

State of Illinois
State Universities Retirement System
Compliance Examination
For the Year Ended June 30, 2018
Performed as Special Assistant Auditors for
the Auditor General, State of Illinois

**State Universities Retirement System
of the State of Illinois
Compliance Examination
For the Year Ended June 30, 2018**

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State Universities Retirement System of the State of Illinois

For the Year Ended June 30, 2018

System Officials

Executive Director	Mr. Martin Noven
Chief Financial Officer	Ms. Phyllis Walker (7/1/16 – 5/31/18) Ms. Tara Myers (1/2/18 – present)
Chief Investment Officer	Mr. Doug Wesley
General Counsel	Ms. Bianca Green
Director of Internal Audit	Mr. Steven Hayward
Chairperson	Mr. Tom Cross
Vice Chairperson	Mr. John Engstrom
Treasurer	Mr. Dennis Cullen
Board of Trustees	Mr. Aaron Ammons Mr. Mark Cozzi Mr. Fred Giertz Mr. Paul Johnson, Jr. (term expired June 2018) Mr. Craig McCrohon (term expired June 2018) Mr. Steven Rock Mr. Collin Van Meter Mr. Antonio Vasquez

Office Location

1901 Fox Drive
Champaign, Illinois 61820



January 29, 2019

BKD, LLP
Certified Public Accountants
225 North Water Street, Suite 400
Decatur, IL 62523

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. 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 State Universities Retirement System's compliance with the following assertions during the year ended June 30, 2018. Based on this evaluation, we assert that during the year ended June 30, 2018 the State Universities Retirement System has materially complied with the assertions below.

- A. The State Universities Retirement 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 State Universities Retirement 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 State Universities Retirement 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 State Universities Retirement 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 State Universities Retirement System on behalf of the State or held in trust by the State Universities Retirement System of Illinois 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

SIGNED ORIGINAL ON FILE

Martin Noven, Executive Director

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Tara Myers, Chief Financial Officer

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Douglas Wesley, Chief Investment Officer

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Bianca Green, General Counsel

Compliance Report

**State Universities Retirement System
of the State of Illinois
Compliance Report Summary
For the Year Ended June 30, 2018**

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 Reports

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

Number of	Current Report	Prior Report
Findings	1	1
Repeated findings	1	1
Prior recommendations implemented or not repeated	—	—

Schedule of Findings

Item No.	Page	Description	Finding Type
Findings (State Compliance)			
2018-001	11	Noncompliance with the Illinois Pension Code	Noncompliance

**State Universities Retirement System
of the State of Illinois
Compliance Report Summary
For the Year Ended June 30, 2018**

Schedule of Findings

Item No.	Page	Description	Finding Type
Prior Findings Not Repeated			

None

Exit Conference

System officials waived a formal exit conference in correspondence dated January 8, 2019. Responses to the recommendations were provided by Martin Noven, Executive Director, in correspondence dated January 23, 2019.

**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

And

The 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, 2018. 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. Those standards, the Act, and the Audit Guide require that we plan and perform the examination to obtain reasonable assurance about whether the System complied, in all material respects, with the specified requirements listed above. An examination involves performing procedures to obtain evidence about whether the System complied with the specified requirements listed above. The nature, timing and extent of the procedures selected depend on our judgement, including an assessment of the risks of material noncompliance, whether due to fraud or error.

We believe that the evidence obtained is sufficient and appropriate to provide 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, 2018. However, the results of our procedures disclosed an instance 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 item 2018-001.

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

The purpose of this report on compliance is solely to describe the scope of our testing and the results of that testing in accordance with the requirements of the Audit Guide issued by the Illinois Office of the Auditor General. Accordingly, this report is not suitable for any other purpose.

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 to determine the examination procedures that are appropriate in the circumstances 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 the System's internal controls over compliance. Accordingly, we do not express an opinion on the effectiveness of the System's internal control over compliance.

A deficiency in 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 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, material weaknesses may exist that have not been identified.

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

The purpose of this report on internal control over compliance is solely to describe the scope of our testing of internal control over compliance and the results of that testing based on the requirements of the Audit Guide, issued by the Illinois Office of the Auditor General. Accordingly, this report is not suitable for any other purpose.

Supplementary Information for State Compliance Purposes

As Special Assistant Auditors for the Auditor General, we have audited the financial statements of the System as of and for the year ended June 30, 2018 (not presented herein), and have issued our report thereon dated December 14, 2018, which contained an unmodified opinion on those financial statements. Our audit was conducted for the purpose of forming an opinion on the basic 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 December 14, 2018. The accompanying supplementary information for the year ended June 30, 2018 in Schedules 1 through 14 and the Investment Listing (Schedule 15), is presented for purposes of additional analysis and is not a required part of the basic financial statements of the System. 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 supplementary information for the year ended June 30, 2018 in Schedules 1 through 14 and the Investment Listing (Schedule 15), has 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 supplementary information for the year ended June 30, 2018 in Schedules 1 through 14 and the Investment Listing (Schedule 15), is fairly stated in all material respects in relation to the basic financial statements as a whole for the year ended June 30, 2018.

We have also previously audited, in accordance with auditing standards generally accepted in the United States of America, the System's basic financial statements as of and for the year ended June 30, 2017 (not presented herein), and have issued our report thereon dated December 12, 2017, which contained an unmodified opinion on those financial statements. The accompanying supplementary information for the year ended June 30, 2017 in Schedules 1 through 14 and the Investment Listing (Schedule 15), has been subjected to the auditing procedures applied in the audit of the June 30, 2017 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 supplementary information for the year ended June 30, 2017 in Schedules 1 through 14 and the Investment Listing (Schedule 15), 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 the 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.

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Decatur, Illinois

January 29, 2019, except for our report on Supplementary Information for State Compliance Purposes, as to which the date is December 14, 2018.

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

The Honorable Frank J. Mautino
Auditor General
State of Illinois
and
The Board of Trustees
State Universities Retirement System of the State of 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 financial statements of the State Universities Retirement System of the State of Illinois (System), as of and for the year ended June 30, 2018, and the related notes to the financial statements, which collectively comprise the System's basic financial statements, and have issued our report thereon dated December 14, 2018.

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, misstatement 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 System'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.

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*.

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 the 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.

SIGNED ORIGINAL ON FILE

Decatur, Illinois
December 14, 2018

State Universities Retirement System of the State of Illinois

Current Findings – State Compliance

June 30, 2018

2018-001. Finding – Noncompliance with the Illinois Pension Code

The State Universities Retirement System (System) did not always obtain fully completed disclosures from investment managers as required in the Illinois Pension Code.

During testing, the auditors noted one of seven (14 percent) investment manager disclosures returned to the System where the investment manager did not properly disclose the number of contracts with minority, women and disabled person owned businesses and the number of contracts with other than those businesses owned by minority, women or disabled persons. The investment manager informed the System that not all of this information was tracked.

The Illinois Pension Code Section 40 ILCS 5/1-113.21(a) states “No contract, oral or written, for investment services, consulting services, or commitment to a private market fund shall be awarded by a retirement system, pension fund, or investment board established under this Code unless the investment advisor, consultant, or private market fund first discloses:

- (1) the number of its investment and senior staff and the percentage of its investment and senior staff who are (i) a minority person, (ii) a woman, and (iii) a person with a disability; and
- (2) the number of contracts, oral or written, for investment services, consulting services, and professional and artistic services that the investment advisor, consultant, or private market fund has with (i) a minority-owned business, (ii) a women-owned business, or (iii) a business owned by a person with a disability; and
- (3) the number of contracts, oral or written, for investment services, consulting services, and professional and artistic services the investment advisor, consultant, or private market fund has with a business other than (i) a minority-owned business, (ii) a women-owned business or (iii) a business owned by a person with a disability, if more than 50 percent of services performed pursuant to the contract are performed by (i) a minority person, (ii) a woman, and (iii) a person with a disability.”

The Illinois Pension Code section 40 ILCS 5/1-113.21 (b) states “The disclosures required by this Section shall be considered, within the bounds of financial and fiduciary prudence, prior to the awarding of a contract, oral or written, for investment services, consulting services, or commitment to a private market fund.”

SURS developed an RFP form to document the data elements required in the law; however, some forms submitted by investment managers did not contain numerical responses but, instead, the managers indicated that they did not know, or did not track, the required information. The RFP form documenting the disclosures is given to Board members for use in the selection process. According to System officials, SURS operates under the broad financial and fiduciary standards set in 40 ILCS 5/1-109. SURS believes it would be imprudent to exclude managers solely on the basis of this reporting requirement.

State Universities Retirement System of the State of Illinois

Current Findings – State Compliance

June 30, 2018

2018-001. Finding – Noncompliance with the Illinois Pension Code (Continued)

System officials stated while all required information is requested in the Request for Proposal process, investment managers don't track or can't legally provide all of the required disclosures.

Failure to obtain the necessary disclosures from the investment managers prior to awarding the contract results in noncompliance with the Illinois Pension Code. (Finding Code No. 2018-001, 2017-001, 2016-001)

Recommendation

We recommend the System comply with the Illinois Pension Code or seek legislative remedy.

System Response

The System respectfully disputes this finding again this year. The reasons for the System's position were noted in prior year's responses and are repeated below; however supporting references were not repeated. Investments staff is aware of this mandate and continues its formal process that requests prospective service providers to disclose this information. The RFP form SURS uses documents each data element required by this law and all prospective managers must submit a disclosure as required by 40 ILCS 5/1-113.21(a). Prior to the fiscal year 2016 audit, some of the manager responses did not contain numerical responses. Instead, a few of the managers indicated that they did not know, did not track or could not legally provide all of the requested information.

The SURS process for RFP's in fiscal year 2018 (subsequent to the 2017 finding), was updated to require a numerical response with a specific restriction against providing any additional explanatory notations. The only finding noted for fiscal year 2018 was for a contract completed prior to the drafting and communication of last year's finding. The finding was for a manager that supplied a numerical answer and then supplemented their answer with a footnote explaining that they do not track all of the requested information. Because their numeric response was stated as a 0, SURS used that figure as their actual diversity number regardless of the footnoted explanation.

SURS is required by law to operate under the broad financial and fiduciary standards set forth in 40 ILCS 5/1-109. SURS believes the intent of 40 ILCS 5/1-113.21(a) is not to exclude managers solely on the basis of this reporting requirement. This is supported by the language in subsection (b) of the statute which requires these disclosures to be "considered within the bounds of financial and fiduciary prudence..." Finalist candidate RFP forms documenting the required disclosures are given, in their entirety, to each Board member for their use in the selection process. Therefore, all responses received (numeric or explanatory in nature) were given full fiduciary consideration prior to the awarding of each contract, consistent with 40 ILCS 5/1-113.21 (b) and 40 ILCS 5/1-109.

State Universities Retirement System of the State of Illinois

Current Findings – State Compliance

June 30, 2018

2018-001. Finding – Noncompliance with the Illinois Pension Code (Continued)

SURS maintains its position that it complies with this law given the nature and intent of the statute when combined with the fiduciary prudence used by SURS in its manager selection process, as required by 40 ILCS 5/1-113.21(b) and 40 ILCS 5/1-109, and further maintains that the fiscal year 2018 changes comply with the letter of the law as interpreted by the auditors.

**State Universities Retirement System
of the State of Illinois
Prior Findings Not Repeated
June 30, 2018**

None

**Supplementary Information
for State Compliance Purposes**

**State Universities Retirement System
of the State of Illinois**
Supplementary Information for State Compliance Purposes
Summary
For the Year Ended June 30, 2018

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

- Fiscal Schedules and Analysis:
 - Summary Schedule of Appropriations and Expenditures
 - Comparative Schedules of Revenues and Expenses
 - Schedule of Administrative Expenses
 - Schedule of Changes in Property and Equipment
 - Schedule of Investment Portfolio
 - Schedule of Investment Expenses
 - Selected Account Balances
 - Rate of Return
 - Revenues and Expenses
 - Employer Contributions
 - Investment Income
 - Member Contributions
 - Self-Managed Plan Investments
 - Future Funding and Benefit Calculations

- Analysis of Operations (Unaudited):
 - System's Functions and Planning Program (Unaudited)
 - Progress in Funding the System (Unaudited)
 - Locally Held Funds (Unaudited)
 - Average Number of System Employees (Unaudited)
 - Schedule of Investment Commissions (Unaudited)
 - Description of Reserves (Unaudited)
 - Analysis of Revenues and Expenses (Unaudited)
 - Analysis of Administrative Expenses (Unaudited)
 - Schedule of Accounts Receivable (Unaudited)
 - Retirement Benefits (Unaudited)
 - Survivors' Benefits (Unaudited)
 - Disability Benefits (Unaudited)
 - Disability Retirement Allowance Benefits (Unaudited)
 - Benefit Costs (Unaudited)
 - Schedule of Changes in Reserves (Unaudited)
 - Schedule of Contributions/Deductions and Effect on Investments (Unaudited)
 - Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)

- Investment Listing

**State Universities Retirement System
of the State of Illinois**
Supplementary Information for State Compliance Purposes
Summary
For the Year Ended June 30, 2018

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 auditors' 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 accountants' 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.

Fiscal Schedules and Analysis

**State Universities Retirement System
of the State of Illinois**
Summary Schedule of Appropriations and Expenditures
Expenditure Authority for Fiscal Year 2018
For the Years Ended June 30, 2018 and 2017

	Appropriations 2018	Expenditures 2018	Appropriations 2017	Expenditures 2017
Appropriations made to the State Universities Retirement System from the State General Revenue Fund (0001):				
40 ILCS 15/1.1(b) continuing appropriation Public Act # 100-0021 Public Act # 99-0524	\$1,414,307,606	\$1,414,307,606	\$1,501,426,000	\$1,501,426,000
40 ILCS 15/1.4 continuing appropriation Public Act # 100-0021 Public Act # 99-0524	4,133,336	4,133,336	4,309,111	4,309,111 *
State Universities Retirement System from the State Pension Fund (0054):				
Public Act # 100-0021 Public Act # 99-0523	<u>215,000,000</u>	<u>215,000,000</u>	<u>170,000,000</u>	<u>170,000,000</u>
Total appropriations	<u>\$1,633,440,942</u>	<u>\$1,633,440,942</u>	<u>\$1,675,735,111</u>	<u>\$1,675,735,111</u>

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

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

**State Universities Retirement System
of the State of Illinois**
**Comparative Schedules of Revenues and Expenses
For the Years Ended June 30, 2018 and 2017**

	2018	2017	2018 from 2017	
			Amount	Percent
Revenues				
Contributions:				
Members	\$ 366,944,715	\$ 363,859,687	\$ 3,085,028	0.8%
Federal, trust fund, other State of Illinois:	48,004,864	46,041,545	1,963,319	4.3%
General Revenue Fund	1,414,307,607	1,501,426,000	(87,118,393)	(5.8)%
Pension Fund	<u>215,000,000</u>	<u>170,000,000</u>	<u>45,000,000</u>	<u>26.5%</u>
	<u>2,044,257,186</u>	<u>2,081,327,232</u>	<u>(37,070,048)</u>	<u>(1.8)%</u>
Investment income:				
Interest	127,396,974	114,131,741	13,265,233	11.6%
Dividends	232,971,148	236,551,585	(3,580,437)	(1.5)%
Net appreciation (depreciation) in fair value of investments	1,467,434,542	1,967,912,694	(500,478,152)	(25.4)%
Securities lending	<u>4,741,875</u>	<u>5,885,222</u>	<u>(1,143,347)</u>	<u>(19.4)%</u>
	<u>1,832,544,539</u>	<u>2,324,481,242</u>	<u>(491,936,703)</u>	<u>(21.2)%</u>
Less investment expense				
Asset management expense	73,281,987	63,291,609	9,990,378	15.8%
Securities lending expense	<u>426,769</u>	<u>529,670</u>	<u>(102,901)</u>	<u>(19.4)%</u>
Net investment income	<u>1,758,835,783</u>	<u>2,260,659,963</u>	<u>(501,824,180)</u>	<u>22.2%</u>
Total	<u>3,803,092,969</u>	<u>4,341,987,195</u>	<u>(538,894,226)</u>	<u>(12.4)%</u>
Expenses				
Benefits:				
Retirement	2,286,369,114	2,184,589,523	101,779,591	4.7%
Portable Lump Sum Refund – ER match	15,321,426	13,866,593	1,454,833	10.5%
Disability and DRA	22,994,204	22,801,726	192,478	0.8%
Survivors	161,441,804	149,946,477	11,495,327	7.7%
Death	5,267,850	6,591,390	(1,323,540)	(20.1)%
Reversionary	3,599,324	3,246,414	352,910	10.9%
Beneficiary	<u>2,951,242</u>	<u>2,777,270</u>	<u>173,972</u>	<u>6.3%</u>
	<u>2,497,944,964</u>	<u>2,383,819,393</u>	<u>114,125,571</u>	<u>(4.8)%</u>
Refunds	123,842,578	118,929,259	4,913,319	4.1%
Administrative expenses	<u>14,848,138</u>	<u>15,303,608</u>	<u>(455,470)</u>	<u>(3.0)%</u>
Total	<u>2,636,635,680</u>	<u>2,518,052,260</u>	<u>118,583,420</u>	<u>4.7%</u>
Excess (Deficiency) of Revenues over (under) Expenses	<u>\$ 1,166,457,289</u>	<u>\$ 1,823,934,935</u>	<u>\$ (657,477,646)</u>	<u>(36.0)%</u>

Note: See analysis on page 36.

State Universities Retirement System of the State of Illinois

Schedule of Administrative Expenses For the Years Ended June 30, 2018 and 2017

	2018	2017	Variance	
			Amount	Percent
Defined Benefit Plan				
Personnel Services:				
Salary and wages	\$ 7,689,068	\$ 7,661,635	\$ 27,433	0.4%
Retirement contributions	943,565	935,091	8,474	0.9%
Insurance and payroll taxes	<u>2,239,601</u>	<u>2,520,718</u>	<u>(281,117)</u>	<u>(11.2)%</u>
	<u>10,872,234</u>	<u>11,117,444</u>	<u>(245,210)</u>	<u>(2.2)%</u>
Professional Services:				
Computer services	614,116	791,129	(177,014)	(22.4)%
Medical consultation	5,455	7,360	(1,905)	(25.9)%
Technical and actuarial	697,200	760,165	(62,964)	(8.3)%
Legal services	<u>279,609</u>	<u>180,531</u>	<u>99,078</u>	<u>54.9%</u>
	<u>1,596,380</u>	<u>1,739,185</u>	<u>(142,805)</u>	<u>(8.2)%</u>
Communications:				
Postage	167,790	143,664	24,126	16.8%
Printing and copying	42,101	45,725	(3,624)	(7.9)%
Telephone	<u>94,146</u>	<u>102,875</u>	<u>(8,729)</u>	<u>(8.5)%</u>
	<u>304,037</u>	<u>292,264</u>	<u>11,773</u>	<u>4.0%</u>
Other Services:				
Equipment repairs, rental and maintenance	48,030	93,888	(45,858)	(48.8)%
Building operations and maintenance	283,272	300,703	(17,431)	(5.8)%
Surety bonds and insurance	333,357	400,711	(67,354)	(16.8)%
Memberships and subscriptions	90,632	80,986	9,646	11.9%
Transportation and travel	131,564	151,645	(20,081)	(13.2)%
Education	55,319	20,233	35,086	172.4%
EDP supplies and equipment	97,655	66,781	30,874	46.2%
Office supplies	<u>48,740</u>	<u>42,242</u>	<u>6,498</u>	<u>15.4%</u>
	<u>1,088,569</u>	<u>1,157,189</u>	<u>(68,620)</u>	<u>(5.9)%</u>
Depreciation and amortization	<u>535,389</u>	<u>540,927</u>	<u>(5,538)</u>	<u>(1.0)%</u>
Total administrative expense-defined benefit plan	<u>14,396,609</u>	<u>14,847,009</u>	<u>(450,400)</u>	<u>(3.0)%</u>

**State Universities Retirement System
of the State of Illinois**
Schedule of Administrative Expenses (Continued)
For the Years Ended June 30, 2018 and 2017

	2018	2017	Variance	
			Amount	Percent
Self-Managed Plan				
Salary and wages	\$ 252,421	\$ 262,586	\$ (10,165)	(3.9)%
Retirement contributions	31,452	91,637	(1,158)	(3.6)%
Insurance and payroll taxes	82,720	36,418	(12,725)	(13.3)%
Technical and actuarial	78,117	56,999	21,118	37.0%
Postage	4,780	6,035	(1,255)	(20.8)%
Membership and subscriptions	600	600	—	0.0%
Transportation and travel	184	1,101	(917)	(83.3)%
Printing and copying	<u>1,255</u>	<u>1,223</u>	<u>32</u>	<u>2.6%</u>
Total administrative expense- self-managed plan	<u>451,529</u>	<u>456,599</u>	<u>(5,070)</u>	<u>(1.1)%</u>
Total Administrative Expenses	<u>\$ 14,848,138</u>	<u>\$ 15,303,608</u>	<u>\$ (455,470)</u>	<u>(3.0)%</u>

Note: See analysis on pages 36 and 37.

**State Universities Retirement System
of the State of Illinois**
**Schedule of Changes in Property and Equipment
For the Year Ended June 30, 2018**

	Balance at June 30, 2017	Additions	Deletions	Balance at June 30, 2018
Assets				
Land and land improvements	\$ 533,609	\$ —	\$ —	\$ 533,609
Building	7,966,990	25,441	—	7,992,431
Information system equipment and software	16,074,583	299,678	13,805	16,360,455
Furniture and fixtures	<u>908,116</u>	<u>7,146</u>	<u>3,503</u>	<u>911,759</u>
Total capital assets	<u>25,483,298</u>	<u>332,265</u>	<u>17,308</u>	<u>25,798,254</u>
Allowance for Depreciation				
Land improvements	2,933	—	—	2,933
Building	3,572,903	254,120	—	3,827,023
Information system equipment and software	14,814,485	260,569	13,805	15,061,249
Furniture and fixtures	<u>780,443</u>	<u>20,700</u>	<u>3,503</u>	<u>797,640</u>
Total allowance for depreciation	<u>19,170,764</u>	<u>535,389</u>	<u>17,308</u>	<u>19,688,845</u>
Net Capital Assets	<u>\$ 6,312,533</u>	<u>(203,124)</u>	<u>\$ —</u>	<u>\$ 6,109,409</u>

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

State Universities Retirement System of the State of Illinois

Schedule of Investment Portfolio

For the Years Ended June 30, 2018 and 2017

	2018			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
Equities				
Common stocks				
U.S. equities	\$ 6,655,751,273	41.3%	\$ 8,661,856,830	40.5%
Non-U.S. equities	2,635,062,356	16.3%	3,176,461,061	14.9%
Commingled funds	73,268,829	0.5%	143,343,784	0.7%
Preferred stock	<u>1,100,140</u>	<u>0.0%</u>	<u>1,178,003</u>	<u>0.0%</u>
Total equities	<u>9,365,182,598</u>	<u>58.1%</u>	<u>11,982,839,678</u>	<u>56.1%</u>
Fixed Income				
Government obligations				
Government agencies	72,992,693	0.4%	72,805,408	0.3%
U.S. government	1,641,418,971	10.2%	1,643,867,986	7.7%
Corporate obligations	626,029,507	3.9%	611,827,915	2.9%
Miscellaneous				
Asset backed	159,937,395	1.0%	165,224,385	0.8%
Short-term investments*	(1,042,820)	0.0%	2,264,406	0.0%
Commingled funds	1,064,719,448	6.6%	1,097,200,203	5.1%
Mortgage backed	786,821,181	4.9%	777,425,351	3.6%
Municipal bonds	25,636,102	0.2%	26,247,012	0.1%
Non-U.S. bonds	346,518,096	2.1%	332,687,415	1.6%
Forwards	—	0.0%	—	0.0%
Options	(716,597)	0.0%	(2,525,737)	0.0%
Swaps	<u>10,971,762</u>	<u>0.1%</u>	<u>16,828,579</u>	<u>0.1%</u>
Total fixed income	<u>4,733,285,738</u>	<u>29.4%</u>	<u>4,743,852,923</u>	<u>22.2%</u>
Cash and Cash Equivalents*	40,582,771	0.2%	40,584,192	0.2%
Real Estate	854,576,912	5.3%	1,012,089,478	4.7%
Hedge Funds	800,000,000	5.0%	860,515,161	4.0%
Commodities	329,432,019	2.0%	367,616,533	1.7%
Self-Managed Plan Funds	<u>—</u>	<u>0.0%</u>	<u>2,370,017,322</u>	<u>11.1%</u>
Total Investments	<u>\$16,123,060,038</u>	<u>100.0%</u>	<u>\$21,377,515,287</u>	<u>100.0%</u>

*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 5

	2017			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
Equities				
Common stocks				
U.S. equities	\$ 6,392,698,549	40.8%	\$ 7,985,079,093	39.7%
Non-U.S. equities	2,402,799,325	15.4	2,954,479,613	14.6
Commingled funds	69,369,549	0.4	130,531,297	0.6
Preferred stock	<u>1,100,140</u>	<u>0.0</u>	<u>1,160,954</u>	<u>0.0</u>
Total equities	<u>8,865,967,563</u>	<u>56.6</u>	<u>11,071,250,957</u>	<u>54.9</u>
Fixed Income				
Government obligations				
Government agencies	166,129,469	1.1	166,560,119	0.8
U.S. government	1,615,133,385	10.3	1,621,217,844	8.0
Corporate obligations	577,762,421	3.7	582,441,855	2.9
Miscellaneous				
Asset backed	140,497,131	0.9	147,810,049	0.7
Short-term investments*	27,424,295	0.2	31,326,040	0.2
Commingled funds	1,085,703,688	6.9	1,167,839,869	5.8
Mortgage backed	747,929,945	4.8	746,127,267	3.7
Municipal bonds	25,437,869	0.2	26,419,042	0.1
Non-U.S. bonds	260,025,358	1.7	262,163,378	1.3
Options	(668,847)	0.0	(62,351)	0.0
Swaps	<u>6,093,478</u>	<u>0.0</u>	<u>9,696,625</u>	<u>0.0</u>
Total fixed income	<u>4,651,468,192</u>	<u>29.8</u>	<u>4,761,539,737</u>	<u>23.5</u>
Cash and Cash Equivalents*	10,543,498	0.1	10,561,590	0.1
Real Estate	910,259,139	5.8	1,043,148,653	5.2
Hedge Funds	875,000,000	5.6	899,825,946	4.5
Commodities	330,904,114	2.1	329,837,403	1.6
Self-Managed Plan Funds	<u>—</u>	<u>0.0</u>	<u>2,052,773,940</u>	<u>10.2</u>
Total Investments	<u>\$15,644,142,506</u>	<u>\$ 100.0%</u>	<u>\$20,168,938,226</u>	<u>\$ 100.0%</u>

*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.

State Universities Retirement System of the State of Illinois

Schedule of Investment Expenses

For the Years Ended June 30, 2018 and 2017

	2018	2017
Investment Manager		
Adams Street Partners	\$ 5,867,842	\$ 5,881,481
Alinda Capital Partners	419,186	482,325
Ativo Capital Management	794,540	712,305
BlackRock Institutional Trust Company	4,867,022	2,260,560
BlueBay Asset Management	1,157,675	1,228,387
Blue Vista Capital management	525,000	675,911
Brookfield Asset Management	502,736	525,000
CastleArk Management	960,895	1,017,530
CBRE Clarion Real Estate Securities	—	615,159
Channing Capital Management	587,128	400,407
Chicago Equity Partners	—	339,873
Colchester Global Investors Limited	652,211	378,264
Courtland Partners (fka Mesirow Financial Inv Mgt)	288,749	288,750
Crow Holdings	416,645	525,000
Denali Advisors	132,083	—
Dune Capital Management	1,550,167	1,299,644
EARNEST Partners	1,167,413	885,160
Fairview Capital Partners	337,033	213,858
Fidelity Institutional Asset Management (fka Pyramis Global Advisors)	1,361,544	1,441,264
Franklin Templeton Real Estate Advisors	490,226	519,983
Garcia Hamilton & Associates	443,332	310,598
Gladius Capital management	2,549,271	1,430,706
GlobeFlex Capital, L.P.	3,117,327	1,220,211
Heitman	1,521,027	1,091,042
Holland Capital Management	—	261,194
Invesco	1,529,541	1,578,219
JPMorgan Asset Management	1,782,433	1,688,371
KKR Prisma	2,726,215	1,886,655
LM Capital Group	283,002	279,548
Lombardia Capital Partners	—	167,273
Longfellow Investment Management	—	76,970
Macquarie Capital	1,376,849	1,117,326
Matarin Capital Management	301,847	—
Mesirow Financial Investment Management (fka Fiduciary Mgt Assoc)	1,008,981	894,134
Mondrian Investment Partners	1,174,525	1,088,812
Muller and Monroe Asset Management	1,092,799	731,460
Neuberger Berman	800,983	642,097
New Century Advisors	—	183,087
Northern Trust Asset Management	469,309	156,228
Oaktree Capital Management	38,576	—
Pacific Alternative Asset Management Company	3,610,525	2,202,319

State Universities Retirement System of the State of Illinois

Schedule of Investment Expenses

For the Years Ended June 30, 2018 and 2017

	2018	2017
Investment Manager (Continued)		
Pacific Investment Management Company	\$ 4,534,303	\$ 4,853,072
Pantheon Ventures	3,217,333	3,326,200
Parametric Clifton	320,236	298,270
Piedmont Investment Advisors	981,769	823,152
Progress Investment Management Company	2,178,606	1,912,380
Prudential Fixed Income	971,547	862,774
Pugh Capital Management	248,152	246,164
RhumbLine Advisers	143,341	119,232
RREEF	2,700	8,732
Smith Graham & Company	174,133	172,500
State Street Global Advisors	81,064	68,729
Strategic Global Advisors	1,135,284	993,393
T. Rowe Price	3,556,803	2,970,695
TCW Metropolitan West Asset Management	858,725	848,516
UBS Realty Investors	2,838,307	3,322,039
Wellington Management Company	<u>2,670,156</u>	<u>2,498,446</u>
	<u>69,817,096</u>	<u>60,021,405</u>
Master Trustee & Custodian		
The Northern Trust Company	<u>1,075,000</u>	<u>1,485,472</u>
Investment Consultant, Measurement & Counsel		
FRT	18,750	25,000
Ice Miller, LLP	45,427	—
Jackson Walker LLP	69,162	47,282
Katten Muchin Rosenman, LLP	—	1,695
Mayer, Brown, Rowe & Maw	89,436	35,833
NEPC, LLC	406,375	412,988
Pension Consulting Alliance	120,750	—
Squire Patton Boggs	<u>211,567</u>	<u>—</u>
Total Consultant, Measurement & Counsel fees	<u>961,467</u>	<u>522,798</u>
Investment Administrative Expenses		
Personnel	1,214,542	1,133,223
Resources and travel	146,020	54,489
Performance measurement and database	<u>67,862</u>	<u>74,222</u>
	<u>1,428,424</u>	<u>1,261,934</u>
Total Investment Expenses	<u>\$ 73,281,987</u>	<u>\$ 63,291,609</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 Universities Retirement System of the State of Illinois

Selected Account Balances

For the Years Ended June 30, 2018 and 2017

	Defined Benefit	Self-Managed	Totals	
	Plan	Plan	2018	2017
Assets				
Cash and short-term investments	\$ 672,523,980	\$ —	\$ 672,523,980	\$ 557,956,107
Receivables				
Members	10,819,032	4,258,394	15,077,426	11,020,119
State of Illinois	74,687,334	2,116,448	76,803,782	307,758,128
Federal, trust funds, and other	6,529,410	56,800	6,586,210	1,609,973
Pending investment sales	290,212,669	—	290,212,669	420,174,075
Interest and dividends	<u>47,303,282</u>	<u>—</u>	<u>47,303,282</u>	<u>45,835,923</u>
Total receivables	<u>429,551,727</u>	<u>6,431,642</u>	<u>435,983,369</u>	<u>786,398,218</u>
Prepaid expenses	<u>158,297</u>	<u>—</u>	<u>158,297</u>	<u>122,532</u>
Investments, at fair value				
Equity investments	10,693,258,510	80,241,318	10,773,499,828	9,998,536,284
Fixed income investments	4,747,532,656	36,904,459	4,784,437,115	4,772,101,327
Real estate investments	1,008,813,053	3,276,425	1,012,089,478	1,043,148,653
Alternative investments	2,433,890,246	3,581,298	2,437,471,544	2,302,378,022
Mutual fund and variable annuities	<u>—</u>	<u>2,370,017,322</u>	<u>2,370,017,322</u>	<u>2,052,773,940</u>
Total investments	<u>18,883,494,465</u>	<u>2,494,020,822</u>	<u>21,377,515,287</u>	<u>20,168,938,226</u>
Securities lending collateral	<u>780,639,420</u>	<u>—</u>	<u>780,639,420</u>	<u>705,137,291</u>
Capital assets, at cost, net of accumulated depreciation of \$19,688,845 and \$19,170,764, respectively	<u>6,109,409</u>	<u>—</u>	<u>6,109,409</u>	<u>6,312,533</u>
Total assets	<u>20,772,477,298</u>	<u>2,500,452,464</u>	<u>23,272,929,762</u>	<u>22,224,864,907</u>
Liabilities				
Benefits payable	13,124,100	—	13,124,100	9,533,649
Refunds payable	4,946,571	—	4,946,571	5,513,152
Securities lending collateral	779,626,493	—	779,626,493	704,387,453
Payable to brokers for unsettled trades	603,464,724	—	603,464,724	806,727,942
Reverse repurchase agreements	34,476,500	—	34,476,500	28,484,875
Administrative expenses payable	<u>15,763,409</u>	<u>—</u>	<u>15,763,409</u>	<u>15,147,160</u>
Total liabilities	<u>1,451,401,797</u>	<u>—</u>	<u>1,451,401,797</u>	<u>1,569,794,231</u>
Net Position Held in Trust for Pension Benefits	<u>\$ 19,321,075,501</u>	<u>\$ 2,500,452,464</u>	<u>\$ 21,821,527,965</u>	<u>\$ 20,655,070,676</u>

State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2018 and 2017

Rate of Return

Schedule 8

Performance of SURS' investment portfolio resulted in a market rate of return, net of investment management fees, of 8.2 percent and 12.2 percent for fiscal years 2018 and 2017, respectively.

Revenues and Expenses

Schedule 9

SURS 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; the assets are held by the two Service Providers approved by SURS Board of Trustees: Fidelity and TIAA.

Approximately 99.4 percent of the total expenses for fiscal years 2018 and 2017 are related to benefits and refunds to members. Benefits include retirement, disability, and survivor payments. Details of benefit recipients, benefit expenses, and summaries of new benefit payments and of average benefit payments can be found in the SURS Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2018.

Employer Contributions

Schedule 10

Contributions received from federal grants, trust funds, and other such sources were approximately \$48.0 million and \$46.0 million for the periods ending June 30, 2018 and 2017, respectively. The 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.

Investment Income

Schedule 11

Investment income decreased from \$2.324 billion in fiscal year 2017 to \$1.833 billion in fiscal year 2018. The DB plan investment returns for these years were 12.2 percent and 8.2 percent, respectively, net of fees. 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, 2018 consists of 56.0 percent equity securities, 5.0 percent hedged strategies, 10.0 percent direct real estate and real estate investment trusts, 4.0 percent Treasury inflation protected securities, 19.0 percent fixed income, 3.0 percent emerging market debt, 2.0 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 2018 CAFR.

State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2018 and 2017

Member Contributions

Schedule 12

Employee contributions are established by the Illinois Pension Code as 8 percent of earnings for both the defined benefit and self-managed plans. Police officers and fire fighters contribute 9 ½ percent of earnings for the defined benefit plan and 8 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, 2018 and 2017 are as follows:

	2018	2017
Current Members – Defined Benefit Plan		
Active members (currently contributing)	62,844	64,117
Inactive members (not currently contributing)	82,115	81,316
Total Current Members – Defined Benefit Plan	144,959	145,433
Current Members – Self-Managed Plan		
Active members (currently contributing)	12,106	11,852
Inactive members (not currently contributing)	9,759	9,503
Total	21,865	21,355

Member payrolls totaled approximately \$3.46 billion and approximately \$3.47 billion for the fiscal years ended June 30, 2017 and 2018, respectively.

Self-Managed Plan Investments

Schedule 13

The SMP participants have the ability to invest their account balances in 27 mutual funds and variable annuities. These investment options are offered by two providers: Fidelity Investments and Teachers Insurance and Annuity Association. As of June 30, 2018, the SMP had investments of \$2,494,020,822. A detailed schedule (unaudited) of the investment options and balances at June 30, 2018, is located in the Investment Section of The Comprehensive Annual Financial Report.

State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2018 and 2017

Future Funding and Benefit Calculations

Schedule 14

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 for 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 legislative change 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 42.7 percent to approximately 90 percent by fiscal year 2045.

Analysis of Operations

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

For the Years Ended June 30, 2018 and 2017

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. SURS 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, 2018, the System's defined benefit plan had 144,959 active and inactive participants and 66,169 annuity benefit recipients, while the Self-Managed Plan had 21,865 active and inactive participants and 739 annuity benefit recipients.

As of June 30, 2018, management of the System is vested in an eleven-member Board of Trustees; five of which are appointed by the Governor, and six of which are elected members of whom four are active-elected members and two are annuitant-elected members. The term of office of a trustee is six years.

The administration of the detailed affairs of the System is vested in the Executive Director. 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 2018, SURS staff worked to implement legislative changes, advance investment policy, strengthen the System's security, create new educational tools, and complete a board election.

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

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- Technology is always at the forefront of efficiency and security, and over the years SURS has consistently improved our systems and updated our equipment. This past year our IT team:
 - Deployed a cloud-based VOIP solution to enhance the service rendered to our members.
 - Migrated to a cloud-hosted Disaster Recovery solution; thereby reducing our recovery time from business days to business hours.
 - Began a migration to a cloud-hosted email and collaboration suite that will allow for optimized workforce interactions.
 - Added a chief technology officer (CTO) to oversee future updates. The CTO will manage application development and research, as well as facility operations.
- SURS united its member services and outreach teams under one director for better, more cohesive customer service. Education efforts focused on providing useful, electronic information to help members in all stages of their careers prepare for retirement, including webinars, online information, and email communication.
- In February 2018, the SURS Board of Trustees approved hiring PCA as its general investment consultant for a five-year term.
- In March 2018, the board hired Cammack Retirement Group as the System's defined contribution consultant.
- In April 2018, the Self-Managed Plan began working with a dedicated defined contribution (DC) consultant to improve member education and fund choices.
- SURS held a board election April 2 – May 1, 2018. Steven Rock and Collin Van Meter were elected on May 2 to serve on the SURS Board of Trustees by the System's active members. John Engstrom was elected to serve as an annuitant trustee. All are serving six-year terms which began July 15, 2018. Voting was handled exclusively by Election-America, an impartial election service company.

System Funding Progress

The actuarial accrued liability of SURS at June 30, 2018 amounted to \$45.3 billion. The actuarial value of assets is \$19.3 billion, resulting in an unfunded liability of \$25.9 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 6.75 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.

State Universities Retirement System of the State of Illinois

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The projected required contribution rates and amounts are as follows:

Fiscal Year	Percentage of Payroll	Assumed Payroll (in billions)	Required Contribution (in millions)
2020	41.8%	\$ 4.55	\$ 1,899.9
2021	43.1%	4.63	1,997.6
2022	43.9%	4.72	2,075.0
2023	44.3%	4.82	2,134.8
2024	44.8%	4.92	2,205.3

Actuarial Assumptions

Effective June 30, 2018 the investment return assumption was decreased from 7.25 percent to 6.75 percent. The experience review for the years June 30, 2014 to June 30, 2017 was performed February 2018 and the assumptions adopted as of June 30, 2018. Public Act 96-0889 caps Tier 2 members' earnings at \$113,645 in 2018 and future cost of living adjustments at the lesser 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 and SURS recommend funding the ADC. 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.

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The funded status of the plan as of June 30, 2018, the most recent valuation date, 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
6/30/18	\$ 19,347.9	\$ 45,258.7	42.75%	\$ 25,910.8	\$ 3,470.2	746.7%

* If calculated using the market value of assets of \$19,321.1, the funding ratio would be 42.7 percent.

Locally Held Funds

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>2018</u>	<u>2017</u>
Administration and human resources	14.00	14.00
Investments and accounting	14.00	13.55
Member services	68.00	73.00
Support services and information systems	30.00	22.25
Self-managed plan	<u>3.00</u>	<u>4.20</u>
Total	<u>129.00</u>	<u>127.00</u>

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For the Years Ended June 30, 2018 and 2017

Schedule of Investment Commissions For the Years Ended June 30, 2018 and 2017

	2018	2017
Domestic		
Loop Capital Markets	\$ 158,327	\$ 238,075
Williams Capital Group	82,971	116,402
Robert W. Baird & Company	71,353	60,618
Credit Suisse	62,745	133,759
Cheevers & Company	50,645	124,815
CastleOak Securities	—	97,674
Stifel, Nicolaus & Company	53,199	60,552
JP Morgan Chase & Company	48,060	—
Penserra Securities	42,331	—
Incapital Securities	40,267	—
Barclays	—	60,634
ITG (Investment Technology Group)	40,050	57,477
CAPIS (Capital Institutional Services)	—	57,104
All Others	<u>580,313</u>	<u>755,850</u>
Total Domestic Commissions	<u>1,230,261</u>	<u>1,762,960</u>
International		
Instinet	124,861	181,797
Loop Capital Markets	200,521	172,419
Penserra Securities	180,858	—
ITG (Investment Technology Group)	156,940	105,227
UBS	111,616	156,185
North South Capital	92,833	146,029
Fig Group LLC	120,795	—
Bank of New York ConvergEx Execution	59,684	117,538
Goldman Sachs	59,617	82,275
Jefferies & Company	—	80,118
Deutsche Bank	—	75,229
BTIG (Bass Trading International Group)	—	69,220
Credit Suisse	62,432	—
All Others	<u>586,897</u>	<u>654,334</u>
Total International Commissions	<u>1,757,054</u>	<u>1,840,371</u>

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For the Years Ended June 30, 2018 and 2017

Schedule of Investment Commissions (Continued) For the Years Ended June 30, 2018 and 2017

	2018	2017
Global		
UBS	\$ 71,690	\$ 50,692
Goldman Sachs	59,509	64,008
Morgan Stanley	59,375	63,252
JP Morgan Chase & Company	57,528	50,680
Citigroup Global Markets	53,827	46,004
Bank of America	—	46,500
Sanford C. Bernstein	36,343	44,848
Cheevers & Company	—	44,552
Credit Suisse	—	43,793
Cabrera Capital Markets	42,439	—
Deutsche Bank	40,995	—
Telsey Advisory Group	39,761	—
Penserra Securities	36,849	—
Loop Capital Markets	—	35,650
All Others	<u>543,104</u>	<u>565,460</u>
Total Global Commissions	<u>1,041,420</u>	<u>1,055,439</u>
Total Commissions	<u>\$ 4,028,735</u>	<u>\$ 4,658,770</u>
Fixed Income		
CastleOak Securities	\$ 1,231,256,293	\$ 1,324,940,275
Goldman Sachs	923,358,241	704,156,270
Loop Capital Markets	700,014,776	893,689,610
JP Morgan Chase & Company	823,745,480	624,129,024
Credit Suisse	729,343,216	803,905,659
Citigroup Global Markets	682,921,327	574,065,695
Barclays	578,274,999	670,363,043
Nomura	636,979,447	488,761,953
Merrill Lynch	474,726,282	—
Morgan Stanley	276,507,339	331,739,678
Deutsche Bank	—	317,569,242
All Others	<u>2,343,229,774</u>	<u>2,497,692,623</u>
Total Fixed Income Market Value Trend	<u>9,400,357,174</u>	<u>9,231,013,072</u>
Total Market Value Traded	<u>\$ 9,400,357,174</u>	<u>\$ 9,231,013,072</u>

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Analysis of Operations (Unaudited)

For the Years Ended June 30, 2018 and 2017

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 6.50 percent for the year ended June 30, 2018. 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 7.3 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 increased 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 options offered by these providers chosen by the member.

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited) For the Years Ended June 30, 2018 and 2017

Analysis of Revenues and Expenses (Schedule 2)

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:

State of Illinois Contributions – Pension fund

Pension fund revenue increased by \$45.0 million or 26.5 percent. This line represents the revenue received from the State Pension Fund. The amount received from the State Pension Fund is dependent on the amount available in the Fund.

Net Appreciation in Fair Value of Investments

This category of investment income decreased by \$500.5 million or 25.4 percent. The break out of the decrease includes the following: loss on DB plan equity securities of \$505.9 million, loss on DB plan fixed income securities of \$61.9 million; gain on DB plan real estate holdings of \$6.7 million, gain on DB plan alternative investment holdings of \$105.4 million, and the SMP investment income in excess of \$250.8 million. The DB plan variances reflect the overall decrease in investment return from 12.2 percent in FY 17 to 8.2 percent in FY 18.

Death Benefits

Death benefit payments decreased by \$1.3 million, or 20.1 percent, between FY 2017 and FY 2018. 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.

Analysis of Administrative Expense (Schedule 3)

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 \$14.8 million are 0.6 percent of the total expenses of \$2.6 billion for FY 2018. Fluctuations greater than \$50,000 and 20 percent were analyzed as follows:

Computer Services: Defined Benefit

Professional computer services decreased by \$177.0 thousand, or 22.4 percent, from FY 2017 to FY 2018. The decrease is due to projects being delayed and consulting services not being used as they were in prior years. SURS hired a new Chief Technology Officer in January of 2018. Priorities were shifted as the CTO becomes acclimated.

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Analysis of Operations (Unaudited)

For the Years Ended June 30, 2018 and 2017

Legal services: Defined Benefit

Legal services increased by \$99.1 thousand, or 54.9 percent, due to expenses associated with the implementation of the Optional Hybrid Plan (Tier III), the purchase of the new building and employee labor matters during FY18.

Schedule of Accounts Receivables

	2018	2017
Employees:		
Salary deductions (1)	\$ 12,175,040	\$ 8,747,424
Overpaid benefits (2)	<u>2,902,386</u>	<u>2,272,695</u>
Total employees receivables	<u>15,077,426</u>	<u>11,020,119</u>
Employers:		
State appropriation receivable (3)	76,803,782	307,758,128
Federal, trust funds, and other (4)	6,333,877	1,027,190
SMP forfeiture receivable (5)	<u>252,333</u>	<u>582,783</u>
Total	<u>\$ 98,467,418</u>	<u>\$ 320,388,220</u>

- (1) Salary deductions receivable increased by approximately \$3.4 million or 39.2 percent from fiscal year 2017. 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 receivables amounts are expected to be collected within one year or less.
- (3) The full amount of state appropriation payments due for fiscal year 2018 were received by the end of July 2018.
- (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

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For the Years Ended June 30, 2018 and 2017

timing in which the SMP contributions are remitted on 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 month the providers remit back to SURS the forfeitures from the prior month, where they are held as an asset of the SMP to be offset against future employer contributions.

Retirement Benefits

Benefits have increased from \$2.15 billion to \$2.24 billion for the periods ended June 30, 2017 and 2018, respectively, for an increase of \$94.6 million or 4.4 percent. Approximately 2.5 percent is due to an increase in the number of defined benefit plan recipients from 54,902 to 56,293, and 1.8 percent is due to an increase in the average benefit payment.

Survivors' Benefits

Benefits have increased from \$149.9 million to \$161.4 million for the periods ending June 30, 2017 and 2018, respectively. This increase of \$11.5 million or 7.7 percent is due to a 2.7 percent increase in the number of recipients, and an increase in the average monthly benefit of 4.9 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 Defined Benefit Plan

Benefits increased from \$17.0 million to \$17.1 million for the periods ending June 30, 2017 and 2018, respectively. This increase of \$0.1 million or 0.6 percent represents an increase of 1.2 percent in the number of recipients and a 0.4 percent decrease in average benefits paid, which are dependent upon the level of earnings of the disabled member.

Disability Retirement Allowance Benefits

Benefits increased from \$4.061 million to \$4.075 million for the periods ended June 30, 2017 and 2018, respectively. This is an increase of \$14.0 thousand or 0.3 percent. There was a decrease of 1.3 percent in the number of recipients but an increase of 0.7 percent in the average monthly benefit, from \$885 to \$891.

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Benefit Costs

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, 2018 and 2017.

Average Monthly Benefit Cost per Recipient-Defined Benefit Plan

	Number	Amount Paid (in millions)	Average Monthly Benefit
<u>Retirement</u>			
2018	56,293	\$ 2,243.0	\$ 3,320.49
2017	54,902	\$ 2,148.4	\$ 3,260.96
<u>Survivors</u>			
2018	8,844	\$ 161.4	\$ 1,521.20
2017	8,614	\$ 149.9	\$ 1,450.16
<u>Disabilities</u>			
2018	651	\$ 17.1	\$ 2,193.70
2017	643	\$ 17.0	\$ 2,203.21
<u>Disability Retirement Allowance</u>			
2018	381	\$ 4.1	\$ 891.42
2017	386	\$ 4.1	\$ 885.15

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Analysis of Operations (Unaudited)

For the Years Ended June 30, 2018 and 2017

Schedule of Changes in Reserves

	Defined Benefit Plan			Total
	Participant's Contribution	Benefits from Employee and Employer Contributions	Self-Managed Plan	
Balance, June 30, 2017	\$ 6,348,771,036	\$12,136,048,542	\$ 2,170,251,098	\$20,655,070,676
Revenue:				
Contributions	282,726,126	1,607,880,320	153,650,740	2,044,257,186
Investment income	—	365,109,997	—	365,109,997
Net appreciation in fair value of investments	—	<u>1,208,428,215</u>	<u>259,006,327</u>	<u>1,467,434,542</u>
Total increases	<u>282,726,126</u>	<u>3,181,418,532</u>	<u>412,657,067</u>	<u>3,876,801,725</u>
Expenses:				
Benefit payments	—	(2,446,291,238)	(51,653,726)	(2,497,944,964)
Refunds	(93,492,132)	—	(30,350,446)	(123,842,578)
Administrative and investment expenses	—	(88,105,365)	(451,529)	(88,556,894)
Interest credit to reserves, net of forfeits	21,701,377	(21,701,377)	—	—
Transfers	<u>(381,020,091)</u>	<u>381,020,091</u>	<u>—</u>	<u>—</u>
Total decreases	<u>(452,810,846)</u>	<u>(2,175,077,889)</u>	<u>(82,455,701)</u>	<u>(2,710,344,436)</u>
Net increase (decrease)	<u>(170,084,720)</u>	<u>1,006,340,643</u>	<u>330,201,366</u>	<u>1,166,457,289</u>
Balance, June 30, 2018	<u>\$ 6,178,686,316</u>	<u>\$13,142,389,185</u>	<u>\$ 2,500,452,464</u>	<u>\$21,821,527,965</u>

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Analysis of Operations (Unaudited) For the Years Ended June 30, 2018 and 2017

Schedule of Contributions/Deductions and Effect on Investments

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

	2018	2017
Contributions		
Members/participants	\$ 282,726,126	\$ 278,642,830
State of Illinois	1,568,220,976	1,612,164,501
Federal/trust and other sources	<u>39,659,344</u>	<u>38,386,209</u>
Total contributions	<u>1,890,606,446</u>	<u>1,929,193,540</u>
Deductions		
Benefits:		
Retirement, reversionary and beneficiary benefits	2,243,047,355	2,148,431,189
Survivor benefits	161,441,804	149,946,477
Disability and DRA benefits	21,212,803	21,061,708
Lump-sum death benefits	5,267,850	6,591,390
Portable lump-sum retirement benefit	15,321,426	13,866,593
Refunds:		
Survivor insurance refunds	6,832,493	5,729,133
Refund due to active participant death	17,649,314	18,803,088
Portable lump sum withdrawal	17,230,453	12,724,218
Withdrawals	51,779,872	52,313,178
Administrative expenses	<u>14,396,609</u>	<u>14,847,009</u>
Total deductions	<u>2,554,179,979</u>	<u>2,444,313,983</u>
Contributions Available to Invest (Investments Used to Pay Benefits and Expenses)	<u>\$ (663,573,533)</u>	<u>\$ (515,120,443)</u>

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Selected Activity Measures and Service Efforts and Accomplishments

	2018	2017
Total office counseling visits		
Defined benefit	5,161	4,882
Self-managed Plan	457	350
Total telephone calls		
Defined benefit	112,331	111,790
Self-managed Plan	4,267	4,241
Benefit Payments:		
Number of refunds	4,269	4,433
Number of benefit claims	4,799	4,733
Information Collection:		
Employer payrolls processed	1,925	1,905

Investment Listing
June 30, 2018

Asset Category	Share/Par Value	Market Value	Asset Description
Equity Investments			
Equities	2,047	169,921.47	#REORG ABAXIS INC CASH MERGER 07-31-2018
Equities	58	-	#REORG CYTORI WORTHLESS 07-31-2018
Equities	1,816	103,185.12	#REORG ORTHOFIX INTL NAME CHANGE ORTHOFIX MED 2Q1XA62 08-01-2018
Equities	384	6,086.40	#REORG/ALLIANCE ONE NAME CHANGE PYXUS INTL 2Q1DAS2 12-09-2018
Equities	315	7,686.00	#REORG/BALDWIN NAME CHANGE PROTECTIVE 2Q17A32 08-01-18
Equities	11,077	498,908.08	#REORG/BANK OF THE OZARKS NAME CHANGE & CUSIP CHANGE BANK OZK 2N1ZAX2 07-16-2018
Equities	60,035	2,456,031.85	#REORG/BOFI HLDG NAME CHANGE AXOS FINL 2Q1PAA2 09/13/2018
Equities	1,561	154,070.70	#REORG/CAPELLA ED CO STOCK MERGER STRATEGIC ED INC 2Q15AY2 08-01-2018
Equities	5,914	511,561.00	#REORG/CAVIUM INC CASH & STOCK MERGER MARVELL 2543613 07-06-2018
Equities	603	373.86	#REORG/COLLECTAR REVERSE SPLIT COLLECTAR BIOSCIENCES 2Q1RAK2 07-17-2018
Equities	1,410	34,051.50	#REORG/CHARTER FINL CASH & STOCK MERGER CENTER 2113773 09-04-2018
Equities	15,802	-	#REORG/CONTRA DYAX CASH MERGER 09-06-2018
Equities	3,835	169,238.55	#REORG/COTIVITI HLDGS CASH MERGER 08-27-2018
Equities	14,347	107,602.50	#REORG/CYS INVTS INC CASH AND STK MERGER TWO HARBORS 7A7LBDU 07-31-18
Equities	8,997	600,369.81	#REORG/DCT INDL TR STOCK MERGER PROLOGIS INC 2C1ZAE1 08-22-2018
Equities	6,122	40,833.74	#REORG/DEPOMED INC NAME CHANGE ASSERTIO 2Q1GAR2 08-15-2018
Equities	406	21,152.60	#REORG/FARMERS CAP CASH & STOCK MERGER WESBANCO INC COM 2912916 08-21-2018
Equities	4,867	218,528.30	#REORG/FINANCIAL ENGINES INC CASH MERGER 07-19-2018
Equities	3,190	-	#REORG/FOREST LABORATORIES INC CVR WORTHLESS 08-09-2018
Equities	1,450	198,215.00	#REORG/FOUNDATION MEDICINE INC CASH MERGER 07-31-18
Equities	84,874	1,733,975.82	#REORG/GGP INC CASH MERGER 08-28-2018
Equities	24,018	1,375,030.50	#REORG/HALYARD HEALTH INC NAME CAHNGE AVANOS MED INC 2N1MA52 07-02-2018
Equities	540	15,616.80	#REORG/HAWAIIAN CASH & STOCK MERGER CINCINNATI 2B19A12 07-03-2018
Equities	16,194	211,979.46	#REORG/HRG GROUP REVERSE SPLIT SPECTRUM BRANDS HOLDINGS INC 2N1GA52 07-16-18
Equities	19,206	25,351.92	#REORG/IDERA REVERSE STOCK SPLIT IDERA 2Q1XA52 07-30-2018
Equities	9,532	314,841.96	#REORG/ILG INC CASH & STOCK MERGER MARRIOTT 2D19AL1 09-04-2018
Equities	1,501	213,667.35	#REORG/INFINITY PPTY PLAN OF REORGANIZATION KEMPER CORP 2B1MA51 07-02-2018
Equities	1,400	482.44	#REORG/IPASS INC NAME CHANGE IPASS INC 2Q1JAW2 08-23-2018
Equities	6,117	2,272.47	#REORG/JONES ENER REVERSE SPLIT JONES ENERGY 2Q1YAK2 09-10-2018
Equities	1,012	8,804.40	#REORG/JUNIPER PHARMA CASH MERGER 08-15-2018
Equities	8,333	74,997.00	#REORG/KINDRED HEALTHCARE INC CASH MERGER 07-02-2018
Equities	1,386	0.14	#REORG/LGL GROUP WORTHLESS SECURITY 08-16-2018
Equities	2,802	7,495.35	#REORG/MATTERSIGHT CORP CASH MERGER 08-20-2018
Equities	1,590	1,176.60	#REORG/MICROBOT MED REVERSE SPLIT MICROBOT 2Q18AL2 09-05-2018
Equities	2,065	36,199.45	#REORG/NATIONSTAR STOCK MERGER WMIH CORP 2G1RAK1 07-31-18
Equities	9,785	3,718.30	#REORG/PARKER DRILLING CO REVERSE SPLIT PARKER DRILLING 2Q17AT2 07-27-2018
Equities	9,142	196,644.42	#REORG/QUALITY CARE CASH MERGER 07-27-2018
Equities	45,460	886,470.00	#REORG/QUALITY SYS NAME CHANGE NEXTGEN 2Q1TAF2 09-10-2018
Equities	59,187	2,605,411.74	#REORG/RSP PERMAN INC STOCK MERGER CONCHO RES 2034538 07-19-2018
Equities	3,293	146,538.50	#REORG/SCHULMAN A INC PLAN OF REORG SCHULMAN A INC CVR 2Q1KAU2 08-21-2018
Equities	28,667	2,339,800.54	#REORG/SPECTRUM STOCK MERGER SPECTRUM BRANDS HOLDINGS INC 2N1GA52 07-16-2018
Equities	12,782	1,444,493.82	#REORG/STRAYER ED INC NAME CHANGE STRATEGIC 2Q15AY2 08-01-18
Equities	7	6.44	#REORG/SUPERCONDUCTOR REVERSE SPLIT SUPERCONDUCTOR 2Q14AS2 07-24-2018
Equities	7,279	-	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	7,610	514,436.00	#REORG/VALIDUS HOLDING LTD CASH MERGER 07-18-2018
Equities	9,639	219,961.98	#REORG/VERIFONE SYSTEMS CASH MERGER 08-20-2018
Equities	17,213	12,135.17	#REORG/VIVUS INC REVERSE SPLIT VIVUS INC2Q1XAQ2 09-11-2018
Equities	4,488	398,310.00	#REORG/WGL HLDGS INC CASH MERGER 07-09-2018
Equities	18,193	1,017,898.35	#REORG/XL GROUP LTD CASH 09-12-2018
Equities	1	0.83	&&& CASH HELD ELSEWHERE AT BLACKROCK
Equities	0	(24,267,350.00)	&&&EQUITY FUTURES OFFSET - LONG
Equities	5,930	74,421.50	1 800 FLOWERS COM INC CL A COM STK
Equities	429	0.04	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	725	23,098.50	1ST CMNTY BANCSHARES INC NEV COM
Equities	8,297	128,686.47	1ST COMWLTH FNCL CORP COM LM
Equities	915	369,019.50	1ST CTZNS BANCSHARES INC N C CL A
Equities	25,908	462,198.72	1ST HORIZON NATL CORP COM
Equities	11,469	382,376.46	1ST INDL RLTY TR INC COM
Equities	72,099	1,061,657.71	1ST QUANTUM MINLS COM NPV
Equities	10,117	540,551.31	1ST SOURCE CORP COM
Equities	9,173	22,565.58	22ND CENTURY GROUP INC COM
Equities	4,893	408,859.08	2U INC COM
Equities	8,658	119,566.98	3D SYS CORP DEL COM NEW STK
Equities	1,385,670	16,475,854.05	3I GROUP ORD GBP0.738636
Equities	55,747	10,966,549.84	3M CO COM
Equities	212,413	6,096,253.10	5TH 3RD BANCORP COM
Equities	8,831	177,061.55	8X8 INC NEW COM
Equities	3,822	17,963.40	A H BELO CORP COM SER A STK
Equities	3,778	23,536.94	A10 NETWORKS INC COM
Equities	1,065,800	1,847,896.71	A2A SPA EUR0.52
Equities	593	5,556.41	AAC HLDGS INC COM USD0.001
Equities	28,523	401,734.95	AAC TECHNOLOGIES HOLDINGS INC
Equities	4,839	160,896.75	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	17,502	813,667.98	AAR CORP COM
Equities	19,637	853,227.65	AARON'S INC CLASS A
Equities	311,400	867,393.70	ABACUS PROPERTY GR NPV (STAPLED)
Equities	216,860	13,226,291.40	ABBOTT LAB COM
Equities	212,964	19,731,114.60	ABBVIE INC COM USD0.01

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,436	54,976.00	ABEONA THERAPEUTICS INC COM
Equities	41,960	1,027,180.80	ABERCROMBIE & FITCH CO CL A
Equities	3,814	1,560,116.70	ABIOMED INC COM
Equities	6,311	184,154.98	ABM INDS INC COM
Equities	127,180	3,299,426.04	ABN AMRO GROUP NV DR EACH REP SHS
Equities	10,374	29,980.86	ABRAXAS PETE CORP COM
Equities	2,284	79,506.04	ACACIA COMMUNICATIONS INC COM
Equities	7,951	32,996.65	ACACIA RESH CORP COM
Equities	7,186	293,979.26	ACADIA HEALTHCARE CO INC COM
Equities	7,868	120,144.36	ACADIA PHARMACEUTICALS INC COM
Equities	7,975	218,275.75	ACADIA RLTY TR COM
Equities	3,122	69,620.60	ACCELERATE DIAGNOSTICS INC COM
Equities	3,199	155,215.48	ACCELERON PHARMA INC COM
Equities	117,724	19,258,469.16	ACCENTURE PLC SHS CL A NEW
Equities	985	28,171.00	ACCESS NATL CORP COM STK
Equities	10,549	146,103.65	ACCO BRANDS CORP COM
Equities	35,778	1,755,284.96	ACCOR EUR3
Equities	4,607	18,888.70	ACCURAY INC DEL COM
Equities	347	7,495.20	ACER THERAPEUTICS INC COM
Equities	1,475	4,941.25	ACETO CORP COM
Equities	3,329	28,829.14	ACHAOGEN INC COM
Equities	14	52.92	ACHIEVE LIFE SCIENCE INC COM NEW COM NEW
Equities	14,501	41,037.83	ACHILLION PHARMACEUTICALS INC COM
Equities	10,729	264,684.43	ACI WORLDWIDE INC COM STK
Equities	2,828	56,475.16	ACLARIS THERAPEUTICS INC COM
Equities	20	415.00	ACME UTD CORP COM
Equities	10,494	301,177.80	ACORDA THERAPEUTICS INC COM
Equities	53,400	54,990.21	ACS ACTIVIDADES CO EUR0.5 (STK DIV 09/07/18)
Equities	53,400	2,163,446.97	ACS ACTIVIDADES CO EUR0.5
Equities	125,907	9,609,222.24	ACTIVISION BLIZZARD INC COM STK
Equities	5,543	162,687.05	ACTUANT CORP CL A NEW
Equities	3,551	411,454.37	ACUITY BRANDS INC COM
Equities	3,925	96,005.50	ACUSHNET HLDGS CORP COM
Equities	6,127	183,503.65	ACXIOM CORP COM
Equities	878	22,678.74	ADAMAS PHARMACEUTICALS INC COM
Equities	1,299	4,156.80	ADAMIS PHARMACEUTICALS CORP COM NEW COM NEW
Equities	156	6,708.00	ADAMS RES & ENERGY INC COM NEW COM NEW
Equities	5,871,300	733,400.35	ADARO ENERGY TBK IDR100
Equities	600,000	-	ADATOM.COM INC
Equities	687	39,330.75	ADDUS HOMECARE CORP COM STK
Equities	41,515	2,456,741.43	ADECCO GROUP AG CHF0.1 (REGD)
Equities	747	6,274.80	ADESTO TECHNOLOGIES CORP COM
Equities	4,380	956,037.89	ADIDAS AG
Equities	8,930	439,266.70	ADIENT PLC ADIENT PLC LTD COM
Equities	63,568	15,498,514.08	ADOBE SYS INC COM
Equities	120,327	22,324,268.31	ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS
Equities	50,917	3,386,998.84	ADR ASCENDIS PHARMA A/S SPONSORED ADR
Equities	5,869	1,161,885.93	ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)
Equities	18,282	112,068.66	ADR AVADEL PHARMACEUTICALS PLC SPONSOREDADR
Equities	1,353	207,996.69	ADR BEIGENE LTD SPONSORED ADR
Equities	12,100	552,486.00	ADR BP P L C SPONSORED ADR
Equities	224,700	10,702,461.00	ADR CTRIP COM INTL LTD ADS
Equities	228,863	4,920,554.50	ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW
Equities	135,500	14,230,210.00	ADR HDFC BK LTD ADR REPSTG 3 SHS
Equities	371,140	2,980,254.20	ADR ICICI BK LTD
Equities	10,194	397,056.30	ADR JD COM INC SPONSORED ADR REPSTG COM CL A
Equities	77,487	1,029,027.36	ADR KT CORP SPONSORED ADR
Equities	68,600	2,081,324.00	ADR MORPHOSYS AG SPONSORED ADS
Equities	650	164,235.50	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001
Equities	15,900	1,095,987.00	ADR PJSC LUKOIL SPONSORED ADR
Equities	16,847	615,589.38	ADR SASOL LTD SPONSORED ADR
Equities	11,417	603,845.13	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS
Equities	47,400	1,650,468.00	ADR TERNIUM S A SPONSORED ADR
Equities	102,972	2,504,279.04	ADR TEVA PHARMACEUTICAL INDS
Equities	21,100	1,277,816.00	ADR TOTAL SA
Equities	4,390	441,063.30	ADR YY INC ADS REPSTG COM CL A
Equities	8,021	101,706.28	ADR ZEALAND PHARMA A/S SPONSORED ADR
Equities	9,953	86,093.45	ADT INC DEL COM
Equities	81,896	3,939,197.60	ADTALEM GLOBAL ED INC COM
Equities	6,746	100,178.10	ADTRAN INC COM
Equities	32,837	229,859.00	ADURO BIOTECH INC COM
Equities	6,835	927,509.50	ADVANCE AUTO PTS INC COM
Equities	140,161	3,473,189.58	ADVANCED DISP SVCS INC DEL COM
Equities	3,077	87,848.35	ADVANCED DRAIN SYS INC DEL COM
Equities	2,241	25,457.76	ADVANCED EMISSIONS SOLUTIONS INC COM STK
Equities	3,383	196,518.47	ADVANCED ENERGY INDS INC COM
Equities	229,068	3,433,729.32	ADVANCED MICRO DEVICES INC COM
Equities	3,323	121,721.49	ADVANSIX INC COM
Equities	1,650	3.47	ADVANTA CORP CL B CL B

