNITED STATES TREAS NTS .875% DUE 11-15-2017
Fixed Income	500000	498,515.50	UNITED STATES TREAS NTS .625 09-30-2017 REG
Fixed Income	2800000	2,813,126.40	UNITED STATES TREAS NTS .875 05-15-2017 REG
Fixed Income	10435000	10,490,430.72	UNITED STATES TREAS NTS .875 DUE 04-15-2017 REG
Fixed Income	2800000	2,816,405.20	UNITED STATES TREAS NTS .875 DUE 11-30-2016
Fixed Income	1000000	1,005,859.00	UNITED STATES TREAS NTS .875 DUE 11-30-2016
Fixed Income	12900000	13,193,530.22	UNITED STATES TREAS NTS 0.125 04-15-2019
Fixed Income	11455000	11,715,650.29	UNITED STATES TREAS NTS 0.125 04-15-2019
Fixed Income	160000	163,640.68	UNITED STATES TREAS NTS 0.125 04-15-2019
Fixed Income	9665000	10,011,869.16	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	3100000	3,211,256.53	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	110000	113,947.81	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	13840000	14,336,706.52	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	17920000	17,914,408.96	UNITED STATES TREAS NTS 0.25 DUE 05-15-2016
Fixed Income	4230000	4,254,453.63	UNITED STATES TREAS NTS 1 09-15-2017
Fixed Income	1900000	1,910,983.90	UNITED STATES TREAS NTS 1 09-15-2017
Fixed Income	810000	816,201.36	UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG
Fixed Income	650000	654,976.40	UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG
Fixed Income	13095000	13,195,255.32	UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG
Fixed Income	1750000	1,754,375.00	UNITED STATES TREAS NTS 1.25 DUE 11-30-2018 REG
Fixed Income	6385000	6,434,381.59	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	500000	503,867.00	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	750000	759,141.00	UNITED STATES TREAS NTS 1.5 DUE 07-31-2016
Fixed Income	500000	504,922.00	UNITED STATES TREAS NTS 1.5% 12-31-2018
Fixed Income	900000	918,070.20	UNITED STATES TREAS NTS 1.75 DUE 10-31-2018
Fixed Income	5000000	5,100,390.00	UNITED STATES TREAS NTS 1.75 DUE 10-31-2018

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	500000	512,539.00	UNITED STATES TREAS NTS 1.875 DUE 08-31-2017
Fixed Income	1910000	1,909,702.04	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	800000	799,875.20	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	50000	49,992.20	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	1100000	1,101,976.70	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	4000000	4,007,188.00	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	1250000	1,252,246.25	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	950000	992,230.35	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG
Fixed Income	1310000	1,424,727.18	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	250000	262,539.00	UNITED STATES TREAS NTS DTD 00135 4.875%DUE 08-15-2016 REG
Fixed Income	5245000	5,591,663.03	UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG
Fixed Income	500000	533,047.00	UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG
Fixed Income	715000	773,149.52	UNITED STATES TREAS NTS DTD 00176 4.25% DUE 11-15-2017 REG
Fixed Income	15000	16,219.92	UNITED STATES TREAS NTS DTD 00176 4.25% DUE 11-15-2017 REG
Fixed Income	425000	453,521.33	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	1900000	2,027,507.10	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	750000	800,331.75	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	20000	20,325.00	UNITED STATES TREAS NTS DTD 00233 2.625%DUE 02-29-2016 REG
Fixed Income	5425000	5,590,294.33	UNITED STATES TREAS NTS DTD 00251 3% DUE08-31-2016 REG
Fixed Income	3000000	3,091,407.00	UNITED STATES TREAS NTS DTD 00251 3% DUE08-31-2016 REG
Fixed Income	350000	360,664.15	UNITED STATES TREAS NTS DTD 00251 3% DUE08-31-2016 REG
Fixed Income	500000	516,172.00	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG
Fixed Income	500000	520,664.00	UNITED STATES TREAS NTS DTD 00268 3.25% DUE 12-31-2016 REG
Fixed Income	4385000	4,788,897.97	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	1000000	1,092,109.00	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	750000	780,527.25	UNITED STATES TREAS NTS DTD 00281 3% DUE02-28-2017 REG
Fixed Income	750000	784,629.00	UNITED STATES TREAS NTS DTD 00289 3.125%DUE 04-30-2017 REG
Fixed Income	920000	957,446.76	UNITED STATES TREAS NTS DTD 00295 2.75% DUE 05-31-2017 REG
Fixed Income	500000	520,351.50	UNITED STATES TREAS NTS DTD 00295 2.75% DUE 05-31-2017 REG
Fixed Income	610000	637,878.83	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	874000	913,944.42	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	8555000	8,945,989.16	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	650000	666,504.15	UNITED STATES TREAS NTS DTD 00318 1.875%DUE 10-31-2017 REG