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,407	3,490.15	ADVAXIS INC COM NEW COM NEW
Equities	5,529	29,303.70	ADVERUM BIOTECHNOLOGIES INC COM
Equities	4,031	2,220,241.57	ADYEN NV EUR0.01
Equities	12,526	413,733.78	AECOM
Equities	20,826	739,188.11	AEDAS HOMES SA EUR1
Equities	4,033	103,849.75	AEGION CORP 10
Equities	448	4,739.84	AEGLEA BIOTHERAPEUTICS INC COM
Equities	1,290	3,031.50	AEHR TEST SYS COM
Equities	26,100	4,738,560.43	AENA SME S.A. EUR10
Equities	2,300	49,087.71	AEON FINANCIAL SERVICE CO LTD NPV
Equities	81,006	4,386,474.90	AERCAP HOLDINGS N.V. EUR0.01
Equities	3,398	229,534.90	AERIE PHARMACEUTICALS INC COM
Equities	71,124	2,097,446.76	AEROJET ROCKETDYNE HLDGS INC COM
Equities	1,654	118,145.22	AEROVIRONMENT INC COM
Equities	225,304	3,021,326.64	AES CORP COM
Equities	34,742	6,375,157.00	AETNA INC
Equities	20,089	2,986,631.63	AFFILIATED MANAGERS GROUP INC COM STK
Equities	1,000	12.00	AFFYMAX INC COM
Equities	258,920	11,138,738.40	AFLAC INC COM
Equities	1,284	24,126.36	AG MORTGAGE INVESTMENT TRUST INC COM
Equities	95,700	3,728,122.60	AGC INC NPV
Equities	5,608	340,517.76	AGCO CORP COM
Equities	37,353	1,884,452.86	AGEAS NPV
Equities	7,578	17,202.06	AGENUS INC COM NEW COM USD0.01 (POST REVSPPLIT)
Equities	1,167,000	1,987,281.80	AGILE GROUP HOLDINGS LTD
Equities	895	442.13	AGILE THERAPEUTICS INC COM
Equities	84,587	5,230,860.08	AGILENT TECHNOLOGIES INC COM
Equities	3,210	49,755.00	AGILYSYS INC COM STK
Equities	12,753	1,074,185.19	AGIOS PHARMACEUTICALS INC COM
Equities	36,188	672,734.92	AGNC INVT CORP COM
Equities	19,700	902,595.31	AGNICO EAGLE MINES LTD COM NPV
Equities	2,781	146,753.37	AGREE RLTY CORP COM
Equities	6,014,670	2,813,584.81	AGRICULTURAL BANK OF CHINA CMN STK
Equities	3,000	21,030.00	AGROFRESH SOLUTIONS INC COM
Equities	173,300	1,023,798.90	AHISELL AB NPV
Equities	965,950	8,446,191.10	AIA GROUP LTD NPV
Equities	3,201	86,074.89	AIMMUNE THERAPEUTICS INC COM
Equities	2,800	206,527.33	AIN HOLDINGS INC
Equities	18,780	303,375.27	AIR CANADA VAR VTG SHS NPV
Equities	1	-	AIR CHARTER EXPRESS INC COM COM
Equities	63,347	2,658,673.59	AIR LEASE CORP CL A CL A
Equities	15,843	1,992,180.33	AIR LIQUIDE(L) EUR5.50
Equities	72,885	11,350,381.05	AIR PROD & CHEM INC COM
Equities	35	1,172.50	AIR T INC COM
Equities	5,293	119,568.87	AIR TRANS SVCS GROUP INC COM STK
Equities	12,782	1,496,242.67	AIRBUS SE EUR1
Equities	5,698	116,809.00	AIRCASTLE LIMITED COM STK
Equities	343	3,152.17	AIRGAIN INC COM
Equities	66,200	3,018,191.67	AISIN SEIKI CO NPV
Equities	25,732	111,676.88	AK STL HLDG CORP COM STK PAR \$0.01
Equities	54,144	3,964,965.12	AKAMAI TECHNOLOGIES INC COM STK
Equities	11,700	678,918.70	AKASOL AG NPV
Equities	1,598	37,888.58	AKCEA THERAPEUTICS INC COM
Equities	3,804	37,963.92	AKEBIA THERAPEUTICS INC COM
Equities	61,900	2,284,491.56	AKER BP ASA NOK1
Equities	9,108	151,101.72	AKORN INC COM
Equities	653	4,747.31	AKOUSTIS TECHNOLOGIES INC COM
Equities	1,051	94,968.36	ALAMO GROUP INC COM
Equities	3,033	122,472.54	ALARM COM HLDGS INC COM
Equities	137,531	8,305,497.09	ALASKA AIR GROUP INC COM
Equities	7,450	13,186.50	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	35,352	2,126,422.80	ALBANY INTL CORP NEW CL A
Equities	9,848	928,961.84	ALBEMARLE CORP COM
Equities	1,123	39,866.50	ALBIREO PHARMA INC COM
Equities	2,000	34,139.16	ALD EUR1.5
Equities	24,990	394,842.00	ALDER BIOPHARMACEUTICALS INC COM
Equities	596	4,738.20	ALDEYRA THERAPEUTICS INC FORMERLY ALDEXATHERAPEUTICS INC 03/17/2014 COM
Equities	6,007	141,164.50	ALEXANDER & BALDWIN INC
Equities	419	160,321.97	ALEXANDERS INC COM REIT FUND
Equities	33,368	4,210,040.56	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	28,474	3,535,047.10	ALEXION PHARMACEUTICALS INC COM
Equities	130,406	3,099,073.95	ALFA LAVAL AB NPV
Equities	57,300	1,347,596.26	ALFRESA HOLDINGS NPV
Equities	1,730	54,841.00	ALICO INC COM
Equities	8,689	2,972,854.46	ALIGN TECHNOLOGY INC COM
Equities	35,600	1,545,566.92	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	21,874	900,333.84	ALKERMES PLC SHS
Equities	1,431	822,782.07	ALLEGHANY CORP DEL COM
Equities	207,920	5,222,950.40	ALLEGHENY TECHNOLOGIES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	862	37,367.70	ALLEGIANCE BANCSHARES INC COM
Equities	8,495	1,180,380.25	ALLEGIANT TRAVEL CO COM
Equities	121,307	9,384,309.52	ALLEGION PLC COMMON STOCK
Equities	197	2,566.91	ALLENA PHARMACEUTICALS COM
Equities	165,721	27,629,005.12	ALLERGAN PLC. COM STK
Equities	87,302	6,758,047.82	ALLETE INC COM NEW
Equities	9,601	2,238,953.20	ALLIANCE DATA SYS CORP COM
Equities	15,087	638,481.84	ALLIANT ENERGY CORP COM
Equities	66,275	13,697,698.28	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	282	682.44	ALLIED HEALTHCARE PRODS INC COM NEW COM NEW
Equities	1,023	48,981.24	ALLIED MOTION TECHNOLOGIES INC COM
Equities	9,993	404,616.57	ALLISON TRANSMISSION HOLDING
Equities	194,187	2,330,244.00	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	59,274	5,409,937.98	ALLSTATE CORP COM
Equities	56,302	1,479,053.54	ALLY FINL INC COM
Equities	15,964	1,572,294.36	ALNYLAM PHARMACEUTICALS INC COM
Equities	1,332	18,967.68	ALPHA & OMEGA SEMICONDUCTOR LTD COM STK
Equities	47,474	52,964,368.10	ALPHABET INC CAP STK USD0.001 CL C
Equities	61,906	69,903,636.14	ALPHABET INC CAPITAL STOCK USD0.001 CL A
Equities	786	2,342.28	ALPHATEC HLDGS INC COM NEW COM NEW
Equities	12,420	84,580.20	ALTA MESA RESOURCES INC CL A COM USD0.0001 CL A
Equities	20,500	1,500,805.00	ALTAIR INC COM
Equities	1,573	53,765.14	ALTAIR ENGR INC CL A COM
Equities	2,211	84,371.76	ALTERYX INC COM CL A COM CL A
Equities	9,456	161,319.36	ALTICE USA INC CL A CL A
Equities	741	21,614.97	ALTISOURCE PORTFOLIO COM USD1.00
Equities	2,178	93,871.80	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	351,346	19,952,939.34	ALTRIA GROUP INC COM
Equities	94,441	7,453,886.85	AMADEUS IT GROUP EURO.01
Equities	2,881	56,179.50	AMAG PHARMACEUTICALS INC COM STK
Equities	82,361	139,997,227.80	AMAZON COM INC COM
Equities	2,815	55,877.75	AMBAC FINL GROUP INC COM
Equities	1,249	48,223.89	AMBARELLA INC SHS
Equities	122,151	368,896.02	AMBUJA CEMENTS LTD GDR-REPR 1 ORD INR2 REG S
Equities	5,860	93,174.00	AMC ENTMT HLDGS INC CL A COM CL A COM
Equities	13,488	838,953.60	AMC NETWORKS INC CL A
Equities	2,059	2.06	AMCORE FINL INC COM
Equities	2,616	223,563.36	AMEDISYS INC COM
Equities	45,188	3,129,269.00	AMER ELEC PWR CO INC COM
Equities	5,354	574,644.82	AMER FINL GROUP INC OH COM STK
Equities	1,451	173,525.09	AMER NATL INS CO COM
Equities	2,835	1,009,685.25	AMERCO COM
Equities	21,201	1,290,080.85	AMEREN CORP COM
Equities	61,361	2,329,263.56	AMERICAN AIRLINES INC COM USD1
Equities	7,691	294,488.39	AMERICAN ASSETS TR INC COM
Equities	56,389	877,412.84	AMERICAN AXLE & MFG HLDGS INC COM
Equities	13,421	575,492.48	AMERICAN CAMPUS CMNTYS INC COM
Equities	27,067	629,307.75	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	7,622	274,392.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	88,677	8,690,346.00	AMERICAN EXPRESS CO
Equities	25,615	568,140.70	AMERICAN HOMES 4 RENT COMMON STOCK
Equities	184,092	9,760,557.84	AMERICAN INTERNATIONAL GROUP INC COM
Equities	600	24,000.00	AMERICAN NATL BANKSHARES INC COM
Equities	5,523	66,441.69	AMERICAN OUTDOOR BRANDS CORP COM
Equities	1,058	44,541.80	AMERICAN PUB ED INC COM STK
Equities	1,377	54,363.96	AMERICAN RAILCAR INDS INC COM STK
Equities	492	7,758.84	AMERICAN RENAL ASSOCS HLDGS INC COM
Equities	2,065	32,647.65	AMERICAN RLTY INVS INC COM
Equities	145	398.75	AMERICAN SHARED HOSP SVCS COM
Equities	4,070	232,641.20	AMERICAN STS WTR CO COM
Equities	969	6,783.00	AMERICAN SUPERCONDUCTOR CORP SHS NEW SHSNEW
Equities	105,633	15,229,109.61	AMERICAN TOWER CORP
Equities	3,956	90,790.20	AMERICAN VANGUARD CORP COM
Equities	28,693	2,449,808.34	AMERICAN WTR WKS CO INC NEW COM
Equities	2,467	152,707.30	AMERICAS CAR-MART INC COM
Equities	3,978	87,595.56	AMERICOLD RLTY TR COM
Equities	45,226	6,326,212.88	AMERIPRISE FINL INC COM
Equities	53,088	2,832,244.80	AMERIS BANCORP COM
Equities	2,722	157,195.50	AMERISAFE INC COM
Equities	2,800	11,480.00	AMERISERV FINL INC COM
Equities	42,269	3,604,277.63	AMERISOURCEBERGEN CORP COM
Equities	800	-	AMERN MED ALERT CORP COM STK
Equities	2,402	34,997.14	AMERN SOFTWARE INC CL A
Equities	13,737	1,257,622.35	AMERN WOODMARK CORP COM
Equities	36,184	2,611,037.44	AMETEK INC NEW COM
Equities	85,698	15,818,993.82	AMGEN INC COM
Equities	16,417	256,433.54	AMICUS THERAPEUTICS INC COM
Equities	128,673	1,105,301.07	AMKOR TECHNOLOGY INC COM
Equities	4,031	236,216.60	AMN HEALTHCARE SVCS INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	52,708	864,938.28	AMNEAL PHARMACEUTICALS INC COM
Equities	194,648	511,983.84	AMP LIMITED NPV
Equities	1,800	18,450.00	AMPCO-PITTSBURG CORP COM
Equities	2,996	45,718.96	AMPHASTAR PHARMACEUTICALS INC DEL COM
Equities	41,110	3,582,736.50	AMPHENOL CORP NEW CL A
Equities	3,272	7,198.40	AMPIO PHARMACEUTICALS INC COM STK
Equities	631	4,461.17	AMREP CORP COM STK USD0.10
Equities	59,407	4,414,168.35	AMS AG COM
Equities	985	5,959.25	AMTECH SYS INC COM PAR \$0.01 NEW STK
Equities	9,349	136,214.93	AMTRUST FINL SVCS INC COM
Equities	11,381	788,503.25	AMUNDI EUR2.5
Equities	3,022,000	797,346.23	AMVIG HOLDINGS LIMITED HKD0.01
Equities	787	5,028.93	AMYRIS INC COM NEW COM NEW
Equities	49,845	3,651,146.25	ANADARKO PETRO CORP COM
Equities	33,605	3,223,391.60	ANALOG DEVICES INC COM
Equities	1,507	107,057.28	ANAPTYSBIO INC COM
Equities	36,024	4,725,628.32	ANDEAVOR COM USD0.1666
Equities	3,288	112,449.60	ANDERSONS INC COM
Equities	4,498	69,179.24	ANGI HOMESERVICES INC COM USD0.001
Equities	2,389	53,131.36	ANGIODYNAMICS INC COM STK
Equities	154,967	3,470,672.96	ANGLO AMERICAN USD0.54945
Equities	55,990	5,654,602.72	ANHEUSER-BUSCH INB NPV
Equities	70,000	401,506.61	ANHUI CONCH CEMENT 'H'CN1
Equities	1,196,000	721,065.08	ANHUI EXPRESSWAY 'H'CN1
Equities	8,555	571,474.00	ANI PHARMACEUTICALS INC COM
Equities	1,450	46,400.00	ANIKA THERAPEUTICS INC COM STK
Equities	220,825	1,187,538.49	ANIMA HLDG SPA NPV
Equities	2,582	163,440.60	ANIXTER INTL INC COM
Equities	153,986	1,584,515.94	ANNALY CAP MGMT INC COM
Equities	25,884	4,508,475.12	ANSYS INC COM
Equities	8,282	21,367.56	ANTARES PHARMA INC COM
Equities	18,457	394,056.95	ANTERO RES CORP COM
Equities	40,780	9,706,863.40	ANTHEM INC COM
Equities	11,602	57,661.94	ANWORTH MTG AST CORP COM
Equities	13,507	1,852,755.19	AON PLC COM
Equities	71,260	2,711,695.03	AOZORA BANK NPV
Equities	47,587	2,224,692.25	APACHE CORP COM
Equities	15,128	639,914.40	APARTMENT INVT & MGMT CO CL A
Equities	3,112	68,464.00	APELLIS PHARMACEUTICALS INC COM
Equities	19,745	824,353.75	APERGY CORP COM
Equities	2,761	132,997.37	APOGEE ENTERPRISES INC COM
Equities	5,519	100,887.32	APOLLO COML REAL ESTATE FIN INC COM
Equities	14,028	78,135.96	APOLLO INVT CORP COM SH BEN INT
Equities	799	48,858.85	APPFOLIO INC COM CL A COM CL A
Equities	1,931	69,824.96	APPIAN CORP CL A CL A
Equities	20,418	365,073.84	APPLE HOSPITALITY REIT INC COM NEW COM NEW
Equities	756,032	139,949,083.52	APPLE INC COM STK
Equities	151	558.70	APPLIED GENETIC TECHNOLOGIES CORP COM
Equities	3,621	254,013.15	APPLIED INDL TECHNOLOGIES INC COM
Equities	115,777	5,347,739.63	APPLIED MATERIALS INC COM
Equities	1,877	84,277.30	APPLIED OPTOELECTRONICS INC COM
Equities	3,897	9,508.68	APPROACH RES INC COM STK
Equities	36,997	1,339,291.40	APTPIO INC CL A
Equities	5,975	557,945.50	APTARGROUP INC COM
Equities	2,442	12,185.58	APTEVO THERAPEUTICS INC COM
Equities	6,800	164,356.00	APTINIX INC COM
Equities	37,450	3,431,543.50	APTIV PLC COM USD
Equities	3	-	APW LTD APW LTD
Equities	18,357	645,799.26	AQUA AMER INC COM
Equities	1,555	4,478.40	AQUA METALS INC COM
Equities	88	293.04	AQUABOUNTY TECHNOLOGIES INC COM NEW COM NEW
Equities	1,970	5,220.50	AQUINOX PHARMACEUTICALS INC COM
Equities	89,225	3,310,247.50	ARAMARK COM
Equities	1,572	6,681.00	ARATANA THERAPEUTICS INC COM
Equities	3,400	35,462.00	ARBOR RLTY TR INC COM
Equities	1,915	3,389.55	ARC DOCUMENT SOLUTIONS INC COM
Equities	15	8.34	ARCA BIOPHARMA INC COM PAR\$0.01 STK
Equities	35,054	1,601,967.80	ARCBEST CORP COM USD0.01
Equities	33,031	968,375.87	ARCELORMITTAL NPV(POST STK SPLIT)
Equities	58,653	1,551,958.38	ARCH CAPITAL GROUP COM STK
Equities	1,804	141,487.72	ARCH COAL INC CL A COM STK
Equities	205,465	9,416,460.95	ARCHER-DANIELS-MIDLAND CO COM
Equities	9,877	118,524.00	ARCHROCK INC COM
Equities	41,255	701,747.55	ARCONIC INC COM USD1.00
Equities	31,800	528,516.00	ARDAGH GROUP S A ARDAGH GROUP S A EUR0.01 CL A
Equities	2,400	8,880.00	ARDELYX INC COM
Equities	4,360	190,096.00	ARENA PHARMACEUTICALS INC COM NEW COM NEW
Equities	25,909	426,203.05	ARES CAP CORP COM
Equities	2,097	28,959.57	ARES COML REAL ESTATE CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,343	54,995.85	ARGAN INC COM
Equities	3,521	204,746.15	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	4,291	1,104,889.59	ARISTA NETWORKS INC COM
Equities	281,664	6,430,520.54	ARISTOCRAT LEISURE NPV
Equities	500	12,730.00	ARK RESTAURANTS CORP COM
Equities	12,258	1,451,219.46	ARKEMA EUR10
Equities	1,292	13,320.52	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW
Equities	2,271	33,837.90	ARMADA HOFFLER PPTY INC REIT
Equities	3,422	78,055.82	ARMOUR RESIDENTIAL REIT INC COM NEW COM NEW
Equities	721	10,122.84	ARMSTRONG FLOORING INC COM
Equities	6,037	381,538.40	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	107	401.25	AROTECH CORP COM NEW STK
Equities	8,696	48,088.88	AROLE INC COM
Equities	47,834	802,654.52	ARRAY BIOPHARMA INC COM
Equities	16,202	396,057.90	ARRIS INTERNATIONAL LTD COM USD0.01
Equities	52,990	3,989,087.20	ARROW ELECTRC INC COM
Equities	607	22,094.80	ARROW FINL CORP COM
Equities	9,554	129,934.40	ARROWHEAD PHARMACEUTICALS INC COM
Equities	199	722.37	ARSANIS INC COM
Equities	762	29,542.74	ARTESIAN RES CORP CL A CL A
Equities	4,275	128,891.25	ARTISAN PARTNERS ASSET MGMT INC CL A CL A
Equities	129	341.85	ARTS WAY MFG INC COM
Equities	70,700	3,620,371.06	ASAHI GROUP HOLDINGS LTD NPV
Equities	1,545	105,909.75	ASBURY AUTOMOTIVE GROUP INC COM
Equities	16,798	66,940.03	ASCENA RETAIL GROUP INC COM
Equities	5,437,900	10,528,827.28	ASCENDAS R/EST INV NPV (REIT)
Equities	1,927	5,414.87	ASCENT CAP GROUP INC COM SER A STK
Equities	2,967	231,989.73	ASGN INCORPORATED COMN STK USD0.01
Equities	80,457	651,701.70	ASHFORD HOSPITALITY TR INC COM SHS
Equities	129	8,359.20	ASHFORD INC COM USD0.01 "WI"
Equities	45,614	3,566,102.52	ASHLAND GLOBAL HLDGS INC COM
Equities	302,070	9,064,904.02	ASHTAD GROUP ORD GBP0.10
Equities	204,100	3,451,264.39	ASICS CORP NPV
Equities	38,440	2,125,546.43	ASM INTL NV EUR0.04
Equities	106,623	1,348,170.16	ASM PACIFIC TECH HKD0.10
Equities	65,278	12,933,742.35	ASML HOLDING NV EUR0.09
Equities	736	3,606.40	ASPEN AEROGELS INC COM
Equities	52,159	2,122,871.30	ASPEN INSURANCE HLDGS COM
Equities	16,852	1,562,854.48	ASPEN TECHNOLOGY INC COM
Equities	30,700	1,253,815.70	ASR NEDERLAND NV EUR0.16
Equities	484,696	10,342,998.70	ASSA ABLOY SER'B'NPV (POST SPLIT)
Equities	1,805	70,774.05	ASSEMBLY BIOSCIENCES INC COM
Equities	860	32,637.00	ASSOCIATED CAP GROUP INC CL A CL A
Equities	88,427	2,414,057.10	ASSOCTD BANC-CORP COM
Equities	4,035	417,582.15	ASSURANT INC COM
Equities	10,299	367,983.27	ASSURED GUARANTY LTD COMMON STK
Equities	971	3,349.95	ASTA FDG INC COM
Equities	1,898	113,500.40	ASTEC INDS INC COM
Equities	158,100	2,410,787.70	ATELLAS PHARMA NPV
Equities	212,750	14,754,793.93	ASTRAZENECA ORD USD0.25
Equities	1,894	68,127.18	ASTRONICS CORP COM
Equities	1,237	23,317.45	ASTRONOVA INC COMMON STOCK
Equities	48	148.80	ASTROTECH CORP COM NEW COM NEW
Equities	25,180	401,621.00	ASURE SOFTWARE INC COM
Equities	1,135	44,435.25	AT HOME GROUP INC COM
Equities	1,312,474	42,143,525.68	AT&T INC COM
Equities	3,432	126,126.00	ATARA BIOTHERAPEUTICS INC COM
Equities	3,066	487,923.24	ATHENAHEALTH INC COM MON STOCK
Equities	7,027	308,063.68	ATHENE HOLDING LTD COM USD0.001 CL A
Equities	2,408	44,933.28	ATHENEX INC COM
Equities	13,477	26,549.69	ATHERSYS INC NEW COM
Equities	4,016	83,412.32	ATKORE INTL GROUP INC COM
Equities	83,600	2,471,414.00	ATLANTIA S.P.A
Equities	62	158.10	ATLANTIC AMERN CORP COM
Equities	1,691	33,228.15	ATLANTIC CAP BANCSHARES INC COM MON STOCK
Equities	2,983	6,174.81	ATLANTICUS HLDGS CORP COM
Equities	2,249	161,253.30	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	5,858	366,242.16	ATLISSIAN CORPORATION PLC COM USD0.1 CL A
Equities	15,679	1,413,305.06	ATMOS ENERGY CORP COM
Equities	1,721	90,817.17	ATN INTL INC COM
Equities	42,343	5,781,724.23	ATOS SE
Equities	2,477	67,002.85	ATRICURE INC COM STK
Equities	68	40,759.20	ATRION CORP COM
Equities	606	551.46	ATYR PHARMA INC COM
Equities	2,821	107,790.41	AUDENTES THERAPEUTICS INC COM
Equities	32,900	425,427.80	AUTOCANADA INC COM STK
Equities	57,266	7,506,999.94	AUTODESK INC COM
Equities	8,147	1,166,813.34	AUTOLIV INC COM STK
Equities	61,100	8,195,954.00	AUTOMATIC DATA PROCESSING INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,407	214,092.06	AUTONATION INC COM
Equities	5,112	1,194,404.55	AUTONEUM HLDG AG CHF0.05
Equities	1,463	6,612.76	AUTOWEB INC COM USD0.001
Equities	3,472	2,329,468.96	AUTOZONE INC COM
Equities	1,300	27,820.00	AV HOMES INC COM
Equities	17,664	3,036,264.96	AVALONBAY CMNTYS REIT
Equities	32,782	1,735,151.26	AVANGRID INC COM
Equities	5,730	115,058.40	AVAYA HLDGS CORP COM
Equities	7,375	16,667.50	AVEO PHARMACEUTICALS INC COM STK
Equities	41,156	4,202,027.60	AVERY DENNISON CORP COM
Equities	531	8,692.47	AVIAT NETWORKS INC COM NEW COM NEW
Equities	2,476	9,705.92	AVID BIOSERVICES INC COMMON STOCK
Equities	4,915	25,558.00	AVID TECHNOLOGY INC COM
Equities	147	0.01	AVINCI MEDIA CORP COM STK
Equities	25,644	833,430.00	AVIS BUDGET GROUP INC COM STK
Equities	5,613	295,580.58	AVISTA CORP COM ISIN # US05379B1070
Equities	507,250	3,375,271.95	AVIVA ORD GBP0.25
Equities	9,953	426,884.17	AVNET INC COM
Equities	42,394	68,678.28	AVON PRODUCTS INC COM USD0.25
Equities	5,216	81,734.72	AVX CORP COM
Equities	4,400	17,820.00	AWARE INC MASS COM
Equities	107,121	2,207,763.81	AXA EQUITABLE HLDGS INC COM
Equities	151,490	3,716,968.52	AXA EUR2.29
Equities	15,304	463,864.24	AXALTA COATING SYSTEMS LTD COM USD1.00
Equities	2,384	47,203.20	AXCELIS TECHNOLOGIES INC COM NEW COM NEW
Equities	264,657	9,871,706.10	AXIS BANK GDR EACH REPR 5 INR10 'REGS
Equities	7,101	394,957.62	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	33,743	1,695,585.75	AXOGEN INC COM USD0.01
Equities	21,770	1,375,428.60	AXON ENTERPRISE INC COM
Equities	3,089	21,777.45	AXT INC COM
Equities	39,996	618,973.16	AZIMUT HLDG S.P.A NPV
Equities	2,438	105,931.10	AZZ INC COM
Equities	5,901	176,439.90	B & G FOODS INC COMMON STOCK
Equities	164,279	876,449.87	B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1
Equities	450	10,147.50	B RILEY FINL INC COM
Equities	9,819	23,369.22	BABCOCK & WILCOX ENTERPRISES INC COM
Equities	3,785	169,189.50	BADGER METER INC COM
Equities	1,204,823	10,288,437.87	BAE SYSTEMS ORD GBP0.025
Equities	2,054	499,122.00	BAIDU INC SPONS ADR REPR 0.10 ORD CLS A
Equities	79,186	2,615,513.58	BAKER HUGHES A GE CO USD0.0001 CL A
Equities	2,722	267,137.08	BALCHEM CORP COM
Equities	116,380	4,137,309.00	BALL CORP COM
Equities	57	276.45	BALLANTYNE STRONG INC COM
Equities	3,076	60,135.80	BANC CALIF INC COM
Equities	2,682	158,774.40	BANCFIRST CORP COM
Equities	1	2.93	BANCO BPM NPV
Equities	630,983	3,382,945.96	BANCO SANTANDER EURO.50(REGD)
Equities	14,000	106,617.46	BANCO SANTANDER(BR UNITS (1 COM & 1 PRF)
Equities	2,661	27,834.06	BANCORP INC DEL COM STK
Equities	8,730	287,653.50	BANCORPSOUTH BK TUPELO MISS COM
Equities	150	5,697.00	BANDWIDTH INC CL A CL A
Equities	967,130	332,788.47	BANGKOK AIRWAYS THB1 (ALIEN)
Equities	24,300	164,299.08	BANK HAPOLIM B.M. ILS1
Equities	372	30,076.20	BANK MARIN BANCORP COM STK
Equities	124,170	6,696,488.10	BANK NEW YORK MELLON CORP COM STK
Equities	1,702,511	47,993,785.09	BANK OF AMERICA CORP
Equities	5,800,000	2,875,807.00	BANK OF CHINA LTD H CNY1
Equities	1,695,000	1,298,453.25	BANK OF COMMUNICATIONS CO 'H'
Equities	122,521	956,285.28	BANK OF IRELAND GROUP PLC EUR1
Equities	23,200	1,792,226.24	BANK OF MONTREAL COM NPV
Equities	5,796,000	1,148,683.88	BANK RAKYAT INDONESIA PERSER
Equities	1,500	26,475.00	BANKFINANCIAL CORP COM
Equities	190,916	1,859,465.11	BANKINTER SA EURO.3(REGD)
Equities	67,813	2,770,161.05	BANKUNITED INC
Equities	2,632	158,262.16	BANNER CORP COM NEW COM NEW
Equities	1,304	39,498.16	BAR HBR BANKSHARES COM
Equities	27,890	325,553.75	BARCLAYS AFRICA GR ZAR2
Equities	198,780	496,010.27	BARCLAYS PLC ORD GBP0.25
Equities	4,828	27,229.92	BARNES & NOBLE ED INC COM
Equities	6,013	38,182.55	BARNES & NOBLE INC COM
Equities	4,222	248,675.80	BARNES GROUP INC COM
Equities	2,585	5,428.50	BARNWELL INDS INC COM
Equities	38,000	258,573.61	BARRATT DEVELOPMENTS ORD GBP0.10
Equities	1,039	100,336.23	BARRETT BUSINESS SVCS INC COM
Equities	89,069	8,518,027.25	BASF - ORD SHS COMSTK
Equities	2,400	26,664.00	BASIC ENERGY SVCS INC NEW COM NEW COM NEW
Equities	449	139.19	BASIC ENERGY SVCS INC NEW WT EXP
Equities	779	21,461.45	BASSETT FURNITURE INDS INC COM STK
Equities	91,633	6,766,180.72	BAXTER INTL INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	46,581	5,131,286.17	BAYER AG NPV (REGD)
Equities	37,424	3,391,995.86	BAYERISCHE MOTOREN WERKE A G COM
Equities	72,872	3,675,663.68	BB&T CORP COM
Equities	3,813	34,431.39	BBX CAPITAL CORPORATION NEW COM USD0.01 CL A
Equities	800	12,000.00	BCB BANCORP INC COM STK
Equities	100,210	635,005.41	BCO BRADESCO SA COM NPV
Equities	26,200	195,100.59	BCO DO BRASIL SA COM NPV
Equities	5,272	224,692.64	BEACON ROOFING SUPPLY INC COM
Equities	3,241	36,299.20	BEASLEY BROADCAST GROUP INC CL A CL A
Equities	49,269	726,717.75	BEAZER HOMES USA INC COM NEW COM NEW
Equities	190	1,254.00	BEBE STORES INC COM NEW COM NEW
Equities	119,731	28,682,758.36	BECTON DICKINSON & CO COM
Equities	11,439	227,922.08	BED BATH & BEYOND INC COM
Equities	15,705	1,783,029.03	BEIERSDORF AG EUR1
Equities	1,747	36,512.30	BEL FUSE INC CL B CL B
Equities	49,924	3,051,354.88	BELDEN INC COM
Equities	889	2,151.38	BELLEROPHON THERAPEUTICS INC COM
Equities	1,915	14,132.70	BELLICUM PHARMACEUTICALS INC COM
Equities	7,530	298,642.14	BELLWAY GBP0.125
Equities	5,413	60,354.95	BELMOND LTD COM STOCK
Equities	8,301	350,385.21	BEMIS CO INC COM
Equities	48,907	1,425,639.05	BENCHMARK ELECTRS INC COM
Equities	4,919	79,687.80	BENEFICIAL BANCORP INC COM
Equities	1,829	61,454.40	BENEFITFOCUS INC COM
Equities	3,100	154,911.53	BERKLEY GP HOLDINGS
Equities	7,482	541,771.62	BERKLEY W R CORP COM
Equities	216,108	40,336,558.20	BERKSHIRE HATHAWAY INC-CL B
Equities	3,232	131,219.20	BERKSHIRE HILLS BANCORP INC COM
Equities	13,505	620,419.70	BERRY GLOBAL GROUP INC COM USD0.01
Equities	45,979	3,429,113.82	BEST BUY INC COM STK
Equities	51,200	57,570.37	BEZEQ ISRAEL TELCM ILS1
Equities	24,986	282,841.52	BGC PARTNERS INC CL A CL A
Equities	854,406	-	BGP HOLDINGS PLC BENEFICIAL INTEREST SHSNPV
Equities	161,905	4,056,433.48	BHP BILLITON LTD NPV
Equities	322,447	7,262,623.76	BHP BILLITON PLC USD0.50
Equities	4,736	439,043.67	BIC EUR3.82
Equities	2,469	18,764.40	BIG 5 SPORTING GOODS CORP COM
Equities	3,272	136,704.16	BIG LOTS INC COM
Equities	17	16,150.00	BIGLARI HLDGS INC CL A CL A
Equities	76	13,945.24	BIGLARI HLDGS INC CL B CL B
Equities	64,600	946,889.46	BIM BIRLESIK MAGAZ TRY1
Equities	10,745	3,100,362.30	BIO RAD LABS INC CL A
Equities	6,697	38,373.81	BIOCRIST PHARMACEUTICALS INC COM
Equities	6,778	19,995.10	BIODELIVERY SCIENCES INTL INC COM
Equities	23,541	6,832,539.84	BIOGEN INC COMMON STOCK
Equities	12,328	487,202.56	BIOHAVEN PHARMACEUTICAL HLDG CO LTD COM NPV
Equities	915	1,107.15	BIOLASE INC COM USD0.001(POST REV SPLT)
Equities	17,860	1,682,412.00	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	4,335	957.17	BIOPHARMX CORP COM
Equities	10,522	30,829.46	BIOSCRIP INC COM
Equities	254	11,394.44	BIOSPECIFICS TECHNOLOGIES CORP COM
Equities	5,856	866,395.20	BIO-TECHNE CORP COM
Equities	28,507	1,282,815.00	BIOTELEMETRY INC COM
Equities	15,328	31,575.68	BIOTIME INC COM
Equities	44,648	2,678,880.00	BJS RESTAURANTS INC COM
Equities	4,821,720	7,225,850.46	BK CENTRAL ASIA IDR62.50
Equities	3,587	299,227.54	BK HAW CORP COM
Equities	214,670	1,266,714.56	BK LEUMI LE ISRAEL ILS1
Equities	3,425,781	1,637,585.47	BK MANDIRI IDR250
Equities	96,177	5,442,560.25	BK OF NOVA SCOTIA COM NPV
Equities	1,584	3,207.60	BLACK BOX CORP DEL COM
Equities	4,312	263,937.52	BLACK HILLS CORP COM
Equities	73,812	3,952,632.60	BLACK KNIGHT INC COM USD0.0001 WI
Equities	3,829	392,281.05	BLACKBAUD INC COM
Equities	3,171	137,716.53	BLACKLINE INC COM
Equities	10,000	10,000.00	BLACKOUT MEDIA CORP PFD STOCK
Equities	12,132	6,054,353.28	BLACKROCK INC COM STK
Equities	9,246	290,601.78	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	17,826	406,076.28	BLOCK H & R INC COM
Equities	202	228.26	BLONDER TONGUE LABORATORIES INC COM
Equities	54,035	1,086,103.50	BLOOMIN BRANDS INC COM
Equities	72,738	2,691,306.00	BLUCORA INC COM
Equities	1,001	22,372.35	BLUE BIRD CORP COM
Equities	6,850	152,070.00	BLUE HILLS BANCORP INC COM
Equities	35,485	5,569,370.75	BLUEBIRD BIO INC COM
Equities	297	7,068.60	BLUEGREEN VACATIONS CORP COM
Equities	1,099	41,245.47	BLUELIX HLDGS INC COM NEW COM NEW
Equities	3,370	213,927.60	BLUEPRINT MEDICINES CORP COM
Equities	2,226	19,855.92	BLUEROCK RESIDENTIAL GROWTH REIT INC COMCL A COM CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	167,913	2,141,319.25	BLUESCOPE STEEL NPV
Equities	3,714	77,436.90	BMC STK HLDGS INC COM STK
Equities	94,384	5,861,434.17	BNP PARIBAS EUR2
Equities	13,954	1,427,792.34	BOBST GROUP AG CHF1 (REGD)
Equities	803,500	3,784,273.05	BOC HONG KONG HLDG NPV
Equities	150,554	50,512,372.54	BOEING CO COM
Equities	3,874	87,513.66	BOINGO WIRELESS INC COM STK
Equities	30,814	1,377,385.80	BOISE CASCADE CO COM
Equities	1,544	22,233.60	BOJANGLES INC COM
Equities	2,574	241,981.74	BOK FINL CORP COM NEW
Equities	22,520	731,534.99	BOLIDEN AB NPV
Equities	755,700	2,987,297.12	BOMBARDIER INC CLASS B'SUB-VTG NPV
Equities	1,220	46,201.40	BONANZA CREEK ENERGY INC COM NEW COM NEW
Equities	114	51.30	BONANZA CREEK ENERGY INC WT EXP
Equities	1,400	16.80	BON-TON STORES INC COM
Equities	12,742	25,829,180.78	BOOKING HLDGS INC COM
Equities	1,578	32,743.50	BOOT BARN HLDGS INC COM
Equities	90,891	3,974,663.43	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK
Equities	144,536	6,238,173.76	BORG WARNER INC COM
Equities	847	253,845.90	BOSTON BEER INC CL A CL A
Equities	910	19,173.70	BOSTON OMAHA CORP CL A CL A
Equities	6,017	95,670.30	BOSTON PRIVATE FINL HLDGS INC COM
Equities	225,030	7,358,481.00	BOSTON SCIENTIFIC CORP COM
Equities	3,063	152,629.29	BOTTOMLINE TECHNOLOGIES DE INC COM
Equities	69,987	3,016,038.95	BOUYGUES EUR1
Equities	1,284	5,585.40	BOVIE MED CORP COM STK
Equities	11,493	287,210.07	BOX INC CL A CL A
Equities	56,139	1,945,777.74	BOYD GAMING CORP COM
Equities	2,177,557	16,625,660.33	BP ORD USD0.25
Equities	1,100	32,890.00	BP PRUDHOE BAY RTY TR UNITS BEN INT
Equities	4,761	183,536.55	BRADY CORP CL A
Equities	1,232	14,069.44	BRAEMAR HTLS & RES COM USD0.01
Equities	16,639	280,866.32	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	32,729	1,823,512.29	BRENTAG AG NPV
Equities	2,791	100,336.45	BRIDGE BANCORP INC COM STK
Equities	2,604	17,004.12	BRIDGEPOINT ED INC COM
Equities	3,889	68,485.29	BRIGGS & STRATTON CORP CAP
Equities	4,935	505,936.20	BRIGHT HORIZONS FA COM USD0.001
Equities	1,376	13,278.40	BRIGHTCOVE INC
Equities	13,984	560,338.88	BRIGHTHOUSE FINL INC COM
Equities	4,055	193,018.00	BRINKER INTL INC COM
Equities	39,583	3,156,744.25	BRINKS CO COM
Equities	337,047	18,652,180.98	BRISTOL MYERS SQUIBB CO COM
Equities	1,978	27,909.58	BRISTOW GROUP INC COM
Equities	262,165	13,256,524.05	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	29,545	514,969.35	BRIXMOR PPTY GROUP INC COM
Equities	54,928	13,327,729.92	BROADCOM INC COM
Equities	9,949	1,145,129.90	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	700	1,652.00	BROADWIND ENERGY INC COM NEW COM NEW
Equities	16,286	148,039.74	BROOKDALE SR LIVING INC COM STK
Equities	48,550	1,968,278.16	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A
Equities	5,100	206,754.00	BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A
Equities	18,831	350,256.60	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	5,967	194,643.54	BROOKS AUTOMATION INC COM
Equities	19,692	546,059.16	BROWN & BROWN INC COM
Equities	3,204	156,547.44	BROWN FORMAN CORP CL A CL A
Equities	40,967	2,007,792.67	BROWN-FORMAN INC CL B NON-VTG COM
Equities	3,138	40,009.50	BRT APARTMENTS CORP COM USD0.01
Equities	8,847	256,916.88	BRUKER CORP
Equities	48,926	3,154,748.48	BRUNSWICK CORP COM
Equities	3,111	144,039.30	BRYN MAWR BK CORP COM STK
Equities	1,049	36,085.60	BSB BANCORP INC MD COM USD0.01
Equities	466	1,258.20	BSQUARE CORP COM NEW
Equities	25,881	3,245,995.02	BSTN PPTYS INC
Equities	2,325,687	6,687,523.48	BT GROUP ORD GBP0.05
Equities	3,447	92,724.30	BUCKLE INC COM
Equities	3,114	23,666.40	BUILD-A-BEAR WORKSHOP INC COM STK
Equities	10,295	188,295.55	BUILDERS FIRSTSOURCE INC COM STK
Equities	20,712	1,443,833.52	BUNGE LTD
Equities	34,453	1,043,916.86	BUNZL PLC ORD GBP0.32142857
Equities	149,140	2,945,655.21	BURFORD CAPITAL LT ORD NPV
Equities	6,000	903,180.00	BURLINGTON STORES INC COM
Equities	48,707	1,193,656.43	BUZZI UNICEM SPA EURO.60
Equities	183,998	735,052.87	BW LPG LTD USD0.01
Equities	24,872	1,550,023.04	BWX TECHNOLOGIES INC COM
Equities	596	13,314.64	BYLINE BANCORP INC COM
Equities	373	23,331.15	C & F FINL CORP CMT-COM
Equities	12,109	1,013,038.94	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	91,491	2,159,187.60	C&J ENERGY SVCS INC NEW COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,800	59,979.38	CA IMMOBILIEN ANLA NPV
Equities	150,028	5,348,498.20	CA INC COM
Equities	422	309,448.38	CABLE ONE INC COM
Equities	25,855	1,597,063.35	CABOT CORP COM
Equities	24,311	2,614,891.16	CABOT MICROELECTRONICS CORP COM
Equities	38,595	918,561.00	CABOT OIL & GAS CORP COM
Equities	19,923	3,358,021.65	CACI INTL INC CL A CL A
Equities	2,224	75,148.96	CACTUS INC CL A CL A
Equities	94,921	2,740,369.27	CADENCE BANCORPORATION CL A CL A
Equities	63,441	2,747,629.71	CADENCE DESIGN SYS INC COM
Equities	3,040	39,824.00	CADIZ INC COM NEW STK
Equities	152,000	3,155,665.36	CAE INC COM NPV
Equities	29,920	320,144.00	CAESARS ENTERTAINMENT CORP COM USD0.01
Equities	1,175	27,307.00	CAI INTL INC COM
Equities	474,467	2,052,990.55	CAIXABANK SA EUR1
Equities	2,490	114,166.50	CAL MAINE FOODS INC COM NEW STK
Equities	2,780	65,135.40	CALAMP CORP COM
Equities	1,352	129,994.80	CALAVO GROWERS INC COM
Equities	3,314	113,968.46	CALERES INC COM
Equities	5,322	241,831.68	CALIFORNIA RES CORP COM NEW COM NEW
Equities	6,048	235,569.60	CALIFORNIA WTR SVC GROUP COM
Equities	3,065	15,325.00	CALITHERA BIOSCIENCES INC COM
Equities	3,361	26,215.80	CALIX NETWORKS INC COMMON STOCK
Equities	9,269	175,832.93	CALLAWAY GOLF CO COM
Equities	185,824	1,995,749.76	CALLON PETE CO DEL COM
Equities	4,340	104,343.06	CALTEX AUSTRALIA NPV
Equities	197	3,677.99	CALYXT INC COM
Equities	3	1.51	CAMBER ENERGY INC COM NEW COM NEW
Equities	2,988	156,272.40	CAMBREX CORP COM
Equities	278	24,058.12	CAMBRIDGE BANCORP COM
Equities	2,416	110,435.36	CAMDEN NATL CORP COM
Equities	8,699	792,739.87	CAMDEN PPTY TR SH BEN INT
Equities	17,744	719,341.76	CAMPBELL SOUP CO COM
Equities	2,899	72,417.02	CAMPING WORLD HLDGS INC CL A CL A
Equities	115,266	6,783,404.10	CANADA GOOSE HLDGS INC CANADA GOOSE HOLDINGS INC
Equities	76,120	6,617,570.57	CANADIAN IMP BANK COM NPV
Equities	4,300	787,529.74	CANADIAN PACIFIC R COM NPV
Equities	4,387	81,378.85	CANNAE HLDGS INC COM USD0.0001
Equities	158,800	5,205,640.77	CANON INC NPV
Equities	6,369	626,454.84	CANTEL MEDICAL CORP COM
Equities	1,428	33,743.64	CAP CY BK GROUP INC COM
Equities	45,153	6,073,158.46	CAPGEMINI EUR8
Equities	55,957	5,142,448.30	CAPITAL ONE FINL CORP COM
Equities	2,401	25,618.67	CAPITAL SR LIVING CORP COM
Equities	85,300	197,688.30	CAPITALAND LTD NPV
Equities	10,685	140,614.60	CAPITOL FED FINL INC COM .
Equities	11,066	99,040.70	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	1,760	2,516.80	CAPSTONE TURBINE CORP COM NEW COM NEW
Equities	2,001	38,319.15	CARA THERAPEUTICS INC COM
Equities	3,397	31,150.49	CARBO CERAMICS INC COM
Equities	2,519	87,913.10	CARBONITE INC COM
Equities	63,438	3,097,677.54	CARDINAL HLTH INC
Equities	2,625	84,892.50	CARDIOVASCULAR SYS INC DEL COM
Equities	4,503	108,882.54	CARDTRONICS PLC CARDTRONICS PLC
Equities	2,120	44,265.60	CARE COM INC COM
Equities	3,147	38,519.28	CAREDX INC COM
Equities	5,430	87,803.10	CAREER EDUCATION C COM USD0.01
Equities	4,704	78,509.76	CARETRUST REIT INC COM
Equities	1,115	38,735.10	CARGURUS INC CL A CL A
Equities	16,238	1,108,134.75	CARL ZEISS MEDITEC NPV
Equities	5,210	564,295.10	CARLISLE COMPANIES INC COM
Equities	14,788	1,077,601.56	CARMAX INC COM
Equities	160,189	9,180,431.59	CARNIVAL CORP COM PAIRED
Equities	101,812	5,843,119.75	CARNIVAL PLC ORD USD1.66
Equities	1,112	47,727.04	CAROLINA FINANCIAL CORP COM USD0.001
Equities	204	1,680.96	CAROLINA TR BANCSHARES INC COM
Equities	3,790	199,240.30	CARPENTER TECHNOLOGY CORP COM
Equities	725	17,798.75	CARRIAGE SERVICES INC COM
Equities	6,464	180,022.40	CARRIZO OIL & GAS INC COM
Equities	2,337	34,704.45	CARROLS RESTAURANT GROUP INC COM
Equities	6,272	178,062.08	CARS COM INC COM
Equities	3,944	427,490.16	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	3,774	156,998.40	CARVANA CO CL A CL A
Equities	687	11,218.71	CASA SYS INC COM
Equities	2,201	56,367.61	CASELLA WASTE SYS INC CL A COM STK
Equities	3,044	319,863.52	CASEYS GEN STORES INC COM
Equities	1,784	14,682.32	CASI PHARMACEUTICALS INC COM
Equities	419	28,835.58	CASS INFORMATION SYS INC COM
Equities	180,000	2,920,523.14	CASTELLUM AB NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7,326	31,135.50	CASTLIGHT HEALTH INC CL B CL B
Equities	11,101	465,020.89	CATALENT INC COM
Equities	1,371	15,999.57	CATALYST BIOSCIENCES INC COM NEW COM NEW
Equities	9,106	28,410.72	CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK
Equities	48,304	540,258.26	CATCHER TECHNOLOGY TWD10
Equities	19,876	253,021.48	CATCHMARK TIMBER TR INC CL A CL A
Equities	98,449	13,356,575.83	CATERPILLAR INC COM
Equities	5,500	222,695.00	CATHAY GENERAL BANCORP INC COM
Equities	2,693	66,301.66	CATO CORP NEW CL A CL A
Equities	799	165,912.35	CAVCO INDS INC DEL COM STK
Equities	9,293	213,739.00	CBIZ INC COM
Equities	20,118	112,057.26	CBL & ASSOC PPTYS INC COM
Equities	83,511	8,690,989.77	CBOE GLOBAL MARKETS INC
Equities	-79	(251,220.00)	CBOE S&P 500 INDEX CALL OPTION W/STK \$2750.00 PER SHARE 17-AUG-2018
Equities	-150	(45,375.00)	CBOE S&P 500 INDEX CALL OPTION W/STK \$2850.00 PER SHARE 17-AUG-2018
Equities	-300	(319,500.00)	CBOE S&P 500 INDEX CALL OPTION W/STK \$2850.00 PER SHARE 21-SEP-2018
Equities	-150	(129,750.00)	CBOE S&P 500 INDEX CALL OPTION W/STK \$2860.00 PER SHARE 21-SEP-2018
Equities	-150	(180,750.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2500.00 PER SHARE 17-AUG-2018
Equities	-150	(351,000.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2500.00 PER SHARE 21-SEP-2018
Equities	-8	(14,760.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2575.00 PER SHARE 17-AUG-2018
Equities	-24	(71,640.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2650.00 PER SHARE 17-AUG-2018
Equities	-47	(199,280.00)	CBOE S&P 500 INDEX PUT OPTION W/STK \$2700.00 PER SHARE 17-AUG-2018
Equities	258,046	12,319,116.04	CBRE GROUP INC CL A CL A
Equities	30,313	1,704,196.86	CBS CORP NEW CL B
Equities	876	2,540.40	CCA INDS INC COM
Equities	17,164	1,116,518.20	CDK GLOBAL INC COM
Equities	40,500	1,312,490.02	CDN APARTMENT PROP TRUST UNITS
Equities	39,525	1,425,666.75	CDN NAT RES LTD COM CDN NAT RES COM STK
Equities	56,145	2,025,223.50	CDN NATURAL RESOURCES COMMON STOCK
Equities	13,545	1,094,300.55	CDW CORP COM
Equities	1,861	11,426.54	CECO ENVIRONMENTAL CORP COM
Equities	7,171	33,847.12	CEDAR REALTY TRUST INC
Equities	25,401	2,821,035.06	CELANESE CORP DEL COM SER A STK
Equities	248	6,155.36	CELCIITY INC COM
Equities	23,651	280,737.37	CELESTICA INC SUB VTG SHS SUB VTG SHS
Equities	82,761	6,572,878.62	CELGENE CORP COM
Equities	10,513	5,294.35	CELLEX THERAPEUTICS INC NEW COM STK
Equities	52,556	1,325,414.07	CELLNEX TELECOM SA EURO.25
Equities	1,211	23,675.05	CELLULAR BIOMEDICINE GROUP INC COM NEW COM NEW
Equities	699	643.08	CEL-SCI CORP COMN STOCK
Equities	6,470,939	383,157.68	CEMEX HOLDINGS PHI PHP1
Equities	116,200	1,205,769.89	CENOVUS ENERGY INC COM NPV
Equities	289,200	962,177.08	CENT ASIA METALS COMSTK
Equities	3,522	14,616.30	CENT EUROPEAN MEDIA ENTERPRISES LTD NEW COM STK
Equities	72,171	2,920,760.37	CENT GARDEN & PET CO CL A
Equities	25,209	3,106,000.89	CENTENE CORP DEL COM
Equities	37,034	668,834.04	CENTENNIAL RESOURCE DEVELOPMENT INC COM USD0.01
Equities	91,909	2,546,798.39	CENTERPOINT ENERGY INC COM
Equities	6,519	194,396.58	CENTERSTATE BANK CORP
Equities	905	39,349.40	CENTRAL GARDEN & PET CO COM
Equities	37,400	7,752,484.99	CENTRAL JAPAN RLWY NPV
Equities	20,961	600,532.65	CENTRAL PAC FINL CORP COM NEW
Equities	1,164	24,630.24	CENTRAL VY CMNTY BANCORP COM STK
Equities	133,000	276,822.76	CENTRICA ORD GBP0.061728395
Equities	18,680	294,210.00	CENTURY ALUM CO COM
Equities	2,566	22,452.50	CENTURY CASINOS INC COM
Equities	1,143	36,061.65	CENTURY CMNTYS INC COM
Equities	90,788	1,692,288.32	CENTURYLINK INC COM
Equities	755	57,682.00	CENY BANCORP INC MASS CL A NON VTG
Equities	262	18.34	CENVEO INC COM NEW COM NEW
Equities	1,100	4,774.00	CERECOR INC COM
Equities	9,608	318,889.52	CERIDIAN HCM HLDG INC COM
Equities	29,976	1,792,265.04	CERNER CORP COM
Equities	13,101	87,383.67	CERUS CORP COM
Equities	18	7.47	CESCA THERAPEUTICS INC COM NEW COM NEW
Equities	2,156	65,111.20	CEVA INC COM
Equities	37,397,986	748,395,172.34	CF BLACKROCK DEVELOPED REAL ESTATE INDEX NON LENDABLE FUND
Equities	1,028,884	20,280,752.02	CF BLACKROCK EMERGING MARKETS SUDAN FREE
Equities	13,138,412	258,976,575.10	CF BLACKROCK EMERGING MARKETS SUDEN FREE EQUITY INDEX FUND
Equities	13,667,214	537,001,806.14	CF BLACKROCK INTERNATIONAL ALPHA TILTS FD
Equities	4,293,062	217,140,490.29	CF BLACKROCK MSCI EMERGING MARKET FREE FD
Equities	38,009,458	777,097,659.83	CF BLACKROCK MSCI WORLD EX-US INDEX FUND A
Equities	269,391	2,644,305.52	CF BLACKROCK SURS EAFE SF MAR 2016 R/S
Equities	32,861	1,459,028.40	CF INDS HLDGS INC COM
Equities	96,700	6,124,198.57	CGI GROUP INC A'SUB-VTG NPV
Equities	172,662	1,509,168.80	CHALLENGER LTD NPV
Equities	3,800	26.60	CHAMPION ENTERPRISES INC COM
Equities	2,126	29,870.30	CHANNELADVISOR CORP COM
Equities	1,312	1,403.84	CHARLES & COLVARD LTD COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	32,035	3,596,249.10	CHARLES RIV LABORATORIES INTL INC COM
Equities	26,295	1,621,875.60	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	20,564	6,029,570.44	CHARTER COMMUNICATIONS INC NEW CL A CL A
Equities	317,600	1,529,975.22	CHARTER HALL GROUP NPV (STAPLED)
Equities	333	39,044.25	CHASE CORP COM
Equities	4,143	87,914.46	CHATHAM LODGING TR COM
Equities	65,868	6,433,986.24	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	3,259	179,440.54	CHEESECAKE FACTORY INC COM
Equities	774	22,059.00	CHEFS' WAREHOUSE HOLDINGS IN
Equities	46,900	1,303,351.00	CHEGG INC COM
Equities	1,311	421,892.91	CHEMED CORP NEW COM
Equities	61,848	3,443,078.16	CHEMICAL FINL CORP COM
Equities	3,169	41,735.73	CHEMOCENTRYX INC COM STK
Equities	15,603	692,149.08	CHEMOURS CO COM
Equities	20,763	1,353,539.97	CHENIERE ENERGY INC COM NEW
Equities	75	41.82	CHEROKEE INC DEL NEW COM
Equities	2,940	52,508.40	CHERRY HILL MTG INVT CORP COM
Equities	46,385	1,467,621.40	CHES LODGING TR SH BEN INT
Equities	993	79,390.35	CHES UTILS CORP COM
Equities	86,093	451,127.32	CHESAPEAKE ENERGY CORP COM
Equities	356,296	45,046,503.28	CHEVRON CORP COM
Equities	200	6,450.00	CHGO RIVET & MACH CO COM
Equities	12,712	103,475.68	CHICOS FAS INC COM
Equities	19,683	2,377,706.40	CHILDRENS PL INC NEW COM
Equities	39,816	727,836.48	CHIMERA INVT CORP COM NEW COM NEW
Equities	4,301	20,472.76	CHIMERIX INC COM
Equities	5,667,300	5,237,166.13	CHINA CONSTRUCTION BANK HCN1
Equities	76,000	305,629.38	CHINA GAS HOLDINGS HKD0.01
Equities	3,152,000	2,539,132.87	CHINA LONGYUAN PWR 'H'CN1
Equities	92,000	817,339.99	CHINA MOBILE LTD NPV
Equities	633,200	2,086,332.84	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	2,010,000	2,036,785.65	CHINA RES CEMENT HKD0.1
Equities	215,000	162,234.16	CHINA RY GROUP LTD COMMON STOCK
Equities	2,665,400	6,325,927.51	CHINA SHENHUA ENERGY CO 'H'
Equities	258,000	902,701.57	CHINA VANKE CO COM STK
Equities	36,900	47,974.30	CHINESE ESTATES COMSTK
Equities	2,329	1,004,660.73	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	3,808	287,884.80	CHOICE HOTELS INTL INC COM
Equities	5,233	483,323.71	CHR. HANSEN HLDG DKK10
Equities	3,391	3,187.54	CHRISTOPHER & BANKS CORP COM
Equities	59,513	7,559,341.26	CHUBB LTD ORD CHF24.15
Equities	5,600	83,975.99	CHUBU ELECTRIC POWER CO INC NPV
Equities	189,000	9,913,691.14	CHUGAI PHARMACY CO. LTD NPV
Equities	32,791	1,743,169.56	CHURCH & DWIGHT INC COM
Equities	1,130	335,045.00	CHURCHILL DOWNS INC COM
Equities	1,119	34,353.30	CHUYS HOLDINGS INC COM USD0.01
Equities	358,000	835,587.67	CIA DE SANEAMENTO PRF NPV
Equities	6	-	CIBL INC RESTRICTED COM STK
Equities	76,320	2,252,635.66	CIE AUTOMOTIVE SA EURO.25
Equities	54,026	2,413,997.41	CIE DE ST-GOBAIN EUR4
Equities	12,719	337,180.69	CIENA CORP COM NEW
Equities	1,001,000	636,673.49	CIFI HLDGS GROUP C HKD0.10
Equities	70,824	12,036,538.80	CIGNA CORPORATION
Equities	399	6,024.90	CIM COML TR CORP COM
Equities	30,263	3,078,957.62	CIMAREX ENERGY CO COM
Equities	40,200	1,256,384.96	CIMIC GROUP LIMITED NPV
Equities	12,608	842,970.88	CIN FNCL CORP COM
Equities	2,759	43,316.30	CINCINNATI BELL INC NEW COM NEW COM NEW
Equities	7,998	280,569.84	CINEMARK HLDGS INC COM
Equities	7,801	1,443,731.07	CINTAS CORP COM
Equities	1,756	64,901.76	CIRCOR INTL INC COM
Equities	5,062	194,026.46	CIRRUS LOGIC INC COM
Equities	1,179,866	50,769,633.98	CISCO SYSTEMS INC
Equities	2,199	32,875.05	CISION LTD COM USD0.0001
Equities	10,803	544,579.23	CIT GROUP INC NEW COM NEW COM NEW
Equities	1,449	39,760.56	CITI TRENDS INC COM ORD USD1
Equities	89,000	125,466.35	CITIC LTD
Equities	360,513	24,125,529.96	CITIGROUP INC COM NEW COM NEW
Equities	900	23,274.00	CITIZENS & NORTHN CORP COM
Equities	43,439	1,689,777.10	CITIZENS FINL GROUP INC COM
Equities	5,094	39,682.26	CITIZENS INC CL A
Equities	11,185	1,172,635.40	CITRIX SYS INC COM
Equities	1,808	136,015.84	CITY HLDG CO COM
Equities	2,268	29,098.44	CITY OFFICE REIT INC COM
Equities	9,080	39,588.80	CIVEO CORP CDA COM
Equities	1,032	25,015.68	CIVISTA BANCSHARES INC COM NO PAR COM NOPAR
Equities	423	6,937.20	CIVITAS SOLUTIONS INC COM
Equities	268,500	2,132,133.91	CK ASSET HOLDINGS LTD
Equities	381,360	4,044,274.33	CK HUTCHISON HLDGS HKD1

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	15,380	113,995.63	CK INFRASTRUCTURE HKD1
Equities	10,723	39,567.87	CLEAN ENERGY FUELS CORP COM
Equities	3,935	218,589.25	CLEAN HBRS INC COM
Equities	6,283	27,016.90	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	70	773.50	CLEARFIELD INC COM
Equities	3,016	32,241.04	CLEARSIDE BIOMEDICAL INC COM USD0.001
Equities	1,888	43,612.80	CLEARWATER PAPER CORP COM STK
Equities	25,887	218,227.41	CLEVELAND CLIFFS USD0.125
Equities	227,231	690,379.90	CLOETTA FAZER COMSTK
Equities	11,658	1,576,744.50	CLOROX CO COM
Equities	103,435	360,988.15	CLOUD PEAK ENERGY INC COM
Equities	7,889	107,605.96	CLOUDERA INC COM
Equities	4,729	215,027.63	CLOVIS ONCOLOGY INC
Equities	34,500	371,584.80	CLP HOLDINGS LTD NPV
Equities	84,751	13,892,383.92	CME GROUP INC COM STK
Equities	10,836	35,975.52	CMNTY HLTH SYS INC NEW COM
Equities	24,508	1,158,738.24	CMS ENERGY CORP COM
Equities	31,244	1,427,225.92	CNA FNCL CORP COM
Equities	2,782	83,626.92	CNB FINL CORP PA COM
Equities	14,535	276,746.40	CNO FINL GROUP INC COM
Equities	32,180	732,273.64	CNP ASSURANCES EUR1.00
Equities	61	248.27	CNSMR PORTFOLIO SVCS DEL
Equities	81,808	1,454,546.24	CNX RESOURCES CORPORATION COM
Equities	11,000	1,166,550.00	COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD
Equities	4,850	104,178.00	COBIZ FINL INC COM STK
Equities	16,400	655,170.86	COCA COLA BOTTLERS NPV
Equities	550	74,321.50	COCA COLA BOTTLING CO CONS COM
Equities	406,742	17,839,704.12	COCA COLA CO COM
Equities	24,100	979,424.00	COCA-COLA EUROPEAN PARTNERS PLC ORD GBP0.01
Equities	3,751	554,756.45	COCHLEAR LTD NPV
Equities	57,788	832,147.20	CODEXIS INC COM
Equities	680	20,862.40	CODORUS VY BANCORP INC COM
Equities	16,358	124,320.80	COEUR MNG INC COM NEW COM NEW
Equities	13,462	718,870.80	COGENT COMMUNICATIONS HLDGS INC
Equities	27,532	1,228,202.52	COGNEX CORP COM
Equities	77,953	6,157,507.47	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	1,880	78,414.80	COHEN & STEERS INC COM
Equities	2,047	320,191.74	COHERENT INC COM
Equities	5,641	78,974.00	COHERUS BIOSCIENCES INC COM
Equities	3,747	91,838.97	COHU INC COM
Equities	8,442	258,747.30	COLFAX CORP COM US .01
Equities	85,389	5,534,061.09	COLGATE-PALMOLIVE CO COM
Equities	311	4,584.14	COLLECTORS UNIVERSE INC COM NEW STK
Equities	39,165	934,085.25	COLLEGIUM PHARMACEUTICAL INC COM
Equities	8,900	-	COLONIAL BANCGROUP INC COM
Equities	49,265	307,413.60	COLONY CAP INC NEW CL A COM CL A COM
Equities	3,328	68,989.44	COLONY CREDIT REAL ESTATE INC COM USD0.01 CL A
Equities	6,075	248,467.50	COLUMBIA BKG SYS INC COM
Equities	3,063	50,692.65	COLUMBIA FINL INC COM
Equities	141,057	3,203,404.47	COLUMBIA PTY TR INC COM NEW STK
Equities	2,973	271,940.31	COLUMBIA SPORTSWEAR CO COM
Equities	2,937	127,348.32	COLUMBUS MCKINNON CORP N Y COM
Equities	31,843	1,492,799.84	COM ALCOA CORPORATION COM USD0.01
Equities	42,000	683,568.08	COM HEM HLDG AB NPV
Equities	8,704	1,312,043.07	COM2US CORPORATION KRW500
Equities	784,636	25,743,907.16	COMCAST CORP NEW-CL A
Equities	47,233	4,294,424.36	COMERICA INC COM
Equities	3,546	162,406.80	COMFORT SYS USA INC COM
Equities	96,904	2,045,643.44	COML METALS CO COM
Equities	8,770	567,506.70	COMM BANCSHARES INC COM
Equities	1,608	11,802.72	COMMERCIAL VEH GROUP INC COM
Equities	110,042	1,054,945.56	COMMERZBANK AG NPV
Equities	31,493	1,695,583.22	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	16,461	480,743.51	COMMSCOPE HLDG CO INC COM
Equities	1,800	6,858.00	COMMUNICATIONS SYS INC COM
Equities	5,421	320,218.47	COMMUNITY BK SYS INC COM
Equities	1,315	39,279.05	COMMUNITY HEALTHCARE TR INC REIT
Equities	1,922	96,003.90	COMMUNITY TR BANCORP INC COM
Equities	31,022	2,042,798.70	COMMVAULT SYS INC COM STK
Equities	279,855	5,980,010.59	COMPASS GROUP ORD GBP0.1105
Equities	2,698	177,393.50	COMPASS MINERALS INTL INC COM
Equities	1,921	63,200.90	COMPUTER PROGRAMS & SYS INC COM
Equities	96	743.04	COMPUTER TASK GROUP INC COM
Equities	14,200	193,361.49	COMPUTERSHARE LTD NPV
Equities	1,000	13,200.00	COMPX INTL INC CL A
Equities	1,535	16,132.85	COMSTOCK RES INC COM PAR \$0.001 COM PAR \$0.001
Equities	1,056	33,665.28	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	132,507	4,734,475.11	CONAGRA BRANDS INC COM USD5
Equities	1,143	4,892.04	CONATUS PHARMACEUTICALS INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	26,005	437,664.15	CONCERT PHARMACEUTICALS INC COM
Equities	17,917	2,478,816.95	CONCHO RES INC COM STK
Equities	17	176.80	CONDOR HOSPITALITY TR INC COM NEW COM NEW
Equities	18,007	327,187.19	CONDUENT INC COM
Equities	3,283	4,103.75	CONFORMIS INC COM
Equities	17,901	1,310,353.20	CONMED CORP COM
Equities	516	33,705.12	CONNECTICUT WTR SVC INC COM
Equities	4,844	120,615.60	CONNECTONE BANCORP INC NEW COM
Equities	2,982	98,406.00	CONNIS INC COM
Equities	110,814	7,714,870.68	CONOCOPHILLIPS COM
Equities	28,559	2,227,030.82	CONS EDISON INC COM
Equities	9,947	381,467.45	CONSOL ENERGY INC NEW COM
Equities	4,294	53,073.84	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	120	7,381.20	CONSOLIDATED TOMOKA LD CO COM STK
Equities	25,598	5,602,634.26	CONSTELLATION BRANDS INC CL A CL A
Equities	2,180	1,689,626.36	CONSTELLATION SOFT COM STK NPV
Equities	1,144	9,621.04	CONTAINER STORE GROUP INC COM
Equities	1,700	9,656.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	33,640	7,680,497.11	CONTINENTAL AG ORD NPV
Equities	2,708	85,437.40	CONTINENTAL BLDG PRODS INC COM
Equities	75,114	4,864,382.64	CONTINENTAL RES INC COM
Equities	956	23,240.36	CONTROL4 CORP COM
Equities	988	31,122.00	CONVENANT TRANSN GROUP INC CL A
Equities	8,492	207,544.48	CONVERGYS CORP DE COM
Equities	504	1,789.20	COOL HLDGS INC COM
Equities	5,135	1,209,035.75	COOPER COS INC COM NEW COM NEW
Equities	4,236	111,406.80	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	911	119,040.37	COOPER-STANDARD HOLDING COM
Equities	17,705	1,001,394.80	COPART INC COM
Equities	3,309	16,710.45	CORBUS PHARMACEUTICALS HLDGS INC COM
Equities	32,814	515,836.08	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS
Equities	2,409	304,039.89	CORE LABORATORIES NV NLG0.03
Equities	395	5,640.60	CORE MOLDING TECHNOLOGIES INC COM STK
Equities	9,768	233,357.52	CORECIVIC INC COM
Equities	7,173	372,278.70	CORELOGIC INC-W/I COM STK
Equities	4,505	102,263.50	CORE-MARK HLDG CO INC COM
Equities	1,373	51,624.80	COREENERGY INFRASTRUCTURE TR INC COM NEW COM NEW
Equities	2,570	66,563.00	COREPOINT LODGING INC COM
Equities	3,343	370,471.26	CORESITE RLTY CORP CORESITE REALTY CORP
Equities	4,589	3,789.14	CORINDUS VASCULAR ROBOTICS INC COM
Equities	1,911	15,307.11	CORIUM INTL INC COM
Equities	25,179	1,194,239.97	CORNERSTONE ONDEMAND INC COM
Equities	518,614	14,267,071.14	CORNING INC COM
Equities	106,327	3,082,419.73	CORP OFFICE PPTYS TR COM
Equities	230	57.50	CORTELCO SYS PUERTO RICO INC COM
Equities	2,000	36.00	CORUS BANKSHARES INC COM
Equities	6,087	328,698.00	CORVEL CORP COM
Equities	791	8,685.18	CORVUS PHARMACEUTICALS INC COM
Equities	14,600	133,500.03	COSAN SA INDUSTRIA COM NPV
Equities	3,387	1,397,577.81	COSTAR GROUP INC COM
Equities	62,127	12,983,300.46	COSTCO WHOLESALE CORP NEW COM
Equities	170,878	2,409,379.80	COTY INC COM CL A COM CL A
Equities	1,217,000	2,140,680.27	COUNTRY GARDEN HLD HKD0.10
Equities	2,650	164,936.00	COUPA SOFTWARE INC COM
Equities	47,230	457,658.70	COUSINS PPTYS INC COM
Equities	13,528	223,212.00	COVANTA HLDG CORP COM
Equities	169,056	15,083,882.66	COVESTRO AG NPV
Equities	1,692	31,403.52	COVIA HOLDINGS CORPORATION COM NPV
Equities	2,795	38,710.75	COWEN INC COM USD0.01 CL A
Equities	9,174	466,864.86	CRA INTL INC COM
Equities	2,100	328,041.00	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,595	32,936.75	CRAFT BREW ALLIANCE INC COM
Equities	11,464	918,610.32	CRANE CO COM
Equities	3,035	26,252.75	CRAWFORD & CO CL B CL B
Equities	32,321	795,096.60	CRAY INC COM NEW STK
Equities	1,175	415,245.00	CREDIT ACCEP CORP MICH COM
Equities	193,004	2,905,896.37	CREDIT SUISSE AG CHF0.04(REGD)
Equities	8,279	344,158.03	CREE INC COM
Equities	51,637	1,829,764.60	CRH ORD EURO.32
Equities	22,333	788,727.59	CRH PLC EQUITY
Equities	1,228	11,359.00	CRIMSON WINE GROUP LTD COM
Equities	7,326	129,010.86	CROCS INC COM
Equities	1,900	120,456.97	CRODA INTL
Equities	3,891	43,773.75	CROSS CTRY HEALTHCARE INC COM
Equities	148,986	16,063,670.52	CROWN CASTLE INTL CORP NEW COM
Equities	203	1,157.10	CROWN CRAFTS INC COM
Equities	12,536	561,111.36	CROWN HLDGS INC COM
Equities	342,290	3,414,163.28	CROWN RESORTS LIMITED
Equities	1,940	54,029.00	CRYOLIFE INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,360	53,020.80	CRYOPOINT INC COM PAR \$0.001 COM PAR \$0.001
Equities	3,197	130,661.39	CSG SYS INTL INC COM
Equities	71,623	10,193,191.75	CSL LTD NPV
Equities	291	2,866.35	CSP INC COM
Equities	1,777	30,031.30	CSS INDS INC COM
Equities	1,842	97,349.70	CSW INDUSTRIALS INC COM
Equities	178,086	11,358,325.08	CSX CORP COM STK
Equities	4,848,700	3,490,790.46	CTBC FINANCIAL HOLDING CO COM STK
Equities	4,825	24,028.50	CTI BIOPHARMA CORP COM NEW COM NEW
Equities	13,900	59,214.00	CTI INDS CORP COM NEW COM NEW
Equities	139,885	179,370.60	CTRY GARDEN SVCS USD0.0001
Equities	5,464	196,704.00	CTS CORP COM
Equities	17,472	562,947.84	CUBESMART
Equities	20,461	1,313,596.20	CUBIC CORP COM
Equities	4,959	536,762.16	CULLEN / FROST BANKERS INC COM
Equities	678	16,644.90	CULP INC COM
Equities	69,914	9,298,562.00	CUMMINS INC
Equities	2,562	4,432.26	CURIS INC COM NEW COM NEW
Equities	35,980	897,701.00	CURO GROUP HLDGS CORP COM
Equities	3,635	432,637.70	CURTISS WRIGHT CORP COM
Equities	2,256	64,025.28	CUSTOMERS BANCORP INC COM
Equities	1,101	44,370.30	CUTERA INC COM
Equities	8,052	180,525.84	CVB FINL CORP COM
Equities	954	35,288.46	CVR ENERGY INC COM STK
Equities	199,496	12,837,567.60	CVS HEALTH CORP COM
Equities	166	647.40	CYANOTECH CORP COM PAR \$0.02 STK
Equities	20,400	1,226,596.85	CYBERAGENT INC
Equities	25,500	298,821.83	CYBERDYNE INC NPV
Equities	546	9,500.40	CYBEROPTICS CORP COM
Equities	404,020	2,497,101.40	CYFROWY POLSAT SA PLN0.04
Equities	33,243	517,925.94	CYPRESS SEMICONDUCTOR CORP COM
Equities	9,425	550,043.00	CYRUSONE INC COM
Equities	4,188	34,760.40	CYTOKINETICS INC COMMON STOCK
Equities	2,328	53,218.08	CYTOMX THERAPEUTICS INC. COM
Equities	58	84.10	CYTORI THERAPEUTICS INC COM PAR \$0.001 COM PAR \$0.001
Equities	3,882	44,254.80	CYTOSORBENTS CORP COM NEW COM NEW
Equities	1,153	1,302.89	CYTRX CORP COM USD0.001(POST REV SPLT
Equities	114,212	4,682,692.00	D R HORTON INC COM
Equities	54,500	972,256.58	DAI-ICHI LIFE HOLD NPV
Equities	94	21,638.80	DAILY JOURNAL CORP COM
Equities	2,400	390,231.57	DAITO TRUST CONST NPV
Equities	86,400	2,945,392.50	DAIWA HOUSE INDS NPV
Equities	4,535	38,592.85	DAKTRONICS INC COM
Equities	11,959	241,452.21	DANA INC COM
Equities	101,698	10,035,558.64	DANAHER CORP COM
Equities	18,062	797,371.76	DANEL-ADIR YEHOUSHU ILS1
Equities	28,725	2,108,526.29	DANONE EURO.25
Equities	190,117	5,950,931.72	DANSKE BANK A/S DKK10
Equities	43,695	4,677,986.70	DARDEN RESTAURANTS INC COM
Equities	14,777	293,766.76	DARLING INGREDIENTS INC COMSTK
Equities	902	8,803.52	DASAN ZHONG SOLUTIONS INC COM NEW COM NEW
Equities	2,216	22,004.88	DASEKE INC COM
Equities	5,165	723,647.55	DASSAULT SYSTEMES EURO.50
Equities	436	2,768.60	DATA I O CORP COM
Equities	3,346	159,269.60	DAVE & BUSTERS ENTMT INC COM
Equities	150,979	1,241,861.22	DAVIDE DE CAMPARI EURO.05
Equities	13,349	926,954.56	DAVITA INC COM
Equities	1,720	13,588.00	DAWSON GEOPHYSICAL CO NEW COM
Equities	298,601	5,827,482.66	DBS GROUP HLDGS NPV
Equities	12,392	1,128,059.10	DCC ORD EURO.25
Equities	16,699	298,912.10	DDR CORP COM USD0.10 (POST REV SPLT)
Equities	7,072	74,326.72	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)
Equities	1,279	50,328.65	DECIPHERA PHARMACEUTICALS INC COM
Equities	19,601	2,212,756.89	DECKERS OUTDOOR CORP COM
Equities	36,403	5,089,139.40	DEERE & CO COM
Equities	656	8,265.60	DEL FRISCOS RESTAURANT GROUP INC COM
Equities	1,952	27,679.36	DEL TACO RESTAURANTS INC NEW COM USD 0.0001
Equities	1	2.78	DELGATH SYS INC COM USD0.01(POST REV SPLIT)
Equities	6,775	339,901.75	DELEK US HLDGS INC NEW COM
Equities	4,600	244,797.89	DELIVERY HERO SE NPV
Equities	11,083	937,400.14	DELL TECHNOLOGIES INC COM CL V COM CL V
Equities	4,919	223,617.74	DELPHI TECHNOLOGIES PLC COM USD0.01 WI
Equities	93,594	4,636,646.76	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	368	7,120.80	DELTA APPAREL INC COM
Equities	79,400	1,488,862.00	DENA CO LTD NPV
Equities	1,785	27,221.25	DENALI THERAPEUTICS INC COM
Equities	96,905	466,113.05	DENBURY RES INC HLDG CO COM NEW
Equities	49,628	790,574.04	DENNYS CORP COM
Equities	19,500	952,773.89	DENSO CORP NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	52,103	2,280,548.31	DENTSPLY SIRONA INC COM
Equities	16,200	767,841.83	DENTSU INC COM STK
Equities	25,821	237,553.20	DERMIRA INC COM
Equities	1,000	5,820.00	DESTINATION MATERNITY CORP COM STK
Equities	2,200	4,950.00	DESTINATION XL GROUP INC COM
Equities	637	898.17	DETERMINE INC COM
Equities	3,200	426,482.70	DEUTSCHE BOERSE AG NPV(REGD)
Equities	32,024	1,045,787.79	DEUTSCHE POST AG NPV(REGD)
Equities	435,274	6,743,869.72	DEUTSCHE TELEKOM NPV(REGD)
Equities	44,820	1,970,287.20	DEVON ENERGY CORP NEW COM
Equities	7,419	704,656.62	DEXCOM INC COM
Equities	179,500	1,287,775.00	DEXUS PROPERTY GROUP NPV
Equities	9,786	22,997.10	DHI GROUP INC COM
Equities	258,422	9,286,964.44	DIAGEO ORD PLC
Equities	1,001	194,624.43	DIAMOND HILL INVT OH
Equities	5,910	123,282.60	DIAMOND OFFSHORE DRILLING INC COM
Equities	13,209	1,737,908.13	DIAMONDBACK ENERGY INC COM
Equities	201,133	2,469,913.24	DIAMONDROCK HOSPITALITY CO COM STK
Equities	9,200	1,049,440.73	DIASORIN SPA EUR1
Equities	35,800	1,118,295.49	DIC CORPORATION NPV
Equities	3,367	41,245.75	DICERNA PHARMACEUTICALS INC COM
Equities	7,306	257,536.50	DICKS SPORTING GOODS INC OC-COM OC-COM
Equities	7,094	84,773.30	DIEBOLD NIXDORF INC COM STK
Equities	4,692	61,934.40	DIGI INTL INC COM
Equities	823	22,056.40	DIGIMARC CORP NEW COM STK
Equities	19,995	2,231,042.10	DIGITAL RLTY TR INC COM
Equities	2,114	199,773.00	DILLARDS INC CL A COM
Equities	1,428	27,846.00	DIME CMNTY BANCSHARES INC COM
Equities	14,983	1,120,728.40	DINE BRANDS GLOBAL INC
Equities	11,697	403,195.59	DIODES INC COM
Equities	59,795	1,528,360.20	DIPLOMAT PHARMACY INC COM
Equities	143,701	650,554.16	DIRECT LINE INSURANCE PLC ORD GBP
Equities	9,330	1,592,834.38	DISCO CORPORATION NPV
Equities	79,194	5,576,049.54	DISCOVER FINL SVCS COM STK
Equities	15,126	415,965.00	DISCOVERY INC - A
Equities	18,733	477,691.50	DISCOVERY INC COM USD0.01 SERIES C
Equities	19,605	658,924.05	DISH NETWORK CORP CL A COM STK
Equities	66	344.52	DITECH HLDG CORP COM
Equities	90	-	DITECH HLDG CORP WT/PROD DUE 01-31-2028
Equities	113	-	DITECH HLDG CORP WT/PROD DUE 01-31-2028()
Equities	2,200	5,060.00	DIXIE GROUP INC CL A CL A
Equities	1,474	66,182.60	DMC GLOBAL INC COM
Equities	190,058	3,714,693.69	DNB ASA NOK10
Equities	3,671	194,379.45	DOCUSIGN INC COM
Equities	5,977	368,721.13	DOLBY LABORATORIES INC CL A COM STK
Equities	117,276	11,563,413.60	DOLLAR GEN CORP NEW COM
Equities	29,559	2,512,515.00	DOLLAR TREE INC COM STK
Equities	76,500	2,963,579.00	DOLLARAMA INC COM STK NPV
Equities	52,600	517,415.60	DOMETIC GROUP AB NPV
Equities	61,196	4,172,343.28	DOMINION ENERGY INC COM STK NPV
Equities	3,380	130,409.69	DOMINOS PIZZA ENT NPV
Equities	89,594	410,335.80	DOMINO'S PIZZA GROUP PLC ORD GBP0.00520833
Equities	4,341	1,224,899.97	DOMINOS PIZZA INC COM
Equities	3,310	158,019.40	DOMTAR CORP COM NEW COM NEW
Equities	26,000	1,248,769.92	DON QUIJOTE HOLDINGS CO LTD
Equities	10,702	482,874.24	DONALDSON INC COM
Equities	67	911.87	DONEGAL GROUP INC CL A NEW CLA
Equities	29,562	1,564,969.04	DONGBU INSURANCE CO LTD KRW500
Equities	2,743	47,645.91	DONNELLEY FINL SOLUTIONS INC COM
Equities	7,114	40,976.64	DONNELLEY R R & SONS CO COM NEW COM NEW
Equities	3,521	26,900.44	DORIAN LPG LIMITED COM USD0.01
Equities	2,556	174,600.36	DORMAN PRODS INC COM
Equities	1,124	53,952.00	DOUGLAS DYNAMICS INC COM
Equities	15,582	626,084.76	DOUGLAS EMMETT INC COM REIT
Equities	1,453	43,473.76	DOVA PHARMACEUTICALS INC COM
Equities	39,490	2,890,668.00	DOVER CORP COM
Equities	9,430	16,785.40	DOVER DOWNS GAMING & ENTMT INC COM
Equities	15,500	34,875.00	DOVER MOTORSPORTS INC COM
Equities	310,802	20,488,067.84	DOWDUPONT INC COM USD0.01
Equities	163,196	3,753,508.00	DP WORLD LTD COM
Equities	37,013	4,515,586.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	3,381	173,783.40	DRIL-QUIP INC COM
Equities	3,052	23,561.44	DRIVE SHACK INC COM
Equities	2,586	83,838.12	DROPBOX INC CL A CL A
Equities	4,300	53,535.00	DSP GROUPS INC COM
Equities	5,138	132,663.16	DSW INC CL A CL A
Equities	26,445	2,740,495.35	DTE ENERGY CO COM
Equities	219	7,246.71	DUCOMMUN INC DEL COM
Equities	65,689	5,194,686.12	DUKE ENERGY CORP NEW COM NEW COM NEW

Investment Listing
June 30, 2018

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	34,263	994,654.89	DUKE RLTY CORP COM NEW REIT
Equities	3,072	376,780.80	DUN & BRADSTREET CORP DEL NEW COM
Equities	6,593	455,378.51	DUNKIN BRANDS GROUP INC COM
Equities	16,600	25,896.00	DURECT CORP COM
Equities	26,596	2,143,903.56	DXC TECHNOLOGY CO COM
Equities	1,654	63,182.80	DXP ENTERPRISES INC COM NEW STK
Equities	2,700	255,177.00	DYCOM INDS INC COM
Equities	141	408.90	DYNATRONICS CORP COM NEW COM NEW
Equities	5,170	78,842.50	DYNAVAX TECHNOLOGIES CORP COM NEW COM NEW
Equities	3,344	21,836.32	DYNEX CAP INC NEW REIT
Equities	1,367	20,833.08	E L F BEAUTY INC COM
Equities	132,608	8,110,305.28	E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW
Equities	639,782	6,837,832.34	E.ON SE NPV
Equities	3,239	198,550.70	EAGLE BANCORP INC MD COM
Equities	1,840	10,009.60	EAGLE BULK SHIPPING INC COM STK
Equities	4,247	445,807.59	EAGLE MATLS INC COM
Equities	920	69,607.20	EAGLE PHARMACEUTICALS INC COM
Equities	2,340	20,709.00	EARTHSTONE ENERGY INC COM USD0.10 CL A
Equities	8,900	852,918.34	EAST JAPAN RAILWAY CO NPV
Equities	11,363	740,867.60	EAST WEST BANCORP INC COM
Equities	2,249,850	596,109.60	EAST WEST BANKING PHP10
Equities	2,221	43,886.96	EASTERLY GOVERNMENT PROPRTI COMMON STOCK
Equities	3,248	310,378.88	EASTGROUP PPTYS INC REIT
Equities	42,327	4,231,006.92	EASTMAN CHEM CO COM
Equities	2,642	10,039.60	EASTMAN KODAK CO COM
Equities	186	5,217.30	EASTN CO COM
Equities	167,663	12,531,132.62	EATON CORP PLC COM USD0.50
Equities	55,324	2,887,359.56	EATON VANCE CORP COM NON VGT
Equities	87,742	3,181,524.92	EBAY INC COM USD0.001
Equities	1,915	146,018.75	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	65,200	792,378.75	EBOS GROUP LIMITED NPV
Equities	680	5,603.20	ECHELON CORP COM NEW COM NEW
Equities	2,537	74,207.25	ECHO GLOBAL LOGISTICS INC COM
Equities	36,375	1,615,050.00	ECHOSTAR CORPORATION
Equities	10,626	17,001.60	ECLIPSE RES CORP COM
Equities	24,272	3,406,089.76	ECOLAB INC COM STK USD1
Equities	24	298.80	ECOLOGY & ENVIRONMENT INC CL A CL A
Equities	38,900	49,384.62	ECOSYNTHETIX INC COMMON STOCK
Equities	1,873	1,929.19	EDGE THERAPEUTICS INC COM
Equities	693	3,756.06	EDGEWATER TECH INC COM
Equities	4,892	246,850.32	EDGEWELL PERS CARE CO COM
Equities	77,612	4,910,511.24	EDISON INTL COM
Equities	3,170	113,581.10	EDITAS MEDICINE INC COM
Equities	573	-	EDUCATION MGMT CORP NEW WT EXP CL B WARRANT 12-31-2049
Equities	7,581	314,611.50	EDUCATION RLTY TR INC COM NEW COM NEW
Equities	518	9,712.50	EDUCATIONAL DEV CORP COM
Equities	31,034	4,517,619.38	EDWARDS LIFESCIENCES CORP COM
Equities	799	12,064.90	EGAIN CORPORATION COM NEW
Equities	1,481	624.39	EGALET CORP COM
Equities	2,176	48,089.60	EHEALTH INC COM STK
Equities	15,694	1,707,386.63	EIFFAGE EUR4
Equities	95,000	6,693,269.54	EISAI CO NPV
Equities	984	1,761.36	EKSO BIONICS HLDGS INC COM NEW COM NEW
Equities	4,523	267,309.30	EL PASO ELEC CO COM NEW
Equities	2,054	23,415.60	EL POLLO LOCO HLDGS INC COM
Equities	41,904	1,638,446.40	ELDORADO RESORTS INC COM USD0.00001
Equities	45,494	6,415,563.88	ELECTR ARTS COM
Equities	26,900	694,569.58	ELECTRIC POWER DEVELOPMENT CO LTD NPV
Equities	3,676	57,970.52	ELECTRO SCIENTIFIC INDS INC COM
Equities	4,169	135,742.64	ELECTRONICS FOR IMAGING INC COM
Equities	198,080	16,902,166.40	ELI LILLY & CO COM
Equities	123,586	323,471.56	ELITE MATERIAL TWD10
Equities	41,822	4,342,796.48	ELLIE MAE INC COM STK
Equities	12,185	331,066.45	ELLIS PERRY INTL INC COM
Equities	427	8,753.50	ELMIRA SAVINGS BANK ELMIRA NY
Equities	1,556	26,560.92	ELOXX PHARMACEUTICALS INC COM
Equities	170	306.00	EMAGIN CORP COM NEW STK
Equities	3,445	786,677.88	E-MART CO LTD KRW5000
Equities	2,244	62,338.32	EMC INS GROUP INC COM
Equities	4,944	376,633.92	EMCOR GROUP INC COM
Equities	3,425	17,296.25	EMCORE CORP COM STK
Equities	1,727	35,576.20	EMERALD EXPOSITIONS EVENTS INC COM
Equities	32,956	1,663,948.44	EMERGENT BIOSOLUTIONS INC COM
Equities	59,053	4,082,924.42	EMERSON ELECTRIC CO COM
Equities	5,300	7,738.00	EMERSON RADIO CORP COM NEW COM NEW
Equities	515	2,724.35	EMMIS COMMUNICATIONS CORP COM NEW CL A COM NEW CL A
Equities	968	19,166.40	EMPIRE RESORTS INC COM PAR \$0.01 COM PAR\$0.01
Equities	11,978	204,823.80	EMPIRE ST RLTY TR INC CL A CL A
Equities	3,637	146,207.40	EMPLOYERS HLDGS INC COM

Investment Listing
June 30, 2018

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	18,158	2,104,512.20	ENANTA PHARMACEUTICALS INC COM
Equities	108,400	1,414,898.32	ENCANA CORP COM NPV
Equities	26,289	1,780,291.08	ENCOMPASS HEALTH CORP COM USD0.01
Equities	2,487	91,024.20	ENCORE CAP GROUP INC COM
Equities	10,365	491,819.25	ENCORE WIRE CORP COM
Equities	16,758	158,027.94	ENDO INTL LTD COM STK
Equities	5,568	76,838.40	ENDOCYTE INC COM
Equities	8,400	47,544.00	ENDOLOGIX INC COM
Equities	3,564	35,461.80	ENDURANCE INTL GROUP HLDGS INC COM
Equities	2,203,056	12,235,851.88	ENEL SPA EUR1
Equities	7,364	536,246.48	ENERGEN CORP COM
Equities	150,430	597,157.51	ENERGIAS DE PORTUGAL SA EUR1(REGD)
Equities	5,304	333,939.84	ENERGIZER HLDGS INC NEW COM
Equities	1,391	20,628.53	ENERGIOUS CORP COM USD0.001
Equities	2,613	21,113.04	ENERGY RECOVERY INC COM
Equities	5,068	44,801.12	ENERGY XXI GULF COAST INC COM
Equities	4,069	303,710.16	ENERSYS COM
Equities	52,368	802,797.92	ENGIE COMSTK
Equities	2,144	65,692.16	ENGLITY HLDGS INC NEW COM
Equities	1,800	2,322.00	ENGLOBAL CORP COM
Equities	244,590	4,542,293.55	ENI SPA EUR1
Equities	3,699	75,274.65	ENNIS INC COM
Equities	2,201	80,446.55	ENOVA INTL INC COM
Equities	8,895	59,863.35	ENPHASE ENERGY INC COM
Equities	2,051	143,467.45	ENPRO INDS INC COM
Equities	24,361	176,860.86	ENSCO PLC SHS CLASS A COM
Equities	4,616	165,345.12	ENSIGN GROUP INC COM STK
Equities	1,144	237,151.20	ENSTAR GROUP LIMITED COM
Equities	14,575	494,092.50	ENTEGRIS INC COM
Equities	8,950	67,572.50	ENTERCOM MUNICATIONS CORP CL A CL A
Equities	69,223	5,592,526.17	ENTERGY CORP NEW COM
Equities	812	32,829.16	ENTERPRISE BANCORP INC MASS CDT-COM CDT-COM
Equities	2,884	155,591.80	ENTERPRISE FINL SVCS CORP COM STK
Equities	9,200	46,000.00	ENTRAVISION COMMUNICATIONS CORP CL A CL A
Equities	4,069	223,591.55	ENVESTNET INC COM STK
Equities	149	6,004.70	ENVIROSTAR INC COM
Equities	400	-	ENVISION DEV CORP COM ISIN# US29410N1028
Equities	11,351	499,557.51	ENVISION HEALTHCARE CORP COM
Equities	5,931	30,781.89	ENZO BIOCHEM INC COM
Equities	139,651	17,376,773.93	EOG RESOURCES INC COM
Equities	11,073	33,219.00	EP ENERGY CORP CL A CL A
Equities	4,540	564,458.20	EPAM SYS INC COM STK
Equities	6,472	87,695.60	EPIZYME INC COM
Equities	13,060	1,228,946.00	EPLUS INC COM
Equities	6,083	394,117.57	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	22,635	1,248,999.30	EQT CORP COM
Equities	9,066	833,165.40	EQTY LIFESTYLE PPTYS INC REIT
Equities	45,522	2,899,296.18	EQTY RESDNTL EFF 5/15/02
Equities	28,023	3,505,957.53	EQUIFAX INC COM
Equities	13,499	5,803,085.11	EQUINIX INC COM PAR \$0.001
Equities	460,470	12,225,867.20	EQUINOR ASA NOK2.50
Equities	1,755,070	2,253,660.34	EQUITES PROPERTY F NPV
Equities	1,734	71,926.32	EQUITY BANCSHARES INC COM CL A COM CL A
Equities	10,754	338,751.00	EQUITY COMMONWEALTH USD0.01(BNF INT)
Equities	50,000	-	EQUITY COMWLTH
Equities	2,551	33,035.45	ERA GROUP INC COM USD0.01
Equities	3,275	384,026.50	ERIE INDY CO CL A
Equities	48,630	2,029,812.11	ERSTE GROUP BANK AG NPV
Equities	100	-	ESC ADEPTUS HEALTH INC ESCROW
Equities	7,400	-	ESC ADOLOR CORP COM
Equities	2,100	-	ESC MOSSIMO, INC.
Equities	697	9,827.70	ESCALADE INC COM
Equities	2,966	171,138.20	ESCO TECHNOLOGIES INC
Equities	4,400	-	ESCROW AMBASSADORS GROUP INC ESCROW
Equities	1,400	-	ESCROW FOR IGO CORP
Equities	2,000	-	ESCROW PENSON WORLDWIDE INC 709ESC107 ESCROW
Equities	1,600	-	ESCROW PETROCORP INC
Equities	1,460	3,328.80	ESCROW WINTHROP REALTYTRUST NEW ESCROW
Equities	2,119	83,043.61	ESPERION THERAPEUTICS INC NEW COM
Equities	400	10,732.48	ESPEY MFG & ELECTRS CORP COM
Equities	16,703	220,813.66	ESSENDANT INC
Equities	4,620	165,488.40	ESSENT GROUP LTD COM STK
Equities	6,484	1,550,129.88	ESSEX PPTY TR REIT
Equities	3,935	555,452.03	ESSILOR INTL EUR0.18
Equities	64,122	1,585,489.20	ESSITY AB SERB'NPV
Equities	82,352	11,750,806.88	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	2,405	177,489.00	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	1,675	41,037.50	ETHAN ALLEN INTERIORS INC COM
Equities	39,018	1,646,169.42	ETSY INC COM

Investment Listing
June 30, 2018

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	8,855	671,495.71	EURAZEO SE NPV
Equities	-24	(7,145.41)	EURO STOXX 50 3200 P/OPT 17/08/2018
Equities	-72	(36,735.80)	EURO STOXX 50 3300 P/OPT 17/08/2018
Equities	-144	(110,963.96)	EURO STOXX 50 3375 P/OPT 17/08/2018
Equities	-240	(119,090.11)	EURO STOXX 50 3450 C/OPT 17/08/2018
Equities	1,160	645,216.20	EUROFINS SCIENTIFI EURO.10
Equities	48,323	444,571.60	EURONAV EURONAV S A COM STK
Equities	162,200	1,489,447.16	EURONAV NPV
Equities	34,473	2,887,803.21	EURONET WORLDWIDE INC COM
Equities	25,300	1,608,399.50	EURONEXT EUR1.60
Equities	539	24,847.90	EVANS BANCORP INC COM NEW COM NEW
Equities	1,947	92,326.74	EVERBRIDGE INC COM
Equities	29,659	3,127,541.55	EVERCORE INC
Equities	3,194	736,153.12	EVEREST RE GROUP COM
Equities	29,581	1,660,964.73	EVERGY INC COM NPV
Equities	57,935	417,132.00	EVERI HLDGS INC COM
Equities	42,690	2,502,060.90	EVERSOURCE ENERGY COM
Equities	46,736	1,021,181.60	EVERTEC INC COM
Equities	584	718.32	EVINE LIVE INC CL A CL A
Equities	5,429	114,280.45	EVOLENT HEALTH INC CL A CL A
Equities	8,785	245,892.15	EVOLUS INC COM
Equities	489	4,816.65	EVOLUTION PETE CORP COM STK
Equities	129	367.65	EVOLVING SYSTEMS INC COM NEW
Equities	11,200	383,535.54	EVONIK INDUSTRIES NPV
Equities	4,352	89,216.00	EVOQUA WATER TECHNOLOGIES CORP COM
Equities	118,102	7,061,318.58	EXACT SCIENCES CORP COM
Equities	1,532	15,595.76	EXANTAS CAP CORP COM
Equities	747	48.56	EXCO RES INC COM NEW COM NEW
Equities	24,606	529,521.12	EXELIXIS INC COM STK
Equities	88,949	3,789,227.40	EXELON CORP COM
Equities	2,991	169,320.51	EXLSERVICE COM INC COM STK
Equities	610	4,318.80	EXONE CO COM
Equities	36,100	2,431,971.82	EXOR NV EURO.01
Equities	11,331	1,361,872.89	EXPEDIA GROUP INC COM USD0.001
Equities	105,938	7,744,067.80	EXPEDITORS INTL WASH INC COM
Equities	117,440	2,906,415.27	EXPERIAN ORD USD0.10
Equities	4,828	233,192.40	EXPONENT INC COM STK
Equities	6,167	56,428.05	EXPRESS INC COM
Equities	88,031	6,796,873.51	EXPRESS SCRIPTS HLDG CO COM
Equities	143,790	3,107,301.90	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM
Equities	6,586	164,913.44	EXTERRAN CORP COM
Equities	11,157	1,113,580.17	EXTRA SPACE STORAGE INC COM
Equities	11,901	174,825.69	EXTRACTION OIL & GAS INC EXTRACTION OIL & GAS LLC
Equities	9,982	79,456.72	EXTREME NETWORKS INC COM
Equities	706,969	58,487,545.37	EXXON MOBIL CORP COM
Equities	60,643	730,748.15	EZCORP INC CL A NON VTG CL A NON VTG
Equities	227,360	3,051,171.20	F N B CORP PA COM
Equities	5,554	957,787.30	F5 NETWORKS INC COM STK
Equities	2,045	75,440.05	FABRINET COM USD0.01
Equities	550,759	107,023,488.88	FACEBOOK INC COM USD0.000006 CL 'A'
Equities	3,246	643,032.60	FACTSET RESH SYS INC COM STK
Equities	2,661	514,424.52	FAIR ISAAC CORPORATION COM
Equities	2,900	290.00	FALCONSTOR SOFTWARE INC COM
Equities	94	634.50	FAMOUS DAVES AMER INC COM
Equities	13,005	2,583,623.21	FANUC CORP NPV
Equities	1,053	42,488.55	FARMERS & MERCHANTS BANCORP INC CDT-COM STK
Equities	2,060	32,857.00	FARMERS NATL BANC CORP COM
Equities	2,907	25,581.60	FARMLAND PARTNERS INC COM
Equities	1,601	87,014.35	FARO TECHNOLOGIES INC COM
Equities	24,161	1,162,868.93	FASTENAL CO COM
Equities	6,600	172,488.26	FASTIGHETS AB BALD SER'B'NPV
Equities	3,951	44,804.34	FATE THERAPEUTICS INC COM
Equities	11,000	784,967.28	FAURECIA EUR7
Equities	1,256	51,144.32	FB FINL CORP COM
Equities	1,260	99,225.00	FBL FINL GROUP INC CL A CL A
Equities	2,829	166,345.20	FCB FINL HLDGS INC CL A CL A
Equities	56,400	89,676.00	FED HOME LN MTG CORP COM STK
Equities	6,226	557,102.48	FEDERAL AGRIC MTG CORP CL C
Equities	14,350	6,457.50	FEDERAL MOGUL CORP COM
Equities	7,291	922,676.05	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	6,478	150,872.62	FEDERAL SIGNAL CORP COM
Equities	29,575	6,715,299.50	FEDEX CORP COM
Equities	427	9,850.89	FEDNAT HLDG CO COMSTK
Equities	8,690	202,650.80	FEDT INVESTORS INC CL B
Equities	0	-	FERGUSON PLC ORD GBP0.108030303
Equities	94,137	7,643,489.06	FERGUSON PLC ORD GBP0.11403197
Equities	5,300	715,553.00	FERRARI N V FERRARI N V COMMON S TOCK
Equities	16,280	2,214,398.86	FERRARI NV COM EURO.01
Equities	311,318	753,189.74	FERREXPO PLC ORD GBP0.10

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	91,338	1,904,397.30	FERRO CORP COM
Equities	8,039	67,447.21	FGL HOLDINGS
Equities	283,598	5,408,430.30	FIAT CHRYSLER AUTOMOBILES NV
Equities	1,400	4.20	FIBERMARK INC COM
Equities	7,119	445,649.40	FIBROGEN INC COM
Equities	1,263	32,092.83	FID SOUTHN CORP NEW COM STK
Equities	28,776	1,082,553.12	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	47,124	4,996,557.72	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	2,647	75,968.90	FIESTA RESTAURANT GROUP INC COM
Equities	1,500	49,350.00	FINANCIAL INSTNS INC COM
Equities	9,405	169,290.00	FINISAR CORPORATION COMMON STOCK
Equities	8,560	211,161.20	FINNING INTL INC COM NPV
Equities	12,750	102.00	FINOVA GROUP INC COM
Equities	16,101	247,794.39	FIREEYE INC COM
Equities	59,707	3,088,046.04	FIRST AMERN FINL CORP COM STK
Equities	1,120	31,606.40	FIRST BANCORP INC ME COM
Equities	3,258	133,284.78	FIRST BANCORP N C COM
Equities	16,166	123,669.90	FIRST BANCORP P R COM NEW COM NEW
Equities	686	24,661.70	FIRST BANCSHARES INC MISS COM
Equities	3,354	106,388.88	FIRST BUSEY CORP COM NEW COM NEW
Equities	950	24,700.00	FIRST BUSINESS FINL SVCS INC WIS COM STK
Equities	409	12,515.40	FIRST CONN BANCORP INC MD COM
Equities	41,640	871,525.20	FIRST DATA CORP NEW COM CL A COM CL A
Equities	801	53,715.06	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01
Equities	14,303	438,386.95	FIRST FINL BANCORP OHIO COM
Equities	7,134	363,120.60	FIRST FINL BANKSHARES INC COM
Equities	1,947	88,296.45	FIRST FINL CORP IND COM
Equities	5,937	172,291.74	FIRST HAWAIIAN INC COM
Equities	945	32,224.50	FIRST INTERNET BANCORP COM STK
Equities	1,985	83,767.00	FIRST INTERSTATE BANCYS/MT
Equities	1,679	41,723.15	FIRST LONG IS CORP COM
Equities	4,416	204,902.40	FIRST MERCHANTS CORP COM
Equities	739	29,042.70	FIRST MID ILL BANCSHARES INC COM
Equities	8,199	208,828.53	FIRST MIDWEST BANCORP INC DEL COM
Equities	1,393	22,246.21	FIRST NORTHWEST BANCORP COM
Equities	30,164	2,919,573.56	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	7,433	391,421.78	FIRST SOLAR INC COM
Equities	450	9,202.50	FIRST UTD CORP COM
Equities	4,211	378,358.35	FIRSTCASH INC COM
Equities	41,458	1,488,756.78	FIRSTENERGY CORP COM
Equities	219,402	1,022,715.46	FIRSTRAND LTD ZAR0.01
Equities	30,767	2,279,527.03	FISERV INC COM
Equities	19,228	125,558.84	FITBIT INC CL A CL A
Equities	14,088	1,376,538.48	FIVE BELOW INC COM USD0.01
Equities	7,152	113,073.12	FIVE PRIME THERAPEUTICS INC COM
Equities	1,147	1,720.50	FIVE STAR SENIOR LIVING INC COM USD0.01
Equities	4,466	-	FIVE STAR SENIOR LIVING INC FOR 33832D106
Equities	4,960	171,467.20	FIVE9 INC COM
Equities	2,300	2,484.00	FL TECH INC COM
Equities	2,636	90,309.36	FLAGSTAR BANCORP INC COM PAR\$.001
Equities	21,881	4,609,232.65	FLEETCOR TECHNOLOGIES INC COM
Equities	203,773	2,875,237.03	FLEX LTD FLEX LTD
Equities	17,966	464,421.10	FLEXION THERAPEUTICS INC COM
Equities	199	7,940.10	FLEXSTEEL INDS INC COM
Equities	12,265	637,412.05	FLIR SYS INC COM
Equities	5,547	273,633.51	FLOOR & DECOR HLDGS INC CL A CL A
Equities	4,882	15,768.86	FLOTEK INDS INC DEL COM
Equities	17,540	365,358.20	FLOWERS FOODS INC COM
Equities	32,942	1,330,856.80	FLOWSERVE CORP COM
Equities	2,110	12,575.60	FLUIDIGM CORP DEL COM STK
Equities	13,085	638,286.30	FLUOR CORP NEW COM
Equities	1,186	30,954.60	FLUSHING FINL CORP COM
Equities	22,725	2,027,297.25	FMC CORP COM (NEW)
Equities	1,294	39,531.70	FMR BROS CO DEL
Equities	63,500	90,170.00	FNMA COM STK
Equities	87,467	778,517.82	FOMENTO ECON MEXIC UNITS (REP 1'B& 4'D'SHS)
Equities	4,411	117,112.05	FONAR CORP COM NEW STK
Equities	98,220	361,759.21	FONTERRA SHAREHOLDERS' FUND UNITS
Equities	34,127	1,796,786.55	FOOT LOCKER INC COM
Equities	562,958	6,231,945.06	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	3,393	116,244.18	FORESCOUT TECHNOLOGIES INC COM
Equities	25,653	585,144.93	FOREST CITY RLTY TR INC COM CL A COM CL A
Equities	1,940	40,255.00	FORESTAR GROUP INC COM
Equities	6,459	85,904.70	FORMFACTOR INC COM STK
Equities	736,000	2,957,180.57	FORMOSA PETROCHEMI TWD10
Equities	854,720	3,153,844.89	FORMOSA PLASTIC TWD10
Equities	118,945	559,837.56	FORMOSA SUMCO TECH TWD10
Equities	2,029	85,116.55	FORRESTER RESH INC COM
Equities	2,271	22,096.83	FORTERRA INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	672,950	2,182,748.13	FORTESCUE METALS GRP LTD NPV
Equities	12,882	804,223.26	FORTINET INC COM
Equities	69,901	5,390,066.11	FORTIVE CORP COM MON STOCK
Equities	165,054	3,938,968.14	FORTUM OYJ EUR3.40
Equities	24,536	1,317,337.84	FORTUNE BRANDS HOME & SEC INC COM
Equities	5,234	64,639.90	FORUM ENERGY TECH COM USD0.01
Equities	2,988	176,531.04	FORWARD AIR CORP COM
Equities	4,148	111,456.76	FOSSIL GROUP INC COM
Equities	298	6,839.10	FOSTER L B CO CL A
Equities	442,000	831,554.59	FOSUN INTL NPV
Equities	781	12,011.78	FOUNDATION BLDG MATLS INC COM
Equities	4,771	117,509.73	FOUR CORNERS PPTY TR INC COM
Equities	3,319	154,499.45	FOX FACTORY HLDG CORP COM
Equities	26,844	202,672.20	FRANCESCAS HLDGS CORP COM M STOCK
Equities	11,700	853,407.58	FRANCO NEVADA CORP COM NPV
Equities	1,006	24,697.30	FRANKLIN COVEY CO COM
Equities	4,410	198,891.00	FRANKLIN ELEC INC COM
Equities	737	27,711.20	FRANKLIN FINL NETWORK INC COM
Equities	46,538	398,365.28	FRANKLIN STR PPTYS CORP COM
Equities	3,353	26,153.40	FRANKS INTERNATIONAL NVRY5H0 EURO.01
Equities	4,408	10,050.24	FREDS INC CL A CL A
Equities	125,246	2,161,745.96	FREEMAN-MCMORAN INC
Equities	1,227	20,601.33	FREIGHTCAR AMER INC COM
Equities	1,700	13,702.00	FREQUENCY ELECTRS INC COM
Equities	16,557	1,669,822.74	FRESENIUS MEDICAL CARE NPV
Equities	73,561	3,277,142.55	FRESH DEL MONTE PRODUCE INC COM STK
Equities	27,612	757,949.40	FRESHPET INC COM
Equities	4,645	37,624.50	FRIEDMAN IND INC COM
Equities	120,572	3,864,332.60	FRKLN RES INC COM
Equities	3,106	32,364.52	FRONT YARD RESIDENTIAL
Equities	9,511	50,978.96	FRONTIER COMMUNICATIONS CORP COM NEW COMNEW
Equities	255	16,511.25	FRP HLDGS INC COM
Equities	1,284	81,213.00	FS BANCORP INC COM USD0.01
Equities	10,035	73,757.25	FS INVT CORP COM
Equities	908	4,213.12	FTD COS INC COM
Equities	2,972	179,746.56	FTI CONSULTING INC COM
Equities	2,420	34,460.80	FTS INTL INC COM
Equities	-5	(3,399.64)	FTSE 100 INDEX AUG 7300 P/OPT 17/08/2018
Equities	-14	(14,786.80)	FTSE 100 INDEX AUG 7450 P/OPT 17/08/2018
Equities	-28	(59,701.71)	FTSE 100 INDEX AUG 7650 P/OPT 17/08/2018
Equities	-47	(30,095.10)	FTSE 100 INDEX AUG 7800 C/OPT 17/08/2018
Equities	1,993	2,630.76	FUELCELL ENERGY INC COM NEW COM NEW
Equities	71,900	1,289,156.32	FUJI MACHINE MFG NPV
Equities	48,400	1,890,293.87	FUJIFILM HOLDINGS CORP NPV
Equities	121,748	738,412.91	FUJITSU Y50
Equities	1,400	4,662.00	FULL HSE RESORTS INC COM
Equities	4,379	235,064.72	FULLER H B CO COM
Equities	20,488	338,052.00	FULTON FINL CORP PA COM
Equities	443	5,559.65	FUNKO INC CL A CL A
Equities	34	2,800,750.00	FUT SEP 18 CME EMINIRUS2K
Equities	152	20,684,160.00	FUT SEP 18 EMINI S&P 500
Equities	0	-	FUT SEP 18 EURX E-STXX 50
Equities	0	-	FUT SEP 18 FTSE 100
Equities	0	-	FUT SEP 18 ICUS MSCI EAF
Equities	0	-	FUT SEP 18 ICUS MSCI EMG
Equities	4	782,440.00	FUT SEP 18 IMMEMINI MDCP
Equities	0	-	FUT SEP 18 ME S&P CAN 60
Equities	0	-	FUT SEP 18 OSE NIKKEI 225
Equities	9,953	139,441.53	FUTUREFUEL CORP COM STK
Equities	326	528.12	FWD INDS INC N Y COM NEW
Equities	1,843	80,096.78	G1 THERAPEUTICS INC COM
Equities	2,128,718	7,523,547.77	G4S PLC ORD 25P
Equities	1,900	38,475.00	GAIA INC NEW CL A CL A
Equities	522,000	4,042,024.36	GALAXY ENTERTAINME NPV
Equities	1,199	7,625.64	GALECTIN THERAPEUTICS INC COM NEW
Equities	14,683	958,506.24	GALLAGHER ARTHUR J & CO COM
Equities	860	23,013.60	GAMCO INVS INC COM
Equities	8,067	117,536.19	GAMESTOP CORP NEW CL A
Equities	17,103	612,287.40	GAMING & LEISURE PPTYS INC COM
Equities	500	4,280.00	GAMING PARTNERS INTL CORP COM
Equities	66,980	716,686.00	GANNETT CO INC COM
Equities	20,070	650,067.30	GAP INC COM
Equities	6,111	179,602.29	GARDNER DENVER HLDGS INC COM
Equities	58,226	3,551,786.00	GARMIN LTD COMMON STOCK
Equities	14,659	1,948,181.10	GARTNER INC COM
Equities	18,227	10,207.12	GASTAR EXPL INC NEW COM
Equities	3,526	57,368.02	GATES INDL CORP PL COM USD0.01
Equities	35,464	2,632,492.72	GATX CORP COM
Equities	8,585	387,011.80	GCI LIBERTY INC COM NPV CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6,352	183,890.40	GCP APPLIED TECHNOLOGIES INC COM
Equities	84,838	256,872.50	GDR AMBUJA CEM LTD GLOBAL DEPOSITARY RCPT REG S
Equities	8,000	302,000.00	GDR STATE BK INDIA GLOBAL DEPOSITARY RCPT REG S
Equities	6,000	-	GECINA EUR7.50 (STK DIV 27/06/18)
Equities	6,000	1,003,859.57	GECINA EUR7.50
Equities	47	108.10	GEE GROUP INC GEE GROUP INC
Equities	884,300	2,293,750.52	GEELY AUTOMOBILE H HKD0.02
Equities	171,535	6,758,479.00	GEN MTRS CO COM
Equities	261	4,045.50	GENCO SERIES A PFD STOCK
Equities	3,287	170,036.51	GENERAC HLDGS INC COM STK
Equities	38,115	7,105,017.15	GENERAL DYNAMICS CORP COM
Equities	910,273	12,388,815.53	GENERAL ELECTRIC CO
Equities	53,044	2,347,727.44	GENERAL MILLS INC COM
Equities	7,895	3,236.95	GENERAL MOLY INC COM STK
Equities	1,847	73,325.90	GENESCO INC COM
Equities	4,814	391,474.48	GENESEE & WYO INC CL A CL A
Equities	4,402	10,080.58	GENESIS HEALTHCARE INC CL A COM CL A COM
Equities	1,500	7,440.00	GENIE ENERGY LTD CL B CL B
Equities	1,795	277,006.35	GENMAB AS DKK1
Equities	3,930	25,073.40	GENMARK DIAGNOSTICS INC COM STK
Equities	2,232	1,909.92	GENOCEA BIOSCIENCES INC COM
Equities	18,867	950,896.80	GENOMIC HEALTH INC COM
Equities	54,272	1,570,088.96	GENPACT LIMITED COM STK USD0.01
Equities	25,941	597,161.82	GENTEX CORP COM
Equities	3,553	139,632.90	GENTHERM INC COM NPV
Equities	1,257,000	1,124,708.48	GENTING SINGAPORE LTD
Equities	12,656	1,161,694.24	GENUINE PARTS CO COM
Equities	75	-	GENVEC INC CPR
Equities	49,875	224,437.50	GENWORTH FINL INC COM CL A COM CL A
Equities	6,699	184,490.46	GEO GROUP INC(THE) COM USD0.01 NEW
Equities	204	261,124.93	GEORG FISCHER AG CHF1.00 (REGD)
Equities	0	-	GEORGE WESTON COM NPV
Equities	131,539	436,765.89	GEORGIA HEALTHCARE ORD GBP0.01
Equities	1,056	14,847.36	GEOSPACE TECHNOLOGIES CORP COM
Equities	13,319	45,684.17	GERON CORP COM
Equities	3,330	93,806.10	GETTY RLTY CORP NEW COM
Equities	953	34,165.05	GGERMAN AMERN BANCORP INC COM STK
Equities	3,161	118,537.50	GIBALTAR INDS INC COM
Equities	4,483	199,045.20	G-III APPAREL GROUP LTD COM
Equities	354,074	25,082,602.16	GILEAD SCIENCES INC
Equities	377	855,031.98	GIVAUDAN SA CHF10
Equities	35,193	1,361,265.24	GLACIER BANCORP INC NEW COM
Equities	1,400	26,908.00	GLADSTONE COML CORP COM STK
Equities	4,773	93,503.07	GLATFELTER
Equities	2,910	118,262.40	GLAUKOS CORP COM
Equities	849,893	17,165,445.82	GLAXOSMITHKLINE ORD GBP0.25
Equities	1,395,555	6,669,783.02	GLENCORE PLC ORD USD0.01
Equities	4,371	197,569.20	GLOBAL BLOOD THERAPEUTICS INC COM
Equities	2,175	68,186.25	GLOBAL BRASS & COPPER HLDGS INC COM
Equities	50,149	271,972.18	GLOBAL DOMINION AC EURO.125
Equities	4,103	10,339.56	GLOBAL EAGLE ENTERTAINMENT INC
Equities	677	26,389.46	GLOBAL INDEMNITY LIMITED CAYMAN LTD
Equities	750	6,645.00	GLOBAL MED REIT INC COM NEW COM NEW
Equities	3,576	73,057.68	GLOBAL NET LEASE INC COM NEW COMN STOCK
Equities	85,226	9,501,846.74	GLOBAL PMTS INC COM
Equities	42,324	20,734.53	GLOBALSTAR INC COM
Equities	43,641	725,715.83	GLOBALWAFERS CO LT TWD10
Equities	6,701	338,132.46	GLOBUS MED INC CL A NEW COM STK
Equities	155,441	996,376.81	GLU MOBILE INC COM
Equities	3,884	62,648.92	GLYCOMMETICS INC COM
Equities	4,440	512,284.57	GMO PAYMENT GATEWA NPV
Equities	3,300	89,397.00	GMS INC COM
Equities	4,362	15,354.24	GNC HLDGS INC COM CL A GNC HOLDINGS INC
Equities	23,036	1,626,341.60	GODADDY INC CL A CL A
Equities	4,328	21,034.08	GOGO INC COM
Equities	6,060	39,935.40	GOLD RESOURCE CORP COM
Equities	532	14,358.68	GOLDEN ENTMT INC COM
Equities	2,154	735.81	GOLDEN MINERALS CO COM GOLDEN MINERALS CO
Equities	34,395	7,586,505.15	GOLDMAN SACHS GROUP INC COM
Equities	286,735	2,038,037.11	GOODMAN GROUP NPV
Equities	22,549	525,166.21	GOODYEAR TIRE & RUBBER CO COM
Equities	9,843	63,388.92	GOPRO INC CL A CL A
Equities	1,055	36,925.00	GORMAN RUPP CO COM
Equities	6,673	105,767.05	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	933	16,420.80	GP STRATEGIES CORP COM STK
Equities	5,678	416,254.18	GRACE W R & CO DEL NEW COM STK
Equities	14,115	638,280.30	GRACO INC COM
Equities	1,988	35,764.12	GRAFTECH INTL LTD COM
Equities	584	15,073.04	GRAHAM CORP COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	455	266,675.50	GRAHAM HLDGS CO COM
Equities	280,600	1,141,023.43	GRAINGER PLC ORD GBPO.05
Equities	4,716	1,454,414.40	GRAINGER W W INC COM
Equities	13,588	371,224.16	GRAMERCY PPTY TR COM NEW COM NEW
Equities	3,930	438,627.30	GRAND CANYON ED INC COM STK
Equities	3,623	201,656.18	GRANITE CONST INC COM
Equities	4,733	86,850.55	GRANITE PT MTG TR INC COM
Equities	85,027	1,233,741.77	GRAPHIC PACKAGING HLDG CO COM STK
Equities	6,068	95,874.40	GRAY T.V INC COM CL B
Equities	441	5,768.28	GREAT AJAX CORP COM USD0.01
Equities	1,037	3,733.20	GREAT ELM CAP GROUP INC COM NEW COM NEW
Equities	3,179	16,689.75	GREAT LAKES DREDGE & DOCK CORP NEW COM
Equities	1,820	104,104.00	GREAT SOUTHN BANCORP INC COM
Equities	74,810	1,838,047.21	GREAT WEST LIFECO COM NPV
Equities	5,475	229,895.25	GREAT WESTN BANCORP INC COM
Equities	1,770	38,232.00	GREEN BANCORP INC COM
Equities	2,089	20,472.20	GREEN BRICK PARTNERS INC COM
Equities	24,587	1,804,439.93	GREEN DOT CORP COM STK
Equities	3,422	62,622.60	GREEN PLAINS INC COM STK
Equities	39,738	2,096,179.50	GREENBRIER COS INC COM STK
Equities	3,287	93,350.80	GREENHILL & CO INC COM
Equities	2,056	29,195.20	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	64	3,686.40	GREIF INC
Equities	2,637	139,470.93	GREIF INC.
Equities	900	39,591.00	GRIFFIN INDUSTRIAL REALTY INC. COM USD0.01
Equities	2,719	48,398.20	GRIFFON CORP COM
Equities	31,949	961,647.05	GRIFOLS SA
Equities	1,223	77,049.00	GROUP 1 AUTOMOTIVE INC COM
Equities	32,636	140,334.80	GROUPON INC COM USD0.0001
Equities	1,100,760	2,936,000.66	GROWTHPOINT PROPER A-REIT
Equities	7,064	741,084.24	GRUBHUB INC COM
Equities	192,900	1,148,915.86	GRUPO FINANCIERO BANORTE S A B DE C V
Equities	101	328.25	GSE SYS INC COM STK
Equities	795	5,453.70	GSV CAP CORP COM
Equities	10,259	461,655.00	GTT COMMUNICATIONS INC COM
Equities	341	5,220.71	GTX INC DEL COM NEW COM NEW
Equities	201,600	197,091.56	GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK
Equities	2,914	86,837.20	GUARANTY BANCORP DEL COM NEW COM NEW
Equities	398	13,110.12	GUARANTY BANCSHARES INC TEX COM USD1.00
Equities	5,708	122,151.20	GUESS INC COM
Equities	18,158	1,612,067.24	GUIDEWIRE SOFTWARE INC COM USD0.0001
Equities	3,843	34,587.00	GULF IS FABRICATION INC COM
Equities	20	670.00	GULFMARK OFFSHORE INC COM
Equities	216	479.52	GULFMARK OFFSHORE INC WT EXP
Equities	14,833	186,450.81	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	2,756	103,653.16	H & E EQUIP SVCS INC COM
Equities	24,112	1,694,244.43	H.LUNDBECK A/S DKK5
Equities	1,236	12,360.00	HABIT RESTAURANTS INC COM CL A COM CL A
Equities	1,962	31,529.34	HACKETT GROUP INC COM STK
Equities	22,101	1,982,017.68	HAEMONETICS CORP MASS COM
Equities	494,000	1,690,648.72	HAIER ELECTRONICS HKD0.10
Equities	8,967	267,216.60	HAIN CELESTIAL GROUP INC COM
Equities	14,509	63,694.51	HALCON RES CORP COM PAR\$ NEW COM PAR\$ NEW
Equities	8,979	64,110.06	HALLADOR ENERGY COMPANY COM STK
Equities	117,869	5,311,177.14	HALLIBURTON CO COM
Equities	2,900	28,942.00	HALLMARK FINL SVCS INC COM NEW COM NEW
Equities	50,203	846,924.61	HALOZYME THERAPEUTICS INC COM
Equities	2,100	2.10	HAMILTON BANCORP INC FLA COM
Equities	1,364	39,624.20	HAMILTON BEACH BRANDS HLDG CO COM USD0.01 CL A WI
Equities	1,243	59,626.71	HAMILTON LANE INC CL A CL A
Equities	16,506	634,618.30	HANA FINANCIAL GRP KRW5000
Equities	7,138	332,987.70	HANCOCK WHITNEY CORP
Equities	51,342	1,130,550.84	HANESBRANDS INC COM STK
Equities	106,500	2,663,365.39	HANG SENG BANK NPV
Equities	400	6,784.00	HANGER INC COM
Equities	13,503	510,072.95	HANKOOK TIRE CO KRW500
Equities	13,900	559,061.98	HANKYU HANSHIN HOLDINGS INC NPV
Equities	1,952	55,339.20	HANMI FINL CORP COM NEW COM NEW
Equities	5,254	103,766.50	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAP INC COM
Equities	7,862	980,346.98	HANNOVER RUECK SE ORD NPV(REGD)
Equities	45,472	5,436,632.32	HANOVER INS GROUP INC COM
Equities	39,453	773,484.12	HANWHA CHEMICAL CORP KRW5000
Equities	2,361	44,717.34	HARBORONE BANCORP INC
Equities	14,388	605,447.04	HARLEY DAVIDSON COM USD0.01
Equities	2,800	118,557.31	HARMONIC DRIVE SYS NPV
Equities	10,846	46,095.50	HARMONIC INC COM
Equities	37,154	5,370,239.16	HARRIS CORP COM
Equities	44,259	978,123.90	HARSCO CORP COM
Equities	690	7,659.00	HARTE HANKS INC COM NEW COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	41,834	2,138,972.42	HARTFORD FINL SVCS GROUP INC COM
Equities	63	337.05	HARVARD BIOSCIENCE INC COM
Equities	350,950	860,874.09	HARVEY NORMAN HLDG NPV
Equities	10,325	953,100.75	HASBRO INC COM
Equities	216,500	2,992,475.06	HASEKO CORPORATION NPV
Equities	820	17,712.00	HAVERTY FURNITURE COS INC COM STK
Equities	10,217	350,443.10	HAWAIIAN ELEC INDS INC COM
Equities	19,316	694,410.20	HAWAIIAN HOLDINGS INC COM
Equities	757	26,759.95	HAWKINS INC COM
Equities	1,243	45,667.82	HAYNES INTL INC COM NEW COM NEW
Equities	4,036	23,610.60	HC2 HLDGS INC COM
Equities	84,684	8,688,578.40	HCA HEALTHCARE INC COM
Equities	386	16,046.02	HCI GROUP INC COM NPV
Equities	46,268	1,194,639.76	HCP INC COM REIT
Equities	26,676	1,144,133.64	HD SUPPLY HLDGS INC. COM
Equities	980	31,703.00	HEALTH INS INNOVATIONS INC COM CL A COM CL A
Equities	103,426	3,007,628.08	HEALTHCARE RLTY TR
Equities	64,331	2,778,455.89	HEALTHCARE SVCS GROUP INC COM
Equities	19,771	533,026.16	HEALTHCARE TR AMER INC CL A NEW CL A NEW
Equities	4,458	334,795.80	HEALTH EQUITY INC COM
Equities	1,513	41,320.03	HEALTHSTREAM INC COM STK ISIN# US42222N1037
Equities	5,732	106,328.60	HEARTLAND EXPRESS INC COM
Equities	3,535	193,894.75	HEARTLAND FINL USA INC COM STK
Equities	44,992	156,572.16	HECLA MNG CO COM
Equities	7,113	433,506.87	HEICO CORP NEW CL A CL A
Equities	2,165	157,893.45	HEICO CORP NEW COM
Equities	9,642	811,441.90	HEIDELBERGCEMENT NPV
Equities	1,880	65,800.00	HEIDRICK & STRUGGLES INTL INC COM
Equities	8,240	789,852.31	HEINEKEN HOLDING EUR1.6 A
Equities	21,076	2,116,718.72	HEINEKEN NV EUR1.60
Equities	1,972	194,143.40	HELEN TROY LTD COM STK
Equities	12,112	100,892.96	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	26,532	1,691,680.32	HELMERICH & PAYNE INC COM
Equities	2,062	27,012.20	HEMISPHERE MEDIA GROUP INC CL A CL A
Equities	1,934	618.88	HEMISPHERX BIOPHARMA INC COM NEW COM NEW
Equities	877,253	4,640,396.59	HENDERSON LAND DEVELOPMENT HKD2
Equities	119,000	1,145,186.06	HENGAN INTL HKD0.10
Equities	20,500	2,620,858.07	HENKEL AG & CO KGAA NON-VTG PRF NPV
Equities	13,149	955,143.36	HENRY SCHEIN INC COMMON STOCK
Equities	11,541	619,982.52	HERBALIFE NUTRITION LTD COM STK
Equities	1,850	104,229.00	HERC HLDGS INC COM
Equities	3,480	44,022.00	HERCULES CAPITAL INC
Equities	1,596	27,116.04	HERITAGE COMM CORP COM STK
Equities	1,282	25,768.20	HERITAGE CRYSTAL CLEAN INC COM STK
Equities	10,421	363,171.85	HERITAGE FINL CORP WASH COM
Equities	113,119	1,885,693.73	HERITAGE INS HLDGS INC COM
Equities	3,000	1,834,688.22	HERMES INTL NPV
Equities	23,758	922,998.30	HERON THERAPEUTICS INC COM
Equities	63,481	1,361,667.45	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW
Equities	12,683	1,180,279.98	HERSHEY COMPANY COM STK USD1
Equities	5,729	87,882.86	HERTZ GLOBAL HLDGS INC NEW COM
Equities	540	56,046.60	HESKA CORP COM RESTRICTED NEW STOCK
Equities	41,110	2,749,847.90	HESS CORP COM STK
Equities	197,457	2,884,846.77	HEWLETT PACKARD ENTERPRISE CO COM
Equities	128,060	7,150,231.39	HEXAGON AB SER'B'NPV
Equities	68,727	4,562,098.26	HEXCEL CORP NEW COM
Equities	2,777	95,389.95	HFF INC CL A CL A
Equities	8,875	203,237.50	HIBBETT SPORTS INC COM STK
Equities	7,010	42,620.80	HIGH POINT RESOURCES CORPORATION COM USD0.001
Equities	9,497	481,782.81	HIGHWOODS PPTYS INC COM
Equities	21,245	421,011.16	HIKMA PHARMACEUTIC ORD GBP0.10
Equities	4,278	25,240.20	HILL INTL INC COM
Equities	5,433	256,165.95	HILLENBRAND INC COM STK
Equities	5,631	491,811.54	HILL-ROM HLDGS INC COM STK
Equities	7,460	164,642.20	HILLTOP HLDGS INC COM STK
Equities	86,470	3,000,509.00	HILTON GRAND VACATIONS INC COM
Equities	68,414	5,415,652.24	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW
Equities	45	9,886.50	HINGHAM INSTN SVGS MASS COM
Equities	10,500	428,474.70	HITACHI HIGH-TECH NPV
Equities	25,800	267,864.40	HITACHI METALS NPV
Equities	1,269,000	1,620,733.04	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED
Equities	800	16,080.00	HMN FINL INC COM
Equities	8,020	173,392.40	HMS HLDGS CORP COM
Equities	3,143	116,919.60	HNI CORP COM
Equities	16,818	3,039,630.73	HOCHTIEF AG NPV
Equities	14,986	1,025,491.98	HOLLYFRONTIER CORP COM
Equities	29,457	1,170,915.75	HOLOGIC INC COM
Equities	694	32,305.70	HOME BANCORP INC COM STK
Equities	13,675	308,508.00	HOME BANCSHARES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	159,043	31,029,289.30	HOME DEPOT INC COM
Equities	1	-	HOMESTEAD GOLD & SILVER LTD COM
Equities	2,599	70,043.05	HOMESTREET INC INC
Equities	3,732	105,055.80	HOMETRUST BANCSHARES INC COM
Equities	570,700	16,760,593.15	HONDA MOTOR CO NPV
Equities	91,189	13,135,775.45	HONEYWELL INTL INC COM STK
Equities	3,200	96,259.62	HONG KONG EXCHANGES & CLEAR
Equities	335,990	2,402,328.50	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	1,363	63,924.70	HOOKER FURNITURE CORP COM
Equities	13,228	235,855.24	HOPE BANCORP INC COM
Equities	393	6,515.94	HOPFED BANCORP INC COM
Equities	3,717	165,778.20	HORACE MANN EDUCATORS CORP COM
Equities	3,633	75,166.77	HORIZON BANCORP INC/IN COM
Equities	1,755	10,459.80	HORIZON GLOBAL CORP COM
Equities	15,574	257,905.44	HORIZON PHARMA INC COMMON STOCK
Equities	41,655	1,549,982.55	HORMEL FOODS CORP COM
Equities	7,008	27,751.68	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	4,130	75,248.60	HORTONWORKS INC COM
Equities	26,800	1,664,641.36	HOSOKAWA MICRON CO NPV
Equities	15,454	442,138.94	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	382,332	8,055,735.24	HOST HOTELS & RESORTS INC REIT
Equities	82,371	1,120,245.60	HOSTESS BRANDS INC CL A CL A
Equities	10,610	81,166.50	HOUGHTON MIFFLIN HARCOURT CO COM
Equities	50,642	2,593,883.24	HOULIHAN LOKEY INC CL A CL A
Equities	2,000	17,000.00	HOUSTON WIRE & CABLE CO COM STK
Equities	9,705	15,819.15	HOVNIANIAN ENTERPRISES INC CL A
Equities	1,027	18,486.00	HOWARD BANCORP INC COM
Equities	3,821	506,282.50	HOWARD HUGHES CORP COM STOCK
Equities	150,600	8,564,342.53	HOYA CORP NPV
Equities	465,770	10,568,321.30	HP INC COM
Equities	46,486	436,178.92	HSBC HLDGS ORD USD0.50(UK REG)
Equities	806	2,627.56	HTG MOLECULAR DIAGNOSTICS INC COM
Equities	3,872	192,825.60	HUB GROUP INC CL A
Equities	10,848	1,147,067.52	HUBBELL INC COM
Equities	7,447	933,853.80	HUBSPOT INC COM
Equities	100,380	2,634,468.37	HUCHEMS FINE CHEMI KRW1000
Equities	3,400	5,508.00	HUDSON GLOBAL INC COM
Equities	1,589	27,791.61	HUDSON LTD
Equities	14,762	523,017.66	HUDSON PACIFIC PROPERTIES INC COM
Equities	888	1,784.88	HUDSON TECHNOLOGIES INC COM STK
Equities	9,000	129,074.45	HUFVUDSTADEN AB SER A NPV
Equities	2,000	1,300.00	HUGOTON RTY TR TEX UNIT BEN INT HUGOTON ROYALTY TRUST UNITS
Equities	11,971	3,562,928.73	HUMANA INC COM
Equities	910,100	1,219,396.99	HUNG SHENG CONSTRU TWD10
Equities	7,670	932,288.50	HUNT J B TRANS SVCS INC COM
Equities	528,033	7,793,767.08	HUNTINGTON BANCSHARES INC COM
Equities	3,778	819,032.62	HUNTINGTON INGALLS INDS INC COM
Equities	20,233	590,803.60	HUNTSMAN CORP COM STK
Equities	2,396	107,221.00	HURCO CO COM
Equities	2,219	90,757.10	HURON CONSULTING GROUP INC COM STK
Equities	3,942	304,125.30	HYATT HOTELS CORP COM CL A COM CL A
Equities	655	137.22	HYCROFT MNG CORP WT EXP
Equities	19,100	137,066.85	HYPERA SA
Equities	1,437	8.62	HYPERDYNAMICS CORP COMMON STOCK
Equities	7,517	482,967.25	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	511	51,581.43	HYUNDAI HOME SHOPPING NETWORK CORP
Equities	1,400	8,666.00	I D SYS INC DEL COM
Equities	6,995	1,066,667.55	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	966,227	7,472,656.44	IBERDROLA SA EUR0.75
Equities	75,210	5,700,918.00	IBERIABANK CORP COM
Equities	107	326.35	ICAD INC COM NEW
Equities	885	62,879.25	ICF INTL INC COM STK
Equities	1,755	37,241.10	ICHOH HOLDINGS LTD COM USD0.0001
Equities	22,100	100,823.65	ICL-ISRAEL CHEM ILS1
Equities	43,077	5,708,994.81	ICON PLC COM
Equities	6,323	3,688.84	ICONIX BRAND GROUP INC COM
Equities	6,583	1,933,097.95	ICU MED INC COM
Equities	49,700	4,584,328.00	IDACORP INC COM
Equities	42,600	1,519,162.19	IDEMITSU KOSAN CO NPV
Equities	294	1,137.78	IDENTIV INC
Equities	5,925	808,644.00	IDEX CORP COM
Equities	7,672	1,672,035.68	IDEXX LABS INC COM
Equities	2,609	14,662.58	IDT CORP CL B NEW CL B NEW
Equities	1,600	26,800.00	IES HLDGS INC COM
Equities	71,800	816,175.91	IG GROUP HLDGS ORD GBP0.00005
Equities	20,096	1,036,752.64	IHS MARKIT LTD COM
Equities	59,200	1,142,151.40	IIDA GROUP LTD
Equities	59,875	2,601,568.75	II-VI INC COM
Equities	2,574	406,763.83	ILIAD NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	35,471	4,914,152.34	ILL TOOL WKS INC COM
Equities	42,521	11,875,690.09	ILLUMINA INC COM
Equities	192	796.80	IMAGE SENSING SYS INC COM
Equities	14,717	988,013.00	IMCD NV EURO.16
Equities	495,126	7,399,771.99	IMI ORD GBP0.28571428
Equities	3,126	48,265.44	IMMERSON CORP COM
Equities	301	2,052.82	IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10
Equities	1,553	7,066.15	IMMUNE DESIGN CORP COM
Equities	10,233	99,567.09	IMMUNOGEN INC COM
Equities	14,730	348,659.10	IMMUNOMEDICS INC COM
Equities	498	4,745.94	IMPAC MTG HLDGS INC COM NEW COM NEW
Equities	103,754	3,865,610.01	IMPERIAL BRANDS PLC GBP0.10
Equities	2,742	132,301.50	IMPERVA INC
Equities	1,089	24,077.79	IMPINJ INC COM
Equities	854	1,878.80	IMPRIMIS PHARMACEUTICALS INC COM NEW COMNEW
Equities	67,200	2,748,304.97	INABA DENKISANGYO NPV
Equities	47,845	3,205,615.00	INCYTE CORP COM
Equities	4,157	138,220.25	INDEPENDENCE HLDG CO NEW COM NEW
Equities	5,818	59,983.58	INDEPENDENCE RLTY TR INC COM
Equities	3,328	260,915.20	INDEPENDENT BK CORP MASS COM
Equities	7,213	183,931.50	INDEPENDENT BK CORPORATION
Equities	38,621	2,579,882.80	INDEPENDENT BK GROUP INC COM
Equities	28,200	1,087,954.69	INDL ALLIANCE INS COM NPV
Equities	201,130	2,779,185.29	INDL BANK OF KOREA KRW5000
Equities	781,900	1,220,866.19	INDO TAMBANGRAY IDR500
Equities	1,199,800	1,982,766.37	INDORAMA VENTURES THB1(ALIEN MKT)
Equities	3,226,000	2,413,707.31	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	1,981	44,275.35	INDUSTRIAL LOGISTICS PPTYS TR COM SHS BEN INT COM SHS BEN INT
Equities	60,000	1,435,278.34	INDUTRADE AB NPV
Equities	15,847	403,902.29	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	14,422	143,210.46	INFINERA CORP COM STK USD0.001
Equities	1	-	INFINITY MNG CORP COM NEW STK
Equities	5,586	10,669.26	INFINITY PHARMACEUTICALS INC COM STK
Equities	100,275	1,105,440.38	INFORMA PLC (GB) ORD GBP0.001
Equities	3,517	77,971.89	INFRAREIT INC COM INFRAREIT INC
Equities	219,729	3,162,682.00	ING GROEP N.V. EURO.01
Equities	2,073	186,365.51	INGENICO GROUP EUR1
Equities	34,892	3,130,859.16	INGERSOLL-RAND PLC COM STK
Equities	53,280	4,308,220.80	INGEVITY CORP COM
Equities	983	31,259.40	INGLES MKTS INC CL A
Equities	6,421	710,804.70	INGREDION INC COM
Equities	1,535	13,339.15	INNERWORKINGS INC COM
Equities	2,800	2,800.00	INNODATA INC COM
Equities	2,207	105,053.20	INNOVATION HLDGS INC COM STK
Equities	1,517	116,126.35	INNOSPEC INC COM STK
Equities	1,044	24,607.08	INNOVATE BIOPHARMACEUTICALS INC COM PAR \$0.0001 NEW COM PAR \$0.001 NEW
Equities	300	10,986.00	INNOVATIVE INDL PPTYS INC COM
Equities	5,200	15,132.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	30,943	427,013.40	INNOVIVA INC COM
Equities	1,499	279,308.67	INOGEN INC COM
Equities	3,118	30,946.15	INOVALON HLDGS INC COM CL A COM CL A
Equities	5,148	20,180.16	INOVIO PHARMACEUTICALS INC COM NEW COM NEW
Equities	2,697	87,949.17	INPHI CORP COM
Equities	390,013	2,458,014.40	INS AUSTRALIA NPV
Equities	5,599	11,253.99	INSEGO CORP COM
Equities	29,311	1,434,187.23	INSIGHT ENTERPRISES INC COM
Equities	200	338.00	INSIGNIA SYS INC COM
Equities	6,677	157,911.05	INSMED INC COM PAR \$0.01
Equities	8,425	802,481.25	INSPIRITY INC COM
Equities	2,040	115,362.00	INSTALLED BLDG PRODS INC COM
Equities	1,174	39,211.60	INSTEEL INDS INC COM
Equities	2,714	115,480.70	INSTRUCTURE INC COM
Equities	20,041	1,717,513.70	INSULET CORP COM STK
Equities	2,314	16,753.36	INSYS THERAPEUTICS INC NEW COM NEW USD0.0002145 (POST REV-SPLI
Equities	36,985	2,621,803.38	INTACT FINL CORP COM NPV
Equities	22,463	1,452,232.95	INTEGER HLDGS CORP COM
Equities	27,621	1,779,068.61	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	37,529	1,196,424.52	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	628,481	31,241,790.51	INTEL CORP COM
Equities	2,239	61,259.04	INTELLIA THERAPEUTICS INC COM
Equities	225	517.50	INTELLICHECK INC
Equities	2,375	127,062.50	INTER PARFUMS INC COM
Equities	6,004	386,717.64	INTERACTIVE BROKERS GROUP INC CL COM
Equities	1,798	150,870.18	INTERCEPT PHARMACEUTICALS INC COM
Equities	132,172	9,721,250.60	INTERCONTINENTAL EXCHANGE INC COM
Equities	51,620	3,216,741.62	INTERCONTINENTAL HOTELS GROUP
Equities	3,090	249,981.00	INTERDIGITAL INC COM
Equities	5,013	115,048.35	INTERFACE INC COM
Equities	1,654	17,234.68	INTERNAP CORP COM PAR \$0.001 NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	90,936	12,703,759.20	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	1,843	42,647.02	INTERNATIONAL SEAWAYS INC INTERNATIONAL SEAWAYS INC COMMON STOCK
Equities	3,369	150,594.30	INTERNATIONAL SPEEDWAY CORP CL A
Equities	1,389	1,236.21	INTERPACE DIAGNOSTICS GROUP INC COM NEW COM NEW
Equities	263,390	6,173,861.60	INTERPUBLIC GROUP COMPANIES INC COM
Equities	20,852	780,907.40	INTERSECT ENT INC COM
Equities	24,000	1,811,171.77	INTERTEK GROUP ORD GBP0.01
Equities	32,630	2,036,764.60	INTERXION HOLDING NV COM EURO.10
Equities	562,183	1,632,080.95	INTESA SANPAOLO NPV
Equities	562,183	-	INTESA SANPAOLO SAVING RIGHT 31/12/2049
Equities	1,800	13,140.00	INTEST CORP COM
Equities	1,659	8,046.15	INTEVAC INC COM
Equities	6,682	285,989.60	INTL BANCSHARES CORP COM
Equities	14,000	122,730.44	INTL CONS AIRL DI
Equities	2,358	121,932.18	INTL FCSTONE INC COM
Equities	6,532	809,706.72	INTL FLAVORS & FRAGRANCES INC COM
Equities	71,630	3,730,490.40	INTL PAPER CO COM
Equities	2,986	52,762.62	INTRA-CELLULAR THERAPIES INC COM
Equities	7,918	32,463.80	INTREPID POTASH INC COM
Equities	6,395	89,146.30	INTREXON CORP COM
Equities	461	18,578.30	INTRICON CORP COM
Equities	46,599	9,520,408.70	INTUIT COM
Equities	44,214	21,155,514.72	INTUITIVE SURGICAL INC COM NEW STK
Equities	1,298	1,002.71	INUVO INC COM NEW COM NEW
Equities	3,280	61,008.00	INVACARE CORP COM
Equities	49,764	1,321,731.84	INVESCO LTD COM STK USD0.20
Equities	12,766	202,979.40	INVESCO MTG CAP INC COM STK
Equities	2,880	60,249.60	INVESTMENT TECHNOLOGY GROUP INC NEW COM
Equities	18,365	234,888.35	INVESTORS BANCORP INC NEW COM
Equities	11,422	63,163.66	INVESTORS REAL ESTATE TR COM STK
Equities	134	24,744.44	INVESTORS TITLE CO NC COM
Equities	5,001	36,757.35	INVITAE CORP COM
Equities	25,242	582,080.52	INVITATION HOMES INC COM
Equities	774	18,808.20	ION GEOPHYSICAL CORP COM NEW COM NEW
Equities	9,997	416,574.99	IONIS PHARMACEUTICALS INC COM
Equities	151,088	1,003,566.07	IOOF HOLDINGS LTD NPV
Equities	3,429	43,891.20	IOVANCE BIOTHERAPEUTICS INC COM
Equities	4,276	943,413.88	IPG PHOTONICS CORP COM
Equities	34,885	5,472,073.49	IPSEN EUR1
Equities	3,583,255	4,830,139.09	IQE PLC ORD GBP0.01
Equities	16,682	1,665,197.24	IQVIA HLDGS INC COM USD0.01
Equities	97,400	1,224,018.82	IRB BRASIL RESSEGU COM NPV
Equities	1,926	156,256.38	IRHYTHM TECHNOLOGIES INC COM
Equities	1,400	9,492.00	IRIDEX CORP COM
Equities	6,638	106,871.80	IRIDIUM COMMUNICATIONS INC COM STK
Equities	2,207	167,224.39	IROBOT CORP COM
Equities	23,227	813,177.27	IRON MTN INC NEW COM
Equities	11,391	217,795.92	IRONWOOD PHARMACEUTICALS INC COM CL A
Equities	-1,097	(97,633.00)	ISHARES MSCI EMERGING MKTS. CALL OPTION W/STK \$44.00 PER SHARE 17-AUG-2018
Equities	572	3,146.00	ISHARES MSCI EMERGING MKTS. CALL OPTION W/STK \$46.00 PER SHARE 20-JUL-2018
Equities	-110	(5,225.00)	ISHARES MSCI EMERGING MKTS. PUT OPTION W/STK \$41.00 PER SHARE 17-AUG-2018
Equities	-329	(23,030.00)	ISHARES MSCI EMERGING MKTS. PUT OPTION W/STK \$42.00 PER SHARE 17-AUG-2018
Equities	-659	(67,547.50)	ISHARES MSCI EMERGING MKTS. PUT OPTION W/STK \$43.00 PER SHARE 17-AUG-2018
Equities	-572	(155,012.00)	ISHARES MSCI EMERGING MKTS. PUT OPTION W/STK \$46.00 PER SHARE 20-JUL-2018
Equities	500	61,450.00	ISRAMCO INC COM NEW
Equities	350,877	12,057,874.50	ISS A/S DKK1
Equities	8,319	89,762.01	ISTAR INC
Equities	93,200	513,827.59	ITALGAS SPA NPV
Equities	203	982.52	ITERIS INC NEW COM
Equities	374,850	6,793,764.95	ITOCHU CORP NPV
Equities	3,022	181,471.10	ITRON INC COM STK NPV
Equities	138,291	7,228,470.57	ITT INC COM
Equities	705	2,136.15	ITUS CORP COM NEW COM NEW
Equities	939,082	2,157,292.06	ITV ORD GBP0.10
Equities	129,094	264,969.25	IVANHOE MINES LTD COM STK
Equities	1,766	269,262.02	J & J SNACK FOODS CORP COM STK NPV
Equities	830	9,254.50	J ALEXANDERS HLDGS INC COM CL A
Equities	1,735	16,204.90	J JILL INC COM
Equities	15,358	1,330,156.38	J2 GLOBAL INC COM
Equities	92,222	2,550,860.52	JABIL INC
Equities	7,063	920,732.68	JACK HENRY & ASSOC INC COM
Equities	2,614	222,503.68	JACK IN THE BOX INC COM
Equities	89,606	5,689,084.94	JACOBS ENGR GROUP INC COM
Equities	6,265	81,570.30	JAGGED PEAK ENERGY INC COM
Equities	2,465	8,072.88	JAKKS PAC INC COM
Equities	546,072	9,150,593.57	JAMES HARDIE INDUSTRIES PLC
Equities	2,048	80,465.92	JAMES RIVER GROUP HOLDINGS COM USD0.0002
Equities	9,872	303,366.56	JANUS HENDERSON GROUP PLC ORD USD1.50
Equities	63,200	736,044.78	JAPAN POST BANK CO NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,900	114,351.30	JARDINE CYCLE & CARRIAGE SGD1
Equities	600	37,860.00	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)
Equities	8,800	321,024.00	JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)
Equities	3,284	565,833.20	JAZZ PHARMACEUTICALS PLC COM USD0.0001
Equities	15,242	555,875.74	JBG SMITH PROPERTIES COM USD0.01 WI
Equities	29,225	664,576.50	JEFFERIES FINL GROUP INC COM
Equities	88,009	2,516,177.31	JELD-WEN HLDG INC COM
Equities	335	6,385.10	JERNIGAN CAP INC COM
Equities	60,677	1,151,649.46	JETBLUE AWYS CORP COM
Equities	1,700,000	2,026,015.08	JIANGSU EXPRESSWAY 'H'CN1
Equities	2,684	238,607.60	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	413,574	50,183,069.16	JOHNSON & JOHNSON COM USD1
Equities	469,529	15,705,745.05	JOHNSON CTLS INTL PLC COM USD0.01
Equities	217	18,343.01	JOHNSON OUTDOORS INC CL A
Equities	453	3,705.54	JOINT CORP COM
Equities	4,041	670,765.59	JONES LANG LASALLE INC COM STK
Equities	2,100	581.70	JONES SODA CO COM
Equities	499	3,822.34	JOUNCE THERAPEUTICS INC. COM
Equities	547,500	57,049,500.00	JPMORGAN CHASE & CO COM
Equities	92,400	1,573,298.42	JSR CORP NPV
Equities	6,000	81,686.45	JTEKT CORPORATION NPV
Equities	8,000	469,550.33	JULIUS BAER GRUPPE CHF0.02 (REGD)
Equities	45,430	1,245,690.60	JUNIPER NETWORKS INC COM
Equities	659,500	4,585,806.89	JXTG HOLDINGS INC NPV
Equities	4,790	262,712.53	JYSKE BANK A/S DKK10
Equities	64,834	1,600,990.34	K + S AG -REG.SHS- SHS
Equities	31,264	511,791.68	K12 INC COM STOCK USD.0001
Equities	3,289	74,002.50	K2M GROUP HLDGS INC COM
Equities	1,621	155,859.15	KADANT INC COM
Equities	6,219	24,813.81	KADMON HLDGS INC COM
Equities	1,010	105,151.10	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	343,000	2,656,922.31	KAJIMA CORP NPV
Equities	35,600	804,145.71	KAKAKU.COM. INC NPV
Equities	3,900	200,343.07	KAKEN PHARM NPV
Equities	298	4,091.54	KALA PHARMACEUTICALS INC. COM
Equities	1,470	102,444.30	KAMAN CORP COM
Equities	45,000	935,629.49	KAMIGUMI CO LTD NPV
Equities	35,300	515,007.44	KANSAI ELECTRIC POWER CO NPV
Equities	128,000	9,764,817.41	KAO CORP NPV
Equities	8,056	277,932.00	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	10,934	599,183.20	KAR AUCTION SVCS INC COM STK
Equities	353,345	295,007.94	KAROOON GAS AUSTRALIA NPV
Equities	3,871	65,768.29	KARYOPHARM THERAPEUTICS INC COM
Equities	134,580	6,375,795.42	KB FINANCIAL GROUP KRW5000
Equities	49,697	1,353,746.28	KB HOME COM
Equities	90,295	6,970,630.62	KBC GROEP NV NPV
Equities	12,060	216,115.20	KBR INC COM
Equities	356,700	9,760,824.27	KDDI CORP NPV
Equities	5,134	70,181.78	KEANE GROUP INC COM
Equities	13,947	187,587.15	KEARNY FINL CORP MD COM
Equities	21,653	1,512,895.11	KELLOGG CO COM USD0.25
Equities	2,532	56,843.40	KELLY SERVICES INC CL A COM
Equities	5,463	131,931.45	KEMET CORP COM NEW
Equities	18,505	1,399,903.25	KEMPER CORP DEL COM
Equities	6,520	234,068.00	KENNAMETAL INC CAP
Equities	15,017	317,609.55	KENNEDY-WILSON HLDGS INC COM
Equities	7,879	4,448,697.91	KERING
Equities	10,491	39,446.16	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015
Equities	500	17,975.00	KEWAUNEE SCIENTIFIC CORP COM
Equities	1,915	31,099.60	KEY ENERGY SVCS INC DEL COM
Equities	260	-	KEY ENERGY SVCS INC DEL WT EXP
Equities	143	1,083.94	KEY TRONIC CORP COM
Equities	342,570	6,693,817.80	KEYCORP NEW COM
Equities	14,224	8,033,705.95	KEYENCE CORP NPV
Equities	20,481	1,208,993.43	KEYSIGHT TECHNOLOGIES INC COM
Equities	3,736	32,652.64	KEYW HLDG CORP COM STK
Equities	21,528	738,410.40	KFORCE INC
Equities	8,784	664,421.76	KILROY RLTY CORP COM
Equities	7,272	133,077.60	KIMBALL ELECTRONICS INC COM
Equities	4,446	71,847.36	KIMBALL INTL INC CL B
Equities	46,832	4,933,282.88	KIMBERLY-CLARK CORP COM
Equities	169,897	2,886,550.03	KIMCO RLTY CORP COM
Equities	179,523	3,172,171.41	KINDER MORGAN INC DEL COM
Equities	3,833	40,821.45	KINDRED BIOSCIENCES INC COM
Equities	207,000	757,241.45	KINGBOARD HOLDINGS LTD
Equities	438,000	540,978.53	KINGBOARD LAMINATE HKD0.10
Equities	719,000	735,913.17	KINGDEE INTL SOFTW HKD0.025
Equities	3,219,143	12,622,718.50	KINGFISHER ORD GBP0.157142857
Equities	149,000	452,007.21	KINGSOFT CORP LTD USD.0005

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7,000	240,140.85	KINNEVIK AB SER'B'NPV (POST SPLIT)
Equities	1,475	80,918.50	KINSALE CAP GROUP INC COM
Equities	14,358	1,200,328.80	KIRBY CORP COM
Equities	220,700	5,903,797.23	KIRIN HOLDINGS CO NPV
Equities	1,692	19,694.88	KIRKLANDS INC COM
Equities	8,516	145,453.28	KITE RLTY GROUP TR COM NEW COM NEW
Equities	2,176	43,041.28	KKR REAL ESTATE FIN TR INC COM
Equities	43,238	4,433,192.14	KLA-TENCOR CORP
Equities	82,910	3,121,850.90	KLEPIERRE EUR1.40
Equities	4,539	326,354.10	KLX INC COM
Equities	1,141	84,182.98	KMG CHEMICALS INC COM
Equities	12,415	474,377.15	KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01
Equities	4,796	99,804.76	KNOLL INC COM NEW COM
Equities	7,691	117,672.30	KNOWLES CORP COM
Equities	35,000	320,408.07	KOBE STEEL LTD
Equities	58,649	4,275,512.10	KOHL'S CORP COM
Equities	329,902	7,898,056.66	KON AHOLD DELHAIZE EUR0.01
Equities	16,300	829,973.37	KONAMI HOLDINGS CO NPV
Equities	8,144	415,142.33	KONE CORPORATION NPV ORD 'B'
Equities	5,166	14,774.76	KOPIN CORP COM
Equities	2,170	83,219.50	KOPPERS HLDGS INC COM
Equities	5,115	316,771.95	KORN / FERRY INTL COM NEW
Equities	4,200	905,105.41	KOSE CORPORATION NPV
Equities	14,531	120,171.37	KOSMOS ENERGY LTD
Equities	92,632	5,819,142.24	KRAFT HEINZ CO COM
Equities	15,740	726,243.60	KRATON CORPORATION
Equities	8,991	103,486.41	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	76,467	2,175,486.15	KROGER CO COM
Equities	2,700	60,831.00	KRONOS WORLDWIDE INC COM STK
Equities	65,000	157,456.98	KROTON EDUCACIONAL COM NPV
Equities	18,694	1,980,816.24	KS CY SOUTHN
Equities	57,583	1,371,627.06	KULICKE & SOFFA INDS INC COM
Equities	91,180	1,960,873.09	KUMBA IRON ORE LTD ZAR0.01
Equities	2,592	47,174.40	KURA ONCOLOGY INC COM
Equities	1,266	16,964.40	KVH INDS INC COM STK
Equities	231,600	7,088,195.73	KYUSHU RAILWAY COR NPV
Equities	25,569	942,984.72	L BRANDS INC COM
Equities	13,040	401,141.07	L E LUNDBERGFORETA SER'B'NPV
Equities	9,905	1,904,929.60	L3 TECHNOLOGIES INC COM
Equities	1,290	37,629.30	LA JOLLA PHARMACEUTICAL CO COM PAR \$.0001 2014 COM PAR \$.0001 2014
Equities	25,589	783,023.40	LA Z BOY INC COM
Equities	22,998	4,128,830.94	LAB CORP AMER HLDGS COM NEW
Equities	4,821	75,304.02	LADDER CAP CORP CL A CL A
Equities	3,288	11,179.20	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	2,789	55,361.65	LAKELAND BANCORP INC COM
Equities	3,828	184,471.32	LAKELAND FINL CORP COM STK
Equities	827	11,702.05	LAKELAND INDS INC COM
Equities	53,034	9,166,926.90	LAM RESH CORP COM
Equities	6,627	452,690.37	LAMAR ADVERTISING CO NEW CL A CL A
Equities	13,356	915,019.56	LAMB WESTON HLDGS INC COM USD5
Equities	2,000	276,840.00	LANCASTER COLONY CORP COM
Equities	2,006	29,889.40	LANDEC CORP COM
Equities	2,618	73,042.20	LANDS END INC NEW COM
Equities	3,450	376,740.00	LANDSTAR SYS INC COM
Equities	3,019	41,058.40	LANNETT INC COM
Equities	1,927	28,037.85	LANTHEUS HLDGS INC COM
Equities	1,333	3,785.72	LANTRONIX INC COM NEW COM NEW
Equities	104,453	1,004,837.86	LAREDO PETROLEUM INC
Equities	66,000	9,719,730.39	LARGAN PRECISION C TWD10
Equities	36,127	2,758,657.72	LAS VEGAS SANDS CORP COM STK
Equities	9,985	341,786.55	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	6,400	1,362,222.81	LASSONDE INDUSTRIE CLASS'A/S/VTG NPV
Equities	5,683	37,280.48	LATTICE SEMICONDUCTOR CORP COM
Equities	4,582	65,660.06	LAUREATE ED INC CL A CL A
Equities	1,318	32,093.30	LAWSON PRODS INC COM
Equities	174,770	230,740.13	LBIE GBP POST-DISTRIBUTION MSFTA
Equities	2,130	192,019.50	LCI INDUSTRIES COM
Equities	498	4,482.00	LEAP THERAPEUTICS INC COM
Equities	9,835	1,827,441.35	LEAR CORP COM NEW COM NEW
Equities	4,200	68.88	LEAR CORP COM STK PAR \$0.01
Equities	2,000	5,700.00	LEE ENTERPRISES INC COM
Equities	11,685	1,269,873.95	LEG IMMOBILIEN AG NPV
Equities	4,306	168,020.12	LEGACY TEXAS FINANCIAL GROUP INC COM
Equities	842,200	2,957,692.72	LEGAL & GENERAL GP ORD GBP0.025
Equities	30,850	1,071,420.50	LEGG MASON INC COM
Equities	11,747	524,386.08	LEGGETT & PLATT INC COM
Equities	13,088	772,192.00	LEIDOS HLDGS INC COM
Equities	1,637	54,806.76	LEMAITRE VASCULAR INC COM STK
Equities	19,753	74,863.87	LENDINGCLUB CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	646	138,114.80	LENDINGTREE INC NEW COM USD0.01
Equities	285,710	4,181,828.56	LENDLEASE GROUP NPV (STAPLED)
Equities	57,668	3,027,570.00	LENNAR CORP CL A CL A
Equities	964	41,153.16	LENNAR CORP CL B
Equities	3,128	626,069.20	LENNOX INTL INC COM
Equities	6,600	335,203.63	LEONI AG NPV
Equities	4,415	52,980.00	LEXICON PHARMACEUTICALS INC FORMERLY LE COMMON STOCK
Equities	17,930	156,528.90	LEXINGTON RLTY TR COM
Equities	24,320	305,500.22	LG UPLUS CORP KRW5000
Equities	1,041	60,096.93	LGI HOMES INC COM
Equities	300	1,551.00	LGL GROUP INC COM STK
Equities	6,363	544,609.17	LHC GROUP INC COM
Equities	1,331	10,821.03	LIBBEY INC COM
Equities	7,982	603,758.48	LIBERTY BROADBAND CORP COM SER A COM SERA
Equities	25,096	1,900,269.12	LIBERTY BROADBAND CORP COM SER C COM SERC
Equities	4,975	218,601.50	LIBERTY EXPEDIA HLDGS INC SER A COM SER A COM
Equities	32,791	872,568.51	LIBERTY GLOBAL PLC -SERIES C COM
Equities	25,567	704,115.18	LIBERTY GLOBAL PLC USD0.01 A
Equities	2,220	42,446.40	LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS A
Equities	27,960	541,864.80	LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS C
Equities	2,245	57,718.95	LIBERTY MEDIA CORP DEL COM SER A BRAVES GROUP COM SER A BRAVES GROUP
Equities	9,000	317,790.00	LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP
Equities	15,145	682,282.25	LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP
Equities	2,385	61,676.10	LIBERTY MEDIA CORP DEL COM SER C BRAVES GROUP COM SER C BRAVES GROUP
Equities	9,602	435,546.72	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP
Equities	31,690	1,176,649.70	LIBERTY MEDIA CORPORATION COM USD0.01 SER C FORMULA
Equities	14,039	622,348.87	LIBERTY PPTY TR SH BEN INT
Equities	7,754	124,839.40	LIBERTY TRIPADVISOR HLDGS INC COM USD0.01 'A'
Equities	4,615	449,085.65	LIFE STORAGE INC COM
Equities	4,157	202,861.60	LIFEPOINT HEALTH INC COM ISIN US53219L1098
Equities	1,448	18,317.20	LIFETIME BRANDS INC COM
Equities	5,772	29,033.16	LIFEWAY FOODS INC COM
Equities	2,100	18.90	LIGAND PHARMACEUTICALS INC GENERAL CONTINGENT VALUE RT
Equities	2,100	262.50	LIGAND PHARMACEUTICALS INC GLUCAGON CONTINGENT VALUE RT
Equities	2,100	14.70	LIGAND PHARMACEUTICALS INC ROCHE CONTINGENT VALUE RT
Equities	2,100	105.00	LIGAND PHARMACEUTICALS INC TR BETA CONTINGENT VALUE RT
Equities	23,555	4,879,889.35	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	1,400	3,220.00	LIGHTPATH TECHNOLOGIES INC CL A NEW COM
Equities	1,745	9,074.00	LILIS ENERGY INC COM NEW COM NEW
Equities	4,372	19,542.84	LIMELIGHT NETWORKS INC COM
Equities	150	2,287.50	LIMESTONE BANCORP INC COM NPV
Equities	240	5,906.40	LIMONEIRA CO COM STK
Equities	69,300	3,045,522.83	LINAMAR CORP COMMON STOCK
Equities	1,010	1,757.40	LINCOLN EDL SVCS CORP COM STK
Equities	5,444	477,765.44	LINCOLN ELEC HLDGS INC COM
Equities	32,783	2,040,741.75	LINCOLN NATL CORP COM
Equities	2,623	34,754.75	LINDBLAD EXPEDITIONS HLDGS INC COM
Equities	10,500	2,505,796.01	LINDE AG NPV (ASD 24/11/2017)
Equities	617	59,842.83	LINDSAY CORPORATION COM
Equities	189	1,223,898.48	LINDT & SPRUENGLI CHF10 (PTG CERT)
Equities	202,769	1,851,824.80	LINK REAL ESTATE INVESTMENT
Equities	11,119	260,851.74	LIONS GATE ENTMT CORP CL B NON VTG NON VOTING SHS CL B
Equities	3,339	82,873.98	LIONS GATE ENTMT CORP VOTING SHARES CL A
Equities	3,787	24,804.85	LIQUIDITY SVCS INC COM STK
Equities	1,902	179,872.14	LITHIA MTRS INC CL A CL A
Equities	13,534	3,088,188.12	LITTELFUSE INC COM
Equities	14,194	1,416,845.08	LIVANOVA PLC ORD GBP1.00 (DI)
Equities	12,199	592,505.43	LIVE NATION ENTERTAINMENT INC
Equities	2,779	85,176.35	LIVE OAK BANCSHARES INC COM
Equities	50,373	1,062,870.30	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	223,600	1,071,622.41	LIVZON PHARMACEUTI 'HCNY1
Equities	27,580	879,802.00	LKO CORP COM LKO CORP
Equities	23,017,904	19,160,509.09	LLOYDS BANKING GP ORD GBP0.1
Equities	2,900	149,028.85	LOBLAWS COS LTD COM NPV
Equities	35,428	10,466,494.04	LOCKHEED MARTIN CORP COM
Equities	35,839	1,730,306.92	LOEWS CORP COM
Equities	4,511	465,760.75	LOGMEIN INC COM
Equities	230,993	13,635,142.08	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	4,318,000	1,986,881.57	LONKING HOLDINGS HKD0.1
Equities	16,495	4,377,292.40	LONZA GROUP AG CHF1 (REGD)
Equities	2,218	83,396.80	LORAL SPACE & COMMUNICATIONS INC COM
Equities	6,719	-	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	14,125	3,487,982.94	L'OREAL EURO.20
Equities	12,332	3,850,637.96	LOTTE CHEMICAL COR KRW5000
Equities	12,130	330,178.60	LOUISIANA-PACIFIC CORP COM
Equities	80,668	7,709,440.76	LOWES COS INC COM
Equities	5,167	896,371.16	LOXO ONCOLOGY INC COM
Equities	25,846	1,693,946.84	LPL FINL HLDGS INC COM
Equities	2,805	14,866.50	LSB INDS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,643	41,389.38	LSC COMMUNICATIONS INC COM
Equities	1,588	8,479.92	LSI INDS INC OHIO COM
Equities	3,432	146,683.68	LTC PPTYS INC COM
Equities	4,732	12,255.88	LUBYS INC COM
Equities	5,266	657,460.10	LULULEMON ATHLETICA INC COM
Equities	2,008	48,894.80	LUMBER LIQUIDATORS HLDGS INC COM
Equities	187,081	10,831,989.90	LUMENTUM HLDGS INC COM
Equities	2,759	81,473.27	LUMINEX CORP DEL COM
Equities	156	464.88	LUNA INNOVATIONS INC COM STK
Equities	214,245	1,190,566.69	LUNDIN MINING CORP COM NPV
Equities	272,208	8,693,251.25	LUNDIN PETROLEUM A NPV
Equities	25,961	8,644,631.03	LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30
Equities	1,343	58,621.95	LYDALL INC COM
Equities	2,479	57,512.80	LYON WILLIAM HOMES CL A NEW COM USD0.01 CL'A'(POST REV SPLIT)
Equities	95,729	10,515,830.65	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	14,916	2,537,957.40	M & T BK CORP COM
Equities	2,700	71,496.00	M / I HOMES INC
Equities	4,771	146,803.67	M D C HLDGS INC COM
Equities	448,000	199,290.03	MAANSHAN IRON&STL 'H'CNV1
Equities	10,419	592,111.77	MACERICH CO REIT
Equities	9,234	187,265.52	MACK CALI RLT Y CORP COM REIT
Equities	4,051	93,335.04	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK
Equities	104,436	9,541,148.56	MACQUARIE GP LTD NPV
Equities	4,484	189,224.80	MACQUARIE INFRASTRUCTURE CORP
Equities	2,712	56,002.80	MACROGENICS INC COM
Equities	96,000	136,654.80	MACRONIX INTERNATL TWD10
Equities	135,813	5,083,480.59	MACYS INC COM STK
Equities	21,379	1,135,224.90	MADDEN STEVEN LTD COM
Equities	1,558	483,276.02	MADISON SQUARE GARDEN CO NEW CL A CL A
Equities	725	202,775.25	MADRIGAL PHARMACEUTICALS INC COM
Equities	2,328	223,371.60	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	25,248	1,467,666.24	MAGNA INTERNATIONAL INC COMMON STOCK
Equities	9,044	162,792.00	MAGNIT PJSC GDR REGS
Equities	62,831	486,940.25	MAIDEN HOLDINGS LTD/MAIDEN HOLDINGS LTD/COM STK
Equities	500	19,030.00	MAIN STR CAP CORP COM STK
Equities	16,400	735,123.91	MAKITA CORP NPV
Equities	1,497	62,784.18	MALIBU BOATS INC COM CL A COM CL A
Equities	5,399	100,745.34	MALLINCKRODT PLC COMMON STOCK
Equities	2,153	73,115.88	MAMMOTH ENERGY SVCS INC COM
Equities	280,989	655,143.13	MAN GROUP PLC ORD USD0.03428571428
Equities	5,543	260,576.43	MANHATTAN ASSOCS INC COM
Equities	3,684	95,268.24	MANITOWOC CO INC COM USD0.01(POST REV SPLIT)
Equities	326	6,683.00	MANNATECH INC COM NEW
Equities	8,498	16,146.20	MANNKIND CORP COM USD0.01(POST REV SPLIT)
Equities	5,599	481,849.94	MANPOWERGROUP INC
Equities	21,446	1,150,363.44	MANTECH INTL CORP CL A CL A
Equities	43,400	779,283.14	MANULIFE FINL CORP COM NPV
Equities	74,850	1,561,371.00	MARATHON OIL CORP COM
Equities	93,617	6,568,168.72	MARATHON PETE CORP COM
Equities	6,303	19,287.18	MARCHEX INC CL B CL B
Equities	24,132	941,389.32	MARCUS & MILLICHAP INC COM
Equities	3,225	104,812.50	MARCUS CORP DEL COM
Equities	23,980	477,222.71	MARINE HARVEST ASA NOK7.50
Equities	2,057	36,573.46	MARINE PRODS CORP COM
Equities	3,411	64,638.45	MARINEMAX INC COM
Equities	4,246	30,019.22	MARINUS PHARMACEUTICALS INC COM
Equities	1,274	1,381,461.90	MARKEL CORP HOLDING CO COM
Equities	24,860	4,918,799.60	MARKETAXESS HLDGS INC COM STK
Equities	2,864	85,490.40	MARLIN BUSINESS SVCS CORP COM
Equities	51,234	6,486,224.40	MARRIOTT INTL INC NEW COM STK CL A
Equities	17,414	1,967,085.44	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	3,117	5,735.28	MARRONE BIO INNOVATIONS INC COM
Equities	80,786	6,622,028.42	MARSH & MCLENNAN CO'S INC COM
Equities	6,780	158,991.00	MARTEN TRANS LTD COM
Equities	1,200	-	MARTIN INDS INC DEL COM
Equities	11,348	2,534,348.84	MARTIN MARIETTA MATLS INC COM
Equities	278,200	2,122,573.20	MARUBENI CORP NPV
Equities	215,156	4,612,944.64	MARVELL TECH GROUP COM USD0.002
Equities	105,574	3,950,579.08	MASCO CORP COM
Equities	13,470	1,315,345.50	MASIMO CORP COM STK
Equities	1,446	103,895.10	MASONITE INTL CORP NEW COM
Equities	86,509	4,390,331.75	MASTEC INC COM
Equities	686	11,044.60	MASTECH DIGITAL INC COM
Equities	127,810	25,117,221.20	MASTERCARD INC CL A
Equities	81,144	2,438,377.20	MATADOR RES CO COM
Equities	4,261	165,071.14	MATCH GROUP INC COM
Equities	2,357	127,631.55	MATERION CORP COM
Equities	3,500	64,225.00	MATRIX SVC CO COM
Equities	4,091	157,012.58	MATSON INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	29,381	482,436.02	MATTEL INC COM
Equities	3,259	191,629.20	MATTHEWS INTL CORP CL A CL A
Equities	1,220	13,664.00	MAUI LD & PINEAPPLE INC COM
Equities	95,735	5,615,815.10	MAXIM INTEGRATED PRODS INC COM
Equities	192,126	11,932,945.86	MAXIMUS INC COM
Equities	5,156	80,382.04	MAXLINEAR INC COMMON STOCK
Equities	5	-	MAXUS TECH CORP COM
Equities	2,800	14,560.00	MAXWELL TECHNOLOGIES INC COM
Equities	7,197	336,099.90	MB FINL INC NEW COM
Equities	9,945	89,902.80	MBIA INC COM
Equities	2,344	24,963.60	MBT FINL CORP COM
Equities	10,193	1,183,305.37	MC CORMICK & CO INC COM NON-VTG
Equities	111,700	17,502,273.00	MC DONALDS CORP COM
Equities	630	18,238.50	MCBC HLDGS INC COM
Equities	280	2,786.00	MCCLATCHY CO CL A NEW CL A NEW
Equities	15,921	312,847.65	MCDERMOTT INTL INC COM USD1.00 (POST REVSPLIT)
Equities	10,997	22,763.79	MCEWEN MNG INC COM
Equities	13,068	826,812.36	MCGRATH RENTCORP COM
Equities	33,446	4,461,696.40	MCKESSON CORP
Equities	17,220	493,869.60	MDU RES GROUP INC COM
Equities	836	4,581.28	MEDALLION FINL CORP COM
Equities	2,100	3,003.00	MEDCATH CORP COM STK
Equities	3,481	38,360.62	MEDEQUITIES RLTY TR INC COM
Equities	3,600	-	MEDIA GEN INC CVR COMMON STOCK
Equities	31,475	441,909.00	MEDICAL PPTYS TR INC COM REIT
Equities	5,774	211,905.80	MEDICINES COMPANY COM
Equities	3,575	28,457.00	MEDICINOVA INC COM NEW STK
Equities	5,396	434,701.76	MEDIDATA SOLUTIONS INC COM
Equities	6,113	979,058.08	MEDIFAST INC COM
Equities	8,500	170,974.59	MEDIPAL HOLDINGS CORP
Equities	7,695	333,039.60	MEDNAX INC COM
Equities	1,642	70,606.00	MEDPACE HLDGS INC COM
Equities	138,080	11,821,028.80	MEDTRONIC PLC COMMON STOCK STOCK
Equities	1,391	5,480.54	MEI PHARMA INC COM NEW COM NEW
Equities	21,300	1,796,072.77	MEIJI HOLDINGS CO NPV
Equities	92,250	2,583,000.00	MELCO RESORTS & ENTERTAINMENT LIMITED
Equities	5,610	35,623.50	MELINTA THERAPEUTICS INC COM USD0.001
Equities	8,625	727,087.50	MELLANOX TECHNOLOGIES LTD COM STK ILS0.0175
Equities	716	5,813.92	MENLO THERAPEUTICS INC COM
Equities	643	23,765.28	MERCANTILE BK CORP COM
Equities	22,145	387,537.50	MERCER INTL INC COM SH BEN INT
Equities	310,147	18,825,922.90	MERCK & CO INC NEW COM
Equities	28,168	2,750,057.02	MERCK KGAA NPV
Equities	3,362	153,172.72	MERCURY GEN CORP NEW COM
Equities	4,213	160,346.78	MERCURY SYSTEMS INC
Equities	2,307	117,657.00	MEREDITH CORP COM
Equities	12,992	248,796.80	MERIDIAN BANCORP INC MD COM
Equities	6,220	98,898.00	MERIDIAN BIOSCIENCE INC COM
Equities	25,490	1,305,088.00	MERIT MED SYS INC COM
Equities	4,429	194,654.55	MERITAGE HOMES CORP COM
Equities	53,289	1,096,154.73	MERITOR INC COM
Equities	26,000	378,087.75	MERLIN PROPERTIES EUR1
Equities	1,008	4,949.28	MERRIMACK PHARMACEUTICALS INC COM NEW COM NEW
Equities	395	7,054.70	MERSANA THERAPEUTICS INC COM
Equities	332	70,078.56	MESA LABS INC COM
Equities	735	71,589.00	META FINL GROUP INC COM
Equities	16,632	1,175,347.39	METHANEX CORP COM NPV
Equities	8,622	347,466.60	METHODE ELECTRS INC COM
Equities	272,311	11,872,759.60	METLIFE INC COM STK USD0.01
Equities	3,400	115,508.76	METRO INC COM NPV
Equities	2,175	1,258,520.25	METTLER-TOLEDO INTL INC COM
Equities	34,553	261,911.74	MFA FINL INC
Equities	68,700	4,353,519.00	MFC ISHARES TR CORE MSCI EAFE ETF
Equities	52,500	2,274,825.00	MFC ISHARES TR MSCI EMERGING MKTS INDEX FD ETF
Equities	215,510	35,294,072.70	MFC ISHARES TR RUSSELL 2000 ETF
Equities	1,450,959	393,616,157.52	MFC SPDR S&P 500 ETF TRUST UNITS SER 1 S&P
Equities	7,957,840	63,185,246.20	MFO DEL POOLED TR EMERGING MKTS PORTFOLIO
Equities	3,323	209,515.15	MGE ENERGY INC COM
Equities	32,814	351,766.08	MGIC INVT CORP WIS COM
Equities	88,690	2,574,670.70	MGM RESORTS INTERNATIONAL COM
Equities	8,480	753,108.80	MGP INGREDIENTS INC NEW COM
Equities	28,039	1,867,397.40	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	11,002	210,908.34	MICHAELS COS INC COM
Equities	1,296	157,821.02	MICHELIN (CGDE) EUR2
Equities	65,982	1,152,937.06	MICRO FOCUS INTL ORD GBP0.10
Equities	55,979	5,091,290.05	MICROCHIP TECHNOLOGY INC COM
Equities	1	-	MICROMINT INC COM STK
Equities	277	949.83	MICRON SOLUTIONS INC DEL COM
Equities	217,166	11,388,185.04	MICRON TECH INC COM

Investment Listing
June 30, 2018

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,481,922	146,132,328.42	MICROSOFT CORP COM
Equities	867	110,759.25	MICROSTRATEGY INC CL A NEW
Equities	3,709	4,154.08	MICROVISION INC
Equities	11,610	1,168,778.70	MID-AMER APT CMNTYS INC COM
Equities	4,862	507,690.04	MIDDLEBY CORP COM
Equities	1,188	50,097.96	MIDDLESEX WTR CO COM
Equities	727	24,907.02	MIDLAND STS BANCORP INC ILL COM
Equities	594	7,870.50	MIDSOUTH BANCORP INC COM
Equities	2,723	37,060.03	MIDSTATES PETE CO INC COM PAR \$0.01 COM PAR \$0.01
Equities	2,900	14.79	MIDWEST BANC HLDGS INC COM STK
Equities	853	28,814.34	MIDWESTONE FINL GROUP INC NEW COM STK
Equities	108,367	2,051,387.31	MILACRON HLDGS CORP COM
Equities	4,881	165,465.90	MILLER HERMAN INC COM
Equities	772	19,724.60	MILLER INDS INC TENN COM NEW
Equities	59,282	3,505,497.21	MILICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT
Equities	9,484	60,602.76	MIMEDX GROUP INC COM
Equities	2,623	101,247.80	MINDBODY INC COM CL A COM CL A
Equities	195,200	3,302,530.58	MINEBEA MITSUMI INC
Equities	2,836	213,692.60	MINERALS TECHNOLOGIES INC COM
Equities	1,351	11,145.75	MINERVA NEUROSCIENCES INC COM
Equities	13,500	402,202.86	MIRACA HOLDINGS INC NPV
Equities	1,833	90,366.90	MIRATI THERAPEUTICS INC COM
Equities	1,768,480	2,835,412.14	MIRVAC GROUP STAPLED SECURITIES
Equities	228	2,827.20	MISONIX INC COM
Equities	878	16,576.64	MISTRAS GROUP INC COM
Equities	8,800	256,615.36	MISUMI GROUP INC NPV
Equities	3,509	14,106.18	MITCHAM INDS INC COM
Equities	3,222	28,675.80	MITEK SYS INC COM NEW COM NEW
Equities	185,900	1,556,481.38	MITSUBISHI CHEM HL NPV
Equities	260,200	7,230,583.66	MITSUBISHI CORP NPV
Equities	800,109	10,651,024.42	MITSUBISHI ELEC CP NPV
Equities	39,000	682,011.47	MITSUBISHI ESTATE CO LTD
Equities	119,600	2,710,206.29	MITSUBISHI GAS CHM NPV
Equities	33,590	1,222,419.44	MITSUBISHI HVY IND NPV
Equities	5,800	100,222.99	MITSUBISHI TANABE PHARMA CORP
Equities	1,078,400	6,144,343.79	MITSUBISHI UFJ FIN NPV
Equities	263,920	4,402,042.16	MITSUI & CO LTD NPV
Equities	67,200	1,789,735.02	MITSUI CHEMICALS NPV
Equities	168,000	4,055,721.57	MITSUI FUDOSAN CO LTD NPV
Equities	10,400	263,274.50	MIXI. INC NPV
Equities	365,600	615,577.12	MIZUHO FINANCIAL GROUP NPV
Equities	4,642	444,239.40	MKS INSTRS INC COM
Equities	7,159	350,146.69	MLP LAZARD LTD CL A
Equities	4,268	200,169.20	MOBILE MINI INC COM
Equities	33,230	293,420.90	MOBILE TELESYSTEMS PJSC ADR
Equities	6,958	30,963.10	MOBILEIRON INC COM NEW COM NEW
Equities	3,078	57,250.80	MODEL N INC COM USD0.00015
Equities	4,331	79,040.75	MODINE MFG CO COM STK
Equities	3,350	196,477.50	MOELIS & CO CL A CL A
Equities	8,308	1,780,155.16	MOHAWK INDS INC COM
Equities	570,400	5,507,851.10	MOL HUNGARIAN OIL HUF125(POST SUBDIVISION)
Equities	1,773	9,272.79	MOLECULAR TEMPLATES INC COM
Equities	27,379	2,681,499.26	MOLINA HEALTHCARE INC COM
Equities	15,671	1,066,254.84	MOLSON COORS BREWING COM CL B
Equities	17,358	354,971.10	MOMENTA PHARMACEUTICALS INC COM STK
Equities	1,887	83,122.35	MONARCH CASINO & RESORT INC COM
Equities	184,902	7,580,982.00	MONDELEZ INTL INC COM
Equities	40,300	1,092,572.88	MONDI LTD NPV
Equities	40,100	1,085,840.94	MONDI PLC GBP
Equities	2,833	18,952.77	MONEYGRAM INTL INC COM NEW COM NEW
Equities	1,372	68,092.36	MONGODB INC CL A CL A
Equities	5,189	85,774.17	MONMOUTH REAL ESTATE CORP MD
Equities	3,345	447,126.15	MONOLITHIC PWR SYS INC COM
Equities	4,019	81,585.70	MONOTYPE IMAGING HLDGS INC COM STK
Equities	2,864	166,398.40	MONRO INC COM USD0.01
Equities	77,444	4,437,541.20	MONSTER BEVERAGE CORP NEW COM
Equities	15,914	2,714,291.84	MOODYS CORP COM
Equities	3,010	234,659.60	MOOG INC CL A
Equities	159,917	7,580,065.80	MORGAN STANLEY COM STK USD0.01
Equities	2,056	263,682.00	MORNINGSTAR INC COM STK
Equities	10,326	1,265,892.84	MORPHOSYS NPV
Equities	33,233	932,185.65	MOSAIC CO/THE
Equities	600	1,050.00	MOSYS INC COM NEW COM NEW
Equities	1,758	32,892.18	MOTORCAR PTS & ACCESSORIES INC COM
Equities	20,538	2,390,007.06	MOTOROLA SOLUTIONS INC
Equities	1,524	73,609.20	MOVADO GROUP INC COM
Equities	7,983	172,991.61	MRC GLOBAL INC COM
Equities	25,100	780,430.64	MS&AD INS GP HLDGS NPV
Equities	2,933	282,565.22	MSA SAFETY INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,942	334,478.70	MSC INDL DIRECT INC CL A COM
Equities	7,875	1,302,761.25	MSCI INC COMMON
Equities	5,488	131,437.60	MSG NETWORK INC CL A CL A
Equities	2,583	50,626.80	MTGE INVT CORP COM
Equities	2,063	108,616.95	MTS SYS CORP COM
Equities	5,285	1,015,664.67	MTU AERO ENGINES A NPV (REGD)
Equities	5,699	168,177.49	MUELLER INDS INC COM
Equities	12,162	142,538.64	MUELLER WTR PRODS INC COM SER A STK
Equities	14,304	3,023,650.25	MUENCHENER RUECKVE NPV(REGD)
Equities	1,354	87,536.10	MULTI-COLOR CORP COM
Equities	35,300	5,934,058.59	MURATA MANUFACTURING CO. NPV
Equities	12,889	435,261.53	MURPHY OIL CORP COM
Equities	19,859	1,475,325.11	MURPHY USA INC COM
Equities	693	4,774.77	MUSTANG BIO INC COM
Equities	372	14,043.00	MUTUALFIRST FINL INC COM
Equities	11,809	226,732.80	MYERS INDS INC COM
Equities	59,677	2,156,726.78	MYLAN NV
Equities	2,654	131,771.10	MYOKARDIA INC COM
Equities	1,137	40,318.02	MYR GROUP INC DEL COM STK
Equities	106,475	3,978,970.75	MYRIAD GENETICS INC COM
Equities	358	1,063,385.30	N V R INC COM
Equities	40	774.80	N W PIPE CO COM
Equities	147	3,204.60	N E BANCORP COM NEW
Equities	24,736	158,557.76	NABORS INDUSTRIES COM USD0.10
Equities	33,366	1,027,202.28	NABTESCO CORP NPV
Equities	832	28,080.00	NACCO IND INC CL A COM
Equities	546,916	625,673.90	NAMPAK ZAR0.05
Equities	1,378,331	3,942,157.31	NAN YA PLASTIC TWD10
Equities	2,532	89,658.12	NANOMETRICS INC COM DELAWARE
Equities	1,444	19,753.92	NANOSTRING TECHNOLOGIES INC COM
Equities	800	2,648.00	NANTHEALTH INC COM
Equities	1,299	3,974.94	NANTKWEST INC COM
Equities	75,000	204,667.33	NANYA TECHNOLOGY C TWD10
Equities	738	10,811.70	NAPCO SECURITY TECHNOLOGIES INC
Equities	17,498	1,597,042.46	NASDAQ INC
Equities	12,090	3,074,046.51	NASPERS N ZAR0.02
Equities	3,854	72,532.28	NATERA INC COM
Equities	265	24,936.50	NATHANS FAMOUS INC NEW COM
Equities	1,144	122,293.60	NATIONAL BEVERAGE CORP COM
Equities	1,769	68,265.71	NATIONAL BK HLDGS CORP CL A COM STK
Equities	6,249	52,491.60	NATIONAL CINEMEDIA INC COM
Equities	817	37,827.10	NATIONAL COMM CORP COM
Equities	5,694	149,923.02	NATIONAL GEN HLDGS CORP COM
Equities	111,391	1,232,984.31	NATIONAL GRID ORD GBP0.12431289
Equities	4,024	296,488.32	NATIONAL HEALTH INVS INC COM
Equities	9,476	397,802.48	NATIONAL INSTRS CORP COM
Equities	35,391	1,535,969.40	NATIONAL OILWELL VARCO COM STK
Equities	1,013	125,612.00	NATIONAL PRESTO INDS INC COM
Equities	859	32,126.60	NATIONAL RESH CORP COM NEW CL A
Equities	13,248	582,382.08	NATIONAL RETAIL PPTYS INC COM STK
Equities	4,708	145,100.56	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT
Equities	2,392	87,475.44	NATIONAL VISION HLDGS INC COM
Equities	452	138,881.52	NATIONAL WESTN LIFE GROUP INC CL A COMMON STOCK
Equities	657	30,484.80	NATL BANKSHARES INC VA COM
Equities	19,100	916,486.37	NATL BK OF CANADA COM NPV
Equities	7,573	401,066.08	NATL FUEL GAS CO COM
Equities	1,097	77,206.86	NATL HEALTHCARE CORP COM
Equities	260	2,639.00	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	738	17,416.80	NATURAL GAS SVCS GROUP INC COM
Equities	1,232	15,695.68	NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001
Equities	2,916	100,602.00	NATUS MED INC DEL COM
Equities	1,557	24,444.90	NAUTILUS INC COM
Equities	13,314	3,040.92	NAVIDEA BIOPHARMACEUTICALS INC COM
Equities	25,586	333,385.58	NAVIENT CORP COM
Equities	3,446	76,294.44	NAVIGANT CONSULTING INC COM
Equities	17,069	972,933.00	NAVIGATORS GROUP INC COM
Equities	6,792	276,570.24	NAVISTAR INTL CORP NEW COM
Equities	3,983	151,951.45	NBT BANCORP INC COM
Equities	3,546	74,466.00	NCI BUILDING SYSTEMS INC COM NEW
Equities	10,312	309,153.76	NCR CORP COM
Equities	300	4,359.00	NCS MULTISTAGE HLDGS INC COM
Equities	1,611	136,693.35	NEENAH INC COM USD0.01
Equities	21,689	1,059,073.87	NEKTAR THERAPEUTICS COM
Equities	6,997	408,694.77	NELNET INC CL A CL A
Equities	4,313	345,859.47	NEOGEN CORP COM
Equities	6,782	88,912.02	NEOGENOMICS INC COM NEW COM NEW
Equities	3,300	-	NEON COMMUNICATIONS INC COM
Equities	3,116	19,412.68	NEOPHOTONICS CORP
Equities	3,391	21,193.75	NEOS THERAPEUTICS INC COM

Investment Listing
June 30, 2018

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	35,710	2,801,783.96	NESTE OYJ NPV
Equities	296,349	22,951,042.94	NESTLE SA CHF0.10(REGD)
Equities	48,408	3,801,480.24	NETAPP INC COM STK
Equities	19,800	725,105.38	NETCOMPANY GROUP DKK1
Equities	81,987	32,092,171.41	NETFLIX INC COM STK
Equities	2,713	169,562.50	NETGEAR INC COM
Equities	1,682	296.70	NETLIST INC COM STK
Equities	7,479	222,126.30	NETSCOUT SYS INC COM
Equities	449	2,491.95	NETSOL TECHNOLOGIES INC COM
Equities	1,415	1,570.65	NEURALSTEM INC COM NEW COM NEW
Equities	7,592	745,838.08	NEUROCRINE BIOSCIENCES INC COM
Equities	2,673	213,439.05	NEVRO CORP COM
Equities	6,232	115,167.36	NEW MEDIA INVNT GROUP INC COM
Equities	100	1,360.00	NEW MTN FIN CORP COM
Equities	9,870	992,823.30	NEW RELIC INC COM
Equities	28,474	498,010.26	NEW RESIDENTIAL INVNT CORP COM NEW COM NEW
Equities	7,051	53,376.07	NEW SR INVNT GROUP INC COM
Equities	1,228,633	13,564,108.32	NEW YORK CMNTY BANCORP INC COM
Equities	7,141	42,917.41	NEW YORK MTG TR INC COM PAR \$.02 COM PAR\$.02
Equities	960	17,510.40	NEW YORK REIT INC COM
Equities	9,742	252,317.80	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	43,012	1,109,279.48	NEWELL BRANDS INC COM
Equities	150,468	4,551,657.00	NEWFIELD EXPLORATION
Equities	1,748	8,320.48	NEWLINK GENETICS CORP COM STK
Equities	6,744	95,967.12	NEWMARK GROUP INC CL A CL A
Equities	695	281,127.50	NEWMARKET CORP COM
Equities	138,497	5,222,721.87	NEWMONT MINING CORP NEW COM
Equities	8,656	93,917.60	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	34,885	540,717.50	NEWS CORP COM CL A
Equities	6,530	103,500.50	NEWS CORP COM CL B
Equities	3,000	-	NEWSTAR FINANCIAL INCCVR
Equities	4,302	39,277.26	NEXEO SOLUTIONS INC COM SHS COM SHS
Equities	179,400	2,606,009.12	NEXON CO LTD NPV
Equities	10,288	292,693.60	NEXPOINT RESIDENTIAL TR INC COM
Equities	34,506	2,532,740.40	NEXSTAR MEDIA GROUP INC CL A CL A
Equities	700	55,912.59	NEXT ORD GBP0.10
Equities	211,469	35,321,667.07	NEXTERA ENERGY INC COM
Equities	20,300	579,136.01	NGK SPARK PLUG CO NPV
Equities	76,722	1,193,027.10	NIC INC COM
Equities	8,770	904,659.68	NICE LTD ILS1
Equities	273	15,045.03	NICOLET BANKSHARES INC COM
Equities	17,900	2,686,656.43	NIDEC CORPORATION NPV
Equities	29,279	905,599.47	NIELSEN HOLDINGS PLC COMSTK
Equities	7,879	30,728.10	NII HLDGS INC COM PAR \$0.001 COM PAR \$0.001
Equities	318,520	25,379,673.60	NIKE INC CL B
Equities	-2	(3,250.12)	NIKKEI 225 AUG 18 21125 P/OPT 10/08/2018
Equities	-7	(17,695.12)	NIKKEI 225 AUG 18 21625 P/OPT 10/08/2018
Equities	-14	(49,293.55)	NIKKEI 225 AUG 18 22125 P/OPT 10/08/2018
Equities	-23	(56,064.64)	NIKKEI 225 AUG18 22625 C/OPT 10/08/2018
Equities	779,000	992,932.21	NINE DRAGONS PAPER HKD0.1
Equities	6,189	2,022,676.84	NINTENDO CO LTD NPV
Equities	3,000	54,710.42	NIPPO CORPORATION NPV
Equities	5,800	420,999.41	NIPPON EXPRESS CO NPV
Equities	3,000	56,497.99	NIPPON SEIKI CO NPV
Equities	318,160	14,465,343.40	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	27,755	468,325.69	NIPPON TV HLDGS IN NPV
Equities	39,000	774,260.82	NIPPON YUSEN KABUSHIKI KAISHA NPV
Equities	85,245	2,240,238.60	NISOURCE INC COM
Equities	7,600	1,185,645.29	NITORI HOLDINGS NPV
Equities	6,778	303,315.50	NJ RES CORP COM
Equities	1,755	15,268.50	NL INDS INC COM NEW
Equities	3,488	56,854.40	NMI HLDGS INC CL A CL A
Equities	8,460	344,131.19	NN GROUP N.V. EURO.12
Equities	2,705	51,124.50	NN INC COM
Equities	181,100	1,388,716.74	NOBINA AB NPV
Equities	65,862	416,906.46	NOBLE CORP PLC COMMON STOCK
Equities	80,728	2,848,083.84	NOBLE ENERGY INC COM
Equities	97,830	1,877,357.70	NOMAD FOODS LIMITED COMMON STOCK
Equities	201,800	980,533.20	NOMURA HOLDINGS NPV
Equities	1,560	19,188.00	NOODLES & CO CL A CL A
Equities	72,480	2,978,652.78	NORBORD INC COMSTK
Equities	410,828	3,962,244.56	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)
Equities	4,238	544,201.58	NORDSON CORP COM
Equities	10,253	530,900.34	NORDSTROM INC COM
Equities	77,531	11,697,101.97	NORFOLK SOUTHN CORP COM
Equities	23,390	73,678.50	NORTHERN OIL & GAS INC NEV COM STK
Equities	98	3,508.40	NORTHERN TECHNOLOGIES INTL CORP COM STK
Equities	43,793	4,505,861.77	NORTHERN TR CORP COM
Equities	2,734	45,439.08	NORTHFIELD BANCORP INC DEL COM USD0.01

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	678	26,814.90	NORTHRIM BANCORP INC COM
Equities	56,367	17,344,125.90	NORTHROP GRUMMAN CORP COM
Equities	4,614	66,856.86	NORTHSTAR RLTY EUROPE CORP COM
Equities	8,917	155,066.63	NORTHWEST BANCSHARES INC MD COM
Equities	3,473	221,577.40	NORTHWEST NAT GAS CO COM
Equities	4,503	257,796.75	NORTHWESTERN CORP COM NEW COM NEW
Equities	12,486	589,963.50	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	519	18,694.38	NORWOOD FINL CORP COM
Equities	21,307	1,327,426.10	NOVANTA INC NOVANTA INC
Equities	153,102	11,607,350.38	NOVARTIS AG CHF0.50 (REGD)
Equities	31,152	41,743.68	NOVAVAX INC COM
Equities	30,301	948,421.30	NOVOCURE LTD COM USD0.00
Equities	49,679	2,304,314.65	NOVO-NORDISK AS DKK0.2 SERIES'B'
Equities	9,748	129,940.84	NOW INC COM
Equities	86,113	2,643,669.10	NRG ENERGY INC COM NEW
Equities	1,372	23,392.60	NRG YIELD INC CL A NEW CL A NEW
Equities	3,395	58,394.00	NRG YIELD INC COM USD0.01 'C'
Equities	16	71.04	NTN BUZZTIME INC COM PAR \$0.005 COM PAR \$0.005
Equities	167,900	4,278,406.99	NTT DOCOMO NPV
Equities	5,285	413,234.15	NU SKIN ENTERPRISES INC CL A CL A
Equities	184,277	2,558,686.15	NUANCE COMMUNICATIONS INC COM
Equities	59,210	3,700,625.00	NUCOR CORP COM
Equities	21,969	1,132,941.33	NUTANIX INC CL A CL A
Equities	2,531	97,443.50	NUTRI SYS INC NEW COM
Equities	48,238	2,622,662.79	NUTRIEN LTD COM NPV
Equities	50,816	2,648,529.92	NUVASIVE INC COM
Equities	1,388	28,495.64	NUVECTRA CORP COM
Equities	142,100	985,177.70	NUVISTA ENERGY COM NPV
Equities	648	44,906.40	NV5 GLOBAL INC COMMON STOCK
Equities	498	60,646.44	NVE CORP COM NEW COM NEW
Equities	15,141	380,039.10	NVENT ELECTRIC PLC COM USD0.01 WI
Equities	92,766	21,976,265.40	NVIDIA CORP COM
Equities	130,400	225,714.52	NWS HOLDINGS LTD HKD1
Equities	7,800	852,306.00	NXP SEMICONDUCTORS N V COM STK
Equities	6,129	170,999.10	NXSTAGE MED INC COM STK
Equities	1,600	8,192.00	NY & CO INC COM STK
Equities	566,387	935,672.51	NZ REFINING CO NPV
Equities	11,376	3,112,132.32	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	5,581	26,677.18	OAKTREE SPECIALTY LENDING CORP COM
Equities	225,064	2,919,080.08	OASIS PETE INC NEW COM STK
Equities	292,305	3,042,727.09	OBAYASHI CORP NPV
Equities	70,866	5,930,066.88	OCCIDENTAL PETROLEUM CORP
Equities	8,928	227,306.88	OCEANEERING INTL INC COM
Equities	4,614	138,235.44	OCEANFIRST FINL CORP COM
Equities	15,635	139,620.55	OCLARO INC COM NEW
Equities	1,150	7,762.50	OCULAR THERAPEUTIX INC COM
Equities	10,470	41,461.20	OCWEN FINL CORP COM NEW COM NEW
Equities	10,900	234,010.74	ODAKYU ELEC RLWY NPV
Equities	250	5,520.00	ODONATE THERAPEUTICS INC COM
Equities	709	5,877.61	ODYSSEY MARINE EXPL INC COM NEW COM NEW
Equities	48,304	123,175.20	OFFICE DEPOT INC COM
Equities	10,789	151,585.45	OFG BANCORP COM
Equities	19,621	690,855.41	OGE ENERGY CORP COM
Equities	212	11,119.40	OHIO VY BANC CORP COM
Equities	11,266	770,369.08	OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02
Equities	138,276	4,438,659.60	OIL STS INTL INC COM ISIN US6780261052
Equities	5,583	281,215.71	OKTA INC CL A CL A
Equities	1,015	14,616.00	OLD 2ND BANCORP INC DEL COM
Equities	5,964	888,397.44	OLD DOMINION FGHT LINE INC COM
Equities	862	30,092.42	OLD LINE BANCSHARES INC COM STK
Equities	389,548	773,508.33	OLD MUTUAL LTD NPV
Equities	141,605	2,633,853.00	OLD NATL BANCORP IND COM
Equities	22,369	445,366.79	OLD REP INTL CORP COM
Equities	14,346	412,017.12	OLIN CORP COM
Equities	4,228	306,530.00	OLLIES BARGAIN OUTLET HLDGS INC COM
Equities	16,879	344,500.39	OLYMPIC STL INC COM
Equities	4,200	157,360.18	OLYMPUS CORP NPV
Equities	614	48,573.54	OMEGA FLEX INC COM
Equities	18,900	585,900.00	OMEGA HEALTHCARE INVS INC REIT
Equities	4,437	80,487.18	OMEROS CORP COM
Equities	59,566	3,124,236.70	OMNICELL INC COM
Equities	196,118	14,957,919.86	OMNICOM GROUP INC COM
Equities	2,607	27,112.80	OMNOVA SOLUTIONS INC COM
Equities	114,590	6,498,159.18	OMV AG NPV
Equities	573	4,011.00	ON DECK CAP INC COM
Equities	37,063	824,095.81	ON SEMICONDUCTOR CORP COM
Equities	150	382.50	ONCOCYTE CORP COM
Equities	18,328	42,337.68	ONCOMED PHARMACEUTICALS INC COM
Equities	5,284	394,926.16	ONE GAS INC COM

Investment Listing
June 30, 2018

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	528	13,944.48	ONE LIBERTY PPTYS INC COM
Equities	37,370	1,244,047.30	ONEMAIN HLDGS INC COM
Equities	37,422	2,613,178.26	ONEOK INC COM STK
Equities	22,651	445,092.15	ONESPAN INC COM STK USD0.001
Equities	108,600	2,546,239.34	ONO PHARMACEUTICAL NPV
Equities	1,981	28,031.15	OOMA INC COM
Equities	25,500	896,944.01	OPEN TEXT CO COM NPV
Equities	3,080	8,408.40	OPHTHOTECH CORP COM
Equities	32,668	153,539.60	OPKO HEALTH INC COM STK
Equities	802	22,456.00	OPPENHEIMER HLDGS INC CL A NON VTG SHS CL A NON VTG SHS
Equities	450	1,777.50	OPTICAL CABLE CORP COM NEW STK
Equities	300	8,394.00	OPTINOSE INC COM
Equities	28,440	816,228.00	OPUS BK IRVINE CALIF FORMERLY OPUS BK REDONDO BEACH CALIF TO 04/11/2014 COM
Equities	455,464	20,067,743.84	ORACLE CORP COM
Equities	3,000	245,113.53	ORACLE CORP JAPAN NPV
Equities	26,185	438,559.64	ORANGE EUR4
Equities	5,646	92,989.62	ORASURE TECHNOLOGIES INC COM
Equities	3,802	38,400.20	ORBCOMM INC COM STK
Equities	3,522	26,485.44	ORCHID IS CAP INC COM
Equities	256	1,018.88	ORCHIDS PAPER PRODS CO DEL COM
Equities	6,906	9,668.40	ORGANOVO HLDGS INC COM
Equities	16,900	1,773,687.54	ORIENTAL LAND CO LTD NPV
Equities	180,440	1,337,180.57	ORIGIN ENERGY LTD NPV
Equities	2,223	18,361.98	ORION GROUP HLDGS INC FORMERLY ORION MARINE GROUP INC TO 05/20/2016 COM STK
Equities	5,966	96,649.20	ORITANI FINL CORP NEW COM STK
Equities	703,400	11,125,868.28	ORIX CORP NPV
Equities	2,900	290.00	ORLEANS HOMEBUILDERS INC COM
Equities	3,266	173,718.54	ORMAT TECHNOLOGIES INC COM
Equities	6,342	445,969.44	OSHKOSH CORPORATION
Equities	1,695	131,074.35	OSI SYS INC COM
Equities	2,935	11,299.75	OTONOMY INC COM
Equities	147,600	7,147,803.01	OTSUKA HOLDINGS CO LTD
Equities	600	8,394.00	OTTAWA BANCORP INC COM
Equities	3,342	159,079.20	OTTER TAIL CORP
Equities	11,079	215,486.55	OUTFRONT MEDIA INC COM
Equities	2,059	1,868.33	OVASCIENCE INC COM MON STOCK
Equities	224,800	1,919,084.71	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	3,081	11,954.28	OVERSEAS SHIPHOLDING GROUP INC NEW COM USD0.01 CL A (POST REV SPLT)
Equities	1,596	53,705.40	OVERSTOCK COM INC DEL COM
Equities	401	3,127.80	OVID THERAPEUTICS INC COM
Equities	5,608	93,709.68	OWENS & MINOR INC NEW COM
Equities	9,902	627,489.74	OWENS CORNING NEW COM STK
Equities	16,113	270,859.53	OWENS ILL INC COM NEW
Equities	1,459	121,067.82	OXFORD INDS INC COM
Equities	40	348.40	P & F INDS INC CL A NEW
Equities	48	2,254.56	P A M TRANSN SVCS INC COM
Equities	1,488	3,422.40	PAC COAST OIL TR UNIT BEN COM INT
Equities	73,215	2,793,152.25	PAC PREMIER BANCORP COM
Equities	109,816	6,804,199.36	PACCAR INC COM
Equities	9,065	32,180.75	PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK
Equities	4,862	12,641.20	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	43,699	1,400,552.95	PACIRA PHARMACEUTICALS INC COM
Equities	30,891	3,453,304.89	PACKAGING CORP AMER COM ISIN US6951561090
Equities	69,202	3,419,962.84	PACWEST BANCORP DEL COM
Equities	4,933	547,154.84	PADDY POWER BETFAIR PLC
Equities	10,109	280,524.75	PAGSEGURO DIGITAL LTD COM USD CLS A
Equities	207	426.42	PAIN THERAPEUTICS INC COM NEW COM NEW
Equities	8,352	8,099.77	PALATIN TECHNOLOGIES INC COMMON STOCK
Equities	3,100	6.82	PALM HBR HOMES INC COM
Equities	8,445	1,735,194.15	PALO ALTO NETWORKS INC COM USD0.0001
Equities	370,200	4,991,592.11	PANASONIC CORP
Equities	64,281	506,534.28	PANDORA MEDIA INC
Equities	1,642	31,362.20	PANHANDLE OIL & GAS INC.CL A COM STK
Equities	1,937	98,244.64	PAPA JOHNS INTL INC COM
Equities	1,035	17,988.30	PAR PACIFIC HOLDINGS INC COM NEW COM NEW
Equities	435	7,690.80	PAR TECH CORP COM
Equities	19,776	304,550.40	PARAMOUNT GROUP INC COM
Equities	2,922	29,804.40	PARATEK PHARMACEUTICALS INC COM
Equities	3,360	77,918.40	PARK ELECTROCHEMICAL CORP COM
Equities	13,291	407,103.33	PARK HOTELS & RESORTS INC COM
Equities	12,556	1,956,852.60	PARKER-HANNIFIN CORP COM
Equities	320	209.79	PARKERVISION INC COM NEW COM NEW
Equities	383	14,285.90	PARK-OHIO HLDGS CORP COM
Equities	34,912	1,057,135.36	PARSLEY ENERGY INC CL A CL A
Equities	7,740	5,670,829.35	PARTNERS GROUP HLG CHF0.01 (REGD)
Equities	2,400	36,600.00	PARTY CITY HOLDCO INC COM
Equities	21,289	1,210,279.65	PATRICK INDS INC COM
Equities	700	15,050.00	PATRIOT TRANSN HLDG INC COM
Equities	5,544	103,950.00	PATTERN ENERGY GROUP INC CL A CL A