Fixed Income	500000	522,539.00	UNITED STATES TREAS NTS DTD 00330 2.625%DUE 01-31-2018 REG
Fixed Income	1900000	2,084,507.10	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	350000	367,062.50	UNITED STATES TREAS NTS DTD 00335 2.75% DUE 02-28-2018 REG
Fixed Income	2395000	2,511,756.25	UNITED STATES TREAS NTS DTD 00335 2.75% DUE 02-28-2018 REG
Fixed Income	500000	526,328.00	UNITED STATES TREAS NTS DTD 00338 2.875%DUE 03-31-2018 REG
Fixed Income	500000	520,039.00	UNITED STATES TREAS NTS DTD 00354 2.375%DUE 06-30-2018 REG
Fixed Income	250000	259,140.50	UNITED STATES TREAS NTS DTD 00359 2.25% DUE 07-31-2018 REG
Fixed Income	500000	501,758.00	UNITED STATES TREAS NTS DTD 00392 1.375%DUE 02-28-2019 REG
Fixed Income	1500000	1,583,669.67	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	2110000	2,227,695.33	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	1415000	1,403,503.13	UNITED STATES TREAS NTS DTD 00406 1.125%DUE 05-31-2019 REG
Fixed Income	4425000	4,424,309.70	UNITED STATES TREAS NTS DTD 00407 .625% DUE 05-31-2017 REG
Fixed Income	1250000	1,249,805.00	UNITED STATES TREAS NTS DTD 00407 .625% DUE 05-31-2017 REG
Fixed Income	1000000	1,001,953.00	UNITED STATES TREAS NTS DTD 00410 .75% DUE 06-30-2017 REG
Fixed Income	1000000	981,328.00	UNITED STATES TREAS NTS DTD 00424 1% DUE09-30-2019 REG
Fixed Income	1000000	977,031.00	UNITED STATES TREAS NTS DTD 00457 1.125%DUE 04-30-2020 REG
Fixed Income	3000000	3,030,000.00	UNITED STATES TREAS NTS DTD 00471 1.375%DUE 07-31-2018 REG
Fixed Income	4690000	4,709,421.29	UNITED STATES TREAS NTS DTD 00498 .875% DUE 07-15-2017 REG
Fixed Income	1000000	1,004,141.00	UNITED STATES TREAS NTS DTD 00498 .875% DUE 07-15-2017 REG
Fixed Income	400000	402,745.32	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023
Fixed Income	3200000	3,221,962.58	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023
Fixed Income	7915000	7,969,323.07	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023
Fixed Income	12545000	12,631,100.09	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023
Fixed Income	500000	520,547.00	UNITED STATES TREAS NTS DTD 01/31/2010 3.125% DUE 01-31-2017 REG
Fixed Income	750000	750,117.00	UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG
Fixed Income	1000000	992,188.00	UNITED STATES TREAS NTS DTD 01/31/2013 1.375% DUE 01-31-2020 REG
Fixed Income	2000000	1,973,124.00	UNITED STATES TREAS NTS DTD 01/31/2015 1.25% DUE 01-31-2020 REG
Fixed Income	1000000	1,069,609.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	7975000	8,530,131.77	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	1400000	1,384,686.80	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	8900000	8,802,651.80	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	1750000	1,730,858.50	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	3160000	3,147,410.56	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	160000	159,362.56	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	750000	747,012.00	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	3960000	3,995,267.76	UNITED STATES TREAS NTS DTD 02/28/2014 2% DUE 02-28-2021 REG
Fixed Income	185000	184,884.37	UNITED STATES TREAS NTS DTD 02/28/2015 .5% DUE 02-28-2017 REG
Fixed Income	1000000	991,328.00	UNITED STATES TREAS NTS DTD 02/28/2015 1.375% DUE 02-29-2020 REG
Fixed Income	1000000	994,922.00	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	4370000	4,347,809.14	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	1000000	978,281.00	UNITED STATES TREAS NTS DTD 03/31/2013 1.125% DUE 03-31-2020 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	510000	509,481.84	UNITED STATES TREAS NTS DTD 03/31/2015 .5% DUE 03-31-2017 REG
Fixed Income	1000000	998,984.00	UNITED STATES TREAS NTS DTD 03/31/2015 .5% DUE 03-31-2017 REG
Fixed Income	1500000	1,485,234.00	UNITED STATES TREAS NTS DTD 03/31/2015 1.375% DUE 03-31-2020 REG
Fixed Income	800000	804,062.40	UNITED STATES TREAS NTS DTD 04/30/2012 .875% DUE 04-30-2017 REG
Fixed Income	1000000	991,016.00	UNITED STATES TREAS NTS DTD 04/30/2013 .625% DUE 04-30-2018 REG
Fixed Income	500000	499,179.50	UNITED STATES TREAS NTS DTD 04/30/2015 .5% DUE 04-30-2017 REG
Fixed Income	1500000	1,483,593.00	UNITED STATES TREAS NTS DTD 04/30/2015 1.375% DUE 04-30-2020 REG
Fixed Income	1450000	1,402,535.70	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	325000	330,560.43	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	22500000	22,884,952.50	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	700000	711,976.30	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	17685000	17,987,572.66	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	1750000	1,750,546.00	UNITED STATES TREAS NTS DTD 05/31/2013 1% DUE 05-31-2018 REG