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7,354	166,715.18	PATTERSON COS INC COM
Equities	133,822	2,408,796.00	PATTERSON-UTI ENERGY INC COM
Equities	27,664	1,890,834.40	PAYCHEX INC COM
Equities	3,927	388,105.41	PAYCOM SOFTWARE INC COM
Equities	2,104	123,841.44	PAYLOCITY HLDG CORP COM
Equities	249,916	20,810,505.32	PAYPAL HLDGS INC COM
Equities	26,953	1,130,139.29	PBF ENERGY INC CL A CL A
Equities	5,754	191,032.80	PC CONNECTION INC COM
Equities	603	9,135.45	PCM INC COM
Equities	2,256	44,826.72	PCSB FINL CORP COM
Equities	767	4,786.08	PC-TEL INC COM
Equities	1,955	23,420.90	PDF SOLUTIONS INC COM
Equities	56,098	131,269.32	PDL BIOPHARMA INC COM
Equities	695	17,340.25	PDVWIRELESS INC COM
Equities	6,906	314,084.88	PEABODY ENERGY CORP NEW
Equities	1,208	41,784.72	PEAPACK-GLADSTONE FINL CORP COM
Equities	10,888	422,454.40	PEBBLEBROOK HOTEL TR COM STK
Equities	3,766	206,376.80	PEGASYSYSTEMS INC COM
Equities	39,036	1,311,219.24	PENN NATL GAMING INC COM
Equities	1,405	119,270.45	PENN VA CORP NEW COM
Equities	29,063	68,007.42	PENNEY J.C CO INC COM
Equities	482	21,583.96	PENNS WOODS BANCORP INC COM
Equities	7,966	87,546.34	PENNSYLVANIA REAL ESTATE INV TR SH BEN INT SH BEN INT
Equities	2,316	45,509.40	PENNYMAC FINL SVCS INC CL A CL A
Equities	6,174	117,244.26	PENNYMAC MTG INV TR COM REIT
Equities	3,679	172,361.15	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	51,343	2,160,513.44	PENTAIR PLC COM STK
Equities	2,970	410,305.50	PENUMBRA INC COM
Equities	794	29,997.32	PEOPLES BANCORP INC COM STK
Equities	609	28,635.18	PEOPLES FINL SVCS CORP COM
Equities	2,561	91,427.70	PEOPLES UTAH BANCORP COM
Equities	30,744	556,158.96	PEOPLES UTD FINL INC COM
Equities	161,190	17,548,755.30	PEPSICO INC COM
Equities	161	1,698.55	PERCEPTRON INC COM
Equities	3,458	91,187.46	PERFICIENT INC COM STK
Equities	81,087	2,975,892.90	PERFORMANCE FOOD GROUP CO COM
Equities	4,883	10,498.45	PERFORMANT FINL CORP COM
Equities	9,850	721,315.50	PERKINELMER INC COM
Equities	40	180.00	PERMA-FIX ENVIRONMENTAL SVCS INC COM NEWCOM NEW
Equities	171	1,598.85	PERMA-PIPE INTL HLDGS INC COM
Equities	85	206.55	PERNIX THERAPEUTICS HLDGS INC COM NEW COM NEW
Equities	46,714	7,630,276.81	PERNOD RICARD NPV EUR 1.55
Equities	7,287	531,295.17	PERRIGO COMPANY LIMITED COM EURO.001
Equities	10,284	18,819.72	PERSHING GOLD CORP COM NEW COM NEW
Equities	194,900	6,517,832.68	PERSIMMON ORD GBP0.10
Equities	13,298	273,273.90	PERSPECTA INC COM
Equities	248	6,661.28	PETIQ INC COM CL A COM CL A
Equities	1,357	59,775.85	PETMED EXPRESS INC COM STK
Equities	1,050	239.40	PETROQUEST ENERGY INC COM NEW COM NEW
Equities	300,634	6,865,662.78	PEUGEOT SA EUR1
Equities	1,154	70,924.84	PFDBK L A CAL COM
Equities	3,120	16,879.20	PFENEX INC COM
Equities	1,349,759	48,969,256.52	PFIZER INC COM
Equities	1,207	11,732.04	PFSWEB INC COM NEW STK
Equities	54,189	2,306,283.84	PG&E CORP COM
Equities	3,225	67,241.25	PGT INC COM
Equities	5,477	59,480.22	PHH CORP COM NEW COM NEW
Equities	800	8,136.00	PHI INC COM NON VTG
Equities	1,718	79,113.90	PHIBRO ANIMAL HEALTH CORP CL A COM CL A COM
Equities	197,314	15,931,132.36	PHILIP MORRIS INTL COM STK NPV
Equities	81,231	9,123,053.61	PHILLIPS 66 COM
Equities	7,337	58,512.58	PHOTRONICS INC COM
Equities	146,145	2,329,551.30	PHYSICIANS RLTY TR COM
Equities	2,116,500	2,284,987.47	PICC PROPERTY & CA 'H' CNY1
Equities	1,337	15,576.05	PICO HLDGS INC COM NEW STK
Equities	154,282	3,074,840.26	PIEDMONT OFFICE REALTY TRU-A
Equities	10,542	25,089.96	PIER 1 IMPORTS INC COM
Equities	642	3,254.94	PIERIS PHARMACEUTICALS INC COMSTK
Equities	32,108	646,334.04	PILGRIMS PRIDE CORP
Equities	224,830	216,119.90	PILIPINAS SHELL PE PHP1
Equities	157,000	1,444,837.45	PING AN INSURANCE GROUP H CNY1
Equities	4,706	158,733.38	PINNACLE ENTMT INC NEW COM
Equities	50,290	3,085,291.50	PINNACLE FINL PARTNERS INC COM
Equities	54,378	3,537,832.68	PINNACLE FOODS INC DEL COM
Equities	9,867	794,885.52	PINNACLE W. CAP CORP COM
Equities	9,145	53,498.25	PIONEER ENERGY SVCS CORP COM
Equities	29,289	5,542,650.36	PIONEER NAT RES CO COM
Equities	17,030	1,308,755.50	PIPER JAFFRAY COS COM
Equities	16,554	141,867.78	PITNEY BOWES INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,012	48,831.24	PIVOTAL SOFTWARE INC CL A COM CL A COM
Equities	4,185	15,107.85	PIXELWORKS INC COM NEW STK
Equities	1,306	69,727.34	PJT PARTNERS INC COM CL A COM CL A
Equities	1,562	174,038.04	PK NATL CORP COM
Equities	28,302	1,243,589.88	PLANET FITNESS INC CL A CL A
Equities	3,578	272,822.50	PLANTRONICS INC NEW COM
Equities	26,500	1,120,340.21	PLASTIC OMNIUM EURO.06
Equities	11,340	131,544.00	PLATFORM SPECIALTY PRODS CORP COM USD0.01
Equities	2,629	28,393.20	PLAYA HOTELS & RESORTS N V COMN STOCK
Equities	27,750	751,192.50	PLAYAGS INC COM
Equities	70,468	700,556.39	PLAYTECH PLC ORD NPV
Equities	2,554	152,065.16	PLEXUS CORP COM
Equities	22,958	46,375.16	PLUG PWR INC COM NEW
Equities	1,211	29,608.95	PLURALSIGHT INC CL A CL A
Equities	84,000	1,791,051.16	PLUS500 LTD ORD ILS0.01 (DI)
Equities	52,016	7,027,361.60	PNC FINANCIAL SERVICES GROUP COM STK
Equities	28,359	1,103,165.10	PNM RES INC COM
Equities	3,712	61,099.52	POINTS INTL LTD COM
Equities	4,830	590,129.40	POLARIS INDS INC COM
Equities	288	6,779.52	POLARITYTE INC COM
Equities	141,152	6,100,589.44	POLYONE CORP COM
Equities	3,503	530,704.50	POOL CORP COM STK
Equities	9,016	407,613.36	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	7,491	320,315.16	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	11,538	435,790.26	PORTOLA PHARMACEUTICALS INC COM
Equities	34,114	2,934,486.28	POST HLDGS INC COM STK
Equities	459,600	3,847,465.18	POSTE ITALIANE SPA NPV
Equities	962	12,457.90	POTBELLY CORP COM
Equities	7,368	374,662.80	POTLATCHDELTIC CORPORATION
Equities	1,462	50,921.46	POWELL INDS INC COM
Equities	143,000	999,757.82	POWER ASSETS HLDGS NPV
Equities	133,750	2,993,348.28	POWER CORP CANADA SUB-VTG NPV
Equities	27,140	634,425.48	POWER FINL CORP COM NPV
Equities	2,378	173,712.90	POWER INTEGRATIONS INC COM
Equities	22,398	1,353,959.10	PPDC ENERGY INC COM
Equities	146,755	15,222,896.15	PPG IND INC COM
Equities	89,391	2,552,113.05	PPL CORP COM ISIN US69351T1060
Equities	3,544	63,792.00	PQ GROUP HLDGS INC COM
Equities	3,759	144,909.45	PRA GROUP INC COM
Equities	3,991	372,599.76	PRA HEALTH SCIENCES INC COM
Equities	65,700	1,296,069.79	PRAIRIESKY ROYALTY COM NPV
Equities	35,689	5,644,215.35	PRAXAIR INC COM
Equities	3,408	57,901.92	PREFERRED APT CMNTYS INC COM
Equities	245	21,751.10	PREFORMED LINE PRODS CO COM
Equities	1,240	23,150.80	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	5,512	200,526.56	PREMIER INC CL A CL A
Equities	2,551	33,418.10	PRESIDIO INC COM
Equities	4,384	168,257.92	PRESTIGE CONSUMER HEALTHCARE INC COM
Equities	1,196	11,601.20	PRGX GLOBAL INC
Equities	1,954	176,837.00	PRICESMART INC COM STK
Equities	3,197	318,421.20	PRIMERICA INC COM
Equities	3,448	60,305.52	PRIMO WTR CORP COM
Equities	3,048	82,997.04	PRIMORIS SVCS CORP COM
Equities	72,200	-	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)
Equities	135,748	7,187,856.60	PRINCIPAL FINL GROUP INC COM STK
Equities	5,259	186,431.55	PROASSURANCE CORP COM
Equities	500,212	39,046,548.72	PROCTER & GAMBLE COM NPV
Equities	100	670.00	PRO-DEX INC COLO COM NEW COM NEW
Equities	5,500	44,220.00	PROGENICS PHARMACEUTICALS INC COM
Equities	4,886	189,674.52	PROGRESS SOFTWARE CORP COM
Equities	121,046	7,159,870.90	PROGRESSIVE CORP OH COM
Equities	201,401	13,230,031.69	PROLOGIS INC COM
Equities	4,001	461,355.31	PROOFPOINT INC COM
Equities	5,095	79,889.60	PROPETRO HLDG CORP COM
Equities	2,098	76,723.86	PROS HLDGS INC COM
Equities	37,445	950,011.98	PROSIEBENSAT.1 MEDIA SE NPV
Equities	6,739	460,678.04	PROSPERITY BANCSHARES INC COM
Equities	1,698	11,410.56	PROTAGONIST THERAPEUTICS INC COM
Equities	1,500	645.00	PROTALIX BIOTHERAPEUTICS INC COM STK
Equities	943	2,630.97	PROTEOSTASIS THERAPEUTICS INC COM
Equities	2,232	32,542.56	PROTHENA CORP PLC USD0.01
Equities	15,751	1,873,581.45	PROTO LABS INC COM
Equities	13,556	1,064,823.80	PROVIDENCE SVC CORP COM STK
Equities	100	1,908.00	PROVIDENT FINL HLDGS INC COM
Equities	6,489	178,642.17	PROVIDENT FINL SVCS INC COM
Equities	108,534	10,149,014.34	PRUDENTIAL FINL INC COM
Equities	250,378	5,733,590.21	PRUDENTIAL GBP0.05
Equities	36,500	908,990.29	PRYSMIAN SPA EURO.10
Equities	2,217	284,884.50	PS BUSINESS PKS INC CALIF COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	173	3,328.52	PSYCHEMEDICS CORP COM NEW
Equities	14,982	1,405,461.42	PTC INC COM
Equities	4,025	135,763.25	PTC THERAPEUTICS INC COM
Equities	399,200	1,692,955.03	PTT EXPLORTN & PRD THB1(FOREIGN)
Equities	289,300	637,455.48	PTT GLOBAL CHEMICAL PUBLIC CO LTD SHS
Equities	887,170	1,954,826.75	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	1,780,900	2,580,235.44	PTT PUBLIC COMPANY THB1(ALIEN)
Equities	99,055	5,362,837.70	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	25,508	5,786,744.88	PUB STORAGE COM
Equities	6,886	-	PUBLICIS GROUPE SA EURO.40 (STK DIV 26/06/18)
Equities	6,886	473,862.86	PUBLICIS GROUPE SA EURO.40
Equities	349	5,283.86	PULSE BIOSCIENCES INC COM USD0.001
Equities	93,812	2,697,095.00	PULTE GROUP INC
Equities	2,624	155,209.60	PUMA BIOTECHNOLOGY INC COM .
Equities	1,714	1,002,591.61	PUMA SE NPV
Equities	49,479	1,181,558.52	PURE STORAGE INC CL A CL A
Equities	22,932	3,433,379.04	PVH CORP COM USD1
Equities	643	-	PVTPL CALIENT NETWORKS INC OC-COM STK
Equities	3,077	41,293.34	PVTPL CYMABAY THERAPEUTICS INC COM
Equities	16,908	1,119,478.68	PVTPL DELUXE CORP COM STK
Equities	142,865	11,314.19	PVTPL DEVESCAPE SOFTWARE INC SER B PFDSTK
Equities	1,800	33,372.00	PVTPL FIRST FNDTN INC COM
Equities	124	-	PVTPL IFCO SYS N V WT RESTRTD EXP
Equities	74,044	-	PVTPL MINERVA NETWORKS INC SER AD PFD STK
Equities	65,216	-	PVTPL MINERVA NETWORKS INC SER AV PFD STK
Equities	7,994	-	PVTPL RENAISSANCE COSMETICS INC COM
Equities	752,709	226,285.40	PVTPL VIANI TECHNOLOGY INC COM STK
Equities	4,985,871	143,343,783.86	PYRAMIS SELECT EMERGING MKT POOL
Equities	3,027	172,690.35	Q2 HLDGS INC COM
Equities	346	17,351.90	QAD INC CL A STOCK
Equities	47,000	213,911.87	QANTAS AIRWAYS NPV
Equities	1,259,301	9,062,433.07	QBE INS GROUP NPV
Equities	675	32,028.75	OCR HLDGS INC COM
Equities	20,968	257,067.68	QEP RES INC COM STK
Equities	111,800	430,067.06	QGEF PARTICIPACOES SA
Equities	32,015	1,159,134.00	QIAGEN NV EURO.01
Equities	10,425	835,772.25	QORVO INC COM
Equities	57,226	2,260,427.00	QTS RLTY TR INC COM CL A COM CL A
Equities	29,683	618,296.89	QUAD / GRAPHICS INC COM STK
Equities	706	109,338.22	QUAKER CHEM CORP COM
Equities	137,966	7,742,651.92	QUALCOMM INC COM
Equities	50,300	241,341.69	QUALICORP CONSULTORIA E CORRET
Equities	729,044	1,821,520.46	QUALITAS CONTROLAD
Equities	12,827,100	1,192,498.28	QUALITY HOUSES CO THB1(ALIEN MKT)
Equities	3,031	255,513.30	QUALYS INC COM USD0.001
Equities	4,289	76,987.55	QUANEX BLDG PRODS CORP COM STK
Equities	13,738	458,849.20	QUANTA SVCS INC COM
Equities	2,249	34,949.46	QUANTENNA COMMUNICATIONS INC COM
Equities	1,054	2,318.80	QUANTUM CORP COM NEW COM NEW
Equities	41,100	841,090.12	QUEBECOR INC CLASS B'SUB-VTG NPV
Equities	22,309	2,452,651.46	QUEST DIAGNOSTICS INC COM
Equities	4,900	5,635.00	QUICKLOGIC CORP CDT-COM STK
Equities	3,136	208,544.00	QUIDEL CORP COM
Equities	3,822	48,539.40	QUINSTREET INC COM STK
Equities	367	807.40	QUMU CORP COM
Equities	3,399	16,995.00	QUORUM HEALTH CORP COM
Equities	6,415	84,036.50	QUOTIENT TECHNOLOGY INC COM
Equities	41,012	870,274.64	OURATE RETAIL INC
Equities	5,649	49,033.32	R1 RCM INC COM
Equities	300	2,985.00	RA PHARMACEUTICALS INC COM
Equities	17,999	291,943.78	RADIAN GROUP INC COM
Equities	1,500	-	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	3,523	2,462.93	RADISYS CORP COM
Equities	2,604	76,739.88	RADIUS HEALTH INC COM NEW COM NEW
Equities	3,888	58,320.00	RADNET INC COM STK
Equities	38,980	985,414.40	RADWARE LTD COM STK
Equities	754	6,929.26	RAFAEL HOLDINGS INC COM USD0.01 CLASS B WI
Equities	9,070	278,402.67	RAIFFEISEN BK INTL NPV (REGD)
Equities	42,000	284,158.35	RAKUTEN INC NPV
Equities	4,751	597,295.72	RALPH LAUREN CORP CL A CL A
Equities	9,115	114,302.10	RAMBUS INC DEL COM
Equities	5,609	74,094.89	RAMCO-GERSHENSON PPTYs TR COM SH BEN INTCOM SH BEN INT
Equities	7,647	587,584.40	RANDGOLD RESOURCES ORD USD0.05
Equities	45,610	2,684,963.81	RANDSTAD N.V. EURO.10
Equities	20,730	346,812.90	RANGE RES CORP COM
Equities	46,585	1,314,628.70	RAPID7 INC COM
Equities	1,750	1,142,155.88	RATIONAL AG NPV
Equities	769	1,099.67	RAVE RESTAURANT GROUP INC COM
Equities	3,838	147,571.10	RAVEN INDS INC COM STOCK

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	75,207	6,719,745.45	RAYMOND JAMES FNCL INC COM STK
Equities	3,377	57,712.93	RAYONIER ADVANCED MATLS INC COM
Equities	11,582	448,107.58	RAYONIER INC REIT
Equities	57,609	11,128,906.62	RAYTHEON CO USD0.01
Equities	2,653	85,214.36	RBB BANCORP COM NPV
Equities	2,579	332,200.99	RBC BEARINGS INC COM
Equities	769	24,338.85	RCI HOSPITALITY HLDGS INC COM
Equities	483	2,386.02	RCM TECHNOLOGIES INC COM NEW
Equities	1,130	59,268.50	RE/MAX HLDGS INC CL A CL A
Equities	768	12,249.60	READING INTL INC CL A CL A
Equities	4,353	16,106.10	REALNETWORKS INC COM NEW
Equities	7,632	174,009.60	REALOGY HLDGS CORP COM
Equities	32,542	1,793,064.20	REALPAGE INC COM STK
Equities	25,889	1,392,569.31	REALTY INCOME CORP COM
Equities	1,704	59,588.88	REATA PHARMACEUTICALS INC CL A CL A
Equities	82,694	1.00	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	923,742	21,246.07	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Equities	504,445	-	RECEIVABLE FROM LEHMAN LBI
Equities	649	3,257.98	RECRO PHARMA INC COM
Equities	551,410	15,263,152.26	RECRUIT HLDGS CO L NPV
Equities	149,264	3,039,324.56	RED ELECTRICA CORP EURO.5
Equities	26,881	3,611,999.97	RED HAT INC COM
Equities	578	6,733.70	RED LIONS HOTELS CORP COM
Equities	1,459	67,989.40	RED ROBIN GOURMET BURGERS INC COM
Equities	5,869	196,611.50	RED ROCK RESORTS INC CL A CL A
Equities	2,692	62,158.28	REDFIN CORP COM
Equities	165,200	1,162,501.26	REDROW ORD GBP0.10
Equities	7,305	120,313.35	REDWOOD TR INC COM
Equities	3,222	263,559.60	REGAL BELOIT CORP COM
Equities	928,000	907,246.88	REGAL INTERNATIONAL AIRPORT GROUP COMPANY LIMITED
Equities	22,368	1,388,605.44	REGENCY CTRS CORP COM
Equities	9,413	3,247,390.87	REGENERON PHARMACEUTICALS INC COM
Equities	2,329	167,105.75	REGENXBIO INC COM
Equities	7,637	267,447.74	REGIONAL MGMT CORP COM STK
Equities	440,642	7,834,614.76	REGIONS FINL CORP NEW COM
Equities	4,259	70,443.86	REGIS CORP MINN COM
Equities	7,631	5,030.35	REGULUS THERAPEUTICS INC COM STK
Equities	25,295	3,376,376.60	REINSURANCE GROUP AMER INC COM NEW STK
Equities	529	11,532.20	REIS INC COM STK
Equities	88,880	352,067.31	REIT 1 LTD ILS1
Equities	5,988	524,189.52	RELIANCE STL & ALUM CO COM
Equities	111	546.12	RELIV INTL INC COM NEW COM NEW
Equities	149,322	3,184,336.81	RELX NV
Equities	241,602	5,175,370.07	RELX PLC
Equities	790	3,088.90	REMARK HLDGS INC COM
Equities	9,397	1,217,832.97	REMY COINTREAU EUR1.60
Equities	26,296	3,163,934.72	RENAISSANCE RE HLDGS LTD COM
Equities	2,359	107,381.68	RENASANT CORP COM
Equities	900	76,529.41	RENAULT SA EUR3.81
Equities	61,198	1,092,384.30	RENB ENERGY GROUP INC COM STK
Equities	100,800	988,297.75	RENESAS ELECTRONICS CORPORATION NPV
Equities	5,551	81,710.72	RENT A CTR INC NEW COM
Equities	694,910	3,218,431.90	RENTOKIL INITIAL ORD GBP0.01
Equities	3,832	30,081.20	REP 1ST BANCORP INC COM
Equities	3,545	160,588.50	REP BANCORP INC KY CDT-CL A COM STK
Equities	3,592	168,967.68	REPLIGEN CORP COM STK USD0.01
Equities	523,519	10,247,349.04	REPSOL SA EUR1
Equities	523,519	297,121.17	REPSOL SA RIGHTS 06/07/2018
Equities	78,479	5,364,824.44	REPUBLIC SVCS INC COM
Equities	2,600	2,142.40	RESEARCH FRONTIERS INC COM
Equities	12,491	1,293,817.78	RESMED INC COM
Equities	1,831	57,127.20	RESOLUTE ENERGY CORP COM USD0.0001 (POST REV SPLT)
Equities	4,829	49,980.15	RESOLUTE FST PRODS INC COM
Equities	101,500	543,031.64	RESONA HOLDINGS NPV
Equities	3,823	64,608.70	RESOURCES CONNECTION INC COM
Equities	8,690	524,007.00	RESTAURANT BRANDS INTL INC COM NPV
Equities	11,619	222,620.04	RETAIL OPPORTUNITY INVTS CORP COM STK
Equities	22,689	289,965.42	RETAIL PPTYs AMER INC CL A
Equities	1,476	1,087.07	RETRACTABLE TECHNOLOGIES INC COM
Equities	3,756	102,388.56	RETROPHIN INC COM
Equities	2,361	40,160.61	REV GROUP INC COM
Equities	10,880	298,656.00	REVANCE THERAPEUTICS INC COM
Equities	711	12,478.05	REVLON INC CL A NEW COM STK
Equities	6,176	500,070.72	REX AMERICAN RESOURCES CORP
Equities	40	5.56	REX ENERGY CORP COM NEW COM NEW
Equities	1,288	1,816.08	REXAHN PHARMACEUTICALS INC COM NEW COM NEW
Equities	76,026	1,093,130.67	REXEL EUR5
Equities	7,663	240,541.57	REXFORD INDL RLTY INC COM
Equities	109,977	3,195,931.62	REXNORD CORP COM USD0.01

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	256	1,856.00	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01
Equities	900	26,262.00	RGC RES INC COM
Equities	1,370	191,389.00	RH COM
Equities	11,151	1,231,109.84	RHEINMETALL AG NPV
Equities	1,147	35,855.22	RHYTHM PHARMACEUTICALS INC COM
Equities	4,322	30,772.64	RIBBON COMMUNICATIONS INC COM STK USD0.0001
Equities	2,500	24,350.00	RICHARDSON ELECTRS LTD COM
Equities	13,927	39,413.41	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	553	5,695.90	RIGNET INC COM
Equities	2,461	31,057.82	RING ENERGY INC COM
Equities	20,017	1,408,195.95	RINGCENTRAL INC CL A CL A
Equities	2	-	RIO GRANA RES INC COM
Equities	67,910	4,186,627.62	RIO TINTO LIMITED NPV
Equities	154,288	8,557,383.78	RIO TINTO ORD GBP0.10
Equities	95,312	164,889.76	RITE AID CORP COM
Equities	1,600	13,504.00	RIVERVIEW BANCORP INC COM STK
Equities	3,719	246,160.61	RLI CORP COM
Equities	17,116	377,407.80	RLJ LODGING TR COM REIT
Equities	3,544	278,026.80	RMR GROUP INC CL A CL A
Equities	2,902	6,065.18	ROADRUNNER TRANSPORTATION SY COM
Equities	23,175	1,508,692.50	ROBERT HALF INTL INC COM
Equities	26,574	5,994,839.62	ROCHE HLDGS AG CHF1 (BR)
Equities	67,689	15,034,804.32	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	1,297	25,460.11	ROCKET PHARMACEUTICALS INC COM USD0.01
Equities	11,782	1,958,521.86	ROCKWELL AUTOMATION
Equities	14,325	1,929,291.00	ROCKWELL COLLINS INC COM
Equities	3,783	18,650.19	ROCKWELL MEDICAL INC COM
Equities	6,890	2,690,571.18	ROCKWOOL INTL SER'B'DKK10
Equities	800	24,000.00	ROCKY BRANDS INC COM STK
Equities	1,214	13,888.16	ROCKY MTN CHOCOLATE FACTORY INC DEL COM
Equities	9,839	467,024.33	ROGERS COMMS INC CLASS'B'COM CAD1.62478
Equities	1,571	175,103.66	ROGERS CORP COM
Equities	5,700	478,580.77	ROHM CO LTD NPV
Equities	3,607	153,730.34	ROKU INC COM CL A COM CL A
Equities	9,448	496,775.84	ROLLINS INC COM
Equities	13,205,361	17,434.39	ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JULY 201
Equities	185,991	2,426,570.75	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	18,004	4,967,483.64	ROPER TECHNOLOGIES , INC
Equities	1,900	15,428.00	ROSEHILL RES INC CL A CL A
Equities	2,269	36,372.07	ROSETTA STONE INC COM
Equities	48,285	4,092,153.75	ROSS STORES INC COM
Equities	9,970	161,713.40	ROWAN COMPANIES PLC
Equities	201,721	15,179,871.37	ROYAL BK OF CANADA COM NPV
Equities	33,954	3,517,634.40	ROYAL CARIBBEAN CRUISES COM STK
Equities	216,429	7,512,114.82	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	150,751	5,400,652.16	ROYAL DUTCH SHELL 'B'ORD EURO.07
Equities	4,456	413,695.04	ROYAL GOLD INC COM STK USD0.01
Equities	633,200	4,225,054.57	ROYAL MAIL PLC ORD GBP0.01
Equities	7,478	108,954.46	RPC INC COM
Equities	16,183	943,792.56	RPM INTL INC
Equities	6,948	31,960.80	RTI SURGICAL INC
Equities	1,800	122,102.39	RTL GROUP NPV
Equities	4,242	12,089.70	RUBICON PROJ INC COM
Equities	288	2,275.20	RUBICON TECHNOLOGY INC COM USD0.001(POST REV SPLT)
Equities	3,722	110,171.20	RUDOPH TECHNOLOGIES INC COM
Equities	3,932	170,570.16	RUSH ENTERPRISES INC CL A CL A
Equities	1,658	72,786.20	RUSH ENTERPRISES INC CL B CL B COM
Equities	-14	(35,420.00)	RUSSELL 2000 INDEX CALL OPTION W/STK \$1670.00 PER SHARE 17-AUG-2018
Equities	-250	(148,750.00)	RUSSELL 2000 INDEX WEEKLY CALL OPTION W/STK \$1750.00 PER SHARE 31-AUG-2018
Equities	-200	(278,000.00)	RUSSELL 2000 INDEX WEEKLY PUT OPTION W/STK \$1520.00 PER SHARE 31-AUG-2018
Equities	-1	(1,332.00)	RUSSELL 2000 INDEX/OLD AUG18 1550 P/OPT 08-17-2018
Equities	-9	(31,797.00)	RUSSELL 2000 INDEX/OLD AUG18 1640 P/OPT 08-17-2018
Equities	-4	(8,200.00)	RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1590.00 PER SHARE 17-AUG-2018
Equities	1,239	34,753.95	RUTHS HOSPITALITY GROUP INC
Equities	5,426	389,912.36	RYDER SYS INC COM
Equities	546	6,087.90	RYERSON HLDG CORP COM STOCK
Equities	7,200	58,350.88	RYMAN HEALTHCARE NPV
Equities	4,547	378,083.05	RYMAN HOSPITALITY PPTYS INC COM
Equities	3,295	142,475.80	S & T BANCORP INC COM STK
Equities	-215	(149,425.00)	S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2840.00 PER SHARE 31-AUG-2018
Equities	300	1,500.00	S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2875.00 PER SHARE 06-JUL-2018
Equities	-150	(44,250.00)	S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2875.00 PER SHARE 31-AUG-2018
Equities	300	15,000.00	S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2875.00 PER SHARE 31-JUL-2018
Equities	-365	(177,025.00)	S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2450.00 PER SHARE 31-JUL-2018
Equities	-300	(447,000.00)	S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2475.00 PER SHARE 31-AUG-2018
Equities	-150	(99,750.00)	S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2500.00 PER SHARE 31-JUL-2018
Equities	49,863	10,166,567.07	S&P GLOBAL INC COM
Equities	6,374	188,732.17	S&P MOTIV CO LTD
Equities	46,015	2,341,243.20	S.W. AIRL CO COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	136,100	823,873.01	SABESP CIA SANEAME COM NPV
Equities	17,648	383,491.04	SABRA HEALTH CARE REIT INC COM
Equities	20,286	499,847.04	SABRE CORP COM
Equities	1,444	18,483.20	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW
Equities	168,000	1,218,802.00	SAFESTORE HLDGS ORD GBP0.01
Equities	1,365	116,571.00	SAFETY INS GROUP INC COM
Equities	116,711	14,178,470.95	SAFRAN SA EURO.20
Equities	1,250	48,125.00	SAGA COMMUNICATIONS INC CL A NEW CL A NEW
Equities	67,056	10,496,275.68	SAGE THERAPEUTICS INC COM
Equities	42,225	3,413,891.25	SAIA INC COM STK
Equities	3,335	81,840.90	SAILPOINT TECHNOLOGIES HLDGS INC COM
Equities	3,700	19,055.00	SALEM MEDIA GROUP INC COM STK
Equities	149,992	20,458,908.80	SALESFORCE COM INC COM STK
Equities	10,192	163,377.76	SALLY BEAUTY HLDGS INC COM STK
Equities	50,190	2,449,452.38	SAMPO PLC SER'A'NPV
Equities	91,200	322,581.88	SAMSONITE INTL SA
Equities	333,500	13,959,421.26	SAMSUNG ELECTRONIC KRW5000
Equities	5,599	25,307.48	SANCHEZ ENERGY CORP COM
Equities	10,174	1,069,796.10	SANDERSON FARMS INC COM
Equities	2,594	46,017.56	SANDRIDGE ENERGY INC SANDRIDGE ENERGY I COM USD0.001
Equities	150,000	802,057.24	SANDS CHINA LTD USD0.01
Equities	64,399	1,144,583.17	SANDVIK AB NPV
Equities	3,845	157,683.45	SANDY SPRING BANCORP INC CMT-COM
Equities	541	40,277.45	SANFILIPPO JOHN B & SON INC COM
Equities	8,300	117,860.00	SANGAMO THERAPEUTICS INC COM
Equities	42,204	1,236,577.20	SANMINA CORP COM
Equities	42,889	381,647.13	SANNE GROUP PLC ORD GBP0.01
Equities	327,151	26,221,909.65	SANOFI EUR2
Equities	35,806	683,536.54	SANTANDER CONSUMER USA HLDGS INC COM
Equities	422,600	7,367,314.59	SANTEN PHARM CO NPV
Equities	237,000	1,097,923.79	SANTOS LIMITED NPV
Equities	9,120	649,634.81	SANYO DENKI CO NPV
Equities	176,754	20,420,227.32	SAP SE
Equities	28,112	3,251,433.92	SAP SE-SPONSORED ADR
Equities	20,400	511,266.19	SAPPORO HOLDINGS LTD JPY50
Equities	1,200	33,228.00	SARATOGA INVT CORP COM NEW STK
Equities	12,049	1,592,636.82	SAREPTA THERAPEUTICS INC COM
Equities	47,308	7,075,534.30	SARTORIUS AG NON VTG PRF NPV
Equities	1,741	93,282.78	SAUL CTRS INC COM
Equities	2,816	31,877.12	SAVARA INC COM
Equities	10,640	1,756,876.80	SBA COMMUNICATIONS CORP COM USD0.01 CL A
Equities	1,000	4.20	SCAN OPTICS INC COM
Equities	12,169	468,749.88	SCANA CORP NEW COM
Equities	2,948	118,804.40	SCANSOURCE INC COM
Equities	40,500	131,363.84	SCENTRE GROUP
Equities	37,100	482,974.61	SCHAEFFLER AG NPV (NON VTG PRF SHS)
Equities	149,164	9,998,462.92	SCHLUMBERGER LTD COM COM
Equities	54,432	4,538,890.04	SCHNEIDER ELECTRIC EUR4.00
Equities	3,485	95,872.35	SCHNEIDER NATL INC WIS CL B CL B
Equities	36,026	1,214,076.20	SCHNITZER STL INDS INC CL A
Equities	2,329	103,197.99	SCHOLASTIC CORP COM
Equities	24,600	1,025,659.98	SCHRODERS VTG SHS GBP1
Equities	455,439	23,272,932.90	SCHWAB CHARLES CORP COM NEW
Equities	2,985	130,504.20	SCHWEITZER-MAUDUIT INTL INC COM
Equities	14,700	1,189,671.00	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	4,254	209,084.10	SCIENTIFIC GAMES CORP
Equities	24,682	2,052,555.12	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	244	1,381.04	SCPHARMACEUTICALS INC COM
Equities	5,544	74,234.16	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	37	146,621.38	SEABOARD CORP DEL COM
Equities	460	1,573.20	SEACHANGE INTL INC COM
Equities	3,507	110,751.06	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	2,167	124,104.09	SEACOR HLDGS INC COM
Equities	2,177	50,266.93	SEACOR MARINE HLDGS INC COM
Equities	51,010	2,880,534.70	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	79,729	3,384,496.05	SEALED AIR CORP NEW COM STK
Equities	2,324	5,507.88	SEARS HLDGS CORP COM
Equities	1,000	12,620.00	SEASPINE HLDGS CORP COM
Equities	10,751	713,758.89	SEATTLE GENETICS INC COM
Equities	4,795	104,626.90	SEAWORLD ENTMT INC COM
Equities	110,300	8,471,286.96	SECOM CO NPV
Equities	1,069	1,774.54	SECOND SIGHT MED PRODS INC COM
Equities	3,129	38,956.05	SECUREWORKS CORP CL A CL A
Equities	353,250	3,121,936.44	SEGRO PLC ORD GBP0.10
Equities	11,171	698,410.92	SEI INVTs CO COM
Equities	587,500	10,013,993.59	SEKISUI CHEMICAL CO LTD NPV
Equities	4,543	66,009.79	SELECT ENERGY SVCS INC CL A COM CL A COM
Equities	3,185	71,566.95	SELECT INCOME REIT COM SH BEN INT COM SHBEN INT
Equities	9,293	168,667.95	SELECT MED HLDGS CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	648	8,586.00	SELECTA BIOSCIENCES INC COM
Equities	17,322	952,710.00	SELECTIVE INS GROUP INC COM
Equities	21	71.82	SELLAS LIFE SCIENCES GROUP INC COM
Equities	5,690	144,526.00	SEMGROUP CORP CL A CL A
Equities	145,440	16,887,038.40	SEMPRA ENERGY INC COM STK
Equities	26,965	1,268,703.25	SEMTECH CORP COM
Equities	1,133	30,047.16	SENDGRID INC COM
Equities	223	6,021.00	SENECA FOODS CORP NEW CL A
Equities	22,979	415,690.11	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	1,181	1,417.20	SENOMYX INC COM USD0.001
Equities	17,681	841,261.98	SENSATA TECHNOLOGIES B V HOLDING
Equities	2,175	8,939.25	SENSEONICS HLDGS INC COM
Equities	4,041	289,133.55	SENSIENT TECHNOLOGIES CORP COM
Equities	3,119	6,144.43	SEQUENTIAL BRNDS GROUP INC NEW COM
Equities	1,227	10,552.20	SERES THERAPEUTICS INC COM
Equities	2,162	91,733.66	SERITAGE GROWTH PPTYS CL A
Equities	17,344	620,741.76	SERVICE CORP INTL COM
Equities	11,692	695,323.24	SERVICEMASTER GLOBAL HLDGS INC COM
Equities	23,200	4,001,304.00	SERVICENOW INC COM USD0.001
Equities	3,924	15,460.56	SERVICEMASTER GLOBAL HLDGS INC COM
Equities	4,745	198,008.85	SERVISFIRST BANCSHARES INC COMMON STOCK
Equities	803	1,565.85	SESEN BIO INC COM
Equities	18,532	808,270.59	SEVEN & I HOLDINGS NPV
Equities	1,597	105,689.46	SHAKE SHACK INC CL A CL A
Equities	3,615	118,210.50	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	9,701	3,953,836.57	SHERWIN-WILLIAMS CO COM
Equities	479	4,167.30	SHILOH INDS INC COM
Equities	17,000	176,346.32	SHIMIZU CORP NPV
Equities	26,000	2,317,501.01	SHIN-ETSU CHEMICAL NPV
Equities	9,932	385,873.13	SHINHAN FIN GROUP KRW5000
Equities	108,700	5,584,902.27	SHIONOGI & CO LTD NPV
Equities	2,510	37,524.50	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	41,200	1,554,787.16	SHIP HEALTHCARE HOLDINGS INC NPV
Equities	5,363	905,274.40	SHIRE PLC ADR
Equities	50,107	2,821,458.17	SHIRE PLC ORD GBP0.05
Equities	20,600	1,636,246.11	SHISEIDO CO LTD NPV
Equities	116,700	1,070,439.22	SHIZUOKAGAS CO LTD NPV
Equities	1,373	44,553.85	SHOE CARNIVAL INC COM
Equities	21,500	3,136,635.00	SHOPIFY INC CL A SHOPIFY INC
Equities	360	6,847.20	SHORE BANCSHARES INC COM
Equities	23,954	2,156,578.62	SHUTTERFLY INC COM
Equities	32,019	1,519,621.74	SHUTTERSTOCK INC COM
Equities	13,200	164,950.20	SIAM CEMENT CO THB1(ALIEN MKT)
Equities	210,200	751,847.27	SIAM COMMERCIAL BK THB10 (ALIEN MKT)
Equities	60,900	917,239.03	SIAS EURO.50
Equities	39,359	5,202,867.06	SIEMENS AG NPV(REGD)
Equities	20,000	825,574.67	SIEMENS HEALTHINEE NPV
Equities	147	2,232.93	SIENNA BIOPHARMACEUTICALS INC COM
Equities	21,455	418,587.05	SIENTRA INC COM
Equities	861	24,314.64	SIERRA BANCORP COM STK
Equities	2,270	6,719.20	SIERRA ONCOLOGY INC COM
Equities	700	3,710.00	SIFCO INDS INC COM STK
Equities	4,563	27,104.22	SIGA TECHNOLOGIES INC COM
Equities	5,524	33,696.40	SIGMA DESIGNS INC COM
Equities	170	1,193.40	SIGMATRON INTL INC COM
Equities	4,646	594,130.48	SIGNATURE BK NY NY COM
Equities	4,990	278,192.50	SIGNET JEWELERS LTD ORD USD0.18
Equities	21,566	578,615.78	SILGAN HLDGS INC COM
Equities	1,300	26.00	SILICON GRAPHICS INC COM NEW STK
Equities	3,522	350,791.20	SILICON LABORATORIES INC COM
Equities	1,406	201,175.07	SILTRONIC AG NPV
Equities	2,778	80,228.64	SILVERBOW RESOURCES INC COM USD0.01
Equities	105,236	3,146,556.40	SIMMONS 1ST NATL CORP CL A \$0.01 PAR
Equities	32,043	5,453,398.17	SIMON PROPERTY GROUP INC COM
Equities	2,349	33,919.56	SIMPLY GOOD FOODS CO COM
Equities	45,160	2,808,500.40	SIMPSON MFG INC COM
Equities	450	10,012.50	SIMULATIONS PLUS INC COM
Equities	5,885	189,202.75	SINCLAIR BROADCAST GROUP INC CL A
Equities	1,736,452	243,465.60	SINGAMAS CONTAINER (HK) HKD0.10
Equities	3,631,300	8,202,716.54	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	901,964	1,466,972.66	SINO LAND CO NPV
Equities	129,000	520,425.73	SINO-AMERICAN SILI TWD10
Equities	4,295,000	2,616,816.12	SINOPEC S/PETROCHE 'H'CNV1
Equities	151,372	1,024,788.44	SIRIUS XM HLDGS INC COM
Equities	3,736	313,711.92	SITONE LANDSCAPE SUPPLY INC COM
Equities	6,888	482,504.40	SIX FLAGS ENTMT CORP NEW COM
Equities	13,851	1,086,740.68	SIXT SE NON VTG PRF NPV
Equities	1,740	115,222.80	SJW GROUP COM STK USD1.042
Equities	1,380	320,699.87	SK HOLDINGS CO LTD

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	79,985	6,150,484.07	SK HYNIX INC
Equities	8,849	1,603,856.44	SK INNOVATION CO.LTD KRW5000
Equities	21,910	4,580,556.30	SK TELECOM KRW500
Equities	11,640	349,316.40	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	2,536	88,861.44	SKYLINE CHAMPION CORPORATION COM USD0.0277
Equities	4,706	244,241.40	SKYWEST INC COM
Equities	15,857	1,532,579.05	SKYWORKS SOLUTIONS INC COM
Equities	15,434	1,551,580.02	SL GREEN RLTY CORP COM STK
Equities	2,369	68,748.38	SLEEP NUMBER CORP COM
Equities	257,275	2,945,798.75	SLM CORP COM
Equities	8,887	228,307.03	SM ENERGY CO COM
Equities	1,507	8,363.85	SMART & FINAL STORES INC COM
Equities	195	6,214.65	SMART GLOBAL HOLDINGS INC COMN STOCK
Equities	208	1,104.48	SMART SAND INC COM
Equities	1,210	31,423.70	SMARTSHEET INC CL A CL A
Equities	5,663	2,077,259.88	SMC CORP NPV
Equities	237,739	4,387,971.33	SMITH & NEPHEW ORD USD0.20
Equities	12,684	750,258.60	SMITH A O CORP COM
Equities	800	1,832.00	SMITH MICRO SOFTWARE INC COM NEW COM NEW
Equities	98,800	679,856.93	SMITH(DS) ORD GBP0.10
Equities	15,460	1,661,640.80	SMUCKER J M CO COM NEW
Equities	23,898	967,363.92	SMURFIT KAPPA COMM STOCK
Equities	4,607	186,647.94	SMURFIT KAPPA GROUP PLC ORD EUR0.001
Equities	49,700	207,505.41	SNAM NPV
Equities	47,423	620,767.07	SNAP INC SNAP INC
Equities	44,909	7,217,774.48	SNAP-ON INC COM
Equities	78,724	3,319,481.82	SOCIETE GENERALE EUR1.25
Equities	207	507.15	SOCKET MOBILE INC COM NEW COM NEW
Equities	88,560	6,374,656.98	SOFTBANK GROUP CORP
Equities	2,827	277,753.70	S-OIL CORP KRW2500
Equities	15,107	722,869.95	SOLAREDGE TECHNOLOGIES INC COM
Equities	1,329	18,991.41	SOLARIS OILFIELD INFRASTRUCTURE INC CL ACL A
Equities	299	10,653.37	SOLID BIOSCIENCES INC COM
Equities	101,100	4,089,089.52	SOMPO HOLDINGS INC
Equities	3,027	62,356.20	SONIC AUTOMOTIVE INC CL A
Equities	3,941	135,649.22	SONIC CORP COM
Equities	440	998.80	SONIC FDRY INC COM NEW COM NEW
Equities	4,600	83,370.36	SONIC HEALTHCARE NPV
Equities	8,010	420,525.00	SONOCO PROD CO COM
Equities	24	59.52	SONOMA PHARMACEUTICALS INC COM
Equities	31,000	592,208.73	SONY FINANCIAL HOL NPV
Equities	1,146	3,220.26	SOPHRIS BIO INC COMMON STOCK
Equities	3,883	27,957.60	SORRENTO THERAPEUTICS INC COM NEW COM NEW
Equities	23,786	1,292,531.24	SOTHEBYS HLDGS INC CL A (DE)
Equities	8,968	300,158.96	SOUTH JERSEY INDS INC COM
Equities	2,354	203,032.50	SOUTH ST CORP COM
Equities	944,193	2,518,397.54	SOUTH32 LTD NPV
Equities	125,552	5,814,313.12	SOUTHERN CO COM STK
Equities	780	34,476.00	SOUTHERN FIRST BANCSHARES COM
Equities	215	8,389.30	SOUTHERN MO BANCORP INC COM
Equities	670	11,952.80	SOUTHERN NATL BANCORP VA INC COM
Equities	37,773	1,770,420.51	SOUTHN COPPER CORP DEL COM
Equities	1,360	45,804.80	SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM
Equities	9,428	719,073.56	SOUTHWEST GAS HLDGS INC COM
Equities	140,848	746,494.40	SOUTHWESTERN ENERGY CO COM
Equities	2,918	108,549.60	SP PLUS CORP COM
Equities	800	1,008.00	SPAR GROUP INC COM
Equities	1,862	18,154.50	SPARK ENERGY INC CL A COM CL A COM
Equities	313,981	792,926.57	SPARK NEW ZEALAND LTD COM
Equities	3,162	261,687.12	SPARK THERAPEUTICS INC COM
Equities	5,265	79,501.50	SPARTAN MTRS INC COM
Equities	4,107	104,810.64	SPARTANNASH CO COM NPV
Equities	770	14,622.30	SPARTON CORP COM STK
Equities	88,810	31,529,326.20	SPDR S&P MIDCAP 400 ETF TRUST
Equities	7,835	164,221.60	SPECTRUM PHARMACEUTICALS INC COM
Equities	1,897	32,931.92	SPEEDWAY MOTORSPORTS INC COM
Equities	34,186	2,415,240.90	SPIRE INC COM
Equities	9,893	849,907.63	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	8,400	305,340.00	SPIRIT AIRLS INC COM
Equities	4,784	49,275.20	SPIRIT MTA REIT COM USD0.01 SHS OF BENEFICIAL INTRST WI
Equities	41,545	333,606.35	SPIRIT RLTY CAP INC NEW COM
Equities	52,856	5,238,558.16	SPLUNK INC COMSTK COM USD0.001
Equities	4,178	62,878.90	SPOK HLDGS INC COM
Equities	4,468	22,876.16	SPORTSMANS WHSE HLDGS INC COM
Equities	3,440	578,745.60	SPOTIFY TECHNOLOGY S A COM EURO.025
Equities	64,999	353,594.56	SPRINT CORP COM SER 1 COM SER 1
Equities	10,455	230,741.85	SPROUTS FMRS MKT INC COM
Equities	10,945	804,238.60	SPS COMM INC COM
Equities	3,718	130,315.90	SPX CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,624	158,622.48	SPX FLOW INC COM
Equities	25,366	1,563,560.24	SQUARE INC CL A CL A
Equities	17,876	196,993.52	SRC ENERGY INC COM USD0.001
Equities	61,416	3,187,490.40	SS&C TECHNOLOGIES HLDGS INC COM
Equities	221,300	835,626.43	SSAB AB SER'B'NPV
Equities	2,335	69,839.85	ST AUTO FINL CORP COM
Equities	67,830	1,027,615.60	ST JAMES'S PLACE ORD GBP0.15
Equities	6,548	117,536.60	ST JOE CO COM
Equities	2,839	88,009.00	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	105,491	2,872,519.93	STAG INDL INC COM
Equities	4,810	11,592.10	STAGE STORES INC COM NEW COM NEW
Equities	1,316	333,013.80	STAMPS COM INC COM NEW
Equities	22,990	321,830.65	STANDARD BK GR LTD ZAR0.1
Equities	560,870	5,128,624.19	STANDARD CHARTERED PLC SHS
Equities	527,085	2,266,494.11	STANDARD LIFE ABERDEEN PLC
Equities	1,948	94,166.32	STANDARD MTR PRODS INC COM
Equities	1,189	121,515.80	STANDEX INTL CORP COM
Equities	25,662	3,408,170.22	STANLEY BLACK & DECKER INC COM
Equities	142,148	6,943,929.80	STARBUCKS CORP COM
Equities	247	1,580.80	STARRETT L S CO CL A
Equities	69,300	2,511,980.31	START TODAY CO LTD NPV
Equities	3,234	20,341.86	STARTEK INC COM
Equities	23,390	507,796.90	STARWOOD PROPERTY TRUST INC COM REIT
Equities	41,038	1,538,925.00	STATE BANK OF INDIA GDR-EACH REPR 10 EQT SHS INR1(REG S)
Equities	1,893	63,226.20	STATE BK FINL CORP COM
Equities	43,937	4,090,095.33	STATE STR CORP COM
Equities	8,902	19,228.32	STEEL CONNECT INC COM USD0.01
Equities	21,212	974,691.40	STEEL DYNAMICS INC COM
Equities	9,445	127,507.50	STEELCASE INC CL A COM
Equities	3,191	7,817.95	STEIN MART INC COM
Equities	1,300	16,614.00	STELLUS CAP INVT CORP COM
Equities	2,438	39,129.90	STEMLINE THERAPEUTICS INC COM
Equities	14,079	1,098,302.79	STEPAN CO COM
Equities	204,065	13,323,403.85	STERICYCLE INC COM
Equities	34,519	3,624,840.19	STERIS PLC NEW STERIS LTD COMSTK
Equities	264,616	6,218,476.00	STERLING BANCORP DEL COM
Equities	1,698	22,685.28	STERLING BANCORP INC COM
Equities	747	9,733.41	STERLING CONSTR INC COM
Equities	2,751	118,485.57	STEWART INFORMATION SVCS CORP COM
Equities	83,874	4,382,416.50	STIFEL FINL CORP COM
Equities	1,326	36,385.44	STITCH FIX INC CL A CL A
Equities	4,473	170,644.95	STK YARDS BANCORP INC COM NPV
Equities	306,290	6,837,598.80	STMICROELECTRONICS EUR1.04
Equities	3,197	112,342.58	STONERIDGE INC COM
Equities	69,194	1,353,997.85	STORA ENSO OYJ SER'R'NPV
Equities	13,924	381,517.60	STORE CAPITAL CORPORATION COM USD0.01
Equities	25,983	1,016,271.21	STRABAG SE NPV (BR)
Equities	25,983	-	STRABAG SE RIGHTS 31/12/2049
Equities	79	2,413.45	STRATTEC SEC CORP COM
Equities	950	722,342.51	STRAUMANN HLDG CHF0.10 (REGD)
Equities	1,200	1,764.00	STREAMLINE HEALTH SOLUTIONS INC COM STK
Equities	1,337	8,022.00	STRONGBRIDGE BIOPHARMA PLC COM USD0.01
Equities	39,141	6,609,349.26	STRYKER CORP
Equities	1,387	77,672.00	STURM RUGER & CO INC COM
Equities	46,400	937,090.24	SUMCO CORPORATION NPV
Equities	456,000	2,585,365.41	SUMITOMO CHEMICAL CO. LTD NPV
Equities	422,600	6,943,817.99	SUMITOMO CORP NPV
Equities	158,200	3,349,243.90	SUMITOMO DAINIPPON PHARMA CO LTD NPV
Equities	7,600	113,212.66	SUMITOMO ELECTRIC NPV
Equities	67,160	2,267,669.39	SUMITOMO HEAVY IND NPV
Equities	153,600	5,876,917.80	SUMITOMO METAL MINING CO LTD NPV
Equities	59,500	2,313,068.20	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	118,000	552,900.28	SUMITOMO OSAKA CEM NPV
Equities	218	5,851.12	SUMMIT FINL GROUP INC COM
Equities	10,668	152,659.08	SUMMIT HOTEL PROPERTIES INC COM
Equities	11,348	297,885.00	SUMMIT MATLS INC CL A CL A
Equities	7,939	777,069.32	SUN COMMUNITIES INC COM
Equities	238,320	3,596,618.16	SUN HUNG KAI PROP NPV
Equities	3,196	154,015.24	SUN HYDRAULICS CORP COM
Equities	41,300	1,658,655.97	SUN LIFE FINL INC COM NPV
Equities	69,915	4,615,788.30	SUN TR BANKS INC COM
Equities	6,762	90,610.80	SUNCOKE ENERGY INC COM USD0.01
Equities	109,930	4,470,907.29	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	1,184	2,510.08	SUNESIS PHARMACEUTICALS INC COM PAR\$.0001 COM PAR\$.0001
Equities	97,600	1,816,288.42	SUNNY OPTICAL TECH HKD0.10
Equities	9,086	69,689.62	SUNPOWER CORP COM
Equities	6,973	91,694.95	SUNRUN INC COM
Equities	20,911	347,540.82	SUNSTONE HOTEL INVS INC NEW COM
Equities	1,591,100	1,128,610.02	SUPALAI PUBLIC CO THB1(ALIEN MKT)

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7,351	173,851.15	SUPER MICRO COMPUTER INC COM USD0.001
Equities	14,439	140,635.86	SUPERIOR ENERGY SVCS INC COM
Equities	619	12,819.49	SUPERIOR GROUP OF COS INC
Equities	3,778	67,626.20	SUPERIOR INDS INTL INC COM
Equities	70,556	4,222,776.60	SUPERIUS PHARMACEUTICALS INC COM STK
Equities	3,984	81,751.68	SUPERVALU INC COM NEW COM NEW
Equities	2,633	7,504.05	SUPPORT COM INC COM NEW COM NEW
Equities	1,115	16,613.50	SURGERY PARTNERS INC COM
Equities	1,432	79,046.40	SURMODICS INC COM
Equities	367	5,963.75	SUTHERLAND ASSET MANAGEMENT CORPORA COM
Equities	152,260	8,409,937.08	SUZUKI MOTOR CORP NPV
Equities	6,095	1,759,992.20	SVB FINANCIAL GROUP COMMON STOCK
Equities	4,903	2,326,203.03	SWATCH GROUP CHF2.25(BR)
Equities	197,146	4,226,760.88	SWEDBANK AG SEK20 SERA'
Equities	22,800	241,500.49	SWIRE PACIFIC 'A' NPV
Equities	1,003,300	3,708,608.17	SWIRE PROPERTIES LTD HKD1
Equities	11,810	4,103,378.82	SWISS LIFE HOLDINGS AG
Equities	22,376	1,931,238.44	SWISS RE AG CHF0.10
Equities	3,900	1,740,752.30	SWISSCOM AG CHF1(REGD)
Equities	1,956	23,804.52	SWITCH INC CL A CL A
Equities	43,000	227,477.15	SYDNEY AIRPORT CORPORATION LTD NPV (STAPLED SECURITY)
Equities	21,195	609,992.10	SYKES ENTERPRISES INC COM
Equities	112,447	2,322,030.55	SYMANTEC CORP COM
Equities	588	11,730.60	SYNALLOY CORP COM
Equities	2,710	136,502.70	SYNAPTICS INC COM
Equities	590,187	19,700,442.06	SYNCHRONY FINL COM
Equities	793	5,566.86	SYNDAX PHARMACEUTICALS INC COM
Equities	113,307	5,314,098.30	SYNEOS HEALTH INC COM
Equities	20,954	36,459.96	SYNERGY PHARMACEUTICALS INC FLA COM NEW
Equities	451	4,433.33	SYNLOGIC INC COM USD0.001
Equities	22,944	2,214,325.44	SYNNEX CORP COM STK
Equities	47,232	4,041,642.24	SYNOPSIS INC COM
Equities	34,949	1,846,355.67	SYNOVUS FINL CORP COM NEW COM NEW
Equities	3,565	114,400.85	SYNTEL INC COM
Equities	1,220	2,000.80	SYPRIS SOLUTIONS INC COM STOCK
Equities	2,517	25,698.57	SYROS PHARMACEUTICALS INC COM
Equities	86,393	5,899,777.97	SYSCO CORP COM
Equities	1,400	130,691.10	SYSTEMEX CORP NPV
Equities	848	29,111.84	SYSTEMAX INC COM
Equities	96,097	11,155,900.73	T ROWE PRICE GROUP INC
Equities	24,000	360,655.44	T&D HOLDINGS INC NPV
Equities	4,247	32,871.78	T2 BIOSYSTEMS INC COM
Equities	6,199	605,952.25	TABLEAU SOFTWARE INC CL A CL A
Equities	24,286	1,550,175.38	TABULA RASA HEALTHCARE INC COM
Equities	1,203	62,556.00	TACTILE SYS TECHNOLOGY INC COM
Equities	4,200	20,664.00	TAHOE RES INC COM
Equities	11,500	378,436.33	TAIHEIYO CEMENT NPV
Equities	4,093	104,453.36	TAILORED BRANDS INC COM
Equities	34,100	1,881,018.37	TAISEI CORP NPV
Equities	2,180,000	15,480,263.04	TAIWAN SEMICON MAN TWD10
Equities	57,700	2,436,876.27	TAKEDA PHARMACEUTICAL CO NPV
Equities	12,206	1,444,702.16	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01
Equities	11,330	413,782.56	TALANX AG NPV
Equities	1,939	62,300.07	TALOS ENERGY INC COM STK
Equities	62,028	1,365,856.56	TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT)
Equities	2,000	15,600.00	TANDY LEATHER FACTORY INC COM
Equities	10,059	236,285.91	TANGER FACTORY OUTLET CTRS INC COM
Equities	268,595	12,546,072.45	TAPESTRY INC COM USD0.01
Equities	20,038	991,680.62	TARGA RES CORP COM
Equities	50,956	3,878,770.72	TARGET CORP COM STK
Equities	8,890	1,028,484.10	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1
Equities	5,742	337,399.92	TAUBMAN CTRS INC COM
Equities	8,882	184,567.96	TAYLOR MORRISON HOME CORP COM USD0.00001
Equities	1,121,540	2,648,995.89	TAYLOR WIMPEY ORD GBP0.01
Equities	57,756	1,421,952.72	TCF FNCL CORP COM
Equities	99,821	5,467,196.17	TD AMERITRADE HLDG CORP COM STK
Equities	24,708	2,525,116.78	TDK CORP NPV
Equities	19,561	1,761,663.66	TE CONNECTIVITY LTD
Equities	1,853	42,804.30	TEAM INC COM STK
Equities	11,554	948,814.48	TECH DATA CORP COM
Equities	187,560	5,953,154.40	TECHNI CN COM USD1
Equities	1,708	48,507.20	TECHTARGET INC COM
Equities	67,000	373,624.20	TECHTRONIC INDUSTR NPV
Equities	2,500	19,375.00	TEEKAY CORP COM
Equities	18,820	204,197.00	TEGNA INC COM
Equities	56,400	1,034,666.19	TEIJIN LTD NPV
Equities	2,066	50,203.80	TEJON RANCH CO COM
Equities	4,810	279,220.50	TELADOC HEALTH INC
Equities	2,904	578,070.24	TELEDYNE TECHNOLOGIES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,858	1,034,754.18	TELEFLEX INC COM
Equities	217,198	856,118.31	TELEFONICA DEUTSCH NPV
Equities	832,340	7,073,722.34	TELEFONICA SA EUR1
Equities	363	2,032.80	TELENAV INC COM
Equities	31,836	1,486,804.99	TELENET GRP HLDG NPV
Equities	8,216	225,282.72	TELEPHONE & DATA SYS INC COM STK
Equities	60,000	43,987.13	TELESITES SAB CV COM NPV SER 'B-1'
Equities	2,577,748	11,802,432.15	TELIA COMPANY AB NPV
Equities	2,985	10,328.10	TELIGENT INC NEW COM
Equities	11,952	99,440.64	TELLURIAN INC NEW COM
Equities	26,100	926,580.26	TELUS CORPORATION COM NPV(NON CANADIAN)
Equities	19,870	3,001,661.72	TEMENOS AG CHF5 (REGD)
Equities	3,632	174,517.60	TEMPUR SEALY INTL INC COM
Equities	51,638	947,456.59	TENARIS S.A. USD1
Equities	414,410	20,801,185.15	TENCENT HLDGS LIMITED COMMON STOCK
Equities	27,131	910,787.67	TENET HEALTHCARE CORP COM NEW .
Equities	1,976	156,104.00	TENNANT CO COM
Equities	6,716	295,235.36	TENNECO INC
Equities	10,249	411,497.35	TERADATA CORP DEL COM STK
Equities	62,361	2,374,083.27	TERADYNE INC COM
Equities	6,322	266,725.18	TEREX CORP NEW COM
Equities	8,296	97,063.20	TERRAFORM PWR INC CL A COM NEW CL A COM NEW
Equities	5,419	204,133.73	TERRENO RLTY CORP
Equities	800	24,800.00	TERRITORIAL BANCORP INC COM STK
Equities	55,800	3,198,934.68	TERUMO CORP NPV
Equities	6,564	291,901.08	TESARO INC COM
Equities	1,254,056	4,250,098.32	TESCO ORD GBP0.05
Equities	31,939	10,953,480.05	TESLA INC COM USD0.001
Equities	149	2,577.70	TESSCO TECHNOLOGIES INC COM
Equities	5,581	326,488.50	TETRA TECH INC NEW COM
Equities	10,598	47,161.10	TETRA TECHNOLOGIES INC DEL COM
Equities	4,640	16,564.80	TETRAPHASE PHARMACEUTICALS INC COM
Equities	230,414	25,403,143.50	TEXAS INSTRUMENTS INC COM
Equities	22,967	1,504,568.17	TEXAS ROADHOUSE INC COMMON STOCK
Equities	1,049	16,679.10	TEXTAINER GROUP HLDGS LTD COM STK
Equities	46,274	3,049,919.34	TEXTRON INC COM
Equities	46,976	495,266.90	TF1 - TV FRANCAISE EURO.20
Equities	3,449	54,390.73	TFS FINL CORP COM STK
Equities	3,876	50,969.40	TG THERAPEUTICS INC COM
Equities	298,000	157,359.74	THAI BEVERAGE PLC THB1
Equities	628,200	1,474,269.54	THAI OIL PCL THB10(ALIEN MKT)
Equities	20,370	2,624,453.54	THALES SA EUR3
Equities	5,458	24,451.84	THE MEET GROUP INC COM
Equities	2,494	233,937.20	THE TRADE DESK INC COM CL A COM CL A
Equities	17,508	109,249.92	THERAPEUTICSMD INC COM
Equities	2,132	48,353.76	THERAVANCE BIOPHARMA INC COM
Equities	63,024	13,054,791.36	THERMO FISHER CORP
Equities	1,473	33,687.51	THERMON GROUP HLDGS INC
Equities	37	80.66	THESTREET INC
Equities	83,865	1,048,312.50	THIRD POINT REINSURANCE LTD COM USD0.10
Equities	16,700	478,693.63	THK CO LTD NPV
Equities	12,280	495,129.60	THOMSON REUTERS
Equities	4,231	412,057.09	THOR INDS INC COM STK
Equities	2,145	62,054.85	TIDEWATER INC NEW COM
Equities	610	1,847.44	TIDEWATER INC NEW WRT 07-31-2023
Equities	4,576	108,817.28	TIER REIT INC COM NEW COM NEW
Equities	25,893	3,407,518.80	TIFFANY & CO COM
Equities	2,520	19,404.00	TILE SHOP HLDGS INC COM COM
Equities	4,500	68,175.00	TILLYS INC CL A
Equities	309,000	1,058,538.23	TIM PARTICIPACOES SA
Equities	454	16,952.36	TIMBERLAND BANCORP INC COM
Equities	5,923	257,946.65	TIMKEN CO COM
Equities	4,134	67,590.90	TIMKENSTEEL CORP COM NPV 'WI'
Equities	36,620	392,932.60	TITAN INTL INC ILL COM
Equities	1,809	28,129.95	TITAN MACHY INC COM
Equities	3,392	119,398.40	TIVITY HEALTH INC COM
Equities	11,717	157,593.65	TIVO CORP COM NPV
Equities	170,558	16,233,710.44	TJX COS INC COM NEW
Equities	29,104	1,738,964.00	T-MOBILE US INC COM
Equities	347	3,240.98	TOCAGEN INC COM
Equities	16,400	200,326.82	TOHOKU ELEC POWER NPV
Equities	63,700	2,986,449.69	TOKIO MARINE HOLDINGS INC NPV
Equities	148,800	693,186.48	TOKYO ELEC POWER H NPV
Equities	42,700	7,332,225.89	TOKYO ELECTRON NPV
Equities	13,315	513,895.41	TOKYO OHKA KOGYO NPV
Equities	11,963	442,511.37	TOLL BROS INC COM
Equities	579	49,724.52	TOMPKINS FINL CORP COM USD0.10
Equities	2,652	81,814.20	TOOTSIE ROLL INDS INC COM
Equities	9,640	755,197.60	TOPBUILD CORP COM

Investment Listing
June 30, 2018

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,980	2,692.80	TORCHLIGHT ENERGY RESOURCES INC COM USD0.001
Equities	8,734	711,034.94	TORCHMARK CORP COM
Equities	9,251	557,372.75	TORO CO COM
Equities	127,980	7,402,788.55	TORONTO-DOMINION COM NPV
Equities	650,000	1,954,137.14	TOSHIBA CORP NPV
Equities	164,000	999,413.17	TOSHIBA TEC CORP NPV
Equities	194,200	3,010,349.84	TOSOH CORP NPV
Equities	463,041	28,225,956.21	TOTAL EUR2.5
Equities	419,944	1,088,478.56	TOTAL PRODUCE ORD EUR0.01
Equities	64,970	5,491,264.40	TOTAL SYS SVCS INC COM
Equities	13,560	431,208.00	TOWER INTL INC COM STK
Equities	4,149	60,367.95	TOWN SPORTS INTL HLDGS INC COM STK
Equities	8,350	268,035.00	TOWNEBANK PORTSMOUTH VA COM
Equities	61,200	3,431,156.05	TOYOTA INDUSTRIES NPV
Equities	240	0.10	TPC LIQ INC COM
Equities	2,000	40,640.00	TPG RE FINANCE TRUST INC COM
Equities	1,888	33,870.72	TPG SPECIALTY LENDING INC COM
Equities	1,729	50,555.96	TPI COMPOSITES INC COM
Equities	11,233	859,212.17	TRACTOR SUPPLY CO COM
Equities	7,061	6,143.07	TRANS WORLD ENTMT CORP COM
Equities	1,495	18,687.50	TRANSACT TECHNOLOGIES INC COM
Equities	70,081	3,030,299.35	TRANSCANADA CORP COM NPV
Equities	29,302	1,265,846.40	TRANSCANADA CORP COM STK
Equities	800	15,120.00	TRANSCAT INC COM
Equities	75,000	1,740,659.09	TRANSCONTINENTAL CLASS'A'SUB-VTG NPV
Equities	91	3,043.95	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	4,193	1,447,172.02	TRANSDIGM GROUP INC COM
Equities	2,450	10,682.00	TRANSENTERIX INC COM NEW COM NEW
Equities	25,911	348,243.84	TRANSOCEAN LTD
Equities	39,589	2,836,155.96	TRANSUNION COM
Equities	36,538	4,470,058.92	TRAVELERS COS INC COM STK
Equities	6,311	117,005.94	TRAVELPORT WORLDWIDE LTD SHS
Equities	2,200	37,620.00	TRAVELZOO COM USD0.01
Equities	119,557	1,536,140.36	TREASURY WINE ESTA NPV
Equities	359	5,331.15	TRECORA RES COM
Equities	12,085	283,997.50	TREDEGAR CORP INC
Equities	4,547	238,762.97	TREEHOUSE FOODS INC COM
Equities	18,000	1,027,039.23	TREND MICRO INC NPV
Equities	4,170	6,004.80	TREVENA INC COM
Equities	5,074	317,581.66	TREX CO INC COM
Equities	19,721	322,635.56	TRI POINTE GROUP INC COM
Equities	3,543	135,590.61	TRIBUNE MEDIA COMPANY CLASS A COMMON STOCK
Equities	2,628	98,418.60	TRICO BANCSHARES COM STK
Equities	3,098	91,081.20	TRIMAS CORP COM NEW COM NEW
Equities	21,702	712,693.68	TRIMBLE INC COM TRIMBLE INC
Equities	51,981	2,907,817.14	TRINET GROUP INC COM USD0.000025
Equities	14,143	484,539.18	TRINITY IND INC COM
Equities	3,709	263,153.55	TRINSEO S A COMMON STOCK
Equities	9,801	546,013.71	TRIPADVISOR INC COM USD0.001
Equities	972	37,966.32	TRIPLE-S MGMT CORP CL B CL B
Equities	1,752	45,727.20	TRISTATE CAP HLDGS INC COM
Equities	2,594	79,532.04	TRITON INTL LTD COM USD0.01 CL A
Equities	1,626	66,259.50	TRIUMPH BANCORP INC COM
Equities	4,567	89,513.20	TRIUMPH GROUP INC NEW COM
Equities	873	15,085.44	TRONC INC COM
Equities	5,073	99,836.64	TRONOX LTD SHS CL A
Equities	37,380	1,007,391.00	TRUEBLUE INC COM STK
Equities	5,603	56,534.27	TRUECAR INC COM
Equities	1,431	55,236.60	TRUPANION INC COM
Equities	9,542	84,923.80	TRUSTCO BK CORP N Y COM
Equities	6,085	198,553.55	TRUSTMARK CORP COM
Equities	108,000	958,461.61	TSUGAMI CORP NPV
Equities	2,600	326,041.62	TSURUHA HOLDINGS NPV
Equities	2,581	89,173.55	TTEC HLDGS INC COM USD0.01
Equities	146,731	2,586,867.53	TTM TECHNOLOGIES INC COM
Equities	4,399	13,416.95	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	54,440	1,194,912.07	TUI AG NPV (REGD)
Equities	3,934	162,238.16	TUPPERWARE BRANDS CORPORATION
Equities	107,685	2,538,631.80	TUPRAS(T PETR RAF) TRY1 (A SHARES)
Equities	198	6,316.20	TURNING PT BRANDS INC COM
Equities	3,520	64,944.00	TUTOR PERINI CORP COM
Equities	121,672	6,045,881.68	TWENTY-FIRST CENTURY FOX INC CL A
Equities	24,318	1,198,147.86	TWENTY-FIRST CENTY FOX INC CL B CL B
Equities	19,163	1,073,511.26	TWILIO INC CL A CL A
Equities	1,617	40,133.94	TWIN DISC INC COM
Equities	65,548	2,862,481.16	TWITTER INC COM
Equities	14,889	235,246.20	TWO HARBORS INVESMENT CORP
Equities	4,393	401,959.50	TX CAP BANCSHARES INC COM
Equities	3,236	718,715.60	TYLER TECHNOLOGIES INC COM STK

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	51,718	3,560,784.30	TYSON FOODS INC CL A COM (DELAWARE)
Equities	1,500	23,025.00	U M H PPTY INC COM STK
Equities	1,517	79,642.50	U S CONCRETE INC COMMON STOCK
Equities	183	241.56	U S ENERGY CORP WYO COM NEW COM NEW
Equities	1,887	3,038.07	U S GLOBAL INVS INC CL A CL A STK
Equities	19	23.94	U S GOLD CORP COM PAR \$ NEW 2017
Equities	936	89,856.00	U S PHYSICAL THERAPY COM
Equities	4,750	122,027.50	U S SILICA HLDGS INC
Equities	2,174	80,524.96	U.S. CELLULAR CORP COM
Equities	325	0.65	UAL CORP COM PAR \$0.01 STK
Equities	50,600	1,315,193.43	UBE INDUSTRIES NPV
Equities	1,219	103,273.68	UBIQUITI NETWORKS INC COM USD0.001
Equities	116,088	1,791,679.94	UBS GROUP CHF0.10 (REGD)
Equities	50,850	3,997,970.57	UCB NPV
Equities	5,800	29.00	UCBH HLDGS INC COM
Equities	26,716	1,002,918.64	UDR INC COM STK
Equities	28	863.80	UFP TECHNOLOGIES INC COM
Equities	14,891	775,374.37	UGI CORP NEW COM
Equities	7,908	1,846,201.68	ULTA BEAUTY INC COM STK USD0.01
Equities	2,446	629,380.26	ULTIMATE SOFTWARE GROUP INC COM
Equities	3,629	60,241.40	ULTRA CLEAN HLDGS INC COM
Equities	18,192	42,023.52	ULTRA PETE CORP ULTRA PETE CORP COM
Equities	3,655	280,959.85	ULTRAGENYX PHARMACEUTICAL INC COM
Equities	50	480.00	ULTRALIFE CORPORATION
Equities	4,000	153,116.96	ULVAC INC NPV
Equities	4,546	346,541.58	UMB FINL CORP COM STK
Equities	38,802	2,226,656.15	UMICORE NPV
Equities	39,261	886,905.99	UMPOUA HLDGS CORP COM
Equities	25,164	565,686.72	UNDER ARMOR INC CL A
Equities	11,130	234,620.40	UNDER ARMOUR INC CL C COM
Equities	560,000	955,242.78	UNICAJA BANCO EUR1
Equities	60,700	1,013,161.68	UNICREDIT SPA NPV
Equities	714	22,633.80	UNIFI INC COM
Equities	11,987	2,120,500.30	UNIFIRST CORP MASS COM
Equities	106,242	5,927,387.94	UNILEVER NV CVA EUR0.16
Equities	253,472	14,028,377.50	UNILEVER PLC ORD GBP0.031111
Equities	5,170	201,009.60	UNION BANKSHARES CORP NEW COM
Equities	87,616	12,413,434.88	UNION PAC CORP COM
Equities	20,500	611,294.20	UNIPER SE NPV
Equities	58,000	147,242.40	UNI-PRESIDENT ENT TWD10
Equities	5,101	65,802.90	UNISYS CORP COM NEW
Equities	4,467	114,176.52	UNIT CORP COM
Equities	709	9,571.50	UNITED BANCORP INC OHIO COM
Equities	8,729	317,735.60	UNITED BANKSHARES INC W VA COM
Equities	4,720	144,762.40	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	7,604	83,567.96	UNITED CMNTY FINL CORP OHIO COM
Equities	48,893	3,409,308.89	UNITED CONTL HLDGS INC COM STK
Equities	12,040	210,940.80	UNITED FINANCIAL BANCORP INC
Equities	2,178	118,722.78	UNITED FIRE GROUP INC COM USD0.001
Equities	900	17,235.00	UNITED GUARDIAN INC COM
Equities	1,653	32,365.74	UNITED INSURANCE HOLDINGS CORP COM
Equities	18,200	1,042,496.14	UNITED INTERNET AG NPV(REGD)
Equities	4,073	173,754.18	UNITED NAT FOODS INC COM
Equities	64,410	6,842,274.30	UNITED PARCEL SVC INC CL B
Equities	7,490	1,105,673.80	UNITED RENTALS INC COM
Equities	1,000	83,900.00	UNITED STS LIME & MINERALS INC COM
Equities	15,927	553,463.25	UNITED STS STL CORP NEW COM
Equities	71,851	8,983,530.53	UNITED TECHNOLOGIES CORP COM
Equities	3,723	421,257.45	UNITED THERAPEUTICS CORP DEL COM STK
Equities	17,000	171,294.52	UNITED UTILITIES GROUP ORD GBP0.05
Equities	211,200	51,815,808.00	UNITEDHEALTH GROUP INC COM
Equities	14,847	297,385.41	UNITI GROUP INC COM
Equities	900	45,936.00	UNITIL CORP COM
Equities	807	18,359.25	UNITY BANCORP NJ
Equities	9,240	242,457.60	UNIVAR INC COM
Equities	2,178	143,856.90	UNIVERSAL CORP VA COM
Equities	5,929	217,119.98	UNIVERSAL FST PRODS INC COM
Equities	1,490	95,330.20	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	24,488	859,528.80	UNIVERSAL INS HLDGS INC COM
Equities	2,262	59,377.50	UNIVERSAL LOGISTICS HOLDINGS,INC COM STK
Equities	3,746	103,015.00	UNIVEST CORP PA COM
Equities	18,178	672,404.22	UNUM GROUP
Equities	3,781	325,166.00	UNVL DISPLAY CORP COM
Equities	1,335	44,121.75	UNVL ELECTRS INC COM
Equities	10,417	1,160,870.48	UNVL HEALTH SERVICES INC CL B COM
Equities	79	1,869.93	UNVL STAINLESS & ALLOY PRODS INC COM
Equities	2,100	6,615.00	UNVL TECH INST INC COM
Equities	169,232	157,627.17	UOB-KAY HIAN HOLDI NPV
Equities	32,671	1,122,902.27	UPLAND SOFTWARE INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	116,640	4,169,924.78	UPM-KYMMENE CORP NPV
Equities	3,300	3,300.00	UQM TECHNOLOGIES INC COM
Equities	14,936	24,046.96	URANIUM ENERGY CORP COM
Equities	10,234	234,051.58	URBAN EDGE PPTY'S COM
Equities	7,006	312,117.30	URBAN OUTFITTERS INC COM
Equities	3,576	80,924.88	URSTADT BIDDLE PPTYS INC CL A CL A
Equities	1,900	-	US AIRWAYS GROUP INC COM
Equities	139	139.00	US AIRWAYS GROUP INC PFD SER A NEW
Equities	164,554	8,230,991.08	US BANCORP
Equities	2,180	138,866.00	US ECOLOGY INC COM
Equities	11,980	453,083.60	US FOODS HLDG CORP COM
Equities	107,885	1,510,390.00	USA TECHNOLOGIES INC COM NO PAR STK
Equities	613	14,387.11	USA TRUCK INC COM
Equities	12,176	1,403,892.80	USANA HEALTH SCIENCES INC CDT-SHS
Equities	7,145	308,092.40	USG CORP COM NEW
Equities	25,300	481,491.45	USS CO LTD NPV
Equities	173	19,055.95	UTAH MED PRODS INC COM
Equities	243,020	4,769,501.42	UTD O/S BANK NPV
Equities	3,663	41,025.60	UTD SEC BANCSHARES CAL COM COM STK
Equities	80,000	176,413.12	UTD TRACTORS IDR250
Equities	30,627	2,496,713.04	V F CORP COM
Equities	5,876	16,041.48	VAALCO ENERGY INC COM NEW COM NEW
Equities	3,396	931,149.24	VAIL RESORTS INC COM
Equities	23,820	289,651.20	VAL NATL BANCORP COM
Equities	80,910	4,422,920.50	VALEO EUR1
Equities	99,648	11,043,987.84	VALERO ENERGY CORP COM STK NEW
Equities	1,638	7,796.88	VALHI INC NEW COM
Equities	1,316	198,387.00	VALMONT INDS INC COM
Equities	707	16,755.90	VALUE LINE INC COM
Equities	143,722	3,100,083.54	VALVOLINE INC COM
Equities	5,254	100,088.70	VANDA PHARMACEUTICALS INC COM
Equities	3,808	141,238.72	VAREX IMAGING CORP COM
Equities	8,060	916,583.20	VARIAN MEDICAL SYSTEMS INC
Equities	20,372	1,517,714.00	VARONIS SYS INC COM
Equities	163	493.89	VAXART INC COM NEW COM NEW
Equities	8,746	166,873.68	VECTOR GROUP LTD COM STK
Equities	6,530	466,568.50	VECTREN CORP COM
Equities	1,381	42,562.42	VECTRUS INC COM
Equities	4,837	68,927.25	VEECO INSTRS INC DEL COM
Equities	10,291	790,966.26	VEEVA SYS INC CL A COM CL A COM
Equities	2,618	42,830.48	VENATOR MATERIALS COM USD0.001
Equities	34,481	1,963,692.95	VENTAS INC REIT
Equities	9,154	195,906.52	VEOLIA ENVIRONNEME EUR5
Equities	30,416	427,040.64	VERA BRADLEY INC COM STK
Equities	7,520	51,737.60	VERASTEM INC COM
Equities	90,623	674,235.12	VEREIT INC COM USD0.001
Equities	95,361	925,001.70	VERICEL CORP COM
Equities	5,321	235,986.35	VERINT SYS INC COM
Equities	14,187	1,949,577.54	VERISIGN INC COM
Equities	14,639	1,575,741.96	VERISK ANALYTICS INC COM STK
Equities	1,997	62,046.79	VERITEX HLDGS INC COM
Equities	1,119	44,592.15	VERITIV CORP COM
Equities	629,956	31,693,086.36	VERIZON COMMUNICATIONS COM
Equities	2,343	4,744.58	VERSARTIS INC COM
Equities	3,239	70,480.64	VERSO CORP CL A CL A
Equities	10,234	380,193.10	VERSUM MATLS LLC COM
Equities	107,960	18,348,881.60	VERTEX PHARMACEUTICALS INC COM
Equities	1,320	81,704.93	VESTAS WIND SYSTEM DKK1
Equities	554	19,639.30	VIACOM INC NEW CL A
Equities	111,056	3,349,448.96	VIACOM INC NEW CL B
Equities	2,400	130,200.00	VIAD CORP COM NEW
Equities	4,721	310,264.12	VIASAT INC COM
Equities	20,222	207,073.28	VIAVI SOLUTIONS INC COM NPV
Equities	410	471.50	VICAL INC COM NEW COM NEW
Equities	6,480	133,747.20	VICI PPTYS INC COM
Equities	3,063	133,393.65	VICOR CORP COM
Equities	2,649	18,331.08	VIEWRAY INC COM
Equities	2,770	26,287.30	VIKING THERAPEUTICS INC COM
Equities	4,940	145,532.40	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	216	3,561.84	VINCE HLDG CORP COM NEW COM NEW
Equities	69,615	6,694,138.42	VINCI EUR2.50
Equities	2,581	11,485.45	VIRCO MFG CO COM
Equities	7,411	25,197.40	VIRNETX HLDG CORP COM STK
Equities	4,566	121,227.30	VIRTU FINL INC CL A CL A
Equities	598	76,514.10	VIRTUS INVT PARTNERS INC COM
Equities	58,397	2,842,765.96	VIRTUSA CORP COM
Equities	454,381	60,182,763.45	VISA INC COM CL A STK
Equities	13,155	305,196.00	VISHAY INTERTECHNOLOGY INC COM STK
Equities	1,632	62,260.80	VISHAY PRECISION GROUP INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,999	2,767.31	VISTA GOLD CORP REORGANIZATION SHS COM STK
Equities	8,416,300	968,306.22	VISTA LAND & LIFES PHP1
Equities	4,291	66,467.59	VISTA OUTDOOR INC COM
Equities	18,717	2,418,985.08	VISTEON CORP COM NEW COM NEW
Equities	36,554	864,867.64	VISTRA ENERGY CORP COM
Equities	5,016	34,359.60	VITAL THERAPIES INC COM
Equities	1,543	10,723.85	VITAMIN SHOPPE INC COM
Equities	149,019	3,653,730.09	VIVENDI SA EUR5.50
Equities	793	2,156.96	VIVEVE MED INC COM NEW COM NEW
Equities	888	4,395.60	VIVINT SOLAR INC COM
Equities	18	-	VL DISSOLUTION CORP COM STK
Equities	11,391	1,674,135.27	VMWARE INC CL A COM CL A COM
Equities	2,822	84,349.58	VOCERA COMMUNICATIONS INC
Equities	259,600	630,018.97	VODAFONE GROUP ORD USD0.2095238
Equities	9,000	414,538.66	VOESTALPINE AG NPV
Equities	129,768	1,672,709.52	VONAGE HLDGS CORP COM
Equities	61,346	2,919,415.76	VONOVIA SE NPV
Equities	26,281	1,942,691.52	VORNADO RLTY TR COM
Equities	4,748	25,639.20	VOXX INTL CORP CL A CL A
Equities	35,134	1,651,298.00	VOYA FINL INC COM
Equities	1,279	24,991.66	VOYAGER THERAPEUTICS INC COM
Equities	364	17,391.92	VSE CORP COM
Equities	94,305	12,171,003.30	VULCAN MATERIALS CO COM
Equities	10,927	78,128.05	W & T OFFSHORE INC COM
Equities	1,194	30,029.10	W BANCORPORATION INC CDT-CAP STK
Equities	10,458	693,888.30	W P CAREY INC COM
Equities	83,231	1,553,090.46	WABASH NATL CORP COM
Equities	4,632	542,036.64	WABCO HLDGS INC COM STK
Equities	13,230	1,304,213.40	WABTEC CORP COM
Equities	49,028	881,033.16	WADDELL & REED FINL INC CL A COM
Equities	3,107	155,350.00	WAGEWORKS INC COM USD0.001
Equities	201,551	12,096,083.27	WALGREENS BOOTS ALLIANCE INC COM
Equities	2,466	137,232.90	WALKER & DUNLOP INC COM .
Equities	115,000	306,342.93	WAL-MART DE MEX COM NPV
Equities	247,087	21,163,001.55	WALMART INC COM
Equities	159,910	16,760,167.10	WALT DISNEY CO
Equities	2,985	82,296.45	WARRIOR MET COAL INC COM
Equities	99,381	1,952,823.54	WARTSILA EUR3.50
Equities	9,820	321,114.00	WASH FED INC COM
Equities	23,297	188,938.67	WASHINGTON PRIME GROUP NEW COM
Equities	7,308	221,651.64	WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	3,164	183,828.40	WASHINGTON TR BANCORP INC COM
Equities	21,450	1,614,756.00	WASTE CONNECTIONS INC COM
Equities	37,519	3,051,795.46	WASTE MGMT INC DEL COM STK
Equities	15,196	2,941,793.64	WATERS CORP COM
Equities	2,000	34,100.00	WATERSTONE FINL INC MD COM
Equities	2,868	511,307.04	WATSCO INC COM
Equities	2,688	210,739.20	WATTS WTR TECHNOLOGIES INC
Equities	921	35,228.25	WAVE LIFE SCIENCES PTE LTD COM NPV
Equities	37,140	4,410,746.40	WAYFAIR INC CL A CL A
Equities	700	9,835.00	WAYSIDE TECHNOLOGY GROUP INC COM STK
Equities	1,379	201,678.75	WD 40 CO COM STK
Equities	53,743	176,814.47	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001
Equities	4,157	107,458.45	WEB COM GROUP INC COM
Equities	7,349	468,131.30	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	66,443	4,295,539.95	WEC ENERGY GROUP INC COM
Equities	1,328,000	1,831,502.34	WEICHAI POWER CO 'H'CNV1
Equities	15,302	1,547,032.20	WEIGHT WATCHERS INTL INC NEW COM
Equities	11,318	348,707.58	WEINGARTEN RLTY INVS COM
Equities	41,681	1,100,586.81	WEIR GROUP ORD GBP0.125
Equities	1,847	98,518.98	WEIS MKT INC COM
Equities	13,045	291,033.95	WELBILT INC COM
Equities	3,943	970,924.32	WELLCARE HLTH PLANS INC COM
Equities	832,645	46,161,838.80	WELLS FARGO & CO NEW COM STK
Equities	35,945	2,253,392.05	WELLTOWER INC COM REIT
Equities	3,392	467,318.93	WENDEL EUR4
Equities	168,332	2,891,943.76	WENDYS CO COM
Equities	5,529	207,613.95	WERNER ENTERPRISES INC COM
Equities	3,539	159,396.56	WESBANCO INC COM
Equities	3,794	42,682.50	WESCO AIRCRAFT HOLDINGS INC
Equities	3,338	190,599.80	WESCO INTL INC COM
Equities	26,800	1,843,575.96	WEST FRASER TIMBER COM NPV
Equities	5,935	589,286.15	WEST PHARMACEUTICAL SVCS INC COM
Equities	3,016	170,434.16	WESTAMERICA BANCORPORATION COM
Equities	543	1,547.55	WESTELL TECHNOLOGIES INC CL A NEW CL A NEW
Equities	29,673	1,679,788.53	WESTERN ALLIANCE BANCORPORATION COM
Equities	7,283	80,113.00	WESTERN NEW ENG BANCORP INC COM
Equities	38,804	788,885.32	WESTERN UNION CO
Equities	8,972	965,656.36	WESTLAKE CHEM CORP COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,722	17,943.24	WESTN AST MTG CAP CORP COM
Equities	27,703	2,144,489.23	WESTN DIGITAL CORP COM
Equities	51,700	1,119,217.45	WESTPAC BKG CORP NPV
Equities	19,877	1,133,386.54	WESTROCK CO COM
Equities	83	33.54	WESTWATER RES INC COM USD0.001
Equities	300	17,862.00	WESTWOOD HLDGS GROUP INC COM
Equities	12,010	2,287,664.80	WEX INC COM
Equities	1,543	56,165.20	WEYCO GROUP INC COM
Equities	202,928	7,398,754.88	WEYERHAEUSER CO COM
Equities	16,191,000	13,187,323.87	WH GROUP LIMITED COMSTK
Equities	32,300	224,996.02	WHELOCK & COMPANY NPV
Equities	6,236	911,890.28	WHIRLPOOL CORP COM
Equities	8,160	426,512.57	WHITBREAD ORD GBP0.76797385
Equities	418	378,962.98	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	520,700	2,223,677.10	WHITEHAVEN COAL NPV
Equities	2,773	34,607.04	WHITESTONE REIT COMMON SHARES
Equities	8,366	441,055.52	WHITING PETE CORP COM NEW COM USD0.001(POST REV SPLIT)
Equities	6	-	WI FI WIRELESS LTD COM WI-FI WIRELESS LTD
Equities	1,100	0.22	WICKES INC COM
Equities	3,142	30,351.72	WIDEOPENWEST INC COM
Equities	5,069	2,787.95	WIDEPOINT CORP COM
Equities	3,354	85,057.44	WILDHORSE RESOURCE DEV CORP COM
Equities	34,242	2,136,700.80	WILEY JOHN & SONS INC CL A
Equities	347	10,746.59	WILLDAN GROUP INC COM
Equities	74,045	2,007,359.95	WILLIAMS CO INC COM
Equities	1,813	26,832.40	WILLIAMS SCOTSMAN CORP COM
Equities	6,630	406,949.40	WILLIAMS SONOMA INC COM
Equities	208	6,570.72	WILLIS LEASE FIN CORP COM
Equities	20,535	3,113,106.00	WILLIS TOWERS WATSON PLC COM USD0.000115
Equities	280,700	629,953.80	WILMAR INTERNATIONAL LTD NPV
Equities	4,260	22,450.20	WINDSTREAM HLDGS INC COM PAR \$0.0001 COMPAR \$0.0001
Equities	2,421	126,182.52	WINGSTOP INC COM
Equities	50	7,422.50	WINMARK CORP COM
Equities	2,755	111,853.00	WINNEBAGO INDS INC COM
Equities	5,915	514,900.75	WINTRUST FINL CORP COM
Equities	9,373	1,509,648.52	WIRECARD AG NPV
Equities	538	1,183.60	WIRELESS TELECOM GROUP INC COM STK
Equities	10,024	91,017.92	WISDOMTREE INVTS INC COM
Equities	19,503	26,134.02	WMIH CORP COMMON STOCK
Equities	105,225	5,929,004.43	WOLTERS KLUWER EURO.12
Equities	8,318	289,216.86	WOLVERINE WORLD WIDE INC COM
Equities	1,156,174	9,582,982.36	WOOD GROUP (JOHN) ORD GBP0.0428571
Equities	39,130	3,007,531.80	WOODWARD INC COM
Equities	33,830	494,777.03	WOORI BANK KRW5000
Equities	69,706	8,442,790.72	WORKDAY INC CL A COM USD0.001
Equities	2,609	63,659.60	WORKIVA INC COM CL A COM CL A
Equities	8,801	976,999.01	WORLD ACCEP CORP S C NEW COM
Equities	7,998	163,239.18	WORLD FUEL SERVICE COM STK USD0.01
Equities	3,224	234,771.68	WORLD WRESTLING ENTMT
Equities	37,751	3,087,276.78	WORLDPAY INC COM USD0.00001 CL A
Equities	6	-	WORLDTEX INC COM USD0.01
Equities	25,650	1,076,530.50	WORTHINGTON INDS INC COM
Equities	339,249	5,343,369.40	WPP PLC ORD GBP0.10
Equities	34,441	620,971.23	WPX ENERGY INC COM SHS
Equities	5,449	141,456.04	WRIGHT MEDICAL GROUP NV EUR0.03
Equities	5,676	302,530.80	WSFS FINANCIAL CORP COM
Equities	13,408	593,572.16	WYNDHAM DESTINATIONS INC COM STK
Equities	18,608	1,094,708.64	WYNDHAM HOTELS & RESORTS INC COM
Equities	90,000	289,658.34	WYNN MACAU LTD HKD0.001
Equities	19,628	3,284,549.52	WYNN RESORTS LTD COM
Equities	2,736	12,257.28	XBIOTECH INC COMMON STOCK
Equities	408	958.80	XCEL BRANDS INC COM NEW
Equities	50,000	2,284,000.00	XCEL ENERGY INC COM
Equities	3,946	55,125.62	XCERRA CORP COM
Equities	3,871	143,265.71	XENCOR INC COM
Equities	54,917	1,337,778.12	XENIA HOTELS & RESORTS INC COM
Equities	20,861	500,664.00	XEROX CORP COM NEW COM NEW
Equities	63,316	4,132,002.16	XILINX INC COM
Equities	2,451	78,432.00	XO GROUP INC COM
Equities	784	16,369.92	XOMA CORP DEL COM NEW COM NEW
Equities	4,471	71,983.10	XPERI CORP COM
Equities	9,267	928,368.06	XPO LOGISTICS INC COM
Equities	15,992	1,077,540.96	XYLEM INC COM
Equities	10,000	368,991.59	YAGEO CORP TWD10
Equities	162,900	541,210.67	YAHOO JAPAN CORP NPV
Equities	59,000	1,483,988.62	YAMAHA MOTOR CO NPV
Equities	32,600	984,489.69	YAMATO KOGYO CO NPV
Equities	30,000	121,599.14	YANGTZE OPTICAL FI NPV
Equities	747,000	495,808.58	YANGZIJIANG SHIPBU NPV (SGD)

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	935,600	1,091,018.70	YANLORD LAND GROUP NPV
Equities	158,000	206,626.77	YANZHOU COAL MINING CO 'H' CNY1
Equities	32,993	1,368,231.50	YARA INTERNATIONAL NOK1.7
Equities	7,307	286,288.26	YELP INC CL A
Equities	4,470	86,449.80	YEXT INC COM
Equities	40	56.40	YIELD10 BIOSCIENCE INC COM NEW COM NEW
Equities	671	21,337.80	YORK WTR CO COM
Equities	2,302	23,135.10	YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)
Equities	42,169	3,298,459.18	YUM BRANDS INC COM
Equities	546	292.41	YUMA ENERGY INC NEW COM
Equities	2,157,000	1,267,456.93	YUZHOU PROPERTIES HKD0.10
Equities	2,436	24,920.28	ZAFGEN INC COM
Equities	2,510	43,423.00	ZAGG INC COM STK
Equities	17,231	628,586.88	ZAYO GROUP HLDGS INC COM
Equities	4,602	659,236.50	ZEBRA TECHNOLOGIES CORP CL A
Equities	500	1,880.00	ZEDGE INC CL B CL B
Equities	18,609	1,014,004.41	ZENDESK INC COM
Equities	32,200	1,462,248.91	ZENKOKU HOSHO CO L NPV
Equities	9,842	581,268.52	ZILLOW GROUP INC COM USD0.0001 CLASS C
Equities	2,852	170,407.00	ZILLOW GROUP INC COM USD0.0001
Equities	18,990	2,116,245.60	ZIMMER BIOMET HLDGS INC COM
Equities	2,142	8,685.81	ZION OIL & GAS INC COM
Equities	49,883	2,628,335.27	ZIONS BANCORP COM
Equities	12,267	37,046.34	ZIOPHARM ONCOLOGY COM STK
Equities	27,991	150,871.49	ZIX CORP COM
Equities	950	9,272.00	ZOES KITCHEN INC COM
Equities	51,466	4,384,388.54	ZOETIS INC COM USD0.01 CL 'A'
Equities	3,196	141,263.20	ZOGENIX INC COM NEW COM NEW
Equities	823	29,422.25	ZSCALER INC COM
Equities	42,968	1,076,348.40	ZUMIEZ INC COM
Equities	1,105	30,056.00	ZUORA INC CL A COM CL A COM
Equities	10,143	1,327,952.06	ZUR ROSE GP AG CHF5.75
Equities	10,285	3,046,294.88	ZURICH INSURANCE GROUP AG CHF0.10
Equities	451	4,392.74	ZYNERBA PHARMACEUTICALS INC COM
Equities	79,908	325,225.56	ZYNGA INC
TOTAL		<u><u>10,773,499,828.01</u></u>	
Fixed Income Investments			
Fixed Income	210,000	200,527.53	\$ GEN CORP NEW 3.875% DUE 04-15-2027
Fixed Income	2,900,000	910,695.21	&&&BONOS DE TESORERIA 144A BNDS 6.15% 12/08/2032
Fixed Income	155,000	155,518.01	1ST HORIZON NATL 3.5% DUE 12-15-2020
Fixed Income	310,000	308,567.18	1ST TENN BK N A 2.95% DUE 12-01-2019
Fixed Income	330,000	325,385.61	5TH 3RD AUTO TR 1.8% DUE 02-15-2022
Fixed Income	25,665	25,671.35	7 WTC DEPOSITOR LLC TR 2012-WTC COML MTGPASSTHRU CTF CL A 144A 4.0824 3/13/31
Fixed Income	3,169,449	2,860,592.93	AAMES MTG INVT TR FLTG RT 2.54475% DUE 04-25-2036
Fixed Income	177,000	175,963.67	ABBOTT LABS 2.35% DUE 11-22-2019
Fixed Income	820,000	807,104.68	ABBOTT LABS 2.9% DUE 11-30-2021
Fixed Income	255,000	251,589.38	ABBOTT LABS 3.4% DUE 11-30-2023
Fixed Income	980,000	963,263.56	ABBOTT LABS 3.75% DUE 11-30-2026
Fixed Income	600,000	598,225.80	ABBVIE INC 2% DUE 11-06-2018
Fixed Income	1,105,000	1,091,684.75	ABBVIE INC 2.5% 05-14-2020
Fixed Income	1,065,000	1,025,696.18	ABBVIE INC 2.85% DUE 05-14-2023
Fixed Income	50,000	49,175.55	ABBVIE INC 3.2% 11-06-2022
Fixed Income	650,000	629,530.20	ABBVIE INC 3.6% 05-14-2025
Fixed Income	200,000	194,654.60	ABBVIE INC FIXED 4.5% DUE 05-14-2035
Fixed Income	369,000	365,004.10	ABBVIE INC FIXED 4.7% DUE 05-14-2045
Fixed Income	500,000	484,225.00	ABJA INVT CO PTE 5.95% 31/07/2024
Fixed Income	400,000	393,518.80	ABN AMRO BK N V 2.45% DUE 06-04-2020
Fixed Income	100,000	99,422.00	ABN AMRO BK N V 4.75% DUE 07-28-2025
Fixed Income	500,000	473,076.50	ACTAVIS FDG SCS 4.55% DUE 03-15-2035
Fixed Income	1,530,000	1,485,698.85	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025
Fixed Income	100,000	97,155.00	ACTAVIS INC 3.25% DUE 10-01-2022
Fixed Income	600,000	597,600.00	ADCB FIN CAYMAN 4% DUE 03-29-2023
Fixed Income	810,000	825,289.56	AERCAP IRELAND CAP 4.5% DUE 05-15-2021
Fixed Income	650,000	662,227.15	AERCAP IRELAND CAP 4.625% DUE 10-30-2020
Fixed Income	631,000	653,873.76	AEROPUERTO INTERNACIONAL DE TOCUMEN 5.75% DUE 09/10/2023
Fixed Income	800,000	767,600.00	AEROPUERTOS 6.875% DUE 02-01-2027
Fixed Income	700,000	666,980.30	AETNA INC NEW 2.8% DUE 06-15-2023
Fixed Income	1,000,000	999,870.00	AFRICA FIN CORP GLOBAL 144A 4.375% 04-29-2020 REG
Fixed Income	215,000	252,282.29	AHOLD FIN U S A 6.875% DUE 05-01-2029
Fixed Income	200,000	199,486.60	AIA GROUP LTD 3.9% DUE 04-06-2028
Fixed Income	375,000	426,089.25	AID-ISRAEL 5.5% 04-26-2024
Fixed Income	1,000,000	973,609.00	AIR LEASE CORP 2.5% 03-01-2021
Fixed Income	85,000	78,864.36	AIR LEASE CORP 3.25% DUE 03-01-2025
Fixed Income	1,425,000	1,411,932.75	AL ECON SETTLEMENT AUTH BP SETTLEMENT REV 3.163 09-15-2025 BEO TAXABLE
Fixed Income	1,160,000	1,157,100.00	ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2018 BEO
Fixed Income	20,000	28,735.00	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV 7.046% 12-01-2044 BEO TAXABLE

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	155,000	165,093.60	ALASKA ST INTL ARPTS REVS 6.284% 10-01-2035 BEO TAXABLE
Fixed Income	400,000	408,084.00	ALFA S.A SER REGS 6.875 DUE 03-25-2044 BEO
Fixed Income	800,000	745,390.40	ALIBABA GROUP HLDG 3.4% DUE 12-06-2027
Fixed Income	700,000	663,569.20	ALIMENTATION 3.55% DUE 07-26-2027
Fixed Income	1,250,000	1,249,771.25	ALLIANT ENERGY FIN 3.75% DUE 06-15-2023
Fixed Income	675,000	670,585.50	ALLY AUTO 2.15% DUE 04-15-2021
Fixed Income	423,775	422,699.24	ALLY AUTO RECEIVABLES TR SER 17-3 CL A2 1.53% 03-16-2020
Fixed Income	85,000	83,792.58	ALLY AUTO RECEIVABLES TRUST SR 2017-2 CL B 2.33% DUE 06-15-2022
Fixed Income	942,672	831,947.80	ALTERNATIVE LN TR 6.25% DUE 08-01-2036
Fixed Income	800,000	773,760.00	ALTICE FING S A 7.5% DUE 05-15-2026
Fixed Income	400,000	485,296.87	ALTICE FRANCE 5.625% GTD SNR SEC NTS 15/05/2024 EUR
Fixed Income	400,000	383,075.60	AMAZON COM INC 3.15% DUE 08-22-2027 BEO
Fixed Income	1,000,000	979,605.00	AMAZON COM INC 4.05% 08-22-2047
Fixed Income	25,000	27,391.03	AMAZON COM INC 4.8% DUE 12-05-2034
Fixed Income	120,000	120,150.00	AMC NETWORKS INC 4.75% DUE 12-15-2022
Fixed Income	90,000	88,650.00	AMC NETWORKS INC 5% DUE 04-01-2024
Fixed Income	140,000	161,923.44	AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO
Fixed Income	92,813	90,075.02	AMERICAN AIRLINES INC. 3.575% A/BKD 07-15-2029 USD/AA'
Fixed Income	800,000	749,412.00	AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP 3.625% 11-15-2027
Fixed Income	5,295,000	5,383,331.19	AMERICAN EXPRESS CR CORP FLTG RT DUE 09-14-2020
Fixed Income	1,320,000	1,282,684.92	AMERICAN EXPRESS CR CORP MEDIUM TERM NTS 2.25% DUE 05-05-2021
Fixed Income	60,000	57,955.74	AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG
Fixed Income	25,000	32,411.75	AMERICAN MUN PWR OHIO INC REV 7% 02-15-2035 BEO TAXABLE
Fixed Income	215,000	323,559.95	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE
Fixed Income	440,000	421,907.20	AMERICAN TOWER CORP 3.0% 06-15-2023
Fixed Income	635,000	588,370.05	AMERICAN TOWER CORP 3.6% 01-15-2028
Fixed Income	157,726	157,548.05	AMERICREDIT 1.7% DUE 07-08-2020
Fixed Income	35,000	34,490.44	AMERICREDIT 1.8% DUE 10-08-2021
Fixed Income	75,000	73,781.93	AMERICREDIT 1.83% DUE 12-08-2021
Fixed Income	490,000	482,809.74	AMERICREDIT 1.9% DUE 03-18-2022
Fixed Income	75,000	74,664.30	AMERICREDIT 2.21% DUE 05-10-2021
Fixed Income	160,000	157,225.28	AMERICREDIT 2.24% DUE 06-19-2023
Fixed Income	125,000	123,542.00	AMERICREDIT 2.4000009537% DUE 05-18-2022
Fixed Income	50,000	49,195.35	AMERICREDIT 2.41% DUE 07-08-2022
Fixed Income	50,000	50,065.55	AMERICREDIT 3.26% DUE 01-18-2024
Fixed Income	40,000	39,552.00	AMERICREDIT AUTOMOBILE RECEIVABLES SER 17-1 CLS B 2.3% DUE 02-18-2022
Fixed Income	680,000	658,750.00	AMERIGAS PARTNERS 5.5% DUE 05-20-2025
Fixed Income	105,000	107,394.11	AMERIPRISE FINL 4% DUE 10-15-2023
Fixed Income	656,169	645,975.24	AMERIQUEST MTG SECS INC SER 04-R11 CL M3 FLTG RT 11-25-2034
Fixed Income	90,530	89,316.72	AMERN AIRLS 2015-2 4% DUE 03-22-2029
Fixed Income	100,000	99,250.00	AMERN AXLE & MFG FIXED 6.25% 04-01-2025
Fixed Income	35,000	36,656.45	AMERN INTL GROUP 4.875% DUE 06-01-2022
Fixed Income	45,000	48,232.04	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	1,300,000	1,242,848.10	AMERN TOWER CORP 2.25% DUE 01-15-2022
Fixed Income	500,000	495,708.50	AMERN TOWER CORP FIXED 2.8% DUE 06-01-2020
Fixed Income	845,000	818,319.13	AMGEN INC 2.65% DUE 05-11-2022
Fixed Income	100,000	99,583.10	AMGEN INC 3.625% DUE 05-22-2024
Fixed Income	1,285,000	1,224,698.81	AMGEN INC 4.4% 05-01-2045
Fixed Income	90,000	89,480.16	AMPHENOL CORP NEW 3.125% DUE 09-15-2021
Fixed Income	300,000	279,373.50	ANADARKO PETE CORP 4.5% DUE 07-15-2044
Fixed Income	130,000	135,522.79	ANDEAVOR FIXED 5.125% DUE 12-15-2026
Fixed Income	2,040,000	1,997,045.76	ANHEUSER-BUSCH 3.65% DUE 02-01-2026
Fixed Income	1,300,000	1,317,656.60	ANHEUSER-BUSCH 3.75% DUE 01-15-2022
Fixed Income	640,000	638,513.28	ANHEUSER-BUSCH 4% DUE 04-13-2028
Fixed Income	300,000	291,241.20	ANHEUSER-BUSCH 4.375% DUE 04-15-2038
Fixed Income	685,000	694,279.70	ANHEUSER-BUSCH 4.7% DUE 02-01-2036
Fixed Income	2,975,000	2,905,890.75	ANHEUSER-BUSCH 4.75% DUE 04-15-2058
Fixed Income	1,265,000	1,300,898.17	ANHEUSER-BUSCH 4.9% DUE 02-01-2046
Fixed Income	217,000	210,514.96	ANTHEM INC 4.65% DUE 08-15-2044
Fixed Income	50,000	49,645.25	APACHE CORP 5.25% DUE 02-01-2042
Fixed Income	975,000	985,021.05	APPALACHIAN PWR CO 4.4% DUE 05-15-2044
Fixed Income	245,000	282,471.28	APPALACHIAN PWR CO 5.95% DUE 05-15-2033
Fixed Income	380,000	366,101.88	APPLE INC 2.4% DUE 05-03-2023
Fixed Income	340,000	312,066.28	APPLE INC 2.45% DUE 08-04-2026
Fixed Income	700,000	657,118.70	APPLE INC 2.9% DUE 09-12-2027
Fixed Income	50,000	47,524.80	APPLE INC 3% DUE 06-20-2027
Fixed Income	100,000	96,447.30	APPLE INC 3.2% DUE 05-11-2027
Fixed Income	500,000	468,608.50	APPLE INC 3.75% DUE 09-12-2047
Fixed Income	1,325,000	1,427,422.50	APPLE INC 4.65% DUE 02-23-2046
Fixed Income	300,000	287,127.00	APPLE INC BNDS 2.75% DUE 01-13-2025 REG
Fixed Income	425,000	426,029.35	APPLE INC FLTG RT 2.6405% DUE 05-06-2019
Fixed Income	5,020,000	5,080,792.20	APPLE INC FLTG RT 2.84144% DUE 02-09-2022
Fixed Income	125,000	131,273.75	ARAPAHOE CNTY COLO WTR & WASTEWATER AUTHREV 6.68% 12-01-2039 BEO TAXABLE
Fixed Income	3,720,000	131,560.35	ARGENT LETRAS DEL TESORO T-BILL 12/10/2018
Fixed Income	1,278,109	1,084,240.53	ARGENT SECS INC FLTG RT 2.21475% DUE 07-25-2036
Fixed Income	2,830,008	1,701,751.66	ARGENT SECS INC FLTG RT 2.35475% DUE 03-25-2036
Fixed Income	1,500,000	1,218,750.00	ARGENTINA REP BD 5.875% DUE 01-11-2028 REG
Fixed Income	100,000	3,466.20	ARGENTINA(REP OF) FRN 01/03/2020 ARS1
Fixed Income	7,399,000	252,098.16	ARGENTINA(REP OF) FRN 04/2022 ARS1

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	55,621,700	2,024,359.97	ARGENTINA(REP OF) FRN 22/06/20 ARS1
Fixed Income	67,711	67,710.88	Argentine peso - Cash
Fixed Income	0	2,461,169.91	Argentine peso - Pending foreign exchange purchases
Fixed Income	0	(1,343,368.31)	Argentine peso - Pending foreign exchange sales
Fixed Income	0	(16,409.01)	Argentine peso - Pending trade purchases
Fixed Income	140,000	160,317.36	ARIZONA PUB SVC CO 5.5% DUE 09-01-2035
Fixed Income	130,000	134,947.80	ARIZONA PUB SVC CO 8.75% DUE 03-01-2019
Fixed Income	1,350,000	1,304,603.55	ASIAN DEV BK GLOBAL SR NT 1.875% DUE 02-18-2022 REG
Fixed Income	903,915	896,215.48	ASSET BACKED FDG CORP 2004-OPT3 ASSET BKD CTF CL A-4 11-25-2033 REG
Fixed Income	1,500,000	1,495,404.00	ASTRAZENECA PLC 1.75% DUE 11-16-2018
Fixed Income	585,000	548,577.32	AT&T INC 3.4% DUE 05-15-2025
Fixed Income	335,000	327,434.36	AT&T INC 4.125% DUE 02-17-2026
Fixed Income	1,600,000	1,565,944.00	AT&T INC 4.25% DUE 03-01-2027
Fixed Income	3,540,000	2,998,864.98	AT&T INC 4.35% DUE 06-15-2045
Fixed Income	500,000	504,779.50	AT&T INC 4.45% DUE 04-01-2024
Fixed Income	295,000	272,858.48	AT&T INC 4.5% DUE 05-15-2035
Fixed Income	2,445,000	2,184,062.27	AT&T INC 4.75% DUE 05-15-2046
Fixed Income	1,540,000	1,397,355.96	AT&T INC 4.8% DUE 06-15-2044
Fixed Income	2,830,000	2,783,454.99	AT&T INC 5.25% DUE 03-01-2037
Fixed Income	50,000	54,511.15	AT&T INC 6.375% DUE 03-01-2041
Fixed Income	100,000	100,514.80	AT&T INC FLTG RT 2.98919% DUE 01-15-2020
Fixed Income	890,000	820,722.40	ATHENE HLDG LTD 4.125% DUE 01-12-2028
Fixed Income	5,225,000	3,790,091.59	AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000
Fixed Income	27,020	27,019.73	Australian dollar - Cash
Fixed Income	0	2,305,663.68	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	(4,705,734.11)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	(95,763.18)	Australian dollar - Pending trade purchases
Fixed Income	0	285,701.55	Australian dollar - Pending trade sales
Fixed Income	200,000	185,699.20	AUTONATION INC 3.8% DUE 11-15-2027
Fixed Income	1,300,000	1,267,203.60	AVALONBAY CMNTYS 3.45% DUE 06-01-2025
Fixed Income	700,000	673,053.50	AVANGRID INC 3.15% 12-01-2024
Fixed Income	110,000	108,393.56	AVNET INC 4.625% DUE 04-15-2026
Fixed Income	725,000	719,288.45	AXA EQUITABLE 3.9% DUE 04-20-2023
Fixed Income	1,390,000	1,297,937.52	B A T CAP CORP 4.54% DUE 08-15-2047
Fixed Income	500,000	498,296.50	BACARDI LTD 4.45% DUE 05-15-2025
Fixed Income	250,000	258,750.00	BAHAMAS COMWLTH 6.625% DUE 05-15-2033
Fixed Income	500,000	502,500.00	BAHAMAS COMWLTH NT 144A 5.75% DUE 01-16-2024 BEO
Fixed Income	1,100,000	1,034,517.00	BAIDU INC FORMERLY 3.625% DUE 07-05-2027
Fixed Income	530,000	520,985.76	BAMLL COML MTG 2.959% DUE 12-10-2030
Fixed Income	2,104,716	2,071,666.10	BANC AMER FDG TR MTG PASSTHRU SER 06-G CL 1A1 FLTG 07-20-2036
Fixed Income	400,000	395,004.00	BANCO BILBAO 4.875% DUE 04-21-2025
Fixed Income	600,000	718,006.88	BANCO BILBAO 7.0% 31/12/2049
Fixed Income	200,000	239,335.63	BANCO BILBAO VIZCAYA ARG 7% 29/12/2049
Fixed Income	500,000	465,005.00	BANCO BTG PACTUAL 5.5% DUE 01-31-2023
Fixed Income	800,000	732,000.00	BANCO MERCANTIL 5.75% DUE 10-04-2031
Fixed Income	2,900,000	2,853,600.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	2,000,000	2,464,163.51	BANCO SANTANDER 6.25%-FRN PERP EUR100000
Fixed Income	1,000,000	948,910.00	BANCO SANTANDER SA 3.125% 02-23-2023
Fixed Income	1,915,000	1,880,939.81	BANK AMER CORP 2.738% 01-23-2022
Fixed Income	760,000	708,297.20	BANK AMER CORP 3.248% DUE 10-21-2027
Fixed Income	40,000	38,484.64	BANK AMER CORP 3.366% DUE 01-23-2026
Fixed Income	7,702,000	7,252,773.15	BANK AMER CORP 3.419% 12-20-2028
Fixed Income	170,000	169,941.69	BANK AMER CORP 3.499% 05-17-2022
Fixed Income	3,775,000	3,640,730.80	BANK AMER CORP 3.705% BNDS 04-24-2028
Fixed Income	40,000	39,486.08	BANK AMER CORP 4% DUE 01-22-2025
Fixed Income	200,000	203,295.80	BANK AMER CORP 4.1% DUE 07-24-2023
Fixed Income	1,425,000	1,428,301.73	BANK AMER CORP 4.45% DUE 03-03-2026
Fixed Income	1,530,000	1,620,560.70	BANK AMER CORP 5% DUE 01-21-2044
Fixed Income	100,000	107,636.80	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	75,000	87,804.00	BANK AMER CORP 5.875% DUE 02-07-2042
Fixed Income	80,000	78,200.00	BANK AMER CORP 5.875% DUE 12-31-2049
Fixed Income	164,000	165,436.80	BANK AMER CORP BDS 4 04-01-2024
Fixed Income	700,000	711,522.00	BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG
Fixed Income	40,000	39,590.48	BANK AMER CORP FIXED 3.55% DUE 03-05-2024
Fixed Income	870,000	856,282.71	BANK AMER CORP FIXED 3.97% 03-05-2029
Fixed Income	735,000	713,970.92	BANK AMER CORP FLTG RT 2.881% DUE 04-24-2023
Fixed Income	825,000	785,588.10	BANK AMER CORP FLTG RT 3.093% DUE 10-01-2025
Fixed Income	9,165,000	9,200,651.85	BANK AMER CORP MEDIUM TERM SR NT SER M FLTG RATE DUE 07-21-2021/07-21-2020 REG
Fixed Income	120,000	119,520.72	BANK MONTREAL MEDIUM TERM SR NTS BOOK 3.1% DUE 04-13-2021
Fixed Income	135,000	125,051.85	BANK MONTREAL QUE 3.803% 12-15-2032
Fixed Income	235,000	235,102.70	BANK NEW YORK MELLON CORP MEDIUM TERM SRNT BOOK ENTRY 3.5% DUE 04-28-2023 REG
Fixed Income	10,389,000	10,561,602.85	BANK NEW YORK MELLON CORP TRANCHE # TR 00006 FLTG 10-30-2023
Fixed Income	90,000	93,984.75	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	1,457,000	1,412,615.41	BANK OF AMER CORP FIXED 3.004% DUE 12-20-2023
Fixed Income	13,000,000	846,571.61	BANK OF AMERICA CORP FLTG RATE DUE 21/10/2025
Fixed Income	200,000	196,111.80	BANK OF CHINA LOND 1.875% SNR MTN 09/11/19 USD
Fixed Income	100,000	98,727.30	BANK SER 2017-BNK8 CL A-S 3.731% 11-15-2050
Fixed Income	100,000	99,315.50	BANK SR 2018-BNK10 CL AS 3.898% 02-15-2061
Fixed Income	300,000	311,268.30	BAPTIST HLTH S FLA 4.59% DUE 08-15-2021

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	900,000	1,084,002.31	BARCLAYS BANK PLC 6.5% 31/12/2049
Fixed Income	1,000,000	1,076,500.00	BARCLAYS BK PLC 7.625 DUE 11-21-2022
Fixed Income	195,000	148,297.50	BARCLAYS BK PLC MED TERM NTS BOOK ENTRY FLTG 10-20-2037
Fixed Income	80,000	79,120.00	BARCLAYS BK PLC MED TERM NTS BOOK ENTRY TRANCHE # TR 00794 VAR RT DUE 03-29-2021
Fixed Income	50,000	48,790.00	BARCLAYS BK PLC MED TERM NTS BOOK ENTRY TRANCHE 50 STEP UP DUE 07-27-2022
Fixed Income	1,200,000	1,199,328.00	BARCLAYS BK PLC NEW YORK BRH INSTL CTF DEP 00027 DTD 08-28-2017 1.94% 09-04-2018
Fixed Income	200,000	195,949.00	BARCLAYS PLC 3.2% DUE 08-10-2021
Fixed Income	1,700,000	1,592,274.40	BARCLAYS PLC 3.65% DUE 03-16-2025
Fixed Income	3,800,000	3,690,807.00	BARCLAYS PLC 4.375% DUE 01-12-2026
Fixed Income	2,975,000	2,947,380.10	BARCLAYS PLC 4.972% 05-16-2029
Fixed Income	1,700,000	1,764,356.90	BARCLAYS PLC BARCLAYS PLC GLB FLT% AUG 10 2021 DUE 08-10-2021 BEO
Fixed Income	1,200,000	1,190,100.00	BARCLAYS PLC SR NT FLTG VAR RT DUE 05-16-2024/05-16-2023
Fixed Income	75,000	109,662.00	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE
Fixed Income	1,090,000	1,092,073.18	BAYER US FIN II 4.375% DUE 12-15-2028
Fixed Income	200,000	200,575.00	BAYER US FIN II 4.875% DUE 06-25-2048
Fixed Income	521,989	514,114.09	BAYVIEW COML AST FLTG RT 2.60475% DUE 04-25-2034
Fixed Income	1,310,000	1,265,818.94	BB&T CORP SR 2.05% DUE 05-10-2021
Fixed Income	20,000	19,949.48	BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00015 2.25 02-01-2019
Fixed Income	1,208,000	1,226,286.70	BB&T CORP SUB MEDIUM TERM NTS BOOK ENTRY 3.95 DUE 03-22-2022
Fixed Income	750,000	744,375.00	BECTON DICKINSON & 2.675% DUE 12-15-2019
Fixed Income	500,000	497,461.50	BECTON DICKINSON & 3.25% DUE 11-12-2020
Fixed Income	100,000	76,607.10	BED BATH & BEYOND 5.165% DUE 08-01-2044
Fixed Income	180,000	188,603.10	BERKLEY W R CORP 7.375% DUE 09-15-2019
Fixed Income	245,000	233,006.76	BERKSHIRE HATHAWAY 3.25% DUE 04-15-2028
Fixed Income	675,000	689,760.23	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042
Fixed Income	3,045,000	3,059,399.81	BERKSHIRE HATHAWAY FLTG RT 3.03063% DUE 03-15-2019
Fixed Income	1,200,000	1,231,584.00	BERMUDA GOVT SR NT 144A 4.854 DUE 02-06-2024 BEO
Fixed Income	485,000	485,775.03	BEST BUY INC 5% DUE 08-01-2018
Fixed Income	20,000	21,252.40	BEVERLY HILLS CALIF PUB FING AUTH LEASE REV 6.774% 06-01-2040 BEO TAXABLE
Fixed Income	75,000	75,387.53	BIOGEN INC 4.05% DUE 09-15-2025
Fixed Income	9,700,000	1,176,873.59	BK NED GEMEENTEN 1.25% SNR 13/06/2022 NOK
Fixed Income	1,300,000	1,261,531.70	BK NEW YORK MELLON FLTG RT 2.661% DUE 05-16-2023
Fixed Income	140,000	139,277.18	BK NOVA SCOTIA B C FIXED 3.125% DUE 04-20-2021
Fixed Income	1,900,000	1,838,692.70	BK NOVA SCOTIA GTD 1.875% DUE 04-26-2021
Fixed Income	975,000	972,673.65	BLACK HILLS CORP 2.5% DUE 01-11-2019
Fixed Income	1,300,000	1,300,000.00	BLACKSTONE COP 6.5% DUE 03-20-2021
Fixed Income	100,000	95,358.10	BMW US CAP LLC 1.85% DUE 09-15-2021
Fixed Income	280,000	276,226.44	BMW VEH OWNER TR 2018-A CL A-4 2.666% 06-25-2024
Fixed Income	-10,600,000	(244.86)	BND P OP SBNYUS33 98.1953125 05 JUL 2018317521064 US01F0326748
Fixed Income	1,535,000	1,496,170.64	BNP PARIBAS SR NON PFD 144A MED TERM NT PROGRAM BOOK ENTRY 3.5% 03-01-2023
Fixed Income	100,000	101,805.60	BOARDWALK 4.95% DUE 12-15-2024
Fixed Income	460,000	471,897.44	BOARDWALK 5.75% DUE 09-15-2019
Fixed Income	405,000	434,303.37	BOARDWALK 5.95% DUE 06-01-2026
Fixed Income	10,000	9,710.18	BOARDWALK PIPELINES LP 4.45% 07-15-2027
Fixed Income	75,000	72,795.08	BORGWARNER INC 3.375% DUE 03-15-2025
Fixed Income	845,000	807,460.88	BP CAP MKTS P L C 3.119% DUE 05-04-2026
Fixed Income	700,000	644,000.00	BRASKEM INTERNATIONAL LIMITED BNDS 4.5% DUE 01-10-2028
Fixed Income	265,000	239,162.50	BRAZIL FEDERATIVE REP BD 4.625% DUE 01-13-2028
Fixed Income	600,000	567,000.00	BRAZIL FEDERATIVE REP GLOBAL BD 4.25 DUE 01-07-2025 REG
Fixed Income	200,000	169,700.00	BRAZIL FEDERATIVE REP GLOBAL BD 5.625% DUE 02-21-2047 REG
Fixed Income	346,090	346,090.10	Brazilian real - Cash
Fixed Income	0	7,698,874.70	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	(11,124,673.08)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(425,292.51)	Brazilian real - Pending trade purchases
Fixed Income	405,963	405,962.09	BRAZOS ED LN AUTH INC STUDENT LN ASSET BACKED NT SER 2012-1 FLTG RT 12-26-2035
Fixed Income	1,200,000	1,232,713.20	BRAZOS HIGHER ED AUTH INC 02-25-2035 REG
Fixed Income	900,000	915,046.20	BRAZOS HIGHER ED AUTH INC STUDENT LN ASSET BKD NT 2011-2 A3 FLTG 10/27/2036
Fixed Income	369,814	371,683.59	BRAZOS HIGHER ED AUTH INC STUDENT LN SER 2011-1 CL A2 FLTG 02/25/2030
Fixed Income	800,000	664,008.00	BRF GMBH 4.35% DUE 09-29-2026
Fixed Income	1,310,000	1,163,486.98	BRIGHTHOUSE FINL INC 3.7% 06-22-2027
Fixed Income	655,357	655,357.03	British pound sterling - Cash Collateral Due to/from CCP Broker
Fixed Income	105,567	105,566.69	British pound sterling - Cash Collateral Held at Broker
Fixed Income	2,080,183	2,080,182.64	British pound sterling - Cash
Fixed Income	0	11,427,627.07	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	(21,566,373.40)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(707,656.86)	British pound sterling - Pending trade purchases
Fixed Income	0	102,572.45	British pound sterling - Pending trade sales
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	9,259,618	9,259,617.57	British pound sterling - Variation Margin
Fixed Income	2,570,000	2,536,512.90	BROADCOM CORP / 2.375% DUE 01-15-2020
Fixed Income	2,355,000	2,217,792.99	BROADCOM CORP / 2.65% DUE 01-15-2023
Fixed Income	900,000	875,394.90	BROADCOM CORP / 3% DUE 01-15-2022
Fixed Income	100,000	96,800.80	BROADCOM CORP / 3.625% DUE 01-15-2024
Fixed Income	1,000,000	945,852.00	BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027
Fixed Income	700,000	661,761.10	BROOKFIELD FIN INC 3.9% DUE 01-25-2028
Fixed Income	170,000	170,007.31	BRUNSWICK CORP 4.625% DUE 05-15-2021
Fixed Income	650,000	586,038.05	BSTN PPTYS LTD 2.75% DUE 10-01-2026
Fixed Income	750,000	746,220.00	BSTN PPTYS LTD 3.8% DUE 02-01-2024
Fixed Income	50,000	50,253.70	BSTN PPTYS LTD 3.85% DUE 02-01-2023

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	200,000	198,512.20	BSTN SCIENTIFIC 2.85% DUE 05-15-2020
Fixed Income	750,000	781,380.00	BSTN SCIENTIFIC 6% DUE 01-15-2020
Fixed Income	100,000	90,808.30	BUCKEYE PARTNERS L 4.125% DUE 12-01-2027
Fixed Income	70,000	62,448.26	BUCKEYE PARTNERS L P 6.375% DUE 01-22-2078
Fixed Income	50,000	45,636.25	BUNGE LTD FIN CORP 3.25% DUE 08-15-2026
Fixed Income	50,000	50,538.45	BURL NORTHN SANTA 3.6% DUE 09-01-2020
Fixed Income	405,000	414,065.93	BURL NORTHN SANTA 4.45% DUE 03-15-2043
Fixed Income	295,000	400,834.79	BURL NORTHN SANTA 7.95% DUE 08-15-2030
Fixed Income	50,000	59,143.00	BURL NTHN INC 8.75 DEB DUE 2-25-2022 REG
Fixed Income	11,100,000	11,100,000.00	BUY TO OPEN REPO W/SG AMERIC 2.26% FROM 06-29-2018 TO 07-02-2018
Fixed Income	300,000	287,625.00	C&W SR FING 6.875% DUE 09-15-2027
Fixed Income	40,000	40,387.92	CA INC 4.7% DUE 03-15-2027
Fixed Income	530,000	523,519.16	CA REP AUTO RECEIVABLES TR 2017-1 CL A4 2.28% 06-15-2022
Fixed Income	1,010,000	1,035,320.70	CA ST TAXABLE-VAR PURP 6.2 DUE 03-01-2019 BEO TAXABLE
Fixed Income	855,000	840,723.21	CABELAS CR CARD 2.25% DUE 07-17-2023
Fixed Income	497,500	496,167.20	CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO
Fixed Income	1,000,000	1,338,900.00	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE
Fixed Income	190,000	189,354.00	CALIFORNIA ST 3.375% 04-01-2025 BEO TAXABLE
Fixed Income	130,000	135,586.10	CALIFORNIA ST 4.5% 04-01-2033 BEO TAXABLE
Fixed Income	940,000	984,631.20	CALIFORNIA ST 4.6% 04-01-2038 BEO TAXABLE
Fixed Income	25,000	27,134.50	CALIFORNIA ST PUB WKS BRD LEASE REV 8% 03-01-2035 BEO TAXABLE
Fixed Income	100,000	142,347.00	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE
Fixed Income	50,000	61,266.00	CALIFORNIA ST UNIV REV 6.434% 11-01-2030BEO TAXABLE
Fixed Income	170,000	250,688.80	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000
Fixed Income	35,000	41,578.60	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV6.4% 06-01-2039 BEO TAXABLE
Fixed Income	41,300,000	2,771.23	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.0% European 317U264P8 12-04-2018
Fixed Income	50,100,000	4,298.58	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.0% European 317U302P2 12-19-2018
Fixed Income	-8,700,000	(6,989.58)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.1725% European 317U265P7 12-04-2018
Fixed Income	-10,500,000	(10,791.90)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.19% European 317U303P1 12-19-2018
Fixed Income	50,100,000	3,707.40	CALL SWAPTION USD CSFPGB2L 3MLIBOR/6M 1.85% European 317U245P2 11-30-2018
Fixed Income	55,000,000	13,750.00	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.15% European 317U609P2 01-31-2019
Fixed Income	-11,000,000	(18,288.60)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.21% European 317U608P3 01-31-2019
Fixed Income	71,600,000	794.76	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018
Fixed Income	-15,400,000	(5,031.18)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.0% European 317U541M0 11-15-2018
Fixed Income	-181,700,000	(933,084.01)	CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.019% European 317U633Q0 06/21/2021
Fixed Income	181,700,000	703,506.06	CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.04% European 317U632Q1 06/22/2020
Fixed Income	810,000	806,652.27	CAMPBELL SOUP CO 3.3% DUE 03-15-2021
Fixed Income	690,000	665,293.86	CAMPBELL SOUP CO 3.95% DUE 03-15-2025
Fixed Income	-515,868	(515,868.37)	Canadian dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	98,314	98,314.27	Canadian dollar - Cash
Fixed Income	0	6,772,685.09	Canadian dollar - Pending foreign exchange purchases
Fixed Income	0	(6,274,185.33)	Canadian dollar - Pending foreign exchange sales
Fixed Income	0	(2,849,552.02)	Canadian dollar - Pending trade purchases
Fixed Income	0	225,938.27	Canadian dollar - Pending trade sales
Fixed Income	1,377,196	1,377,195.96	Canadian dollar - Variation Margin
Fixed Income	75,000	79,618.43	CANTOR FITZGERALD 6.5% DUE 06-17-2022
Fixed Income	845,000	833,017.06	CAP 1 FINL CORP 2.5% DUE 05-12-2020
Fixed Income	1,120,000	1,086,420.16	CAP 1 FINL CORP 3.2% DUE 01-30-2023
Fixed Income	95,000	90,233.09	CAP 1 FINL CORP 3.3% DUE 10-30-2024
Fixed Income	170,000	169,607.81	CAP 1 FINL CORP 3.45% DUE 04-30-2021
Fixed Income	45,000	43,959.02	CAP 1 FINL CORP 3.5% DUE 06-15-2023
Fixed Income	980,000	951,740.72	CAP 1 FINL CORP 4.2% DUE 10-29-2025
Fixed Income	60,000	62,011.86	CAP 1 FINL CORP 4.75% DUE 07-15-2021
Fixed Income	115,000	114,669.61	CAP 1 MULTI-ASSET 1.45% DUE 08-16-2021
Fixed Income	520,000	512,512.00	CAP 1 MULTI-ASSET 2% DUE 01-17-2023
Fixed Income	3,240,000	3,248,362.44	CAP 1 MULTI-ASSET FLTG RT 2.42269% DUE 06-15-2022
Fixed Income	1,000,000	1,002,663.00	CAP 1 MULTI-ASSET FLTG RT 2.51269% DUE 02-15-2022
Fixed Income	2,095,000	2,064,859.24	CAP 1 NATL ASSN 2.35% DUE 01-31-2020
Fixed Income	630,000	629,797.14	CAP 1 NATL ASSN 2.35% DUE 08-17-2018
Fixed Income	323,904	323,534.48	CAP AUTO 1.83% DUE 03-20-2020
Fixed Income	75,000	73,930.28	CAP AUTO 1.89% DUE 05-20-2021
Fixed Income	45,454	45,427.22	CAP AUTO 1.94% DUE 01-21-2020
Fixed Income	100,000	99,604.10	CAP AUTO 2.39% DUE 11-20-2020
Fixed Income	90,000	90,135.99	CAP AUTO 3.14% DUE 02-20-2020
Fixed Income	65,000	75,253.10	CAP CITIES ABC INC 8.75% DUE 08-15-2021
Fixed Income	0	-	CAP PPTYS INC R I 5% DUE 12-31-2022
Fixed Income	500,000	446,550.00	CAPEX S A 6.875% DUE 05-15-2024
Fixed Income	250,000	246,926.50	CAPITAL AUTO RECEIVABLES ASSET TR 2016-3 CL C 2.35% DUE 09-20-2021 REG
Fixed Income	150,000	137,837.10	CARDINAL HLTH INC 3.41% DUE 06-15-2027
Fixed Income	125,000	118,814.13	CARLISLE COS INC 3.75% 12-01-2027
Fixed Income	490,862	488,100.38	CARMAX AUTO OWNER 1.61% DUE 11-16-2020
Fixed Income	170,000	165,684.55	CARMAX AUTO OWNER 1.9% DUE 04-15-2022
Fixed Income	1,385,000	1,345,092.61	CARMAX AUTO OWNER 1.92% DUE 07-15-2022
Fixed Income	640,000	629,616.64	CARMAX AUTO OWNER 2.16% DUE 12-15-2021
Fixed Income	770,000	756,969.29	CARMAX AUTO OWNER 2.53999996185% DUE 09-15-2022
Fixed Income	520,000	513,290.96	CARMAX AUTO OWNER 2.84% DUE 10-17-2022
Fixed Income	580,000	566,259.22	CARMAX AUTO OWNER TR 2017-4 CL B 2.46% 08-15-2023 REG
Fixed Income	40,000	39,809.00	CARMAX AUTO OWNER TR SER 2015-1 CL B 2.17% 10-15-2020
Fixed Income	200,000	232,474.00	CAROLINA PWR & LT 8.625% DUE 09-15-2021

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,150,000	1,136,869.30	CARRINGTON MTG LN FLTG RT 2.30475% DUE 05-25-2036
Fixed Income	2,000,000	2,015,168.00	CARRINGTON MTG LN FLTG RT 3.03975% DUE 05-25-2035
Fixed Income	400,000	395,380.00	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00880 1.35% DUE 05-18-2019
Fixed Income	475,000	458,649.08	CATHOLIC HLTH 2.95 DUE 11-01-2022
Fixed Income	100,000	96,980.20	CBS CORP 4% DUE 01-15-2026
Fixed Income	750,000	743,207.25	CC HLDGS GS V LLC 3.849% DUE 04-15-2023
Fixed Income	253,000	253,000.00	CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US
Fixed Income	2,226,000	2,226,000.00	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS
Fixed Income	960,000	960,000.00	CCP RECEIVABLE FROM WELLS FARGO NA
Fixed Income	40,000	37,450.64	CD 2016-CD1 MTG TR 2.926% DUE 08-10-2049
Fixed Income	860,000	829,731.44	CDN NAT RES LTD FIXED 2.95% DUE 01-15-2023
Fixed Income	340,000	350,921.14	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047
Fixed Income	230,000	258,538.40	CDN PAC RY CO NEW 5.75% DUE 03-15-2033
Fixed Income	300,000	360,419.70	CDN PAC RY CO NEW 6.125% DUE 09-15-2115
Fixed Income	-6,300,000	(399,744.45)	CDS / STS 12-20-2022 SWPC0GA92
Fixed Income	-1,050,000	(23,085.93)	CDS / STS 20/12/2021 SWPC0DSY5
Fixed Income	-5,500,000	(103,949.09)	CDS / STS 20/12/2022 SWPC0G6Z9
Fixed Income	-516,901	(40,484.24)	CDS / STS BARCGB33 05-25-2046 SWPC02J52
Fixed Income	516,901	-	CDS / STS BARCGB33 SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J52
Fixed Income	-2,617,689	(205,020.24)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	2,617,689	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ONABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	-200,000	-	CDS / STS BOFAUS6S 12-20-2019 SWPC31J02
Fixed Income	200,000	14,739.74	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAHYS23V1 5Y 12-20-2019 SWPC31J02
Fixed Income	-700,000	(72,383.08)	CDS / STS CSFPGB2L 05-11-2063 SWPC0BWE8
Fixed Income	700,000	-	CDS / STS CSFPGB2L SELL PROTECTION ON CMBX.NA.BBB .6 05-11-2063 SWPC0BWE8
Fixed Income	-2,200,000	(154,966.02)	CDS / STS GSILGB2X 01-17-2047 SWPC0BXI8
Fixed Income	2,200,000	-	CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.BBB .7 01-17-2047 SWPC0BXI8
Fixed Income	-1,300,000	(134,425.72)	CDS / STS MLILGB3L 05-11-2063 SWPC0AVM3
Fixed Income	1,300,000	-	CDS / STS MLILGB3L SELL PROTECTION ON CMBX.NA.BBB .6 05-11-2063 SWPC0AVM3
Fixed Income	-700,000	-	CDS BARCGB33 06-20-2021 SWPC0DQD3
Fixed Income	-500,000	-	CDS BARCGB33 12-20-2021 SWPC0DTA6
Fixed Income	100,000	745.51	CDS BARCGB33 SELL PROT ON COLOMBIA SWPC0DQD3
Fixed Income	600,000	4,473.06	CDS BARCGB33 SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQD3
Fixed Income	500,000	649.00	CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 12-20-2021 SWPC0DTA6
Fixed Income	0	(44,741.04)	CDS BNPAFRPP 06/20/2023 SELL RUSSIA FOREIGN BOND 7. SWPC0GV57
Fixed Income	-100,000	-	CDS BNPAFRPP 06-20-2021 SWPC0DQF8
Fixed Income	100,000	745.51	CDS BNPAFRPP SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQF8
Fixed Income	-400,000	-	CDS BOFAUS6NGFX 12-20-2021 SWPC0DTB4
Fixed Income	-100,000	-	CDS BOFAUS6NGFX 12-20-2021 SWPC0E2E5
Fixed Income	100,000	411.85	CDS BOFAUS6NGFX SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2021 SWPC0E2E5
Fixed Income	400,000	519.20	CDS BOFAUS6NGFX SELL PROTECTION ON UTD MEXICAN STS M 12-20-2021 SWPC0DTB4
Fixed Income	-300,000	-	CDS CHASUS33 03-20-2019 SWPC01SN5
Fixed Income	-150,000	(1,065.80)	CDS CHASUS33 03-20-2019 SWPC0BXG2
Fixed Income	-100,000	-	CDS CHASUS33 06-20-2021 SWPC0DQG6
Fixed Income	-3,600,000	-	CDS CHASUS33 12-20-2019 SWPC06TO1
Fixed Income	150,000	-	CDS CHASUS33 PURC PROTECTION ON DEVON ENERGY CORP 03-20-2019 SWPC0BXG2
Fixed Income	3,600,000	42,652.44	CDS CHASUS33 SELL PROT ON CHINA(PEOPLE'S REPUB 12-20-2019 SWPC06TO1
Fixed Income	100,000	745.51	CDS CHASUS33 SELL PROT ON COLOMBIA(REPUB
Fixed Income	300,000	1,152.81	CDS CHASUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2019 SWPC01SN5
Fixed Income	-100,000	(491.36)	CDS CITIUS33 12-20-2022 SWPC0G5Z0
Fixed Income	-100,000	(491.36)	CDS CITIUS33 COLOMBIA(REPUBLIC OF 12-20-2022 SWPC0G5Z0
Fixed Income	100,000	-	CDS CITIUS33 SELL PROT ON 12-20-2022 SWPC0G5Z0
Fixed Income	100,000	-	CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022 SWPC0G5Z0
Fixed Income	-1,300,000	-	CDS GSILGB2X 03-20-2019 SWPC02RKO
Fixed Income	1,100,000	33,545.27	CDS GSILGB2X 06/20/2022 SELL REPUBLIC OF ARGENTINA SWPC0FGX5
Fixed Income	-500,000	-	CDS GSILGB2X 06-20-2021 SWPC0DQE1
Fixed Income	-1,100,000	-	CDS GSILGB2X 06-20-2022 SWPC0FGX5
Fixed Income	-550,000	(1,287.00)	CDS GSILGB2X 09-20-2018 SWPC0C845
Fixed Income	-2,100,000	-	CDS GSILGB2X 12-20-2018 SWPC0GFO4
Fixed Income	-50,000	-	CDS GSILGB2X 12-20-2021 SWPC0DTN8
Fixed Income	-100,000	(491.36)	CDS GSILGB2X 12-20-2022 SWPC0G7D7
Fixed Income	550,000	-	CDS GSILGB2X PURC PROTECTION ON HEINZ H J CO 09-20-2018 SWPC0C845
Fixed Income	50,000	205.93	CDS GSILGB2X SELL PROT ON 12-20-2021 SWPC0DTN8
Fixed Income	1,300,000	6,061.12	CDS GSILGB2X SELL PROT ON COLOMBIA(REP OF 03-20-2019 SWPC02RKO
Fixed Income	500,000	3,727.55	CDS GSILGB2X SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQE1
Fixed Income	100,000	-	CDS GSILGB2X SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022
Fixed Income	2,100,000	7,638.96	CDS GSILGB2X SELL PROTECTION ON QATAR(STATE OF) 12-20-2018 SWPC0GFO4
Fixed Income	-600,000	-	CDS ICE_SBSIUS 06-20-2022 SWPC0EAY2
Fixed Income	-50,000	-	CDS ICE_SBSIUS 06-20-2022 SWPC0F152
Fixed Income	-1,400,000	-	CDS ICE_SBSIUS 12-20-2021 SWPC0DU30
Fixed Income	-600,000	-	CDS ICE_SBSIUS 20/06/2021 SWPC0EGG5
Fixed Income	-500,000	(11,476.84)	CDS ICE_SBSIUS 20/06/2023 SWPC0EGH3
Fixed Income	600,000	12,477.06	CDS ICE_SBSIUS SELL PROT ON BERKSHIRE HATHAWAY I 06-20-2022 SWPC0EAY2
Fixed Income	1,400,000	28,440.44	CDS ICE_SBSIUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2021 SWPC0DU30
Fixed Income	50,000	7,809.92	CDS ICE_SBSIUS SELL PROTECTION ON GENERAL MTRS CO 06-20-2022 SWPC0F152
Fixed Income	600,000	3,979.78	CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2021 SWPC0EGG5
Fixed Income	500,000	-	CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPC0EGH3
Fixed Income	0	(752.00)	CDS MRMDUS33 03/20/2019 SELL FED REPUBLIC OF BRAZIL SWPC0H1X7
Fixed Income	-400,000	-	CDS MRMDUS33 03-20-2019 SWPC02DL3

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	(58,832.32)	CDS MRMDUS33 06/20/2023 SELL FED REPUBLIC OF BRAZIL SWPC0H265
Fixed Income	-100,000	-	CDS MRMDUS33 06-20-2021 SWPC0DRC4
Fixed Income	-250,000	-	CDS MRMDUS33 12-20-2021 SWPC0DZF8
Fixed Income	250,000	1,029.63	CDS MRMDUS33 SELL 12-20-2021 SWPC0DZF8
Fixed Income	100,000	745.51	CDS MRMDUS33 SELL PROT ON COLOMBIA(REPUBLICOF06-20-2021 SWPC0DRC4
Fixed Income	400,000	1,537.08	CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2019 SWPC02DL3
Fixed Income	-200,000	(1,383.10)	CDS MSCSUS33 03-20-2019 SWPC0C7N4
Fixed Income	200,000	-	CDS MSCSUS33 PURC PROTECTION ON KINDER MORGAN ENERGY 03-20-2019 SWPC0C7N4
Fixed Income	6,300,000	-	CDS/STS BUY PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 SWPC0GA92
Fixed Income	1,050,000	-	CDS/STS WFBUS6S BUY PROT ON ITRAXX EUROPES26V1 5 20/12/2021 SWPC0DSY5
Fixed Income	-3,700,000	(59,439.29)	CDS/STS WFBUS6TTRU 20/06/2022 SWPC0F9N5
Fixed Income	5,500,000	-	CDS/STS WFBUS6TTRU BUY PROT ON ITRAXX EUROPES28V1 5 20/12/2022 SWPC0G6Z9
Fixed Income	3,700,000	-	CDS/STS WFBUS6TTRU BUY PROT ON ITRAXX FINSSENS27V1 5 20/06/2022 SWPC0F9N5
Fixed Income	1,080,000	1,051,016.04	CELGENE CORP 3.875% DUE 08-15-2025
Fixed Income	1,120,000	1,059,782.08	CELGENE CORP 3.9% 02-20-2028
Fixed Income	800,000	795,000.00	CELULOSA ARAUCO Y CONSTITUCION S A 4.5% DUE 08-01-2024
Fixed Income	600,000	650,040.00	CEMEX S A B DE C V 7.75% DUE 04-16-2026
Fixed Income	600,000	597,780.00	CENTENE CORPORATION TERM LOAN 10-16-2018
Fixed Income	810,000	809,100.09	CENTEX HOME EQTY FLTG RT 2.67475% DUE 10-25-2035
Fixed Income	1,959,100	1,997,966.58	CENTEX HOME EQTY FLTG RT 4.93% DUE 01-25-2034
Fixed Income	1,222,068	1,217,643.69	CENTEX HOME EQUITY LN TR 2006-A 2006-A ASSET BKD CTF CL AV-4 06-25-2036 REG
Fixed Income	1,045,000	1,048,298.02	CENTEX HOME EQUITY LN TR SER 2005-D CL M-3 FLT RT 10-25-2035 REG
Fixed Income	646,750	632,890.79	CENTURYLINK, INC. DUE 01-15-2025 BEO
Fixed Income	1	1.00	CF BLACKROCK MONEY MARKET FD
Fixed Income	8,301,541	136,458,237.87	CF COLCHESTER LOCAL MARKETS DEBT FUND FD
Fixed Income	638,788	29,679,323.98	CF NEUBERGER BERMAN HIGH INCOME FUND LLC
Fixed Income	26,726,967	301,722,205.86	CF PRUDENTIAL EMERGING MARKETS BLEND DEBT FUND
Fixed Income	2,397,745	40,538,676.24	CF SSGA 1-3 YEAR U.S CREDIT INDEX NL FUND (CMY4NON) FUND
Fixed Income	4,215,978	85,702,395.30	CF SSGA 3-10 YEAR U.S CREDIT INDEX NL (CM10NON) FUND
Fixed Income	1,320,615	55,464,507.29	CF SSGA LONG U.S CR INDEX NL (CME3NON) FD
Fixed Income	126,168	3,284,164.49	CF SSGA U.S ASSET BACKED INDEX NL (CME6)FUND
Fixed Income	5,677,315	170,733,905.12	CF SSGA U.S BACKED INDEX NL (CME5NON) FD
Fixed Income	412,491	11,547,689.46	CF SSGA U.S COMMERCIAL MORTGAGE INDEX NL (CMBS) FUND INDEX NL (CMBS) FUND
Fixed Income	1,000,000	957,500.00	CHARLES SCHWAB CORP 5.0% 12-31-2049
Fixed Income	440,000	439,441.20	CHARTER 3.579% DUE 07-23-2020
Fixed Income	625,000	632,679.38	CHARTER 4.464% DUE 07-23-2022
Fixed Income	400,000	399,606.40	CHARTER 4.5% DUE 02-01-2024
Fixed Income	2,835,000	2,863,021.14	CHARTER 4.908% DUE 07-23-2025
Fixed Income	1,165,000	1,057,934.17	CHARTER 5.375% 05-01-2047
Fixed Income	100,000	104,500.70	CHARTER 6.384% DUE 10-23-2035
Fixed Income	1,415,000	1,491,459.53	CHARTER 6.484% DUE 10-23-2045
Fixed Income	294,023	293,521.19	CHARTER COMMUNICATIONS OPERATING, LLC (AKA CCO SAFARI LLC) TL DUE 04-30-2025
Fixed Income	95,000	91,971.31	CHARTER FIXED 5.75% DUE 04-01-2048
Fixed Income	3,975,000	3,924,998.48	CHASE ISSUANCE TR 1.58% DUE 08-16-2021
Fixed Income	2,000,000	1,999,400.00	CHASE ISSUANCE TR CHASESERIES 2018-1 NT CL A 04-17-2023 REG
Fixed Income	3,070,000	3,031,683.33	CHASE ISSUANCE TR SER 2016-A2 CLS A 1.37% 06-15-2021
Fixed Income	130,000	135,200.00	CHENIERE CORPUS 5.875% DUE 03-31-2025
Fixed Income	200,000	218,000.00	CHENIERE CORPUS 7% DUE 06-30-2024
Fixed Income	55,000	58,007.95	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	400,000	404,528.00	CHICAGO ILL 5.63% 01-01-2022 BEO TAXABLE
Fixed Income	35,000	36,040.55	CHICAGO ILL 6.05% 01-01-2029 BEO TAXABLE
Fixed Income	25,000	24,968.25	CHICAGO ILL 6.257% 01-01-2040 BEO TAXABLE
Fixed Income	300,000	333,561.00	CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE
Fixed Income	900,000	975,015.00	CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE
Fixed Income	50,000	61,886.00	CHICAGO ILL MET WTR RECLAMATION DIST GTRCHICAGO 5.72% 12-01-2038 BEO TAXABLE
Fixed Income	80,000	105,905.60	CHICAGO ILL O HARE INTL ARPT REV 6.395% 01-01-2040 BEO TAXABLE
Fixed Income	1,300,000	1,691,586.00	CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022
Fixed Income	60,000	63,281.40	CHICAGO ILL TRAN AUTH SALES & TRANSFER TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE
Fixed Income	20,000	21,849.20	CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 5.47% 12-01-2023 REG TAXABLE
Fixed Income	1,000,000	974,850.00	CHINA CINDA FIN 4.25% DUE 04-23-2025
Fixed Income	825,000	744,111.23	CIGNA CORP FIXED 3.05% DUE 10-15-2027
Fixed Income	750,000	600,000.00	CIMPOR FINL 5.75% DUE 07-17-2024
Fixed Income	5,905,000	5,924,622.32	CISCO SYS INC NT FLTG RATE DUE 03-01-2019 REG
Fixed Income	6,140,000	6,049,213.96	CITIBANK CR CARD 1.75% DUE 11-19-2021
Fixed Income	1,065,000	1,036,270.56	CITIBANK CR CARD 2.19% DUE 11-20-2023
Fixed Income	3,530,000	3,485,317.26	CITIBANK CR CARD 2.49% DUE 01-20-2023
Fixed Income	1,415,000	1,414,483.53	CITIBANK N A 3.05% DUE 05-01-2020
Fixed Income	2,400,000	2,494,720.80	CITICORP RESDNTL FLTG RT 5.38918% DUE 03-25-2037
Fixed Income	480,000	476,723.52	CITIGROUP COML MTG 3.251% DUE 05-10-2023
Fixed Income	75,000	75,028.20	CITIGROUP COML MTG 3.712% DUE 04-14-2050
Fixed Income	700,000	685,467.30	CITIGROUP COML MTG TR SR 2017-C4 3.572% DUE 10-12-2050
Fixed Income	120,000	115,668.00	CITIGROUP GLOBAL FLTG RT 5% DUE 05-29-2023
Fixed Income	230,000	192,165.00	CITIGROUP GLOBAL FLTG RT 8.5% DUE 01-29-2038
Fixed Income	2,750,000	2,744,731.00	CITIGROUP INC 2.05% DUE 12-07-2018
Fixed Income	500,000	499,142.50	CITIGROUP INC 2.55% DUE 04-08-2019
Fixed Income	2,415,000	2,368,571.63	CITIGROUP INC 2.7% DUE 03-30-2021
Fixed Income	1,410,000	1,381,402.38	CITIGROUP INC 3.142% 01-24-2023
Fixed Income	50,000	48,895.40	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	425,000	399,304.50	CITIGROUP INC 3.52% 10-27-2028

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2,125,000	2,021,746.25	CITIGROUP INC 3.668% DUE 07-24-2028
Fixed Income	500,000	484,267.50	CITIGROUP INC 3.887% DUE 01-10-2028
Fixed Income	1,000,000	1,005,412.00	CITIGROUP INC 4.044% DUE 06-01-2024
Fixed Income	745,000	749,021.51	CITIGROUP INC 4.05% DUE 07-30-2022
Fixed Income	600,000	588,690.60	CITIGROUP INC 4.075% DUE 04-23-2029
Fixed Income	890,000	885,659.47	CITIGROUP INC 4.65% DUE 07-30-2045
Fixed Income	35,000	41,237.84	CITIGROUP INC 6.625 DUE 06-15-2032 BEO
Fixed Income	130,000	157,105.00	CITIGROUP INC 6.675% DUE 09-13-2043
Fixed Income	3,100,000	3,099,252.90	CITIGROUP INC FLTG DUE 07-01-2026
Fixed Income	1,100,000	1,106,778.20	CITIGROUP INC FLTG RT 3.24681% DUE 06-07-2019
Fixed Income	140,000	142,085.58	CITIGROUP INC FLTG RT 3.39706% DUE 12-08-2021
Fixed Income	1,400,000	1,424,430.00	CITIGROUP INC FLTG RT 3.53856% DUE 08-02-2021
Fixed Income	50,000	50,437.50	CITIGROUP INC NT VAR RATE 12-31-2049 REG
Fixed Income	570,000	570,520.41	CITIGROUP INC SR NT FLTG RATE 06-01-2024
Fixed Income	25,000	26,007.25	CLARK CNTY NEV ARPT REV 6.881% 07-01-2042 BEO TAXABLE
Fixed Income	10,000	10,078.88	CME GROUP INC 3.75% DUE 06-15-2028
Fixed Income	0	78,990.61	CME_IRS CME_SBSIUS CAD P 2.3%/R 3M CDOR 15/12/2025 SWU00CZV5
Fixed Income	0	359,209.40	CME_IRS CME_SBSIUS USD P 1.45%/R 3M LIBOR 06/28/2021 SWU00ISZ1
Fixed Income	0	653,918.10	CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KLL4
Fixed Income	0	35,070.00	CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	0	626,430.04	CME_IRS CME_SBSIUS USD P 1.85%/R 3M LIBOR 03/14/2020 SWU00M439
Fixed Income	0	1,024.27	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5
Fixed Income	0	65,444.61	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2
Fixed Income	0	95,918.20	CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00INI4
Fixed Income	0	1,029,200.40	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	0	48,923.42	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 12/20/2027 SWU00L9Q5
Fixed Income	0	158,655.20	CME_IRS CME_SBSIUS USD P 2.75%/R 3M LIBOR 12/20/2047 SWU00L9U6
Fixed Income	0	(40,843.78)	CME_IRS CME_WFBIUS GBP P 1.65%/R 6M LIBOR 22/01/2020 SWU00BPO4
Fixed Income	0	(108,257.53)	CME_IRS CME_WFBIUS GBP P 2.0%/R 6M LIBOR 18/03/2022 SWU00B9P9
Fixed Income	0	(109,709.10)	CME_IRS CME_WFBIUS JPY P .3%/R 6M LIBOR 18/03/2026 SWU00FP15
Fixed Income	0	(150,687.96)	CME_IRS CME_WFBIUS MXN P 28D TIE/R 7.35% 30/09/2027 SWU00MXX1
Fixed Income	0	943,383.00	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	0	10,296.70	CME_IRS CME_WFBIUS USD P 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75
Fixed Income	0	161,468.16	CME_IRS CME_WFBIUS USD P 2.15%/R 3M LIBOR 12/03/2025 SWU00FDQ3
Fixed Income	0	92,572.47	CME_IRS CME_WFBIUS USD P 2.3%/R 3M LIBOR 12/03/2025 SWU00FDK6
Fixed Income	0	126,897.87	CME_IRS CME_WFBIUS USD P 2.33%/R 3M LIBOR 08/19/2025 SWU00DW46
Fixed Income	0	393,669.15	CME_IRS CME_WFBIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	0	36,681.25	CME_IRS SBSIUS33 03/23/2048 USD P 2.54% / R 3MLIBOR SWU00OTR5
Fixed Income	0	776,044.00	CME_IRS SBSIUS33 06/20/2028 USD P 2.25% / R 3MLIBOR SWU00NBO3
Fixed Income	0	(81,650.85)	CME_IRS SBSIUS33 20/09/2027 JPY P 0.3% / R 6MLIBOR SWU00LC19
Fixed Income	0	313,274.52	CME_IRS WFBIUS6S 06/20/2020 USD P 1.75% / R 3MLIBOR SWU00NBH8
Fixed Income	0	875,724.30	CME_IRS WFBIUS6S 06/20/2048 USD P 2.5% / R 3MLIBOR SWU00NBS4
Fixed Income	0	(309,822.06)	CME_ZCS CME_WFBIUS BRL P 1D BZDIO/R 7.5% 02/01/2020 SWU00PGL9
Fixed Income	146,168	144,975.06	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	1,120,499	861,875.34	CMO ALTERNATIVE LN TR 2007-25 6.5 DUE 09-25-2037 REG
Fixed Income	320,167	295,136.48	CMO AMERICAN HOME MTG ASSETS TR SER2007-3 CL I-1A-1 FLTG RT DUE 06-25-2037 REG
Fixed Income	290,767	290,459.10	CMO AMERICAN HOME MTG INVT TR 2005-2 CL IV-A-2 FLTG DUE 09-25-2045 REG
Fixed Income	2	1.43	CMO BANC AMER FDG CORP VAR RATE DUE 11-20-2035 REG
Fixed Income	540,000	563,224.32	CMO BANK 2018-BNK12 COML MTG PASSTHRU CTF CL A-S DUE 05-15-2061 REG
Fixed Income	975,665	980,441.63	CMO BEAR STEARNS ARM TR 2004-10 CL 11A1 VAR RT DUE 01-25-2035 REG
Fixed Income	27,457	25,674.23	CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 4.12666% DUE 02-25-2036 REG
Fixed Income	414,374	410,518.65	CMO BEAR STEARNS ARM TR DUE 01-25-2035 REG
Fixed Income	1,081,524	1,010,217.19	CMO BEAR STEARNS MTG FDG TR 2006-AR3 CL I-A-1 VAR RATE DUE 10-25-2036 REG
Fixed Income	197,994	183,871.45	CMO BEAR STEARNS MTG FDG TR 2007-AR5 MTGPASSTHRU CTF CL I-A-1A DUE 11-25-2036
Fixed Income	75,000	72,898.20	CMO CHFCRE 2016-C6 MTG TR MTG PASS THRU CTF CL A-M DUE 11-10-2049 REG
Fixed Income	356,585	363,209.68	CMO CHASE MTG FIN TR SER 2007-A2 MULTI CL CL 2-A3 VAR RT DUE 07-25-2037 REG
Fixed Income	450,000	449,194.95	CMO CITIGROUP COML MTG TR 2016-GC36 COML MTG CL A-5 3.616 DUE 02-10-2049 REG
Fixed Income	735,224	719,800.49	CMO CITIGROUP COML MTG TRUST SR 2017-C4 CL A-1 2.121% DUE 10-12-2050
Fixed Income	200,000	198,405.60	CMO COMM 2012-CCRE2 MTG TR COML MTG CTF CL A-4 3.147 DUE 08-15-2045
Fixed Income	150,000	154,755.75	CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG
Fixed Income	500,000	493,203.50	CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL A-M 3.282 DUE 1-10-46REG
Fixed Income	473,871	462,741.23	CMO COMM 2017-COR2 MTG TR COML MTG PASS THRU CTF CL A-1 2.111% 09-10-2050
Fixed Income	1,300,000	1,320,211.10	CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047
Fixed Income	614,130	585,368.55	CMO COUNTRYWIDE ALTERNATIVE LOAN TRUST SER 05-65CB CL 2A6 6% 12-25-2035
Fixed Income	444	452.45	CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	2,200,000	2,198,510.60	CMO CSAIL 2015-C3 COML MTG TR CL ASB 3.4481% DUE 08-15-2048 REG
Fixed Income	994,784	967,848.35	CMO CWTAL ALTERNATIVE LN TR 2006 OCT11 CTF CL 2-A-2A FLTG DUE 01-25-2037 REG
Fixed Income	55,110	57,373.80	CMO CWTAL INC 2004-J6 MTG PASSTHRU CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	879,371	858,195.96	CMO CWTAL INC SERIES 2005-38 CLASS-A1 DUE 09-25-2035 REG
Fixed Income	274,657	273,532.52	CMO CWBMS INC 2004-22 CHL MTG PASSTHRU CTF CL A-3 DUE 11-25-2034 REG
Fixed Income	527,553	532,954.54	CMO CWBMS INC 2004-HYB9 CHL MTG PASSTHRUCTF 1-A-1 DUE 02-20-2035 REG
Fixed Income	1,079,802	995,993.27	CMO CWBMS INC SER 2005-9 CL 1A1 FLT RT DUE 05-25-2035 REG
Fixed Income	6,034,739	4,957,381.45	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	594,015	576,806.11	CMO FRESB 2017-SB30 MTG TR MLTIFAM MTG PASSTHRU CTF CL A-10F DUE 04-25-2027REG
Fixed Income	3,224,452	3,240,861.64	CMO GNMA SER 2015-H10 CL FH FLTG RT DUE 04-20-2065
Fixed Income	163,656	164,933.06	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	70,513	71,840.53	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	815,000	836,224.23	CMO GS MTG SECS TR 2012-GCJ7 MTG PARTN SECS CL B 4.736 DUE 05-10-2045 REG
Fixed Income	490,500	487,825.30	CMO GS MTG SECS TR 2015-GC34 3.278% 10-10-2048

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	11,962	11,736.40	CMO INDMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	875,476	843,713.55	CMO INDMAC MBS INC 2005-AR1 CL 3-A-1 FLTG DUE 11-25-2035 REG
Fixed Income	210,000	206,258.01	CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL B FLTG RT 12-15-2047 REG
Fixed Income	85,000	83,281.05	CMO J P MORGAN CHASE COML MTG SECS TR 2013-L CL C 3.958 DUE 04-15-2046 REG
Fixed Income	996,698	991,152.09	CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-2 DUE 06-25-2034 REG
Fixed Income	436,781	449,395.66	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-2 DUE 07-25-2035 REG
Fixed Income	2,403,000	2,405,830.73	CMO JPMBB COM MORTGAGE SEC TR MTG PASS THRU CTF CL A-3 3.368 DUE 09-15-2047 REG
Fixed Income	125,000	128,282.13	CMO JPMBB COML MTG SECS TR 2013-C14 COMLMTG PASSTHRU CTF CL B DUE 08-15-2046 REG
Fixed Income	75,000	75,221.40	CMO JPMBB COML MTG SECS TR 2014-C24 COMLMTG PASSTHRU CTF CL B DUE 11-15-2047 REG
Fixed Income	228,323	224,005.88	CMO JPMCC COML MTG SECS TR 2016-JP4 CL A-1 1.8913% 12-15-2049
Fixed Income	80,000	76,906.08	CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-4 3.1946% 09-15-2050
Fixed Income	745,000	757,138.29	CMO JPMCC COML MTG SECS TR SR 2015-JP1 CL-A5 3.914% DUE 01-15-2049
Fixed Income	254,324	261,483.99	CMO MASTR ADJ RATE MTGS TR SER 2004-13 CL 3-A-1 DUE 11-21-2034 REG
Fixed Income	19,143	19,273.16	CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32
Fixed Income	261,655	251,233.40	CMO MELLON RESDNLT FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30
Fixed Income	18,746	18,143.07	CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 4-A DUE 11-25-2035 REG
Fixed Income	241,250	226,183.85	CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 5-A DUE 11-25-2035 REG
Fixed Income	34,379	34,189.94	CMO MERRILL LYNCH MTG INVS INC SER 2003-A1 CL III-A DUE 12-25-2032 BEO
Fixed Income	339,422	339,312.04	CMO MERRILL LYNCH MTG INVS INC SER 2004-A4 CL A1 DUE 08-25-2034 REG
Fixed Income	40,000	39,416.88	CMO MORGAN STANLEY 4.305 MTG BDS 15/02/46 USD100 4.305 DUE 02-15-2046 BEO
Fixed Income	1,076,973	1,056,004.94	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR 2017-C34 CL A-1 2.109% 10-15-2021
Fixed Income	720,000	732,576.24	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR COML MTG PASSTHRU 06-15-2047
Fixed Income	820,000	824,140.18	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR SERIES 2015-C24 3.732% 05-15-2048
Fixed Income	340,000	330,919.96	CMO MORGAN STANLEY BK AMER MERRILLTR SER 2016-C29 CL A4 3.325% 05-15-2049
Fixed Income	150,000	156,309.30	CMO MORGAN STANLEY BK OF AMER MERRILL LYNCH SER 2013-C12 CL B DUE 10-15-2046
Fixed Income	723,998	727,156.55	CMO NCUA GTD NTS SER 2010-R3 CL 1A DUE 12-08-2020 BEO
Fixed Income	657,617	661,199.41	CMO NCUA GTD NTS SER 2010-R3 CL 2A FLTG DUE 12-08-2020 BEO
Fixed Income	423,665	422,954.15	CMO NCUA GUARANTEED NOTES SER 2011-C1 CL 2A FLTG DUE 03-09-2021 REG
Fixed Income	450,948	452,286.10	CMO PROVIDENT FDG MTG LN TR 2005-2 MTG PASSTHRU CTF CL 3-A DUE 10-25-2035 REG
Fixed Income	19,669	19,349.59	CMO RESDNLT AST MTG PRODS INC SER CL A-II 6.5 DUE 25-2031/03-25-2008 REG
Fixed Income	1,241,801	1,198,886.02	CMO SEQUOIA MTG TR SER 2005-2 CL A1 DUE 02-20-2035 REG
Fixed Income	145,000	141,197.67	CMO SER 12-CR4 CL A3 2.853% DUE 10-15-2045 REG
Fixed Income	1,360,000	1,349,727.92	CMO SER 2012-C5 CL A4 3.176% DUE 08-15-2045 REG
Fixed Income	1,029,713	1,042,557.75	CMO STRUCTURED ADJ RATE MTG LN TR SER 2004-12 CL 9-A VAR RT 09-25-2034
Fixed Income	25,716	25,175.39	CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	410,433	387,412.88	CMO THORNBURG MTG SECS TR 2006-5 MTG 10-25-2046/04-25-2011 REG
Fixed Income	800,376	795,101.91	CMO UBS BARCLAYS COML MTG TR 2013-C6 PASSTHRU CTF 2.78769993782 4-10-46 BEO
Fixed Income	815,000	800,574.50	CMO UBS COML MTG TR 2017-C4 3.563% DUE 10-15-2050
Fixed Income	1,327,664	1,365,522.07	CMO WA MUT MTG SECS CORP 2005-AR1 CL A-1A VAR DUE 12-25-2044 REG
Fixed Income	27,160	27,084.85	CMO WAMU MTG PASS-THROUGH CTF 2004-AR12CL A-2A VAR DUE 10-25-2044 REG
Fixed Income	517,429	521,508.33	CMO WAMU MTG PASS-THRU CERTIFICATES PASSTHRU CTF CL A VARRT 5-25-2044 REG
Fixed Income	727,790	735,192.31	CMO WAMU MTG PASS-THRU CTF 2003-AR6 MTGPASSTHRU CTF CL A-1 DUE 6-25-33
Fixed Income	14,274	14,549.90	CMO WAMU MTG PASS-THRU CTF FOR FUTURE IS 2002-AR18 MTG CL A FLT RT 01-25-2033
Fixed Income	1,429,641	1,430,013.82	CMO WAMU MTG PASS-THRU CTF SER 2005-AR11 CL A1A FLT RT 8-25-45
Fixed Income	1,465,839	1,466,080.63	CMO WAMU MTG PASS-THRU CTF SER 2005-AR13 CL A-1A1 FLT 10-25-45
Fixed Income	1,368,031	1,353,038.86	CMO WAMU MTG PASS-THRU CTF SER 2005-AR15 CL A1A1 FLT RT 11-25-2045 BEO
Fixed Income	478,918	469,235.80	CMO WELLS FARGO COML MTG TR 2017-C40 MTG CTF CL A-1 2.11% 10-15-2050
Fixed Income	35,000	34,615.32	CMO WELLS FARGO COML MTG TR 2017-RC1 3.844% DUE 01-15-2060 BEO
Fixed Income	45,000	44,443.31	CMO WELLS FARGO COMM MTG TST SER 2017-C42 CL A4 3.589% DUE 12-15-2050
Fixed Income	422,122	428,655.65	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	922,952	941,523.74	CMO WELLS FARGO MTG BACKED SECS SER 2005-AR12 CL I-A-1 VAR RATE 05-25-2035
Fixed Income	220,000	219,370.36	CMO WFRBS COML MTG TR 2013-C11 COML PASSTHRU CTF CL B DUE 03-15-2045 REG
Fixed Income	550,000	545,688.55	CMO WFRBS COML MTG TR 2013-C12 3.56% DUE 03-15-2048 REG
Fixed Income	756,611	749,638.55	CMO WFRBS COML MTG TR 2013-C13 CL A-SB 2.654 DUE 05-15-2045
Fixed Income	75,000	74,536.65	CMO WFRBS COML MTG TR 2013-C14 MTG PASS THRU CTF CL B DUE 06-15-2046 REG
Fixed Income	40,000	40,670.64	CMO WFRBS COML MTG TR 2013-C18 COML MTG PASSTHRU CTF CL C VAR RT DUE 12-15-2046
Fixed Income	110,000	113,514.94	CMO WFRBS COML MTG TR 2014-C19 COML MTG PASSTHRU CTF CL B 4.723 DUE 03-15-2047
Fixed Income	150,000	150,105.90	CMO WFRBS COML MTG TR 2014-C21 COML MTG PASSTHRU CTF CL B DUE 08-15-2047 REG
Fixed Income	50,000	50,379.55	CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG
Fixed Income	50,000	50,013.85	CMO WFRBS COML MTG TR 2014-C25 MTG PASS THRU CTF CL B DUE 11-15-2047 REG
Fixed Income	1,500,000	1,480,519.50	CNOOC FIN 2015 2.625% DUE 05-05-2020
Fixed Income	1,350,000	1,287,353.25	COACH INC FIXED 4.125% DUE 07-15-2027
Fixed Income	195,000	191,327.37	COCA COLA BOTTLING 3.8% DUE 11-25-2025
Fixed Income	600,000	559,038.00	COCA COLA ICECEK A 4.215% DUE 09-19-2024
Fixed Income	900,000	870,300.00	COLOMBIA REP GLOBAL BD 3.875% DUE 04-25-2027/01-25-2027 REG
Fixed Income	600,000	596,100.00	COLOMBIA TELECOMM 5.375 DUE 09-27-2022
Fixed Income	237,688,365	237,688,364.97	COLTV SHORT TERM INVT FD
Fixed Income	25,000	23,912.48	COMCAST CORP 3.0% 02-01-2024
Fixed Income	1,870,000	1,637,792.75	COMCAST CORP NEW 2.35% DUE 01-15-2027
Fixed Income	695,000	653,892.14	COMCAST CORP NEW 3.3% DUE 02-01-2027
Fixed Income	690,000	612,507.48	COMCAST CORP NEW 4% DUE 08-15-2047
Fixed Income	378,000	332,964.70	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047
Fixed Income	800,000	767,760.00	COMETA ENERGIA SA 6.375% DUE 04-24-2035
Fixed Income	385,000	385,649.50	COMM 2015-LC21 MTG TR MTG PASS THRU CTF CL A-4 3.708% DUE 07-10-2048 REG
Fixed Income	100,000	102,738.00	COMMONWEALTH FING AUTH PA REV 4.014% 06-01-2033 BEO TAXABLE
Fixed Income	1,550,000	1,553,603.75	CONCHO RESOURCES INC 4.3% 06-18-2028
Fixed Income	130,000	140,478.00	CONNECTICUT ST 5.09% 10-01-2030 BEO TAXABLE
Fixed Income	95,000	106,059.90	CONNECTICUT ST 5.632% 12-01-2029 BEO TAXABLE
Fixed Income	349,704	360,194.78	CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	41,725	43,230.98	CONTL AIRLS PASS 6.903% DUE 10-19-2023
Fixed Income	500,000	497,070.00	CONTL RES INC 4.375% DUE 01-15-2028
Fixed Income	75,000	76,108.73	CONTL RES INC 4.5 DUE 04-15-2023
Fixed Income	1,080,000	1,075,862.52	COOPERATIEVE 3.125% DUE 04-26-2021
Fixed Income	165,000	143,844.53	CORNING INC 4.375% 11-15-2057
Fixed Income	55,000	54,555.27	CORP ANDINA DE FOM 2% SNR 10/05/2019 USD
Fixed Income	1,065,000	1,030,611.15	CORP OFFICE PPTYS 3.6% DUE 05-15-2023
Fixed Income	160,000	153,974.40	CORPORACION ANDINA DE FOMENTO NT 2.125% DUE 09-27-2021 REG
Fixed Income	355,000	343,451.85	CORPORACION ANDINA DE FOMENTO NT 2.75% DUE 01-06-2023 REG
Fixed Income	1,200,000	1,241,388.00	CORPORACION ANDINA DE FOMENTO NT 4.375% DUE 06-15-2022 REG
Fixed Income	170,000	166,719.00	CORPORACION ANDINA DE FOMENTO SR NT 2.2%DUE 07-18-2020 REG
Fixed Income	900,000	831,204.00	COSTA RICA REP NT 144A 4.375% DUE 04-30-2025 REG
Fixed Income	600,000	530,620.20	COUNTRY GARDEN HLD 5.125% GTD SNR 17/01/25 USD
Fixed Income	697,107	716,376.34	COUNTRYPLACE MANUFACTURED HSG CONTRACT TR 2005-1 CL A-4 144A 07-01-2035 BEO
Fixed Income	1,322,256	1,118,405.18	COUNTRYWIDE ALTERNATIVE LOAN TRUST SER 06-30T1 CL 1A1 6.25% 11-25-2036
Fixed Income	1,136,820	1,133,484.37	COUNTRYWIDE ASSET-BACKED CERTIFICATES SER 2007-13 CL 2A1 FLTG 10-25-2047 REG
Fixed Income	20,000	19,300.00	COVANTA HLDG CORP 5.875% DUE 07-01-2025
Fixed Income	100,000	98,998.50	CPS AUTO 3.05% DUE 12-15-2023
Fixed Income	1,400,000	1,384,695.20	CR SUISSE GROUP 2.75% DUE 03-26-2020
Fixed Income	1,100,000	1,092,034.90	CR SUISSE GROUP 3.125% DUE 12-10-2020
Fixed Income	650,000	625,149.85	CR SUISSE GROUP 3.75% DUE 03-26-2025
Fixed Income	1,000,000	987,026.00	CR SUISSE GROUP 3.8% DUE 06-09-2023
Fixed Income	755,000	709,947.64	CR SUISSE GROUP AG 3.869% DUE 01-12-2029
Fixed Income	480,000	466,918.08	CR SUISSE GROUP AG 4.282% DUE 01-09-2028
Fixed Income	400,000	568,935.86	CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS'
Fixed Income	1,500,000	1,501,420.50	CREDIT SUISSE AG N Y INSTL CTF DEP 04-03-2018 VAR RT 09-28-2018
Fixed Income	750,000	740,550.00	CREDITO REAL S A B 7.25% DUE 07-20-2023
Fixed Income	670,000	681,725.00	CRESTWOOD MIDSTREAM PARTNERS LP 6.25%04-01-2023
Fixed Income	185,000	194,565.06	CRH AMER INC 5.75% DUE 01-15-2021
Fixed Income	500,000	529,605.00	CROATIA REP SR NT 144A 6.375% DUE 03-24-2021 BEO
Fixed Income	75,000	69,761.78	CROWN CASTLE INTL 3.65% DUE 09-01-2027
Fixed Income	25,000	24,066.55	CROWN CASTLE INTL 4% DUE 03-01-2027
Fixed Income	665,000	663,620.79	CSAIL 2015-C3 COML FLTG RT 4.25185% DUE 08-15-2048
Fixed Income	330,000	323,475.90	CSAIL 2016-C7 COML 3.502% DUE 11-15-2049
Fixed Income	-100,000	(40.98)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 80 European 02-18-2019 3175030L5
Fixed Income	155,000	154,829.50	CVS HEALTH CORP 3.35% DUE 03-09-2021
Fixed Income	2,170,000	2,158,501.18	CVS HEALTH CORP 4.1% DUE 03-25-2025
Fixed Income	900,000	887,768.10	CVS HEALTH CORP 4.3% DUE 03-25-2028
Fixed Income	2,870,000	2,822,851.64	CVS HEALTH CORP 4.78% DUE 03-25-2038
Fixed Income	3,480,000	3,541,582.08	CVS HEALTH CORP 5.05% DUE 03-25-2048
Fixed Income	830,000	841,022.40	CVS HEALTH CORP 5.125% DUE 07-20-2045
Fixed Income	70,200	78,918.27	CVS HEALTH CORP 6.943% DUE 01-10-2030
Fixed Income	70,000	70,269.78	CVS HEALTH CORP SR NT FLTG RATE DUE 03-09-2020 REG
Fixed Income	493,937	494,684.34	CWABS INC 2004-BC2 AST BKD CTF CL M-3 VAR RATE 12-25-2033 REG
Fixed Income	0	-	Czech koruna - Recoverable taxes
Fixed Income	50,000	49,004.40	D R HORTON INC 2.55% 12-01-2020
Fixed Income	65,000	66,426.62	D R HORTON INC SR NT 4.375 09-15-2022
Fixed Income	30,000	30,958.20	DALLAS TEX AREA RAPID TRAN SALES TAX REV6.249% 12-01-2034 BEO TAXABLE
Fixed Income	125,665	125,665.31	Danish krone - Cash
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	150,000	174,571.50	DEERE & CO 8.5 DUE 01-09-2022 REG
Fixed Income	3,257,329	-	DEFAULT PVTPL WILMING TR CO BOEING737-32AIRCRAFT 11.56 12-31-40 REG IN DEFAULT
Fixed Income	100,000	39,500.00	DEFAULTED PUERTO RICO COMWLTH GOVT DEV BK NTS-SER B 0.0% DUE 12-31-2040
Fixed Income	310,875	14,144.81	DEFAULTED PVTPL TONON LUXEMBOURG S A PIK 0% 01-24-2020 BEO
Fixed Income	100,000	40,500.00	DEFAULTEDPR COMWLTH REF-PUB IMPT-SER A 07-01-2041
Fixed Income	5	4.89	DELTA AIR LINES INC DEL 4.95% DUE 11-23-2020
Fixed Income	315,740	336,894.88	DELTA AIR LINES INC DEL PASS THRU TRS SER 2002-1 CL G-1 6.718 01-02-2023 BEO
Fixed Income	1,000,000	1,010,000.00	DEPY TR & CLEARING 4.875% DUE 12-29-2049
Fixed Income	4,750,000	4,682,882.50	DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021
Fixed Income	1,800,000	1,713,308.40	DEVELOPMENT BK JAPAN INC NT 144A 1.625% DUE 09-01-2021 BEO
Fixed Income	1,035,000	1,037,606.13	DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019
Fixed Income	2,595,000	2,632,946.69	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021
Fixed Income	700,000	732,645.90	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023
Fixed Income	100,000	80,000.00	DIAMOND OFFSHORE 5.7% DUE 10-15-2039
Fixed Income	100,000	101,022.00	DIGITAL RLTY TR LP 3.95% DUE 07-01-2022
Fixed Income	860,000	817,281.22	DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027
Fixed Income	250,000	264,008.50	DISCOVER BK NEW 7% DUE 04-15-2020
Fixed Income	680,000	667,972.84	DISCOVER CARD 1.9% DUE 10-17-2022
Fixed Income	1,195,000	1,131,684.12	DISCOVERY 3.95% DUE 03-20-2028
Fixed Income	75,000	76,924.20	DISCOVERY 4.9% DUE 03-11-2026
Fixed Income	900,000	933,750.00	DISH DBS CORP SR NT 7.875 DUE 09-01-2019
Fixed Income	5,650,000	5,699,437.50	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK FLTG RT 03-04-2022
Fixed Income	1,000,000	1,002,730.00	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK FLTG RT DUE 05-30-2019
Fixed Income	75,000	80,198.25	DISTRICT COLUMBIA INCOME TAX REV 4.893% 12-01-2022 BEO TAXABLE
Fixed Income	95,000	113,406.25	DISTRICT COLUMBIA INCOME TAX REV 5.591% 12-01-2034 BEO TAXABLE
Fixed Income	1,030,000	982,105.00	DOMINION RES INC 2% DUE 08-15-2021
Fixed Income	50,000	45,276.30	DOMINION RES INC 2.85% DUE 08-15-2026
Fixed Income	233,000	248,648.28	DOMINION RES INC 5.25% DUE 08-01-2033
Fixed Income	60,000	70,740.18	DOMINION RES INC 6.3% DUE 03-15-2033