Fixed Income	90000	88,931.25	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG
Fixed Income	3260000	3,221,287.50	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG
Fixed Income	4700000	4,674,295.70	UNITED STATES TREAS NTS DTD 05/31/2015 1.5% DUE 05-31-2020 REG
Fixed Income	10215000	10,159,134.16	UNITED STATES TREAS NTS DTD 05/31/2015 1.5% DUE 05-31-2020 REG
Fixed Income	1100000	1,093,984.10	UNITED STATES TREAS NTS DTD 05/31/2015 1.5% DUE 05-31-2020 REG
Fixed Income	8505000	8,501,674.54	UNITED STATES TREAS NTS DTD 06/30/2015 .625% DUE 06-30-2017 REG
Fixed Income	13105000	13,103,977.81	UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG
Fixed Income	1650000	1,649,871.30	UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG
Fixed Income	500000	489,648.50	UNITED STATES TREAS NTS DTD 07/31/2012 .875% DUE 07-31-2019 REG
Fixed Income	9400000	9,480,050.40	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG
Fixed Income	2500000	2,521,290.00	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG
Fixed Income	2000000	1,938,750.00	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	515000	499,228.12	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1250000	1,211,718.75	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1000000	1,021,562.00	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG
Fixed Income	12605000	12,876,789.01	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG
Fixed Income	850000	848,538.85	UNITED STATES TREAS NTS DTD 08/31/2012 .625% DUE 08-31-2017 REG
Fixed Income	5625000	5,615,330.62	UNITED STATES TREAS NTS DTD 08/31/2012 .625% DUE 08-31-2017 REG
Fixed Income	2560000	2,580,600.32	UNITED STATES TREAS NTS DTD 08/31/2014 1.625% DUE 08-31-2019 REG
Fixed Income	1750000	1,764,082.25	UNITED STATES TREAS NTS DTD 08/31/2014 1.625% DUE 08-31-2019 REG
Fixed Income	1000000	1,012,031.00	UNITED STATES TREAS NTS DTD 09/30/2014 1.75% DUE 09-30-2019 REG
Fixed Income	1250000	1,261,426.25	UNITED STATES TREAS NTS DTD 1.5% DUE 01-31-2019 REG
Fixed Income	165000	166,392.27	UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG
Fixed Income	1250000	1,260,547.50	UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG
Fixed Income	1000000	1,002,656.00	UNITED STATES TREAS NTS DTD 10/15/2013 .625% DUE 10-15-2016 REG
Fixed Income	1000000	999,141.00	UNITED STATES TREAS NTS DTD 10/31/2012 .75% DUE 10-31-2017 REG
Fixed Income	1000000	1,079,609.00	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	445000	430,155.25	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	2500000	2,416,602.50	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	850000	821,644.85	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	270000	280,673.37	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG
Fixed Income	1450000	1,507,319.95	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG
Fixed Income	1850000	1,838,726.10	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	14150000	14,063,769.90	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	1200000	1,192,687.20	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	2550000	2,534,460.30	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	6985000	6,942,433.41	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	500000	516,054.50	UNITED STATES TREAS NTS DTD 11/30/09 2.75% DUE 11-30-2016 REG
Fixed Income	300000	298,710.90	UNITED STATES TREAS NTS DTD 11/30/2012 .625% DUE 11-30-2017 REG
Fixed Income	500000	497,851.50	UNITED STATES TREAS NTS DTD 11/30/2012 .625% DUE 11-30-2017 REG
Fixed Income	1750000	1,751,093.75	UNITED STATES TREAS NTS DTD 11/30/2014 .5% DUE 11-30-2016 REG
Fixed Income	750000	750,117.00	UNITED STATES TREAS NTS DTD 11/30/2014 1.5% DUE 11-30-2019 REG
Fixed Income	700000	695,461.20	UNITED STATES TREAS NTS DTD 11/30/2014 1.875% DUE 11-30-2021 REG
Fixed Income	500000	523,828.00	UNITED STATES TREAS NTS DTD 12/31/2010 2.75% DUE 12-31-2017 BEO
Fixed Income	1000000	1,005,859.00	UNITED STATES TREAS NTS DTD 12/31/2011 .875% DUE 12-31-2016 REG
Fixed Income	7990000	7,973,149.09	UNITED STATES TREAS NTS DTD 12/31/2012 .75% DUE 12-31-2017 REG
Fixed Income	1250000	1,255,176.25	UNITED STATES TREAS NTS DTD 12/31/2014 1.625% DUE 12-31-2019 REG
Fixed Income	1855000	1,925,866.57	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	12000000	12,458,436.00	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	1500000	1,557,304.50	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	825000	829,447.58	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	250000	251,347.75	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	1700000	1,709,164.70	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	1040000	1,010,424.48	UNITED STATES TREAS NTS FIXED 2.0% DUE 02-15-2025