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	155,000	164,075.56	DOMTAR CORP 6.75 DUE 02-15-2044
Fixed Income	3,455,000	3,364,903.97	DOW CHEM CO 3.5% DUE 10-01-2024
Fixed Income	130,000	132,521.22	DOW CHEM CO 4.125 DUE 11-15-2021
Fixed Income	1,030,000	990,060.72	DOW CHEM CO 4.25% DUE 10-01-2034
Fixed Income	150,000	187,014.00	DOW CHEM CO 7.375% DUE 11-01-2029
Fixed Income	45,000	44,899.65	DR AUTO 2.75% DUE 09-15-2023
Fixed Income	17,070	17,081.85	DR AUTO 2.76% DUE 07-15-2021
Fixed Income	30,000	29,892.45	DRIVE AUTO RECEIVABLES SER 18-1 CL-C 3.22% 03-15-2023
Fixed Income	175,000	174,420.58	DRIVE AUTO RECEIVABLES TR SER 2017-3 CL C 2.8% 07-15-2022
Fixed Income	281,000	280,573.73	DRIVE AUTO RECEIVABLES TRUST SR 17-1 CL C 2.84% 04-15-2022
Fixed Income	25,153	25,143.61	DT AUTO OWNER TR 2.02% DUE 08-17-2020
Fixed Income	180,000	179,317.26	DT AUTO OWNER TR 3.01% DUE 05-15-2023
Fixed Income	1,365,000	1,306,580.73	DUKE ENERGY CORP 1.8% DUE 09-01-2021
Fixed Income	452,000	407,103.74	DUKE ENERGY CORP 2.65% DUE 09-01-2026
Fixed Income	280,000	259,897.40	DUKE ENERGY CORP 3.15% DUE 08-15-2027
Fixed Income	140,717	138,625.57	DUKE ENERGY FLA 1.196% DUE 03-01-2022
Fixed Income	160,000	148,397.44	DUKE ENERGY FLA PROJ FIN LLC 2.538% 09-01-2029
Fixed Income	95,000	93,347.10	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047
Fixed Income	80,000	80,826.08	DXC TECHNOLOGY CO FIXED 4.75% DUE 04-15-2027
Fixed Income	90,000	102,056.40	EAST BAY CALIF MUN UTIL DIST WASTEWATER SYS REV 5.026% 06-01-2032 BEO TAXABLE
Fixed Income	750,000	769,500.00	ECOPETROL S A 5.375% DUE 06-26-2026
Fixed Income	3,400,000	3,604,000.00	ECOPETROL S A 5.875 DUE 09-18-2023
Fixed Income	700,000	700,350.00	EDC FINANCE DAC 4.875% GTD SNR 17/04/20 USD
Fixed Income	468,387	468,884.36	EDUCATIONAL FDG SOUTH INC NT CL A-2 FLTGRATE 04-25-2035 REG
Fixed Income	15,300,000	816,229.77	EGYPT(ARAB REP OF 0% T-BILL 09/10/18 EGP25000
Fixed Income	3,628	3,628.07	Egyptian pound - Cash
Fixed Income	0	1,250,169.20	Egyptian pound - Pending foreign exchange purchases
Fixed Income	354,000	367,317.83	EL PASO PIPELINE PART OP 5 10-1-2021
Fixed Income	600,000	564,360.00	EL PUERTO DE 3.95% DUE 10-02-2024
Fixed Income	106,000	-	ELETSO HLDGS INC FIXED 9.625% DUE 01-15-2022
Fixed Income	850,000	879,452.50	EMBRAER NETH FIN B 5.4% DUE 02-01-2027
Fixed Income	600,000	616,110.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	1,750,000	1,731,733.50	EMERA US FIN LP 2.15% DUE 06-15-2019
Fixed Income	873,000	954,292.69	EMERALD BAY S.A. 0% NTS 19/10/2020 EUR1
Fixed Income	573,900	559,201.85	EMPRESA ELECTRICA 4.875% DUE 05-25-2029
Fixed Income	500,000	498,195.00	EMPRESA NACIONAL 4.375% DUE 10-30-2024
Fixed Income	1,000,000	1,024,590.00	EMPRESA NACIONAL 5.25% DUE 08-10-2020
Fixed Income	400,000	388,855.60	ENABLE MIDSTREAM 4.95% DUE 05-15-2028
Fixed Income	80,000	75,200.00	ENBRIDGE INC FLTG RT 6% DUE 01-15-2077
Fixed Income	400,000	383,500.00	ENERGUATE TRUST 5.875% 05-03-2027
Fixed Income	50,000	50,974.50	ENERGY NORTHWEST WASH ELEC REV 4.052% 07-01-2030 BEO TAXABLE
Fixed Income	1,195,000	1,191,289.53	ENERGY TRANSFER 4.95% DUE 06-15-2028
Fixed Income	500,000	445,663.50	ENERGY TRANSFER 5.15% DUE 03-15-2045
Fixed Income	740,000	732,407.60	ENERGY TRANSFER 5.8% DUE 06-15-2038
Fixed Income	105,000	102,655.14	ENERGY TRANSFER 5.95 DUE 10-01-2043
Fixed Income	500,000	515,150.50	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	95,000	87,091.06	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047
Fixed Income	700,000	699,601.00	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045
Fixed Income	500,000	603,336.00	ENERGY TRANSFER PARTNERS L.P. 8.25 SNR NTS 11-15-2029 USD
Fixed Income	145,000	102,768.75	ENSCO PLC FORMERLY 5.75% DUE 10-01-2044
Fixed Income	700,000	667,856.00	ENTEL 4.75 DUE 08-01-2026
Fixed Income	140,000	141,564.36	ENTERGY ARK INC 4% DUE 06-01-2028
Fixed Income	869,000	869,797.74	ENTERGY LA LLC 4.0% 03-15-2033
Fixed Income	80,000	80,442.40	ENTERGY LA LLC 5% DUE 07-15-2044
Fixed Income	1,000,000	971,110.00	ENTERGY TEX INC 3.45% 12-01-2027
Fixed Income	85,000	87,077.49	ENTERGY TEX INC 5.15% DUE 06-01-2045
Fixed Income	97,750	97,336.40	ENTERPRISE FLEET 1.74000000954% DUE 02-22-2022
Fixed Income	470,000	536,545.89	ENTERPRISE PRODS 6.125% DUE 10-15-2039
Fixed Income	1,205,000	1,121,170.56	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048
Fixed Income	50,000	45,579.30	ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG
Fixed Income	221,000	211,072.46	EPR PPTYS 4.5% DUE 06-01-2027
Fixed Income	175,000	171,167.68	EPR PPTYS 4.75% DUE 12-15-2026
Fixed Income	870,000	811,337.64	EQT CORP 3.9% DUE 10-01-2027
Fixed Income	815,000	814,860.64	EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028
Fixed Income	800,000	775,211.20	EQUATE 4.25% DUE 11-03-2026
Fixed Income	252,584	252,584.44	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	383,119	383,118.95	Euro - Cash Collateral Held at Broker
Fixed Income	1,275,220	1,275,220.38	Euro - Cash
Fixed Income	0	22,525,203.81	Euro - Pending foreign exchange purchases
Fixed Income	0	(45,451,538.95)	Euro - Pending foreign exchange sales
Fixed Income	0	(1,889,745.51)	Euro - Pending trade purchases
Fixed Income	0	1,216,839.01	Euro - Pending trade sales
Fixed Income	0	-	Euro - Recoverable taxes
Fixed Income	18,059,508	18,059,507.74	Euro - Variation Margin
Fixed Income	600,000	588,900.00	EVRAZ GROUP S A 5.375% DUE 03-20-2023
Fixed Income	1,090,000	1,082,773.30	EXELON GENERATION CO LLC 3.4% 03-15-2022
Fixed Income	1,530,000	1,619,682.48	EXELON GENERATION SR NT 6.25 DUE 10-01-2039
Fixed Income	195,000	193,586.45	EXPRESS SCRIPTS 4.5% DUE 02-25-2026
Fixed Income	10,350,000	10,406,459.25	EXXON MOBIL CORP NT FLTG RATE DUE 03-06-2022 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	9,991	10,521.33	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	1,340,000	1,366,532.00	FANNIE MAE - CAS 2017-C07 CL 2M2 FRN 05-25-2030
Fixed Income	1,540,000	1,549,766.68	FANNIE MAE - CAS SER 2018-C01 CL 1M-2 FRN07-25-2030
Fixed Income	500,000	489,866.00	FANNIE MAE 1.5% DUE 06-22-2020
Fixed Income	98,619	98,588.33	FANNIE MAE CONN AVE SECS SER 18-C03 CL 1M1 FLTG 10-25-2030
Fixed Income	836,000	870,171.50	FANNIE MAE SER 17-C04 CL 2M2 FLTG 144A 11-25-2029
Fixed Income	1,550,000	1,692,455.85	FARMERS EXCHANGE FLTG RT 6.151% DUE 11-01-2053
Fixed Income	158,831	158,474.73	FED HOME LOAN MTG 3.5% MBS 01/05/2046 USD
Fixed Income	250,000	245,912.50	FEDERAL FARM CR BKS 3.17% 12-08-2027
Fixed Income	100,000	100,582.00	FEDERAL FARM CR BKS 3.95% 05-09-2033
Fixed Income	200,000	200,000.00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 3.55% DUE 09-08-2026 REG
Fixed Income	100,000	99,717.00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 3.64% 04-16-2026
Fixed Income	7,575,000	7,579,014.75	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS FLTG RT DUE 04-24-2019 REG
Fixed Income	155,000	154,506.02	FEDERAL HOME LN BKS 2.875 06-14-2024
Fixed Income	100,000	98,062.60	FEDERAL HOME LN BKS CONS BD 1.25% STEP-UP 04/28/2016
Fixed Income	10,955,000	10,966,984.77	FEDERAL HOME LN BKS CONS BD FLTG RATE DUE 07-05-2019
Fixed Income	10,930,000	10,944,985.03	FEDERAL HOME LN BKS CONS BD FLTG RT 06-12-2019
Fixed Income	100,000	93,350.70	FEDERAL HOME LN BKS CONS BNDS STEP-UP 08-16-2024
Fixed Income	1,000,000	981,979.00	FEDERAL HOME LN BKS TRANCHE 00565 1.8% DUE 08-28-2020 REG
Fixed Income	500,000	493,687.00	FEDERAL HOME LN BKS TRANCHE 00672 1.5% DUE 10-21-2019 REG
Fixed Income	1,000,000	970,950.00	FEDERAL HOME LN BKS TRANCHE 00878 2.16% DUE 08-17-2022 REG
Fixed Income	2,390,000	2,340,811.41	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	200,000	197,312.20	FEDERAL HOME LN MTG CORP BNDS 1.25%08-15-2019
Fixed Income	200,000	194,800.00	FEDERAL HOME LN MTG CORP BNDS 1.45% 08-10-2020
Fixed Income	2,000,000	1,963,042.00	FEDERAL HOME LN MTG CORP BNDS 1.875% DUE 11-17-2020 REG
Fixed Income	67,971	72,970.05	FEDERAL HOME LN MTG CORP GOLD POOL #C03466 5.5 03-01-2040
Fixed Income	84,755	86,606.17	FEDERAL HOME LN MTG CORP GOLD POOL O46032 4% 02-01-2047
Fixed Income	20,611	21,540.35	FEDERAL HOME LN MTG CORP POOL #A22005 4.5% 05-01-2034 BEO
Fixed Income	18,152	19,511.52	FEDERAL HOME LN MTG CORP POOL #A36843 5.5% 08-01-2035 BEO
Fixed Income	109,194	118,375.66	FEDERAL HOME LN MTG CORP POOL #A41754 5.5% 01-01-2036 BEO
Fixed Income	121,420	131,514.40	FEDERAL HOME LN MTG CORP POOL #A44655 5.5% 04-01-2036 BEO
Fixed Income	3,878	4,134.39	FEDERAL HOME LN MTG CORP POOL #A62513 5%07-01-2037 BEO
Fixed Income	8,734	9,370.24	FEDERAL HOME LN MTG CORP POOL #A68546 5.5% 11-01-2037 BEO
Fixed Income	34,297	37,080.09	FEDERAL HOME LN MTG CORP POOL #A70591 5.5% 12-01-2037 BEO
Fixed Income	264,105	281,607.08	FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO
Fixed Income	48,781	52,747.11	FEDERAL HOME LN MTG CORP POOL #A76483 5.5% 04-01-2038 BEO
Fixed Income	3,921	4,237.25	FEDERAL HOME LN MTG CORP POOL #A77057 5.5% 05-01-2038 BEO
Fixed Income	75,272	81,820.12	FEDERAL HOME LN MTG CORP POOL #A77079 5.5% 05-01-2038 BEO
Fixed Income	13,248	14,271.10	FEDERAL HOME LN MTG CORP POOL #A77808 5.5% 05-01-2038 BEO
Fixed Income	14,064	15,180.56	FEDERAL HOME LN MTG CORP POOL #A78623 5.5% 06-01-2038 BEO
Fixed Income	29,908	32,744.41	FEDERAL HOME LN MTG CORP POOL #A81614 6%09-01-2038 BEO
Fixed Income	19	19.89	FEDERAL HOME LN MTG CORP POOL #A81869 5.5% 09-01-2038 BEO
Fixed Income	15,247	16,300.92	FEDERAL HOME LN MTG CORP POOL #A83107 5.5% 11-01-2038 BEO
Fixed Income	28,385	30,676.00	FEDERAL HOME LN MTG CORP POOL #A89879 5.5% 11-01-2039 BEO
Fixed Income	108,234	115,676.64	FEDERAL HOME LN MTG CORP POOL #A90319 5%12-01-2039 BEO
Fixed Income	584,235	600,640.03	FEDERAL HOME LN MTG CORP POOL #A93359 4%08-01-2040 BEO
Fixed Income	99,274	102,058.15	FEDERAL HOME LN MTG CORP POOL #A95085 4%11-01-2040 BEO
Fixed Income	41,545	42,713.57	FEDERAL HOME LN MTG CORP POOL #A95230 4%12-01-2040 BEO
Fixed Income	59,313	60,976.29	FEDERAL HOME LN MTG CORP POOL #A96413 4%01-01-2041 BEO
Fixed Income	173,688	178,560.05	FEDERAL HOME LN MTG CORP POOL #A97040 4%02-01-2041 BEO
Fixed Income	64,537	67,875.65	FEDERAL HOME LN MTG CORP POOL #A97240 4.5% 03-01-2041 BEO
Fixed Income	54,850	57,686.63	FEDERAL HOME LN MTG CORP POOL #C03490 4.5% 08-01-2040 BEO
Fixed Income	444,199	445,542.02	FEDERAL HOME LN MTG CORP POOL #C03920 3.5% 05-01-2042 BEO
Fixed Income	193,822	194,408.27	FEDERAL HOME LN MTG CORP POOL #C09004 3.5% 07-01-2042 BEO
Fixed Income	833,228	814,497.46	FEDERAL HOME LN MTG CORP POOL #C09006 3%07-01-2042 BEO
Fixed Income	157,724	158,201.25	FEDERAL HOME LN MTG CORP POOL #C09042 3.5% 05-01-2043 BEO
Fixed Income	89,635	95,831.63	FEDERAL HOME LN MTG CORP POOL #C90846 5.5% 08-01-2024 BEO
Fixed Income	77,147	81,450.60	FEDERAL HOME LN MTG CORP POOL #C90892 5%04-01-2025 BEO
Fixed Income	9,066	9,571.16	FEDERAL HOME LN MTG CORP POOL #C90945 5%01-01-2026 BEO
Fixed Income	804	849.23	FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO
Fixed Income	33,163	34,530.28	FEDERAL HOME LN MTG CORP POOL #C91261 4.5% 08-01-2029 BEO
Fixed Income	308,456	311,821.55	FEDERAL HOME LN MTG CORP POOL #C91922 3.5% 03-01-2037 BEO
Fixed Income	12,362	12,710.13	FEDERAL HOME LN MTG CORP POOL #E02696 4%05-01-2025 BEO
Fixed Income	482,747	472,165.62	FEDERAL HOME LN MTG CORP POOL #E04124 2.5% 12-01-2027 BEO
Fixed Income	1,640,850	1,854,735.31	FEDERAL HOME LN MTG CORP POOL #G03034 6.5% 11-01-2036 BEO
Fixed Income	4,566	4,940.44	FEDERAL HOME LN MTG CORP POOL #G03432 5.5% 11-01-2037 BEO
Fixed Income	143,580	155,326.59	FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO
Fixed Income	79,978	86,442.98	FEDERAL HOME LN MTG CORP POOL #G04305 5.5% 05-01-2038 BEO
Fixed Income	9,155	10,142.14	FEDERAL HOME LN MTG CORP POOL #G04346 6%05-01-2038 BEO
Fixed Income	25,990	28,056.90	FEDERAL HOME LN MTG CORP POOL #G04473 5.5% 06-01-2038 BEO
Fixed Income	142,662	153,318.51	FEDERAL HOME LN MTG CORP POOL #G04599 5.5% 06-01-2031 BEO
Fixed Income	24,030	26,511.67	FEDERAL HOME LN MTG CORP POOL #G04613 6%10-01-2037 BEO
Fixed Income	86,032	94,922.04	FEDERAL HOME LN MTG CORP POOL #G04614 6%02-01-2034 BEO
Fixed Income	10,485	11,565.17	FEDERAL HOME LN MTG CORP POOL #G04620 6%10-01-2036 BEO
Fixed Income	2,365	2,609.26	FEDERAL HOME LN MTG CORP POOL #G04621 6%05-01-2035 BEO
Fixed Income	155,877	171,946.12	FEDERAL HOME LN MTG CORP POOL #G04624 6%02-01-2033 BEO
Fixed Income	4,045	4,463.24	FEDERAL HOME LN MTG CORP POOL #G04625 6%06-01-2036 BEO
Fixed Income	56,356	61,977.92	FEDERAL HOME LN MTG CORP POOL #G04626 6%05-01-2031 BEO
Fixed Income	4,499	4,944.65	FEDERAL HOME LN MTG CORP POOL #G04627 6%06-01-2038 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	3,825	4,179.02	FEDERAL HOME LN MTG CORP POOL #G04629 6%01-01-2029 BEO
Fixed Income	7,976	8,745.78	FEDERAL HOME LN MTG CORP POOL #G04674 6%08-01-2038 BEO
Fixed Income	45,332	48,899.77	FEDERAL HOME LN MTG CORP POOL #G04684 5.5% 09-01-2038 BEO
Fixed Income	67,173	74,081.55	FEDERAL HOME LN MTG CORP POOL #G04715 6%06-01-2038 BEO
Fixed Income	271,236	293,467.10	FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO
Fixed Income	22,746	23,885.29	FEDERAL HOME LN MTG CORP POOL #G05535 4.5% 07-01-2039 BEO
Fixed Income	67,392	70,587.68	FEDERAL HOME LN MTG CORP POOL #G05562 4.5% 07-01-2039 BEO
Fixed Income	1,997	2,161.01	FEDERAL HOME LN MTG CORP POOL #G05842 5.5% 07-01-2039 BEO
Fixed Income	73,531	80,679.12	FEDERAL HOME LN MTG CORP POOL #G05940 6%04-01-2040 BEO
Fixed Income	34,970	37,829.77	FEDERAL HOME LN MTG CORP POOL #G05956 5.5% 07-01-2038 BEO
Fixed Income	245,724	265,885.46	FEDERAL HOME LN MTG CORP POOL #G06031 5.5% 03-01-2040 BEO
Fixed Income	34,582	37,561.42	FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO
Fixed Income	61,253	65,737.17	FEDERAL HOME LN MTG CORP POOL #G06941 5%08-01-2041 BEO
Fixed Income	312,747	319,808.38	FEDERAL HOME LN MTG CORP POOL #G06955 4%03-01-2042 BEO
Fixed Income	163,661	168,256.55	FEDERAL HOME LN MTG CORP POOL #G06970 4%06-01-2041 BEO
Fixed Income	56,311	57,893.27	FEDERAL HOME LN MTG CORP POOL #G06975 4%04-01-2042 BEO
Fixed Income	134,508	138,286.65	FEDERAL HOME LN MTG CORP POOL #G07083 4%07-01-2042 BEO
Fixed Income	188,613	189,182.65	FEDERAL HOME LN MTG CORP POOL #G07459 3.5% 08-01-2043 BEO
Fixed Income	403,756	414,249.87	FEDERAL HOME LN MTG CORP POOL #G07559 4%11-01-2043 BEO
Fixed Income	2,273,120	2,336,289.73	FEDERAL HOME LN MTG CORP POOL #G07560 4%11-01-2043 BEO
Fixed Income	782,056	806,255.99	FEDERAL HOME LN MTG CORP POOL #G07786 4%08-01-2044 BEO
Fixed Income	159,916	160,077.30	FEDERAL HOME LN MTG CORP POOL #G07961 3.5% 03-01-2045 BEO
Fixed Income	94,033	94,317.42	FEDERAL HOME LN MTG CORP POOL #G08469 3.5% 12-01-2041 BEO
Fixed Income	1,661,311	1,621,572.23	FEDERAL HOME LN MTG CORP POOL #G08525 3%05-01-2043 BEO
Fixed Income	177,663	185,135.61	FEDERAL HOME LN MTG CORP POOL #G08596 4.5% 07-01-2044 BEO
Fixed Income	467,828	478,786.04	FEDERAL HOME LN MTG CORP POOL #G08633 4%03-01-2045 BEO
Fixed Income	182,346	182,163.84	FEDERAL HOME LN MTG CORP POOL #G08636 3.5% 04-01-2045 BEO
Fixed Income	363,336	371,848.82	FEDERAL HOME LN MTG CORP POOL #G08637 4%04-01-2045 BEO
Fixed Income	951,348	950,393.09	FEDERAL HOME LN MTG CORP POOL #G08667 3.5% 09-01-2045 BEO
Fixed Income	144,858	148,252.57	FEDERAL HOME LN MTG CORP POOL #G08672 4%10-01-2045 BEO
Fixed Income	242,867	242,623.29	FEDERAL HOME LN MTG CORP POOL #G08681 3.5% 12-01-2045 BEO
Fixed Income	1,599,260	1,550,946.29	FEDERAL HOME LN MTG CORP POOL #G08686 3%01-01-2046 BEO
Fixed Income	2,177,500	2,174,862.89	FEDERAL HOME LN MTG CORP POOL #G08687 3.5% 01-01-2046 BEO
Fixed Income	827,676	847,054.64	FEDERAL HOME LN MTG CORP POOL #G08694 4%02-01-2046 BEO
Fixed Income	293,520	300,391.43	FEDERAL HOME LN MTG CORP POOL #G08699 4%03-01-2046 BEO
Fixed Income	2,532,243	2,527,085.01	FEDERAL HOME LN MTG CORP POOL #G08702 3.5% 04-01-2046 BEO
Fixed Income	3,754,457	3,745,262.00	FEDERAL HOME LN MTG CORP POOL #G08711 3.5% 06-01-2046 BEO
Fixed Income	3,940,609	3,820,483.93	FEDERAL HOME LN MTG CORP POOL #G08715 3%08-01-2046 BEO
Fixed Income	2,266,039	2,260,022.72	FEDERAL HOME LN MTG CORP POOL #G08716 3.5% 08-01-2046 BEO
Fixed Income	2,015,846	1,954,082.56	FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BEO
Fixed Income	5,632,251	5,458,811.73	FEDERAL HOME LN MTG CORP POOL #G0-8732 3% 11-01-2046 BEO
Fixed Income	414,175	431,251.12	FEDERAL HOME LN MTG CORP POOL #G08735 4.5% 10-01-2046 BEO
Fixed Income	3,505,406	3,395,147.10	FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047 BEO
Fixed Income	767,266	764,455.08	FEDERAL HOME LN MTG CORP POOL #G0-8742 3.5% 01-01-2047 BEO
Fixed Income	3,241,758	3,141,092.00	FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO
Fixed Income	516,669	514,728.72	FEDERAL HOME LN MTG CORP POOL #G0-8748 3.5% 02-01-2047 BEO
Fixed Income	604,076	617,268.54	FEDERAL HOME LN MTG CORP POOL #G0-8762 4% 05-01-2047 BEO
Fixed Income	680,731	695,413.28	FEDERAL HOME LN MTG CORP POOL #G0-8767 4% 06-01-2047 BEO
Fixed Income	701,947	698,930.47	FEDERAL HOME LN MTG CORP POOL #G08774 3.5% 08-01-2047 BEO
Fixed Income	638,463	651,715.11	FEDERAL HOME LN MTG CORP POOL #G08775 4%08-01-2047 BEO
Fixed Income	1,429,461	1,423,058.68	FEDERAL HOME LN MTG CORP POOL #G08784 3.5% 10-01-2047 BEO
Fixed Income	827,769	845,559.46	FEDERAL HOME LN MTG CORP POOL #G08789 4%11-01-2047 BEO
Fixed Income	1,948,986	2,034,466.26	FEDERAL HOME LN MTG CORP POOL #G08790 4.5% 11-01-2047 BEO
Fixed Income	560,158	571,567.97	FEDERAL HOME LN MTG CORP POOL #G08801 4%02-01-2048 BEO
Fixed Income	11,575	11,681.73	FEDERAL HOME LN MTG CORP POOL #G11720 4.5% 08-01-2020 BEO
Fixed Income	6,171	6,391.84	FEDERAL HOME LN MTG CORP POOL #G13145 5.5% 04-01-2023 BEO
Fixed Income	14,692	15,104.32	FEDERAL HOME LN MTG CORP POOL #G13596 4%07-01-2024 BEO
Fixed Income	18,346	18,979.64	FEDERAL HOME LN MTG CORP POOL #G14552 5%06-01-2026 BEO
Fixed Income	1,001,535	1,031,651.30	FEDERAL HOME LN MTG CORP POOL #G15434 4.5% 09-01-2026 BEO
Fixed Income	1,117,227	1,153,313.83	FEDERAL HOME LN MTG CORP POOL #G15727 5.5% 12-01-2024 BEO
Fixed Income	342,885	340,635.81	FEDERAL HOME LN MTG CORP POOL #G1-6093 3% 02-01-2032 BEO
Fixed Income	25,473	26,192.25	FEDERAL HOME LN MTG CORP POOL #G18351 4%06-01-2025 BEO
Fixed Income	903,370	915,799.90	FEDERAL HOME LN MTG CORP POOL #G18498 3.5% 01-01-2029 BEO
Fixed Income	976,136	971,616.92	FEDERAL HOME LN MTG CORP POOL #G18561 3%07-01-2030 BEO
Fixed Income	696,143	691,576.25	FEDERAL HOME LN MTG CORP POOL #G18592 3%03-01-2031 BEO
Fixed Income	1,900,540	1,848,250.44	FEDERAL HOME LN MTG CORP POOL #G1-8622 2.5% 12-01-2031 BEO
Fixed Income	531,951	517,313.16	FEDERAL HOME LN MTG CORP POOL #G1-8626 2.5% 01-01-2032 BEO
Fixed Income	261,925	286,121.63	FEDERAL HOME LN MTG CORP POOL #G30341 6%08-01-2026 BEO
Fixed Income	75,467	81,157.48	FEDERAL HOME LN MTG CORP POOL #G30557 5.5% 05-01-2027 BEO
Fixed Income	420,220	418,685.77	FEDERAL HOME LN MTG CORP POOL #G30615 3%12-01-2032 BEO
Fixed Income	48,779	52,032.76	FEDERAL HOME LN MTG CORP POOL #G60122 5%11-01-2041 BEO
Fixed Income	2,092,434	2,099,568.78	FEDERAL HOME LN MTG CORP POOL #G60138 3.5% 08-01-2045 BEO
Fixed Income	1,421,318	1,465,381.32	FEDERAL HOME LN MTG CORP POOL #G60278 4%10-01-2045 BEO
Fixed Income	52,155	54,347.09	FEDERAL HOME LN MTG CORP POOL #G60384 4.5% 12-01-2045 BEO
Fixed Income	1,276,438	1,276,935.69	FEDERAL HOME LN MTG CORP POOL #G60440 3.5% 03-01-2046 BEO
Fixed Income	62,475	64,044.50	FEDERAL HOME LN MTG CORP POOL #G60483 4%10-01-2044 BEO
Fixed Income	56,378	60,192.57	FEDERAL HOME LN MTG CORP POOL #G60564 5%02-01-2042 BEO
Fixed Income	732,463	753,032.40	FEDERAL HOME LN MTG CORP POOL #G60596 4%12-01-2043 BEO
Fixed Income	86,541	90,554.98	FEDERAL HOME LN MTG CORP POOL #G60921 4.5% 02-01-2047 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	107,854	109,281.63	FEDERAL HOME LN MTG CORP POOL #J13583 3.5% 11-01-2025 BEO
Fixed Income	22,133	22,397.59	FEDERAL HOME LN MTG CORP POOL #J13606 3.5% 11-01-2025 BEO
Fixed Income	58,537	60,197.75	FEDERAL HOME LN MTG CORP POOL #J14450 4%02-01-2026 BEO
Fixed Income	521,670	527,893.24	FEDERAL HOME LN MTG CORP POOL #J36854 3.5% 04-01-2032 BEO
Fixed Income	384,900	382,375.31	FEDERAL HOME LN MTG CORP POOL #J37203 3%07-01-2032 BEO
Fixed Income	340,983	338,746.10	FEDERAL HOME LN MTG CORP POOL #J37339 3%07-01-2032 BEO
Fixed Income	450,443	463,100.72	FEDERAL HOME LN MTG CORP POOL #Q04971 4%12-01-2041 BEO
Fixed Income	315,688	316,642.60	FEDERAL HOME LN MTG CORP POOL #Q08903 3.5% 06-01-2042 BEO
Fixed Income	156,408	156,881.20	FEDERAL HOME LN MTG CORP POOL #Q09896 3.5% 08-01-2042 BEO
Fixed Income	567,178	568,891.22	FEDERAL HOME LN MTG CORP POOL #Q11348 3.5% 09-01-2042 BEO
Fixed Income	338,761	339,916.14	FEDERAL HOME LN MTG CORP POOL #Q15965 3.5% 02-01-2043 BEO
Fixed Income	255,436	262,373.15	FEDERAL HOME LN MTG CORP POOL #Q16909 4%04-01-2043 BEO
Fixed Income	131,551	131,999.59	FEDERAL HOME LN MTG CORP POOL #Q20857 3.5% 08-01-2043 BEO
Fixed Income	923,730	947,462.40	FEDERAL HOME LN MTG CORP POOL #Q22877 4%11-01-2043 BEO
Fixed Income	839,522	840,931.98	FEDERAL HOME LN MTG CORP POOL #Q29697 3.5% 11-01-2044 BEO
Fixed Income	1,799,420	1,800,031.57	FEDERAL HOME LN MTG CORP POOL #Q29864 3.5% 11-01-2044 BEO
Fixed Income	158,658	162,378.27	FEDERAL HOME LN MTG CORP POOL #Q29916 4%11-01-2044 BEO
Fixed Income	852,320	848,322.72	FEDERAL HOME LN MTG CORP POOL #Q50035 3.5% 08-01-2047 BEO
Fixed Income	845,525	841,653.31	FEDERAL HOME LN MTG CORP POOL #Q51207 3.5% 10-01-2047 BEO
Fixed Income	700,606	697,404.54	FEDERAL HOME LN MTG CORP POOL #Q51268 3.5% 10-01-2047 BEO
Fixed Income	325,332	331,921.22	FEDERAL HOME LN MTG CORP POOL #Q51334 4%10-01-2047 BEO
Fixed Income	352,780	367,872.28	FEDERAL HOME LN MTG CORP POOL #Q51591 4.5% 10-01-2047 BEO
Fixed Income	155,222	154,512.37	FEDERAL HOME LN MTG CORP POOL #Q51644 3.5% 10-01-2047 BEO
Fixed Income	490,795	511,045.23	FEDERAL HOME LN MTG CORP POOL #Q52321 4.5% 11-01-2047 BEO
Fixed Income	681,449	678,239.72	FEDERAL HOME LN MTG CORP POOL #Q53535 3.5% 01-01-2048 BEO
Fixed Income	292,360	298,192.91	FEDERAL HOME LN MTG CORP POOL #Q54419 4%02-01-2048 BEO
Fixed Income	199,742	208,189.15	FEDERAL HOME LN MTG CORP POOL #Q56011 4.5% 05-01-2048 BEO
Fixed Income	1,200,139	1,250,640.65	FEDERAL HOME LN MTG CORP POOL #Z40090 4.5% 09-01-2044 BEO
Fixed Income	212,412	224,260.56	FEDERAL HOME LN MTG CORP POOL #Z60015 5%04-01-2024 BEO
Fixed Income	304,757	321,756.81	FEDERAL HOME LN MTG CORP POOL #Z60024 5%01-01-2025 BEO
Fixed Income	66,111	67,656.65	FEDERAL HOME LN MTG CORP Q33869 4.0% 06-01-2045
Fixed Income	535,056	533,936.48	FEDERAL HOME LN MTG CORP SER 004638 CL FA FLTG 07-15-2040
Fixed Income	1,620,000	1,771,053.66	FEDERAL HOME LN MTG CORP SER 17-DNA2 CLASS M2 VAR RT DUE 10-25-2029
Fixed Income	1,120,000	1,101,423.68	FEDERAL HOME LN MTG CORP SER 18-DNA1 CL M2 FLTG 07-25-2030
Fixed Income	1,839,477	1,670,000.24	FEDERAL HOME LN MTG CORP SER 4639 CL HZ STEP UP 04-15-2053
Fixed Income	295,000	291,031.96	FEDERAL HOME LN MTG CORP SER K068 CLS A2 3.244% DUE 08-25-2027
Fixed Income	760,000	783,464.24	FEDERAL HOME LN MTG CORP SR 17-HQA2 CL M2 FLTG RT 12-25-2029
Fixed Income	74,132	74,120.72	FEDERAL HOME LN MTG CORP SR 17-SC02 CL 2A1 3.5% DUE 05-25-2047
Fixed Income	200,000	194,668.00	FEDERAL HOME LN MTG CORP STEP UP 11-28-2022
Fixed Income	200,000	196,458.00	FEDERAL HOME LN MTG CORP STEP UP 12-29-2022 00881
Fixed Income	100,000	95,752.00	FEDERAL HOME LN MTG CORP STEP UP DUE 10-13-2023 REG
Fixed Income	200,000	197,445.80	FEDERAL HOME LN MTG CORP STEP UP DUE 10-29-2020
Fixed Income	100,000	98,710.00	FEDERAL HOME LN MTG CORP STEP UP DUE P02-23-2028
Fixed Income	200,000	199,500.00	FEDERAL HOME LN MTG CORP TRANCHE # TR 00868 STEP UP 02-28-2020
Fixed Income	100,000	99,414.50	FEDERAL HOME LN MTG CORP TRANCHE # TR 00872 1.375% 02-28-2019
Fixed Income	1,099,825	1,102,785.24	FEDERAL HOME LN MTG CORP TRANCHE 00374 SER KF34 CL A FLTG 08-25-2024
Fixed Income	699,942	716,292.90	FEDERAL HOME LN MTG CORP V81992 4.0% BNDS 10-01-2045
Fixed Income	1,345,000	1,360,413.70	FEDERAL HOME LN MTG SER K155 CL A3 3.75% 04-25-2033
Fixed Income	1,860,000	1,854,325.14	FEDERAL HOME LN SER 18-HQA1 CL M2 FLTG 09-25-2030
Fixed Income	162,426	166,809.65	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0573 4% 12-01-2040 BEO
Fixed Income	85,738	86,818.18	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3431 3.5% 01-01-2026 BEO
Fixed Income	1,131,510	1,162,095.97	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3645 4% 02-01-2041 BEO
Fixed Income	577,732	607,860.28	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9055 4.5% 04-01-2041 BEO
Fixed Income	34,957	35,397.09	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9914 3.5% 04-01-2026 BEO
Fixed Income	130,038	136,659.23	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1007 4.5% 05-01-2041 BEO
Fixed Income	35,433	37,977.78	FEDERAL NATL MTG ASSN GTD MTG POOL #AI4261 5% 06-01-2041 BEO
Fixed Income	127,365	133,948.70	FEDERAL NATL MTG ASSN GTD MTG POOL #AI4890 4.5% 06-01-2041 BEO
Fixed Income	126,801	133,359.45	FEDERAL NATL MTG ASSN GTD MTG POOL #AI8194 4.5% 08-01-2041 BEO
Fixed Income	282,495	290,099.82	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ0036 4% 10-01-2041 BEO
Fixed Income	40,521	43,754.10	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1177 5% 09-01-2041 BEO
Fixed Income	201,588	202,303.15	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6346 3.5% 12-01-2041 BEO
Fixed Income	168,387	168,985.01	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9278 3.5% 12-01-2041 BEO
Fixed Income	33,205	33,025.77	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9837 3% 12-01-2026 BEO
Fixed Income	169,631	174,224.54	FEDERAL NATL MTG ASSN GTD MTG POOL #AK2415 4% 02-01-2042 BEO
Fixed Income	208,695	209,437.88	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6568 3.5% 04-01-2042 BEO
Fixed Income	443,416	455,423.62	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6743 4% 03-01-2042 BEO
Fixed Income	318,839	319,967.72	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6846 3.5% 04-01-2042 BEO
Fixed Income	987,044	1,038,498.55	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0054 4.5% 02-01-2041 BEO
Fixed Income	81,589	85,828.86	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0065 4.5% 04-01-2041 BEO
Fixed Income	1,241,648	1,277,902.42	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0149 4% 02-01-2041 BEO
Fixed Income	190,719	200,645.45	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	238,882	245,658.95	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0245 4% 04-01-2041 BEO
Fixed Income	1,121,218	1,157,527.12	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0600 4.36% DUE 07-01-2021 BEO
Fixed Income	188,331	193,671.77	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0791 4% 02-01-2041 BEO
Fixed Income	343,510	378,712.79	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0851 6% 10-01-2040 BEO
Fixed Income	162,739	167,136.20	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0935 4% 05-01-2041 BEO
Fixed Income	270,607	277,919.10	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1697 4% 10-01-2041 BEO
Fixed Income	1,609,573	1,655,300.51	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1950 4% 06-01-2042 BEO
Fixed Income	11,494	11,792.39	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1953 4.5% DUE 01-01-2027 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,949,417	1,944,933.76	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1983 3.162% DUE 05-01-2022 BEO
Fixed Income	220,447	231,272.81	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2140 4.5% 09-01-2041 BEO
Fixed Income	127,754	136,852.44	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2627 5% 07-01-2037 BEO
Fixed Income	188,478	188,908.38	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2897 3.5% 01-01-2043 BEO
Fixed Income	473,718	498,227.84	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3484 4.5% 10-01-2042 BEO
Fixed Income	65,661	64,397.08	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3594 2.705% DUE 04-01-2023 BEO
Fixed Income	320,495	337,151.39	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4029 4.5% 04-01-2042 BEO
Fixed Income	76,586	80,569.64	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5097 4.5% 09-01-2043 BEO
Fixed Income	390,852	385,156.75	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5166 3% 11-01-2033 BEO
Fixed Income	432,252	428,064.75	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5711 3% 09-01-2029 BEO
Fixed Income	62,084	65,002.49	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5998 4.5% 10-01-2044 BEO
Fixed Income	68,442	73,420.94	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6157 5% 12-01-2041 BEO
Fixed Income	212,316	217,014.89	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6432 4% 01-01-2045 BEO
Fixed Income	1,009,923	1,032,555.61	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6520 4% 02-01-2045 BEO
Fixed Income	101,045	109,094.12	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6848 5% 06-01-2044 BEO
Fixed Income	201,000	213,986.14	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6850 5% 07-01-2044 BEO
Fixed Income	248,823	266,673.10	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7415 5.5% 04-01-2030 BEO
Fixed Income	78,936	84,521.97	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7521 5% 06-01-2039 BEO
Fixed Income	959,009	1,003,689.25	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9106 4.5% 02-01-2046 BEO
Fixed Income	770,569	786,134.68	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9282 FIXED 4% 11-01-2046 BEO
Fixed Income	265,583	272,958.70	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9578 4% 06-01-2045 BEO
Fixed Income	94,436	94,373.75	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9791 3.436% 01-01-2024 BEO
Fixed Income	100,000	96,532.00	FFCB 3.34% 12-28-2032
Fixed Income	250,000	246,385.00	FFCB FEDERAL FARM CR BKS CONS SYSTEMWIDEBDS 1.5% 12-19-2019 1.5 12-19-2019
Fixed Income	410,000	410,692.90	FFCB FRN 01/2019 USD 01-22-2019
Fixed Income	150,000	146,311.50	FFCB TRANCHE 00319 3.34 12-22-2031
Fixed Income	4,675,000	4,684,256.50	FFCB TRANCHE 00887 02-10-2020
Fixed Income	10,303	10,320.94	FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	1,615,000	2,107,419.96	FHLB BD 5.5 07-15-2036
Fixed Income	195,000	184,446.60	FHLB CONS BD DTD 04/27/2016 2.5 04-27-2026/10-27-2018
Fixed Income	300,000	272,580.00	FHLB CONS BD DTD 08/03/2016 1.875 09-11-2026
Fixed Income	125,000	123,139.75	FHLB FEDERAL HOME LN BKS 1.375% 11-15-2019 1.375 11-15-2019
Fixed Income	100,000	97,573.00	FHLB STEP UP 11-23-2021/11-23-2018 STEP
Fixed Income	500,000	484,018.00	FHLB TRANCHE 00068 1.375 02-18-2021
Fixed Income	200,000	191,383.60	FHLB TRANCHE 00353 1.125 07-14-2021
Fixed Income	255,000	255,032.13	FHLB TRANCHE 00788 FLTG RT 11-08-2018
Fixed Income	500,000	492,403.00	FHLMC 1.25 10-02-2019
Fixed Income	4,136,571	4,131,135.93	FHLMC G67706 3.5% DUE 12-01-2047
Fixed Income	5,335,036	5,323,885.57	FHLMC G67708 3.5% DUE 03-01-2048
Fixed Income	38,233	40,784.40	FHLMC GOLD #G07020 5.0% 11-01-2036
Fixed Income	1,043,101	1,044,854.52	FHLMC GOLD #G07924 3.5% 01-01-2045
Fixed Income	287,454	286,100.10	FHLMC GOLD #V83476 3.5% 11-01-2047
Fixed Income	139,637	139,497.65	FHLMC GOLD 3.5% MBS 01/01/2045 USD'Q3-0911' Q30911 3.5 01-01-2045
Fixed Income	69,748	69,958.98	FHLMC GOLD 3.5% MBS 01/12/2044 USD'Q3-4511' Q34511 3.5 12-01-2044
Fixed Income	373,075	374,201.90	FHLMC GOLD 3.5% MTG BDS 01/09/42 USD1000Q11220 3.5 09-01-2042
Fixed Income	130,719	144,854.97	FHLMC GOLD A33262 5.5 02-01-2035
Fixed Income	73,865	78,469.45	FHLMC GOLD A61164 5 04-01-2036
Fixed Income	2,270	2,451.25	FHLMC GOLD A82320 5.5 10-01-2038
Fixed Income	348,655	358,431.32	FHLMC GOLD A9-5825 4.0% DUE 12-01-2040
Fixed Income	29,314	30,001.99	FHLMC GOLD FGO36494 4 09-01-2045
Fixed Income	87,692	93,585.72	FHLMC GOLD G02560 5 12-01-2035
Fixed Income	495,977	548,064.49	FHLMC GOLD G02955 5.5 03-01-2037
Fixed Income	47,961	52,015.53	FHLMC GOLD G03204 5.5 11-01-2035
Fixed Income	757,645	734,548.81	FHLMC GOLD G08721 3 09-01-2046
Fixed Income	7,085	7,145.32	FHLMC GOLD G11707 6 03-01-2020
Fixed Income	10,845	11,302.40	FHLMC GOLD G13647 6 01-01-2024
Fixed Income	180,196	187,147.68	FHLMC GOLD G15327 6 09-01-2024
Fixed Income	17,763	18,241.09	FHLMC GOLD G30203 7 07-01-2021
Fixed Income	570,946	554,249.53	FHLMC GOLD G6-0724 3 10-01-2046
Fixed Income	482,650	480,434.32	FHLMC GOLD G61281 3.5% 01-01-2048
Fixed Income	380,117	379,617.37	FHLMC GOLD G67703 3.5% 04-01-2047
Fixed Income	3,870,352	3,873,064.68	FHLMC GOLD G67707 3.5% DUE 01-01-2048
Fixed Income	5,039,309	5,032,682.48	FHLMC GOLD G67709 3.5% DUE 03-01-2048
Fixed Income	10,430	10,987.71	FHLMC GOLD GROUP C32238 7.5 10-01-2029
Fixed Income	31,863	31,964.94	FHLMC GOLD J1-7680 3 02-01-2022
Fixed Income	2,993,865	3,072,427.18	FHLMC GOLD POOL #FG G67711 4.0% 03-01-2048
Fixed Income	3,060,797	3,136,025.08	FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048
Fixed Income	311,350	311,558.82	FHLMC GOLD POOL Q45222 3.5% 01-01-2045
Fixed Income	401,131	388,864.47	FHLMC GOLD POOL V82942 3.0% 02-01-2047
Fixed Income	929,357	925,778.76	FHLMC GOLD POOL# Q46279 3.5% 02-01-2047
Fixed Income	333,835	347,599.30	FHLMC GOLD POOL#V83204 4.5% 05-01-2047
Fixed Income	465,409	489,455.22	FHLMC GOLD Q00876 4.5 05-01-2041
Fixed Income	180,143	189,461.83	FHLMC GOLD Q01485 4.5 06-01-2041
Fixed Income	516,929	543,669.42	FHLMC GOLD Q02173 4.5 07-01-2041
Fixed Income	325,177	334,311.73	FHLMC GOLD Q05807 4 01-01-2042
Fixed Income	100,879	101,183.36	FHLMC GOLD Q09004 3.5% DUE 06-01-2042
Fixed Income	196,559	197,152.41	FHLMC GOLD Q12117 3.5 10-01-2042
Fixed Income	248,669	249,417.69	FHLMC GOLD Q17389 3.5 04-01-2043
Fixed Income	224,377	225,047.62	FHLMC GOLD Q19475 3.5 06-01-2043

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	293,651	294,536.99	FHLMC GOLD Q20860 3.5 08-01-2043
Fixed Income	106,196	106,089.89	FHLMC GOLD Q35225 3.5 08-01-2045
Fixed Income	155,360	159,001.44	FHLMC GOLD Q36814 4 10-01-2045
Fixed Income	361,133	369,593.97	FHLMC GOLD Q38470 4 01-01-2046
Fixed Income	309,014	316,254.41	FHLMC GOLD Q38473 4 01-01-2046
Fixed Income	315,806	323,208.98	FHLMC GOLD Q39438 4 03-01-2046
Fixed Income	293,909	293,250.05	FHLMC GOLD Q40718 3.5 05-01-2046
Fixed Income	1,314,555	1,274,541.08	FHLMC GOLD Q42019 3 07-01-2046
Fixed Income	256,419	248,921.56	FHLMC GOLD Q42259 3 08-01-2046
Fixed Income	123,538	128,630.97	FHLMC GOLD Q42978 4.5% 09-01-2046
Fixed Income	518,735	530,902.16	FHLMC GOLD Q45458 4 08-01-2046
Fixed Income	168,032	171,610.45	FHLMC GOLD Q48094 4 05-01-2047
Fixed Income	609,976	607,408.06	FHLMC GOLD Q49552 3.5% 07-01-2047
Fixed Income	977,144	972,856.37	FHLMC GOLD Q50962 3.5% 09-01-2047
Fixed Income	1,560,000	1,577,473.56	FHLMC GOLD SINGLE FAMILY 3.5% 15 YEARS SETTLES JULY
Fixed Income	8,615,000	8,569,779.87	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JULY
Fixed Income	2,000,000	2,035,650.00	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES AUGUST
Fixed Income	8,290,000	8,449,756.60	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JULY
Fixed Income	8,110,000	8,438,568.54	FHLMC GOLD SINGLE FAMILY 4.5% 30 YEARS SETTLES JULY
Fixed Income	279,902	286,896.68	FHLMC GOLD V80509 4 10-01-2043
Fixed Income	245,000	327,899.67	FHLMC MTN 6.25 07-15-2032
Fixed Income	164,842	162,330.68	FHLMC MULTICLASS FREDDIE MAC FWLS 2016-SC02 2A MT 3.5 10-25-2046
Fixed Income	74,224	74,377.61	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045
Fixed Income	7,177	7,724.72	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	303,401	316,873.08	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	15,080	16,587.56	FHLMC MULTICLASS SER 2455 CL GK 6.5 05-15-2032
Fixed Income	24,401	24,904.14	FHLMC MULTICLASS SER 3784 CL PD 4 DUE 01-15-2026 REG
Fixed Income	23,365	23,390.80	FHLMC MULTICLASS SER 3855 CL HJ 3 02-15-2026
Fixed Income	1,075,972	1,078,328.70	FHLMC MULTICLASS TRANCHE 00472 09-25-2025
Fixed Income	103,282	102,451.24	FHLMC MULTICLASS TRANCHE 00494 06-25-2044
Fixed Income	1,543,042	1,546,914.68	FHLMC MULTICLASS TRANCHE 00868 09-25-2022
Fixed Income	11,954	12,657.23	FHLMC POOL #1L0183 ADJ RT 08-01-2035
Fixed Income	10,709	11,229.98	FHLMC POOL #1Q0222 ADJ RT 02-01-2037
Fixed Income	9,824	10,233.39	FHLMC POOL #787239 ADJ RT 07-01-2030
Fixed Income	3,261,537	3,369,011.67	FHLMC POOL #A95820 4.0% 12-01-2040
Fixed Income	389,628	389,236.96	FHLMC POOL #G08676 3.5 11-01-2045
Fixed Income	1,493,257	1,576,983.43	FHLMC POOL #G30891 5 09-01-2031
Fixed Income	1,500,000	1,480,311.00	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	525,854	526,206.60	FHLMC Q45219 3.5% 01-01-2045
Fixed Income	1,380,000	1,411,098.30	FHLMC SER 17-HOA3 CLS M2 FLTG RT DUE 04-25-2030
Fixed Income	200,000	195,486.00	FHLMC STEP UP 02-26-2021/11-26-2018 TRANCHE # TR 00235
Fixed Income	40,000	39,240.60	FHLMC STEP UP 05-25-2021/11-25-2018 TRANCHE # TR 00223
Fixed Income	100,000	98,059.30	FHLMC STEP UP 06-30-2021/09-30-2018 TRANCHE # TR 00376
Fixed Income	100,000	96,993.00	FHLMC STEP UP 06-30-2023/09-30-2018 TRANCHE # TR 00460
Fixed Income	100,000	94,100.00	FHLMC STEP UP 07-26-2024/10-26-2018 TRANCHE # TR 00640
Fixed Income	100,000	96,992.40	FHLMC STEP UP 07-27-2023/10-27-2018 TRANCHE # TR 00520
Fixed Income	200,000	199,625.80	FHLMC TRANCHE # TR 00150 1.1 09-13-2018/06-13-2018
Fixed Income	100,000	97,804.50	FHLMC TRANCHE # TR 00243 1.8 11-18-2020/11-18-2018
Fixed Income	100,000	99,934.70	FHLMC TRANCHE # TR 00677 1 07-27-2018/04-27-2018
Fixed Income	436,000	595,061.08	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038
Fixed Income	58,415	58,023.24	FIRSTENERGY OH 1.726% DUE 01-15-2022
Fixed Income	200,000	198,630.80	FLAGSHIP CREDIT AUTO TRUST SER 18-1 CL C BNDS 3.39% 01-16-2024
Fixed Income	1,100,000	1,110,567.70	FLEXTRONICS INTL 4.75% DUE 06-15-2025
Fixed Income	20,000	20,786.40	FLORIDA ST DEPT ENVIRONMENTAL PROTIN REV 7.045% 07-01-2029 BEO TAXABLE
Fixed Income	1,000,000	977,284.00	FNMA 1.5% DUE 07-30-2020
Fixed Income	50,000	48,213.95	FNMA 1.55% DUE 07-27-2021
Fixed Income	730,000	717,841.85	FNMA 2.625% 09-06-2024
Fixed Income	248,485	257,595.29	FNMA 2005-117 CL-LC 5.5 11-25-2035
Fixed Income	5,988	6,613.94	FNMA 2009-W1 CL-A 6 12-25-2049
Fixed Income	200,000	275,409.00	FNMA 7.125 01-15-2030
Fixed Income	200,000	279,408.80	FNMA 7.25 05-15-2030
Fixed Income	100,000	98,166.00	FNMA BD 1.25 11-25-2019/11-25-2018
Fixed Income	2,900,000	3,724,887.60	FNMA BD 6.25 05-15-2029
Fixed Income	305,000	295,285.75	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG
Fixed Income	720,000	766,002.96	FNMA CONN AVE SECS SER 2017-C03 144A CL 1M-2 10-25-2029
Fixed Income	690,000	718,298.97	FNMA CONN AVE SECS SER 2017-C06 CL 2M-2 3/A2 02-25-2030
Fixed Income	540,000	517,617.00	FNMA FANNIE MAE 1.375% DUE 10-07-2021 REG 1.375 10-07-2021
Fixed Income	6,500,000	6,085,683.50	FNMA FANNIE MAE 2.125 04-24-2026
Fixed Income	67,776	72,818.77	FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 03/28/2038 6.75 06-25-2037
Fixed Income	41,546	45,062.80	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	56,734	62,449.92	FNMA POOL #190370 6% 06-01-2036 BEO
Fixed Income	11,467	12,639.88	FNMA POOL #254232 6.5% 03-01-2022 BEO
Fixed Income	159,880	169,508.01	FNMA POOL #254831 5% 08-01-2023 BEO
Fixed Income	5,808	6,273.30	FNMA POOL #257041 5.5% 01-01-2038 BEO
Fixed Income	1,496,145	1,616,689.14	FNMA POOL #257075 5.5% DUE 02-01-2028 REG
Fixed Income	37,315	39,561.73	FNMA POOL #257130 5% 03-01-2038 BEO
Fixed Income	1,085,091	1,163,165.16	FNMA POOL #257239 5.5% 06-01-2028 BEO
Fixed Income	23,260	24,928.89	FNMA POOL #257325 5.5% 08-01-2028 BEO
Fixed Income	10,870	11,524.63	FNMA POOL #258349 5% 03-01-2035 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	92,343	97,903.83	FNMA POOL #310156 5% 06-01-2025 BEO
Fixed Income	858,348	869,125.32	FNMA POOL #466303 3.54% DUE 11-01-2020 BEO
Fixed Income	900,000	927,288.00	FNMA POOL #467755 4.25% DUE 04-01-2021 BEO
Fixed Income	3,262,285	3,338,678.38	FNMA POOL #468861 3.84% DUE 08-01-2021 BEO
Fixed Income	879,690	943,459.05	FNMA POOL #555430 5% 05-01-2033 BEO
Fixed Income	15,996	17,817.59	FNMA POOL #555851 6.5% DUE 01-01-2033 BEO
Fixed Income	19,172	20,800.32	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	64,086	72,861.07	FNMA POOL #655928 7% 08-01-2032 BEO
Fixed Income	45,043	48,238.77	FNMA POOL #724959 5% 07-01-2033 BEO
Fixed Income	85,081	91,400.43	FNMA POOL #725027 5% 11-01-2033 BEO
Fixed Income	151,073	161,799.20	FNMA POOL #725231 5% 02-01-2034 BEO
Fixed Income	4,629	4,668.93	FNMA POOL #725384 7% DUE 02-01-2021 REG
Fixed Income	13,652	14,851.88	FNMA POOL #725610 5.5% 07-01-2034 BEO
Fixed Income	209,368	230,746.80	FNMA POOL #725690 6% 08-01-2034 BEO
Fixed Income	759	836.32	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	14,090	14,879.58	FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO
Fixed Income	65,330	69,958.19	FNMA POOL #735591 5% DUE 06-01-2035 REG
Fixed Income	298,334	319,503.92	FNMA POOL #735667 5% DUE 07-01-2035 BEO
Fixed Income	727,646	779,165.71	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	127,585	136,671.77	FNMA POOL #735893 5% 10-01-2035 BEO
Fixed Income	138,539	149,372.95	FNMA POOL #735897 5.5% 10-01-2035 BEO
Fixed Income	30,086	32,225.01	FNMA POOL #735925 5% DUE 10-01-2035 REG
Fixed Income	78,289	83,832.40	FNMA POOL #745140 5% 11-01-2035 BEO
Fixed Income	1,275,319	1,365,996.44	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	2,024,990	2,197,597.86	FNMA POOL #745418 5.5% DUE 04-01-2036 REG
Fixed Income	108,787	117,900.29	FNMA POOL #745516 5.5% 05-01-2036 BEO
Fixed Income	26,092	27,950.73	FNMA POOL #745740 5% 07-01-2036 BEO
Fixed Income	85,376	89,798.94	FNMA POOL #764388 3.558% DUE 03-01-2034 BEO
Fixed Income	49,052	52,305.96	FNMA POOL #819354 5% 02-01-2035 BEO
Fixed Income	15,230	15,795.05	FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO
Fixed Income	44,962	45,489.86	FNMA POOL #835465 4.5% 09-01-2020 BEO
Fixed Income	19,282	20,175.90	FNMA POOL #835751 4.5% 08-01-2035 BEO
Fixed Income	75,683	79,193.99	FNMA POOL #835760 4.5% 09-01-2035 BEO
Fixed Income	16,426	17,115.57	FNMA POOL #839109 ADJ RT DUE 11-01-2035 BEO
Fixed Income	3,219	3,370.50	FNMA POOL #841031 ADJ RT DUE 11-01-2035 BEO
Fixed Income	3,476	3,765.33	FNMA POOL #849494 5.5% 12-01-2035 BEO
Fixed Income	159,482	170,650.37	FNMA POOL #878103 5% 04-01-2036 BEO
Fixed Income	90,125	97,653.07	FNMA POOL #888219 5.5% 03-01-2037 BEO
Fixed Income	10,040	10,954.56	FNMA POOL #888352 5.5% 05-01-2037 BEO
Fixed Income	85,656	94,468.01	FNMA POOL #888413 6% 06-01-2037 BEO
Fixed Income	139,577	153,473.57	FNMA POOL #888637 6% 09-01-2037 BEO
Fixed Income	12,842	13,939.68	FNMA POOL #888824 5.5 08-01-2037 BEO
Fixed Income	12,793	14,082.25	FNMA POOL #889060 6% 01-01-2038 BEO
Fixed Income	29,023	31,084.58	FNMA POOL #889117 5% 10-01-2035 BEO
Fixed Income	260,729	283,576.36	FNMA POOL #889184 5.5% 09-01-2036 BEO
Fixed Income	29,104	31,168.43	FNMA POOL #889307 5% DUE 07-01-2037 REG
Fixed Income	123,912	128,619.67	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	37,225	41,046.98	FNMA POOL #889506 6% 03-01-2037 BEO
Fixed Income	95,321	103,388.98	FNMA POOL #889610 5.5% DUE 06-01-2038 REG
Fixed Income	23,992	26,438.88	FNMA POOL #889691 6% 07-01-2038 BEO
Fixed Income	30,376	33,445.03	FNMA POOL #889983 6% DUE 10-01-2038 BEO
Fixed Income	166,253	174,893.09	FNMA POOL #890310 4.5% 12-01-2040 BEO
Fixed Income	58,280	62,746.10	FNMA POOL #890471 5.5% 07-01-2040 BEO
Fixed Income	377,326	387,532.47	FNMA POOL #890500 4% 11-01-2042 BEO
Fixed Income	2,059,924	2,104,644.57	FNMA POOL #890637 5% 03-01-2027 BEO
Fixed Income	121,096	128,388.00	FNMA POOL #893905 5% 10-01-2036 BEO
Fixed Income	13,703	14,920.51	FNMA POOL #905648 5.5% DUE 12-01-2036 REG
Fixed Income	26,226	28,787.53	FNMA POOL #914979 6% DUE 04-01-2037 REG
Fixed Income	107,299	114,048.53	FNMA POOL #915154 5% DUE 04-01-2037 REG
Fixed Income	273,105	293,091.25	FNMA POOL #932279 5% 12-01-2039 BEO
Fixed Income	50,611	51,959.45	FNMA POOL #932359 4% 01-01-2025 BEO
Fixed Income	174,015	183,079.64	FNMA POOL #932586 4.5% 03-01-2040 BEO
Fixed Income	8,603	9,185.08	FNMA POOL #934231 5% 01-01-2039 BEO
Fixed Income	114,070	125,557.20	FNMA POOL #934330 6% 07-01-2038 BEO
Fixed Income	165,844	177,802.56	FNMA POOL #935585 5.5% 07-01-2039 BEO
Fixed Income	111,931	120,899.80	FNMA POOL #938016 5.5% DUE 07-01-2037 REG
Fixed Income	103,260	113,256.17	FNMA POOL #940766 6% 06-01-2037 BEO
Fixed Income	21,804	23,116.95	FNMA POOL #953597 5% 01-01-2038 BEO
Fixed Income	83,286	90,029.51	FNMA POOL #955170 5.5% DUE 11-01-2037 REG
Fixed Income	2,862	3,152.80	FNMA POOL #960150 6% 11-01-2037 BEO
Fixed Income	161,137	173,958.82	FNMA POOL #960584 5.5% DUE 01-01-2038 REG
Fixed Income	246,067	261,266.05	FNMA POOL #961907 5% DUE 03-01-2038 REG
Fixed Income	103,781	110,281.94	FNMA POOL #961921 5% 03-01-2038 BEO
Fixed Income	16,042	17,478.86	FNMA POOL #962122 5.5% 03-01-2038 BEO
Fixed Income	145,837	157,227.25	FNMA POOL #968926 5.5% 01-01-2038 BEO
Fixed Income	13,556	14,371.92	FNMA POOL #969963 5% 04-01-2038 BEO
Fixed Income	1,681	1,786.35	FNMA POOL #970018 5% 06-01-2038 BEO
Fixed Income	1,972	2,090.85	FNMA POOL #974124 5% 02-01-2038 BEO
Fixed Income	4,760	5,191.82	FNMA POOL #975782 5.5% 04-01-2038 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	506,222	524,223.62	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	8,790	9,475.10	FNMA POOL #982274 5.5% 11-01-2038 BEO
Fixed Income	1,248	1,288.01	FNMA POOL #986821 FLTG RT 4.59% 07-01-2038 BEO
Fixed Income	329,238	358,642.21	FNMA POOL #995088 5.5% 04-01-2037 BEO
Fixed Income	9,809	10,504.85	FNMA POOL #995203 5% DUE 07-01-2035 BEO
Fixed Income	292,596	312,454.71	FNMA POOL #995245 5% 01-01-2039 BEO
Fixed Income	14,078	15,373.81	FNMA POOL #995362 5.5% 07-01-2038 BEO
Fixed Income	37,516	41,300.91	FNMA POOL #995876 6% 11-01-2038 BEO
Fixed Income	178,630	191,916.24	FNMA POOL #AA3270 5.5% 02-01-2039 BEO
Fixed Income	108,649	114,237.61	FNMA POOL #AA4463 4.5% 04-01-2039 BEO
Fixed Income	12,570	14,071.34	FNMA POOL #AA6898 6% 07-01-2039 BEO
Fixed Income	36,971	38,047.85	FNMA POOL #AA6946 4 DUE 04-01-2024 BEO
Fixed Income	133,371	140,242.57	FNMA POOL #AA7176 4.5% 05-01-2039 BEO
Fixed Income	16,865	18,943.14	FNMA POOL #AA8729 6% 06-01-2039 BEO
Fixed Income	4,759	5,165.69	FNMA POOL #AB0532 5.5% 12-01-2038 BEO
Fixed Income	55,175	59,156.29	FNMA POOL #AB1146 5% 06-01-2040 BEO
Fixed Income	296,118	311,554.40	FNMA POOL #AB1335 4.5% 08-01-2040 BEO
Fixed Income	32,612	34,086.67	FNMA POOL #AB2795 4.5% 04-01-2031 BEO
Fixed Income	248,992	260,478.00	FNMA POOL #AB3467 4.5% 02-01-2035 BEO
Fixed Income	445,158	457,808.33	FNMA POOL #AB4051 4% 12-01-2041 BEO
Fixed Income	1,980,825	1,987,876.81	FNMA POOL #AB4506 3.5% 02-01-2042 BEO
Fixed Income	15,125	15,173.29	FNMA POOL #AB5511 3.5% DUE 07-01-2042 BEO
Fixed Income	15,500	15,560.13	FNMA POOL #AB6317 3.5% 09-01-2042 BEO
Fixed Income	1,905	1,861.91	FNMA POOL #AB7733 3% 01-01-2043 BEO
Fixed Income	198,067	198,375.63	FNMA POOL #AB7965 3.5% 02-01-2043 BEO
Fixed Income	690,517	674,649.21	FNMA POOL #AB8615 3% 03-01-2043 BEO
Fixed Income	275,029	268,667.29	FNMA POOL #AB8931 3% 04-01-2043 BEO
Fixed Income	359,057	359,620.66	FNMA POOL #AB9046 3.5% 04-01-2043 BEO
Fixed Income	222,198	222,506.83	FNMA POOL #AB9374 3.5% 05-01-2043 BEO
Fixed Income	17,431	18,009.82	FNMA POOL #AC0543 4.5% 09-01-2024 BEO
Fixed Income	117,177	123,224.31	FNMA POOL #AC3657 4.5% 10-01-2039 BEO
Fixed Income	38,566	39,419.52	FNMA POOL #AC8278 4 DUE 08-01-2039 BEO
Fixed Income	56,798	59,756.35	FNMA POOL #AC8512 4.5% 12-01-2039 BEO
Fixed Income	87,647	95,028.37	FNMA POOL #AD0198 5.5% 09-01-2038 BEO
Fixed Income	203,113	220,226.17	FNMA POOL #AD0242 5.5% 09-01-2039 BEO
Fixed Income	52,049	52,455.35	FNMA POOL #AD0466 4.5% 12-01-2022 BEO
Fixed Income	194,033	205,717.40	FNMA POOL #AD0834 5% 07-01-2029 BEO
Fixed Income	42,223	44,091.21	FNMA POOL #AD0888 4.5% 04-01-2025 BEO
Fixed Income	215,380	226,595.77	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	488,495	509,216.86	FNMA POOL #AD3830 4.5% 04-01-2025 BEO
Fixed Income	118,776	122,751.65	FNMA POOL #AD3832 4.5% 04-01-2025 BEO
Fixed Income	130,334	139,754.56	FNMA POOL #AD7784 5% 07-01-2040 BEO
Fixed Income	50,820	52,174.09	FNMA POOL #AE0375 4% 07-01-2025 BEO
Fixed Income	106,392	111,930.04	FNMA POOL #AE0395 4.5% 10-01-2040 BEO
Fixed Income	31,166	31,987.60	FNMA POOL #AE0637 4% 08-01-2022 BEO
Fixed Income	183,183	192,354.35	FNMA POOL #AE0691 4.5% 10-01-2040 BEO
Fixed Income	1,073,381	1,103,037.51	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	296,115	311,539.55	FNMA POOL #AE0954 4.5% 02-01-2041 BEO
Fixed Income	54,268	55,698.41	FNMA POOL #AE0988 4% 09-01-2025 BEO
Fixed Income	34,765	35,704.69	FNMA POOL #AE4607 4% 09-01-2040 BEO
Fixed Income	37,529	39,485.23	FNMA POOL #AE5471 4.5% 10-01-2040 BEO
Fixed Income	514,660	528,556.25	FNMA POOL #AE8396 4% 11-01-2040 BEO
Fixed Income	200,875	208,942.23	FNMA POOL #AL8215 5% 06-01-2026 BEO
Fixed Income	57,485	61,015.90	FNMA POOL #AL8427 5% DUE 01-01-2044 REG
Fixed Income	125,027	134,075.70	FNMA POOL #AL8867 5% 09-01-2041 BEO
Fixed Income	1,000,000	972,230.00	FNMA POOL #AM0359 2.31% DUE 08-01-2022 BEO
Fixed Income	428,192	420,326.01	FNMA POOL #AM9173 3.11% DUE 06-01-2027 BEO
Fixed Income	902,932	889,730.74	FNMA POOL #AM9536 3.34% DUE 08-01-2030 BEO
Fixed Income	1,140,845	1,145,910.51	FNMA POOL #AM9545 3.5% DUE 08-01-2030 BEO
Fixed Income	965,000	949,095.84	FNMA POOL #AN0854 3.28% DUE 02-01-2028 BEO
Fixed Income	975,000	940,056.00	FNMA POOL #AN1282 3.01% DUE 04-01-2028 BEO
Fixed Income	198,517	195,487.44	FNMA POOL #AN7577 3.19% 12-01-2027 BEO
Fixed Income	1,615,000	1,548,977.19	FNMA POOL #AN7981 2.95% 01-01-2028 BEO
Fixed Income	277,826	266,877.34	FNMA POOL #AN8019 2.89% 01-01-2028 BEO
Fixed Income	1,625,000	1,641,259.75	FNMA POOL #AN9655 3.71% DUE 06-01-2030 BEO
Fixed Income	146,958	147,502.91	FNMA POOL #AO0780 3.5 04-01-2042
Fixed Income	285,310	286,317.02	FNMA POOL #AO1214 3.5% 04-01-2042 BEO
Fixed Income	116,373	116,390.27	FNMA POOL #AO2805 3% 06-01-2027 BEO
Fixed Income	63,232	64,590.72	FNMA POOL #AO3890 4 06-01-2042 BEO
Fixed Income	370,327	371,645.35	FNMA POOL #AO4134 3.5% 06-01-2042 BEO
Fixed Income	723,890	726,309.59	FNMA POOL #AO5472 3.5% 07-01-2042 BEO
Fixed Income	12,304	12,394.07	FNMA POOL #AO9198 4.5% 12-01-2023 BEO
Fixed Income	269,115	276,402.93	FNMA POOL #AP2424 4% 08-01-2042 BEO
Fixed Income	777,099	797,824.46	FNMA POOL #AP7363 4% DUE 10-01-2042 BEO
Fixed Income	231,386	231,423.27	FNMA POOL #AP7517 3% 09-01-2027 BEO
Fixed Income	110,956	108,718.87	FNMA POOL #AP7534 2.5% 09-01-2027 BEO
Fixed Income	112,734	115,786.85	FNMA POOL #AP8877 4% 10-01-2042 BEO
Fixed Income	157,609	161,877.43	FNMA POOL #AQ8151 4% 12-01-2042 BEO
Fixed Income	2,406	2,350.92	FNMA POOL #AS0044 3% 07-01-2043 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	240,814	241,146.94	FNMA POOL #AS0210 3.5% 08-01-2043 BEO
Fixed Income	367,075	377,476.67	FNMA POOL #AS0531 4% 09-01-2043 BEO
Fixed Income	511,577	535,617.67	FNMA POOL #AS0560 4.5% 09-01-2043 BEO
Fixed Income	329,854	338,275.45	FNMA POOL #AS0795 4% 10-01-2043 BEO
Fixed Income	60,721	62,312.25	FNMA POOL #AS1042 4% 11-01-2043 BEO
Fixed Income	218,555	228,641.38	FNMA POOL #AS1333 4.5% 12-01-2043 BEO
Fixed Income	181,029	185,690.10	FNMA POOL #AS1559 4% 01-01-2044 BEO
Fixed Income	64,789	66,381.84	FNMA POOL #AS1764 4% 02-01-2044 BEO
Fixed Income	66,263	69,353.67	FNMA POOL #AS1845 4.5% 02-01-2044 BEO
Fixed Income	1,391,096	1,421,449.23	FNMA POOL #AS3294 4% 09-01-2044 BEO
Fixed Income	158,534	158,262.86	FNMA POOL #AS4797 3.5% 04-01-2045 BEO
Fixed Income	173,438	173,328.97	FNMA POOL #AS5175 3.5% 06-01-2045 BEO
Fixed Income	1,126,172	1,124,299.29	FNMA POOL #AS5365 3.5% 07-01-2045 BEO
Fixed Income	3,942,850	3,936,738.48	FNMA POOL #AS5460 3.5% 07-01-2045 BEO
Fixed Income	260,907	260,460.55	FNMA POOL #AS5696 3.5% 08-01-2045 BEO
Fixed Income	31,022	30,968.56	FNMA POOL #AS5713 3.5% 09-01-2045 BEO
Fixed Income	26,737	27,377.94	FNMA POOL #AS6015 4% 09-01-2045 BEO
Fixed Income	82,317	83,987.64	FNMA POOL #AS6074 4% 10-01-2045 BEO
Fixed Income	239,289	239,042.40	FNMA POOL #AS6464 3.5% 01-01-2046 BEO
Fixed Income	2,275,643	2,323,112.71	FNMA POOL #AS6625 4% 02-01-2046 BEO
Fixed Income	141,563	144,433.13	FNMA POOL #AS7248 4% 05-01-2046 BEO
Fixed Income	148,734	144,299.48	FNMA POOL #AS7375 3% DUE 06-01-2046 REG
Fixed Income	817,651	816,252.79	FNMA POOL #AS7388 3.5% 06-01-2046 BEO
Fixed Income	591,927	603,928.75	FNMA POOL #AS7401 4% DUE 06-01-2046 REG
Fixed Income	78,942	80,668.88	FNMA POOL #AS7492 4% 07-01-2046 BEO
Fixed Income	122,412	127,555.72	FNMA POOL #AS7568 4.5% DUE 07-01-2046 REG
Fixed Income	205,917	210,078.60	FNMA POOL #AS7803 4% 08-01-2046 BEO
Fixed Income	429,403	438,484.69	FNMA POOL #AS8659 4% 01-01-2047 BEO
Fixed Income	1,951,131	1,990,159.27	FNMA POOL #AS8966 4% 03-01-2047 BEO
Fixed Income	218,881	217,700.90	FNMA POOL #AS9505 3% DUE 04-01-2032 REG
Fixed Income	461,459	467,425.53	FNMA POOL #AS9520 3.5% 04-01-2032 BEO
Fixed Income	712,919	711,258.20	FNMA POOL #AS9829 3.5% 06-01-2047 BEO
Fixed Income	1,850,603	1,888,891.57	FNMA POOL #AS9831 4% 06-01-2047 BEO
Fixed Income	328,621	332,761.52	FNMA POOL #AS9882 3.5% 07-01-2032 BEO
Fixed Income	202,649	206,843.99	FNMA POOL #AS9884 4% 07-01-2047 BEO
Fixed Income	181,322	186,231.51	FNMA POOL #AS9980 4% 06-01-2044 BEO
Fixed Income	197,165	197,438.85	FNMA POOL #AT1001 3.5% DUE 04-01-2043 REG
Fixed Income	512,030	500,249.05	FNMA POOL #AT2016 3 DUE 04-01-2043 REG
Fixed Income	229,558	230,000.75	FNMA POOL #AT2021 3.5% 04-01-2043 BEO
Fixed Income	768,252	767,883.56	FNMA POOL #AT2032 3.5 DUE 04-01-2043 REG
Fixed Income	322,648	315,220.41	FNMA POOL #AT5993 3% 05-01-2043 BEO
Fixed Income	262,682	263,047.19	FNMA POOL #AT9147 3.5% 07-01-2043 BEO
Fixed Income	292,002	293,762.42	FNMA POOL #AU0949 3.5% 08-01-2043 BEO
Fixed Income	356,697	348,466.54	FNMA POOL #AU3735 3% DUE 08-01-2043 REG
Fixed Income	181,601	186,391.39	FNMA POOL #AU3751 4% 08-01-2043 BEO
Fixed Income	131,288	131,490.61	FNMA POOL #AU3763 3.5% DUE 08-01-2043 REG
Fixed Income	157,298	161,192.81	FNMA POOL #AU4152 4% 09-01-2043 BEO
Fixed Income	741,020	762,070.60	FNMA POOL #AU4288 4% 09-01-2043 BEO
Fixed Income	33,607	35,192.70	FNMA POOL #AU4376 4.5% 10-01-2043 BEO
Fixed Income	94,070	96,553.65	FNMA POOL #AU4386 4% 10-01-2043 BEO
Fixed Income	93,252	95,416.62	FNMA POOL #AU5057 4% 11-01-2043 BEO
Fixed Income	211,544	217,623.28	FNMA POOL #AU6857 4% 09-01-2043 BEO
Fixed Income	633,287	651,278.25	FNMA POOL #AU8537 4% 10-01-2043 BEO
Fixed Income	8,632	8,630.40	FNMA POOL #AV5062 3% 02-01-2029 BEO
Fixed Income	36,846	36,830.86	FNMA POOL #AX0901 3.5% 10-01-2044 BEO
Fixed Income	160,919	164,502.21	FNMA POOL #AX2491 4% 10-01-2044 BEO
Fixed Income	164,197	168,638.45	FNMA POOL #AX5302 4% 01-01-2042 BEO
Fixed Income	348,715	353,109.53	FNMA POOL #AX5306 3.5% 01-01-2027 BEO
Fixed Income	252,634	252,596.52	FNMA POOL #AX9538 3% 02-01-2030 BEO
Fixed Income	112,800	109,757.40	FNMA POOL #AY4205 3% 05-01-2045 BEO
Fixed Income	297,566	296,878.62	FNMA POOL #AY4218 3% 05-01-2030 BEO
Fixed Income	43,055	43,036.55	FNMA POOL #AY4490 3.5% 02-01-2045 BEO
Fixed Income	249,367	252,334.41	FNMA POOL #AY9087 3.5% 05-01-2035 BEO
Fixed Income	260,245	259,799.57	FNMA POOL #AZ0862 3.5% 07-01-2045 BEO
Fixed Income	135,619	138,522.44	FNMA POOL #AZ0869 4% 07-01-2045 BEO
Fixed Income	439,672	438,657.34	FNMA POOL #AZ2175 3% 08-01-2030 BEO
Fixed Income	247,930	247,506.17	FNMA POOL #AZ4312 3.5% 02-01-2046 BEO
Fixed Income	816,522	833,669.32	FNMA POOL #AZ4788 4% 10-01-2045 BEO
Fixed Income	30,784	30,731.52	FNMA POOL #AZ9254 3.5% 11-01-2045 BEO
Fixed Income	23,087	23,562.62	FNMA POOL #BA2263 4% 01-01-2046 BEO
Fixed Income	183,360	183,046.01	FNMA POOL #BA2867 3.5% 06-01-2046 BEO
Fixed Income	493,211	491,221.81	FNMA POOL #BC0300 3.5% 03-01-2046 BEO
Fixed Income	134,690	134,480.75	FNMA POOL #BC0823 3.5% 04-01-2046 BEO
Fixed Income	396,815	384,986.06	FNMA POOL #BC2733 3% 05-01-2046 BEO
Fixed Income	802,320	778,402.85	FNMA POOL #BC9468 3% 06-01-2046 BEO
Fixed Income	214,306	213,855.52	FNMA POOL #BD1191 3.5% 01-01-2047 BEO
Fixed Income	6,552,308	6,829,143.37	FNMA POOL #BD2377 4.5% 12-01-2046 BEO
Fixed Income	576,350	575,274.74	FNMA POOL #BD2440 3.5% 01-01-2047 BEO
Fixed Income	151,072	150,654.80	FNMA POOL #BD3670 3.5% 07-01-2046 BEO

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Fixed Income	876,034	874,333.06	FNMA POOL #BD5046 3.5% DUE 02-01-2047 BEO
Fixed Income	33,953	33,886.93	FNMA POOL #BD5426 3.5% 11-01-2046 BEO
Fixed Income	244,727	244,288.69	FNMA POOL #BD8705 3.5% 12-01-2046 BEO
Fixed Income	1,182,657	1,150,003.89	FNMA POOL #BE0522 2.5% 11-01-2031 BEO
Fixed Income	642,879	656,308.46	FNMA POOL #BE2975 4% 01-01-2047 BEO
Fixed Income	1,160,190	1,184,138.82	FNMA POOL #BE3619 4% 05-01-2047 BEO
Fixed Income	293,250	299,115.75	FNMA POOL #BE3702 4% 06-01-2047 BEO
Fixed Income	473,393	472,251.80	FNMA POOL #BE3767 3.5% 07-01-2047 BEO
Fixed Income	508,001	494,300.37	FNMA POOL #BE5069 3% 11-01-2046 BEO
Fixed Income	311,863	311,232.86	FNMA POOL #BE5475 3.5% 02-01-2047 BEO
Fixed Income	172,762	176,310.42	FNMA POOL #BE6641 4% 06-01-2047 BEO
Fixed Income	128,620	134,909.77	FNMA POOL #BE7845 4.5% 02-01-2047 BEO
Fixed Income	4,348,286	4,437,600.25	FNMA POOL #BE9314 4% 03-01-2047 BEO
Fixed Income	198,950	198,564.26	FNMA POOL #BE9326 3.5% 02-01-2047 BEO
Fixed Income	805,738	822,578.81	FNMA POOL #BH4019 4% 09-01-2047
Fixed Income	96,800	100,867.54	FNMA POOL #BH4413 4.5% 06-01-2047 BEO
Fixed Income	95,870	97,863.83	FNMA POOL #BH7924 4% 08-01-2047 BEO
Fixed Income	143,463	150,017.98	FNMA POOL #BJ0276 4.5% 10-01-2047 BEO
Fixed Income	320,825	327,530.39	FNMA POOL #BJ2013 4% 11-01-2047 BEO
Fixed Income	259,674	265,033.77	FNMA POOL #BJ5957 4% 04-01-2048 BEO
Fixed Income	376,678	375,351.58	FNMA POOL #BJ8878 3.5% 03-01-2048 BEO
Fixed Income	229,179	233,764.62	FNMA POOL #BJ9970 4% 05-01-2048 BEO
Fixed Income	637,510	653,937.13	FNMA POOL #BM1761 4% 08-01-2044 BEO
Fixed Income	325,421	326,579.77	FNMA POOL #BM1953 3.5% 08-01-2045 BEO
Fixed Income	89,729	93,644.12	FNMA POOL #BM3286 4.5% 11-01-2047 BEO
Fixed Income	638,460	637,074.80	FNMA POOL #BM3590 3.5% 03-01-2048 BEO
Fixed Income	580,522	579,529.57	FNMA POOL #BM3688 3.5% 02-01-2047 BEO
Fixed Income	505,720	505,026.92	FNMA POOL #BM3932 3.5% 10-01-2046 BEO
Fixed Income	98,850	100,145.44	FNMA POOL #FN0000 3.612% DUE 09-01-2020 BEO
Fixed Income	1,000,952	1,018,478.58	FNMA POOL #FN0001 3.771% 12-01-2020 BEO
Fixed Income	1,134,142	1,166,443.05	FNMA POOL #FN0003 4.308% DUE 01-01-2021 BEO
Fixed Income	18,068	18,429.56	FNMA POOL #MA0098 4% 06-01-2029 BEO
Fixed Income	118,005	119,491.88	FNMA POOL #MA0617 3.5% 01-01-2026 BEO
Fixed Income	1,585,751	1,628,453.73	FNMA POOL #MA0639 4% 02-01-2041 BEO
Fixed Income	44,031	44,585.66	FNMA POOL #MA0876 3.5 10-01-2021 BEO
Fixed Income	614,565	623,760.44	FNMA POOL #MA1029 3.5% 04-01-2032 BEO
Fixed Income	681,908	698,810.06	FNMA POOL #MA1169 4% 09-01-2042 BEO
Fixed Income	163,565	162,696.68	FNMA POOL #MA1200 3% 10-01-2032 BEO
Fixed Income	1,124,711	1,124,176.27	FNMA POOL #MA1283 3.5% 12-01-2042 BEO
Fixed Income	132,049	127,764.42	FNMA POOL #MA1293 2% 12-01-2027 BEO
Fixed Income	406,599	397,043.62	FNMA POOL #MA1417 3% 04-01-2043 BEO
Fixed Income	1,299,179	1,292,284.39	FNMA POOL #MA1490 3% 07-01-2033 BEO
Fixed Income	249,148	249,493.73	FNMA POOL #MA1600 3.5% 10-01-2043 BEO
Fixed Income	1,970,710	2,000,205.50	FNMA POOL #MA1608 3.5% DUE 10-01-2033 BEO
Fixed Income	154,301	161,916.08	FNMA POOL #MA1612 4.5% 10-01-2043 BEO
Fixed Income	52,283	54,874.61	FNMA POOL #MA1789 4.5% 02-01-2044 BEO
Fixed Income	158,701	166,800.70	FNMA POOL #MA1926 4.5% 06-01-2044 BEO
Fixed Income	309,204	316,161.24	FNMA POOL #MA2145 4% 01-01-2045 BEO
Fixed Income	168,365	169,873.95	FNMA POOL #MA2260 3.5% 05-01-2035 BEO
Fixed Income	471,677	481,313.33	FNMA POOL #MA2415 4% 10-01-2045 BEO
Fixed Income	144,757	149,338.32	FNMA POOL #MA2655 4% 06-01-2036 BEO
Fixed Income	1,221,408	1,184,992.71	FNMA POOL #MA2737 3% DUE 09-01-2046 BEO
Fixed Income	257,907	268,795.39	FNMA POOL #MA2836 4.5% 12-01-2046 BEO
Fixed Income	1,048,221	1,092,539.76	FNMA POOL #MA2938 4.5% 03-01-2047 BEO
Fixed Income	783,645	782,061.84	FNMA POOL #MA2959 3.5% 04-01-2047 BEO
Fixed Income	398,225	406,396.81	FNMA POOL #MA2960 4% 04-01-2047 BEO
Fixed Income	5,711,772	5,829,668.76	FNMA POOL #MA3027 4% 06-01-2047 BEO
Fixed Income	1,179,208	1,231,081.82	FNMA POOL #MA3038 4.5% 06-01-2047 BEO
Fixed Income	743,846	742,112.42	FNMA POOL #MA3057 3.5% DUE 07-01-2047 BEO
Fixed Income	658,653	657,067.39	FNMA POOL #MA3087 3.5% 08-01-2047 BEO
Fixed Income	5,363,584	5,474,857.17	FNMA POOL #MA3088 4% 08-01-2047 BEO
Fixed Income	3,187,598	3,328,033.86	FNMA POOL #MA3101 4.5% 08-01-2047 BEO
Fixed Income	798,456	815,144.89	FNMA POOL #MA3149 4% 10-01-2047 BEO
Fixed Income	791,601	788,530.47	FNMA POOL #MA3182 3.5% 11-01-2047 BEO
Fixed Income	377,275	385,160.53	FNMA POOL #MA3183 4% 11-01-2047 BEO
Fixed Income	845,410	841,850.69	FNMA POOL #MA3210 3.5% 12-01-2047 BEO
Fixed Income	675,764	672,918.98	FNMA POOL #MA3238 3.5% 01-01-2048
Fixed Income	760,054	775,939.39	FNMA POOL #MA3306 4% 03-01-2048 BEO
Fixed Income	5,084,223	5,066,957.15	FNMA POOL #MA3332 3.5% 04-01-2048 BEO
Fixed Income	1,062,194	1,107,016.68	FNMA POOL #MA3358 4.5% 05-01-2048 BEO
Fixed Income	652,926	666,910.03	FNMA POOL#FN CA0062 4.0% 07-01-2047
Fixed Income	229,662	253,730.76	FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	16,030	16,221.14	FNMA REMIC 2004-12 CL-HB 4.5 DUE 07-25-2033
Fixed Income	2,253,687	2,486,832.62	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	10,225,226	9,964,114.38	FNMA REMIC SER 2011-116 CL ZA 3.5 11-25-2041
Fixed Income	22,479	22,057.95	FNMA REMIC SER 2011-79 CL HD 2 12-25-2022
Fixed Income	220,109	220,299.96	FNMA REMIC SER 2014-M12 CL FA FLTG RT 10-25-2021
Fixed Income	1,250,000	1,245,447.50	FNMA REMIC SER-18-C02 CL-2M2 FLTG DUE 08-25-2030 REG
Fixed Income	15,442	17,191.96	FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	16,383	16,897.13	FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	83,030	81,502.30	FNMA SER 2016-M1 CL ASQ2 VAR RT 02-25-2021
Fixed Income	656,188	649,663.71	FNMA SERIES 2012-M2 CLASS A2 2.717 DUE 02-25-2022
Fixed Income	2,900,000	2,882,977.00	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	6,000,000	5,806,638.00	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST
Fixed Income	2,770,000	2,683,329.47	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	3,085,000	3,121,875.01	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JULY
Fixed Income	80,100,000	79,623,084.60	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	46,750,000	46,530,088.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	33,100,000	33,697,653.60	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	930,000	948,136.86	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	19,500,000	19,821,633.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES SEPTEMBER
Fixed Income	17,000,000	17,669,528.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	14,925,000	15,540,790.58	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	1,040,000	1,101,683.44	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	100,000	98,285.20	FNMA STEP UP 07-27-2020/10-27-2018 TRANCHE # TR 00533
Fixed Income	100,000	97,926.90	FNMA STEP UP 08-24-2022/11-24-2018 FNMA
Fixed Income	200,000	197,661.80	FNMA TRANCHE # TR 00445 1.2 06-28-2019/09-28-2018
Fixed Income	200,000	196,683.00	FNMA TRANCHE 00648 1.35 10-28-2019/10-28-2018
Fixed Income	100,000	99,916.60	FNMA TRANCHE 00661 .75 07-27-2018/07-27-2017
Fixed Income	515,000	505,195.95	FNMA TRANCHE 00698 1 10-24-2019
Fixed Income	495,000	479,709.95	FNMA TRANCHE 02-25-2023
Fixed Income	1,215,000	1,181,818.35	FNMA TRANCHE 1.6 12-24-2020/09-24-2018
Fixed Income	100,000	98,471.00	FNMA TRANCHE 1.65 01-27-2020/10-27-2018
Fixed Income	250,000	243,673.50	FNMA TRANCHE 2 01-05-2022
Fixed Income	100,000	99,980.90	FNMA TRANCHE 540 1.875 09-18-2018
Fixed Income	600,000	590,292.60	FOMENTO ECONOMICO 4.375% DUE 05-10-2043
Fixed Income	690,000	679,716.93	FORD CR AUTO OWNER 1.85% DUE 09-15-2021
Fixed Income	1,000,000	995,392.00	FORD CR AUTO OWNER 2.26% DUE 11-15-2025
Fixed Income	50,000	49,401.00	FORD CR FLOORPLAN 1.75% DUE 07-15-2021
Fixed Income	2,200,000	2,201,014.20	FORD CR FLOORPLAN FLTG RT 2.66269% DUE 08-15-2020
Fixed Income	335,000	329,090.60	FORD CR FLOORPLAN MASTER OWNER 2017-1 ASSET BKD NTS CL A-1 2.07% 05-15-2022
Fixed Income	105,000	103,048.26	FORD MTR CO DEL 4.346% DUE 12-08-2026
Fixed Income	200,000	224,302.00	FORD MTR CO DEL 6.625% DUE 10-01-2028
Fixed Income	2,000,000	1,998,744.00	FORD MTR CR CO LLC 2.551% DUE 10-05-2018
Fixed Income	925,000	880,907.10	FORD MTR CR CO LLC 3.096% DUE 05-04-2023
Fixed Income	2,850,000	2,800,290.30	FORD MTR CR CO LLC 4.389% DUE 01-08-2026
Fixed Income	500,000	524,642.50	FORD MTR CR CO LLC 5.75% DUE 02-01-2021
Fixed Income	1,385,000	1,483,177.11	FORD MTR CR CO LLC 8.125% DUE 01-15-2020
Fixed Income	800,000	802,501.60	FORD MTR CR CO LLC FLTG RT 3.16425% DUE 03-12-2019
Fixed Income	300,000	300,072.00	FORD MTR CR CO LLC NT 2.943% DUE 01-08-2019
Fixed Income	1,395,804	652,020.63	FR CMO 25/02/37 USD1000 I-A-2 2007-1 02-25-2037 BEO
Fixed Income	53,592	54,848.67	FREDDIE MAC GOLD POOL Q37907 4.0% 12-01-2045
Fixed Income	202,562	197,610.55	FREDDIE MAC SEASONED CR RISK TRANSFER TR 07-01-2017 FLTG 08-25-2056 REG
Fixed Income	392,241	374,764.12	FRESB 2016-SB14 FLTG RT 2.59% DUE 03-25-2026
Fixed Income	100,000	64,375.00	FRONTIER 6.875% DUE 01-15-2025
Fixed Income	0	-	FUT AUG 18 IMM BRL
Fixed Income	-137	(74,922.56)	FUT CALL AUG 18 T-NOTE OPTION 120.0
Fixed Income	137	25,687.50	FUT CALL AUG 18 T-NOTE OPTION 1210
Fixed Income	-68	(7,437.84)	FUT CALL AUG 18 T-NOTE OPTION 1215
Fixed Income	0	-	FUT DEC 18 EURO DOLLARS
Fixed Income	0	-	FUT DEC 19 EURO DOLLARS
Fixed Income	0	-	FUT JUN 19 EURO DOLLARS
Fixed Income	0	-	FUT MAR 19 EURO DOLLARS
Fixed Income	0	-	FUT MAR 20 EURO DOLLARS
Fixed Income	-77	(2,406.25)	FUT PUT AUG 18 T-NOTE OPTION 1180
Fixed Income	-68	(12,750.00)	FUT PUT AUG 18 T-NOTE OPTION 1195
Fixed Income	0	-	FUT SEP 18 10 YR T-NOTES
Fixed Income	0	-	FUT SEP 18 CBT 5Y T-NOTE
Fixed Income	0	-	FUT SEP 18 CBT UL T-BONDS
Fixed Income	0	-	FUT SEP 18 CBT UL TNOTE
Fixed Income	0	-	FUT SEP 18 EUR FOAT
Fixed Income	0	(0.00)	FUT SEP 18 EURO BUXL BND
Fixed Income	0	-	FUT SEP 18 EURO DOLLARS
Fixed Income	0	0.00	FUT SEP 18 EURX EUR-BUND
Fixed Income	0	-	FUT SEP 18 EUX EURO-BTP
Fixed Income	0	-	FUT SEP 18 IMM AUD
Fixed Income	0	-	FUT SEP 18 IMM CAD
Fixed Income	0	-	FUT SEP 18 IMM EURO FX
Fixed Income	0	-	FUT SEP 18 IMM MEX PESO
Fixed Income	0	-	FUT SEP 18 JAPANESE YEN
Fixed Income	0	-	FUT SEP 18 LIF LONG GILT
Fixed Income	0	-	FUT SEP 18 ME 10Y CDN BND
Fixed Income	0	-	FUT SEP 18 U.S. T-BONDS
Fixed Income	0	-	FUT SEP 18 US 2YR T-NOTE
Fixed Income	0	-	FUT SEP 19 EURO DOLLARS
Fixed Income	100,000	99,265.50	GATX CORP 4.55% DUE 11-07-2028
Fixed Income	1,415,000	1,397,168.17	GE CAP CR CARD MASTER NT 1.85 2012-7 ASSET BACKED NT CL A DUE 09-15-2022
Fixed Income	487,000	476,033.25	GE CAP INTL FDG CO 2.342% DUE 11-15-2020

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	100,000	89,633.80	GEN DYNAMICS CORP 2.125% DUE 08-15-2026
Fixed Income	85,000	99,479.50	GEN ELEC CAP CORP 6.15% DUE 08-07-2037
Fixed Income	500,000	481,970.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00742 VAR RT DUE 05-05-2026
Fixed Income	1,250,000	1,031,427.50	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00750 08/15/06 VAR 8-15-36
Fixed Income	172,000	178,898.75	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	165,000	216,327.87	GEN ELEC CAP SVCS 7.5% DUE 08-21-2035
Fixed Income	500,000	493,494.50	GEN MOTORS FINL CO 3.2% DUE 07-06-2021
Fixed Income	955,000	950,549.70	GEN MTRS FINL CO 2.4% DUE 05-09-2019
Fixed Income	645,000	632,780.48	GEN MTRS FINL CO 3.7% DUE 05-09-2023
Fixed Income	2,220,000	2,209,530.48	GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020
Fixed Income	1,380,000	1,335,310.08	GEN MTRS FINL CO FIXED 4.35% DUE 01-17-2027
Fixed Income	40,000	39,792.56	GENERAL MLS INC 3.2% DUE 04-16-2021
Fixed Income	815,000	795,738.29	GENERAL MLS INC 4.2% DUE 04-17-2028
Fixed Income	50,000	52,943.70	GENERAL MLS INC 5.4% DUE 06-15-2040
Fixed Income	240,000	235,829.52	GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO
Fixed Income	1,100,000	1,103,666.30	GENERAL MTRS CO FLTG RT 2.11167% DUE 08-07-2020
Fixed Income	170,000	164,741.90	GENERAL MTRS FINL CO INC 3.25% 01-05-2023
Fixed Income	100,000	102,464.90	GENERAL MTRS FINL CO INC FLTG DUE 01-14-2022 REG
Fixed Income	110,000	137,968.16	GEORGIA PAC CORP 7.25% DUE 06-01-2028
Fixed Income	180,000	263,244.06	GEORGIA PAC CORP 8.875% DUE 05-15-2031
Fixed Income	65,000	64,874.88	GEORGIA PWR CO 4.3% DUE 03-15-2043
Fixed Income	50,000	46,707.50	GILEAD SCIENCES 2.95% DUE 03-01-2027
Fixed Income	1,020,000	1,014,120.72	GILEAD SCIENCES 3.25% DUE 09-01-2022
Fixed Income	20,000	19,745.72	GILEAD SCIENCES 3.65% DUE 03-01-2026
Fixed Income	240,000	239,890.08	GILEAD SCIENCES 4.5% DUE 02-01-2045
Fixed Income	770,000	794,788.62	GILEAD SCIENCES 4.75% DUE 03-01-2046
Fixed Income	150,000	150,550.80	GLENCORE FDG LLC GTD NT FLTG 144A DUE 01-15-2019 BEO
Fixed Income	544,458	533,442.39	GLOBAL SC FIN II SRL 3.09 SER 2014-1 CL A-2 07-17-2024
Fixed Income	400,000	371,504.00	GLOBO COMUNICACAO E 5.125% 03-31-2027
Fixed Income	89,431	89,200.78	GLS AUTO 2.67% DUE 04-15-2021
Fixed Income	335,000	331,891.54	GM FINL AUTOMOBILE 2.0199998093% DUE 09-21-2020
Fixed Income	365,000	362,872.42	GM FINL AUTOMOBILE 2.06% DUE 05-20-2020
Fixed Income	50,000	49,705.95	GM FINL AUTOMOBILE 2.08% DUE 03-20-2020
Fixed Income	180,000	178,468.92	GM FINL AUTOMOBILE 2.48% DUE 08-20-2020
Fixed Income	100,000	99,283.00	GM FINL AUTOMOBILE 3.11% DUE 12-20-2021
Fixed Income	351,000	351,291.33	GM FINL AUTOMOBILE 3.48% DUE 08-20-2020
Fixed Income	350,000	349,980.05	GM FINL AUTOMOBILE LEASING TR 2018-2 CL A3 3.1% 06-21-2021
Fixed Income	395,000	394,988.15	GM FINL AUTOMOBILE LEASING TR 2018-2 CL C 3.9% 04-20-2022
Fixed Income	365,000	357,878.12	GM FINL CNSMR 2.46% DUE 07-17-2023
Fixed Income	17,554	17,435.68	GNMA 1.8943% DUE 06-16-2038
Fixed Income	134,090	129,644.92	GNMA 2% DUE 12-20-2042
Fixed Income	48,908	47,351.04	GNMA 2013-057 REMIC PASSTHRU CL A 1.35 06-16-2037
Fixed Income	62,016	59,405.64	GNMA 2013-176 REMIC PASSTHRU SECS CL MX-AH 03-16-2046
Fixed Income	1,005,407	1,011,727.09	GNMA 2015-H23 REMIC PASSTHRU CTF CL FA 09-20-2065
Fixed Income	1,849,310	1,861,704.08	GNMA 2015-H26 REMIC PASSTHRU CTF CL FA 10-20-2065
Fixed Income	1,429,938	1,433,811.65	GNMA 2015-H29 REMIC PASSTHRU SEC CL FA 10-20-2065
Fixed Income	354,018	354,879.08	GNMA 2015-H30 REMIC PASSTHRU SEC CL FA 08-20-2061
Fixed Income	930,314	932,181.36	GNMA 2015-H30 REMIC PASSTHRU SEC CL FB 03-20-2062
Fixed Income	954,568	976,625.62	GNMA 2016-H02 REMIC PASSTHRU CTF CL MX-FH 01-20-2066
Fixed Income	1,538,218	1,566,091.66	GNMA 2016-H06 MTG PASSTHRU CTF CL FD 07-20-2065
Fixed Income	3,000,000	3,007,365.00	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	1,000,000	1,024,531.00	GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	305,011	308,642.40	GNMA II GTD CTF MULTI ISSUER GOLD POOL #MA0783 3.5 02-20-2043
Fixed Income	2,690,000	2,631,734.60	GNMA II JUMBOS 3% 30 YEARS SETTLES JULY
Fixed Income	3,125,000	3,137,025.00	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	2,760,000	2,828,784.72	GNMA II JUMBOS 4 30 YEARS SETTLES JUL
Fixed Income	1,850,000	1,922,860.40	GNMA II JUMBOS 4.5% 30 YEARS SETTLES JULY
Fixed Income	2,628	2,794.51	GNMA POOL #407744 SER 2025 7.5% DUE 08-15-2025 REG
Fixed Income	6,590	6,903.43	GNMA POOL #4216 6% 08-20-2038 BEO
Fixed Income	156,118	167,834.46	GNMA POOL #4496 5% 07-20-2039 BEO
Fixed Income	69,939	75,074.50	GNMA POOL #4559 5% 10-20-2039 BEO
Fixed Income	145,420	155,773.39	GNMA POOL #4658 5% 03-20-2040 BEO
Fixed Income	166,610	178,284.05	GNMA POOL #4679 5% 04-20-2040 BEO
Fixed Income	85,705	87,547.35	GNMA POOL #4942 3.5% 02-20-2026 BEO
Fixed Income	26,639	27,211.55	GNMA POOL #4974 3.5% 03-20-2026 BEO
Fixed Income	220,154	231,379.21	GNMA POOL #5017 4.5% 04-20-2041 BEO
Fixed Income	249,554	266,928.13	GNMA POOL #5116 5% 07-20-2041 BEO
Fixed Income	16,361	16,732.35	GNMA POOL #5256 3.5% 12-20-2026 BEO
Fixed Income	19,562	20,790.23	GNMA POOL #647070 5.5% 07-20-2035 BEO
Fixed Income	2,646	2,818.71	GNMA POOL #675478 5% 06-15-2038 BEO
Fixed Income	3,754	3,925.36	GNMA POOL #688090 5% 11-15-2038 BEO
Fixed Income	160,507	170,723.41	GNMA POOL #690877 5% 06-15-2038 BEO
Fixed Income	91,128	96,324.14	GNMA POOL #692606 4.5% 06-15-2039 BEO
Fixed Income	54,757	57,919.04	GNMA POOL #711522 4.5% 07-15-2040 BEO
Fixed Income	4,228	4,480.39	GNMA POOL #716783 SER 2039 5% DUE 04-15-2039 REG
Fixed Income	12,213	13,157.99	GNMA POOL #719651 5.5% 08-15-2039 BEO
Fixed Income	20,886	22,740.87	GNMA POOL #726341 5.5% 09-15-2039 BEO
Fixed Income	59,002	60,910.61	GNMA POOL #767128 4% 06-15-2044 BEO
Fixed Income	51,218	51,450.15	GNMA POOL #775553 3.5% 12-15-2044 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	88,660	94,474.46	GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG
Fixed Income	209,856	223,612.24	GNMA POOL #782562 5% 02-15-2039 BEO
Fixed Income	1,557,297	1,655,242.82	GNMA POOL #782818 SER 2039 4.5% DUE 11-15-2039 REG
Fixed Income	26,131	27,120.05	GNMA POOL #784039 5% 05-20-2045 BEO
Fixed Income	106,525	115,160.03	GNMA POOL #784070 5.5% 03-15-2040 BEO
Fixed Income	410,727	451,783.08	GNMA POOL #784331 6% 06-15-2041 BEO
Fixed Income	1,117,583	1,126,624.74	GNMA POOL #AD1621 3.5 DUE 01-15-2043 REG
Fixed Income	13,456	13,907.68	GNMA POOL #AI3100 4% 04-15-2039 BEO
Fixed Income	28,919	30,352.50	GNMA POOL #AI3123 4% 06-15-2034 BEO
Fixed Income	46,293	48,587.66	GNMA POOL #AI3133 4% 07-15-2034 BEO
Fixed Income	185,634	181,791.59	GNMA POOL #AI6873 3% 12-15-2044 BEO
Fixed Income	630,722	617,665.96	GNMA POOL #AK3531 3% 01-15-2045 BEO
Fixed Income	81,635	83,832.86	GNMA POOL #AN2972 4% 09-20-2045 BEO
Fixed Income	354,565	347,224.27	GNMA POOL #AN5733 3% 06-15-2045 BEO
Fixed Income	78,344	80,496.42	GNMA POOL #AO8675 4% 09-20-2045 BEO
Fixed Income	211,024	220,773.16	GNMA POOL #AY4224 5% 05-15-2047 BEO
Fixed Income	265,462	277,668.24	GNMA POOL #BA6976 5% 07-15-2047 BEO
Fixed Income	273,906	287,333.17	GNMA POOL #BC3613 5% 08-15-2047 BEO
Fixed Income	11,829	12,597.80	GNMA POOL #MA2374 5% 11-20-2044 BEO
Fixed Income	505,216	508,430.52	GNMA POOL #MA2826 3.5% 05-20-2045 BEO
Fixed Income	785,121	810,837.23	GNMA POOL #MA2893 4% 06-20-2045 BEO
Fixed Income	505,301	497,197.52	GNMA POOL #MA2960 3% 07-20-2045 BEO
Fixed Income	248,468	256,622.27	GNMA POOL #MA3245 4% 11-20-2045 BEO
Fixed Income	457,636	487,354.97	GNMA POOL #MA3666 5% 05-20-2046 BEO
Fixed Income	131,488	132,162.56	GNMA POOL #MA3803 3.5% 07-20-2046 BEO
Fixed Income	1,039,552	1,020,520.52	GNMA POOL #MA3873 3% 08-20-2046 BEO
Fixed Income	1,468,456	1,475,767.15	GNMA POOL #MA3937 3.5% 09-20-2046 BEO
Fixed Income	2,620,991	2,633,453.57	GNMA POOL #MA4069 3.5% 11-20-2046 BEO
Fixed Income	15,423	16,311.48	GNMA POOL #MA4199 5% 01-20-2047 BEO
Fixed Income	797,867	801,660.95	GNMA POOL #MA4382 3.5% 04-20-2047 BEO
Fixed Income	1,335,462	1,403,488.97	GNMA POOL #MA4454 5% 05-20-2047 BEO
Fixed Income	522,250	524,732.95	GNMA POOL #MA4510 3.5% 06-20-2047 BEO
Fixed Income	865,613	911,214.87	GNMA POOL #MA4513 5% 06-20-2047 BEO
Fixed Income	836,031	840,006.73	GNMA POOL #MA4586 3.5% 07-20-2047 BEO
Fixed Income	1,319,386	1,353,472.71	GNMA POOL #MA4838 4% 11-20-2047 BEO
Fixed Income	797,732	838,072.40	GNMA POOL #MA4840 5% 11-20-2047 BEO
Fixed Income	393,698	395,570.45	GNMA POOL #MA4962 3.5% 01-20-2048 BEO
Fixed Income	605,357	636,104.25	GNMA POOL #MA4965 5% 01-20-2048 BEO
Fixed Income	702,061	689,601.17	GNMA POOL AB2891 SER 2042 3 DUE 09-15-2042 REG
Fixed Income	99,210	94,832.33	GNMA REMIC 2018-20 CLS AB 2.25% DUE 11-16-2053
Fixed Income	6,979,250	7,021,362.76	GNMA REMIC PASSTHRU CTF SER 2015-H09 CL FA FLTG RT DUE 04-20-2065
Fixed Income	373,125	375,103.09	GNMA REMIC PASSTHRU CTF SER 2015-H18 CL FB FLTG RT DUE 07-20-2065
Fixed Income	26,519	31,465.54	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	61,252	59,928.73	GNMA REMIC SER 2013-176 CL BD FLTG RT DUE 03-16-2046
Fixed Income	7,019,492	7,056,407.09	GNMA REMIC SER 2015-H10 CL FA FLTG 04-20-2065
Fixed Income	869,625	871,820.75	GNMA REMIC SER 2015-H17 CL FL VAR RT DUE 06-20-2065
Fixed Income	3,004,760	3,023,398.48	GNMA REMIC SR 2015-H20 CL FC FLTG 08-20-2065
Fixed Income	211,514	221,402.31	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	887,405	892,204.76	GNMA SER 2015-H20 CL FB FLT RT 08-20-2065
Fixed Income	29,116	31,283.24	GNMAII POOL #4266 SER 2038 5.5% DUE 10-20-2038 REG
Fixed Income	11,974	12,532.69	GNMAII POOL #4310 SER 2038 6% DUE 12-20-2038 REG
Fixed Income	66,140	70,988.94	GNMAII POOL #4697 SER 2040 5% DUE 05-20-2040 REG
Fixed Income	116,991	119,005.69	GNMAII POOL #4795 SER 2040 4% DUE 09-20-2040 REG
Fixed Income	9,602	9,975.02	GNMAII POOL #80078 SER 2027 ADJ RT 05-20-2027
Fixed Income	44,966	46,584.98	GNMAII POOL #80088 SER 2027 ADJ RT 06-20-2027
Fixed Income	41,492	42,723.96	GNMAII POOL #80095 SER 2027 ADJ RT 07-20-2027
Fixed Income	19,142	19,716.48	GNMAII POOL #80107 SER 2027 ADJ RT 08-20-2027
Fixed Income	1,320	1,366.02	GNMAII POOL #80408 SER 2030 ADJ RT 05-20-2030
Fixed Income	217,500	225,473.08	GNMAII POOL #80817 SER 2034 ADJ RT 01-20-2034
Fixed Income	398	405.84	GNMAII POOL #8837 SER 2021 ADJ RT 09-20-2021
Fixed Income	2,323	2,354.99	GNMAII POOL #8915 SER 2022 ADJ RT 02-20-2022
Fixed Income	258,063	261,137.48	GNMAII POOL #MA0699 3.5 DUE 12-20-2042 REG
Fixed Income	167,669	179,835.51	GNMAII POOL #MA1094 5.5% 06-20-2043 REG
Fixed Income	189,918	191,126.09	GNMAII POOL #MA2892 SER 2045 3.5% DUE 06-20-2045 BEO
Fixed Income	1,855,192	1,866,996.44	GNMAII POOL #MA2961 SER 2045 3.5% DUE 07-20-2045
Fixed Income	449,439	452,299.14	GNMAII POOL #MA3034 SER 2045 3.5% 08-20-2045
Fixed Income	481,669	497,467.90	GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG
Fixed Income	1,578,393	1,587,464.43	GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO
Fixed Income	3,408,374	3,342,112.15	GNMAII POOL #MA4126 SER 2046 3% DUE 12-20-2046 REG
Fixed Income	5,460,257	5,677,613.27	GNMAII POOL #MA4512 4.5% DUE 06-20-2047 REG
Fixed Income	449,288	462,517.26	GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG
Fixed Income	975,915	980,555.25	GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG
Fixed Income	1,097,508	1,102,726.96	GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG
Fixed Income	78,014	81,955.35	GNMAII POOL #MA4722 SER 2047 5% DUE 09-20-2047 BEO
Fixed Income	650,000	625,099.15	GOLDMAN SACHS 2.35% DUE 11-15-2021
Fixed Income	1,095,000	1,084,667.58	GOLDMAN SACHS 2.6% DUE 04-23-2020
Fixed Income	1,300,000	1,269,086.00	GOLDMAN SACHS 2.876% DUE 10-31-2022
Fixed Income	500,000	487,221.50	GOLDMAN SACHS 3.2% DUE 02-23-2023
Fixed Income	155,000	149,680.40	GOLDMAN SACHS 3.5% DUE 01-23-2025

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	300,000	282,664.50	GOLDMAN SACHS 3.5% DUE 11-16-2026
Fixed Income	760,000	736,363.24	GOLDMAN SACHS 3.75% DUE 02-25-2026
Fixed Income	300,000	288,098.40	GOLDMAN SACHS 3.85% DUE 01-26-2027
Fixed Income	1,200,000	1,189,920.00	GOLDMAN SACHS 3.85% DUE 07-08-2024
Fixed Income	2,660,000	2,621,001.74	GOLDMAN SACHS 4.25% DUE 10-21-2025
Fixed Income	1,030,000	1,025,078.66	GOLDMAN SACHS 5.15% DUE 05-22-2045
Fixed Income	2,000,000	2,103,380.00	GOLDMAN SACHS 6 DUE 06-15-2020
Fixed Income	150,000	178,026.30	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	1,350,000	1,353,929.85	GOLDMAN SACHS BK 3.2% DUE 06-05-2020
Fixed Income	195,000	196,911.78	GOLDMAN SACHS FLTG RT 3.44488% DUE 04-26-2022
Fixed Income	4,450,000	4,218,524.35	GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028
Fixed Income	6,425,000	6,565,225.63	GOLDMAN SACHS FLTG RT 3.69531% DUE 04-23-2021
Fixed Income	1,490,000	1,357,607.54	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038
Fixed Income	1,035,000	982,756.31	GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG
Fixed Income	820,000	779,933.16	GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029
Fixed Income	1,395,000	1,373,949.45	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029
Fixed Income	1,578,000	1,621,589.09	GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1
Fixed Income	400,000	407,989.20	GOLDMAN SACHS GROUP INC FRN 10-28-2027
Fixed Income	620,000	622,315.08	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS TRANCHE # TR 00590 VAR RT DUE 11-15-2018
Fixed Income	500,000	496,713.00	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023
Fixed Income	585,000	577,870.61	GOLDMAN SACHS GROUP INC SR NT FLTG 05-15-2025
Fixed Income	1,600,000	1,593,993.60	GOLDMAN SACHS GROUP INC SR NT FLTG VAR RT DUE 02-23-2023
Fixed Income	2,315,000	2,391,415.84	GOLDMAN SACHS GROUP INC VAR RT 29/11/2023
Fixed Income	220,000	218,350.00	GOODYEAR TIRE & 5.125% DUE 11-15-2023
Fixed Income	792,161	796,384.81	GOVERNMENT NATIONAL MORTGAGE ASS SER 2015-H19 CL FK ADJ RT DUE 08-20-2065
Fixed Income	629,834	590,709.07	GOVERNMENT NATL MTG ASSN REMIC SER 2012-131 CL A 1.9 02-16-2053
Fixed Income	65,000	64,231.18	GOVERNMENT PPTYS INCOME TR 4.0% 07-15-2022
Fixed Income	140,000	143,715.88	GREAT PLAINS 4.85% DUE 06-01-2021
Fixed Income	1,000,000	1,164,000.74	GREECE(REP OF) 0% T-BILL 02/11/2018 EUR
Fixed Income	1,400,000	1,630,957.73	GREECE(REP OF) 0% T-BILL 05/10/18 EUR1000
Fixed Income	700,000	811,788.01	GREECE(REP OF) 0% T-BILL 15/03/19 EUR1000
Fixed Income	400,000	481,230.99	GREECE(REP OF) 4.75% SNR 17/04/19 EUR1000
Fixed Income	2,560,478	2,555,720.19	GS MTG SECS CORP FLTG RT 2.35475% DUE 02-25-2036
Fixed Income	510,000	488,647.83	GS MTG SECS TR 3.05% DUE 05-10-2049
Fixed Income	385,000	389,078.31	GS MTG SECS TR 3.764% DUE 07-10-2048
Fixed Income	142,581	142,937.29	GUANAY FIN LTD 6 12-15-2020
Fixed Income	20,000	19,856.96	HALLIBURTON CO 3.8% DUE 11-15-2025
Fixed Income	60,000	63,926.28	HALLIBURTON CO 5% DUE 11-15-2045
Fixed Income	840,000	819,000.00	HANESBRANDS INC 4.625% DUE 05-15-2024
Fixed Income	304,340	302,389.78	HARLEY-DAVIDSON 1.34000003338% DUE 01-15-2021
Fixed Income	200,000	199,360.20	HARMAN INTL INDS INC 4.15% 05-15-2025
Fixed Income	85,000	89,616.35	HARRIS CNTY TEX MET TRAN AUTH SALES & USE TAX 6.875% 11-01-2038 BEO TAXABLE
Fixed Income	40,000	42,212.60	HARTFORD FINL SVCS GRP 5.125 15 APR 2022
Fixed Income	90,628	90,836.18	HAWAIIAN AIRLS 2013-1B PASS THRU TR 4.95 DUE 01-15-2022
Fixed Income	815,000	822,131.25	HCA INC 5.875% DUE 02-15-2026
Fixed Income	750,000	741,051.75	HCP INC 2.625 DUE 02-01-2020
Fixed Income	425,000	415,638.95	HCP INC 3.875% DUE 08-15-2024
Fixed Income	660,000	659,561.76	HCP INC 4.2 DUE 03-01-2024
Fixed Income	1,175,000	1,146,247.75	HEALTHCARE RLTY TR 3.875% DUE 05-01-2025
Fixed Income	650,000	610,934.35	HEALTHCARE TR AMER 3.5% DUE 08-01-2026
Fixed Income	3,500,000	3,360,000.00	HERTZ CORP 144A 7.625% DUE 06-01-2022 BEO
Fixed Income	1,065,000	1,028,605.76	HESS CORP 4.3% DUE 04-01-2027
Fixed Income	1,185,000	1,209,524.76	HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2025 12-30-2016
Fixed Income	100,000	97,417.50	HEXCEL CORP NEW 3.95% DUE 02-15-2027
Fixed Income	2,744,808	2,741,492.54	HILTON WORLDWIDE HOLDINGS INC. TERM LOANDUE 10-26-2023 BEO
Fixed Income	128	128.14	HK offshore Chinese Yuan Renminbi - Cash
Fixed Income	165,000	167,779.92	HLTH CARE REIT INC 4.5% DUE 01-15-2024
Fixed Income	1,800,000	1,852,203.60	HLTH CARE REIT INC 4.95% DUE 01-15-2021
Fixed Income	90,000	96,019.11	HOLLYFRONTIER CORP 5.875% DUE 04-01-2026
Fixed Income	1,468,898	1,467,499.99	HOME EQUITY AST TR FLTG RT 2.26475% DUE 07-25-2036
Fixed Income	81,366	81,365.58	Hong Kong dollar - Cash
Fixed Income	18,675	18,677.18	HONOR AUTOMOBILE 2.94% DUE 11-15-2019
Fixed Income	240,000	243,521.28	HOSPITALITY PPTYS 5.25% DUE 02-15-2026
Fixed Income	1,100,000	1,069,101.00	HOST HOTELS & RESORTS L P 4.0% 06-15-2025
Fixed Income	405,000	410,198.58	HOWARD HUGHES MED 3.5% DUE 09-01-2023
Fixed Income	200,000	214,161.00	HSBC FIN CORP 6.676% DUE 01-15-2021
Fixed Income	1,100,000	1,082,981.90	HSBC HLDGS PLC 2.95% DUE 05-25-2021
Fixed Income	700,000	687,248.80	HSBC HLDGS PLC 4.25% DUE 08-18-2025
Fixed Income	600,000	601,530.00	HSBC HLDGS PLC 4.3% DUE 03-08-2026
Fixed Income	40,000	41,702.24	HSBC HLDGS PLC 4.875% DUE 01-14-2022
Fixed Income	1,100,000	1,056,000.00	HSBC HLDGS PLC 6.5% DUE 12-29-2999
Fixed Income	400,000	411,729.20	HSBC HLDGS PLC FLTG RT 3.83725% DUE 01-05-2022
Fixed Income	400,000	400,582.80	HSBC HLDGS PLC SR NT FLTG RATE 05-18-2021
Fixed Income	400,000	398,800.00	HSBC HLDGS PLC SR NT FLTG RATE 05-18-2024
Fixed Income	2,200,000	2,201,812.80	HSBC USA INC VAR RT DUE 08-07-2018 REG
Fixed Income	2,219,174	2,202,798.95	HSI ASSET SECURITIZATION CORP TR SER 06-OPT4 CL 1A1 VAR RATE 03-25-2036
Fixed Income	1,239,941	1,234,762.11	HSI AST SEC CORP TR 2006 -OPT3MTG PASSTHRU CTF CL III-A-3 5.5 02-25-36 REG
Fixed Income	700,000	668,640.00	HTA GROUP LTD 9.125% DUE 03-08-2022
Fixed Income	1,250,000	1,242,705.00	HUMANA INC 2.625% DUE 10-01-2019

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	-	Hungarian forint - Cash
Fixed Income	1,150,000	1,108,278.00	HUNTINGTON NATL BK 2.5% DUE 08-07-2022
Fixed Income	520,000	505,503.44	HYUNDAI AUTO 1.82% DUE 11-15-2022
Fixed Income	460,000	446,638.84	HYUNDAI AUTO 2.44% DUE 05-15-2024
Fixed Income	100,000	99,132.50	HYUNDAI AUTO LEASE 1.86% DUE 05-17-2021
Fixed Income	1,105,000	1,085,917.76	HYUNDAI CAP AMER 2.55% DUE 04-03-2020
Fixed Income	250,000	243,885.00	HYUNDAI CAP AMER 3.1% DUE 04-05-2022
Fixed Income	7,351,562	381,972.43	I/O CMO CITIGROUP COML MTG SER 2014-GC25 CL X-A FLTG RT 10-10-2047
Fixed Income	8,000,000	183,920.00	I/O CMO COMM 2013-CR6 MTG PASS THRU CL X-B VAR RT DUE 03-10-2046 BEO
Fixed Income	8,000,000	133,680.00	I/O CMO COMM 2013-LC6 MTG TR COML MTG PACTF 144A CL X-B 0.361 01-10-2046
Fixed Income	8,998,986	362,308.19	I/O CMO COMM 2014-CCR16 MTG TR COML SR 2014-CR16 CL X-A VAR RT 04-10-2047
Fixed Income	5,877,088	277,422.07	I/O CMO COMM MORTGAGE TRUS SER 2014-UBS3 CL XA FLTG RT 06-10-2047
Fixed Income	8,906,643	370,240.23	I/O CMO GS MORTGAGE SECURITIES TRUST SER 2014-GC18 CL XA FRN 01-10-2047
Fixed Income	6,107,097	269,756.60	I/O CMO WFRBS COML MTG TR WFRBS FLTG RT SER 2014-LC14 CL XA 03-15-2047
Fixed Income	6,352,700	278,464.23	I/O COMM 2014-LC15 MTG VAR RT 1.593441 DUE 04-12-2047
Fixed Income	6,229,170	268,907.06	I/O COMM MTG TR MTG SER 2014-UBS6 CL XA FLTG RT 12-10-2047 REG
Fixed Income	1,843,242	320,628.34	I/O FEDERAL HOME LN MTG SER 4704 CL SK FLTG 07-15-2047
Fixed Income	19,355	711.70	I/O FHLMC MULTICLASS 3773 CL IA 3.5% 06-15-2025
Fixed Income	2,229,144	374,897.42	I/O FHLMC MULTICLASS FHLMC #S1-3281 09-15-2043
Fixed Income	423,813	67,131.60	I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037
Fixed Income	1,085,000	1,039,848.81	I/O FNMA POOL #AN6553 3.17% 05-01-2031
Fixed Income	1,169,888	109,951.91	I/O FNMA REMIC TR 2013-17 CL-TI 3% 03-25-2028 REG
Fixed Income	1,040,898	121,833.94	I/O GNMA REMIC SER 2009-66 CL XS FLT RT 07-16-2039
Fixed Income	1,237,830	102,528.26	I/O GNMA REMIC SER 2009-8 CL PS FLTG DUE08-16-2038
Fixed Income	2,371,513	362,108.73	I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038
Fixed Income	7,106,827	333,793.46	I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047
Fixed Income	0	33,620.12	ICE_CDS SBSIUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L SWPC0G9P8
Fixed Income	0	36,143.21	ICE_CDS WFBUS6S 06/20/2023 SELL VERIZON COMMUNICATIONS SWPC0GRN3
Fixed Income	200,000	238,163.87	IHO VERWALTUNGS GMBH 3.75% 15/09/2026
Fixed Income	110,000	111,949.20	IL ST 5.877 DUE 03-01-2019 BEO TAXABLE
Fixed Income	425,000	392,801.58	IL TOOL WKS INC 2.65% DUE 11-15-2026
Fixed Income	100,000	103,641.00	ILLINOIS ST 6.15% 03-01-2025 BEO TAXABLE
Fixed Income	135,000	144,757.80	ILLINOIS ST 7.1% 07-01-2035 BEO TAXABLE
Fixed Income	520,000	538,764.20	IN MICH PWR CO 4.55% DUE 03-15-2046
Fixed Income	200,000	205,897.80	IN MICH PWR CO 7% DUE 03-15-2019
Fixed Income	0	131,265.86	Indian rupee - Pending foreign exchange purchases
Fixed Income	0	-	Indonesian rupiah - Cash
Fixed Income	100,000	98,995.50	INGRAM MICRO INC STEP CPN 4.95% DUE 12-15-2024
Fixed Income	2,770,000	2,787,198.93	INTEL CORP FLTG RT 2.688% DUE 05-11-2022
Fixed Income	50,000	50,191.15	INTERNATIONAL FINANCE CORP TRANCHE # TR 00218 VAR RT DUE 12-15-2021 REG
Fixed Income	650,000	687,128.00	INTERNATIONAL TRANSMISSION CO 4.625% DUE 08-15-2043
Fixed Income	6,070,000	4,218,980.79	INTL BANK RECON&DV 3.5% SNR 22/01/21 NZD100000
Fixed Income	30,000	21,639.09	INTL BK FOR REC & DEV 3.5% 22/01/2021
Fixed Income	235,000	237,234.38	INTL BUSINESS 3.625% DUE 02-12-2024
Fixed Income	1,400,000	1,267,292.60	INTL PAPER CO 3% DUE 02-15-2027
Fixed Income	1,700,000	1,692,656.00	IPALCO ENTERPRISES 3.45% DUE 07-15-2020
Fixed Income	-207,200,000	(9,116.80)	IR FLR USD 1.0%/3MLIBOR GSCMUS33 08-15-2019 317526044
Fixed Income	103,600,000	10,142.44	IR FLR USD 1.625%/3MLIBOR GSCMUS33 08-15-2019 3175RWDI5
Fixed Income	-7,700,000	(3.08)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	-8,600,000	(3.44)	IR FLR USD 215.949%/CPURN DEUTGB2L 03-10-2020 317512KA8
Fixed Income	-25,000,000	(15.00)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	-1,500,000	(3.75)	IR FLR USD 217.965%/CPURN CITIUS33 09-29-2020 317526CE9
Fixed Income	500,000	495,315.00	ISR CHEMICALS LTD 6.375% 31/05/2038
Fixed Income	150,000	189,400.35	ISRAEL(STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG
Fixed Income	125,000	124,687.50	ISTAR INC 5% DUE 07-01-2019
Fixed Income	0	-	ISTAR INC 6.5% DUE 07-01-2021
Fixed Income	20,000	19,322.22	J P MORGAN CHASE & CO 2.295% 08-15-2021
Fixed Income	50,000	48,934.50	J P MORGAN CHASE 3.4986% DUE 04-15-2046
Fixed Income	915,000	914,990.85	J P MORGAN MTG TR 2.807% DUE 04-25-2046
Fixed Income	465,881	474,967.97	J P MORGAN MTG TR 2004-A5 CL 4A4 FLT RT DUE 12-25-2034
Fixed Income	280,000	278,094.94	J P MORGAN MTG TR VAR DUE 12-25-2048
Fixed Income	380,000	372,548.20	JAPAN BANK FOR INTERNATIONAL COOP BNDS 2.125% 11-16-2020
Fixed Income	270,000	265,409.19	JAPAN BK INTL COOPERATION 2.125% 07-21-2020
Fixed Income	2,900,000	2,722,105.30	JAPAN FIN ORGANIZATION FOR MUNICIPALITIEGLOBAL NT 144A 2.125% DUE 10-25-2023 BEO
Fixed Income	445,993	445,993.25	Japanese yen - Cash Collateral Due to/from CCP Broker
Fixed Income	127,790	127,789.96	Japanese yen - Cash Collateral Held at Broker
Fixed Income	2,020,852	2,020,851.63	Japanese yen - Cash
Fixed Income	0	12,769,106.86	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	(8,389,444.02)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(6,648,078.87)	Japanese yen - Pending trade purchases
Fixed Income	0	2,721,001.37	Japanese yen - Pending trade sales
Fixed Income	0	-	Japanese yen - Recoverable taxes
Fixed Income	9,342,610	9,342,610.40	Japanese yen - Variation Margin
Fixed Income	320,000	282,373.76	JEFFERIES GROUP 4.15% DUE 01-23-2030
Fixed Income	445,000	431,921.01	JEFFERIES GROUP LLC 4.85% 01-15-2027
Fixed Income	175,000	138,250.00	JEFFERIES GROUP LLC/JEFFERIES 9.0% 07-31-2037
Fixed Income	165,000	130,350.00	JEFFERIES GROUP LLC/JEFFERIES GROUP CA NT FXD TO FLTG RATE DUE 10-31-2037 REG
Fixed Income	745,036	728,882.37	JGWPT XXXII LLC 144A SERIES 2014-2A CLS A 3.61 01-17-2073
Fixed Income	400,000	402,452.00	JOHN DEERE CAP CORPORATION TRANCHE # TR 00356 5.75 DUE 09-10-2018

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	825,000	787,436.10	JOHNSON & JOHNSON FIXED 2.9% DUE 01-15-2028
Fixed Income	2,730,000	2,705,872.26	JP MORGAN CHASE BK 2.604% DUE 02-01-2021
Fixed Income	2,000,000	1,995,312.00	JP MORGAN CHASE BK 3.086% DUE 04-26-2021
Fixed Income	2,170,000	2,169,433.63	JP MORGAN CHASE BK NA GLOBAL SR BK NT PRTRANCHE # TR 372 02-13-2020
Fixed Income	575,000	579,381.50	JPMBB COML MTG 3.7697% DUE 12-15-2048
Fixed Income	990,000	1,021,706.73	JPMBB COML MTG 4.4196% DUE 11-15-2045
Fixed Income	200,000	203,897.80	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST SER 2015-C30 CL AS07-15-2048
Fixed Income	125,000	124,785.00	JPMCC COML MTG 3.5855% DUE 03-15-2050
Fixed Income	95,000	91,438.74	JPMCC COML MTG SECS TR 2017-JP6 MTG CTF CL A-4 3.2238% DUE 07-15-2050
Fixed Income	220,000	211,714.36	JPMDB COML MTG 3.1439% DUE 06-15-2049
Fixed Income	758,442	741,975.30	JPMDB COML MTG SECS TR SR 2017-C7 CL A1 2.0808% 10-15-2050
Fixed Income	1,300,000	1,266,540.60	JPMORGAN CHASE & 2.4% DUE 06-07-2021
Fixed Income	1,200,000	1,181,787.60	JPMORGAN CHASE & 2.55% DUE 10-29-2020
Fixed Income	1,900,000	1,832,981.30	JPMORGAN CHASE & 3.22% DUE 03-01-2025
Fixed Income	1,120,000	1,109,617.60	JPMORGAN CHASE & 3.25% DUE 09-23-2022
Fixed Income	1,025,000	980,713.85	JPMORGAN CHASE & 3.3% DUE 04-01-2026
Fixed Income	380,000	350,965.72	JPMORGAN CHASE & 3.882% DUE 07-24-2038
Fixed Income	60,000	59,242.14	JPMORGAN CHASE & 4.125% DUE 12-15-2026
Fixed Income	1,300,000	1,268,351.50	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO
Fixed Income	190,000	188,237.94	JPMORGAN CHASE & CO 3.875 09-10-2024
Fixed Income	400,000	397,074.80	JPMORGAN CHASE & CO 4.25% 10-01-2027
Fixed Income	50,000	55,445.40	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000
Fixed Income	140,000	154,373.66	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG
Fixed Income	610,000	547,697.65	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049
Fixed Income	300,000	302,250.00	JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO
Fixed Income	2,700,000	3,311,136.90	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO
Fixed Income	1,805,000	1,728,094.37	JPMORGAN CHASE & CO NT FIXED/FLT RATE DUE 05-01-2028/10-25-2017 REG
Fixed Income	9,160,000	9,414,281.60	JPMORGAN CHASE & CO NT FLT RATE DUE 03-01-2021/02-01-2021 REG
Fixed Income	900,000	899,676.00	JPMORGAN CHASE & CO NT FLT RATE DUE 06-18-2022/06-18-2021 REG
Fixed Income	200,000	184,400.00	JPMORGAN CHASE & FIXED 4.625% DUE 12-31-2040
Fixed Income	5,915,000	6,021,611.96	JPMORGAN CHASE & FLT RT 3.57156% DUE 10-24-2023
Fixed Income	160,000	159,399.52	JPMORGAN CHASE 3.9% 07-15-2025
Fixed Income	1,000,000	957,684.00	KAISER FNDTN HOSPS 3.15% DUE 05-01-2027
Fixed Income	175,000	172,018.70	KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048
Fixed Income	170,000	169,074.35	KEMPER CORP DEL 4.35% DUE 02-15-2025
Fixed Income	50,000	51,836.00	KENT WASH SPL EVENTS CTR PUB FACS DIST REV 5.654% 12-01-2019 BEO TAXABLE
Fixed Income	610,000	636,891.85	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	65,000	74,850.10	KEYSPAN CORP 5.875% DUE 04-01-2033
Fixed Income	80,000	80,168.48	KINDER MORGAN 4.25% DUE 09-01-2024
Fixed Income	2,000,000	2,194,912.00	KINDER MORGAN 6.55% DUE 09-15-2040
Fixed Income	210,000	246,711.15	KINDER MORGAN 7.3% DUE 08-15-2033
Fixed Income	75,000	69,622.73	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042
Fixed Income	1,310,000	1,272,653.21	KINDER MORGAN INC 4.3% 03-01-2028
Fixed Income	1,175,000	1,182,794.95	KINDER MORGAN INC 5.55% DUE 06-01-2045
Fixed Income	530,000	511,725.60	KINDER MORGAN INC FIXED 3.15% DUE 01-15-2023
Fixed Income	45,000	46,125.00	KINROSS GOLD CORP 6.875 DUE 09-01-2041
Fixed Income	190,000	193,310.18	KLA-TENCOR CORP 4.125% DUE 11-01-2021
Fixed Income	600,000	575,670.00	KOC HLDG A S 5.25% DUE 03-15-2023
Fixed Income	170,000	165,160.44	KOHL'S CORP 5.55% DUE 07-17-2045
Fixed Income	500,000	516,200.50	KOREA FIN CORP 4.625% DUE 11-16-2021
Fixed Income	500,000	498,375.00	KOREA HSG FIN CORP COVERED BD 144A 1.625% DUE 09-15-2018 BEO
Fixed Income	250,000	243,775.00	KOREA HSG FIN CORP COVERED BD 144A 2.5% DUE 11-15-2020 BEO
Fixed Income	500,000	500,000.00	KRAFT HEINZ FOODS 2% DUE 07-02-2018
Fixed Income	500,000	486,001.50	KRAFT HEINZ FOODS 3.95% DUE 07-15-2025
Fixed Income	580,000	501,760.32	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046
Fixed Income	575,000	569,471.95	KRAFT HEINZ FOODS 4.625% DUE 01-30-2029
Fixed Income	215,000	211,111.30	KROGER CO 1.5% DUE 09-30-2019
Fixed Income	40,000	39,428.80	KROGER CO 2.95% DUE 11-01-2021
Fixed Income	490,000	406,127.68	KROGER CO 3.875% DUE 10-15-2046
Fixed Income	400,000	394,700.00	KUNLUN ENERGY CO 3.75% DUE 05-13-2025
Fixed Income	1,900,000	1,850,410.00	KUWAIT ST NT 144A 2.75% DUE 03-20-2022 BEO
Fixed Income	900,000	876,078.00	KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO
Fixed Income	100,000	96,226.60	L3 TECHNOLOGIES 3.85% DUE 12-15-2026
Fixed Income	820,000	816,182.90	L3 TECHNOLOGIES 4.4% DUE 06-15-2028
Fixed Income	50,000	48,826.00	LAB CORP AMER 3.6% DUE 02-01-2025
Fixed Income	2,011,588	1,995,998.61	LAS VEGAS SANDS, LLC REFINANCING TERM LOAN DUE 03-27-2025 BEO
Fixed Income	650,000	663,942.50	LATAM AIRLS GROUP 7.25% DUE 06-09-2020
Fixed Income	152,213	143,962.94	LATAM PASS THRU TR 4.2% DUE 08-15-2029
Fixed Income	1,200,000	1,162,088.40	LAZARD GROUP LLC 3.75% DUE 02-13-2025
Fixed Income	0	46,212.57	LCH_IRS LCH_SBSIUS EUR P 6M EURIB/R 2.05% 03/02/2037 SWU00KW73
Fixed Income	0	(60,044.32)	LCH_IRS LCH_SBSIUS GBP P 2.04%/R 6M LIBOR 01/02/2037 SWU00KW81
Fixed Income	0	(84,364.37)	LCH_IRS LCH_SBSIUS GBP P 2.05%/R 6M LIBOR 01/02/2037 SWU00KW99
Fixed Income	0	96,626.88	LCH_IRS LCH_SBSIUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	0	2,514,202.35	LCH_IRS LCH_WFBIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11
Fixed Income	0	1,402,800.00	LCH_IRS LCH_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	0	83,827.26	LCH_IRS LCH_WFBIUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9
Fixed Income	0	2,381,448.00	LCH_IRS SBSIUS33 06/20/2028 USD P 2.25% / R 3MLIBOR SWU00NBNS
Fixed Income	0	66,603.60	LCH_IRS SBSIUS33 19/09/2028 GBP P 1.5% / R 6MLIBOR SWU00N34
Fixed Income	0	(161,904.28)	LCH_IRS SBSIUS33 20/03/2038 JPY P 0.75% / R 6MLIBOR SWU00MXC7

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	(16,261.31)	LCH_IRS SBSIUS33 20/09/2020 JPY P 0.1% / R 6MLIBOR SWU000UG7
Fixed Income	0	1,417,568.92	LCH_IRS WFBIUS6S 06/20/2023 USD P 2% / R 3MLIBOR SWU000NBJ4
Fixed Income	0	1,457,304.00	LCH_IRS WFBIUS6S 06/20/2028 USD P 2.25% / R 3MLIBOR SWU000BNB5
Fixed Income	0	235,393.21	LCH_IRS WFBIUS6S 19/09/2023 EUR P 6MEURIB / R 0.5% SWU000MY7
Fixed Income	0	(268,384.67)	LCH_IRS WFBIUS6S 19/09/2023 GBP P 1.5% / R 6MLIBOR SWU000N26
Fixed Income	0	(43,387.94)	LCH_IRS WFBIUS6S 19/09/2048 EUR P 1.5% / R 6MEURIB SWU000N00
Fixed Income	0	(204,167.98)	LCH_IRS WFBIUS6S 20/03/2029 JPY P 0.45% / R 6MLIBOR SWU000KX1
Fixed Income	0	(16,618.22)	LCH_IRS WFBIUS6S 21/03/2028 JPY P 0.3% / R 6MLIBOR SWU000TU0
Fixed Income	125,000	128,556.63	LEAR CORP 5.25% 01-15-2025
Fixed Income	835,000	848,325.77	LEGG MASON INC 4.75% DUE 03-15-2026
Fixed Income	394,902	409,188.89	LEHMAN XS TR SER 2006-18N MTG PASSTHRU CTF CL A5A 12-25-2036 REG
Fixed Income	719,288	671,760.93	LEHMAN XS TR SER FLTG RT 2.28975% DUE 08-25-2046
Fixed Income	80,000	80,500.00	LENNAR CORP 4.5% DUE 11-15-2019
Fixed Income	168,000	164,556.00	LEVEL 3 FING INC 5.375% DUE 01-15-2024
Fixed Income	735,000	741,525.33	LG&E & KU ENERGY LLC 3.75 DUE 11-15-2020
Fixed Income	120,000	111,748.08	LIBERTY PPTY LTD 3.25% DUE 10-01-2026
Fixed Income	25,000	24,062.50	LIFEPOINT HLTH INC 5.375% DUE 05-01-2024
Fixed Income	65,000	81,642.21	LINCOLN NATL CORP 7% DUE 06-15-2040
Fixed Income	2,900,000	4,195,558.99	LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000
Fixed Income	400,000	614,576.38	LLOYDS BANKING GP 7.875%-FRN PERP GBP200000
Fixed Income	815,000	813,554.19	LLOYDS BK PLC 3.3% DUE 05-07-2021
Fixed Income	1,100,000	1,106,649.50	LLOYDS BKG GROUP 4.45% DUE 05-08-2025
Fixed Income	550,000	523,851.90	LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023
Fixed Income	2,950,000	2,899,192.15	LOCKHEED MARTIN 3.55% DUE 01-15-2026
Fixed Income	1,768,577	1,770,460.48	LONG BEACH MTG LN FLTG RT 2.96475% DUE 10-25-2034
Fixed Income	51,022	49,459.96	LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG
Fixed Income	50,000	59,744.00	LONG ISLAND PWR AUTH N Y ELEC SYS REV 5.85% 05-01-2041 BEO TAXABLE
Fixed Income	60,000	81,980.40	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.68% 08-01-2036 BEO TAXABLE
Fixed Income	25,000	36,400.50	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE
Fixed Income	120,000	168,366.00	LOS ANGELES CALIF DEPT ARPTS ARPT REV 7.053 05-15-2040 BEO TAXABLE
Fixed Income	20,000	21,555.20	LOS ANGELES CALIF DEPT WTR & PWR REV 7.003% 07-01-2041 BEO TAXABLE
Fixed Income	25,000	33,137.50	LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.488% 08-01-2033 BEO TAXABLE
Fixed Income	175,000	257,848.50	LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE
Fixed Income	90,000	89,782.11	MAGNA INTL INC 3.625% DUE 06-15-2024
Fixed Income	100,000	94,837.40	MANULIFE FINL CORP 4.061% DUE 02-24-2032
Fixed Income	180,000	180,158.94	MAPLE ESCR 3.551% DUE 05-25-2021
Fixed Income	65,000	62,324.21	MARATHON OIL CORP 2.8% DUE 11-01-2022
Fixed Income	60,000	63,456.84	MARATHON OIL CORP 5.2% DUE 06-01-2045
Fixed Income	220,000	258,880.82	MARATHON OIL CORP 6.8% DUE 03-15-2032
Fixed Income	1,100,000	1,087,715.20	MARRIOTT INTL INC 3.125% DUE 10-15-2021
Fixed Income	205,000	177,664.69	MARTIN MARIETTA 4.25% 12-15-2047
Fixed Income	185,000	195,944.42	MAY DEPT STORES CO 6.7% DUE 09-15-2028
Fixed Income	325,000	313,674.73	MCCORMICK & CO INC 2.7% DUE 08-15-2022
Fixed Income	400,000	419,952.40	MCDONALDS CORP 4.875% DUE 12-09-2045
Fixed Income	400,000	350,760.00	MEDCO PLATINUM RD 6.75% DUE 01-30-2025
Fixed Income	35,000	34,757.10	MEDTRONIC INC 2.5% DUE 03-15-2020
Fixed Income	262,348	257,935.44	MERRILL LYNCH MTG INVS INC 2004-CB6 MTG PASSTHRU CTF CL M-1 07-25-2035 REG
Fixed Income	1,120,000	1,062,950.56	METLIFE INC 3% DUE 03-01-2025
Fixed Income	115,000	139,257.87	METLIFE INC 6.375% DUE 06-15-2034
Fixed Income	40,000	58,486.00	METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE
Fixed Income	5,000	6,208.05	METROPOLITAN TRANSN AUTH N Y REV 6.587% 11-15-2030 BEO TAXABLE
Fixed Income	35,000	43,448.65	METROPOLITAN TRANSN AUTH N Y REV 6.734% 11-15-2030 BEO TAXABLE
Fixed Income	95,000	132,150.70	METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 8% 10-01-2047 BEO TAXABLE
Fixed Income	15,000	16,134.30	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.947% 07-01-2040 BEO TAXABLE
Fixed Income	0	-	Mexican peso - Cash (externally held)
Fixed Income	194,821	194,820.53	Mexican peso - Cash Collateral Due to/from CCP Broker
Fixed Income	65,753	65,752.72	Mexican peso - Cash
Fixed Income	0	66,034.37	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	(415,019.47)	Mexican peso - Pending foreign exchange sales
Fixed Income	907,036	9,070,360.08	MFO METROPOLITAN WEST FDS FLOATING RATE INCOME FD CL I
Fixed Income	320,491	3,044,668.49	MFO METROPOLITAN WEST FUNDS HIGH YIELD BD FD CL I
Fixed Income	19,588,877	249,954,069.12	MFO PIMCO PAPS ASSET BACKED SECURITIES
Fixed Income	194,396	1,945,516.16	MFO PIMCO SHORT TERM FLOATING NAV II
Fixed Income	100,000	104,750.00	MGM RESORTS INTL 6.75 DUE 10-01-2020
Fixed Income	75,000	79,442.25	MIAMI-DADE CNTY FLA SPL OBLIG 6.743% 04-01-2040 BEO TAXABLE
Fixed Income	60,000	61,783.20	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTAX REV 6.91% 07-01-2039 BEO TAXABLE
Fixed Income	405,000	398,795.40	MICROSOFT CORP 3.3% DUE 02-06-2027
Fixed Income	65,000	67,721.94	MICROSOFT CORP 4.1% DUE 02-06-2037
Fixed Income	525,000	564,317.25	MICROSOFT CORP 4.45% DUE 11-03-2045
Fixed Income	285,000	319,758.89	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043
Fixed Income	165,000	169,867.50	MIDCONTINENT 6.7% DUE 09-15-2019
Fixed Income	650,000	590,624.45	MINEJESA CAP BV 4.625% DUE 08-10-2030
Fixed Income	70,000	81,034.80	MISSOURI ST HWYS & TRANSN COMMN ST RD REV 5.445% 05-01-2033 BEO TAXABLE
Fixed Income	105,000	105,217.67	MTSUBISHI UFJ FINL GROUP INC DUE FLTG 03-02-2023
Fixed Income	3,400,000	3,409,894.00	MIZUHO BK LTD MIZUHO BK LTD FLTG RT 144A10-20-2018 DUE 10-20-2018 BEO
Fixed Income	405,000	408,201.93	MIZUHO FINL GROUP FLTG RT 3.25138% DUE 02-28-2022
Fixed Income	805,000	809,280.99	MIZUHO FINL GROUP INC SR NT FLTG RATE DUE 09-11-2022 REG
Fixed Income	100,000	101,250.00	MOBILE MINI INC 5.875% DUE 07-01-2024
Fixed Income	100,000	98,812.60	MOLEX ELECTR 3.9% DUE 04-15-2025

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	280,000	251,386.24	MOLSON COORS 4.2% DUE 07-15-2046
Fixed Income	1,000,000	1,001,639.00	MONDELEZ INTL INC FLTG RT 2.86313% DUE 02-01-2019
Fixed Income	1,035,000	1,010,872.08	MORGAN STANLEY 2.5% DUE 04-21-2021
Fixed Income	1,050,000	1,017,187.50	MORGAN STANLEY 2.75% DUE 05-19-2022
Fixed Income	400,000	390,293.60	MORGAN STANLEY 3.125% DUE 01-23-2023
Fixed Income	1,900,000	1,824,429.40	MORGAN STANLEY 3.625% DUE 01-20-2027
Fixed Income	1,300,000	1,292,200.00	MORGAN STANLEY 3.737% DUE 04-24-2024
Fixed Income	20,000	20,022.68	MORGAN STANLEY 3.75% DUE 02-25-2023
Fixed Income	300,000	288,998.70	MORGAN STANLEY 3.772% DUE 01-24-2029
Fixed Income	790,000	777,641.24	MORGAN STANLEY 3.875% DUE 01-27-2026
Fixed Income	400,000	400,708.00	MORGAN STANLEY 3.875% DUE 04-29-2024
Fixed Income	1,015,000	1,011,913.39	MORGAN STANLEY 4% DUE 07-23-2025
Fixed Income	50,000	51,860.60	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	632,000	655,148.27	MORGAN STANLEY 5% DUE 11-24-2025
Fixed Income	500,000	522,320.50	MORGAN STANLEY 5.5% DUE 07-24-2020
Fixed Income	100,000	105,818.40	MORGAN STANLEY 5.5% DUE 07-28-2021
Fixed Income	1,250,000	1,288,067.50	MORGAN STANLEY 5.625% DUE 09-23-2019
Fixed Income	80,000	84,579.68	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	2,055,000	2,496,163.29	MORGAN STANLEY 6.375% DUE 07-24-2042
Fixed Income	2,235,000	2,316,617.73	MORGAN STANLEY 7.3% DUE 05-13-2019
Fixed Income	600,000	604,720.20	MORGAN STANLEY ABS CAP I INC 2005-HE3 CL M-4 FLTG RT 07-25-2035 REG
Fixed Income	1,154,287	1,164,651.34	MORGAN STANLEY ABS CAP I INC 2005-WMC3 CL M-4 VAR RT 03-25-2035 REG
Fixed Income	1,777,784	1,769,931.73	MORGAN STANLEY ABS CAP I INC SER 2005-HE2 CL M-1 FLTG RT 1-25-2035 REG
Fixed Income	840,000	812,684.88	MORGAN STANLEY BAML TRUST SERIES 2015-C22 CLASS A3 3.046% 03-15-2015
Fixed Income	665,000	665,261.35	MORGAN STANLEY BK 3.326% DUE 12-15-2047
Fixed Income	1,500,000	1,476,021.00	MORGAN STANLEY BK 3.372% DUE 10-15-2048
Fixed Income	730,000	728,661.91	MORGAN STANLEY BK FLTG RT 3.72% DUE 12-15-2049
Fixed Income	800,000	807,222.40	MORGAN STANLEY CAP I TR 2015-MS1 CL A-4 3.779 05-15-2048 REG
Fixed Income	200,000	197,449.20	MORGAN STANLEY FIXED 3.7% DUE 10-23-2024
Fixed Income	100,000	102,415.40	MORGAN STANLEY FLTG RT 3.74706% DUE 04-21-2021
Fixed Income	100,000	95,044.70	MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028
Fixed Income	7,895,000	8,075,669.18	MORGAN STANLEY MORGAN STANLEY DUE 10-24-2023/10-24-2022 REG
Fixed Income	1,775,000	1,780,381.80	MORGAN STANLEY SR NT FLTG DUE 02-14-2020/02-14-2019 REG
Fixed Income	100,000	95,564.00	MOSAIC CO NEW FIXED 4.05% DUE 11-15-2027
Fixed Income	1,490,000	1,376,234.03	MPLX LP 4.5% 04-15-2038
Fixed Income	110,000	112,327.71	MPLX LP 4.5% DUE 07-15-2023
Fixed Income	300,000	278,161.80	MPLX LP 4.7% 04-15-2048
Fixed Income	630,000	649,509.21	MPLX LP 4.875% DUE 12-01-2024
Fixed Income	370,000	352,944.48	MPLX LP FIXED 4.125% DUE 03-01-2027
Fixed Income	300,000	299,160.00	MURPHY OIL CORP 5.75% DUE 08-15-2025
Fixed Income	100,000	105,000.00	MURPHY OIL CORP 6.875% DUE 08-15-2024
Fixed Income	400,000	390,902.00	MYLAN INC FORMERLY 4.55% DUE 04-15-2028
Fixed Income	390,000	388,224.72	MYLAN N V FIXED 2.5% DUE 06-07-2019
Fixed Income	100,000	95,499.60	MYLAN N V FIXED 3.95% DUE 06-15-2026
Fixed Income	290,000	282,484.94	MYLAN N V FIXED 5.25% DUE 06-15-2046
Fixed Income	700,000	719,950.00	MYRIAD INTL HLDGS 5.5% DUE 07-21-2025
Fixed Income	40,000	49,541.92	N SHORE LONG IS 6.15% DUE 11-01-2043
Fixed Income	150,000	182,614.50	N J ECON DEV AUTH ST PENSION FDG REV SER A 7.425 BD 2-15-29 BEO TXBL
Fixed Income	1,025,000	864,613.13	NATIONAL OILWELL VARCO I 3.95 12/1/42
Fixed Income	1,901,134	1,893,847.32	NATIONSTAR HOME FLTG RT 2.34475% DUE 09-25-2036
Fixed Income	3,500	703,528.22	NATIONWIDE BUILDING SOCIETY VAR RT 29/06/2049
Fixed Income	215,000	204,000.82	NATL OILWELL VARCO 2.6% DUE 12-01-2022
Fixed Income	110,000	153,339.45	NATL RURAL UTILS 8% DUE 03-01-2032
Fixed Income	1,631,237	1,623,078.86	NAVIENT STUDENT LN SER 2014-2 CL A FLTG 03-25-2043
Fixed Income	1,576,628	1,569,478.03	NAVIENT STUDENT LN TR 2014-3 STUDENT LN BACKED NT CL A FLTG RATE 03-25-2083 REG
Fixed Income	75,000	71,922.00	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023
Fixed Income	60,000	57,324.60	NETAPP INC 3.3% 09-29-2024
Fixed Income	732,061	733,161.78	NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-2 VAR RATE 07-25-2035 REG
Fixed Income	2,827	2,826.56	New Israeli shekel - Cash
Fixed Income	0	(44,613.84)	New Israeli shekel - Pending foreign exchange sales
Fixed Income	0	44,613.84	New Israeli shekel - Pending trade sales
Fixed Income	185,000	194,392.45	NEW JERSEY ST TRANSN TR FD AUTH 6.104% 12-15-2028 BEO TAXABLE
Fixed Income	80,000	82,160.00	NEW JERSEY ST TRANSN TR FD AUTH 6.875% 12-15-2039 BEO TAXABLE
Fixed Income	0	(3,155,289.96)	New Taiwan dollar - Pending foreign exchange sales
Fixed Income	0	2,177,393.99	New Taiwan dollar - Pending trade sales
Fixed Income	450,000	474,966.00	NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE
Fixed Income	205,000	195,108.75	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 2.61% 02-01-2025 BEO TAXABLE
Fixed Income	280,000	297,620.40	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.932 11-01-2036 BEO TAXABLE
Fixed Income	160,000	168,232.00	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 6.385% DUE 12-01-2029 REG TAXABLE
Fixed Income	100,000	102,365.00	NEW YORK ST DORM AUTH REVS NON ST SUPPORTED DEBT 5% 05-01-2019 BEO
Fixed Income	1,400,000	1,571,178.00	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE
Fixed Income	100,000	110,615.00	NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE
Fixed Income	126,801	126,801.05	New Zealand dollar - Cash
Fixed Income	35,895	35,895.16	New Zealand dollar - Variation Margin
Fixed Income	785,000	802,662.50	NEWFIELD EXPL CO 5.375% DUE 01-01-2026
Fixed Income	1,849,013	2,369,158.01	NEWGATE FUND.PLC FRN M/BKD 12/2050 GBP 'A3A'
Fixed Income	820,000	819,081.60	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG
Fixed Income	410,000	473,943.19	NEWMONT MNG CORP 6.25% DUE 10-01-2039
Fixed Income	290,000	288,548.55	NEXTERA ENERGY CAP 2.7% DUE 09-15-2019

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2,700,000	2,698,517.70	NEXTERA ENERGY CAP HLDGS INC DEB FLTG DUE 05-04-2021 REG
Fixed Income	335,000	330,297.61	NOBLE ENERGY INC 3.9% DUE 11-15-2024
Fixed Income	460,000	459,707.44	NOBLE ENERGY INC 5.05% DUE 11-15-2044
Fixed Income	775,000	745,503.50	NORFOLK SOUTHN CORP 4.15% 02-28-2048
Fixed Income	520,000	531,512.80	NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S6.7% OID 6.718 @99.763 DUE 01-01-2039
Fixed Income	380,000	387,014.80	NORTH CAROLINA TPK AUTH TRIANGLE EXPWY SYS 6.7% OID 6.718 @99.763 DUE 01-01-2039
Fixed Income	0	(129,800,655.80)	Northern Trust operating cash
Fixed Income	500,000	474,681.50	NORTHROP GRUMMAN 2.93% DUE 01-15-2025
Fixed Income	845,000	793,846.24	NORTHROP GRUMMAN 3.25% DUE 01-15-2028
Fixed Income	290,000	271,894.72	NORTHROP GRUMMAN 4.03% DUE 10-15-2047
Fixed Income	15,000	13,608.69	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045
Fixed Income	4,608	4,608.11	Norwegian krone - Cash
Fixed Income	0	(296,387.78)	Norwegian krone - Pending foreign exchange sales
Fixed Income	225,000	265,808.48	NOVA SCOTIA PROV 8.25% DUE 07-30-2022
Fixed Income	828,969	826,781.25	NOVASTAR MTG FDG FLTG RT 2.73975% DUE 01-25-2036
Fixed Income	170,000	170,425.00	NUSTAR LOGISTICS L 4.8% DUE 09-01-2020
Fixed Income	15,000	15,926.85	NY N Y CY MUN FIN AUTH WTR& TAXABLE 2ND GEN SER EE 6.491 6-15-2042 BEO TAXABLE
Fixed Income	20,000	21,443.00	NY N Y CY MUN WTR FIN AUTH WTR & TAXA-2ND GEN RESOL 6.282 06-15-2042
Fixed Income	670,000	723,050.60	NY N Y TAXABLE-BUILD AMER BDS-F-1 6.646 DUE 12-01-2031/12-01-2020 BEO
Fixed Income	100,000	99,330.00	OCEANEERING INTL 6% DUE 02-01-2028
Fixed Income	400,000	380,400.00	OCP S A 4.5% DUE 10-22-2025
Fixed Income	400,000	140,000.00	OEBRECHT FIN LTD 7.125% DUE 06-26-2042
Fixed Income	597,884	597,868.17	OHA CR PARTNERS VAR RT 0% DUE 07-20-2024
Fixed Income	204,000	300,834.31	OHIO EDISON CO 8.25% DUE 10-15-2038
Fixed Income	100,000	96,429.00	OIL INS LTD OIL INS LTD DUE 12-29-2049/06-29-2011 BEO
Fixed Income	95,000	108,141.35	OKLAHOMA CITY OKLA ARPT TRUST 6.86% 07-01-2043 BEO TAXABLE
Fixed Income	60,000	57,714.72	OLD REP INTL CORP 3.875% DUE 08-26-2026
Fixed Income	100,000	95,284.20	OMEGA HEALTHCARE 4.5% DUE 04-01-2027
Fixed Income	75,000	71,767.20	OMNICOM GROUP INC 3.6% DUE 04-15-2026
Fixed Income	195,000	189,399.99	OMNICOM GROUP INC 3.65% DUE 11-01-2024
Fixed Income	1,600,000	1,678,656.00	ONCOR ELEC 5.75% DUE 09-30-2020
Fixed Income	800,000	807,032.00	ONEOK INC NEW 4.55% DUE 07-15-2028
Fixed Income	200,000	200,034.20	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	8,000,000	7,801,144.00	ONTARIO PROV CDA BD 2.45% DUE 06-29-2022REG
Fixed Income	130,000	129,729.47	ONTARIO PROV CDA BD 3.2% DUE 05-16-2024 REG
Fixed Income	100,000	98,795.00	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	100,000	92,223.30	ORACLE CORP 2.65% DUE 07-15-2026
Fixed Income	715,000	728,846.69	ORACLE CORP 4.3% DUE 07-08-2034
Fixed Income	160,000	169,368.00	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS PARTN 6.18% 05-01-2035 BEO TAXABLE
Fixed Income	145,000	141,067.75	ORIX CORP 2.9% DUE 07-18-2022
Fixed Income	35,000	35,875.00	OSHKOSH CORP 5.375% DUE 03-01-2025
Fixed Income	419,000	419,000.00	OTC CASH COLL RECEIVABLE USD MLPFUS31 31 DEC 2050 CCBOSHUS6
Fixed Income	-200,000	(200,000.00)	OTC DER CASH COLL PAY TO DEUTSCHE
Fixed Income	280,000	280,000.00	OTC DER CASH COLL REC FROM DEUTSCHE
Fixed Income	340,000	340,000.00	OTC DERICASH COLL RECEI FROM CITIBANK
Fixed Income	-110,000	(110,000.00)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	-10,000	(10,000.00)	OTC DERIVATIVE CASH COLL PAY TO HSBC
Fixed Income	220,000	220,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER
Fixed Income	555,000	555,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK
Fixed Income	300,000	300,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL
Fixed Income	1,090,000	1,090,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS
Fixed Income	180,000	180,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC
Fixed Income	210,000	210,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMERRILL LYNCH INTL
Fixed Income	340,000	340,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY
Fixed Income	40,000	40,000.00	OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM CREDIT SUISSE EUROPE
Fixed Income	-530,000	(530,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA
Fixed Income	-70,000	(70,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2
Fixed Income	-30,000	(30,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED
Fixed Income	110,000	110,887.59	OVERSEAS PRIVATE INVT CORP 0.00% DUE 11-20-2018
Fixed Income	85,000	70,969.39	OWENS CORNING NEW 4.4% DUE 01-30-2048
Fixed Income	500,000	513,610.50	PA ELEC CO 5.2% DUE 04-01-2020
Fixed Income	50,000	49,594.90	PAC GAS & ELEC CO 3.5% DUE 10-01-2020
Fixed Income	120,000	139,790.40	PACIFICORP 8.069% DUE 09-09-2022
Fixed Income	160,000	157,183.20	PACKAGING CORP 3.65% DUE 09-15-2024
Fixed Income	700,000	630,000.00	PAMPA ENERGIA S A 7.5% DUE 01-24-2027
Fixed Income	30,000	42,991.20	PASADENA CAL PUB FING AUTH LEASE REV TAXABLE-SER 7.148 03-01-2043
Fixed Income	800,000	782,000.00	PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG
Fixed Income	120,000	147,993.60	PEPCO HLDGS LLC 7.45% DUE 08-15-2032
Fixed Income	5,705,000	5,739,515.25	PEPSICO INC SR NT FLTG DUE 05-02-2022 REG
Fixed Income	300,000	297,000.00	PERU LNG S R L 5.375% DUE 03-22-2030
Fixed Income	30,410	30,410.37	Peruvian nuevo sol - Cash
Fixed Income	900,000	925,875.00	PETE CO TRINIDAD & 9.75% DUE 08-14-2019
Fixed Income	400,000	534,650.56	PETROBRAS GLOB FIN 6.25% GTD SNR 14/12/26 GBP
Fixed Income	350,000	327,950.00	PETROBRAS GLOBAL 4.375% DUE 05-20-2023
Fixed Income	102,000	103,734.00	PETROBRAS GLOBAL 6.125% DUE 01-17-2022
Fixed Income	900,000	898,875.00	PETROBRAS GLOBAL 7.375% DUE 01-17-2027
Fixed Income	650,000	545,350.00	PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG
Fixed Income	203,000	183,613.50	PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG
Fixed Income	700,000	717,794.00	PETROLEOS MEXICANOS 6.5% 03-13-2027

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	120,000	113,148.00	PETROLEOS MEXICANOS 6.75% DUE 09-21-2047
Fixed Income	105,000	110,355.00	PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG
Fixed Income	250,000	252,164.75	PFIZER INC 4.125% DUE 12-15-2046
Fixed Income	732,000	760,959.38	PFIZER INC 4.4% DUE 05-15-2044
Fixed Income	100,000	116,703.00	PHIL PA AUTH FOR INDL DEV PENSION RET SYS-SER A 6.35 DUE 04-15-28 BEO TAXABLE
Fixed Income	115,000	111,823.93	PHILIP MORRIS INTL NT 3.25% 11-10-2024
Fixed Income	0	-	Philippine peso - Cash
Fixed Income	660,000	616,832.04	PHILLIPS 66 3.75% DUE 03-01-2028
Fixed Income	500,000	498,265.00	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025
Fixed Income	300,000	293,661.30	PLAINS ALL AMERN 4.5% DUE 12-15-2026
Fixed Income	1,370,000	1,344,990.65	PNC BK N A PITT PA 2.5% DUE 01-22-2021
Fixed Income	1,315,000	1,274,519.04	PNC BK N A PITT PA MEDIUM TERM SR 2.15% 04-29-2021
Fixed Income	130,000	130,227.37	PNC FINL SVCS 3.9% DUE 04-29-2024
Fixed Income	270,000	267,938.01	PNM RES INC 3.25% 03-09-2021
Fixed Income	400,000	408,137.20	POINSETTIA FIN LTD 6.625% DUE 06-17-2031
Fixed Income	352	352.42	Polish zloty - Cash
Fixed Income	0	-	Polish zloty - Recoverable taxes
Fixed Income	600,000	562,500.00	POLYUS FIN PLC 4.7% DUE 01-29-2024
Fixed Income	435,748	432,224.19	POPULAR ABS INC 2005-2 MTG PASSTHRU CTF AV-2B 04-25-2035 REG
Fixed Income	50,000	54,212.50	PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE
Fixed Income	55,000	68,129.60	PORT AUTH N Y & N J 5.647 TAXABLE ONE HUNDRED SIXTYFOURTH 11-01-40
Fixed Income	500,000	496,075.50	PPN HYUNDAI CAP AMER 3.45% 03-12-2021
Fixed Income	165,000	163,767.29	PRESTIGE AUTO 2.19% DUE 11-15-2022
Fixed Income	75,000	73,600.58	PRESTIGE AUTO 2.39% DUE 05-16-2022
Fixed Income	100,000	99,082.80	PRESTIGE AUTO 2.88% DUE 11-15-2022
Fixed Income	100,000	100,084.60	PRESTIGE AUTO 2.98% DUE 11-16-2020
Fixed Income	275,000	281,494.95	PRIMERICA INC 4.75% DUE 07-15-2025
Fixed Income	925,000	912,495.85	PROGRESS ENERGY 3.15% DUE 04-01-2022
Fixed Income	585,000	584,179.25	PROLOGIS L P 3.75% DUE 11-01-2025
Fixed Income	105,000	108,200.72	PROLOGIS L P 4.25 DUE 08-15-2023
Fixed Income	38,000	45,097.26	PROVIDENT COS INC 7.25% DUE 03-15-2028
Fixed Income	20,000	19,994.48	PRUDENTIAL FINANCIAL INC 2.3 BDS DUE 08-15-2018 USD1000
Fixed Income	831,000	747,506.11	PRUDENTIAL FINL 3.905% DUE 12-07-2047
Fixed Income	1,000,000	991,447.00	PRUDENTIAL FINL INC 3.5 DUE 05-15-2024 REG
Fixed Income	30,000	37,730.79	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	190,000	195,965.62	PSEG PWR LLC 5.125% DUE 04-15-2020
Fixed Income	800,000	771,744.00	PT BUKIT MAKAMUR 7.75% DUE 02-13-2022
Fixed Income	400,000	382,000.00	PT PELABUHAN 4.25% DUE 05-05-2025
Fixed Income	1,000,000	1,281,350.00	PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE
Fixed Income	230,000	229,965.96	PUBLIC SVC CO N H 3.5 DUE 11-01-2023
Fixed Income	120,000	115,522.68	PUBLIC SVC ENTERPRISE GROUP INC 2.65% 11-15-2022
Fixed Income	200,000	85,000.00	PUERTO RICO COMWLTH 5.9% 07-01-2028 BEO TAXABLE
Fixed Income	1,720,000	1,824,249.20	PUGET ENERGY INC NEW 5.625 07-15-2022
Fixed Income	130,000	139,217.39	PUGET ENERGY INC NEW SR SECD NT 6.5 DUE 12-15-2020
Fixed Income	800,000	736,162.40	PUMA INTERNATIONAL 5% GTD SNR 24/01/2026USD
Fixed Income	200,000	179,698.00	PUMA INTERNATIONAL 5.125% SNR 06/10/2024USD
Fixed Income	1,900,000	107,932.73	PUT SWAPTION USD GSCMUS33 6M 2.9425%/3M LIBOR EUROPEAN 317U312P0 12-12-2019
Fixed Income	-16,700,000	(254,133.92)	PUT SWPTN USD CITIUS33 6M 2.6%/3MLIBOR European 317U190L6 09-24-2018
Fixed Income	3,300,000	57,498.87	PUT SWPTN USD CITIUS33 6M 2.97%/3MLIBOR European 317U191L5 09-24-2018
Fixed Income	-17,000,000	(597,995.40)	PUT SWPTN USD DEUTGB2L 6M 2.25%/3MLIBOR European 317U472M3 11-07-2019
Fixed Income	3,400,000	364,535.42	PUT SWPTN USD DEUTGB2L 6M 2.5%/3MLIBOR European 317U473M2 11-07-2019
Fixed Income	-51,000,000	(2,278,292.40)	PUT SWPTN USD GSCMUS33 6M 2.0%/3MLIBOR European 317U383M1 10-21-2019
Fixed Income	10,200,000	1,395,787.38	PUT SWPTN USD GSCMUS33 6M 2.3%/3MLIBOR European 317U384M0 10-21-2019
Fixed Income	-33,200,000	(505,224.32)	PUT SWPTN USD GSCMUS33 6M 2.6%/3MLIBOR European 317U180L8 09-24-2018
Fixed Income	-8,400,000	(165,135.60)	PUT SWPTN USD GSCMUS33 6M 2.75%/3MLIBOR European 317U311P1 12-12-2019
Fixed Income	-3,100,000	(20,057.00)	PUT SWPTN USD GSCMUS33 6M 2.8%/3MLIBOR European 317U856J6 08-20-2018
Fixed Income	700,000	9,880.50	PUT SWPTN USD GSCMUS33 6M 2.94%/3MLIBOR European 317U857J5 08-20-2018
Fixed Income	6,600,000	114,997.74	PUT SWPTN USD GSCMUS33 6M 2.97%/3MLIBOR European 317U179L1 09-24-2018
Fixed Income	-42,600,000	(594,252.96)	PUT SWPTN USD MSCSUS33 6M 2.7%/3MLIBOR European 317U211L1 12-12-2018
Fixed Income	-9,600,000	(62,112.00)	PUT SWPTN USD MSCSUS33 6M 2.8%/3MLIBOR European 317U840J5 08-20-2018
Fixed Income	2,200,000	38,835.94	PUT SWPTN USD MSCSUS33 6M 2.905%/3MLIBOR European 317U841J4 08-20-2018
Fixed Income	8,500,000	179,389.95	PUT SWPTN USD MSCSUS33 6M 3.05%/3MLIBOR European 317U212L0 12-12-2018
Fixed Income	600,000	545,907.00	PVPTL ADANI PORTS & SPL ECONOMIC ZONE LTD 4.0% DUE 07-30-2027
Fixed Income	78,249	77,881.07	PVPTL CARNOW AUTO RECEIVABLES TR SER 2017-1 CL A 2.92% 09-15-2022
Fixed Income	480,000	471,877.92	PVPTL COMM MORTGAGE TRUST SER 2016-787S CL A BNDS 3.545% 02-10-2036
Fixed Income	1,580,000	1,511,500.68	PVPTL CREDIT SUISSE GROUP AG VAR RT DUE 12-14-2023
Fixed Income	700,000	581,000.00	PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO
Fixed Income	1,400,000	1,200,103.80	PVPTL INTESA SANPAOLO S P A 3.875% 01-12-2028
Fixed Income	650,000	585,325.00	PVPTL KLABIN FIN S A 4.875% 09-19-2027
Fixed Income	650,000	647,386.35	PVPTL LIQUID TELECOMMUNICATIONS FING PLC 8.5% DUE 07-13-2022
Fixed Income	480,000	481,776.96	PVPTL MAPLE ESCR 4.597% 05-25-2028
Fixed Income	2,000,000	1,830,000.00	PVPTL MEXICHEM SAB DE CV 4.0% DUE 10-04-2027/10-04-2017
Fixed Income	100,726	90,653.27	PVPTL ODEBRECHT OFFSHORE DRILLING FIN LTD 6.72% DUE 12-01-2022
Fixed Income	50,478	620.88	PVPTL ODEBRECHT OIL & GAS FIN LTD VAR 12-31-2099 BEO
Fixed Income	700,000	694,610.00	PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO
Fixed Income	600,000	525,840.00	PVPTL STILLWATER MNG CO 7.125% 06-27-2025
Fixed Income	600,000	553,320.00	PVPTL TECPETROL S A 4.875% 12-12-2022
Fixed Income	260,000	258,694.80	PVPTL WESTLAKE AUTOMOBILE RECEIVABLES TR 3.13% DUE 06-15-2021
Fixed Income	100,000	99,130.80	PVPTL WESTLAKE AUTOMOBILE RECEIVABLES TR 3.39% 12-15-2021

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	400,000	379,000.00	PVTPL 1011778 BC ULC/NEW RED FIN INC 4.25% DUE 05-15-2024 BEO
Fixed Income	1,136,650	1,145,178.65	PVTPL ACADEMIC LN FDG TR SER 2012-1A CL A-2 144A FLTG RT DUE 12-27-2044
Fixed Income	450,000	416,025.00	PVTPL AEGEA FIN S A R L S A 5.75% DUE 10-10-2024/10-10-2017 BEO
Fixed Income	500,000	515,000.00	PVTPL AES ANDRES B V/DOMINICAN PWR PARTNERS 144A 7.95 DUE 05-11-2026 BEO
Fixed Income	1,300,000	754,000.00	PVTPL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO
Fixed Income	1,541	1,617.77	PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	500,000	510,105.00	PVTPL ALFA S.A 6.875 DUE 03-25-2044 BEO
Fixed Income	185,000	181,993.75	PVTPL ALLISON TRANSMISSION BNDS 5.0% 10-01-2024
Fixed Income	250,000	231,250.00	PVTPL ALPHA HLDG S A DE C V 10.0% DUE 12-19-2022
Fixed Income	700,000	751,282.00	PVTPL ALROSA FIN S A GTD NT 144A 7.75% DUE 11-03-2020 BEO
Fixed Income	500,000	447,500.00	PVTPL ALTICE FINCO S A 7.625% DUE 02-15-2025
Fixed Income	160,000	156,997.60	PVTPL AMERICAN TOWER TR I 144A 3.07 DUE 03-15-2023 BEO
Fixed Income	35,000	34,497.23	PVTPL AMERICAN TOWER TR I 3.652% 03-23-2048
Fixed Income	500,000	465,080.00	PVTPL ANADOLU EFES BIRACILIK VE MALT SANAYI A S 3.375 11-01-2022
Fixed Income	80,000	80,392.48	PVTPL ANGLO AMERN CAP PLC 144A 4.875% DUE 05-14-2025 BEO
Fixed Income	900,000	937,800.00	PVTPL ARCOS DORADOS HLDGS INC SR NT 6.625 DUE 09-27-2023
Fixed Income	510,000	487,342.23	PVTPL AT&T INC 4.1% DUE 02-15-2028/11-15-2027 BEO
Fixed Income	51,000	48,139.21	PVTPL AT&T INC 4.3% 02-15-2030
Fixed Income	511,204	511,232.76	PVTPL ATRIUM X / ATRIUM X LLC NT CL A-R 144A VAR RT DUE 07-16-2025 BEO
Fixed Income	1,303,580	1,303,508.20	PVTPL AVERY PT III CLO LTD SER 13-3A CL AR FLTG 144A 01-18-2025 BEO
Fixed Income	100,000	103,888.60	PVTPL AVIATION CAP GROUP CORP 4.875% 10-01-2025
Fixed Income	50,000	45,782.45	PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO
Fixed Income	1,000,000	955,967.00	PVTPL AXA EQUITABLE 4.35% DUE 04-20-2028
Fixed Income	50,000	46,130.45	PVTPL AXA EQUITABLE 5% DUE 04-20-2048
Fixed Income	600,000	548,400.00	PVTPL AZURE POWER 5.5% DUE 11-03-2022 BEO
Fixed Income	270,000	255,888.18	PVTPL BACARDI LTD 5.3% 05-15-2048
Fixed Income	1,100,000	1,081,886.30	PVTPL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO
Fixed Income	1,000,000	921,260.00	PVTPL BANCO DO BRASIL S A GRAND CAYMAN 4.625% 01-15-2025
Fixed Income	1,750,000	1,687,000.00	PVTPL BANCO INBURSA S A SR NT 144A 4.125% DUE 06-06-2024 BEO
Fixed Income	541,000	512,435.20	PVTPL BANCO INTERNACIONAL DEL PERU S A A3.375% -01-18-2023
Fixed Income	300,000	303,750.00	PVTPL BANGLALINK DIGITAL COMMUNICATIONS LTD SR NT 144A 8.625 DUE 05-06-2019 BEO
Fixed Income	800,000	793,183.20	PVTPL BAYER US FINANCE LLC 2.375% DUE 10-08-2019 BEO
Fixed Income	700,000	695,177.00	PVTPL BHARTI AIRTEL INTERNATIO 5.35 05-20-2024
Fixed Income	88,716	85,746.59	PVTPL BNSF RY CO 2015-1 PASS THRU TR PASSTHRU CTF 3.442% DUE 06-16-2028
Fixed Income	600,000	630,108.00	PVTPL BRASKEM FIN LTD NT 144A 7% DUE 05-07-2020/05-07-2010 BEO
Fixed Income	400,000	368,000.00	PVTPL BRASKEM NETH FIN B V NT 4.5% DUE 01-10-2028 BEO
Fixed Income	100,000	99,580.50	PVTPL BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO
Fixed Income	700,000	679,000.00	PVTPL CAR INC SR NT 144A 6.125% DUE 02-04-2020/02-04-2018 BEO
Fixed Income	1,000,000	915,000.00	PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028
Fixed Income	255,000	262,650.00	PVTPL CEMENTOS PROGRESO TR GTD SR NT 7.125 11-06-2023
Fixed Income	650,000	658,125.00	PVTPL CEMEX FIN LLC SR SECD NT 6 04-01-2024
Fixed Income	1,100,000	1,088,164.00	PVTPL CENCOSUD S A 5.15% DUE 02-12-2025
Fixed Income	850,000	845,750.00	PVTPL CENTRAL AMER BOTTLING CORP 5.75% DUE 01-31-2027 BEO
Fixed Income	2,380,000	2,155,470.80	PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028
Fixed Income	125,000	125,078.75	PVTPL CHT 2017-COSMO MTG TR SER 2017-CSMO CL B 144A FLTG 11-15-2034
Fixed Income	569,702	551,784.09	PVTPL CIT ED LN TR 2007-1 CL A FLTG RATEDUE 03-25-2042
Fixed Income	300,000	289,500.00	PVTPL CLEVELAND-CLIFFS INC NEW SR SECD NT 4.875% 01-15-2024
Fixed Income	535,000	529,854.91	PVTPL CMO 225 LIBERTY STR TR 2016-225L CTF CL A 144A 3.597 02-10-2036
Fixed Income	150,000	146,220.30	PVTPL CMO AOA 2015-1177 MTG TR MTG PASS THRU CTF CL B 144A VAR RT DUE 12-13-2029
Fixed Income	625,047	616,242.83	PVTPL CMO BAYVIEW COML AST TR SER 2004-3CL A-1 144A VAR RT DUE 01-25-2035BEO
Fixed Income	613,458	593,434.53	PVTPL CMO BCAP LLC 2012-RR2 SER 2012-RR2CL 8A3 FLT RT DUE 07-26-2036 BEO
Fixed Income	75,892	75,233.54	PVTPL CMO CHASE MTG TR SER 2016-2 CL M2 144A VAR 12-26-2045
Fixed Income	560,000	540,842.96	PVTPL CMO CITYLINE MTG TR SER 2016-CLNE CL A VAR 11-10-2031
Fixed Income	490,000	493,421.67	PVTPL CMO COMM 2013-WWP MTG TO CL A-2 144A 3.4244 DUE 03-10-2031 BEO
Fixed Income	95,000	95,029.07	PVTPL CMO GREAT WOLF TR 2017-WOLF COML MTG CTF CL B FLTG RT 09-15-2034
Fixed Income	470,000	473,646.73	PVTPL CMO GS MTG SECS 2012-ALOHACOML MTGPASSTHRU CTF CL A 3.551 4-10-34 BEO
Fixed Income	522,694	577,046.71	PVTPL CMO GS MTG SECS CORP SER 2005-RP1 CL 1A3 144A 8% DUE 01-25-2035 BEO
Fixed Income	100,000	99,874.10	PVTPL CMO J P MORGAN CHASE COML MTG SECS TR SR-2018-ASH8 CL-B 02-15-2035
Fixed Income	1,200,000	1,199,762.52	PVTPL CMO MAGNETITE XI LTD/MAGNETITE XI LLC SER 14-11A CLS A1R VAR RT 1-18-27
Fixed Income	155,000	161,532.94	PVTPL CMO MORGAN STANLEY CAP I TR 2011-C1 COML MT 5.257 1-15-2021
Fixed Income	900,000	894,246.30	PVTPL CMO MORGAN STANLEY CAP I TR 2014-CPT VAR RT DUE 07-13-2029 BEO
Fixed Income	465,000	471,067.32	PVTPL CMO RBS COML FDG INC 2013-GSP TR COML MTG PASS THRU CL A VAR 01-13-2032
Fixed Income	38,632	38,200.57	PVTPL CMO SEQUOIA MTG TR 2017-2 MTG PASSTHRU CTF CL A-4 144A 03-25-2047
Fixed Income	590,000	558,748.29	PVTPL CMO SFAVE COML SER 2015-5AVE CL A-1 3.872% 01-05-2043
Fixed Income	351,940	343,749.79	PVTPL CMO TOWD PT MTG TR 2016-3 CL A-1 FLTG RT 144A DUE 08-25-2055 BEO
Fixed Income	227,821	225,980.09	PVTPL CMO TRU TR COML MTG PASS SER 2016-TOYS CL A FLTG 11-15-2030
Fixed Income	500,000	497,796.00	PVTPL COLBUN S A NT 144A 4.5 DUE 07-10-2024 BEO
Fixed Income	500,000	521,250.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP 8.5 DUE 12-29-2049/03-30-2020 BEO
Fixed Income	4,000,000	3,974,000.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	700,000	717,360.00	PVTPL COMCEL TR SR NT 144A 6.875% DUE 02-06-2024/02-06-2014 BEO
Fixed Income	700,000	680,750.00	PVTPL COMISION FEDERAL DE ELECTRICIDAD 144A 4.75% DUE 02-23-2027 BEO
Fixed Income	20,000	20,425.00	PVTPL COMMSCOPE TECHNOLOGIES FINANCE BNDS 6.0% DUE 06-15-2025
Fixed Income	600,000	559,782.00	PVTPL COMPANHIA BRASILEIRA DE ALUMINIO GTD NT 4.75 DUE 06-17-2024 BEO
Fixed Income	42,468	42,461.51	PVTPL CONN FUNDING II, L.P SER 17-B CL A 2.73% 03-15-2020
Fixed Income	400,000	417,000.00	PVTPL CONTROLADORA MABE S A DE C V GTD SR NT 144A 7.875% DUE 10-28-2019 BEO
Fixed Income	560,000	555,660.00	PVTPL CORE INDL TR SER 2015-CALW CL A 3.04% 02-10-2034
Fixed Income	650,000	606,450.00	PVTPL COSAN LTD 5.95% DUE 09-20-2020 BEO
Fixed Income	900,000	846,000.00	PVTPL COSAN LUXEMBOURG S A 144A 5 03-14-2023
Fixed Income	400,000	388,004.00	PVTPL COSAN LUXEMBOURG S A SR NT 144A 7%DUE 01-20-2027/06-20-2016 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	600,000	600,516.00	PVTPL COUNTRY GARDEN HLDGS CO LTD SR NT 7.25 DUE 04-04-2021
Fixed Income	50,000	46,513.00	PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027
Fixed Income	900,000	957,299.40	PVTPL CREDIT SUISSE GROUP AG 6.5 DUE 08-08-2023 BEO
Fixed Income	1,500,000	1,501,092.00	PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO
Fixed Income	700,000	658,863.80	PVTPL CRH AMER FIN INC GTD NT 144A 3.4% DUE 05-09-2027/05-09-2017 BEO
Fixed Income	120,833	118,797.74	PVTPL CRONOS CONTAINERS PROGRAM I SER 2013-1 144A CL A 3.08 DUE 04-18-2028
Fixed Income	100,000	102,558.20	PVTPL CROWN CASTLE TOWERS LLC/ C-2020 SRREV NT CL C 4.883 08-15-20
Fixed Income	300,000	277,500.00	PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO
Fixed Income	529,056	501,809.71	PVTPL CVS LEASE BACKED PASS THRU SER 2014 TR PASSTHRU CTF 4.163 08-11-2036
Fixed Income	246,565	228,664.90	PVTPL CWABS AST-BACKED CTFS TR 2007-QH1 AST BACKED CTF CL A-1A VAR RT 2-25-2037
Fixed Income	150,000	147,531.00	PVTPL DAIMLER FIN N AMER 2.25% DUE 03-02-2020
Fixed Income	40,000	48,172.76	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046
Fixed Income	1,210,000	1,270,974.32	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02
Fixed Income	80,000	81,089.76	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP SR 144A 5.875
Fixed Income	1,300,000	1,294,974.20	PVTPL DOMINION RES INC VA NEW SR NT 2016SER F 144A 1.875% DUE 12-15-2018 BEO
Fixed Income	56,764	56,739.86	PVTPL DRIVE AUTO RECEIVABLES TRUST SER 17-AA CL B 2.51% 01-15-2021
Fixed Income	250,000	248,487.00	PVTPL DT AUTO OWNER TR SER 2017-4A CL C 2.286% 07-17-2023
Fixed Income	800,000	848,506.40	PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO
Fixed Income	1,000,000	999,837.40	PVTPL EATON VANCE CLO 2014-1 LTD/EATON VANCE SR SECD NT CL A-R FLTG 144A VAR RT
Fixed Income	1,100,000	1,106,716.60	PVTPL EFS VOLUNTEER NO 3 LLC STUDENT LN SER 2012-1 CL A-3 FLTG RT 04-25-2033
Fixed Income	200,000	190,060.00	PVTPL ELEMENIA S A DE C V SR NT 144A 5.5% DUE 01-15-2025/11-26-2014 BEO
Fixed Income	185,000	184,482.56	PVTPL ELM 2016-1 TR SR NT CL A-2 144A 4.163% DUE 06-20-2025 BEO
Fixed Income	555,739	555,779.26	PVTPL EMERSON PK CLO LTD SR 13-1A CL A-1A-R FLTG DUE 07-15-2025
Fixed Income	500,000	496,740.50	PVTPL EMPRESA NACIONAL DE TELE COMUNICACIONES 144A 4.875 10-30-2024 BEO
Fixed Income	300,000	306,000.00	PVTPL EMPRESAS PUBLICAS DE MEDELLIN ESP 7.625% DUE 07-29-2019 BEO
Fixed Income	150,000	147,675.00	PVTPL ERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO
Fixed Income	27,238	27,254.28	PVTPL EXETER AUTOMOBILE RECEIVABLES TR 2014-2 3.82 DUE 12-16-2019 BEO
Fixed Income	800,000	751,236.80	PVTPL EXPORT-IMPORT BK INDIA MEDIUM TERM SR BK 3.875% 02-01-2028
Fixed Income	500,000	591,495.00	PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG
Fixed Income	350,000	287,000.00	PVTPL FINANCIERA INDEPENDENCIA SAB DE CV SR NT 8.0% 07-19-2021
Fixed Income	200,000	191,500.00	PVTPL FIRST QUANTUM MINERALS LTD 6.875% 03-01-2026
Fixed Income	490,000	490,000.00	PVTPL FLAGSHIP CLO SER 14-8A CL ARR FLTG 01-16-2026
Fixed Income	180,000	178,898.94	PVTPL FLAGSHIP CR AUTO TR 2016-3 NT CL B144A 2.43% DUE 06-15-2021 BEO
Fixed Income	1,200,000	1,249,273.20	PVTPL FLORIDA GAS TRANSMISSION CO SR NT 144A 7.9% DUE 05-15-2019 BEO
Fixed Income	1,417,000	1,451,519.54	PVTPL FRESENIUS MED CARE US FIN II INC 5.625% 07-31-2019
Fixed Income	1,500,000	1,490,389.50	PVTPL GEORGIA-PAC LLC SR NT 144A 2.539% DUE 11-15-2019/11-06-2014 BEO
Fixed Income	400,000	369,504.00	PVTPL GERDAU TRADE INC 4.875% DUE 10-24-2027 BEO
Fixed Income	400,000	375,204.00	PVTPL GLOBO COMUNICAOES E PARTICIPAOES S A STEP UP DUE 06-08-2025
Fixed Income	195,000	195,053.63	PVTPL GLS AUTO RECEIVABLES ISSUER TR 2018-2 NT CL A 144A 3.25 DUE 04-18-2022
Fixed Income	318,413	316,574.32	PVTPL GLS AUTO RECEIVABLES TR SER 2018-1 CL A 2.82% 07-15-2022
Fixed Income	600,000	481,620.00	PVTPL GOL FIN GTD SR NT 7% 01-31-2025
Fixed Income	500,000	469,375.00	PVTPL GRAN TIERRA ENERGY INTL HLDGS LTD 6.25% 02-15-2025
Fixed Income	600,000	547,200.00	PVTPL GREENKO DUTCH B V SR NT 144A 5.25%DUE 07-24-2024/07-24-2017 BEO
Fixed Income	500,000	488,975.50	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-27-2024 BEO
Fixed Income	400,000	371,680.00	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO
Fixed Income	650,000	643,500.00	PVTPL GRUPO POSADAS S A 7.875% DUE 06-30-2022
Fixed Income	1,750,000	1,837,500.00	PVTPL GRUPO UNICOMER CO LTD 7.875% DUE 04-01-2024 BEO
Fixed Income	150,000	152,928.30	PVTPL HEINZ H J CO 4.875% DUE 02-15-2025
Fixed Income	200,000	179,502.00	PVTPL HIDROVIAS INTL FINAN S A R L 5.95% DUE 01-24-2025
Fixed Income	1,059,129	1,064,755.93	PVTPL HIGHER ED FDG I 2014-1 STUD LN ASSET BACK SR NT VAR RT DUE 05-25-2034
Fixed Income	185,000	200,643.60	PVTPL HIGHMARK INC SR NT 144A 6.125% DUE05-15-2041 BEO
Fixed Income	30,000	29,100.00	PVTPL HILL-ROM HLDGS INC SR 5.0% 02-15-2025
Fixed Income	185,000	180,587.75	PVTPL HOA FDG LLC & ITS SUBSIDIARIES 14-1 SR SECD NT CL A-2 3C7 4.846% 08-20-44
Fixed Income	1,800,000	1,770,912.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	700,000	660,220.40	PVTPL ICBCIL FIN CO LTD SR NT 144A 3.625% DUE 05-19-2026/06-19-2016 BEO
Fixed Income	450,000	385,875.00	PVTPL INFRAESTRUCTURA ENERGETICA NOVA SAB 4.875% DUE 01-14-2048/07-14-2047 BEO
Fixed Income	600,000	609,000.00	PVTPL INTERCORP PERU LTD SR NT 144A 5.875% DUE 02-12-2025/02-12-2015 BEO
Fixed Income	1,075,000	1,082,013.30	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO
Fixed Income	400,000	408,000.00	PVTPL INVERSIONES ATLANTIDA S A SR SECD NT 8.25% DUE 07-28-2022 BEO
Fixed Income	800,000	885,408.00	PVTPL ISRAEL ELEC CORP LTD 6.875 06-21-2023
Fixed Income	3,900,000	3,948,750.00	PVTPL ITAU UNIBANCO HLDG SA MEDIUM TERM NTS BO TRANCHE # TR 8 5.5 08-06-2022
Fixed Income	155,000	159,589.55	PVTPL ITC HLDGS CORP SR NT 144A 5.5% DUE01-15-2020 BEO
Fixed Income	2,000,000	2,019,440.00	PVTPL JACKSON NATL LIFE GLOBAL FDG SECD FLTG RT 06-27-2022 REG
Fixed Income	900,000	912,375.00	PVTPL JAGUAR LD ROVER AUTOMOTIVE PLC 5.625 DUE 02-01-2023
Fixed Income	1,289,523	1,289,449.92	PVTPL JAMESTOWN CLO III LTD/JAMESTOWN CLO II SR VAR RT DUE 01-15-2026 BEO
Fixed Income	420,000	439,156.20	PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO
Fixed Income	531,903	539,461.71	PVTPL JGWPT XXX LLC SER 2013-3 144A CL A 4.08 DUE 07-15-2041
Fixed Income	800,000	720,000.00	PVTPL JSL EUROPE 7.75% DUE 07-19-2024
Fixed Income	800,000	769,200.00	PVTPL KAZAGRO NATL MGMT HLDG JSC NT 4.625 DUE 05-24-2023 BEO
Fixed Income	600,000	585,074.40	PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 4.75% DUE 04-19-2027 BEO
Fixed Income	600,000	556,500.00	PVTPL KAZTRANSAS JSC GTD NT 4.375% 09-26-2027
Fixed Income	1,500,000	1,551,357.00	PVTPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021
Fixed Income	700,000	671,902.00	PVTPL KOOKMIN BK GLOBAL MEDIUM TERM BK NTS BOO 2.875% DUE 03-25-2023 BEO
Fixed Income	500,000	518,750.00	PVTPL KRATOS DEFENSE & SEC SOLUTIONS INC6.5% 11-30-2025
Fixed Income	65,000	68,900.00	PVTPL LAND O LAKES INC SR NT 144A 6% DUE11-15-2022/11-13-2012 BEO
Fixed Income	2,000,000	1,999,672.00	PVTPL LCM XVI L P/LCM XVI LLC SR SECD NTCL A-R FLTG RATE 144A 3C7 VAR RT
Fixed Income	100,000	124,276.30	PVTPL LIBERTY MUTUAL INSURANCE 7.875% DUE 10-15-2026
Fixed Income	600,000	610,560.00	PVTPL LIMA METRO LINE 2 FIN LTD 5.875% DUE 07-05-2034 BEO
Fixed Income	600,000	564,750.00	PVTPL LT SERVICOS DE 7.25% DUE 05-03-2023

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	700,000	705,250.00	PVTPL LUKOIL INTL FIN BV GTD NT 144A 4.563% DUE 04-24-2023 BEO
Fixed Income	1,000,000	996,947.00	PVTPL MACQUARIE BK LTD 2.6 DUE 06-24-2019 BEO
Fixed Income	90,000	89,574.21	PVTPL MACQUARIE GROUP LTD SR 4.15% 03-27-2024
Fixed Income	295,000	295,719.51	PVTPL MAPLE ESCR 4.057% DUE 05-25-2023
Fixed Income	400,000	384,500.00	PVTPL MARB BONDCO PLC BNDS 7.0% DUE 03-15-2024 BEO
Fixed Income	400,000	380,000.00	PVTPL MARB BONDCO PLC SR NT 6.875% 01-19-2025
Fixed Income	200,000	199,374.00	PVTPL MEDCO STRAIT SVCS PTE LTD 8.5% DUE 08-17-2022 BEO
Fixed Income	300,000	291,750.00	PVTPL METALSA S A DE C V SR NT 4.9 DUE 04-24-2023 BEO
Fixed Income	600,000	560,676.00	PVTPL METINVEST B V GTD SR NT 144A 8.5% DUE 04-23-2026/04-23-2018 BEO
Fixed Income	795,000	793,532.43	PVTPL METROPOLITAN EDISON CO SR NT 144A 4% DUE 04-15-2025/06-11-2014 BEO
Fixed Income	400,000	349,024.00	PVTPL MEXICHEM SAB DE CV 5.5% DUE 01-15-2048 BEO
Fixed Income	750,000	760,125.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	800,000	832,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 6.75% DUE 09-19-2042 BEO
Fixed Income	650,000	612,625.00	PVTPL MEXICO CITY ARPT TR SR NT 144A 4.25% DUE 10-31-2026/09-29-2016 BEO
Fixed Income	800,000	703,760.00	PVTPL MEXICO CITY ARPT TR SR NT 144A 5.5% DUE 10-31-2046/09-29-2016 BEO
Fixed Income	200,000	187,318.00	PVTPL MHP LUX S A GTD SR NT 144A 6.95% DUE 04-03-2026 BEO
Fixed Income	700,000	700,532.00	PVTPL MHP S A SR NT 144A 7.75% DUE 05-10-2024 BEO
Fixed Income	1,560,000	1,562,652.00	PVTPL MICROCHIP TECH INC SR SECD NT 144A4.333 DUE 06-01-2023/05-01-2023BEO
Fixed Income	1,395,000	1,397,317.10	PVTPL MICROCHIP TECHNOLOGY INC SR SECD NT 144A 3.922% DUE 06-01-2021 BEO
Fixed Income	600,000	523,800.00	PVTPL MINERVA LUXEMBOURG SA 5.875% DUE 01-19-2028 BEO
Fixed Income	830,000	803,025.00	PVTPL MSCI INC T 4.75% 08-01-2026
Fixed Income	1,900,000	1,860,510.40	PVTPL NATIONWIDE BLDG SOC 3.766% 03-08-2024
Fixed Income	1,500,000	1,444,233.00	PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029
Fixed Income	435,000	452,277.33	PVTPL NATIONWIDE MUT INS CO NATIONWIDE MUT INS CO 4.95 DUE 04-22-2044
Fixed Income	658,096	658,489.16	PVTPL NAVIENT STUDENT LN SER 18-2A CL A1 FLTG 03-25-2067
Fixed Income	274,680	275,131.98	PVTPL NAVIENT STUDENT LN TR 2016-6 STUDENT LN SER 16-6A CL A1 03-25-2066
Fixed Income	199,477	199,562.70	PVTPL NAVIENT STUDENT LN TR 2017-1 STUDENT LN CL A-1 FLTG 07-25-2066
Fixed Income	599,948	600,469.19	PVTPL NAVIENT STUDENT LN TR SR 2017-3 CL A-1 FLTG DUE 07-26-2066
Fixed Income	1,400,000	1,431,983.00	PVTPL NAVIENT STUDENT LOAN TRUST SER 17-3A CLS A3 FLT 07-26-2066 BEO
Fixed Income	1,066,540	1,066,620.33	PVTPL NAVIENT STUDENT LOAN TRUST SER 17-4A CL A1 FLTG RT DUE 09-27-2066 BEO
Fixed Income	600,000	600,000.00	PVTPL NAVIENT STUDENT LOAN TRUST SER 18-3A CL A1 FLTG 03-25-2067
Fixed Income	1,405,178	1,403,521.31	PVTPL NELNET STUD LN TR 2015-2 AB NT CL A-2 144A VAR RT DUE 9-25-42 BEO
Fixed Income	1,170,000	1,183,232.70	PVTPL NELNET STUDENT LN TR 2014-4 NT CL A-2 VAR RT 11-25-2043 BEO
Fixed Income	200,000	189,100.00	PVTPL NEMAK S A B DE C V 4.75% 01-23-2025
Fixed Income	290,000	299,925.25	PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO
Fixed Income	250,000	248,625.00	PVTPL NOMURA INTL FDG PTE LTD 7.5% 11-30-2037
Fixed Income	700,000	664,300.00	PVTPL NOSTRUM OIL & GAS FIN B V SR NT 144A 8.0% 07-25-2022
Fixed Income	40,000	37,275.00	PVTPL NOVA CHEMICALS CORP SR NT 144A 5.25 06-01-2027
Fixed Income	2,000,000	1,999,483.40	PVTPL OCP CLO LTD SER 2015-10A CL A-1-R FLTG 10-26-2027
Fixed Income	1,375,000	1,372,888.83	PVTPL OCTAGON INVT PARTNERS LTD SER 15-1A CL A1R FLTG 07-15-2027
Fixed Income	324,857	84,462.82	PVTPL ODEBRECHT OFFSHORE DRILLING FIN LTD 7.72% DUE 12-01-2026 BEO
Fixed Income	155,000	149,101.01	PVTPL ONT TEACHERS FIN TR ONT TEACHERS' FINANC 2.125% DUE 09-19-2022 BEO
Fixed Income	2,270,233	2,249,037.86	PVTPL OPTION ONE MTG LN TR SER 06-1 CL IA1 FLTG 01-25-2036
Fixed Income	700,000	616,140.00	PVTPL ORAZUL ENERGY EGENOR S EN C POR A 5.625% 04-28-2027
Fixed Income	300,000	297,003.00	PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022
Fixed Income	400,000	404,416.00	PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO
Fixed Income	714,093	723,244.08	PVTPL PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065
Fixed Income	700,000	691,836.60	PVTPL PENSKE TRUCK LEASING CO L P/PTL 3.95%03-10-2025
Fixed Income	50,000	46,624.95	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 3.4% 11-15-2026
Fixed Income	250,000	250,053.00	PVTPL PERMANENT MASTER ISSUER PLC SER 18-1A CL 1A1 FLTG 07-15-2058
Fixed Income	700,000	636,056.40	PVTPL PETKIM PETROKIMYA HLDG A S 5.875% DUE 01-26-2023/01-26-2018 BEO
Fixed Income	200,000	192,750.00	PVTPL PETRA DIAMONDS US TREAS PLC SR SE CD 7.25% 05-01-2022
Fixed Income	750,000	715,500.00	PVTPL PETROBRAS ARGENTINA S A NT 144A 7.375% DUE 07-21-2023/07-21-2016 BEO
Fixed Income	2,718,000	2,511,432.00	PVTPL PETROBRAS GLOBAL FIN B V GTD NT 144A 5.299% 01-27-2025
Fixed Income	1,809,000	1,637,145.00	PVTPL PETROBRAS GLOBAL FIN B V GTD NT 5.999% 01-27-2028
Fixed Income	700,000	595,840.00	PVTPL PETROPVLOVSK 2016 8.125% 11-14-2022
Fixed Income	75,000	57,757.50	PVTPL PETSMAST INC 5.875% DUE 06-01-2025
Fixed Income	68,074	67,966.07	PVTPL PHEAA STUD LN TR SER 2014-3A CL A FLTG 08-25-2040
Fixed Income	300,000	288,540.00	PVTPL PISCES MIDCO INC SR NT 144A 8% DUE04-15-2026/04-12-2018 BEO
Fixed Income	300,000	305,448.00	PVTPL PKO FIN AB PUBL LN PARTN NT 4.63 DUE 09-26-2022 BEO
Fixed Income	40,000	55,422.72	PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039
Fixed Income	20,940	20,940.19	PVTPL PROSPER MARKETPLACE SER 17 -1A CL A 2.56% 06-15-2023
Fixed Income	166,630	166,615.47	PVTPL PROSPER MARKETPLACE SER 18-1A CL A 3.11% 06-17-2024
Fixed Income	1,350,000	1,337,893.20	PVTPL PROTECTIVE LIFE GLOBAL FDG MEDIUM TERM N 1.722% DUE 04-15-2019 BEO
Fixed Income	600,000	533,790.00	PVTPL PT ABM INVESTAMA TBK SR NT 7.125% DUE 08-01-2022 BEO
Fixed Income	200,000	183,040.60	PVTPL PUMA INTL FING S A 5.0% 01-24-2026
Fixed Income	1,500,000	1,513,785.00	PVTPL QATAR ST 4.5% 04-23-2028
Fixed Income	164,160	167,648.40	PVTPL RAS LAFFAN LIQUEFIED NAT GAS CO LTD II BD SER A 144A 3C7 5.298 9-30-20
Fixed Income	600,000	534,750.00	PVTPL REDE D OR FIN S A R L NT 144A 4.95% DUE 01-17-2028/01-17-2018 BEO
Fixed Income	732,412	783,681.23	PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024
Fixed Income	950,593	950,671.43	PVTPL RMAT SER-18-NPL1 CL-A1 STEP-UP 05-25-2048 BEO
Fixed Income	893,939	934,615.43	PVTPL RUBY PIPELINE L L C NT 6 DUE 04-01-2022
Fixed Income	200,000	205,940.00	PVTPL SABLE INTL FINANCE LTD 6.875%08-01-2022
Fixed Income	300,000	219,000.00	PVTPL SAMARCO MINERACAO S A NT 144A 0.0% IN DEFAULT12-31-2040 BEO
Fixed Income	160,000	157,409.28	PVTPL SANTANDER RETAIL AT LEASE TR SER 17-A CL B 2.688% 01-20-2022
Fixed Income	480,000	478,510.56	PVTPL SANTANDER RETAIL AUTO LEASE TR SE 2018-A CL A-3 2.93% DUE 05-20-2021
Fixed Income	2,900,000	2,896,618.60	PVTPL SAUDI INTERNATIONAL BOND 4.5% DUE 04-17-2030 REG
Fixed Income	100,000	99,366.30	PVTPL SBA TOWER TR SR 14-1A CL-C STEP-UP DUE 10-11-2044
Fixed Income	79,758	79,836.53	PVTPL SCF EQUIP LEASING 2017-1 LLC EQUIPCONT BACKED NT CL A 144A 3.77 01-20-2023