Fixed Income	850000	825,827.70	UNITED STATES TREAS NTS FIXED 2.0% DUE 02-15-2025
Fixed Income	19035000	23,421,283.78	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	500000	518,476.50	UNITED STATES TREAS NTS NT 2.5% DUE 06-30-2017 REG
Fixed Income	250000	261,738.25	UNITED STATES TREAS NTS NT 2.625% DUE 04-30-2018 REG
Fixed Income	450000	463,886.55	UNITED STATES TREAS NTS NT 3.25% DUE 07-31-2016 REG
Fixed Income	70000	72,160.13	UNITED STATES TREAS NTS NT 3.25% DUE 07-31-2016 REG
Fixed Income	1925000	2,095,543.45	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1070000	1,164,795.58	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	500000	544,297.00	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	1000000	1,002,031.00	UNITED STATES TREAS NTS NTS .625% DUE 12-15-2016 REG
Fixed Income	8400000	8,417,060.40	UNITED STATES TREAS NTS NTS .625% DUE 12-15-2016 REG
Fixed Income	750000	789,843.75	UNITED STATES TREAS NTS NTS 2.75% DUE 02-15-2019 REG
Fixed Income	19400000	19,793,115.70	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	1400000	1,428,369.17	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	11820000	12,059,516.89	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	750000	800,742.00	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	8480000	9,053,722.88	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	1780000	1,059,459.56	UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO
Fixed Income	2300000	2,546,468.00	UNIVERSITY CALIF REVS 6.27% 05-15-2031 BEO TAXABLE
Fixed Income	100000	112,337.00	UNIVERSITY MASS BLDG AUTH PROJ REV 6.423% 05-01-2029 BEO TAXABLE
Fixed Income	495000	559,582.65	UNIVERSITY TEX UNIV REVS 6.276% 08-15-2041 BEO TAXABLE
Fixed Income	1298434	1,350,371.04	US AIRWAYS GROUP 4.625% DUE 06-03-2025
Fixed Income	55000	57,090.00	US AWYS GROUP INC 6.125% DUE 06-01-2018
Fixed Income	2220000	2,411,301.84	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	750000	814,629.00	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	75000	81,462.90	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	3900000	4,561,468.40	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	1685000	1,970,788.27	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	13010000	15,216,590.71	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	300000	369,000.00	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	750000	922,500.00	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	500000	615,664.00	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	500000	651,289.00	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	9030000	11,762,279.34	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	355000	484,575.00	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG
Fixed Income	1070000	1,322,453.66	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	800000	988,750.40	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	10910000	14,928,890.17	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	700000	957,857.30	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	6625000	9,065,435.14	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	12475000	17,070,385.31	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	800000	1,086,434.22	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	8800000	11,950,776.41	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	2470000	3,354,365.65	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	21510000	30,192,623.46	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	2500000	3,509,138.01	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	5415000	7,600,792.90	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	27020000	39,895,223.76	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	3700000	5,463,076.53	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	4205000	6,208,712.65	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	1425000	1,432,904.48	US TREAS NTS .875 DUE 01-31-2017 REG
Fixed Income	750000	754,277.25	US TREAS NTS 1.375 DUE 12-31-2018 REG
Fixed Income	650000	666,452.80	US TREAS NTS 1.875 DUE 09-30-2017 REG
Fixed Income	870000	900,246.42	US TREAS NTS 2.375 DUE 07-31-2017 REG
Fixed Income	750000	792,831.75	US TREAS NTS 4.625 DUE 11-15-2016 REG
Fixed Income	250000	268,086.00	US TREAS NTS DTD 00161 4.5 DUE 05-15-2017 REG
Fixed Income	1000000	1,035,703.00	US TREAS NTS DTD 00259 3.125 DUE 10-31-2016 REG
Fixed Income	2135000	2,235,244.66	US TREAS NTS DTD 00284 3.25 DUE 03-31-2017 REG
Fixed Income	500000	523,476.50	US TREAS NTS DTD 00284 3.25 DUE 03-31-2017 REG
Fixed Income	650000	672,648.60	US TREAS NTS DTD 00322 2.25 DUE 11-30-2017 REG