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	108,482	107,362.84	PVTPL SCF EQUIP LEASING SER 17-2A CL A 3.41%12-20-2023
Fixed Income	100,000	96,968.00	PVTPL SCHLUMBERGER FIN CDA LTD SCHLUMBERGER 2.65% DUE 11-20-2022 BEO
Fixed Income	650,000	650,793.00	PVTPL SEMICONDUCTOR MFG INTL CORP BD 144A 4.125% DUE 10-07-2019 BEO
Fixed Income	300,000	289,500.00	PVTPL SIRIUS XM RADIO INC SR NT 144A 3.875% DUE 08-01-2022/07-05-2017 BEO
Fixed Income	1,504,635	1,504,659.53	PVTPL SLM STUDENT LN TR 2003-4 CL A-5D VAR RT DUE 03-15-2033
Fixed Income	1,400,000	1,394,817.20	PVTPL SLM STUDENT LOAN TRUST SER 04-3A CL A6A VAR RT 10-25-2064
Fixed Income	1,025,000	1,016,679.05	PVTPL SOFI CONSUMER LN PROGRAM SER 2017-6 CL A-2 2.82% 11-25-2026
Fixed Income	200,000	205,750.00	PVTPL SOMPO JAPAN INS INC 5.325 DUE 03-28-2073 BEO
Fixed Income	1,780,000	1,744,400.00	PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028
Fixed Income	450,000	433,687.50	PVTPL ST MARYS CEM INC CDA GTD NT USD 144A 5.75% DUE 01-28-2027/10-03-2016 BEO
Fixed Income	400,000	381,716.00	PVTPL STATE GRID OVERSEAS INVT 2016 LTD GTD 3.5% DUE 05-04-2027 BEO
Fixed Income	200,000	184,216.60	PVTPL STATE GRID OVERSEAS INVT 2016 LTD SR GTD NT 144A 2.875% DUE 05-18-2026 BEO
Fixed Income	500,000	499,636.00	PVTPL STATE OF QATAR 3.875% DUE 04-23-2023 REG
Fixed Income	1,600,000	1,571,761.60	PVTPL STRUCTURED ASSET INVT LN TR SER 05-1 CL M3 FLTG 144A 02-25-2035
Fixed Income	1,100,000	1,097,211.50	PVTPL SYNGENTA FIN N V GTD SR NT 3.933% 04-23-2021 BEO
Fixed Income	54,167	53,743.99	PVTPL TAL ADVANTAGE V LLC SER 2013-2 CL A 3.55 DUE 11-20-2038 BEO
Fixed Income	50,000	50,000.00	PVTPL TEGNA INC BNDS 144A 5.5% 09-15-2024
Fixed Income	2,900,000	2,860,125.00	PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO
Fixed Income	300,000	296,697.00	PVTPL TELEFONICA CHILE S A SR NT 3.875 DUE 10-12-2022 BEO
Fixed Income	50,000	49,805.65	PVTPL TESLA AUTO LEASE TRUST SER 18-A CL C 144A 2.97% 04-20-2020
Fixed Income	1,900,000	1,894,638.58	PVTPL TICP CLO II-2 LTD/TICP CLO II-2 LLC SER 18-IIA CL A1 FLTG 04-20-2028
Fixed Income	600,000	629,568.00	PVTPL TNK-BP FIN S A GTD NT SER 8 144A 7.25% DUE 02-02-2020 BEO
Fixed Income	215,506	213,890.08	PVTPL TORO MTG FDG TR 2017-REVERSE JUMBO 1 SER 2017-RJ1 CL A1 4.0% 04-25-2074
Fixed Income	2,631,514	2,576,336.80	PVTPL TOWD POINT MTG TR SER 2017-1 CL A1 FLTG RT DUE 10-25-2056
Fixed Income	1,496,463	1,481,106.09	PVTPL TOWD PT MTG TR SER 18-2 CL A1 VAR 03-25-2058
Fixed Income	500,000	471,365.00	PVTPL TRANCHE # TR 00007 4% DUE 03-18-2026 BEO
Fixed Income	500,000	480,892.50	PVTPL TRANSCONTINENTAL GAS PIPE LINE 4.6% DUE 03-15-2018
Fixed Income	700,000	663,166.00	PVTPL TRANSNET SOC LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 3 4
Fixed Income	1,060,874	1,043,461.94	PVTPL TTOWD PT MTG TR 2017-2 ASSET BACKED SECS CL A1 VAR RT 04-25-2057
Fixed Income	700,000	679,000.00	PVTPL TULLOW OIL PLC GTD SR NT 6.25% DUE04-15-2022/04-15-2018 BEO
Fixed Income	800,000	801,200.00	PVTPL TUPY OVERSEAS S A GTD SR NT 144A 6.625% DUE 07-17-2024/07-17-2019 BEO
Fixed Income	800,000	728,646.40	PVTPL TURK TELEKOMUNIKASYON A S NT 144A 4.875% DUE 06-19-2024 BEO
Fixed Income	1,000,000	984,716.00	PVTPL UBS GROUP FUNDING (SWITZERLAND) AG3.0% DUE 04-15-2021 BEO
Fixed Income	100,000	99,301.20	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO
Fixed Income	600,000	617,250.00	PVTPL UNIGEL LUXEMBOURG S A GTD NT 144A 10.5% DUE 01-22-2024/05-22-2018 BEO
Fixed Income	800,000	800,000.00	PVTPL UNIVERSAL HEALTH SVCS INC SR SECD NT 144A 3.75% DUE 08-01-2019 BEO
Fixed Income	500,000	508,750.00	PVTPL US FOODS INC 5.875% 06-15-2024
Fixed Income	500,000	506,250.00	PVTPL VALEANT PHARMACEUTICALS INTL 8.5% 01-31-2027
Fixed Income	700,000	659,750.00	PVTPL VEDANTA RES PLC BD 144A 7.125% DUE05-31-2023 BEO
Fixed Income	2,500,000	2,494,387.00	PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027
Fixed Income	1,420,000	1,405,375.42	PVTPL VERIZON OWNER TR 2016-2 AST BACKEDCTF CL A 144A 1.68 DUE 05-20-2021BEO
Fixed Income	50,000	48,945.50	PVTPL VIRGIN MEDIA SECD FIN PLC SR SECD NT 5.5% DUE 01-15-2025/03-28-2014 BEO
Fixed Income	1,200,000	1,164,000.00	PVTPL VM HLDG SA 5.375% 05-04-2027
Fixed Income	600,000	602,820.00	PVTPL VTR FIN B V SR SECD NT 6.875 DUE 01-15-2024
Fixed Income	1,000,000	1,010,000.00	PVTPL WAND MERGER CORP SR NT 9.125% 07-15-2026
Fixed Income	500,000	499,005.50	PVTPL WEA FIN LLC/WESTFIELD 3.25% 10-05-2020
Fixed Income	1,250,000	1,244,817.50	PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO
Fixed Income	640,000	627,440.00	PVTPL WESTROCK CO 3.75% 03-15-2025
Fixed Income	253,854	255,396.78	PVTPL WFRBS COML MTG TR 2011-C4 CL A3 4.394% DUE 06-15-2044 BEO
Fixed Income	50,000	47,252.70	PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028
Fixed Income	165,000	168,712.50	PVTPL XPO LOGISTICS INC 6.5% 06-15-2022
Fixed Income	495,000	493,915.95	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO
Fixed Income	100,000	100,004.40	QUALCOMM INC 4.8% DUE 05-20-2045
Fixed Income	100,000	101,297.60	QUALCOMM INC FIXED 4.65% DUE 05-20-2035
Fixed Income	600,000	595,800.00	QUEBEC PROV CDA GLOBAL NOTES 2.75% DUE 08-25-2021 BEO
Fixed Income	900,000	912,655.80	QUEBEC PROV CDA GLOBAL NT 3.5% DUE 07-29-2020 REG
Fixed Income	195,000	192,457.98	QUEST DIAGNOSTICS 2.5% DUE 03-30-2020
Fixed Income	100,000	96,257.40	QUEST DIAGNOSTICS 3.5% DUE 03-30-2025
Fixed Income	245,000	231,180.29	QVC INC 5.95% DUE 03-15-2043
Fixed Income	5,000,000	612,009.23	RABOBANK NEDERLAND 1.625% SNR MTN 20/01/22 NOK
Fixed Income	40,000	40,350.00	RADIAN GROUP INC 5.5% DUE 06-01-2019
Fixed Income	75,000	79,500.00	RADIAN GROUP INC 7% DUE 03-15-2021
Fixed Income	75,000	81,611.25	RAILSPLITTER TOB SETTLEMENT AUTH ILL TOBSETTLEMENT REV 5.375% 06-01-2021 BEO
Fixed Income	2,900,000	2,805,750.00	RANGE RES CORP 5.0% 03-15-2023
Fixed Income	320,000	321,592.32	RASC SER SER 05-KS9 CL M5 FLTG 10-25-2035
Fixed Income	1,030,000	1,049,537.04	RAYMOND JAMES FINL 4.95% DUE 07-15-2046
Fixed Income	600,000	566,844.60	RECKITT BENCKISER 2.75% DUE 06-26-2024
Fixed Income	45,000	57,835.71	REGIONS FINL CORP 7.375% DUE 12-10-2037
Fixed Income	1,000,000	989,421.00	RELX CAP INC 3.5% DUE 03-16-2023
Fixed Income	445,583	441,939.01	RENAISSANCE HOME FLTG RT 3.10363% DUE 03-25-2034
Fixed Income	700,000	523,957.00	REPUBLIC OF ARGENTINA BD 6.875% DUE 01-11-2048 REG
Fixed Income	655,000	646,137.85	REPUBLIC SVCS INC 3.95% DUE 05-15-2028
Fixed Income	90,000	88,470.00	REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG
Fixed Income	28,364	29,846.28	RESDNLT AST MTG 6.5% DUE 11-25-2031
Fixed Income	547,729	548,453.52	RESIDENTIAL ASSET MTG PRODS INC 2005-RS2MTG PASSTHRU CTF M-3 02-25-2035 REG
Fixed Income	1,475,000	1,610,248.65	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045
Fixed Income	600,000	498,000.00	RIO ENERGY S A / 6.875% DUE 02-01-2025
Fixed Income	905,964	1,159,121.80	RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBPREGS
Fixed Income	950,000	951,890.50	ROCK-TENN CO 3.5% DUE 03-01-2020

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Fixed Income	275,000	267,970.45	ROCKWELL COLLINS 2.8% DUE 03-15-2022
Fixed Income	340,000	327,548.18	ROCKWELL COLLINS 3.2% DUE 03-15-2024
Fixed Income	150,000	193,465.80	ROHM & HAAS CO 7.85% DUE 07-15-2029
Fixed Income	300,000	299,870.40	ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021
Fixed Income	900,000	874,278.90	ROYAL BK SCOTLAND 3.875% DUE 09-12-2023
Fixed Income	500,000	497,774.50	ROYAL BK SCOTLAND 4.892% DUE 05-18-2029
Fixed Income	1,000,000	1,062,750.00	ROYAL BK SCOTLAND 8.625% DUE 12-31-2049
Fixed Income	900,000	900,645.30	ROYAL BK SCOTLAND GROUP PLC 4.519% DUE 06-25-2024
Fixed Income	120,000	109,801.20	RUMO LUXEMBOURG S 5.875% DUE 01-18-2025
Fixed Income	400,000	404,004.00	RUMO LUXEMBOURG S 7.375% DUE 02-09-2024
Fixed Income	0	19,033,650.79	Russian ruble - Pending foreign exchange purchases
Fixed Income	0	(13,219,053.56)	Russian ruble - Pending foreign exchange sales
Fixed Income	125,000	124,901.50	RYDER SYS INC MEDIUM TERM NTS 3.75% 06-09-2023
Fixed Income	640,000	679,022.72	SABINE PASS 5.625% DUE 04-15-2023
Fixed Income	775,000	809,931.58	SABINE PASS LIQUEFACTION LLC SR SECD NT 5.625 DUE 02-01-2021
Fixed Income	55,000	80,471.60	SAN BERNARDINO CALIF CMNTY COLLEGE DIST 7.63% 08-01-2044 BEO TAXABLE
Fixed Income	210,000	224,634.90	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPTREV 6.628% 07-01-2040 BEO TAXABLE
Fixed Income	25,000	29,366.75	SAN FRANCISCO CALIF CITY & CNTY CTF S PARTN 6.362% 11-01-2029 BEO TAXABLE
Fixed Income	45,000	48,751.65	SAN JOSE CALIF ARPT REV 6.45% 03-01-2032BEO TAXABLE
Fixed Income	120,000	129,600.00	SAN JOSE CALIF ARPT REV 6.6% 03-01-2041 BEO TAXABLE
Fixed Income	100,000	98,980.90	SANTANDER DR AUTO 2.19% DUE 03-15-2022
Fixed Income	100,000	99,361.90	SANTANDER DR AUTO 2.46% DUE 03-15-2022
Fixed Income	36,037	36,027.28	SANTANDER DR AUTO 2.57% DUE 04-15-2021
Fixed Income	25,000	25,009.80	SANTANDER DR AUTO 3.29% DUE 10-17-2022
Fixed Income	790,000	792,050.84	SANTANDER DR AUTO 3.39% DUE 04-15-2022
Fixed Income	65,000	64,669.80	SANTANDER DR AUTO FIXED 2.21% DUE 10-15-2021
Fixed Income	100,000	99,518.30	SANTANDER DR AUTO FIXED 2.79% DUE 08-15-2022
Fixed Income	40,000	38,620.60	SANTANDER HLDGS 3.4% DUE 01-18-2023
Fixed Income	650,000	629,656.30	SANTANDER UK GROUP 2.875% DUE 08-05-2021
Fixed Income	50,000	49,278.35	SANTANDER UK GROUP 2.875% DUE 10-16-2020
Fixed Income	1,000,000	986,138.00	SANTANDER UK GROUP HLDGS PLC 3.125% 01-08-2021
Fixed Income	2,400,000	2,395,166.40	SANTANDER UK PLC 2.5% DUE 03-14-2019
Fixed Income	1,045,000	1,044,395.99	SANTANDER UK PLC 3.4% DUE 06-01-2021
Fixed Income	1,810,000	1,757,124.47	SANTANDER UK PLC FIXED 2.125% DUE 11-03-2020
Fixed Income	800,000	760,704.00	SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 5 3.625% DUE 03-04-2028 REG
Fixed Income	2,800,000	2,786,168.00	SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 7 4% DUE 04-17-2025 REG
Fixed Income	400,000	369,210.40	SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5%DUE 10-26-2046 REG
Fixed Income	800,000	745,744.00	SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG
Fixed Income	400,000	375,568.80	SAUDI INTL BOND 3.25% 26/10/2026
Fixed Income	110,000	116,864.00	SC ELEC & GAS CO SC ELEC & GAS CO 99.807KDJ2 X7-9446 5.3 05-15-2033 BEO
Fixed Income	1,100,000	1,094,500.00	SCOTIABANK PERU FLTG RT 4.5% DUE 12-13-2027
Fixed Income	125,000	120,434.00	SCRIPPS NETWORKS 3.95% DUE 06-15-2025
Fixed Income	215,000	199,834.55	SEAGATE HDD CAYMAN 4.875% DUE 06-01-2027
Fixed Income	100,000	91,274.20	SEAGATE HDD CAYMAN 5.75% DUE 12-01-2034
Fixed Income	1,200,000	1,078,145.40	SECURITIZED ASSET BACKED RECEIVABLES LLC SER 2005-0P2 CLS M3 FLTG RT 10-25-2035
Fixed Income	215,000	205,603.00	SELECT INCOME REIT 4.25% DUE 05-15-2024
Fixed Income	200,000	186,348.80	SEMPRA ENERGY 3.25% 06-15-2027
Fixed Income	673,969	663,228.30	SEQUIA MTG TR 3.5% DUE 05-02-2045
Fixed Income	299,016	297,849.65	SEQUIA MTG TR FLTG RT 3.5% DUE 02-25-2047
Fixed Income	55,000	55,962.50	SESI L L C 7.125 DUE 12-15-2021
Fixed Income	340,000	348,460.56	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045
Fixed Income	1,010,000	978,684.95	SHERWIN-WILLIAMS 2.75% DUE 06-01-2022
Fixed Income	3,245,000	3,194,011.32	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019
Fixed Income	1,985,000	1,900,367.54	SHIRE ACQUISITIONS 2.4% DUE 09-23-2021
Fixed Income	815,000	756,976.08	SIEMENS 2% DUE 09-15-2023
Fixed Income	15,172	15,169.30	SIERRA AUTO 2.85% DUE 01-18-2022
Fixed Income	700,000	656,250.00	SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026
Fixed Income	412,355	412,354.81	Singapore dollar - Cash
Fixed Income	0	(4,551,223.36)	Singapore dollar - Pending foreign exchange sales
Fixed Income	0	926,670.35	Singapore dollar - Pending trade sales
Fixed Income	800,000	767,600.00	SIXSIGMA NETWORKS 7.5% DUE 05-02-2025
Fixed Income	600,000	583,059.00	SL GREEN OPER 3.25% DUE 10-15-2022
Fixed Income	2,070,000	1,997,968.14	SLC STUD LN TR FLTG RT 2.50063% DUE 03-15-2055
Fixed Income	2,000,000	2,092,500.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	1,200,000	1,209,600.00	SLM CORP MTN 5.5 01-15-2019
Fixed Income	1,200,000	1,167,438.00	SLM STUDENT LN TR 2006-8 STUDENT LN-BKD NT CL A-6 FLTG RATE 01-25-2041 REG
Fixed Income	2,021,457	2,060,067.17	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	350,000	343,006.30	SLM STUDENT LN TR 2008-2 CL B FLTG RATE 01-25-2029 REG
Fixed Income	350,000	343,343.35	SLM STUDENT LN TR 2008-3 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350,000	358,313.90	SLM STUDENT LN TR 2008-4 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350,000	362,287.10	SLM STUDENT LN TR 2008-5 CL B FLT RT 07-25-2029 REG
Fixed Income	350,000	359,889.95	SLM STUDENT LN TR 2008-6 CL B FLTG RT 07-25-2029 REG
Fixed Income	350,000	359,079.00	SLM STUDENT LN TR 2008-7 CL B FLT RT 07-25-2029 BEO
Fixed Income	350,000	370,134.45	SLM STUDENT LN TR 2008-8 STUDENT LOAN BKD NT CL B FLTG RT 10-25-2029 REG
Fixed Income	350,000	363,977.25	SLM STUDENT LN TR 2008-9 CL B FLTG RT 10-25-2029 BEO
Fixed Income	1,200,000	1,171,753.20	SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO
Fixed Income	1,273,450	1,277,432.87	SLM STUDENT LOAN TR FR A/BKD 25/09/2028 USD1000A3*20121 09-25-2028 REG
Fixed Income	2,430	2,438.34	SMALL BUSINESS ADMIN SER 08-P10B CL 1 5.94% DUE 08-10-2018 REG
Fixed Income	73,356	75,119.93	SMALL BUSINESS ADMIN SER 2011-20E CL 1 3.79% 05-01-2031

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	122,626	124,237.69	SMALL BUSINESS ADMIN SER 2013-10B CL 1 3.644% 09-10-2023
Fixed Income	319,866	312,113.73	SMALL BUSINESS ADMIN SER 2015-10A CL 1 2.517% 3-10-2025 REG
Fixed Income	239,972	235,904.18	SMALL BUSINESS ADMIN SER 2017-10A CL 1 2.845% 03-10-2027
Fixed Income	1,790,000	1,782,440.83	SMALL BUSINESS ADMINISTRATION SE 2018-10A CL 13.187% DUE 03-10-2028
Fixed Income	70,000	80,508.40	SONOMA CNTY CALIF PENSION OBLIG 6% 12-01-2029 BEO TAXABLE
Fixed Income	78	77.74	South African rand - Cash
Fixed Income	0	3,736,556.75	South African rand - Pending foreign exchange purchases
Fixed Income	0	(3,774,458.83)	South African rand - Pending foreign exchange sales
Fixed Income	0	-	South African rand - Recoverable taxes
Fixed Income	3,841	3,840.75	South Korean won - Cash
Fixed Income	0	26,489.50	South Korean won - Pending foreign exchange purchases
Fixed Income	0	(26,489.50)	South Korean won - Pending trade purchases
Fixed Income	200,000	198,011.20	SOUTHERN CO 1.85% DUE 07-01-2019
Fixed Income	790,000	771,251.72	SOUTHERN CO 4.4% DUE 07-01-2046
Fixed Income	500,000	492,131.50	SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025
Fixed Income	125,000	129,638.63	SOUTHERN COPPER CORP DTD 04-16-2010 5.375 DUE 04-16-2020
Fixed Income	220,000	216,637.96	SOUTHERN PWR CO 2.375% DUE 06-01-2020
Fixed Income	57,143	55,732.15	SOUTH CAL EDISON 1.845% DUE 02-01-2022
Fixed Income	85,000	84,693.75	SOUTH CAL EDISON 3.4% DUE 06-01-2023
Fixed Income	50,000	47,015.75	SOUTH CO GAS CAP 2.45% DUE 10-01-2023
Fixed Income	65,000	61,585.55	SOUTHWEST AIRLS CO 3.45% DUE 11-16-2027
Fixed Income	70,000	83,878.48	SOUTHWESTERN PUB SVC CO SR NT 6% DUE 10-01-2036/10-06-2006
Fixed Income	100,000	97,875.00	SOUTHWESTN ENERGY STEP CPN 6.7% DUE 01-23-2025
Fixed Income	5,645,000	7,197,090.07	SPAIN(KINGDOM OF) 2.9% BDS 31/10/2046 EUR1000
Fixed Income	700,000	667,610.30	SPECTRA ENERGY 3.5% DUE 03-15-2025
Fixed Income	95,000	95,372.31	SPIRIT AEROSYSTEMS 4.6% DUE 06-15-2028
Fixed Income	400,000	431,000.00	SPRINGLEAF FIN 8.25% DUE 12-15-2020
Fixed Income	300,000	306,000.00	SPRINGLEAF FIN CORP 6.125% 05-15-2022
Fixed Income	35,000	35,700.00	SPRINT CORP FIXED 7.625% DUE 03-01-2026
Fixed Income	1,200,000	1,242,000.00	SPRINT NEXTEL CORP 7% DUE 08-15-2020
Fixed Income	670,313	662,771.48	SPRINT SPECTRUM CO 3.36% DUE 09-20-2021
Fixed Income	150,000	159,813.00	ST CHARLES CNTY MO SPL OBLIG 5.805% 10-01-2025 BEO TAXABLE
Fixed Income	400,000	404,816.00	ST GRID OVERSEAS 4.125% DUE 05-07-2024
Fixed Income	110,000	119,167.40	ST PETERSBURG FLA PUB UTIL REV 6.6% 10-01-2040 BEO TAXABLE
Fixed Income	160,000	162,240.32	ST STR CORP 3.7 DUE 11-20-2023
Fixed Income	95,000	97,580.20	STANCORP FINL 5% DUE 08-15-2022
Fixed Income	325,000	324,580.43	STANLEY BLACK & 2.451% DUE 11-17-2018
Fixed Income	290,000	294,355.22	STATE STR CORP FLTG DUE 08-18-2020
Fixed Income	60,000	61,125.00	STEEL DYNAMICS INC 5.5% DUE 10-01-2024 REG
Fixed Income	55,335,000	2,880,968.71	STH AFRICA(REP OF) 6.5% BDS 28/02/41 ZAR'R214'
Fixed Income	1,050,000	1,456,009.69	STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049
Fixed Income	483,981	491,882.72	STRUCTURED ASSET INVT LN TR 2005-4 MTG PASSTHRU CTF CL M9 VAR RATE 25 MAY 2035
Fixed Income	474,528	466,548.76	STRUCTURED ASSET SECS CORP 2004-1 MTG PASSTHRU CTF CL 2-A1 VAR 04-25-2034 REG
Fixed Income	359,881	358,647.68	STRUCTURED AST FLTG RT 2.22475% DUE 04-25-2036
Fixed Income	1,600,000	1,609,020.80	STRUCTURED AST FLTG RT 2.93475% DUE 11-25-2035
Fixed Income	1,650,000	1,641,385.35	STRYKER CORP 2% DUE 03-08-2019
Fixed Income	100,000	93,500.00	SUBN PROPANE 5.875% DUE 03-01-2027
Fixed Income	175,000	169,413.65	SUMITOMO MITSUI FINL GROUP INC 2.784% BNDS 07-12-2022
Fixed Income	540,000	496,525.68	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047
Fixed Income	370,000	349,296.28	SUNTRUST BANK 3.3% DUE 04-15-2026 BEO
Fixed Income	400,000	411,500.00	SUZANO AUSTRIA 7% DUE 03-16-2047
Fixed Income	-70,000	(70,000.00)	SWAP PAYABLE TO STATE STREET BANK & TRUST COMPANY NEW YORK, NY
Fixed Income	15,420	15,419.82	Swedish krona - Cash
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	70,935	70,934.64	Swiss franc - Cash
Fixed Income	0	290,058.97	Swiss franc - Pending foreign exchange purchases
Fixed Income	0	(219,448.08)	Swiss franc - Pending foreign exchange sales
Fixed Income	0	(290,058.97)	Swiss franc - Pending trade purchases
Fixed Income	0	219,448.08	Swiss franc - Pending trade sales
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	-2,000,000	(507.20)	SWO_CD_X BNPFRPP 07/18/2018 CDX.NA.IG.30 3175WA018
Fixed Income	-700,000	(305.76)	SWO_CD_X CHASUS33 07/18/2018 CDX.NA.IG.30 317580504
Fixed Income	-1,600,000	(63.68)	SWO_CD_X CITIUS33 07/18/2018 CDX.NA.IG.30 317579845
Fixed Income	-3,300,000	(43.56)	SWO_CD_X DEUTGB2L 07/18/2018 CDX.NA.IG.30 31751Y846
Fixed Income	475,000	473,525.60	SYNCHRONY CR CARD 2.04% DUE 03-15-2022
Fixed Income	150,000	138,376.20	SYNCHRONY FINL 3.95% DUE 12-01-2027
Fixed Income	300,000	298,910.70	SYNGENTA FIN N V 3.698% DUE 04-24-2020
Fixed Income	300,000	298,320.60	SYNGENTA FIN N V 4.441% DUE 04-24-2023
Fixed Income	125,000	157,517.50	TALLAHASSEE FLA ENERGY SYS REV 5.969% 10-01-2040 BEO TAXABLE
Fixed Income	77,593	78,596.31	TAYARRA LTD GTD SECD NT 3.628% DUE 02-15-2022/03-03-2010 REG
Fixed Income	-340,000	(340,000.00)	TBA COLLATERAL PAYABLE FROM BARCLAYS
Fixed Income	1,200,000	1,128,273.60	TC PIPELINES LP 3.9% DUE 05-25-2027
Fixed Income	305,000	299,669.52	TD AMERITRADE HLDG 2.95% DUE 04-01-2022
Fixed Income	135,000	132,038.64	TECH DATA CORP 3.7% DUE 02-15-2022
Fixed Income	500,000	523,750.00	TECNOGLASS INC 8.2% DUE 01-31-2022
Fixed Income	137,000	129,465.00	TELEFLEX INC 4.625% 11-15-2027
Fixed Income	1,105,000	1,033,578.33	TELEFONICA EMISIONES S A U 4.665% 03-06-2038
Fixed Income	150,000	138,263.25	TELEFONICA EMISIONES S A U 4.895% 03-06-2048
Fixed Income	150,000	145,062.75	TELEFONICA FIXED 4.103% DUE 03-08-2027

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	190,000	197,223.80	TEMPE ARIZ EXCISE TAX REV 6.5% 07-01-2029 BEO TAXABLE
Fixed Income	670,000	670,837.50	TEMPUR SEALY INTL 5.625% DUE 10-15-2023
Fixed Income	800,000	756,816.00	TENCENT HLDGS LTD 3.595% DUE 01-19-2028
Fixed Income	330,000	321,793.89	TENN VALLEY AUTHORITY 2.875% DUE 02-01-2027
Fixed Income	2,000,000	1,988,324.00	TENNESSEE VY AUTH GLOBAL PWR BD 2.25% 03-15-2020
Fixed Income	850,000	1,073,844.95	TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG
Fixed Income	625,000	707,917.50	TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG
Fixed Income	240,000	245,971.20	TESORO LOGISTICS 5.25% DUE 01-15-2025
Fixed Income	600,000	482,234.40	TEVA 3.15% DUE 10-01-2026
Fixed Income	550,000	560,575.40	TEVA PHARMACEUTICAL FIN NETH III B 6.75%6.75% 03-01-2028
Fixed Income	25	25.20	Thai baht - Cash
Fixed Income	0	931,382.32	Thai baht - Pending trade sales
Fixed Income	870,000	31,000.35	THE REP OF 0.0% 19/09/2018
Fixed Income	200,000	201,091.60	THERMO FISHER 3.6% DUE 08-15-2021
Fixed Income	675,000	693,019.13	TIME WARNER INC 4.875% DUE 03-15-2020
Fixed Income	190,000	180,655.42	TIME WARNER INC FIXED 3.6% DUE 07-15-2025
Fixed Income	85,000	84,787.50	TITAN INTL INC DEL 6.5% DUE 11-30-2023
Fixed Income	4,500,000	276,390.00	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED ZERO CPN 0 06-01-2047 BEO TAXABLE
Fixed Income	65,000	68,752.84	TORCHMARK CORP 9.25% DUE 06-15-2019
Fixed Income	140,000	137,744.04	TORONTO DOMINION BANK MTN 2.5% DUE 12-14-2020
Fixed Income	1,200,000	1,218,831.60	TORONTO DOMINION BK SR MEDIUM TERM BK NT FLTG 04-07-2021
Fixed Income	740,479	738,359.22	TOYOTA AUTO 1.46000003815% DUE 01-15-2020
Fixed Income	800,000	787,277.60	TOYOTA AUTO RECEIVABLES OWNER TR SER 17-D CL A3 2.26% 01-18-2022
Fixed Income	100,000	99,894.70	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00052 VAR RT DUE 02-13-2020
Fixed Income	50,000	50,635.45	TRANSCANADA 3.8% DUE 10-01-2020
Fixed Income	510,000	482,212.65	TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077
Fixed Income	150,000	149,250.00	TRANSOCEAN INC STEP CPN 7.85% DUE 12-15-2041
Fixed Income	400,000	366,000.00	TRANSPORTADORA DE 6.75% DUE 05-02-2025
Fixed Income	100,000	99,822.30	TRIMBLE INC 4.9% DUE 06-15-2028
Fixed Income	750,000	736,350.00	TRINIDAD 5.25% DUE 11-04-2027
Fixed Income	24,725,000	26,905,239.13	TSY INFL IX N/B 0.125% 01-15-2022
Fixed Income	25,731,000	25,642,713.87	TSY INFL IX N/B 0.375% 07-15-2027
Fixed Income	14,613,000	15,082,710.34	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	26,895,000	27,141,350.94	TSY INFL IX N/B US GVT NATIONAL 0.125%04-15-2022
Fixed Income	21,332,000	21,500,104.05	TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027
Fixed Income	20,000	19,500.00	TTM TECHNOLOGIES 5.625% DUE 10-01-2025
Fixed Income	1,500,000	1,508,610.00	TUCSON ELEC PWR CO 3.85 DUE 03-15-2023
Fixed Income	500,000	451,900.00	TURKCELL ILETISIM 5.8% DUE 04-11-2028
Fixed Income	66	66.21	Turkish lira - Cash
Fixed Income	0	1,846,256.49	Turkish lira - Pending foreign exchange purchases
Fixed Income	300,000	266,895.00	TURKIYE PETROL 4.5% DUE 10-18-2024
Fixed Income	1,455,000	1,421,695.05	U S BANCORP MEDIUM TERM SUB NTS 2.95 DUE07-15-2022
Fixed Income	5,590,000	5,614,249.42	U S BK NATL ASSN CINCINNATI OHIO VAR RT 10-28-2019 REG
Fixed Income	980,000	981,046.64	UBS AG LONDON BRH NT FLTG 144A DUE 05-28-2019 BEO
Fixed Income	1,800,000	1,987,020.00	UBS AG STAMFORD 7.625% DUE 08-17-2022
Fixed Income	500,000	489,207.00	UBS COML MTG TR FIXED 3.487% DUE 08-15-2050
Fixed Income	250,000	247,420.25	UBS GROUP FDG 4.125% DUE 04-15-2026
Fixed Income	800,000	741,600.00	ULTRAPAR INTL S A 5.25% DUE 10-06-2026
Fixed Income	190,000	216,724.45	UN PAC RES GROUP 7.15% DUE 05-15-2028
Fixed Income	185,000	166,020.67	UNDER ARMOUR INC 3.25% DUE 06-15-2026
Fixed Income	2,000,000	1,944,778.00	UNION PAC CORP 3.25% DUE 01-15-2025
Fixed Income	545,000	547,601.29	UNION PAC CORP 3.95% DUE 09-10-2028
Fixed Income	0	-	United Arab Emirates dirham - Cash
Fixed Income	500,000	496,000.00	UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026
Fixed Income	4,112,000	4,112,000.00	United States dollar - Cash (externally held)
Fixed Income	-15,659,181	(15,659,181.24)	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	5,103,767	5,103,767.38	United States dollar - Cash Collateral Held at Broker
Fixed Income	345,000	345,000.00	United States dollar - Futures initial margin
Fixed Income	166,614,109	166,614,108.74	United States dollar - Invested cash
Fixed Income	0	(326,824.18)	United States dollar - Other Payables
Fixed Income	0	125,438,269.92	United States dollar - Pending foreign exchange purchases
Fixed Income	0	(92,713,144.58)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(590,515,677.70)	United States dollar - Pending trade purchases
Fixed Income	0	281,361,107.77	United States dollar - Pending trade sales
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	-1,402,651	(1,402,651.24)	United States dollar - Variation Margin
Fixed Income	0	-	United States dollar
Fixed Income	10,019,000	10,400,403.89	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047
Fixed Income	34,117,000	35,105,293.13	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	34,650,000	33,368,227.20	UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027
Fixed Income	8,326,000	8,587,512.33	UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000
Fixed Income	10,986,000	11,894,439.81	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	6,831,000	13,434,686.19	UNITED STATES OF AMER TREAS BONDS 04-15-2028
Fixed Income	3,644,000	3,506,639.42	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	1,900,000	1,732,340.20	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	7,010,000	6,707,967.14	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	9,085,000	8,255,285.12	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG
Fixed Income	32,934,000	34,278,105.71	UNITED STATES OF AMER TREAS NOTES 0.125% 04-15-2021
Fixed Income	31,062,000	32,882,863.45	UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	17,530,000	20,469,600.79	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	3,500,000	3,377,363.50	UNITED STATES OF AMER TREAS NOTES 1.75% 05-31-2022
Fixed Income	2,000,000	1,945,626.00	UNITED STATES OF AMER TREAS NOTES 1.875%01-31-2022 REG
Fixed Income	29,375,000	28,509,818.13	UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022
Fixed Income	32,791,000	33,637,571.54	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	26,053,000	26,091,791.12	UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026
Fixed Income	6,138,000	6,446,576.90	UNITED STATES TREAS 1% 02-15-2048
Fixed Income	2,055,000	1,963,168.22	UNITED STATES TREAS 1.625% DUE 11-15-2022
Fixed Income	2,100,000	2,003,941.80	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG
Fixed Income	19,505,000	19,338,134.74	UNITED STATES TREAS 2.75% 02-15-2028
Fixed Income	3,015,000	3,098,265.26	UNITED STATES TREAS BDS . 3.125% DUE 11-15-2041 REG
Fixed Income	8,825,000	11,200,857.68	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	34,315,000	33,630,038.29	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG
Fixed Income	12,506,000	15,009,548.13	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	4,750,000	4,289,843.75	UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG
Fixed Income	6,218,000	9,007,435.47	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	29,885,000	28,443,287.83	UNITED STATES TREAS BDS 2.25% DUE 08-15-2027
Fixed Income	4,825,000	4,155,531.25	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046
Fixed Income	2,100,000	2,063,413.80	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	5,992,000	5,866,779.18	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046
Fixed Income	4,175,000	4,190,004.95	UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG
Fixed Income	3,975,000	3,990,371.33	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	1,300,000	1,303,809.00	UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG
Fixed Income	1,000,000	1,004,063.00	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	4,395,000	4,409,762.81	UNITED STATES TREAS BDS 3.0% DUE 02-15-2048
Fixed Income	2,465,000	2,531,150.74	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044
Fixed Income	860,000	921,644.80	UNITED STATES TREAS BDS 3.375 05-15-2044REG
Fixed Income	250,000	278,896.50	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	1,080,000	1,203,863.04	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043
Fixed Income	1,600,000	1,818,937.60	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG
Fixed Income	300,000	369,293.10	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG
Fixed Income	500,000	588,574.00	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	500,000	563,418.00	UNITED STATES TREAS BDS 8 3/4% 15/8/2020USD1000 8.75% DUE 08-15-2020 REG
Fixed Income	3,330,000	3,418,584.66	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	500,000	566,094.00	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
Fixed Income	1,600,000	1,609,750.40	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	2,195,000	2,720,856.15	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG
Fixed Income	1,335,000	1,454,419.76	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	7,550,000	9,107,481.95	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	650,000	788,150.35	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	4,240,000	4,254,907.84	UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG
Fixed Income	5,475,000	4,977,760.50	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	250,000	297,480.50	UNITED STATES TREAS BDS DTD 02/15/1993 7.125% DUE 02-15-2023/11-27-1998 REG
Fixed Income	150,000	193,511.70	UNITED STATES TREAS BDS DTD 02/15/1995 7.625% DUE 02-15-2025 REG
Fixed Income	250,000	304,443.25	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	300,000	386,988.30	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG
Fixed Income	9,255,000	12,385,429.71	UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG
Fixed Income	3,955,000	4,997,205.78	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031
Fixed Income	1,885,000	2,304,853.59	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	150,000	154,130.85	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	300,000	350,074.20	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	455,000	579,787.39	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024
Fixed Income	250,000	315,507.75	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	300,000	381,996.00	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026
Fixed Income	5,700,000	5,483,132.10	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	5,450,000	5,200,706.10	UNITED STATES TREAS BDS DTD 2.75% 08-15-2047
Fixed Income	1,655,000	1,579,232.45	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047
Fixed Income	39,155,000	40,242,451.82	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048
Fixed Income	10,328,000	13,498,115.47	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	8,472,000	17,024,986.31	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	10,818,000	11,782,731.07	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046
Fixed Income	4,790,000	4,874,572.24	UNITED STATES TREAS DTD 00278 3.625% DUE 02-15-2020 REG
Fixed Income	1,500,000	1,426,582.50	UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG
Fixed Income	14,479,000	14,390,099.23	UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028
Fixed Income	27,196,000	28,861,479.78	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023
Fixed Income	25,502,000	27,325,546.52	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	25,359,000	26,319,288.78	UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025
Fixed Income	250,000	233,496.00	UNITED STATES TREAS NTS 1.375% DUE 08-31-2023 REG
Fixed Income	1,750,000	1,728,261.50	UNITED STATES TREAS NTS 1.5% DUE 10-31-2019
Fixed Income	2,000,000	1,915,390.00	UNITED STATES TREAS NTS 1.625% 08-31-2022
Fixed Income	8,945,000	8,182,233.02	UNITED STATES TREAS NTS 1.625% DUE 05-15-2026
Fixed Income	3,540,000	3,473,348.88	UNITED STATES TREAS NTS 1.625% DUE 07-31-2020 REG
Fixed Income	1,750,000	1,710,761.50	UNITED STATES TREAS NTS 1.625% DUE 11-30-2020 REG
Fixed Income	500,000	478,183.50	UNITED STATES TREAS NTS 1.875% 06-30-2024
Fixed Income	6,400,000	6,187,251.20	UNITED STATES TREAS NTS 1.875% 09-30-2022
Fixed Income	5,300,000	5,252,591.50	UNITED STATES TREAS NTS 1.875% 12-31-2019
Fixed Income	1,750,000	1,701,190.75	UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG
Fixed Income	1,760,000	1,719,368.64	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	1,250,000	1,223,778.75	UNITED STATES TREAS NTS 2 DUE 11-15-2021

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	3,000,000	2,873,673.00	UNITED STATES TREAS NTS 2.0% 04-30-2024
Fixed Income	1,900,000	1,862,965.20	UNITED STATES TREAS NTS 2.0% DUE 08-31-2021
Fixed Income	1,000,000	965,273.00	UNITED STATES TREAS NTS 2.125% 03-31-2024
Fixed Income	1,900,000	1,848,641.10	UNITED STATES TREAS NTS 2.25% 01-31-2024
Fixed Income	2,500,000	2,462,695.00	UNITED STATES TREAS NTS 2.375% DUE 01-31-2023
Fixed Income	950,000	950,928.15	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG
Fixed Income	4,390,000	4,388,283.52	UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG
Fixed Income	12,335,000	12,359,571.32	UNITED STATES TREAS NTS 2.875% DUE 05-15-2028
Fixed Income	1,310,000	1,333,027.18	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	874,000	875,126.59	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	1,900,000	1,948,465.20	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	5,000,000	4,944,920.00	UNITED STATES TREAS NTS DTD 00406 1.125%DUE 05-31-2019 REG
Fixed Income	1,000,000	982,461.00	UNITED STATES TREAS NTS DTD 00424 1% DUE09-30-2019 REG
Fixed Income	1,000,000	975,117.00	UNITED STATES TREAS NTS DTD 00457 1.125%DUE 04-30-2020 REG
Fixed Income	31,987,000	33,549,335.29	UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026
Fixed Income	1,000,000	982,852.00	UNITED STATES TREAS NTS DTD 01/31/2013 1.375% DUE 01-31-2020 REG
Fixed Income	14,800,000	14,516,713.20	UNITED STATES TREAS NTS DTD 01/31/2015 1.25% DUE 01-31-2020 REG
Fixed Income	1,200,000	1,163,390.40	UNITED STATES TREAS NTS DTD 01/31/2016 1.375% DUE 01-31-2021 REG
Fixed Income	1,000,000	1,013,789.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	4,005,000	3,879,999.95	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	1,000,000	981,523.00	UNITED STATES TREAS NTS DTD 02/28/2015 1.375% DUE 02-29-2020 REG
Fixed Income	1,000,000	976,250.00	UNITED STATES TREAS NTS DTD 03/31/2013 1.125% DUE 03-31-2020 REG
Fixed Income	1,000,000	964,141.00	UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-2021 REG
Fixed Income	34,600,000	33,606,599.40	UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31-2022 REG
Fixed Income	2,500,000	2,475,000.00	UNITED STATES TREAS NTS DTD 03/31/2018 2.5% DUE 03-31-2023 REG
Fixed Income	120,000	119,778.48	UNITED STATES TREAS NTS DTD 04/15/2018 04-15-2023
Fixed Income	1,500,000	1,469,296.50	UNITED STATES TREAS NTS DTD 04/30/2015 1.375% DUE 04-30-2020 REG
Fixed Income	1,005,000	970,649.10	UNITED STATES TREAS NTS DTD 04/30/2015 1.75% DUE 04-30-2022 REG
Fixed Income	1,250,000	1,207,861.25	UNITED STATES TREAS NTS DTD 04/30/2016 1.375% DUE 04-30-2021 REG
Fixed Income	8,870,000	8,473,972.24	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	3,230,000	3,179,279.31	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	200,000	200,015.60	UNITED STATES TREAS NTS DTD 05/15/2018 2.625% DUE 05-15-2021 REG
Fixed Income	4,855,000	4,750,122.29	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG
Fixed Income	1,100,000	1,078,773.30	UNITED STATES TREAS NTS DTD 05/31/2015 1.5% DUE 05-31-2020 REG
Fixed Income	700,000	678,836.20	UNITED STATES TREAS NTS DTD 05/31/2015 1.875% DUE 05-31-2022 REG
Fixed Income	4,140,000	3,995,261.46	UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG
Fixed Income	20,900,000	20,003,578.10	UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024
Fixed Income	14,890,000	14,883,016.59	UNITED STATES TREAS NTS DTD 05/31/2018 2.5% DUE 05-31-2020 REG
Fixed Income	1,860,000	1,826,942.22	UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG
Fixed Income	1,750,000	1,674,394.75	UNITED STATES TREAS NTS DTD 06/30/2016 1.125% DUE 06-30-2021 REG
Fixed Income	4,200,000	3,933,728.40	UNITED STATES TREAS NTS DTD 06/30/2016 1.375% DUE 06-30-2023 REG
Fixed Income	29,290,000	29,146,976.93	UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30-2023 REG
Fixed Income	500,000	491,953.00	UNITED STATES TREAS NTS DTD 07/31/2012 .875% DUE 07-31-2019 REG
Fixed Income	500,000	495,898.50	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG
Fixed Income	1,000,000	972,891.00	UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG
Fixed Income	3,660,000	3,497,302.02	UNITED STATES TREAS NTS DTD 07/31/2016 1.125% DUE 07-31-2021 REG
Fixed Income	8,550,000	7,945,155.90	UNITED STATES TREAS NTS DTD 07/31/2016 1.25% DUE 07-31-2023 REG
Fixed Income	3,420,000	3,276,253.98	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1,000,000	988,242.00	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG
Fixed Income	1,350,000	1,278,809.10	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG
Fixed Income	4,045,000	4,008,344.21	UNITED STATES TREAS NTS DTD 08/31/2014 1.625% DUE 08-31-2019 REG
Fixed Income	1,000,000	991,563.00	UNITED STATES TREAS NTS DTD 09/30/2014 1.75% DUE 09-30-2019 REG
Fixed Income	1,000,000	981,289.00	UNITED STATES TREAS NTS DTD 10/31/2013 1.75% DUE 10-31-2020 REG
Fixed Income	2,000,000	1,945,626.00	UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31-2020 REG
Fixed Income	1,000,000	1,012,031.00	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	6,755,000	6,535,989.39	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	2,730,000	2,625,599.34	UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG
Fixed Income	1,000,000	980,352.00	UNITED STATES TREAS NTS DTD 11/15/2016 1% DUE 11-15-2019 REG
Fixed Income	750,000	739,892.25	UNITED STATES TREAS NTS DTD 11/30/2014 1.5% DUE 11-30-2019 REG
Fixed Income	9,375,000	9,136,593.75	UNITED STATES TREAS NTS DTD 11/30/2014 1.875% DUE 11-30-2021 REG
Fixed Income	1,250,000	1,234,472.50	UNITED STATES TREAS NTS DTD 12/31/2014 1.625% DUE 12-31-2019 REG
Fixed Income	1,250,000	1,224,658.75	UNITED STATES TREAS NTS DTD 12/31/2015 1.75% DUE 12-31-2020 REG
Fixed Income	500,000	487,441.50	UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG
Fixed Income	14,100,000	14,081,275.20	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	6,550,000	6,394,182.06	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	8,300,000	8,093,794.80	UNITED STATES TREAS NTS DTD 658 1.375% DUE 08-31-2020 REG
Fixed Income	31,165,000	28,591,456.63	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG
Fixed Income	1,800,000	1,779,469.20	UNITED STATES TREAS NTS DTD 822 2.625% DUE 03-31-2025 REG
Fixed Income	5,000	5,019.14	UNITED STATES TREAS NTS DTD 832 2.875% DUE 05-31-2025 REG
Fixed Income	4,400,000	4,405,500.00	UNITED STATES TREAS NTS DTD 833 2.75% DUE 05-31-2023 REG
Fixed Income	500,000	506,640.50	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	26,404,000	28,171,529.18	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	1,000,000	943,984.00	UNITED STATES TREAS NTS TREASURY NOTE 1.625% DUE 10-31-2023 REG
Fixed Income	750,000	733,359.75	UNITED STATES TREAS NTS TREASURY NOTE 2%DUE 12-31-2021 REG
Fixed Income	9,800,000	9,541,603.40	UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-2023 REG
Fixed Income	1,500,000	1,455,703.50	UNITED STATES TREAS NTS US TREASURY N/B 1.75 11-30-2021 1.75 DUE 11-30-2021 REG
Fixed Income	12,300,000	11,935,329.60	UNITED STATES TREAS NTS US TREASURY N/B 1.75% DUE 04-30-2022 REG
Fixed Income	2,000,000	1,874,296.00	UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2026 REG
Fixed Income	1,000,000	986,641.00	UNITED STATES TREAS T NOTE 1.25 % 08-31-2019

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2,640,000	2,522,232.24	UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG
Fixed Income	2,745,000	2,609,358.57	UNITED STATES TREASURY 2.25% 11-15-2027
Fixed Income	533,000	569,463.06	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045
Fixed Income	10,000	12,077.40	UNIV CALIF REGTS MED CTR POOLED REV 6.398% 05-15-2031 BEO TAXABLE
Fixed Income	175,000	235,334.75	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE
Fixed Income	50,000	50,922.00	UNIVERSITY CALIF REVS 4.062% 05-15-2033 BEO TAXABLE
Fixed Income	2,300,000	2,376,820.00	UNIVERSITY CALIF REVS 6.27% 05-15-2031 BEO TAXABLE
Fixed Income	160,000	152,235.20	UNIVERSITY N C CHAPEL HILL REV 2.479% 12-01-2025 BEO TAXABLE
Fixed Income	170,000	181,531.10	UNIVERSITY N C SYS POOL REV 6.727% 10-01-2039 BEO TAXABLE
Fixed Income	1,020,000	1,056,505.80	UNIVERSITY TEX UNIV REVS 6.276% 08-15-2041 BEO TAXABLE
Fixed Income	1,028,471	1,050,685.77	US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026
Fixed Income	4,665,000	4,665,919.01	US BANK NATIONAL ASSN CINCINNATI DUE 04-26-2021 BEO
Fixed Income	15,000,000	14,867,205.00	US FEDERAL TREASURY BILLS DTD 12-06-2018
Fixed Income	10,895,000	12,766,901.65	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	7,250,000	8,904,471.75	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	1,700,000	2,091,797.30	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	500,000	648,066.50	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	355,000	415,835.29	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG
Fixed Income	1,640,000	2,025,977.28	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	18,511,000	25,608,666.65	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	8,710,000	11,945,030.22	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	11,252,000	15,902,698.38	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	16,585,000	24,446,150.21	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	4,384,000	8,261,589.44	US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG
Fixed Income	1,250,000	1,230,663.75	US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG
Fixed Income	9,169,000	10,934,600.24	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	21,622,000	24,128,803.65	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	7,950,000	9,912,966.30	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	4,669,000	6,803,809.39	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	25,634,000	27,492,583.69	US TSY INFL IX TREAS BD 0.625 01-15-2024
Fixed Income	20,334,000	23,594,387.52	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	50,000	49,091.60	USAA AUTO OWNER TR 1.88% DUE 09-15-2022
Fixed Income	580,000	609,933.80	UTAH ST 4.554% 07-01-2024 BEO TAXABLE
Fixed Income	120,000	115,800.00	UTD CONTL HLDGS 4.25% DUE 10-01-2022
Fixed Income	370,000	403,628.93	UTD PARCEL SVC 8.375% DUE 04-01-2020
Fixed Income	3,110,000	3,128,131.30	UTD PARCEL SVC INC FLTG RT 2.69519% DUE 05-16-2022
Fixed Income	50,000	48,500.00	UTD RENTALS N AMER 5.5% DUE 05-15-2027
Fixed Income	1,000,000	979,727.00	UTD STATES TREAS 1% DUE 11-30-2019
Fixed Income	1,650,000	1,587,544.20	UTD STATES TREAS 1.125% DUE 02-28-2021
Fixed Income	4,350,000	4,150,000.05	UTD STATES TREAS 1.125% DUE 08-31-2021
Fixed Income	1,250,000	1,190,966.25	UTD STATES TREAS 1.125% DUE 09-30-2021
Fixed Income	2,540,000	2,438,300.94	UTD STATES TREAS 1.5% DUE 01-31-2022
Fixed Income	1,000,000	945,742.00	UTD STATES TREAS 1.5% DUE 03-31-2023
Fixed Income	340,000	337,516.30	UTD STATES TREAS 1.625% DUE 06-30-2019
Fixed Income	3,000,000	2,969,766.00	UTD STATES TREAS 1.75% 11-30-2019
Fixed Income	1,750,000	1,676,923.50	UTD STATES TREAS 1.75% DUE 01-31-2023
Fixed Income	1,000,000	967,617.00	UTD STATES TREAS 1.75% DUE 02-28-2022
Fixed Income	4,460,000	4,306,165.68	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	7,100,000	6,845,401.10	UTD STATES TREAS 1.75% DUE 06-30-2022
Fixed Income	16,400,000	16,124,529.20	UTD STATES TREAS 1.875% 12-15-2020
Fixed Income	3,500,000	3,388,301.00	UTD STATES TREAS 1.875% DUE 07-31-2022
Fixed Income	34,640,000	33,634,643.28	UTD STATES TREAS 2% 10-31-2022
Fixed Income	830,000	818,004.01	UTD STATES TREAS 2.125% DUE 06-30-2021
Fixed Income	2,970,000	2,905,842.06	UTD STATES TREAS 2.125% DUE 06-30-2022
Fixed Income	500,000	481,269.50	UTD STATES TREAS 2.125% DUE 07-31-2024
Fixed Income	4,050,000	3,984,187.50	UTD STATES TREAS 2.125% DUE 09-30-2021
Fixed Income	1,300,000	1,249,726.40	UTD STATES TREAS 2.125% DUE 09-30-2024
Fixed Income	9,800,000	9,702,000.00	UTD STATES TREAS 2.25% DUE 04-30-2021
Fixed Income	36,140,000	36,175,308.78	UTD STATES TREAS 2.75% DUE 04-30-2023
Fixed Income	565,000	558,127.34	UTD TECHNOLOGIES 3.1% DUE 06-01-2022
Fixed Income	3,355,000	3,633,465.00	VALE OVERSEAS LTD 6.25% DUE 08-10-2026
Fixed Income	850,000	954,295.00	VALE OVERSEAS LTD 6.875% DUE 11-21-2036
Fixed Income	770,000	759,052.14	VALERO ENERGY 4.375% DUE 12-15-2026
Fixed Income	70,000	73,117.73	VALERO ENERGY CORP 6.125% DUE 02-01-2020
Fixed Income	35,000	41,850.94	VALERO ENERGY CORP 6.625% DUE 06-15-2037
Fixed Income	100,000	92,664.00	VALMONT INDS INC 5.25% DUE 10-01-2054
Fixed Income	565,000	547,187.81	VENTAS RLTY LTD 3.125% DUE 06-15-2023
Fixed Income	300,000	276,618.90	VENTAS RLTY LTD 3.25% DUE 10-15-2026
Fixed Income	1,000,000	989,579.00	VENTAS RLTY LTD PARTNERSHIP 2.7 DUE 04-01-2020
Fixed Income	960,000	823,543.68	VERIZON 4.125% DUE 08-15-2046
Fixed Income	2,331,000	2,150,345.17	VERIZON 4.272% DUE 01-15-2036
Fixed Income	422,000	374,793.39	VERIZON 4.672% DUE 03-15-2055
Fixed Income	5,000	4,834.78	VERIZON 4.812% DUE 03-15-2039
Fixed Income	2,025,000	1,935,033.30	VERIZON 4.862% DUE 08-21-2046
Fixed Income	334,000	313,844.77	VERIZON 5.012% DUE 08-21-2054
Fixed Income	70,000	87,978.38	VERIZON 7.35% DUE 04-01-2039
Fixed Income	500,000	494,820.50	VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027
Fixed Income	445,000	415,021.24	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG
Fixed Income	250,000	227,927.75	VERIZON COMMUNICATIONS 4.522% 09-15-2048

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	45,000	53,272.44	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO
Fixed Income	1,200,000	1,198,638.00	VERIZON COMMUNICATIONS DUE 05-15-2025 BEO
Fixed Income	1,100,000	1,040,050.00	VIMPELCOM HLDGS B 4.95% DUE 06-16-2024
Fixed Income	70,000	64,636.46	VMWARE INC 3.9% 08-21-2027
Fixed Income	525,000	517,597.50	VNDO 2012-6AVE MTG TR SER 2012-6AVE CL A2.9950 144A DUE 11-15-2030
Fixed Income	2,555,000	2,533,164.97	VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG
Fixed Income	625,000	617,570.63	VODAFONE GROUP PLC 4.375% 05-30-2028
Fixed Income	2,240,000	2,233,801.92	VODAFONE GROUP PLC 5.25% DUE 05-30-2048
Fixed Income	545,000	542,478.83	VODAFONE GROUP PLC NEW NT FLTG DUE 01-16-2024 REG
Fixed Income	300,000	298,878.00	VOTORANTIM CIMENTOS SA 7.25 DUE 04-05-2041 BEO
Fixed Income	1,010,000	966,953.80	VULCAN MATLS CO 3.9% 04-01-2027
Fixed Income	510,000	463,030.53	VULCAN MATLS CO 4.5% 06-15-2047
Fixed Income	1,100,653	1,099,088.11	WA MUT MTG SECS CORP 2005-AR1 MTG PASSTHRU CTF CL A-1B VAR 01-25-2045 REG
Fixed Income	2,020,000	1,976,800.28	WACHOVIA STUD LN FLTG RT 2.50531% DUE 04-25-2040
Fixed Income	380,000	378,407.04	WALGREENS BOOTS 2.7% DUE 11-18-2019
Fixed Income	1,520,000	1,416,722.08	WALGREENS BOOTS 3.45% DUE 06-01-2026
Fixed Income	2,115,000	2,130,741.95	WALMART INC 3.4% DUE 06-26-2023
Fixed Income	1,200,000	1,207,609.20	WALMART INC 3.55% DUE 06-26-2025
Fixed Income	1,465,000	1,477,341.16	WALMART INC 3.7% DUE 06-26-2028
Fixed Income	925,000	931,465.75	WALMART INC 4.05% DUE 06-29-2048
Fixed Income	15,000	15,624.45	WAYNE ST UNIV MICH UNIV REVS 6.386% 11-15-2034 BEO TAXABLE
Fixed Income	750,000	743,715.75	WELLPOINT INC 2.25% DUE 08-15-2019
Fixed Income	750,000	749,904.75	WELLPOINT INC 2.3% DUE 07-15-2018
Fixed Income	395,000	389,111.34	WELLPOINT INC 3.125% DUE 05-15-2022
Fixed Income	500,000	488,841.50	WELLS FARGO & CO 2.5% DUE 03-04-2021
Fixed Income	1,025,000	1,008,811.15	WELLS FARGO & CO 2.55% DUE 12-07-2020
Fixed Income	3,805,000	3,664,915.12	WELLS FARGO & CO 2.625% DUE 07-22-2022
Fixed Income	500,000	471,624.00	WELLS FARGO & CO 3% DUE 02-19-2025
Fixed Income	3,575,000	3,314,189.45	WELLS FARGO & CO 3% DUE 04-22-2026
Fixed Income	1,015,000	929,239.61	WELLS FARGO & CO 4.4% DUE 06-14-2046
Fixed Income	40,000	41,768.84	WELLS FARGO & CO 5.375% DUE 11-02-2043
Fixed Income	800,000	825,000.00	WELLS FARGO & CO FLTG RT 5.875% DUE 12-29-2049
Fixed Income	6,560,000	6,692,833.45	WELLS FARGO & CO NEW NT FLTG DUE 10-31-2023/10-31-2022 REG
Fixed Income	185,000	181,305.92	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023
Fixed Income	3,500,000	3,466,344.00	WELLS FARGO BK N A 2.4% DUE 01-15-2020
Fixed Income	179,250	175,484.60	WELLS FARGO COML 1.453% DUE 11-15-2059
Fixed Income	900,000	847,161.90	WELLS FARGO COML 2.918% DUE 11-15-2049
Fixed Income	425,000	402,803.53	WELLS FARGO COML 2.942% DUE 10-15-2049
Fixed Income	30,000	28,574.58	WELLS FARGO COML 3.184% DUE 07-15-2048
Fixed Income	550,000	536,493.65	WELLS FARGO COML 3.418% DUE 09-15-2050
Fixed Income	305,000	305,957.09	WELLS FARGO COML 3.487% DUE 11-15-2048
Fixed Income	495,000	495,531.14	WELLS FARGO COML 3.637% DUE 06-15-2048
Fixed Income	420,000	417,741.24	WELLS FARGO COML 3.64% DUE 12-15-2059
Fixed Income	610,000	617,706.74	WELLS FARGO COML 4.142% DUE 10-15-2045
Fixed Income	296,612	305,193.81	WELLS FARGO MTG BACKED SECS 2004-L TR CLA8 FLT RT DUE 07-25-2034
Fixed Income	1,400,000	1,375,078.60	WELLTOWER INC 4% SNR 01/06/2025 USD
Fixed Income	100,000	98,944.60	WELLTOWER INC 4.25% DUE 04-01-2026
Fixed Income	20,000	19,450.00	WESTERN DIG CORP 4.75% DUE 02-15-2026
Fixed Income	150,000	161,155.50	WESTERN MUN WTR DIST FACS AUTH CALIF WTRREV 6.51% 10-01-2040 BEO TAXABLE
Fixed Income	180,000	170,645.40	WESTROCK CO 3% DUE 09-15-2024
Fixed Income	715,000	745,287.40	WEYERHAEUSER CO 4.625% DUE 09-15-2023
Fixed Income	100,000	99,831.00	WFRBS COML MTG TR 2012-C9 CL B 3.84 DUE 11-15-2045
Fixed Income	360,000	353,613.60	WFRBS COML MTG TR 3.345% DUE 05-15-2045
Fixed Income	220,000	222,195.38	WFRBS COML MTG TR 3.66% DUE 03-15-2047
Fixed Income	45,000	46,061.33	WFRBS COML MTG TR VAR RT 5.19718% DUE 09-15-2046
Fixed Income	210,000	210,336.00	WGL HLDGS INC FLTG RT 2.88425% DUE 03-12-2020
Fixed Income	500,000	497,556.00	WILLIAMS PARTNERS 3.6% DUE 03-15-2022
Fixed Income	500,000	515,442.50	WILLIAMS PARTNERS 5.25% DUE 03-15-2020
Fixed Income	50,000	53,193.70	WILLIAMS PARTNERS 5.8 DUE 11-15-2043
Fixed Income	50,000	47,635.85	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048
Fixed Income	215,000	210,179.70	WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 3.154% 05-01-2027 BEO TAXABLE
Fixed Income	390,000	472,411.29	WMX TECHNOLOGIES INC 7.1 SR NTS DUE 08-01-2026 PUTTABLE 8-1-2003 @ PAR **PUT
Fixed Income	185,000	179,257.42	WORLD FINL NETWORK 2.03% DUE 04-15-2025
Fixed Income	380,000	372,783.42	WORLD FINL NETWORK 2.31% DUE 08-15-2024
Fixed Income	275,000	273,755.35	WORLD FINL NETWORK 3.07% DUE 12-16-2024
Fixed Income	555,000	556,471.86	WORLD FINL NETWORK 3.1400001049 DUE 01-17-2023
Fixed Income	100,000	99,033.10	WORLD FINL NETWORK CR CARD MASTER NT TR 2017-B NT CL A 1.98% 06-15-2023 REG
Fixed Income	740,000	737,401.12	WORLD OMNI 1.45% DUE 08-15-2019
Fixed Income	350,000	348,486.95	WORLD OMNI 3.06% DUE 05-15-2023
Fixed Income	160,000	159,556.16	WORLD OMNI AUTO 1.68% DUE 12-15-2020
Fixed Income	980,000	949,421.06	WORLD OMNI AUTO 1.73% DUE 07-15-2023
Fixed Income	100,000	98,978.80	WORLD OMNI AUTO 2.15% DUE 08-15-2022
Fixed Income	585,000	574,144.74	WORLD OMNI AUTO RECEIVABLES TR SER 17-A CLS A4 2.24% DUE 06-15-2023
Fixed Income	100,000	96,599.60	WPP FIN 2010 3.75% DUE 09-19-2024
Fixed Income	215,000	211,506.25	WYNDHAM STEP CPN 4.15% DUE 04-01-2024
Fixed Income	290,000	289,965.78	XCEL ENERGY INC 4% DUE 06-15-2028
Fixed Income	20,000	19,023.30	XILINX INC 2.95% DUE 06-01-2024
Fixed Income	100,000	98,250.00	XL GROUP PLC 6.5 12-31-2049
Fixed Income	159,000	209,783.17	XTO ENERGY INC 6.75% DUE 08-01-2037

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	800,000	804,224.80	YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE
Fixed Income	300,000	270,249.00	YASAR HLDGS A S 8.875% DUE 05-06-2020
Fixed Income	1,000,000	952,200.00	YPF SOCIEDAD 8.5% DUE 07-28-2025
Fixed Income	100,000	98,170.20	ZIMMER BIOMET 3.15% DUE 04-01-2022
Fixed Income	500,000	475,955.50	ZIMMER BIOMET 3.55% DUE 04-01-2025
Fixed Income	750,000	742,729.50	ZIMMER HLDGS INC 2.7% DUE 04-01-2020
TOTAL		<u><u>4,784,437,114.80</u></u>	
Real Estate Investments			
Real Estate	25,515,000	26,314,456.00	BLUE VISTA REAL ESTATE PARTNERS IV LP
Real Estate	22,580,971	26,542,000.00	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS II
Real Estate	173,003	212,104,642.35	CF HEITMAN AMERICA REAL ESTATE TRUST LP FD
Real Estate	63,980	215,820,213.98	CF JPMCB STRATEGIC PROPERTY FUND
Real Estate	100	132,780.00	CF RREEF FUND WEST VI
Real Estate	24,601	273,548,719.44	CF UBS TRUMBULL PROPERTY FUND
Real Estate	28,026,119	27,875,134.00	CROW HOLDINGS REALTY PARTNERS VII LP
Real Estate	70,052,546	92,887,811.00	DUNE REAL ESTATE FUND III
Real Estate	12,384,949	22,278,374.00	DUNE REAL ESTATE PARALLEL FUND II LP
Real Estate	23,593,461	25,954,554.00	FRANKLIN TEMPLETON EMERGING MANAGER REALESTATE FUND OF FUNDS LP
Real Estate	15,536,478	12,661,758.00	FRANKLIN TEMPLETON PRIVATE REAL ESTATE FUND SERIES A
Real Estate	11,867,662	11,206,808.00	MDP RE 2015, LP - TRANCHE 2
Real Estate	9,924,739	9,771,011.00	MDP RE 2015, LP - TRANCHE 3
Real Estate	14,728,097	14,403,479.00	MDP RE 2015, LP
Real Estate	36,140,245	34,351,694.00	MFIRE GLOBAL PARTNERSHIP FUND II LP
Real Estate	2,431,728	2,714,104.00	Oaktree Real Estate Debt Fund II (Parallel), L.P
Real Estate	7	3,521,939.00	Valuation adjustment, real estate
TOTAL		<u><u>1,012,089,477.77</u></u>	
Alternative Investments			
Alternatives	1,295,098	451,713.00	ABINGWORTH BIOVENTURES III A, LP
Alternatives	2,086,294	649,111.00	ABINGWORTH BIOVENTURES IV, LP
Alternatives	4,061,797	456,318.00	ABRY PARTNERS V LP 6-009966
Alternatives	1,685,578	179,769.00	ABRY PARTNERS V LP 6-019967
Alternatives	1,436,578	124,521.00	ABRY SENIOR EQUITY II LP
Alternatives	717,463	222,679.00	ACCELL VIII, LP
Alternatives	5,563,576	2,369,923.00	ACP IV, LP
Alternatives	37,690,931	34,407,424.00	ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP
Alternatives	3,102,033	8,403,959.00	ADAMS STREET 2008 DIRECT FUND, LP
Alternatives	4,273,889	7,617,512.00	ADAMS STREET 2009 DIRECT FUND, LP
Alternatives	52,078,725	68,628,087.00	ADAMS STREET 2012 GLOBAL FUND LP
Alternatives	65,417,707	82,962,953.00	ADAMS STREET 2013 GLOBAL FUND LP
Alternatives	51,010,869	61,554,663.00	ADAMS STREET 2015 GLOBAL FUND LP
Alternatives	38,753,105	43,272,813.00	ADAMS STREET 2016 GLOBAL FUND LP
Alternatives	10,935,000	11,607,366.00	ADAMS STREET 2017 GLOBAL FUND LP
Alternatives	10,080,000	10,080,000.00	ADAMS STREET 2018 GLOBAL FUND LP
Alternatives	9,218,615	4,817,269.00	ADAMS STREET GLOBAL OPPORT SECOND FUND
Alternatives	11,772,707	12,722,174.00	ADAMS STREET GLOBAL OPPORTUNITIES SECONDARY FUND 5
Alternatives	63,115,613	76,883,001.00	ADAMS STREET PARTNERS 2014 GLOBAL FUND LP
Alternatives	23,490,478	30,828,086.00	ADAMS STREET PARTNERSHIP FUND - 2008 NON- US FUND, LP
Alternatives	25,958,049	34,059,680.00	ADAMS STREET PARTNERSHIP FUND - 2008 US FUND, LP
Alternatives	7,338,899	10,957,817.00	ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP
Alternatives	30,973,965	42,197,444.00	ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP
Alternatives	15,382,380	7,347,868.00	ADAMS STREET PSHIP FD-2004 NON US FUND
Alternatives	17,283,031	22,130,641.00	ADAMS STREET PSHIP FD - 2009 NON-US DEVELOPED MARKETS FUND
Alternatives	2,224,575	212,644.00	ADVANCED TECHNOLOGY VENT VII (C), LP
Alternatives	27,983,185	19,403,958.00	ALINDA INFRASTRUCTURE FUND II
Alternatives	9,806,288	3,835,571.00	APOLLO INVESTMENT FUND VI LP
Alternatives	95,000,000	94,736,420.00	AQR GLB RM BUYWRITE FD LP
Alternatives	6,199,849	2,458,704.00	ARCH VENTURE FUND VI, LP
Alternatives	1	1.00	ARCLIGHT ENERGY PARTNERS FUND II, LP
Alternatives	407,441	1.00	ARLINGTON CAPITAL PARTNERS, LP
Alternatives	752,542	1.00	ASCEND VENTURES
Alternatives	1,665,431	718,632.00	AUSTIN VENTURES IX LP
Alternatives	1	1.00	AUSTIN VENTURES V, LP
Alternatives	366,597	1.00	AUSTIN VENTURES VI LP - SECONDARY
Alternatives	1	1.00	AUSTIN VENTURES VI, LP
Alternatives	4,125,079	72,744.00	AUSTIN VENTURES VII, LP
Alternatives	140,878	11,304.00	AUSTIN VENTURES VIII SECONDARY, LP
Alternatives	1,659,801	139,912.00	AUSTIN VENTURES VIII, LP
Alternatives	2,493,685	309,444.00	BAIN CAPITAL FUND VIII 6-008185
Alternatives	842,126	81,195.00	BAIN CAPITAL FUND VIII 6-008187
Alternatives	1	1.00	BAIN CAPITAL VIII CO-INVESTMENT FUND LP
Alternatives	397,362	1.00	BANC FUND VI, LP
Alternatives	2,235,258	2,266,404.00	BANC FUND VII, LP
Alternatives	1	1.00	BATTERY VENTURES VI, LP
Alternatives	2,016,351	72,133.00	BATTERY VENTURES VII, 6009507

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Asset Category	Share/Par Value	Market Value	Asset Description
Alternatives	1,420,842	50,907.00	BATTERY VENTURES VII, LP
Alternatives	4,468,124	351,507.00	BENCHMARK CAPITAL PTRS IV, LP
Alternatives	1,495,890	1,647,718.00	BERKSHIRE FUND VI, LP
Alternatives	8,549,885	9,097,015.00	BIG REAL ESTATE FUND I LP
Alternatives	5,688,050	1,778,685.00	BLACKSTONE CAPITAL PARTNERS V, LP
Alternatives	504,585	29,580.00	BLACKSTONE MEZZANINE PARTNERS II, LP
Alternatives	18,415	1.00	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Alternatives	103,733	1.00	BOSTON VENTURES V, LP
Alternatives	1	1.00	BOSTON VENTURES VI, LP
Alternatives	1	187,959.00	BOWMAN PARTNERS, LP
Alternatives	3,541,549	240,565.00	BRENTWOOD ASSOC IX, LP
Alternatives	664,658	276,669.00	BRINSON NON US PSHIP FD TR-2003 PRMY FD
Alternatives	1,434,411	329,474.00	BRINSON NON-US PSHIP FD TR-2001 PRIMARY
Alternatives	1,784,288	728,514.00	BRINSON NON-US PSHIP FD TR-2000 PRI FD,LP
Alternatives	182,365	98,366.00	BRINSON NON-US PSHIP FD TRST-1999 PRIM FD
Alternatives	212,865	174,689.00	BRINSON NON-US PSHIP FD TRST-2002 PRIM FD
Alternatives	1,107,052	348,618.00	BRINSON NON-US PSHIP FD TRST-2004 PRIM FD
Alternatives	155,599	97,901.00	BROCKWAY MORAN & PTRS FD II, LP
Alternatives	919,599	1.00	CALTUS PARTNERS III, LP
Alternatives	3,143,119	1,867,273.00	CANAAN VII LP
Alternatives	2,532,424	330,269.00	CARLYLE PARTNERS IV, LP
Alternatives	6,313,467	816,457.00	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP
Alternatives	338,217	8,711.00	CASTLE VENTURES, L.P.
Alternatives	3,224,247	898,380.00	CASTLE HARLAN PARTNERS IV, LP
Alternatives	25,456,909	260,169,611.62	CF INVESCO BALANCED-RISK COMMODITY TRUSTT
Alternatives	7,266,291	111,131.00	CHS PRIVATE EQUITY V LP 6-011467
Alternatives	3,428,217	43,301.00	CHS PRIVATE EQUITY V LP 6-011478
Alternatives	1	1.00	CLAYTON DUBILIER & RICE FD VI, LP
Alternatives	383,330	1.00	CLAYTON, DUBILIER & RICE FUND VII, LP
Alternatives	1	1.00	CODE HENNESSY & SIMMONS III, LP
Alternatives	1	1.00	CODE HENNESSY & SIMMONS IV, LP
Alternatives	1	1.00	ENTERPRISE PARTNERS VI, LP
Alternatives	3,891,492	1,761,689.00	ESSEX WOODLANDS HEALTH VEN FD VII, LP
Alternatives	7,858,473	3,816,655.00	ESSEX WOODLANDS HEALTH VENT VI 6007782
Alternatives	3,208,868	1,959,653.00	ESSEX WOODLANDS HEALTH VENT VI 6007783
Alternatives	1,041,998	675,446.00	ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP
Alternatives	1,239,820	28,200.00	FIRST RESERVE FUND X, LP 6-008654
Alternatives	3,172,521	45,421.00	FIRST RESERVE FUND X, LP 6-008656
Alternatives	6,980,775	540,444.00	FIRST RESERVE FUND XI, LP 6-014733
Alternatives	13,103,085	987,530.00	FIRST RESERVE FUND XI, LP 6-014764
Alternatives	1	1.00	FORTRESS INVESTMENT FUND II, LLC
Alternatives	4,119,692	3,776,439.00	FORTRESS INVESTMENT FUND III, LP
Alternatives	2,718,114	104,790.00	FP GP SLITTER, LLC
Alternatives	3,843,788	2,705,607.00	FRANCISCO PARTNERS II, LP
Alternatives	3,208,412	34,048.00	FRANCISCO PARTNERS, LP
Alternatives	0	-	FUT 19 SEP 18 LME ALUM US
Alternatives	0	-	FUT 19 SEP 18 LME NICKEL US
Alternatives	0	-	FUT 19 SEP 18 LME ZINC US
Alternatives	0	-	FUT AUG 18 CME CATTLE
Alternatives	0	-	FUT AUG 18 CME LEAN HOGS
Alternatives	0	-	FUT AUG 18 CMX GOLD
Alternatives	0	-	FUT DEC 18 CBT BEAN MEAL
Alternatives	0	-	FUT DEC 18 CBT BEAN OIL
Alternatives	0	-	FUT DEC 18 ICEUS COTTON 2
Alternatives	0	-	FUT NOV 18 CBT SOYBEANS
Alternatives	0	-	FUT OCT 18 CSC SUGAR 11
Alternatives	0	-	FUT SEP 18 CBT CORN
Alternatives	0	-	FUT SEP 18 CBT WHEAT
Alternatives	0	-	FUT SEP 18 CMX HG COPPER
Alternatives	0	-	FUT SEP 18 CMX SILVER
Alternatives	0	-	FUT SEP 18 HEATING OIL
Alternatives	0	-	FUT SEP 18 ICE BRENT CRD
Alternatives	0	-	FUT SEP 18 ICEUS COFFEEC
Alternatives	0	-	FUT SEP 18 KCBT RED WHEAT
Alternatives	0	-	FUT SEP 18 NYM HH NAT GAS
Alternatives	0	-	FUT SEP 18 NYM LT CRUDE
Alternatives	0	-	FUT SEP 18 NYM RBOB GAS
Alternatives	338,365	1.00	GENSTAR CAPITAL PARTNERS IV 6-008704
Alternatives	2,885,493	1.00	GENSTAR CAPITAL PARTNERS IV 6-008709
Alternatives	11,110,794	790,838.00	GGC INVESTMENT FUND II, LP
Alternatives	461,770	743,251.00	GRANITE GLOBAL VENTURES III, L.P.
Alternatives	6,543,960	7,514,830.00	GRANITE VENTURES II, LP
Alternatives	9,602	498,384.00	GREEN EQUITY INVESTORS IV, LP
Alternatives	8,235,176	12,081,597.00	GREEN EQUITY INVESTORS V, LP
Alternatives	1	1.00	GTCR FUND VII, LP
Alternatives	544,322	200,532.00	HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Alternatives	3,836,955	1,384,313.00	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI
Alternatives	12,643,525	1.00	ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP
Alternatives	1,278,567	737,108.00	INSIGHT VENTURE PARTNERS (CAYMAN) V LP

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Alternatives	1	1.00	INSTITUTIONAL VENTURE PTRS VIII, LP
Alternatives	4,292,096	1,400,976.00	INTERWEST PARTNERS IX LP 6-011384
Alternatives	4,996,269	1,898,845.00	INTERWEST PARTNERS IX LP 6-011385
Alternatives	1	1.00	INTERWEST PARTNERS VII, LP
Alternatives	1,280,192	304,482.00	INTERWEST PARTNERS VIII, LP
Alternatives	2,304	1.00	J.W. CHILDS EQUITY PARTNERS II, LP
Alternatives	1,710,496	557.00	J.W. CHILDS EQUITY PARTNERS III, LP
Alternatives	2,377,245	922,721.00	JLL PARTNERS FUND IV, LP
Alternatives	1,632,653	922,887.00	JLL PARTNERS FUND V LP
Alternatives	3,445,707	212,689.00	KELSO INVESTMENT ASSOCIATES VII, LP
Alternatives	325,000,000	356,912,319.00	KKR PRISMA CODLIN FUND LLC
Alternatives	1	86,040.00	KLEE ASIA FUND I, LP
Alternatives	1	10,547.65	KLEE EUROPE FUND I, LP
Alternatives	1	16,561.70	KLEE EUROPE FUND II, LP
Alternatives	1	135,225.00	KLEE USA FUND I, LP
Alternatives	1	308.00	KLEE USA FUND II, LP
Alternatives	4,072,125	2,171,793.00	KODIAK VENTURE PARTNERS III, LP
Alternatives	4,948,264	3,414,128.00	LAKE CAPITAL PARTNERS II, LP
Alternatives	278,598	1.00	LATTERELL VENTURE PARTNERS II, LP
Alternatives	6,364,167	3,428,947.00	LEAPFROG VENTURES II, LP
Alternatives	2,427,510	47,513.00	LIGHTSPEED VENT PTRS VI, LP
Alternatives	40,494,316	42,509,773.00	LINCOLN FUND I, LP
Alternatives	11,813,601	6,242,083.00	M2 PRIVATE EQUITY FUND-OF-FUNDS, LP
Alternatives	28,720,944	27,158,919.00	M2 SURS EMERGING PRIVATE EQUITY FUND OF FUNDS LP
Alternatives	25,950,087	36,047,147.00	MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL
Alternatives	25,828,381	33,597,194.00	MACQUARIE INFRASTRUCTURE PARTNERS III, LP
Alternatives	2,354,136	2,400,882.00	MACQUARIE INFRASTRUCTURE PARTNERS IV LP
Alternatives	1,743,926	364,214.00	MADISON DEARBORN CAP PTRS IV, LP
Alternatives	355,237	1.00	MATRIX PARTNERS VI, LP
Alternatives	1,661,588	139,159.00	MATRIX PARTNERS VII, LP
Alternatives	1	1.00	MEDVENTURE ASSOCIATES V, LP
Alternatives	2,172,211	187,323.00	MENLO VENTURES IX, LP
Alternatives	1	1.00	MENLO VENTURES VIII, LP
Alternatives	1,799,166	1,426,718.00	MENLO VENTURES X, LP
Alternatives	5,600,000	6,016,810.00	MESIROW FINANCIAL PRIVATE EQUITY FUND VII-B, L.P.
Alternatives	4,000,000	3,976,000.00	MESIROW FINANCIAL PRIVATE EQUITY SPECIALFUND B LP
Alternatives	1	1.00	MOBIUS TECHNOLOGY VENTURES VI, LP
Alternatives	1	1.00	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP
Alternatives	4,186	1.00	MORGAN STANLEY VENTURE PTRS III, LP
Alternatives	190,000,000	193,523,955.00	NEUBERGER BERMAN US EQUITY INDEX PUTWRITE FUND LLC
Alternatives	1,170,126	169,437.00	NEW ENTERPRISE ASSOC 8A, LP
Alternatives	5,700,438	614,928.00	NEW ENTERPRISE ASSOC IX, LP
Alternatives	4,818,495	484,375.00	NEW ENTERPRISE ASSOC VIII, LP
Alternatives	1,417,069	653,006.00	NEW ENTERPRISE ASSOC X, LP
Alternatives	4,911,246	1,985,291.00	NEW ENTERPRISE ASSOC XI, LP
Alternatives	3,456,524	5,359,854.00	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)
Alternatives	759,537	145,051.00	NEW MOUNTAIN PARTNERS II, LP
Alternatives	190,000,000	215,462,363.00	NEWPORT MONARCH LLC
Alternatives	10,666,132	5,137,584.00	OAK INVESTMENT PARTNERS XI, LP
Alternatives	1	1.00	OAK INVESTMENT PTRS VII, LP
Alternatives	1	1.00	OAK INVESTMENT PTRS VIII, LP
Alternatives	284,114	1.00	OCM EUROPEAN PRINCIPAL OPP FD LP
Alternatives	1	1.00	OCM OPPORTUNITIES FUND III, LP 6-007852
Alternatives	1	1.00	OCM OPPORTUNITIES FUND IV, LP
Alternatives	2	1.00	OCM OPPORTUNITIES FUND V, LP
Alternatives	2,874,148	64,045.00	OCM PRIN OPPORTUNITIES FD III LP 6007855
Alternatives	2,290,874	1.00	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Alternatives	1	1.00	OLYMPUS GROWTH FUND III, LP
Alternatives	1,584,227	1.00	OLYMPUS GROWTH FUND IV, LP 6-007857
Alternatives	1	1.00	OLYMPUS GROWTH FUND IV, LP 6-007858
Alternatives	3,241,858	1,386,191.00	ONEX PARTNERS II, LP
Alternatives	3,307,046	1,429,831.00	ONEX PARTNERS, LP
Alternatives	1,346,291	1.00	PACESETTER GROWTH FUND L.P.
Alternatives	122,889	18,364,271.65	PANTHEON EUROPE FUND VI L.P.
Alternatives	15,633,787	27,153,533.37	PANTHEON EUROPE FUND VII
Alternatives	21,802,116	7,000,600.39	PANTHEON EUROPE
Alternatives	5,728,929	2,271,489.00	PANTHEON GLOBAL SECONDARY FUND II, LP
Alternatives	12,010,000	11,381,599.00	PANTHEON M S 2017
Alternatives	43,231,371	51,770,363.00	PANTHEON MULTI-STRATEGY PROGRAM 2014 (US)
Alternatives	52,136,899	76,718,845.00	PANTHEON USA FUND IX LP
Alternatives	44,277,139	74,129,762.00	PANTHEON USA FUND VIII, LP
Alternatives	2,508,093	409,896.00	PFINGSTEN EXECUTIVE OP FUND III, LP
Alternatives	1,520,285	274,492.00	PHAROS CAPITAL PARTNERS, LP
Alternatives	82,500,000	107,446,921.00	PIMCO COMMODITY ALPHA FUND LLC
Alternatives	2,985,209	288,199.00	PROVIDENCE EQUITY PARTNERS V, LP
Alternatives	6,685,188	707,597.00	PROVIDENCE EQUITY PARTNERS V-A, LP
Alternatives	970,559	7,730.00	PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC
Alternatives	10,559,582	7,139,375.00	PROVIDENCE EQUITY PTRS VI LP
Alternatives	2,480,034	877,767.00	QUANTUM ENERGY PARTNERS IV, LP

Investment Listing
June 30, 2018

Asset Category	Share/Par Value	Market Value	Asset Description
Alternatives	10	1.00	REDPOINT VENTURES I, LP
Alternatives	726,361	78,061.00	REDPOINT VENTURES II, LP
Alternatives	263,737	1.00	ROUNDTABLE HEALTHCARE PARTNERS II LP
Alternatives	993,060	1.00	SAFEGUARD INTERNATIONAL FUND, LP
Alternatives	1	1.00	SIERRA VENTURES VII, LP
Alternatives	1	1.00	SOFTBANK TECHNOLOGY VENTURES V, LP
Alternatives	1	99.00	SORENSON CAPITAL PARTNERS, LP
Alternatives	2,294,672	24,966.00	SPC PARTNER III, LP
Alternatives	1	1.00	SPROUT CAPITAL IX, LP
Alternatives	1	1.00	SPROUT CAPITAL VIII, LP
Alternatives	5,221,794	2,321,102.00	STERLING INVESTMENT PARTNERS II, LP
Alternatives	1,472,305	725,787.00	STORM VENTURES FUND III, LP
Alternatives	429,375	1.00	SUMMIT ACCELERATOR FUND, LP
Alternatives	2,666,594	3,519,402.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP
Alternatives	3,917,689	4,213,907.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP
Alternatives	419,626	232,374.00	SUMMIT PARTNERS VENTURE CAP FD II-B, LP
Alternatives	347,959	158,557.00	SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP
Alternatives	1,625,667	1,361,083.00	SUMMIT SUBORDINATED DEBT FUND III-B, LP
Alternatives	1	1.00	SUMMIT VENTURES IV, LP
Alternatives	944,916	1.00	SUMMIT VENTURES V, LP
Alternatives	3,173,187	254,849.00	SUMMIT VENTURES VI-A, LP
Alternatives	3,620,671	462,709.00	SUN CAPITAL PARTNERS III QP, LP
Alternatives	2,826,042	968,779.00	SUN CAPITAL PARTNERS IV, LP
Alternatives	1,329,508	73,783.00	SYNDICATED COMMUNICATIONS VENT PARTS IV
Alternatives	551,182	17,212.00	TA ATLANTIC AND PACIFIC V, LP 6-009108
Alternatives	1,376,046	57,559.00	TA ATLANTIC AND PACIFIC V, LP
Alternatives	293,349	1.00	TA IX, LP
Alternatives	931,634	1.00	THE RESOLUTE FUND, LP 6-007894
Alternatives	962,461	1.00	THE RESOLUTE FUND, LP 6-007895
Alternatives	1	1.00	THREE ARCH CAPITAL, LP
Alternatives	2,950,555	271,467.00	THREE ARCH PARTNERS IV 6-007925
Alternatives	3,603,601	313,230.00	THREE ARCH PARTNERS IV
Alternatives	3,151,824	750,387.00	TPG PARTNERS IV, LP 6-007897
Alternatives	4,122,523	631,373.00	TPG PARTNERS IV, LP 6-007898
Alternatives	1	1.00	US VENTURE PARTNERS IV, LP
Alternatives	1	1.00	US VENTURE PARTNERS VI, LP
Alternatives	1	1.00	US VENTURE PARTNERS VII, LP
Alternatives	1	1.00	US VENTURE PARTNERS VIII, LP
Alternatives	912,829	107,623.00	VERSANT VENTURE CAPITAL I, LP
Alternatives	1,770,235	714,191.00	VERSANT VENTURE CAPITAL II, LP
Alternatives	1	1.00	VESTAR CAPITAL PARTNERS III, LP
Alternatives	1,375,950	98,125.00	VESTAR CAPITAL PARTNERS IV, LP
Alternatives	7,205,931	2,952,178.00	VESTAR CAPITAL PARTNERS V LP
Alternatives	908,204	931,083.00	WARBURG PINCUS PE VIII, LP
Alternatives	415,027	1,104,295.00	WARBURG PINCUS PRIVATE EQUITY IX, LP
Alternatives	1	1.00	WCAS CAPITAL PARTNERS III, LP
Alternatives	1	1.00	WCAS IX, LP
Alternatives	1	1.00	WCAS VI, LP
Alternatives	1	1.00	WCAS VIII, LP
Alternatives	2,216,402	40,825.00	WELLSPRING CAPITAL PARTNERS IV, LP
Alternatives	5,562,895	959,759.00	WESTON PRESIDIO V, LP
Alternatives	1,504,480	599,278.00	YORKTOWN ENERGY PTRS V, LP
Alternatives	0	39,650,180.00	Valuation adjustment, U.S. private equity
Alternatives	0	7,301,911.00	Valuation adjustment, non-U.S. private equity
Alternatives	0	3,062,195.00	Valuation adjustment, infrastructure
Alternatives	0	(119,896.00)	Valuation adjustment, hedge funds
TOTAL		<u><u>2,437,471,544.38</u></u>	

Self-Managed Plan Investment Allocation
June 30, 2018

	U.S. Equity	Non-U.S. Equity	Fixed Income	Balanced	Real Estate	Total
Fidelity Funds						
Fidelity Managed Income Portfolio Class 2	\$ -	\$ -	\$ 50,412,505	\$ -	\$ -	\$ 50,412,505
Fidelity U.S. Bond Index Institutional	-	-	39,171,103	-	-	39,171,103
PIMCO Total Return Institutional	-	-	43,082,334	-	-	43,082,334
Fidelity Puritan Class K	-	-	-	221,722,951	-	221,722,951
Ariel Fund Institutional	37,783,485	-	-	-	-	37,783,485
American Beacon Large Cap Value Institutional	13,476,532	-	-	-	-	13,476,532
Wells Fargo Small Company Growth R6	23,853,751	-	-	-	-	23,853,751
Fidelity Growth Company Commingled Pool	148,522,982	-	-	-	-	148,522,982
Fidelity Extended Market Index Premium	52,995,016	-	-	-	-	52,995,016
Fidelity Contrafund Commingled Pool	127,380,925	-	-	-	-	127,380,925
Fidelity Low Priced Stock Class K	51,156,059	-	-	-	-	51,156,059
Fidelity 500 Index Institutional	236,526,215	-	-	-	-	236,526,215
Fidelity Diversified International Class K	-	49,843,105	-	-	-	49,843,105
Fidelity Global ex-U.S. Index Institutional	-	32,714,023	-	-	-	32,714,023
Fidelity Real Estate Investment	-	-	-	-	18,970,921	18,970,921
Fidelity Freedom Index 2005 (1)	-	-	-	428,234	-	428,234
Fidelity Freedom Index 2010 (1)	-	-	-	2,422,146	-	2,422,146
Fidelity Freedom Index 2015 (1)	-	-	-	9,691,836	-	9,691,836
Fidelity Freedom Index 2020 (1)	-	-	-	31,753,454	-	31,753,454
Fidelity Freedom Index 2025 (1)	-	-	-	46,944,574	-	46,944,574
Fidelity Freedom Index 2030 (1)	-	-	-	54,730,091	-	54,730,091
Fidelity Freedom Index 2035 (1)	-	-	-	51,361,795	-	51,361,795
Fidelity Freedom Index 2040 (1)	-	-	-	47,832,597	-	47,832,597
Fidelity Freedom Index 2045 (1)	-	-	-	28,247,700	-	28,247,700
Fidelity Freedom Index 2050 (1)	-	-	-	21,519,708	-	21,519,708
Fidelity Freedom Index 2055 (1)	-	-	-	7,606,221	-	7,606,221
Fidelity Freedom Index 2060 (1)	-	-	-	1,321,723	-	1,321,723
Fidelity Freedom Index Income	-	-	-	2,834,788	-	2,834,788
Fidelity Total	691,694,965	82,557,128	132,665,942	528,417,818	18,970,921	1,454,306,774
						61.4%
TIAA-CREF Funds						
CREF Money Market Account R3	-	-	5,833,598	-	-	5,833,598
Vanguard Federal Money Market Fund	-	-	14,327,673	-	-	14,327,673
TIAA Traditional Annuity	-	-	125,547,741	-	-	125,547,741
CREF Bond Market Account R3	-	-	51,268,925	-	-	51,268,925
CREF Inflation-Linked Bond Account R3	-	-	26,238,368	-	-	26,238,368
CREF Social Choice Account R3	-	-	-	55,412,732	-	55,412,732
CREF Equity Index Account R3	95,229,403	-	-	-	-	95,229,403
CREF Growth Account R3 (2)	639,435	-	-	-	-	639,435
CREF Stock Account R3	184,967,470	-	-	-	-	184,967,470
CREF Global Equities Account R3	-	63,964,504	-	-	-	63,964,504
TIAA Real Estate Account	-	-	-	-	20,079,121	20,079,121
TIAA-CREF Large-Cap Growth Index - Institutional	135,106,857	-	-	-	-	135,106,857
TIAA-CREF Lifecycle Index Fund 2010 - Institutional	-	-	-	969,039	-	969,039
TIAA-CREF Lifecycle Index Fund 2015 - Institutional	-	-	-	2,764,651	-	2,764,651
TIAA-CREF Lifecycle Index Fund 2020 - Institutional	-	-	-	11,613,115	-	11,613,115
TIAA-CREF Lifecycle Index Fund 2025 - Institutional	-	-	-	16,427,464	-	16,427,464
TIAA-CREF Lifecycle Index Fund 2030 - Institutional	-	-	-	21,844,155	-	21,844,155
TIAA-CREF Lifecycle Index Fund 2035 - Institutional	-	-	-	22,641,087	-	22,641,087
TIAA-CREF Lifecycle Index Fund 2040 - Institutional	-	-	-	28,948,483	-	28,948,483
TIAA-CREF Lifecycle Index Fund 2045 - Institutional	-	-	-	17,777,006	-	17,777,006
TIAA-CREF Lifecycle Index Fund 2050 - Institutional	-	-	-	8,786,137	-	8,786,137
TIAA-CREF Lifecycle Index Fund 2055 - Institutional	-	-	-	3,117,981	-	3,117,981
TIAA-CREF Lifecycle Index Fund 2060 - Institutional	-	-	-	525,041	-	525,041
TIAA-CREF Lifecycle Retirement Inc - Institutional	-	-	-	1,680,562	-	1,680,562
TIAA-CREF Total	415,943,165	63,964,504	223,216,305	192,507,453	20,079,121	915,710,548
						38.6%
GRAND TOTALS	\$ 1,107,638,130	\$ 146,521,632	\$ 355,882,247	\$ 720,925,271	\$ 39,050,042	\$ 2,370,017,322
	46.7%	6.2%	15.0%	30.4%	1.6%	100.0%
SMP Forfeiture Reserve (3)						16,020,388
SMP Disability Reserve (3)						107,983,112
Total SMP Investments						\$ 2,494,020,822