Fixed Income	1250000	1,264,062.50	US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG
Fixed Income	500000	502,695.50	US TREAS NTS DTD 02/29/2012 .875 DUE 02-28-2017 REG
Fixed Income	1500000	1,517,929.50	US TREAS NTS DTD 1.625 DUE 03-31-2019 REG
Fixed Income	3200000	3,818,413.17	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG
Fixed Income	7700000	9,391,845.82	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG
Fixed Income	4100000	4,950,678.34	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	3000000	3,622,447.57	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	590000	712,414.69	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	400000	483,649.94	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	415000	501,786.82	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	1000000	1,199,812.24	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	155000	185,970.90	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	11575000	13,468,060.22	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	3160000	3,839,249.75	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	3460000	4,203,735.48	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	250000	251,914.00	US TREAS NTS NT 1.5 DUE 03-31-2019 REG
Fixed Income	17900000	18,275,789.54	US TREAS NTS TIPS 07-15-2022
Fixed Income	1500000	1,531,490.74	US TREAS NTS TIPS 07-15-2022
Fixed Income	5175000	5,283,643.07	US TREAS NTS TIPS 07-15-2022
Fixed Income	22400000	22,870,261.77	US TREAS NTS TIPS 07-15-2022
Fixed Income	170000	173,568.94	US TREAS NTS TIPS 07-15-2022

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	21300000	23,078,069.09	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	200000	216,695.48	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	1500000	1,625,216.13	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	1690000	1,831,076.84	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	250000	271,425.75	US TREAS NTS T-NT 4.75 DUE 08-15-2017 BEO
Fixed Income	285000	309,425.35	US TREAS NTS T-NT 4.75 DUE 08-15-2017 BEO
Fixed Income	350000	438,074.35	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	100000	134,795.78	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	6690000	9,017,837.39	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	5055000	6,813,926.42	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	7850000	8,980,006.70	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	810000	926,599.42	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	13250000	15,157,336.15	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	6160000	7,046,731.32	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	6345000	6,832,579.55	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	8190000	8,819,358.01	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	38854	42,350.67	UTD AIRLINES INC 10.4 DUE 11-01-2016
Fixed Income	300000	312,428.40	UTD PARCEL SVC INC 3.125% DUE 01-15-2021
Fixed Income	2000000	2,082,856.00	UTD PARCEL SVC INC 3.125% DUE 01-15-2021
Fixed Income	630000	787,535.28	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	350000	350,464.80	UTD STATES TREAS .375% DUE 01-31-2016
Fixed Income	1000000	999,375.00	UTD STATES TREAS .375% DUE 10-31-2016
Fixed Income	465000	463,365.06	UTD STATES TREAS .5% DUE 07-31-2017
Fixed Income	1000000	996,484.00	UTD STATES TREAS .5% DUE 07-31-2017
Fixed Income	2000000	2,002,812.00	UTD STATES TREAS .5% DUE 08-31-2016
Fixed Income	800000	801,875.20	UTD STATES TREAS 1% DUE 03-15-2018
Fixed Income	215000	211,271.04	UTD STATES TREAS 1% DUE 08-31-2019
Fixed Income	500000	503,789.00	UTD STATES TREAS 1% DUE 09-30-2016
Fixed Income	940000	919,437.50	UTD STATES TREAS 1% DUE 11-30-2019
Fixed Income	1640000	1,645,638.32	UTD STATES TREAS 1.25% DUE 10-31-2018
Fixed Income	2000000	2,006,876.00	UTD STATES TREAS 1.25% DUE 10-31-2018
Fixed Income	500000	504,140.50	UTD STATES TREAS 1.375% DUE 09-30-2018
Fixed Income	1750000	1,750,957.25	UTD STATES TREAS 1.5% DUE 10-31-2019
Fixed Income	370000	374,133.64	UTD STATES TREAS 1.625% DUE 04-30-2019
Fixed Income	1500000	1,516,758.00	UTD STATES TREAS 1.625% DUE 04-30-2019
Fixed Income	1265000	1,276,958.05	UTD STATES TREAS 1.625% DUE 06-30-2019
Fixed Income	1000000	982,578.00	UTD STATES TREAS 1.75% DUE 02-28-2022
Fixed Income	1100000	1,078,773.30	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	10000	9,807.03	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	700000	692,234.20	UTD STATES TREAS 1.875% DUE 05-31-2022
Fixed Income	2700000	2,651,062.50	UTD STATES TREAS 2.125% DUE 05-15-2025
Fixed Income	18310000	17,978,131.25	UTD STATES TREAS 2.125% DUE 05-15-2025
Fixed Income	1100000	1,080,062.50	UTD STATES TREAS 2.125% DUE 05-15-2025
Fixed Income	2830000	2,858,300.00	UTD STATES TREAS 2.125% DUE 09-30-2021
Fixed Income	500000	505,000.00	UTD STATES TREAS 2.125% DUE 09-30-2021
Fixed Income	9800000	10,005,192.40	UTD STATES TREAS 2.25% DUE 04-30-2021
Fixed Income	1925000	2,002,450.45	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	500000	520,117.00	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	10565000	12,940,890.48	UTD STATES TREAS 2.625 DUE 07-15-2017
Fixed Income	1200000	1,209,541.20	UTD TECHNOLOGIES 3.1% DUE 06-01-2022
Fixed Income	110000	128,521.03	UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040
Fixed Income	900000	945,792.00	VALE OVERSEAS LTD 4.625% DUE 09-15-2020
Fixed Income	135000	146,007.90	VALE OVERSEAS LTD 5.625% DUE 09-15-2019
Fixed Income	100000	96,681.00	VALE OVERSEAS LTD 6.875% DUE 11-21-2036
Fixed Income	400000	386,724.00	VALE OVERSEAS LTD 6.875% DUE 11-21-2036
Fixed Income	250000	210,542.50	VALE S A 5.625% DUE 09-11-2042
Fixed Income	100000	97,234.10	VALERO ENERGY CORP 3.65% DUE 03-15-2025
Fixed Income	50000	57,106.25	VALERO ENERGY CORP 6.125% DUE 02-01-2020
Fixed Income	150000	134,451.15	VALMONT INDS INC 5.25% DUE 10-01-2054
Fixed Income	100000	100,612.40	VENTAS RLTY LTD PARTNERSHIP/CAP CRP 2 2 2-15-18
Fixed Income	35000	34,275.64	VERISK ANALYTICS 4% DUE 06-15-2025
Fixed Income	100000	101,011.00	VERIZON 2% DUE 11-01-2016
Fixed Income	300000	299,325.60	VERIZON 2.625% DUE 02-21-2020
Fixed Income	1759000	1,755,045.76	VERIZON 2.625% DUE 02-21-2020
Fixed Income	1600000	1,682,859.20	VERIZON 3.65% DUE 09-14-2018
Fixed Income	3600000	3,786,433.20	VERIZON 3.65% DUE 09-14-2018
Fixed Income	506000	464,299.02	VERIZON 5.012% DUE 08-21-2054
Fixed Income	860000	865,786.08	VERIZON 5.05% DUE 03-15-2034
Fixed Income	100000	124,757.00	VERIZON 7.35% DUE 04-01-2039
Fixed Income	138000	140,239.19	VERIZON COMMUNICATIONS 2.5 NTS DUE 09-15-2016 USD REG
Fixed Income	280000	284,543.28	VERIZON COMMUNICATIONS 2.5 NTS DUE 09-15-2016 USD REG
Fixed Income	200000	218,968.20	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG
Fixed Income	275000	315,133.50	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG
Fixed Income	3050000	3,495,117.00	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	705000	824,676.57	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO
Fixed Income	1000000	1,169,754.00	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO
Fixed Income	120000	140,370.48	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO
Fixed Income	99000	115,805.65	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO
Fixed Income	1900000	1,965,635.50	VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG
Fixed Income	1300000	1,344,908.50	VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG
Fixed Income	1100000	1,085,200.60	VERIZON FIXED 3% DUE 11-01-2021
Fixed Income	1000000	1,012,306.00	VERIZON FLTG RT 1.782371 DUE 09-15-2016
Fixed Income	1000000	1,012,306.00	VERIZON FLTG RT 1.782371 DUE 09-15-2016
Fixed Income	110000	130,838.62	VERIZON NEW YORK 7.375% DUE 04-01-2032
Fixed Income	625000	624,950.00	VIACOM INC NEW 2.75% DUE 12-15-2019
Fixed Income	0	-	VIACOM INC NEW 4.25% DUE 09-01-2023
Fixed Income	500000	490,625.00	VOTORANTIM CIMENTOS SA 7.25 DUE 04-05-2041 BEO
Fixed Income	315000	346,985.41	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017
Fixed Income	475000	519,878.48	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	1500000	1,641,721.50	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	110000	116,304.87	WACHOVIA CORP NEW 5.625% DUE 10-15-2016
Fixed Income	1500000	1,494,658.50	WACHOVIA CORP NEW NT FLTG RATE DUE 10-15-2016 BEO
Fixed Income	600000	597,906.00	WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG
Fixed Income	1100000	1,096,161.00	WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG
Fixed Income	2020000	1,840,474.52	WACHOVIA STUD LN FLTG RT .4651% DUE 04-25-2040
Fixed Income	1910000	1,909,705.86	WALGREENS BOOTS FLTG RT .77445% DUE 05-18-2016
Fixed Income	760000	725,178.32	WAL-MART STORES 4% DUE 04-11-2043
Fixed Income	0	-	WAL-MART STORES 4.3 DUE 04-22-2044
Fixed Income	425000	426,126.67	WAL-MART STORES 4.3 DUE 04-22-2044
Fixed Income	395000	492,743.15	WAL-MART STORES 6.2% DUE 04-15-2038
Fixed Income	375000	481,916.25	WAL-MART STORES 6.5% DUE 08-15-2037
Fixed Income	1970000	1,860,008.99	WALTER INVESTMENT MANAGEMENT CORP TERM LOAN DUE 12-18-2020 BEO
Fixed Income	1050000	1,052,928.45	WEA FIN LLC / 1.75% DUE 09-15-2017
Fixed Income	2700000	2,701,490.40	WELLPOINT INC 1.25% DUE 09-10-2015
Fixed Income	1900000	1,901,048.80	WELLPOINT INC 1.25% DUE 09-10-2015
Fixed Income	1000000	1,004,238.00	WELLS FARGO & CO 1.25% DUE 07-20-2016
Fixed Income	1385000	1,390,869.63	WELLS FARGO & CO 1.25% DUE 07-20-2016
Fixed Income	2400000	2,298,573.60	WELLS FARGO & CO 3% DUE 02-19-2025
Fixed Income	20000	19,693.20	WELLS FARGO & CO 3.3 09-09-2024
Fixed Income	145000	130,493.19	WELLS FARGO & CO 3.9% DUE 05-01-2045
Fixed Income	170000	170,716.55	WELLS FARGO & CO 4.1% DUE 06-03-2026
Fixed Income	0	-	WELLS FARGO & CO 4.48% DUE 01-16-2024
Fixed Income	605000	645,970.60	WELLS FARGO & CO 5.375% DUE 11-02-2043
Fixed Income	40000	42,708.80	WELLS FARGO & CO 5.375% DUE 11-02-2043
Fixed Income	35000	38,455.16	WELLS FARGO & CO 5.625% DUE 12-11-2017
Fixed Income	1100000	1,126,180.00	WELLS FARGO & CO FLTG RT 5.875% DUE 12-29-2049
Fixed Income	1585000	1,588,962.50	WELLS FARGO & CO FLTG RT 5.9% DUE 12-29-2049
Fixed Income	1100000	1,095,856.30	WELLS FARGO & CO NEW FLT RT 04-22-2019 REG
Fixed Income	1580000	1,584,051.12	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 1.4% DUE 09-08-2017
Fixed Income	1000000	998,391.00	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # SR 00142 VAR RT DUE 06-02-2017
Fixed Income	200000	200,553.80	WELLS FARGO & CO NEW MEDIUM TERM SR NTS VAR RT DUE 04-23-2018 REG
Fixed Income	1225000	1,218,366.63	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023
Fixed Income	260000	258,592.10	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023
Fixed Income	1100000	1,100,146.30	WELLS FARGO BK N A SAN FRANCISCO CALIF MFLTG RT DUE 07-20-2015
Fixed Income	125000	124,468.63	WELLS FARGO BK N A SIOUX FALLS S D CD DTD 06-30-2009 1.4264 06-30-2016
Fixed Income	48412	48,261.95	WELLS FARGO COML 1.47099995613% DUE 04-15-2050
Fixed Income	495000	506,288.48	WELLS FARGO COML 3.63700008392% DUE 06-15-2048
Fixed Income	641291	654,522.53	WELLS FARGO MTG BACKED SECS 2004-L TR CLA8 FLT RT DUE 07-25-2034
Fixed Income	3400000	3,461,308.80	WESFARMERS LTD 144A 2.983 DUE 05-18-2016
Fixed Income	150000	169,714.50	WESTERN MUN WTR DIST FACS AUTH CALIF WTRREV 6.51% 10-01-2040 BEO TAXABLE
Fixed Income	715000	760,220.18	WEYERHAEUSER CO 4.625% DUE 09-15-2023
Fixed Income	56129	56,064.95	WFRBS COML MTG SER 2014-C21 CL A-1 1.413% 08-15-2047
Fixed Income	550000	564,093.20	WFRBS COML MTG TR .000356% DUE 03-15-2048
Fixed Income	280000	282,721.60	WFRBS COML MTG TR 3.345% DUE 05-15-2045
Fixed Income	1190000	1,255,227.47	WFRBS COML MTG TR 3.66700005531% DUE 11-15-2044
Fixed Income	100000	106,685.70	WFRBS COML MTG TR 4.271% DUE 03-15-2047
Fixed Income	405000	403,932.42	WI ENERGY CORP 3.55% DUE 06-15-2025
Fixed Income	370000	434,334.86	WILLIAMS COS INC 7.875% DUE 09-01-2021
Fixed Income	910000	883,561.77	WILLIAMS PARTNERS 3.6% DUE 03-15-2022
Fixed Income	1000000	942,692.00	WILLIAMS PARTNERS 3.9% DUE 01-15-2025
Fixed Income	570000	533,918.43	WILLIAMS PARTNERS 4% DUE 09-15-2025
Fixed Income	25000	24,468.75	WINDSTREAM CORP 7.75% DUE 10-15-2020
Fixed Income	500000	439,375.00	WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022
Fixed Income	555000	576,839.81	WORLD FINL NETWORK 3.1400001049 DUE 01-17-2023
Fixed Income	80000	80,735.84	WORLD FINL NETWORK CR CARD MA 1.76 2012-B A 5-17-2021
Fixed Income	25000	24,968.47	WORLD OMNI AUTO RECEIVABLES 2013-A CL B 1.13 03-16-20
Fixed Income	75000	75,311.70	WORLD OMNI AUTO RECEIVABLES ABS SER 2012-A CL B 1.49 DUE 05-15-2019
Fixed Income	100000	99,676.20	WPP FIN 2010 3.75% DUE 09-19-2024

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1045000	1,289,687.80	WYETH 6.45% DUE 02-01-2024
Fixed Income	120000	148,098.12	WYETH 6.45% DUE 02-01-2024
Fixed Income	4880000	5,005,050.00	YAHOO INC 0% CNV BDS 12-01-2018 USD1000
Fixed Income	300000	314,250.00	YASAR HLDGS A S 8.875% DUE 05-06-2020
Fixed Income	275000000	3,182,844.36	YASKAWA ELEC.CORP 0% CNV BDS 16/03/2017
Fixed Income	1300000	1,329,601.00	ZFS FINANCE USA TST FLT RT BD 144A DUE 12-15-2065/12-15-2015 BEO
Fixed Income	990000	990,354.42	ZIMMER BIOMET 2% DUE 04-01-2018
Fixed Income	500000	483,093.50	ZIMMER BIOMET 3.55% DUE 04-01-2025
TOTAL		<u>4,590,860,759.63</u>	

Real Estate Investments

Real Estate	155826	164,599,375.68	CF HEITMAN AMERICA REAL ESTATE TRUST LP FD
Real Estate	65667	171,187,835.23	CF JPMCB STRATEGIC PROPERTY FUND
Real Estate	268370	8,620,056.60	CF RREEF AMERICA REIT III
Real Estate	100	143,989.00	CF RREEF FUND WEST VI
Real Estate	32454	323,986,959.87	CF UBS TRUMBULL PROPERTY FUND
Real Estate	39880210	45,858,052.00	DUNE REAL ESTATE FUND III
Real Estate	18524651	31,155,098.00	DUNE REAL ESTATE PARALLEL FUND II LP
Real Estate	48823326	54,643,766.00	FRANKLIN TEMPLETON EMERGING MANAGER REALESTATE FUND OF FUNDS LP
Real Estate	27435189	29,266,783.00	FRANKLIN TEMPLETON PRIVATE REAL ESTATE FUND SERIES A
Real Estate	36000000	39,241,532.00	MFIRE GLOBAL PARTNERSHIP FUND II LP
Real Estate	0	5,902,114.00	Real estate valuation adjustment
TOTAL		<u>874,605,561.38</u>	

Self-Managed Plan Investment Allocation
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	<u>U.S. Equity</u>	<u>Non-U.S. Equity</u>	<u>Fixed Income</u>	<u>Balanced</u>	<u>Real Estate</u>	<u>Total</u>
Fidelity Funds						
Fidelity Managed Income Portfolio Class 2	-	-	28,016,953	-	-	28,016,953
Spartan U.S. Bond Index Institutional	-	-	27,817,966	-	-	27,817,966
PIMCO Total Return Institutional	-	-	34,200,368	-	-	34,200,368
Fidelity Four In One Index	-	-	-	14,981,866	-	14,981,866
Fidelity Puritan Class K	-	-	-	189,959,962	-	189,959,962
Ariel Fund Institutional	31,325,938	-	-	-	-	31,325,938
American Beacon Large Cap Value Inst.	9,388,773	-	-	-	-	9,388,773
Buffalo Small Cap	14,496,377	-	-	-	-	14,496,377
Hartford Capital Appreciation Y	38,360,874	-	-	-	-	38,360,874
Fidelity Growth Company Class K	89,090,373	-	-	-	-	89,090,373
Spartan Extended Market Index Advantage	32,037,954	-	-	-	-	32,037,954
Fidelity Contrafund Class K	89,145,481	-	-	-	-	89,145,481
Fidelity Low Priced Stock Class K	44,893,540	-	-	-	-	44,893,540
Spartan Total Market Index Institutional	24,236,388	-	-	-	-	24,236,388
Spartan 500 Index Institutional	91,053,705	-	-	-	-	91,053,705
Fidelity Diversified International Class K	-	42,090,037	-	-	-	42,090,037
Spartan International Index Institutional	-	20,602,698	-	-	-	20,602,698
Fidelity Worldwide	-	23,383,110	-	-	-	23,383,110
Fidelity Real Estate Investment	-	-	-	-	14,474,355	14,474,355
Fidelity Freedom K 2005 ⁽¹⁾	-	-	-	260,087	-	260,087
Fidelity Freedom K 2010 ⁽¹⁾	-	-	-	1,843,194	-	1,843,194
Fidelity Freedom K 2015 ⁽¹⁾	-	-	-	5,724,787	-	5,724,787
Fidelity Freedom K 2020 ⁽¹⁾	-	-	-	16,574,598	-	16,574,598
Fidelity Freedom K 2025 ⁽¹⁾	-	-	-	18,302,384	-	18,302,384
Fidelity Freedom K 2030 ⁽¹⁾	-	-	-	22,270,226	-	22,270,226
Fidelity Freedom K 2035 ⁽¹⁾	-	-	-	19,153,792	-	19,153,792
Fidelity Freedom K 2040 ⁽¹⁾	-	-	-	19,870,797	-	19,870,797
Fidelity Freedom K 2045 ⁽¹⁾	-	-	-	10,373,685	-	10,373,685
Fidelity Freedom K 2050 ⁽¹⁾	-	-	-	6,670,119	-	6,670,119
Fidelity Freedom K 2055 ⁽¹⁾	-	-	-	1,681,916	-	1,681,916
Fidelity Freedom K 2060 ⁽¹⁾	-	-	-	22,404	-	22,404
Fidelity Freedom K Income	-	-	-	2,025,354	-	2,025,354
Fidelity Total	464,029,403	86,075,845	90,035,287	329,715,171	14,474,355	984,330,061 59.5%
TIAA-CREF Funds						
CREF Money Market Account	-	-	19,483,246	-	-	19,483,246
TIAA Traditional Annuity	-	-	93,418,453	-	-	93,418,453
CREF Bond Market Account	-	-	44,398,454	-	-	44,398,454
CREF Inflation-Linked Bond Account	-	-	22,205,625	-	-	22,205,625
CREF Social Choice Account	-	-	-	49,189,236	-	49,189,236
CREF Equity Index Account	73,022,631	-	-	-	-	73,022,631
CREF Growth Account ⁽²⁾	389,426	-	-	-	-	389,426
CREF Stock Account	152,141,543	-	-	-	-	152,141,543
CREF Global Equities Account	-	52,211,338	-	-	-	52,211,338
TIAA Real Estate Account	-	-	-	-	11,659,567	11,659,567
TIAA-CREF Large-Cap Growth Index Institution	88,115,236	-	-	-	-	88,115,236
TIAA-CREF Lifecycle Fund 2010 - Institutional	-	-	-	962,663	-	962,663
TIAA-CREF Lifecycle Fund 2015 - Institutional	-	-	-	3,455,880	-	3,455,880
TIAA-CREF Lifecycle Fund 2020 - Institutional	-	-	-	6,052,844	-	6,052,844
TIAA-CREF Lifecycle Fund 2025 - Institutional	-	-	-	7,440,709	-	7,440,709
TIAA-CREF Lifecycle Fund 2030 - Institutional	-	-	-	10,509,941	-	10,509,941
TIAA-CREF Lifecycle Fund 2035 - Institutional	-	-	-	9,702,096	-	9,702,096
TIAA-CREF Lifecycle Fund 2040 - Institutional	-	-	-	14,732,407	-	14,732,407
TIAA-CREF Lifecycle Fund 2045 - Institutional	-	-	-	5,980,601	-	5,980,601
TIAA-CREF Lifecycle Fund 2050 - Institutional	-	-	-	3,089,004	-	3,089,004
TIAA-CREF Lifecycle Fund 2055 - Institutional	-	-	-	916,862	-	916,862
TIAA-CREF Lifecycle Fund 2060 - Institutional	-	-	-	23,464	-	23,464
TIAA-CREF Lifecycle Retirement Inc - Institution	-	-	-	715,494	-	715,494
TIAA-CREF Total	313,668,836	52,211,338	179,505,778	112,771,201	11,659,567	669,816,720 40.5%
GRAND TOTALS	\$777,698,239 47.0%	\$138,287,183 8.4%	\$269,541,065 16.3%	\$442,486,372 26.8%	\$26,133,922 1.6%	\$1,654,146,781 100.0%
SMP Forfeiture Reserve ⁽³⁾						7,686,417
SMP Disability Reserve ⁽³⁾						86,399,199
Total SMP Investments						\$1,748,232,397

1. As of June 30, 2015, the Fidelity Freedom Fund (lifecycle) series is the default fund for members who have selected the Self-Managed Plan, but have not yet selected individual mutual/variable annuity funds.

2. CREF Growth Account is no longer an approved option for the Self-Managed Plan. Assets remaining in the Account were invested prior to termination of this option.

3. These assets are commingled with the SURS defined benefit plan investments and accrue interest equal to the overall annual rate of return of the fund, net of fees.